



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives High/Low Report

High/Low from 04/09/2012 to 04/09/2012

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
2012/09/04	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/04	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/04	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/04	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/04	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/04	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/04	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/04	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/04	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/04	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/04	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/04	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/04	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/04	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/04	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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2012/09/04	2025	01/11/2012			Bond Future	106.7118	106.7118	106.7029	106.7029	(0.008)	0.0000	0.0000	4,417
2012/09/04	2025	01/11/2012	99.99	Call	Bond Future	6,721.8000	6.7218	6,712.9200	6.7129	(0.132)	0	0	0
2012/09/04	2025	01/11/2012	99.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/04	2025	01/11/2012	100.00	Call	Bond Future	6,711.8000	6.7118	6,702.9200	6.7029	(0.132)	0	0	0
2012/09/04	2025	01/11/2012	100.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/04	2025	01/11/2012	100.01	Call	Bond Future	6,701.8000	6.7018	6,692.9200	6.6929	(0.133)	0	0	0
2012/09/04	2025	01/11/2012	100.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/04	2038	01/11/2012			Bond Future	104.7928	104.7928	104.7856	104.7856	(0.007)	0.0000	0.0000	0
2012/09/04	2038	01/11/2012	98.99	Call	Bond Future	5,802.8000	5.8028	5,795.5700	5.7956	(0.125)	0	0	0
2012/09/04	2038	01/11/2012	98.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/04	2038	01/11/2012	99.00	Call	Bond Future	5,792.8000	5.7928	5,785.5700	5.7856	(0.125)	0	0	0
2012/09/04	2038	01/11/2012	99.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/04	2038	01/11/2012	99.01	Call	Bond Future	5,782.8000	5.7828	5,775.5700	5.7756	(0.125)	0	0	0
2012/09/04	2038	01/11/2012	99.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/04	2050	01/11/2012			Bond Future	111.2547	111.2547	111.2472	111.2472	(0.007)	0.0000	0.0000	0
2012/09/04	2050	01/11/2012	103.99	Call	Bond Future	7,264.6500	7.2647	7,257.1600	7.2572	(0.103)	0	0	0
2012/09/04	2050	01/11/2012	103.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/04	2050	01/11/2012	104.00	Call	Bond Future	7,254.6500	7.2547	7,247.1600	7.2472	(0.103)	0	0	0
2012/09/04	2050	01/11/2012	104.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/04	2050	01/11/2012	104.01	Call	Bond Future	7,244.6500	7.2447	7,237.1600	7.2372	(0.103)	0	0	0
2012/09/04	2050	01/11/2012	104.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/04	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/04	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/04	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/04	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/04	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/04	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/04	AL7T	01/11/2012			Index Future	472.7680	472.7680	474.4990	474.4990	0.366	0.0000	0.0000	13
2012/09/04	AL7T	07/02/2013			Index Future	479.5400	479.5400	481.1460	481.1460	0.335	0.0000	0.0000	0
2012/09/04	ALBI	01/11/2012			Index Future	424.8150	424.8150	425.9670	425.9670	0.271	0.0000	0.0000	893
2012/09/04	ALBI	07/02/2013			Index Future	430.8990	430.8990	431.9330	431.9330	0.240	0.0000	0.0000	118
2012/09/04	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/04	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/04	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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2012/09/04	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/04	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/04	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/04	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/04	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/04	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/04	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/04	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/04	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2012/09/04	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/04	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/04	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/04	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/04	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/04	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/04	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/04	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/04	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/04	EL28	01/11/2012			Bond Future	108.9746	108.9746	108.9669	108.9669	(0.007)	0.0000	0.0000	0
2012/09/04	EL28	01/11/2012	105.99	Call	Bond Future	2,984.5800	2.9846	2,976.8900	2.9769	(0.258)	0	0	0
2012/09/04	EL28	01/11/2012	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/04	EL28	01/11/2012	106.00	Call	Bond Future	2,974.5800	2.9746	2,966.8900	2.9669	(0.259)	0	0	0
2012/09/04	EL28	01/11/2012	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/04	EL28	01/11/2012	106.01	Call	Bond Future	2,964.5800	2.9646	2,956.8900	2.9569	(0.259)	0	0	0
2012/09/04	EL28	01/11/2012	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/04	ES33	01/11/2012			Bond Future	8.7160	89.4643	8.6851	89.7325	(0.354)	0.0000	0.0000	303
2012/09/04	ES33	01/11/2012	9.20	Call	Bond Future	4,051.4000	4.0514	4,319.5900	4.3196	6.620	0	0	0

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2012/09/04	ES33	01/11/2012	9.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/04	ES33	07/02/2013			Bond Future	8.8102	90.7459	8.7816	90.9900	(0.324)	0.0000	0.0000	0
2012/09/04	ES33	07/02/2013	8.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/04	ES33	07/02/2013	8.54	Put	Bond Future	2,350.0600	2.3501	2,105.9500	2.1059	(10.387)	0	0	0
2012/09/04	ES33	07/02/2013	8.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/04	ES33	07/02/2013	8.55	Put	Bond Future	2,261.3700	2.2614	2,017.2600	2.0173	(10.795)	0	0	0
2012/09/04	ES33	07/02/2013	8.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/04	ES33	07/02/2013	8.56	Put	Bond Future	2,172.8100	2.1728	1,928.7000	1.9287	(11.235)	0	0	0
2012/09/04	GOVI	01/11/2012			GOVI	424.8420	424.8420	425.9570	425.9570	0.262	0.0000	0.0000	264
2012/09/04	GOVI	01/11/2012	403.96	Call	GOVI	208,820.0000	20.8820	219,970.0000	21.9970	5.340	0	0	0
2012/09/04	GOVI	01/11/2012	403.96	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/04	GOVI	07/02/2013			GOVI	430.9270	430.9270	431.9240	431.9240	0.231	0.0000	0.0000	0
2012/09/04	GOVI	07/02/2013	432.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/04	GOVI	07/02/2013	432.99	Put	GOVI	20,630.0000	2.0630	10,660.0000	1.0660	(48.328)	0	0	0
2012/09/04	GOVI	07/02/2013	433.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/04	GOVI	07/02/2013	433.00	Put	GOVI	20,730.0000	2.0730	10,760.0000	1.0760	(48.095)	0	0	0
2012/09/04	GOVI	07/02/2013	433.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/04	GOVI	07/02/2013	433.01	Put	GOVI	20,830.0000	2.0830	10,860.0000	1.0860	(47.864)	0	0	0
2012/09/04	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/09/04	IGOV	01/11/2012			Index Future	185.6130	185.6130	185.5980	185.5980	(0.008)	0.0000	0.0000	594
2012/09/04	IGOV	07/02/2013			Index Future	188.2720	188.2720	188.1980	188.1980	(0.039)	0.0000	0.0000	14
2012/09/04	ILBI	01/11/2012			Index Future	502.4710	502.4710	502.4710	502.4710	0.000	0.0000	0.0000	0
2012/09/04	ILBI	07/02/2013			Index Future	509.4850	509.4850	509.4850	509.4850	0.000	0.0000	0.0000	169
2012/09/04	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2012/09/04	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2012/09/04	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2012/09/04	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2012/09/04	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2012/09/04	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2012/09/04	JBAF	19/09/2012			Jibar Tradeable Future	5.0200	94.9800	5.0200	94.9800	0.000	0.0000	0.0000	44,760
2012/09/04	JBAF	17/10/2012			Jibar Tradeable Future	4.9600	95.0400	4.9500	95.0500	(0.202)	0.0000	0.0000	0
2012/09/04	JBAF	21/11/2012			Jibar Tradeable Future	4.8700	95.1300	4.8600	95.1400	(0.205)	0.0000	0.0000	0
2012/09/04	JBAF	19/12/2012			Jibar Tradeable Future	4.8000	95.2000	4.7900	95.2100	(0.208)	0.0000	0.0000	840
2012/09/04	JBAF	16/01/2013			Jibar Tradeable Future	4.7800	95.2200	4.7700	95.2300	(0.209)	0.0000	0.0000	0
2012/09/04	JBAF	20/02/2013			Jibar Tradeable Future	4.7700	95.2300	4.7500	95.2500	(0.419)	0.0000	0.0000	0
2012/09/04	JBAF	20/03/2013			Jibar Tradeable Future	4.7700	95.2300	4.7500	95.2500	(0.419)	0.0000	0.0000	1,000

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2012/09/04	JBAF	19/06/2013			Jibar Tradeable Future	4.8100	95.1900	4.8000	95.2000	(0.208)	0.0000	0.0000	500
2012/09/04	JBAF	18/09/2013			Jibar Tradeable Future	4.8800	95.1200	4.8800	95.1200	0.000	0.0000	0.0000	1,700
2012/09/04	JBAF	18/12/2013			Jibar Tradeable Future	4.9900	95.0100	4.9900	95.0100	0.000	0.0000	0.0000	1,500
2012/09/04	JBAF	19/03/2014			Jibar Tradeable Future	5.1500	94.8500	5.1300	94.8700	(0.388)	0.0000	0.0000	800
2012/09/04	JBAF	18/06/2014			Jibar Tradeable Future	5.3100	94.6900	5.2800	94.7200	(0.565)	0.0000	0.0000	0
2012/09/04	R023	01/11/2012			Bond Future	7.0293	106.6441	6.9681	107.1039	(0.870)	0.0000	0.0000	1,049
2012/09/04	R023	01/11/2012	7.04	Call	Bond Future	80.1600	0.0802	539.9800	0.5400	573.628	0	0	0
2012/09/04	R023	01/11/2012	7.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/04	R023	01/11/2012	7.05	Call	Bond Future	155.0000	0.1550	614.8200	0.6148	296.658	0	0	0
2012/09/04	R023	01/11/2012	7.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/04	R023	01/11/2012	7.06	Call	Bond Future	229.7700	0.2298	689.5900	0.6896	200.122	0	0	0
2012/09/04	R023	01/11/2012	7.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/04	R023	07/02/2013			Bond Future	7.0955	108.1717	7.0364	108.6048	(0.833)	0.0000	0.0000	0
2012/09/04	R023	07/02/2013	7.04	Call	Bond Future	0.0000	0.0000	26.0800	0.0261	100.000	0	0	0
2012/09/04	R023	07/02/2013	7.04	Put	Bond Future	407.0000	0.4070	0.0000	0.0000	(100.000)	0	0	0
2012/09/04	R023	07/02/2013	7.05	Call	Bond Future	0.0000	0.0000	99.5000	0.0995	100.000	0	0	0
2012/09/04	R023	07/02/2013	7.05	Put	Bond Future	333.5800	0.3336	0.0000	0.0000	(100.000)	0	0	0
2012/09/04	R023	07/02/2013	7.06	Call	Bond Future	0.0000	0.0000	172.8500	0.1729	100.000	0	0	0
2012/09/04	R023	07/02/2013	7.06	Put	Bond Future	260.2300	0.2602	0.0000	0.0000	(100.000)	0	0	0
2012/09/04	R023	02/05/2013			Bond Future	7.1406	105.6642	7.0836	106.0737	(0.799)	0.0000	0.0000	0
2012/09/04	R023	02/05/2013	7.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/04	R023	02/05/2013	7.04	Put	Bond Future	723.6500	0.7236	314.1300	0.3141	(56.591)	0	0	0
2012/09/04	R023	02/05/2013	7.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/04	R023	02/05/2013	7.05	Put	Bond Future	651.4300	0.6514	241.9100	0.2419	(62.865)	0	0	0
2012/09/04	R023	02/05/2013	7.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/04	R023	02/05/2013	7.06	Put	Bond Future	579.2700	0.5793	169.7500	0.1698	(70.696)	0	0	0
2012/09/04	R157	01/11/2012			Bond Future	5.4220	123.0331	5.3818	123.1518	(0.740)	0.0000	0.0000	15,680
2012/09/04	R157	01/11/2012	5.78	Call	Bond Future	1,163.3600	1.1634	1,260.1300	1.2601	8.318	0	0	5,630
2012/09/04	R157	01/11/2012	5.78	Put	Bond Future	111.3900	0.1114	89.4900	0.0895	(19.661)	0	0	0
2012/09/04	R157	01/11/2012	6.24	Call	Bond Future	2,396.6700	2.3967	2,512.5200	2.5125	4.834	0	0	0
2012/09/04	R157	01/11/2012	6.24	Put	Bond Future	10.1800	0.0102	7.3600	0.0074	(27.701)	0	0	0
2012/09/04	R157	07/02/2013			Bond Future	5.4341	124.7956	5.4034	124.8776	(0.565)	0.0000	0.0000	100
2012/09/04	R157	07/02/2013	6.28	Call	Bond Future	2,317.8100	2.3178	2,390.7300	2.3907	3.146	0	0	0
2012/09/04	R157	07/02/2013	6.28	Put	Bond Future	88.3200	0.0883	79.2500	0.0792	(10.269)	0	0	0
2012/09/04	R157	02/05/2013			Bond Future	5.4030	119.6150	5.3825	119.6647	(0.378)	0.0000	0.0000	0
2012/09/04	R157	02/05/2013	5.34	Call	Bond Future	767.2200	0.7672	789.2800	0.7893	2.875	0	0	0
2012/09/04	R157	02/05/2013	5.34	Put	Bond Future	920.3600	0.9204	892.7400	0.8927	(3.001)	0	0	0
2012/09/04	R157	02/05/2013	5.35	Call	Bond Future	778.2600	0.7783	800.5600	0.8006	2.865	0	0	0
2012/09/04	R157	02/05/2013	5.35	Put	Bond Future	907.0600	0.9071	879.6800	0.8797	(3.019)	0	0	0
2012/09/04	R157	02/05/2013	5.36	Call	Bond Future	789.4200	0.7894	811.9400	0.8119	2.853	0	0	0
2012/09/04	R157	02/05/2013	5.36	Put	Bond Future	893.8900	0.8939	866.7300	0.8667	(3.038)	0	0	0
2012/09/04	R186	01/11/2012			Bond Future	7.3859	130.9663	7.3400	131.4388	(0.621)	0.0000	0.0000	35,615
2012/09/04	R186	01/11/2012	7.82	Call	Bond Future	5,219.8900	5.2199	5,572.8100	5.5728	6.761	0	0	1,858
2012/09/04	R186	01/11/2012	7.82	Put	Bond Future	865.8600	0.8659	746.2200	0.7462	(13.817)	0	0	0
2012/09/04	R186	01/11/2012	8.00	Call	Bond Future	6,624.4000	6.6244	7,015.5100	7.0155	5.904	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
2012/09/04	R186	01/11/2012	8.00	Put	Bond Future	526.8500	0.5269	445.4000	0.4454	(15.460)	0	0	0
2012/09/04	R186	01/11/2012	8.50	Call	Bond Future	10,868.8500	10.8688	11,319.4700	11.3195	4.146	0	0	0
2012/09/04	R186	01/11/2012	8.50	Put	Bond Future	109.0200	0.1090	87.0800	0.0871	(20.125)	0	0	0
2012/09/04	R186	01/11/2012	8.82	Call	Bond Future	13,640.1200	13.6401	14,105.5200	14.1055	3.412	0	0	0
2012/09/04	R186	01/11/2012	8.82	Put	Bond Future	30.1200	0.0301	22.9600	0.0230	(23.772)	0	0	1,858
2012/09/04	R186	07/02/2013			Bond Future	7.4536	127.5517	7.4101	127.9907	(0.584)	0.0000	0.0000	1,750
2012/09/04	R186	07/02/2013	8.47	Call	Bond Future	10,682.4300	10.6824	11,041.7800	11.0418	3.364	0	0	0
2012/09/04	R186	07/02/2013	8.47	Put	Bond Future	1,010.0100	1.0100	930.3800	0.9304	(7.884)	0	0	0
2012/09/04	R186	07/02/2013	7.00	Call	Bond Future	2,161.9500	2.1619	2,301.8600	2.3019	6.471	0	0	10,300
2012/09/04	R186	07/02/2013	7.00	Put	Bond Future	6,845.6900	6.8457	6,546.6200	6.5466	(4.369)	0	0	0
2012/09/04	R186	07/02/2013	7.25	Call	Bond Future	3,140.1100	3.1401	3,322.1600	3.3222	5.798	0	0	670
2012/09/04	R186	07/02/2013	7.25	Put	Bond Future	5,213.1200	5.2131	4,956.1900	4.9562	(4.929)	0	0	0
2012/09/04	R186	02/05/2013			Bond Future	7.5052	129.2120	7.4640	129.6213	(0.550)	0.0000	0.0000	0
2012/09/04	R186	02/05/2013	7.41	Call	Bond Future	4,673.8400	4.6738	4,866.5500	4.8665	4.123	0	0	0
2012/09/04	R186	02/05/2013	7.41	Put	Bond Future	5,620.9300	5.6209	5,404.3100	5.4043	(3.854)	0	0	0
2012/09/04	R186	02/05/2013	7.39	Call	Bond Future	4,584.2000	4.5842	4,774.3800	4.7744	4.149	0	0	0
2012/09/04	R186	02/05/2013	7.39	Put	Bond Future	5,731.4200	5.7314	5,512.2700	5.5123	(3.824)	0	0	0
2012/09/04	R186	02/05/2013	7.40	Call	Bond Future	4,628.8900	4.6289	4,820.3400	4.8203	4.136	0	0	0
2012/09/04	R186	02/05/2013	7.40	Put	Bond Future	5,675.9900	5.6760	5,458.1100	5.4581	(3.839)	0	0	0
2012/09/04	R189	01/11/2012			Bond Future	214.1235	214.1235	214.0976	214.0976	(0.012)	0.0000	0.0000	0
2012/09/04	R189	01/11/2012	218.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/04	R189	01/11/2012	218.99	Put	Bond Future	4,866.5300	4.8665	4,892.3900	4.8924	0.531	0	0	0
2012/09/04	R189	01/11/2012	219.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/04	R189	01/11/2012	219.00	Put	Bond Future	4,876.5300	4.8765	4,902.3900	4.9024	0.530	0	0	0
2012/09/04	R189	01/11/2012	219.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/04	R189	01/11/2012	219.01	Put	Bond Future	4,886.5300	4.8865	4,912.3900	4.9124	0.529	0	0	0
2012/09/04	R197	01/11/2012			Bond Future	271.9172	271.9172	271.8945	271.8945	(0.008)	0.0000	0.0000	6,268
2012/09/04	R197	01/11/2012	266.99	Call	Bond Future	4,927.2100	4.9272	4,904.5000	4.9045	(0.461)	0	0	0
2012/09/04	R197	01/11/2012	266.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/04	R197	01/11/2012	267.00	Call	Bond Future	4,917.2100	4.9172	4,894.5000	4.8945	(0.462)	0	0	0
2012/09/04	R197	01/11/2012	267.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/04	R197	01/11/2012	267.01	Call	Bond Future	4,907.2100	4.9072	4,884.5000	4.8845	(0.463)	0	0	0
2012/09/04	R197	01/11/2012	267.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/04	R201	01/11/2012			Bond Future	4.7953	111.1825	4.7559	111.2651	(0.821)	0.0000	0.0000	1,560
2012/09/04	R201	01/11/2012	5.11	Call	Bond Future	719.0400	0.7190	787.7200	0.7877	9.552	0	0	0
2012/09/04	R201	01/11/2012	5.11	Put	Bond Future	61.4500	0.0614	47.5100	0.0475	(22.685)	0	0	0
2012/09/04	R201	07/02/2013			Bond Future	4.7054	108.3663	4.6784	108.4159	(0.574)	0.0000	0.0000	0
2012/09/04	R201	07/02/2013	4.98	Call	Bond Future	691.8900	0.6919	725.9900	0.7260	4.929	0	0	0
2012/09/04	R201	07/02/2013	4.98	Put	Bond Future	188.4600	0.1885	172.8600	0.1729	(8.278)	0	0	0
2012/09/04	R201	02/05/2013			Bond Future	4.5560	109.7769	4.5434	109.7973	(0.277)	0.0000	0.0000	0
2012/09/04	R201	02/05/2013	4.04	Call	Bond Future	162.0000	0.1620	166.1400	0.1661	2.556	0	0	0
2012/09/04	R201	02/05/2013	4.04	Put	Bond Future	1,000.7000	1.0007	984.4700	0.9845	(1.622)	0	0	0
2012/09/04	R201	02/05/2013	4.05	Call	Bond Future	165.5900	0.1656	169.8100	0.1698	2.548	0	0	0
2012/09/04	R201	02/05/2013	4.05	Put	Bond Future	987.9600	0.9880	971.8100	0.9718	(1.635)	0	0	0
2012/09/04	R201	02/05/2013	4.06	Call	Bond Future	169.2500	0.1693	173.5500	0.1736	2.541	0	0	0

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2012/09/04	R201	02/05/2013	4.06	Put	Bond Future	975.2800	0.9753	959.2100	0.9592	(1.648)	0	0	0
2012/09/04	R202	01/11/2012			Bond Future	199.9159	199.9159	199.9023	199.9023	(0.007)	0.0000	0.0000	49,424
2012/09/04	R202	01/11/2012	191.99	Call	Bond Future	7,925.8900	7.9259	7,912.3100	7.9123	(0.171)	0	0	0
2012/09/04	R202	01/11/2012	191.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/04	R202	01/11/2012	192.00	Call	Bond Future	7,915.8900	7.9159	7,902.3100	7.9023	(0.172)	0	0	0
2012/09/04	R202	01/11/2012	192.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/04	R202	01/11/2012	192.01	Call	Bond Future	7,905.8900	7.9059	7,892.3100	7.8923	(0.172)	0	0	0
2012/09/04	R202	01/11/2012	192.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/04	R203	01/11/2012			Bond Future	5.9033	110.9571	5.8629	111.1356	(0.684)	0.0000	0.0000	4,837
2012/09/04	R203	01/11/2012	6.87	Call	Bond Future	4,188.7000	4.1887	4,362.3700	4.3624	4.146	0	0	0
2012/09/04	R203	01/11/2012	6.87	Put	Bond Future	20.0700	0.0201	15.2300	0.0152	(24.116)	0	0	0
2012/09/04	R203	07/02/2013			Bond Future	5.9444	112.5465	5.9094	112.6930	(0.589)	0.0000	0.0000	11,310
2012/09/04	R203	07/02/2013	6.11	Call	Bond Future	1,695.2900	1.6953	1,778.6200	1.7786	4.915	0	0	12,600
2012/09/04	R203	07/02/2013	6.11	Put	Bond Future	1,005.5700	1.0056	942.4100	0.9424	(6.281)	0	0	0
2012/09/04	R203	07/02/2013	6.65	Call	Bond Future	3,292.8600	3.2929	3,408.3100	3.4083	3.506	0	0	0
2012/09/04	R203	07/02/2013	6.65	Put	Bond Future	390.9100	0.3909	359.8700	0.3599	(7.940)	0	0	30,250
2012/09/04	R203	07/02/2013	6.94	Call	Bond Future	4,289.9500	4.2900	4,416.8100	4.4168	2.957	0	0	0
2012/09/04	R203	07/02/2013	6.94	Put	Bond Future	222.7300	0.2227	203.1000	0.2031	(8.813)	0	0	0
2012/09/04	R203	02/05/2013			Bond Future	5.9590	109.8526	5.9294	109.9705	(0.496)	0.0000	0.0000	8
2012/09/04	R203	02/05/2013	5.91	Call	Bond Future	1,562.7500	1.5628	1,617.6300	1.6176	3.512	0	0	0
2012/09/04	R203	02/05/2013	5.91	Put	Bond Future	1,758.3300	1.7583	1,695.2600	1.6953	(3.587)	0	0	0
2012/09/04	R203	02/05/2013	5.89	Call	Bond Future	1,525.1900	1.5252	1,579.1600	1.5792	3.539	0	0	0
2012/09/04	R203	02/05/2013	5.89	Put	Bond Future	1,800.7100	1.8007	1,736.7300	1.7367	(3.553)	0	0	0
2012/09/04	R203	02/05/2013	5.90	Call	Bond Future	1,543.9000	1.5439	1,598.3200	1.5983	3.525	0	0	0
2012/09/04	R203	02/05/2013	5.90	Put	Bond Future	1,779.4400	1.7794	1,715.9100	1.7159	(3.570)	0	0	0
2012/09/04	R204	01/11/2012			Bond Future	6.2133	111.9906	6.1676	112.2333	(0.735)	0.0000	0.0000	3,741
2012/09/04	R204	01/11/2012	7.22	Call	Bond Future	5,213.5600	5.2136	5,448.4700	5.4485	4.506	0	0	0
2012/09/04	R204	01/11/2012	7.22	Put	Bond Future	31.8300	0.0318	24.1100	0.0241	(24.254)	0	0	0
2012/09/04	R204	07/02/2013			Bond Future	6.2616	109.5639	6.2201	109.7755	(0.664)	0.0000	0.0000	3,000
2012/09/04	R204	07/02/2013	7.29	Call	Bond Future	5,388.1100	5.3881	5,570.3600	5.5704	3.382	0	0	0
2012/09/04	R204	07/02/2013	7.29	Put	Bond Future	309.2800	0.3093	279.9100	0.2799	(9.496)	0	0	0
2012/09/04	R204	02/05/2013			Bond Future	6.2910	110.9900	6.2535	111.1740	(0.596)	0.0000	0.0000	0
2012/09/04	R204	02/05/2013	6.29	Call	Bond Future	2,162.3600	2.1624	2,252.8400	2.2528	4.184	0	0	0
2012/09/04	R204	02/05/2013	6.29	Put	Bond Future	2,167.1100	2.1671	2,073.5800	2.0736	(4.316)	0	0	0
2012/09/04	R204	02/05/2013	6.30	Call	Bond Future	2,188.9700	2.1890	2,280.1100	2.2801	4.164	0	0	0
2012/09/04	R204	02/05/2013	6.30	Put	Bond Future	2,144.7100	2.1447	2,051.8400	2.0518	(4.330)	0	0	0
2012/09/04	R204	02/05/2013	6.31	Call	Bond Future	2,215.7500	2.2157	2,307.5400	2.3075	4.143	0	0	0
2012/09/04	R204	02/05/2013	6.31	Put	Bond Future	2,122.5100	2.1225	2,030.2900	2.0303	(4.345)	0	0	0
2012/09/04	R206	01/11/2012			Bond Future	4.9148	105.2663	4.8813	105.3054	(0.680)	0.0000	0.0000	1,120
2012/09/04	R206	01/11/2012	5.05	Call	Bond Future	259.3000	0.2593	283.9400	0.2839	9.503	0	0	0
2012/09/04	R206	01/11/2012	5.05	Put	Bond Future	101.3900	0.1014	86.9300	0.0869	(14.262)	0	0	0
2012/09/04	R206	07/02/2013			Bond Future	4.7716	103.0088	4.7637	103.0160	(0.164)	0.0000	0.0000	0
2012/09/04	R206	07/02/2013	4.76	Call	Bond Future	264.3000	0.2643	266.9900	0.2670	1.018	0	0	0
2012/09/04	R206	07/02/2013	4.76	Put	Bond Future	274.8300	0.2748	270.3900	0.2704	(1.616)	0	0	0

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2012/09/04	R206	02/05/2013			Bond Future	4.4686	104.3498	4.4996	104.3285	0.694	0.0000	0.0000	0
2012/09/04	R206	02/05/2013	3.39	Call	Bond Future	89.3000	0.0893	84.8200	0.0848	(5.017)	0	0	0
2012/09/04	R206	02/05/2013	3.39	Put	Bond Future	834.6500	0.8347	851.4600	0.8515	2.014	0	0	0
2012/09/04	R206	02/05/2013	3.40	Call	Bond Future	90.6200	0.0906	86.1000	0.0861	(4.988)	0	0	0
2012/09/04	R206	02/05/2013	3.40	Put	Bond Future	829.0200	0.8290	845.7900	0.8458	2.023	0	0	0
2012/09/04	R206	02/05/2013	3.41	Call	Bond Future	91.9600	0.0920	87.3900	0.0874	(4.970)	0	0	0
2012/09/04	R206	02/05/2013	3.41	Put	Bond Future	823.4100	0.8234	840.1300	0.8401	2.031	0	0	0
2012/09/04	R207	01/11/2012			Bond Future	6.5121	106.4156	6.4510	106.7720	(0.939)	0.0000	0.0000	19,131
2012/09/04	R207	01/11/2012	7.58	Call	Bond Future	6,028.8100	6.0288	6,374.0500	6.3740	5.727	0	0	0
2012/09/04	R207	01/11/2012	7.58	Put	Bond Future	39.5700	0.0396	28.4000	0.0284	(28.228)	0	0	0
2012/09/04	R207	07/02/2013			Bond Future	6.5677	104.3001	6.5093	104.6286	(0.889)	0.0000	0.0000	0
2012/09/04	R207	07/02/2013	7.66	Call	Bond Future	6,254.0300	6.2540	6,540.8900	6.5409	4.587	0	0	0
2012/09/04	R207	07/02/2013	7.66	Put	Bond Future	334.3100	0.3343	292.6500	0.2927	(12.461)	0	0	0
2012/09/04	R207	02/05/2013			Bond Future	6.6076	105.6579	6.5520	105.9617	(0.842)	0.0000	0.0000	0
2012/09/04	R207	02/05/2013	6.44	Call	Bond Future	2,078.7700	2.0788	2,214.3600	2.2144	6.523	0	0	0
2012/09/04	R207	02/05/2013	6.44	Put	Bond Future	2,997.6300	2.9976	2,829.3700	2.8294	(5.613)	0	0	0
2012/09/04	R207	02/05/2013	6.45	Call	Bond Future	2,102.5700	2.1026	2,239.2100	2.2392	6.499	0	0	0
2012/09/04	R207	02/05/2013	6.45	Put	Bond Future	2,966.3400	2.9663	2,799.1300	2.7991	(5.637)	0	0	0
2012/09/04	R207	02/05/2013	6.46	Call	Bond Future	2,126.5400	2.1265	2,264.2300	2.2642	6.475	0	0	0
2012/09/04	R207	02/05/2013	6.46	Put	Bond Future	2,935.2600	2.9353	2,769.1000	2.7691	(5.661)	0	0	0
2012/09/04	R208	01/11/2012			Bond Future	6.7047	100.9644	6.6384	101.3867	(0.988)	0.0000	0.0000	9,445
2012/09/04	R208	01/11/2012	6.81	Call	Bond Future	1,732.0300	1.7320	1,977.2300	1.9772	14.157	0	0	0
2012/09/04	R208	01/11/2012	6.81	Put	Bond Future	1,065.6300	1.0656	888.5500	0.8886	(16.617)	0	0	0
2012/09/04	R208	01/11/2012	7.50	Call	Bond Future	5,035.0000	5.0350	5,422.8000	5.4228	7.702	0	0	0
2012/09/04	R208	01/11/2012	7.50	Put	Bond Future	135.0000	0.1350	100.5200	0.1005	(25.541)	0	0	12,250
2012/09/04	R208	01/11/2012	7.70	Call	Bond Future	6,149.8400	6.1498	6,553.8900	6.5539	6.570	0	0	0
2012/09/04	R208	01/11/2012	7.70	Put	Bond Future	64.8200	0.0648	46.5900	0.0466	(28.124)	0	0	0
2012/09/04	R208	07/02/2013			Bond Future	6.7633	102.4107	6.6992	102.8074	(0.948)	0.0000	0.0000	2,300
2012/09/04	R208	07/02/2013	6.00	Call	Bond Future	607.7100	0.6077	686.7400	0.6867	13.005	0	0	12,250
2012/09/04	R208	07/02/2013	6.00	Put	Bond Future	5,460.5100	5.4605	5,142.8800	5.1429	(5.817)	0	0	0
2012/09/04	R208	07/02/2013	7.78	Call	Bond Future	6,513.6200	6.5136	6,850.8000	6.8508	5.177	0	0	0
2012/09/04	R208	07/02/2013	7.78	Put	Bond Future	473.5500	0.4735	414.0700	0.4141	(12.560)	0	0	0
2012/09/04	R208	02/05/2013			Bond Future	6.8037	100.3492	6.7418	100.7230	(0.910)	0.0000	0.0000	0
2012/09/04	R208	02/05/2013	6.65	Call	Bond Future	2,392.8900	2.3929	2,563.6000	2.5636	7.134	0	0	0
2012/09/04	R208	02/05/2013	6.65	Put	Bond Future	3,324.0200	3.3240	3,120.8800	3.1209	(6.111)	0	0	0
2012/09/04	R208	02/05/2013	6.66	Call	Bond Future	2,419.4100	2.4194	2,591.3900	2.5914	7.108	0	0	0
2012/09/04	R208	02/05/2013	6.66	Put	Bond Future	3,289.6500	3.2896	3,087.7800	3.0878	(6.137)	0	0	0
2012/09/04	R208	02/05/2013	6.64	Call	Bond Future	2,366.5400	2.3665	2,535.9800	2.5360	7.160	0	0	0
2012/09/04	R208	02/05/2013	6.64	Put	Bond Future	3,358.6200	3.3586	3,154.2100	3.1542	(6.086)	0	0	0
2012/09/04	R209	01/11/2012			Bond Future	8.0960	81.3846	8.0653	81.6563	(0.378)	0.0000	0.0000	7,401
2012/09/04	R209	01/11/2012	8.99	Call	Bond Future	7,619.3100	7.6193	7,858.3200	7.8583	3.137	0	0	0
2012/09/04	R209	01/11/2012	8.99	Put	Bond Future	274.5100	0.2745	241.7900	0.2418	(11.919)	0	0	0
2012/09/04	R209	07/02/2013			Bond Future	8.1634	82.5504	8.1348	82.8005	(0.350)	0.0000	0.0000	0
2012/09/04	R209	07/02/2013	9.06	Call	Bond Future	8,548.8300	8.5488	8,738.1700	8.7382	2.215	0	0	0
2012/09/04	R209	07/02/2013	9.06	Put	Bond Future	1,282.7100	1.2827	1,222.0100	1.2220	(4.732)	0	0	0



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2012/09/04	R209	02/05/2013			Bond Future	8.2156	80.4820	8.1889	80.7128	(0.325)	0.0000	0.0000	0
2012/09/04	R209	02/05/2013	7.99	Call	Bond Future	3,997.1700	3.9972	4,095.5300	4.0955	2.461	0	0	0
2012/09/04	R209	02/05/2013	7.99	Put	Bond Future	5,981.2900	5.9813	5,848.8500	5.8488	(2.214)	0	0	0
2012/09/04	R209	02/05/2013	8.00	Call	Bond Future	4,033.9600	4.0340	4,132.9700	4.1330	2.454	0	0	0
2012/09/04	R209	02/05/2013	8.00	Put	Bond Future	5,928.5500	5.9286	5,796.7600	5.7968	(2.223)	0	0	0
2012/09/04	R209	02/05/2013	8.01	Call	Bond Future	4,070.6700	4.0707	4,170.3300	4.1703	2.448	0	0	0
2012/09/04	R209	02/05/2013	8.01	Put	Bond Future	5,875.8800	5.8759	5,744.7400	5.7447	(2.232)	0	0	0
2012/09/04	R210	01/11/2012			Bond Future	153.7113	153.7113	153.6997	153.6997	(0.008)	0.0000	0.0000	3,414
2012/09/04	R210	01/11/2012	144.99	Call	Bond Future	8,721.2800	8.7213	8,709.6900	8.7097	(0.133)	0	0	0
2012/09/04	R210	01/11/2012	144.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/04	R210	01/11/2012	145.00	Call	Bond Future	8,711.2800	8.7113	8,699.6900	8.6997	(0.133)	0	0	0
2012/09/04	R210	01/11/2012	145.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/04	R210	01/11/2012	145.01	Call	Bond Future	8,701.2800	8.7013	8,689.6900	8.6897	(0.133)	0	0	0
2012/09/04	R210	01/11/2012	145.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/04	R211	01/11/2012			Bond Future	122.2462	122.2462	122.2328	122.2328	(0.011)	0.0000	0.0000	703
2012/09/04	R211	01/11/2012	121.99	Call	Bond Future	256.2300	0.2562	242.8300	0.2428	(5.230)	0	0	0
2012/09/04	R211	01/11/2012	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/04	R211	01/11/2012	122.00	Call	Bond Future	246.2300	0.2462	232.8300	0.2328	(5.442)	0	0	0
2012/09/04	R211	01/11/2012	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/04	R211	01/11/2012	122.01	Call	Bond Future	236.2300	0.2362	222.8300	0.2228	(5.672)	0	0	0
2012/09/04	R211	01/11/2012	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/04	R212	01/11/2012			Bond Future	125.6519	125.6519	125.6410	125.6410	(0.009)	0.0000	0.0000	5,084
2012/09/04	R212	01/11/2012	121.99	Call	Bond Future	3,661.8600	3.6619	3,650.9800	3.6510	(0.297)	0	0	0
2012/09/04	R212	01/11/2012	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/04	R212	01/11/2012	122.00	Call	Bond Future	3,651.8600	3.6519	3,640.9800	3.6410	(0.298)	0	0	0
2012/09/04	R212	01/11/2012	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/04	R212	01/11/2012	122.01	Call	Bond Future	3,641.8600	3.6419	3,630.9800	3.6310	(0.299)	0	0	0
2012/09/04	R212	01/11/2012	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/04	R213	01/11/2012			Bond Future	7.8979	92.6625	7.8520	93.0766	(0.581)	0.0000	0.0000	5,018
2012/09/04	R213	01/11/2012	7.75	Call	Bond Future	1,660.0600	1.6601	1,820.1700	1.8202	9.645	0	0	140
2012/09/04	R213	01/11/2012	7.75	Put	Bond Future	3,004.3400	3.0043	2,750.4200	2.7504	(8.452)	0	0	0
2012/09/04	R213	01/11/2012	8.81	Call	Bond Future	7,937.2200	7.9372	8,310.6100	8.3106	4.704	0	0	0
2012/09/04	R213	01/11/2012	8.81	Put	Bond Future	243.7500	0.2438	203.1100	0.2031	(16.673)	0	0	0
2012/09/04	R213	07/02/2013			Bond Future	7.9695	93.9900	7.9254	94.3810	(0.553)	0.0000	0.0000	0
2012/09/04	R213	07/02/2013	8.90	Call	Bond Future	8,904.9600	8.9050	9,211.5400	9.2115	3.443	0	0	0
2012/09/04	R213	07/02/2013	8.90	Put	Bond Future	1,187.0700	1.1871	1,102.6400	1.1026	(7.112)	0	0	0
2012/09/04	R213	02/05/2013			Bond Future	8.0218	91.6767	7.9795	92.0474	(0.527)	0.0000	0.0000	0
2012/09/04	R213	02/05/2013	7.84	Call	Bond Future	4,102.6700	4.1027	4,270.5000	4.2705	4.091	0	0	0
2012/09/04	R213	02/05/2013	7.84	Put	Bond Future	5,711.9900	5.7120	5,509.1000	5.5091	(3.552)	0	0	0
2012/09/04	R213	02/05/2013	7.85	Call	Bond Future	4,140.5600	4.1406	4,309.4600	4.3095	4.079	0	0	0
2012/09/04	R213	02/05/2013	7.85	Put	Bond Future	5,660.3100	5.6603	5,458.4900	5.4585	(3.566)	0	0	0
2012/09/04	R213	02/05/2013	7.86	Call	Bond Future	4,178.6600	4.1787	4,348.6300	4.3486	4.068	0	0	0
2012/09/04	R213	02/05/2013	7.86	Put	Bond Future	5,608.9600	5.6090	5,408.2100	5.4082	(3.579)	0	0	0

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2012/09/04	R214	01/11/2012			Bond Future	8.1151	83.3787	8.0844	83.6674	(0.377)	0.0000	0.0000	1,714
2012/09/04	R214	01/11/2012	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/04	R214	01/11/2012	7.99	Put	Bond Future	1,189.9900	1.1900	901.2200	0.9012	(24.267)	0	0	0
2012/09/04	R214	01/11/2012	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/04	R214	01/11/2012	8.00	Put	Bond Future	1,093.8000	1.0938	805.0300	0.8050	(26.401)	0	0	0
2012/09/04	R214	01/11/2012	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/04	R214	01/11/2012	8.01	Put	Bond Future	997.7900	0.9978	709.0200	0.7090	(28.941)	0	0	0

**Total**

**335363**