



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 27/09/2012 to 27/09/2012

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
2012/09/27	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/27	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/27	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/27	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/27	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/27	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/27	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/27	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/27	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/27	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/27	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/27	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/27	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/27	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/27	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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2012/09/27	2025	01/11/2012			Bond Future	109.2507	109.2507	109.2502	109.2502	0.000	0.0000	0.0000	6,017
2012/09/27	2025	01/11/2012	99.99	Call	Bond Future	9,260.7100	9.2607	9,260.2400	9.2602	(0.005)	0	0	0
2012/09/27	2025	01/11/2012	99.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/27	2025	01/11/2012	100.00	Call	Bond Future	9,250.7100	9.2507	9,250.2400	9.2502	(0.005)	0	0	0
2012/09/27	2025	01/11/2012	100.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/27	2025	01/11/2012	100.01	Call	Bond Future	9,240.7100	9.2407	9,240.2400	9.2402	(0.005)	0	0	0
2012/09/27	2025	01/11/2012	100.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/27	2038	01/11/2012			Bond Future	107.8595	107.8595	107.8608	107.8608	0.001	0.0000	0.0000	0
2012/09/27	2038	01/11/2012	98.99	Call	Bond Future	8,869.5200	8.8695	8,870.7700	8.8708	0.014	0	0	0
2012/09/27	2038	01/11/2012	98.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/27	2038	01/11/2012	99.00	Call	Bond Future	8,859.5200	8.8595	8,860.7700	8.8608	0.014	0	0	0
2012/09/27	2038	01/11/2012	99.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/27	2038	01/11/2012	99.01	Call	Bond Future	8,849.5200	8.8495	8,850.7700	8.8508	0.014	0	0	0
2012/09/27	2038	01/11/2012	99.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/27	2050	01/11/2012			Bond Future	115.8231	115.8231	115.8246	115.8246	0.001	0.0000	0.0000	0
2012/09/27	2050	01/11/2012	103.99	Call	Bond Future	11,833.1000	11.8331	11,834.5600	11.8346	0.012	0	0	0
2012/09/27	2050	01/11/2012	103.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/27	2050	01/11/2012	104.00	Call	Bond Future	11,823.1000	11.8231	11,824.5600	11.8246	0.012	0	0	0
2012/09/27	2050	01/11/2012	104.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/27	2050	01/11/2012	104.01	Call	Bond Future	11,813.1000	11.8131	11,814.5600	11.8146	0.012	0	0	0
2012/09/27	2050	01/11/2012	104.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/27	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/27	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/27	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/27	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/27	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/27	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/27	AL7T	01/11/2012			Index Future	479.2120	479.2120	477.9270	477.9270	(0.268)	0.0000	0.0000	12
2012/09/27	AL7T	07/02/2013			Index Future	486.0570	486.0570	484.7550	484.7550	(0.268)	0.0000	0.0000	0
2012/09/27	ALBI	01/11/2012			Index Future	427.9020	427.9020	426.6950	426.6950	(0.282)	0.0000	0.0000	893
2012/09/27	ALBI	07/02/2013			Index Future	434.0140	434.0140	432.7910	432.7910	(0.282)	0.0000	0.0000	118
2012/09/27	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/27	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/27	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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2012/09/27	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/27	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/27	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/27	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/27	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/27	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/27	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/27	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/27	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2012/09/27	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/27	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/27	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/27	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/27	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/27	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/27	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/27	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/27	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/27	EL28	01/11/2012			Bond Future	110.5278	110.5278	110.5294	110.5294	0.001	0.0000	0.0000	0
2012/09/27	EL28	01/11/2012	105.99	Call	Bond Future	4,537.8300	4.5378	4,539.3900	4.5394	0.034	0	0	0
2012/09/27	EL28	01/11/2012	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/27	EL28	01/11/2012	106.00	Call	Bond Future	4,527.8300	4.5278	4,529.3900	4.5294	0.034	0	0	0
2012/09/27	EL28	01/11/2012	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/27	EL28	01/11/2012	106.01	Call	Bond Future	4,517.8300	4.5178	4,519.3900	4.5194	0.035	0	0	0
2012/09/27	EL28	01/11/2012	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/27	ES33	01/11/2012			Bond Future	8.6789	89.7866	8.7488	89.1801	0.805	0.0000	0.0000	303
2012/09/27	ES33	01/11/2012	9.20	Call	Bond Future	4,373.6800	4.3737	3,767.2600	3.7673	(13.865)	0	0	0

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2012/09/27	ES33	01/11/2012	9.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/27	ES33	07/02/2013			Bond Future	8.7761	91.0374	8.8482	90.4230	0.822	0.0000	0.0000	0
2012/09/27	ES33	07/02/2013	8.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/27	ES33	07/02/2013	8.54	Put	Bond Future	2,058.5100	2.0585	2,672.9200	2.6729	29.847	0	0	0
2012/09/27	ES33	07/02/2013	8.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/27	ES33	07/02/2013	8.55	Put	Bond Future	1,969.8200	1.9698	2,584.2300	2.5842	31.191	0	0	0
2012/09/27	ES33	07/02/2013	8.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/27	ES33	07/02/2013	8.56	Put	Bond Future	1,881.2600	1.8813	2,495.6700	2.4957	32.659	0	0	0
2012/09/27	GOVI	01/11/2012			GOVI	427.9180	427.9180	426.8050	426.8050	(0.260)	0.0000	0.0000	305
2012/09/27	GOVI	01/11/2012	403.96	Call	GOVI	239,580.0000	23.9580	228,450.0000	22.8450	(4.646)	0	0	0
2012/09/27	GOVI	01/11/2012	403.96	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/27	GOVI	07/02/2013			GOVI	434.0310	434.0310	432.9030	432.9030	(0.260)	0.0000	0.0000	0
2012/09/27	GOVI	07/02/2013	432.99	Call	GOVI	10,410.0000	1.0410	0.0000	0.0000	(100.000)	0	0	0
2012/09/27	GOVI	07/02/2013	432.99	Put	GOVI	0.0000	0.0000	870.0000	0.0870	100.000	0	0	0
2012/09/27	GOVI	07/02/2013	433.00	Call	GOVI	10,310.0000	1.0310	0.0000	0.0000	(100.000)	0	0	0
2012/09/27	GOVI	07/02/2013	433.00	Put	GOVI	0.0000	0.0000	970.0000	0.0970	100.000	0	0	0
2012/09/27	GOVI	07/02/2013	433.01	Call	GOVI	10,210.0000	1.0210	0.0000	0.0000	(100.000)	0	0	0
2012/09/27	GOVI	07/02/2013	433.01	Put	GOVI	0.0000	0.0000	1,070.0000	0.1070	100.000	0	0	0
2012/09/27	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/09/27	IGOV	01/11/2012			Index Future	189.2670	189.2670	189.6390	189.6390	0.197	0.0000	0.0000	595
2012/09/27	IGOV	07/02/2013			Index Future	191.9700	191.9700	192.3480	192.3480	0.197	0.0000	0.0000	14
2012/09/27	ILBI	01/11/2012			Index Future	511.7870	511.7870	512.6650	512.6650	0.172	0.0000	0.0000	0
2012/09/27	ILBI	07/02/2013			Index Future	518.9570	518.9570	519.8480	519.8480	0.172	0.0000	0.0000	169
2012/09/27	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2012/09/27	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2012/09/27	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2012/09/27	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2012/09/27	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2012/09/27	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2012/09/27	JBAF	17/10/2012			Jibar Tradeable Future	5.0600	94.9400	5.0500	94.9500	(0.198)	0.0000	0.0000	500
2012/09/27	JBAF	21/11/2012			Jibar Tradeable Future	4.9300	95.0700	4.9300	95.0700	0.000	0.0000	0.0000	0
2012/09/27	JBAF	19/12/2012			Jibar Tradeable Future	4.8900	95.1100	4.8800	95.1200	(0.204)	0.0000	0.0000	840
2012/09/27	JBAF	16/01/2013			Jibar Tradeable Future	4.8400	95.1600	4.8300	95.1700	(0.207)	0.0000	0.0000	0
2012/09/27	JBAF	20/02/2013			Jibar Tradeable Future	4.8000	95.2000	4.7800	95.2200	(0.417)	0.0000	0.0000	0
2012/09/27	JBAF	20/03/2013			Jibar Tradeable Future	4.7800	95.2200	4.7700	95.2300	(0.209)	0.0000	0.0000	1,000
2012/09/27	JBAF	19/06/2013			Jibar Tradeable Future	4.7900	95.2100	4.7800	95.2200	(0.209)	0.0000	0.0000	500

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2012/09/27	JBAF	18/09/2013			Jibar Tradeable Future	4.8400	95.1600	4.8400	95.1600	0.000	0.0000	0.0000	1,700
2012/09/27	JBAF	18/12/2013			Jibar Tradeable Future	4.9500	95.0500	4.9400	95.0600	(0.202)	0.0000	0.0000	1,500
2012/09/27	JBAF	19/03/2014			Jibar Tradeable Future	5.0800	94.9200	5.0600	94.9400	(0.394)	0.0000	0.0000	800
2012/09/27	JBAF	18/06/2014			Jibar Tradeable Future	5.2300	94.7700	5.2100	94.7900	(0.382)	0.0000	0.0000	0
2012/09/27	JBAF	17/09/2014			Jibar Tradeable Future	5.4200	94.5800	5.3700	94.6300	(0.923)	0.0000	0.0000	0
2012/09/27	R023	01/11/2012			Bond Future	6.8674	107.8668	6.9073	107.5636	0.581	0.0000	0.0000	1,049
2012/09/27	R023	01/11/2012	7.04	Call	Bond Future	1,302.9500	1.3029	999.7500	0.9997	(23.270)	0	0	0
2012/09/27	R023	01/11/2012	7.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/27	R023	01/11/2012	7.05	Call	Bond Future	1,377.7900	1.3778	1,074.5900	1.0746	(22.006)	0	0	0
2012/09/27	R023	01/11/2012	7.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/27	R023	01/11/2012	7.06	Call	Bond Future	1,452.5600	1.4526	1,149.3600	1.1494	(20.873)	0	0	0
2012/09/27	R023	01/11/2012	7.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/27	R023	07/02/2013			Bond Future	6.9328	109.3695	6.9743	109.0626	0.598	0.0000	0.0000	0
2012/09/27	R023	07/02/2013	7.04	Call	Bond Future	790.8200	0.7908	483.9200	0.4839	(38.808)	0	0	0
2012/09/27	R023	07/02/2013	7.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/27	R023	07/02/2013	7.05	Call	Bond Future	864.2400	0.8642	557.3400	0.5573	(35.511)	0	0	0
2012/09/27	R023	07/02/2013	7.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/27	R023	07/02/2013	7.06	Call	Bond Future	937.5900	0.9376	630.6900	0.6307	(32.733)	0	0	0
2012/09/27	R023	07/02/2013	7.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/27	R023	02/05/2013			Bond Future	6.9844	106.7902	7.0274	106.4787	0.616	0.0000	0.0000	0
2012/09/27	R023	02/05/2013	7.04	Call	Bond Future	402.4200	0.4024	90.8700	0.0909	(77.419)	0	0	0
2012/09/27	R023	02/05/2013	7.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/27	R023	02/05/2013	7.05	Call	Bond Future	474.6400	0.4746	163.0900	0.1631	(65.639)	0	0	0
2012/09/27	R023	02/05/2013	7.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/27	R023	02/05/2013	7.06	Call	Bond Future	546.8000	0.5468	235.2500	0.2352	(56.977)	0	0	0
2012/09/27	R023	02/05/2013	7.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/27	R157	01/11/2012			Bond Future	5.2880	123.4298	5.3139	123.3531	0.489	0.0000	0.0000	14,929
2012/09/27	R157	01/11/2012	5.78	Call	Bond Future	1,463.3700	1.4634	1,388.9800	1.3890	(5.083)	0	0	5,630
2012/09/27	R157	01/11/2012	5.78	Put	Bond Future	14.7200	0.0147	17.0800	0.0171	16.033	0	0	0
2012/09/27	R157	01/11/2012	6.24	Call	Bond Future	2,783.3600	2.7834	2,706.6400	2.7066	(2.756)	0	0	0
2012/09/27	R157	01/11/2012	6.24	Put	Bond Future	0.1900	0.0002	0.2200	0.0002	15.789	0	0	0
2012/09/27	R157	07/02/2013			Bond Future	5.3017	125.1494	5.3306	125.0721	0.545	0.0000	0.0000	100
2012/09/27	R157	07/02/2013	6.28	Call	Bond Future	2,622.0100	2.6220	2,548.4800	2.5485	(2.804)	0	0	0
2012/09/27	R157	07/02/2013	6.28	Put	Bond Future	38.7400	0.0387	42.4900	0.0425	9.680	0	0	0
2012/09/27	R157	02/05/2013			Bond Future	5.2966	119.8738	5.3291	119.7946	0.614	0.0000	0.0000	0
2012/09/27	R157	02/05/2013	5.34	Call	Bond Future	833.0600	0.8331	790.3500	0.7903	(5.127)	0	0	0
2012/09/27	R157	02/05/2013	5.34	Put	Bond Future	727.4400	0.7274	763.9200	0.7639	5.015	0	0	0
2012/09/27	R157	02/05/2013	5.35	Call	Bond Future	845.3600	0.8454	802.2600	0.8023	(5.098)	0	0	0
2012/09/27	R157	02/05/2013	5.35	Put	Bond Future	715.4000	0.7154	751.4900	0.7515	5.045	0	0	0
2012/09/27	R157	02/05/2013	5.36	Call	Bond Future	857.7900	0.8578	814.3000	0.8143	(5.070)	0	0	0
2012/09/27	R157	02/05/2013	5.36	Put	Bond Future	703.5000	0.7035	739.2000	0.7392	5.075	0	0	0
2012/09/27	R186	01/11/2012			Bond Future	7.2942	131.9128	7.3442	131.3956	0.685	0.0000	0.0000	35,351
2012/09/27	R186	01/11/2012	7.82	Call	Bond Future	5,613.1900	5.6132	5,152.2800	5.1523	(8.211)	0	0	1,858
2012/09/27	R186	01/11/2012	7.82	Put	Bond Future	312.6000	0.3126	368.9600	0.3690	18.029	0	0	0
2012/09/27	R186	01/11/2012	8.00	Call	Bond Future	7,190.2100	7.1902	6,701.1900	6.7012	(6.801)	0	0	0

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2012/09/27	R186	01/11/2012	8.00	Put	Bond Future	146.1000	0.1461	174.3500	0.1743	19.336	0	0	0
2012/09/27	R186	01/11/2012	8.50	Call	Bond Future	11,716.9500	11.7169	11,202.0100	11.2020	(4.395)	0	0	0
2012/09/27	R186	01/11/2012	8.50	Put	Bond Future	10.5600	0.0106	12.8900	0.0129	22.064	0	0	0
2012/09/27	R186	01/11/2012	8.82	Call	Bond Future	14,557.8000	14.5578	14,040.8100	14.0408	(3.551)	0	0	0
2012/09/27	R186	01/11/2012	8.82	Put	Bond Future	1.2400	0.0012	1.5200	0.0015	22.581	0	0	1,858
2012/09/27	R186	07/02/2013			Bond Future	7.3638	128.4608	7.4154	127.9370	0.702	0.0000	0.0000	1,650
2012/09/27	R186	07/02/2013	8.00	Call	Bond Future	7,710.9600	7.7110	7,307.5800	7.3076	(5.231)	0	0	0
2012/09/27	R186	07/02/2013	8.00	Put	Bond Future	1,466.8900	1.4669	1,587.4000	1.5874	8.215	0	0	150
2012/09/27	R186	07/02/2013	8.32	Call	Bond Future	10,079.7500	10.0798	9,632.8900	9.6329	(4.433)	0	0	0
2012/09/27	R186	07/02/2013	8.32	Put	Bond Future	858.1000	0.8581	935.1300	0.9351	8.977	0	0	2,000
2012/09/27	R186	07/02/2013	8.47	Call	Bond Future	11,241.0300	11.2410	10,778.5100	10.7785	(4.115)	0	0	0
2012/09/27	R186	07/02/2013	8.47	Put	Bond Future	659.4300	0.6594	720.8000	0.7208	9.307	0	0	0
2012/09/27	R186	07/02/2013	7.00	Call	Bond Future	2,153.7600	2.1538	1,959.6500	1.9597	(9.013)	0	0	10,300
2012/09/27	R186	07/02/2013	7.00	Put	Bond Future	5,928.3200	5.9283	6,258.1000	6.2581	5.563	0	0	0
2012/09/27	R186	07/02/2013	7.25	Call	Bond Future	3,198.3700	3.1984	2,946.7000	2.9467	(7.869)	0	0	670
2012/09/27	R186	07/02/2013	7.25	Put	Bond Future	4,362.2000	4.3622	4,634.4200	4.6344	6.240	0	0	0
2012/09/27	R186	02/05/2013			Bond Future	7.4232	130.0276	7.4766	129.4962	0.719	0.0000	0.0000	0
2012/09/27	R186	02/05/2013	7.39	Call	Bond Future	4,659.1200	4.6591	4,383.0700	4.3831	(5.925)	0	0	0
2012/09/27	R186	02/05/2013	7.39	Put	Bond Future	4,990.7900	4.9908	5,246.0600	5.2461	5.115	0	0	0
2012/09/27	R186	02/05/2013	7.40	Call	Bond Future	4,706.4000	4.7064	4,428.5900	4.4286	(5.903)	0	0	0
2012/09/27	R186	02/05/2013	7.40	Put	Bond Future	4,937.9500	4.9380	5,191.4600	5.1915	5.134	0	0	0
2012/09/27	R186	02/05/2013	7.41	Call	Bond Future	4,753.9600	4.7540	4,474.4000	4.4744	(5.881)	0	0	0
2012/09/27	R186	02/05/2013	7.41	Put	Bond Future	4,885.5000	4.8855	5,137.2600	5.1373	5.153	0	0	0
2012/09/27	R189	01/11/2012			Bond Future	213.4662	213.4662	213.4611	213.4611	(0.002)	0.0000	0.0000	0
2012/09/27	R189	01/11/2012	218.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/27	R189	01/11/2012	218.99	Put	Bond Future	5,523.7900	5.5238	5,528.9200	5.5289	0.093	0	0	0
2012/09/27	R189	01/11/2012	219.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/27	R189	01/11/2012	219.00	Put	Bond Future	5,533.7900	5.5338	5,538.9200	5.5389	0.093	0	0	0
2012/09/27	R189	01/11/2012	219.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/27	R189	01/11/2012	219.01	Put	Bond Future	5,543.7900	5.5438	5,548.9200	5.5489	0.093	0	0	0
2012/09/27	R197	01/11/2012			Bond Future	277.8349	277.8349	277.8335	277.8335	(0.001)	0.0000	0.0000	6,268
2012/09/27	R197	01/11/2012	266.99	Call	Bond Future	10,844.9200	10.8449	10,843.4700	10.8435	(0.013)	0	0	0
2012/09/27	R197	01/11/2012	266.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/27	R197	01/11/2012	267.00	Call	Bond Future	10,834.9200	10.8349	10,833.4700	10.8335	(0.013)	0	0	0
2012/09/27	R197	01/11/2012	267.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/27	R197	01/11/2012	267.01	Call	Bond Future	10,824.9200	10.8249	10,823.4700	10.8235	(0.013)	0	0	0
2012/09/27	R197	01/11/2012	267.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/27	R201	01/11/2012			Bond Future	4.7761	111.2226	4.7925	111.1883	0.343	0.0000	0.0000	1,560
2012/09/27	R201	01/11/2012	5.11	Call	Bond Future	718.1900	0.7182	685.7300	0.6857	(4.520)	0	0	0
2012/09/27	R201	01/11/2012	5.11	Put	Bond Future	20.4600	0.0205	22.3900	0.0224	9.433	0	0	0
2012/09/27	R201	07/02/2013			Bond Future	4.7066	108.3641	4.7253	108.3297	0.397	0.0000	0.0000	0
2012/09/27	R201	07/02/2013	4.98	Call	Bond Future	664.6500	0.6647	639.2300	0.6392	(3.825)	0	0	0
2012/09/27	R201	07/02/2013	4.98	Put	Bond Future	163.4100	0.1634	172.3400	0.1723	5.465	0	0	0
2012/09/27	R201	02/05/2013			Bond Future	4.6124	109.6857	4.6345	109.6500	0.479	0.0000	0.0000	0
2012/09/27	R201	02/05/2013	4.04	Call	Bond Future	129.8400	0.1298	121.9300	0.1219	(6.092)	0	0	0

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2012/09/27	R201	02/05/2013	4.04	Put	Bond Future	1,059.7700	1.0598	1,087.5100	1.0875	2.618	0	0	0
2012/09/27	R201	02/05/2013	4.05	Call	Bond Future	132.9500	0.1329	124.8900	0.1249	(6.062)	0	0	0
2012/09/27	R201	02/05/2013	4.05	Put	Bond Future	1,046.5500	1.0466	1,074.1400	1.0741	2.636	0	0	0
2012/09/27	R201	02/05/2013	4.06	Call	Bond Future	136.1200	0.1361	127.9100	0.1279	(6.031)	0	0	0
2012/09/27	R201	02/05/2013	4.06	Put	Bond Future	1,033.3800	1.0334	1,060.8200	1.0608	2.655	0	0	0
2012/09/27	R202	01/11/2012			Bond Future	205.2633	205.2633	206.5561	206.5561	0.630	0.0000	0.0000	49,947
2012/09/27	R202	01/11/2012	191.99	Call	Bond Future	13,273.2900	13.2733	14,566.0800	14.5661	9.740	0	0	0
2012/09/27	R202	01/11/2012	191.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/27	R202	01/11/2012	192.00	Call	Bond Future	13,263.2900	13.2633	14,556.0800	14.5561	9.747	0	0	0
2012/09/27	R202	01/11/2012	192.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/27	R202	01/11/2012	192.01	Call	Bond Future	13,253.2900	13.2533	14,546.0800	14.5461	9.754	0	0	0
2012/09/27	R202	01/11/2012	192.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/27	R203	01/11/2012			Bond Future	5.7426	111.6694	5.7730	111.5344	0.529	0.0000	0.0000	4,688
2012/09/27	R203	01/11/2012	6.87	Call	Bond Future	4,881.3900	4.8814	4,746.4900	4.7465	(2.764)	0	0	0
2012/09/27	R203	01/11/2012	6.87	Put	Bond Future	0.4700	0.0005	0.5300	0.0005	12.766	0	0	0
2012/09/27	R203	07/02/2013			Bond Future	5.7827	113.2251	5.8151	113.0888	0.560	0.0000	0.0000	11,310
2012/09/27	R203	07/02/2013	6.11	Call	Bond Future	1,991.9000	1.9919	1,895.9400	1.8959	(4.818)	0	0	12,600
2012/09/27	R203	07/02/2013	6.11	Put	Bond Future	623.6200	0.6236	664.0000	0.6640	6.475	0	0	2,300
2012/09/27	R203	07/02/2013	6.65	Call	Bond Future	3,773.8900	3.7739	3,652.3200	3.6523	(3.221)	0	0	0
2012/09/27	R203	07/02/2013	6.65	Put	Bond Future	193.3800	0.1934	208.1500	0.2082	7.638	0	0	30,250
2012/09/27	R203	07/02/2013	6.94	Call	Bond Future	4,841.9800	4.8420	4,713.4300	4.7134	(2.655)	0	0	0
2012/09/27	R203	07/02/2013	6.94	Put	Bond Future	96.2000	0.0962	103.9900	0.1040	8.098	0	0	0
2012/09/27	R203	02/05/2013			Bond Future	5.8098	110.4492	5.8445	110.3103	0.596	0.0000	0.0000	8
2012/09/27	R203	02/05/2013	5.91	Call	Bond Future	1,753.2900	1.7533	1,674.6000	1.6746	(4.488)	0	0	0
2012/09/27	R203	02/05/2013	5.91	Put	Bond Future	1,352.2100	1.3522	1,412.4200	1.4124	4.453	0	0	0
2012/09/27	R203	02/05/2013	5.89	Call	Bond Future	1,710.9100	1.7109	1,633.3600	1.6334	(4.533)	0	0	0
2012/09/27	R203	02/05/2013	5.89	Put	Bond Future	1,389.7700	1.3898	1,451.1200	1.4511	4.414	0	0	0
2012/09/27	R203	02/05/2013	5.90	Call	Bond Future	1,732.0300	1.7320	1,653.9000	1.6539	(4.511)	0	0	0
2012/09/27	R203	02/05/2013	5.90	Put	Bond Future	1,370.9100	1.3709	1,431.6800	1.4317	4.433	0	0	0
2012/09/27	R204	01/11/2012			Bond Future	6.0351	112.9402	6.0653	112.7787	0.500	0.0000	0.0000	5,818
2012/09/27	R204	01/11/2012	7.22	Call	Bond Future	6,132.2700	6.1323	5,970.8200	5.9708	(2.633)	0	0	0
2012/09/27	R204	01/11/2012	7.22	Put	Bond Future	0.9400	0.0009	1.0400	0.0010	10.638	0	0	0
2012/09/27	R204	07/02/2013			Bond Future	6.0818	110.4834	6.1136	110.3201	0.523	0.0000	0.0000	3,000
2012/09/27	R204	07/02/2013	7.29	Call	Bond Future	6,136.4600	6.1365	5,983.0000	5.9830	(2.501)	0	0	0
2012/09/27	R204	07/02/2013	7.29	Put	Bond Future	138.1000	0.1381	147.9500	0.1480	7.133	0	0	0
2012/09/27	R204	02/05/2013			Bond Future	6.1203	111.8308	6.1539	111.6647	0.549	0.0000	0.0000	0
2012/09/27	R204	02/05/2013	6.29	Call	Bond Future	2,481.0200	2.4810	2,382.0900	2.3821	(3.987)	0	0	0
2012/09/27	R204	02/05/2013	6.29	Put	Bond Future	1,644.9700	1.6450	1,712.1600	1.7122	4.085	0	0	0
2012/09/27	R204	02/05/2013	6.30	Call	Bond Future	2,510.7300	2.5107	2,411.1800	2.4112	(3.965)	0	0	0
2012/09/27	R204	02/05/2013	6.30	Put	Bond Future	1,625.6700	1.6257	1,692.2400	1.6922	4.095	0	0	0
2012/09/27	R204	02/05/2013	6.31	Call	Bond Future	2,540.6100	2.5406	2,440.4400	2.4404	(3.943)	0	0	0
2012/09/27	R204	02/05/2013	6.31	Put	Bond Future	1,606.5700	1.6066	1,672.5200	1.6725	4.105	0	0	0
2012/09/27	R206	01/11/2012			Bond Future	4.9092	105.2728	4.9371	105.2401	0.569	0.0000	0.0000	1,120
2012/09/27	R206	01/11/2012	5.05	Call	Bond Future	229.9800	0.2300	206.3100	0.2063	(10.292)	0	0	0

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2012/09/27	R206	01/11/2012	5.05	Put	Bond Future	65.5800	0.0656	74.5300	0.0745	13.647	0	0	0
2012/09/27	R206	07/02/2013			Bond Future	4.8094	102.9744	4.8453	102.9418	0.745	0.0000	0.0000	0
2012/09/27	R206	07/02/2013	4.76	Call	Bond Future	227.1200	0.2271	211.1300	0.2111	(7.040)	0	0	0
2012/09/27	R206	07/02/2013	4.76	Put	Bond Future	272.1100	0.2721	288.7100	0.2887	6.100	0	0	0
2012/09/27	R206	02/05/2013			Bond Future	4.6429	104.2303	4.6923	104.1964	1.064	0.0000	0.0000	0
2012/09/27	R206	02/05/2013	3.39	Call	Bond Future	58.9500	0.0589	53.8600	0.0539	(8.634)	0	0	0
2012/09/27	R206	02/05/2013	3.39	Put	Bond Future	923.8800	0.9239	952.6300	0.9526	3.112	0	0	0
2012/09/27	R206	02/05/2013	3.40	Call	Bond Future	59.9400	0.0599	54.7800	0.0548	(8.609)	0	0	0
2012/09/27	R206	02/05/2013	3.40	Put	Bond Future	917.9200	0.9179	946.6000	0.9466	3.124	0	0	0
2012/09/27	R206	02/05/2013	3.41	Call	Bond Future	60.9500	0.0609	55.7200	0.0557	(8.581)	0	0	0
2012/09/27	R206	02/05/2013	3.41	Put	Bond Future	911.9800	0.9120	940.5900	0.9406	3.137	0	0	0
2012/09/27	R207	01/11/2012			Bond Future	6.2919	107.7060	6.3372	107.4390	0.720	0.0000	0.0000	18,919
2012/09/27	R207	01/11/2012	7.58	Call	Bond Future	7,280.6200	7.2806	7,013.8200	7.0138	(3.665)	0	0	0
2012/09/27	R207	01/11/2012	7.58	Put	Bond Future	0.9000	0.0009	1.1200	0.0011	24.444	0	0	0
2012/09/27	R207	07/02/2013			Bond Future	6.3439	105.5670	6.3913	105.2968	0.748	0.0000	0.0000	0
2012/09/27	R207	07/02/2013	7.66	Call	Bond Future	7,321.6700	7.3217	7,066.7200	7.0667	(3.482)	0	0	0
2012/09/27	R207	07/02/2013	7.66	Put	Bond Future	135.0100	0.1350	150.3300	0.1503	11.347	0	0	0
2012/09/27	R207	02/05/2013			Bond Future	6.3897	106.8545	6.4394	106.5802	0.778	0.0000	0.0000	0
2012/09/27	R207	02/05/2013	6.44	Call	Bond Future	2,488.7700	2.4888	2,340.5600	2.3406	(5.955)	0	0	0
2012/09/27	R207	02/05/2013	6.44	Put	Bond Future	2,210.9700	2.2110	2,337.1500	2.3372	5.707	0	0	0
2012/09/27	R207	02/05/2013	6.45	Call	Bond Future	2,516.5200	2.5165	2,367.2900	2.3673	(5.930)	0	0	0
2012/09/27	R207	02/05/2013	6.45	Put	Bond Future	2,183.6300	2.1836	2,308.7900	2.3088	5.732	0	0	0
2012/09/27	R207	02/05/2013	6.46	Call	Bond Future	2,544.4500	2.5444	2,394.2100	2.3942	(5.905)	0	0	0
2012/09/27	R207	02/05/2013	6.46	Put	Bond Future	2,156.5100	2.1565	2,280.6600	2.2807	5.757	0	0	0
2012/09/27	R208	01/11/2012			Bond Future	6.4430	102.6449	6.4882	102.3523	0.701	0.0000	0.0000	11,946
2012/09/27	R208	01/11/2012	6.81	Call	Bond Future	2,619.3800	2.6194	2,374.2700	2.3743	(9.358)	0	0	0
2012/09/27	R208	01/11/2012	6.81	Put	Bond Future	272.5200	0.2725	319.9400	0.3199	17.401	0	0	0
2012/09/27	R208	01/11/2012	7.50	Call	Bond Future	6,587.6400	6.5876	6,296.6700	6.2967	(4.417)	0	0	0
2012/09/27	R208	01/11/2012	7.50	Put	Bond Future	7.1800	0.0072	8.7400	0.0087	21.727	0	0	12,250
2012/09/27	R208	01/11/2012	7.70	Call	Bond Future	7,767.1500	7.7672	7,474.9900	7.4750	(3.761)	0	0	0
2012/09/27	R208	01/11/2012	7.70	Put	Bond Future	1.6700	0.0017	2.0400	0.0020	22.156	0	0	0
2012/09/27	R208	07/02/2013			Bond Future	6.4965	104.0748	6.5436	103.7787	0.725	0.0000	0.0000	2,000
2012/09/27	R208	07/02/2013	6.00	Call	Bond Future	845.0700	0.8451	759.9600	0.7600	(10.071)	0	0	12,250
2012/09/27	R208	07/02/2013	6.00	Put	Bond Future	4,033.7600	4.0338	4,244.7700	4.2448	5.231	0	0	0
2012/09/27	R208	07/02/2013	7.78	Call	Bond Future	7,894.5300	7.8945	7,618.2700	7.6183	(3.499)	0	0	0
2012/09/27	R208	07/02/2013	7.78	Put	Bond Future	190.3500	0.1904	210.2100	0.2102	10.433	0	0	0
2012/09/27	R208	02/05/2013			Bond Future	6.5404	101.9509	6.5894	101.6504	0.749	0.0000	0.0000	0
2012/09/27	R208	02/05/2013	6.65	Call	Bond Future	3,012.5000	3.0125	2,842.8800	2.8429	(5.631)	0	0	0
2012/09/27	R208	02/05/2013	6.65	Put	Bond Future	2,341.8700	2.3419	2,472.7900	2.4728	5.590	0	0	0
2012/09/27	R208	02/05/2013	6.66	Call	Bond Future	3,044.7000	3.0447	2,873.9900	2.8740	(5.607)	0	0	0
2012/09/27	R208	02/05/2013	6.66	Put	Bond Future	2,313.1800	2.3132	2,443.0100	2.4430	5.613	0	0	0
2012/09/27	R208	02/05/2013	6.64	Call	Bond Future	2,980.5000	2.9805	2,811.9600	2.8120	(5.655)	0	0	0
2012/09/27	R208	02/05/2013	6.64	Put	Bond Future	2,370.8200	2.3708	2,502.8200	2.5028	5.568	0	0	0
2012/09/27	R209	01/11/2012			Bond Future	8.0797	81.5282	8.1498	80.9107	0.866	0.0000	0.0000	7,349
2012/09/27	R209	01/11/2012	8.99	Call	Bond Future	7,572.2500	7.5723	6,978.1900	6.9782	(7.845)	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
2012/09/27	R209	01/11/2012	8.99	Put	Bond Future	83.8200	0.0838	107.2700	0.1073	27.977	0	0	0
2012/09/27	R209	07/02/2013			Bond Future	8.1504	82.6641	8.2224	82.0383	0.883	0.0000	0.0000	0
2012/09/27	R209	07/02/2013	9.06	Call	Bond Future	8,437.3700	8.4374	7,927.0200	7.9270	(6.049)	0	0	0
2012/09/27	R209	07/02/2013	9.06	Put	Bond Future	1,057.6200	1.0576	1,173.0300	1.1730	10.912	0	0	0
2012/09/27	R209	02/05/2013			Bond Future	8.2100	80.5304	8.2839	79.8964	0.900	0.0000	0.0000	0
2012/09/27	R209	02/05/2013	7.99	Call	Bond Future	3,742.9800	3.7430	3,446.4100	3.4464	(7.923)	0	0	0
2012/09/27	R209	02/05/2013	7.99	Put	Bond Future	5,678.6800	5.6787	6,016.1700	6.0162	5.943	0	0	0
2012/09/27	R209	02/05/2013	8.00	Call	Bond Future	3,779.4700	3.7795	3,480.9800	3.4810	(7.898)	0	0	0
2012/09/27	R209	02/05/2013	8.00	Put	Bond Future	5,625.6400	5.6256	5,961.2100	5.9612	5.965	0	0	0
2012/09/27	R209	02/05/2013	8.01	Call	Bond Future	3,816.1700	3.8162	3,515.7600	3.5158	(7.872)	0	0	0
2012/09/27	R209	02/05/2013	8.01	Put	Bond Future	5,572.9600	5.5730	5,906.6100	5.9066	5.987	0	0	0
2012/09/27	R210	01/11/2012			Bond Future	156.4614	156.4614	156.6647	156.6647	0.130	0.0000	0.0000	3,414
2012/09/27	R210	01/11/2012	144.99	Call	Bond Future	11,471.4300	11.4714	11,674.7200	11.6747	1.772	0	0	0
2012/09/27	R210	01/11/2012	144.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/27	R210	01/11/2012	145.00	Call	Bond Future	11,461.4300	11.4614	11,664.7200	11.6647	1.774	0	0	0
2012/09/27	R210	01/11/2012	145.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/27	R210	01/11/2012	145.01	Call	Bond Future	11,451.4300	11.4514	11,654.7200	11.6547	1.775	0	0	0
2012/09/27	R210	01/11/2012	145.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/27	R211	01/11/2012			Bond Future	122.7570	122.7570	122.7536	122.7536	(0.003)	0.0000	0.0000	703
2012/09/27	R211	01/11/2012	121.99	Call	Bond Future	767.0500	0.7670	763.6000	0.7636	(0.450)	0	0	0
2012/09/27	R211	01/11/2012	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/27	R211	01/11/2012	122.00	Call	Bond Future	757.0500	0.7570	753.6000	0.7536	(0.456)	0	0	0
2012/09/27	R211	01/11/2012	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/27	R211	01/11/2012	122.01	Call	Bond Future	747.0500	0.7470	743.6000	0.7436	(0.462)	0	0	0
2012/09/27	R211	01/11/2012	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/27	R212	01/11/2012			Bond Future	127.4605	127.4605	127.4597	127.4597	(0.001)	0.0000	0.0000	5,084
2012/09/27	R212	01/11/2012	121.99	Call	Bond Future	5,470.5200	5.4705	5,469.6900	5.4697	(0.015)	0	0	0
2012/09/27	R212	01/11/2012	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/27	R212	01/11/2012	122.00	Call	Bond Future	5,460.5200	5.4605	5,459.6900	5.4597	(0.015)	0	0	0
2012/09/27	R212	01/11/2012	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/27	R212	01/11/2012	122.01	Call	Bond Future	5,450.5200	5.4505	5,449.6900	5.4497	(0.015)	0	0	0
2012/09/27	R212	01/11/2012	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/27	R213	01/11/2012			Bond Future	7.8610	92.9955	7.9209	92.4561	0.762	0.0000	0.0000	6,022
2012/09/27	R213	01/11/2012	7.75	Call	Bond Future	1,279.2500	1.2792	1,044.4400	1.0444	(18.355)	0	0	140
2012/09/27	R213	01/11/2012	7.75	Put	Bond Future	2,290.5500	2.2906	2,595.1200	2.5951	13.297	0	0	0
2012/09/27	R213	01/11/2012	8.81	Call	Bond Future	8,086.8700	8.0869	7,561.9700	7.5620	(6.491)	0	0	0
2012/09/27	R213	01/11/2012	8.81	Put	Bond Future	60.4200	0.0604	74.9000	0.0749	23.966	0	0	0
2012/09/27	R213	07/02/2013			Bond Future	7.9355	94.2910	7.9973	93.7446	0.778	0.0000	0.0000	0
2012/09/27	R213	07/02/2013	8.90	Call	Bond Future	8,919.1100	8.9191	8,461.3700	8.4614	(5.132)	0	0	0
2012/09/27	R213	07/02/2013	8.90	Put	Bond Future	900.1500	0.9002	988.8600	0.9889	9.855	0	0	0
2012/09/27	R213	02/05/2013			Bond Future	7.9956	91.9065	8.0590	91.3527	0.793	0.0000	0.0000	0
2012/09/27	R213	02/05/2013	7.84	Call	Bond Future	3,909.2900	3.9093	3,640.4000	3.6404	(6.878)	0	0	0
2012/09/27	R213	02/05/2013	7.84	Put	Bond Future	5,288.8100	5.2888	5,573.7600	5.5738	5.388	0	0	0
2012/09/27	R213	02/05/2013	7.85	Call	Bond Future	3,947.7300	3.9477	3,677.1200	3.6771	(6.855)	0	0	0

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2012/09/27	R213	02/05/2013	7.85	Put	Bond Future	5,237.6800	5.2377	5,520.9100	5.5209	5.408	0	0	0
2012/09/27	R213	02/05/2013	7.86	Call	Bond Future	3,986.4000	3.9864	3,714.0700	3.7141	(6.831)	0	0	0
2012/09/27	R213	02/05/2013	7.86	Put	Bond Future	5,186.9000	5.1869	5,468.4100	5.4684	5.427	0	0	0
2012/09/27	R214	01/11/2012			Bond Future	8.1045	83.4785	8.1644	82.9171	0.739	0.0000	0.0000	1,714
2012/09/27	R214	01/11/2012	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/27	R214	01/11/2012	7.99	Put	Bond Future	1,090.1200	1.0901	1,651.5500	1.6516	51.502	0	0	0
2012/09/27	R214	01/11/2012	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/27	R214	01/11/2012	8.00	Put	Bond Future	993.9300	0.9939	1,555.3600	1.5554	56.486	0	0	0
2012/09/27	R214	01/11/2012	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/27	R214	01/11/2012	8.01	Put	Bond Future	897.9200	0.8979	1,459.3500	1.4594	62.526	0	0	0

Total **301471**