



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 18/09/2012 to 18/09/2012

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
2012/09/18	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/18	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/18	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/18	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/18	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/18	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/18	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/18	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/18	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/18	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/18	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/18	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/18	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/18	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/18	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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2012/09/18	2025	01/11/2012			Bond Future	107.5013	107.5013	107.4989	107.4989	(0.002)	0.0000	0.0000	4,417
2012/09/18	2025	01/11/2012	99.99	Call	Bond Future	7,511.3000	7.5113	7,508.8500	7.5088	(0.033)	0	0	0
2012/09/18	2025	01/11/2012	99.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/18	2025	01/11/2012	100.00	Call	Bond Future	7,501.3000	7.5013	7,498.8500	7.4988	(0.033)	0	0	0
2012/09/18	2025	01/11/2012	100.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/18	2025	01/11/2012	100.01	Call	Bond Future	7,491.3000	7.4913	7,488.8500	7.4888	(0.033)	0	0	0
2012/09/18	2025	01/11/2012	100.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/18	2038	01/11/2012			Bond Future	107.0381	107.0381	107.2449	107.2449	0.193	0.0000	0.0000	0
2012/09/18	2038	01/11/2012	98.99	Call	Bond Future	8,048.0500	8.0480	8,254.9400	8.2549	2.571	0	0	0
2012/09/18	2038	01/11/2012	98.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/18	2038	01/11/2012	99.00	Call	Bond Future	8,038.0500	8.0380	8,244.9400	8.2449	2.574	0	0	0
2012/09/18	2038	01/11/2012	99.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/18	2038	01/11/2012	99.01	Call	Bond Future	8,028.0500	8.0280	8,234.9400	8.2349	2.577	0	0	0
2012/09/18	2038	01/11/2012	99.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/18	2050	01/11/2012			Bond Future	115.2486	115.2486	115.2477	115.2477	(0.001)	0.0000	0.0000	0
2012/09/18	2050	01/11/2012	103.99	Call	Bond Future	11,258.5900	11.2586	11,257.7100	11.2577	(0.008)	0	0	0
2012/09/18	2050	01/11/2012	103.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/18	2050	01/11/2012	104.00	Call	Bond Future	11,248.5900	11.2486	11,247.7100	11.2477	(0.008)	0	0	0
2012/09/18	2050	01/11/2012	104.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/18	2050	01/11/2012	104.01	Call	Bond Future	11,238.5900	11.2386	11,237.7100	11.2377	(0.008)	0	0	0
2012/09/18	2050	01/11/2012	104.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/18	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/18	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/18	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/18	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/18	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/18	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/18	AL7T	01/11/2012			Index Future	470.3410	470.3410	472.6730	472.6730	0.496	0.0000	0.0000	13
2012/09/18	AL7T	07/02/2013			Index Future	477.0410	477.0410	479.4090	479.4090	0.496	0.0000	0.0000	0
2012/09/18	ALBI	01/11/2012			Index Future	420.5210	420.5210	422.4500	422.4500	0.459	0.0000	0.0000	893
2012/09/18	ALBI	07/02/2013			Index Future	426.5110	426.5110	428.4700	428.4700	0.459	0.0000	0.0000	118
2012/09/18	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/18	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/18	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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2012/09/18	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/18	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/18	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/18	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/18	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/18	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/18	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/18	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/18	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2012/09/18	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/18	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/18	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/18	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/18	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/18	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/18	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/18	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/18	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/18	EL28	01/11/2012			Bond Future	110.2529	110.2529	110.2519	110.2519	(0.001)	0.0000	0.0000	0
2012/09/18	EL28	01/11/2012	105.99	Call	Bond Future	4,262.8800	4.2629	4,261.8900	4.2619	(0.023)	0	0	0
2012/09/18	EL28	01/11/2012	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/18	EL28	01/11/2012	106.00	Call	Bond Future	4,252.8800	4.2529	4,251.8900	4.2519	(0.023)	0	0	0
2012/09/18	EL28	01/11/2012	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/18	EL28	01/11/2012	106.01	Call	Bond Future	4,242.8800	4.2429	4,241.8900	4.2419	(0.023)	0	0	0
2012/09/18	EL28	01/11/2012	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/18	ES33	01/11/2012			Bond Future	8.9991	87.0589	8.9473	87.4915	(0.576)	0.0000	0.0000	303
2012/09/18	ES33	01/11/2012	9.20	Call	Bond Future	1,645.9900	1.6460	2,078.6200	2.0786	26.284	0	0	0

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2012/09/18	ES33	01/11/2012	9.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/18	ES33	07/02/2013			Bond Future	9.1075	88.2677	9.0538	88.7068	(0.589)	0.0000	0.0000	0
2012/09/18	ES33	07/02/2013	8.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/18	ES33	07/02/2013	8.54	Put	Bond Future	4,828.2600	4.8283	4,389.1600	4.3892	(9.094)	0	0	0
2012/09/18	ES33	07/02/2013	8.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/18	ES33	07/02/2013	8.55	Put	Bond Future	4,739.5700	4.7396	4,300.4700	4.3005	(9.265)	0	0	0
2012/09/18	ES33	07/02/2013	8.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/18	ES33	07/02/2013	8.56	Put	Bond Future	4,651.0100	4.6510	4,211.9100	4.2119	(9.441)	0	0	0
2012/09/18	GOVI	01/11/2012			GOVI	420.9860	420.9860	422.8780	422.8780	0.449	0.0000	0.0000	264
2012/09/18	GOVI	01/11/2012	403.96	Call	GOVI	170,260.0000	17.0260	189,180.0000	18.9180	11.112	0	0	0
2012/09/18	GOVI	01/11/2012	403.96	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/18	GOVI	07/02/2013			GOVI	426.9830	426.9830	428.9040	428.9040	0.450	0.0000	0.0000	0
2012/09/18	GOVI	07/02/2013	432.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/18	GOVI	07/02/2013	432.99	Put	GOVI	60,070.0000	6.0070	40,860.0000	4.0860	(31.979)	0	0	0
2012/09/18	GOVI	07/02/2013	433.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/18	GOVI	07/02/2013	433.00	Put	GOVI	60,170.0000	6.0170	40,960.0000	4.0960	(31.926)	0	0	0
2012/09/18	GOVI	07/02/2013	433.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/18	GOVI	07/02/2013	433.01	Put	GOVI	60,270.0000	6.0270	41,060.0000	4.1060	(31.873)	0	0	0
2012/09/18	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/09/18	IGOV	01/11/2012			Index Future	188.1200	188.1200	188.2110	188.2110	0.048	0.0000	0.0000	594
2012/09/18	IGOV	07/02/2013			Index Future	190.8000	190.8000	190.8930	190.8930	0.049	0.0000	0.0000	14
2012/09/18	ILBI	01/11/2012			Index Future	508.0140	508.0140	509.3920	509.3920	0.271	0.0000	0.0000	0
2012/09/18	ILBI	07/02/2013			Index Future	515.1190	515.1190	516.5180	516.5180	0.272	0.0000	0.0000	169
2012/09/18	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2012/09/18	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2012/09/18	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2012/09/18	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2012/09/18	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2012/09/18	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2012/09/18	JBAF	19/09/2012			Jibar Tradeable Future	5.0700	94.9300	5.0700	94.9300	0.000	0.0000	0.0000	44,760
2012/09/18	JBAF	17/10/2012			Jibar Tradeable Future	5.0000	95.0000	4.9800	95.0200	(0.400)	0.0000	0.0000	0
2012/09/18	JBAF	21/11/2012			Jibar Tradeable Future	4.9800	95.0200	4.9500	95.0500	(0.602)	0.0000	0.0000	0
2012/09/18	JBAF	19/12/2012			Jibar Tradeable Future	4.8600	95.1400	4.8300	95.1700	(0.617)	0.0000	0.0000	840
2012/09/18	JBAF	16/01/2013			Jibar Tradeable Future	4.8400	95.1600	4.8200	95.1800	(0.413)	0.0000	0.0000	0
2012/09/18	JBAF	20/02/2013			Jibar Tradeable Future	4.8300	95.1700	4.8100	95.1900	(0.414)	0.0000	0.0000	0
2012/09/18	JBAF	20/03/2013			Jibar Tradeable Future	4.8400	95.1600	4.8100	95.1900	(0.620)	0.0000	0.0000	1,000

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2012/09/18	JBAF	19/06/2013			Jibar Tradeable Future	4.8800	95.1200	4.8600	95.1400	(0.410)	0.0000	0.0000	500
2012/09/18	JBAF	18/09/2013			Jibar Tradeable Future	4.9800	95.0200	4.9300	95.0700	(1.004)	0.0000	0.0000	1,700
2012/09/18	JBAF	18/12/2013			Jibar Tradeable Future	5.1000	94.9000	5.0400	94.9600	(1.176)	0.0000	0.0000	1,500
2012/09/18	JBAF	19/03/2014			Jibar Tradeable Future	5.2300	94.7700	5.1800	94.8200	(0.956)	0.0000	0.0000	800
2012/09/18	JBAF	18/06/2014			Jibar Tradeable Future	5.3800	94.6200	5.3200	94.6800	(1.115)	0.0000	0.0000	0
2012/09/18	R023	01/11/2012			Bond Future	7.1747	105.5613	7.1027	106.0956	(1.004)	0.0000	0.0000	1,049
2012/09/18	R023	01/11/2012	7.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/18	R023	01/11/2012	7.04	Put	Bond Future	1,002.6300	1.0026	468.2600	0.4683	(53.297)	0	0	0
2012/09/18	R023	01/11/2012	7.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/18	R023	01/11/2012	7.05	Put	Bond Future	927.7900	0.9278	393.4200	0.3934	(57.596)	0	0	0
2012/09/18	R023	01/11/2012	7.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/18	R023	01/11/2012	7.06	Put	Bond Future	853.0200	0.8530	318.6500	0.3186	(62.644)	0	0	0
2012/09/18	R023	07/02/2013			Bond Future	7.2533	107.0269	7.1783	107.5693	(1.034)	0.0000	0.0000	0
2012/09/18	R023	07/02/2013	7.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/18	R023	07/02/2013	7.04	Put	Bond Future	1,551.8400	1.5518	1,009.4500	1.0094	(34.951)	0	0	0
2012/09/18	R023	07/02/2013	7.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/18	R023	07/02/2013	7.05	Put	Bond Future	1,478.4200	1.4784	936.0300	0.9360	(36.687)	0	0	0
2012/09/18	R023	07/02/2013	7.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/18	R023	07/02/2013	7.06	Put	Bond Future	1,405.0700	1.4051	862.6800	0.8627	(38.602)	0	0	0
2012/09/18	R023	02/05/2013			Bond Future	7.3147	104.4272	7.2372	104.9753	(1.059)	0.0000	0.0000	0
2012/09/18	R023	02/05/2013	7.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/18	R023	02/05/2013	7.04	Put	Bond Future	1,960.5900	1.9606	1,412.5100	1.4125	(27.955)	0	0	0
2012/09/18	R023	02/05/2013	7.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/18	R023	02/05/2013	7.05	Put	Bond Future	1,888.3700	1.8884	1,340.2900	1.3403	(29.024)	0	0	0
2012/09/18	R023	02/05/2013	7.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/18	R023	02/05/2013	7.06	Put	Bond Future	1,816.2100	1.8162	1,268.1300	1.2681	(30.177)	0	0	0
2012/09/18	R157	01/11/2012			Bond Future	5.5049	122.7883	5.4310	123.0065	(1.344)	0.0000	0.0000	15,680
2012/09/18	R157	01/11/2012	5.78	Call	Bond Future	908.8800	0.9089	1,088.9000	1.0889	19.807	0	0	5,630
2012/09/18	R157	01/11/2012	5.78	Put	Bond Future	101.7100	0.1017	63.5200	0.0635	(37.548)	0	0	0
2012/09/18	R157	01/11/2012	6.24	Call	Bond Future	2,146.7600	2.1468	2,362.3300	2.3623	10.042	0	0	0
2012/09/18	R157	01/11/2012	6.24	Put	Bond Future	5.0700	0.0051	2.4300	0.0024	(52.071)	0	0	0
2012/09/18	R157	07/02/2013			Bond Future	5.5476	124.4932	5.4643	124.7151	(1.502)	0.0000	0.0000	100
2012/09/18	R157	07/02/2013	6.28	Call	Bond Future	2,030.9500	2.0309	2,227.1900	2.2272	9.662	0	0	0
2012/09/18	R157	07/02/2013	6.28	Put	Bond Future	103.8600	0.1039	78.2500	0.0783	(24.658)	0	0	0
2012/09/18	R157	02/05/2013			Bond Future	5.5662	119.2192	5.4740	119.4426	(1.657)	0.0000	0.0000	0
2012/09/18	R157	02/05/2013	5.34	Call	Bond Future	548.4300	0.5484	639.7000	0.6397	16.642	0	0	0
2012/09/18	R157	02/05/2013	5.34	Put	Bond Future	1,097.3900	1.0974	965.2300	0.9652	(12.043)	0	0	0
2012/09/18	R157	02/05/2013	5.35	Call	Bond Future	557.5700	0.5576	649.9000	0.6499	16.559	0	0	0
2012/09/18	R157	02/05/2013	5.35	Put	Bond Future	1,082.1900	1.0822	951.0900	0.9511	(12.114)	0	0	0
2012/09/18	R157	02/05/2013	5.36	Call	Bond Future	566.8100	0.5668	660.2000	0.6602	16.476	0	0	0
2012/09/18	R157	02/05/2013	5.36	Put	Bond Future	1,067.1000	1.0671	937.0600	0.9371	(12.186)	0	0	0
2012/09/18	R186	01/11/2012			Bond Future	7.6272	128.5199	7.5450	129.3452	(1.077)	0.0000	0.0000	35,666
2012/09/18	R186	01/11/2012	7.82	Call	Bond Future	3,175.6900	3.1757	3,715.2100	3.7152	16.989	0	0	1,858
2012/09/18	R186	01/11/2012	7.82	Put	Bond Future	1,268.0100	1.2680	982.2700	0.9823	(22.535)	0	0	0
2012/09/18	R186	01/11/2012	8.00	Call	Bond Future	4,408.0300	4.4080	5,040.2800	5.0403	14.343	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
2012/09/18	R186	01/11/2012	8.00	Put	Bond Future	756.8300	0.7568	563.8200	0.5638	(25.502)	0	0	0
2012/09/18	R186	01/11/2012	8.50	Call	Bond Future	8,438.9200	8.4389	9,220.9600	9.2210	9.267	0	0	0
2012/09/18	R186	01/11/2012	8.50	Put	Bond Future	125.4400	0.1254	82.2200	0.0822	(34.455)	0	0	0
2012/09/18	R186	01/11/2012	8.82	Call	Bond Future	11,192.2300	11.1922	12,005.8800	12.0059	7.270	0	0	0
2012/09/18	R186	01/11/2012	8.82	Put	Bond Future	28.5800	0.0286	16.9700	0.0170	(40.623)	0	0	1,858
2012/09/18	R186	07/02/2013			Bond Future	7.7093	125.0147	7.6241	125.8521	(1.105)	0.0000	0.0000	1,750
2012/09/18	R186	07/02/2013	8.00	Call	Bond Future	5,431.4700	5.4315	5,958.2600	5.9583	9.699	0	0	0
2012/09/18	R186	07/02/2013	8.00	Put	Bond Future	2,633.5300	2.6335	2,322.9600	2.3230	(11.793)	0	0	150
2012/09/18	R186	07/02/2013	8.32	Call	Bond Future	7,446.3600	7.4464	8,063.0200	8.0630	8.281	0	0	0
2012/09/18	R186	07/02/2013	8.32	Put	Bond Future	1,670.8400	1.6708	1,450.1400	1.4501	(13.209)	0	0	2,000
2012/09/18	R186	07/02/2013	8.47	Call	Bond Future	8,469.7400	8.4697	9,122.1400	9.1221	7.703	0	0	0
2012/09/18	R186	07/02/2013	8.47	Put	Bond Future	1,334.2700	1.3343	1,149.3100	1.1493	(13.862)	0	0	0
2012/09/18	R186	07/02/2013	7.00	Call	Bond Future	1,242.4500	1.2425	1,441.5200	1.4415	16.022	0	0	10,300
2012/09/18	R186	07/02/2013	7.00	Put	Bond Future	8,463.1400	8.4631	7,824.8500	7.8249	(7.542)	0	0	0
2012/09/18	R186	07/02/2013	7.25	Call	Bond Future	1,952.3500	1.9524	2,228.8400	2.2288	14.162	0	0	670
2012/09/18	R186	07/02/2013	7.25	Put	Bond Future	6,562.3100	6.5623	6,001.4400	6.0014	(8.547)	0	0	0
2012/09/18	R186	02/05/2013			Bond Future	7.7785	126.5493	7.6908	127.3958	(1.128)	0.0000	0.0000	0
2012/09/18	R186	02/05/2013	7.39	Call	Bond Future	3,186.5200	3.1865	3,522.2500	3.5223	10.536	0	0	0
2012/09/18	R186	02/05/2013	7.39	Put	Bond Future	6,996.4600	6.9965	6,485.7100	6.4857	(7.300)	0	0	0
2012/09/18	R186	02/05/2013	7.40	Call	Bond Future	3,222.6400	3.2226	3,561.0300	3.5610	10.500	0	0	0
2012/09/18	R186	02/05/2013	7.40	Put	Bond Future	6,932.4600	6.9325	6,424.3700	6.4244	(7.329)	0	0	0
2012/09/18	R186	02/05/2013	7.41	Call	Bond Future	3,259.0300	3.2590	3,600.0700	3.6001	10.464	0	0	0
2012/09/18	R186	02/05/2013	7.41	Put	Bond Future	6,868.8400	6.8688	6,363.4000	6.3634	(7.358)	0	0	0
2012/09/18	R189	01/11/2012			Bond Future	213.4975	213.4975	213.4878	213.4878	(0.005)	0.0000	0.0000	0
2012/09/18	R189	01/11/2012	218.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/18	R189	01/11/2012	218.99	Put	Bond Future	5,492.4600	5.4925	5,502.1800	5.5022	0.177	0	0	0
2012/09/18	R189	01/11/2012	219.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/18	R189	01/11/2012	219.00	Put	Bond Future	5,502.4600	5.5025	5,512.1800	5.5122	0.177	0	0	0
2012/09/18	R189	01/11/2012	219.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/18	R189	01/11/2012	219.01	Put	Bond Future	5,512.4600	5.5125	5,522.1800	5.5222	0.176	0	0	0
2012/09/18	R197	01/11/2012			Bond Future	274.4943	274.4943	274.4876	274.4876	(0.002)	0.0000	0.0000	6,268
2012/09/18	R197	01/11/2012	266.99	Call	Bond Future	7,504.3300	7.5043	7,497.6300	7.4976	(0.089)	0	0	0
2012/09/18	R197	01/11/2012	266.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/18	R197	01/11/2012	267.00	Call	Bond Future	7,494.3300	7.4943	7,487.6300	7.4876	(0.089)	0	0	0
2012/09/18	R197	01/11/2012	267.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/18	R197	01/11/2012	267.01	Call	Bond Future	7,484.3300	7.4843	7,477.6300	7.4776	(0.090)	0	0	0
2012/09/18	R197	01/11/2012	267.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/18	R201	01/11/2012			Bond Future	4.9557	110.8466	4.8816	111.0017	(1.496)	0.0000	0.0000	1,560
2012/09/18	R201	01/11/2012	5.11	Call	Bond Future	424.2100	0.4242	539.8700	0.5399	27.265	0	0	0
2012/09/18	R201	01/11/2012	5.11	Put	Bond Future	102.5500	0.1026	63.1300	0.0631	(38.440)	0	0	0
2012/09/18	R201	07/02/2013			Bond Future	4.9172	107.9776	4.8311	108.1354	(1.751)	0.0000	0.0000	0
2012/09/18	R201	07/02/2013	4.98	Call	Bond Future	431.3000	0.4313	522.2000	0.5222	21.076	0	0	0
2012/09/18	R201	07/02/2013	4.98	Put	Bond Future	316.5100	0.3165	249.6300	0.2496	(21.130)	0	0	0
2012/09/18	R201	02/05/2013			Bond Future	4.8499	109.3030	4.7512	109.4618	(2.034)	0.0000	0.0000	0
2012/09/18	R201	02/05/2013	4.04	Call	Bond Future	72.4600	0.0725	94.5500	0.0946	30.486	0	0	0

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2012/09/18	R201	02/05/2013	4.04	Put	Bond Future	1,385.0200	1.3850	1,248.3600	1.2484	(9.867)	0	0	0
2012/09/18	R201	02/05/2013	4.05	Call	Bond Future	74.3500	0.0743	96.9100	0.0969	30.343	0	0	0
2012/09/18	R201	02/05/2013	4.05	Put	Bond Future	1,370.5800	1.3706	1,234.3900	1.2344	(9.937)	0	0	0
2012/09/18	R201	02/05/2013	4.06	Call	Bond Future	76.2800	0.0763	99.3300	0.0993	30.218	0	0	0
2012/09/18	R201	02/05/2013	4.06	Put	Bond Future	1,356.1700	1.3562	1,220.4700	1.2205	(10.006)	0	0	0
2012/09/18	R202	01/11/2012			Bond Future	205.2866	205.2866	205.2847	205.2847	(0.001)	0.0000	0.0000	49,424
2012/09/18	R202	01/11/2012	191.99	Call	Bond Future	13,296.6000	13.2966	13,294.6900	13.2947	(0.014)	0	0	0
2012/09/18	R202	01/11/2012	191.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/18	R202	01/11/2012	192.00	Call	Bond Future	13,286.6000	13.2866	13,284.6900	13.2847	(0.014)	0	0	0
2012/09/18	R202	01/11/2012	192.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/18	R202	01/11/2012	192.01	Call	Bond Future	13,276.6000	13.2766	13,274.6900	13.2747	(0.014)	0	0	0
2012/09/18	R202	01/11/2012	192.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/18	R203	01/11/2012			Bond Future	5.9736	110.6472	5.8803	111.0588	(1.562)	0.0000	0.0000	4,688
2012/09/18	R203	01/11/2012	6.87	Call	Bond Future	3,867.7900	3.8678	4,274.5600	4.2746	10.517	0	0	0
2012/09/18	R203	01/11/2012	6.87	Put	Bond Future	9.0500	0.0091	4.2300	0.0042	(53.260)	0	0	0
2012/09/18	R203	07/02/2013			Bond Future	6.0314	112.1835	5.9313	112.6013	(1.660)	0.0000	0.0000	11,310
2012/09/18	R203	07/02/2013	6.11	Call	Bond Future	1,387.9000	1.3879	1,623.9400	1.6239	17.007	0	0	12,600
2012/09/18	R203	07/02/2013	6.11	Put	Bond Future	1,061.2200	1.0612	879.4400	0.8794	(17.129)	0	0	0
2012/09/18	R203	07/02/2013	6.65	Call	Bond Future	2,928.5200	2.9285	3,263.2700	3.2633	11.431	0	0	0
2012/09/18	R203	07/02/2013	6.65	Put	Bond Future	389.6100	0.3896	306.5400	0.3065	(21.321)	0	0	30,250
2012/09/18	R203	07/02/2013	6.94	Call	Bond Future	3,916.6300	3.9166	4,284.7400	4.2847	9.399	0	0	0
2012/09/18	R203	07/02/2013	6.94	Put	Bond Future	212.4500	0.2125	162.7400	0.1627	(23.398)	0	0	0
2012/09/18	R203	02/05/2013			Bond Future	6.0719	109.4036	5.9658	109.8256	(1.748)	0.0000	0.0000	8
2012/09/18	R203	02/05/2013	5.91	Call	Bond Future	1,267.3000	1.2673	1,459.3200	1.4593	15.152	0	0	0
2012/09/18	R203	02/05/2013	5.91	Put	Bond Future	1,911.8700	1.9119	1,681.9200	1.6819	(12.027)	0	0	0
2012/09/18	R203	02/05/2013	5.89	Call	Bond Future	1,233.4100	1.2334	1,422.0500	1.4221	15.294	0	0	0
2012/09/18	R203	02/05/2013	5.89	Put	Bond Future	1,957.9200	1.9579	1,724.5900	1.7246	(11.917)	0	0	0
2012/09/18	R203	02/05/2013	5.90	Call	Bond Future	1,250.2800	1.2503	1,440.6100	1.4406	15.223	0	0	0
2012/09/18	R203	02/05/2013	5.90	Put	Bond Future	1,934.8100	1.9348	1,703.1700	1.7032	(11.972)	0	0	0
2012/09/18	R204	01/11/2012			Bond Future	6.2760	111.6586	6.1831	112.1508	(1.480)	0.0000	0.0000	3,741
2012/09/18	R204	01/11/2012	7.22	Call	Bond Future	4,864.6000	4.8646	5,349.4800	5.3495	9.968	0	0	0
2012/09/18	R204	01/11/2012	7.22	Put	Bond Future	14.9000	0.0149	7.5600	0.0076	(49.262)	0	0	0
2012/09/18	R204	07/02/2013			Bond Future	6.3375	109.1787	6.2391	109.6783	(1.552)	0.0000	0.0000	3,000
2012/09/18	R204	07/02/2013	7.29	Call	Bond Future	4,986.0800	4.9861	5,423.0500	5.4230	8.764	0	0	0
2012/09/18	R204	07/02/2013	7.29	Put	Bond Future	292.4200	0.2924	229.8200	0.2298	(21.408)	0	0	0
2012/09/18	R204	02/05/2013			Bond Future	6.3873	110.5189	6.2841	111.0236	(1.616)	0.0000	0.0000	0
2012/09/18	R204	02/05/2013	6.29	Call	Bond Future	1,835.8700	1.8359	2,079.7100	2.0797	13.282	0	0	0
2012/09/18	R204	02/05/2013	6.29	Put	Bond Future	2,311.7700	2.3118	2,050.8800	2.0509	(11.285)	0	0	0
2012/09/18	R204	02/05/2013	6.30	Call	Bond Future	1,860.6500	1.8606	2,106.3900	2.1064	13.207	0	0	0
2012/09/18	R204	02/05/2013	6.30	Put	Bond Future	2,287.5400	2.2875	2,028.5500	2.0285	(11.322)	0	0	0
2012/09/18	R204	02/05/2013	6.31	Call	Bond Future	1,885.6000	1.8856	2,133.2500	2.1332	13.134	0	0	0
2012/09/18	R204	02/05/2013	6.31	Put	Bond Future	2,263.5100	2.2635	2,006.4300	2.0064	(11.358)	0	0	0
2012/09/18	R206	01/11/2012			Bond Future	5.1005	105.0495	5.0231	105.1397	(1.516)	0.0000	0.0000	1,120
2012/09/18	R206	01/11/2012	5.05	Call	Bond Future	119.6500	0.1196	161.8100	0.1618	35.236	0	0	0

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2012/09/18	R206	01/11/2012	5.05	Put	Bond Future	178.4600	0.1785	130.4900	0.1305	(26.880)	0	0	0
2012/09/18	R206	07/02/2013			Bond Future	5.0640	102.7431	4.9627	102.8351	(2.001)	0.0000	0.0000	0
2012/09/18	R206	07/02/2013	4.76	Call	Bond Future	142.0700	0.1421	174.4500	0.1745	22.792	0	0	0
2012/09/18	R206	07/02/2013	4.76	Put	Bond Future	418.2900	0.4183	358.7500	0.3588	(14.234)	0	0	0
2012/09/18	R206	02/05/2013			Bond Future	4.9732	104.0043	4.8384	104.0965	(2.711)	0.0000	0.0000	0
2012/09/18	R206	02/05/2013	3.39	Call	Bond Future	35.7300	0.0357	44.9100	0.0449	25.693	0	0	0
2012/09/18	R206	02/05/2013	3.39	Put	Bond Future	1,126.5700	1.1266	1,043.6400	1.0436	(7.361)	0	0	0
2012/09/18	R206	02/05/2013	3.40	Call	Bond Future	36.3800	0.0364	45.6900	0.0457	25.591	0	0	0
2012/09/18	R206	02/05/2013	3.40	Put	Bond Future	1,120.2700	1.1203	1,037.4700	1.0375	(7.391)	0	0	0
2012/09/18	R206	02/05/2013	3.41	Call	Bond Future	37.0400	0.0370	46.4900	0.0465	25.513	0	0	0
2012/09/18	R206	02/05/2013	3.41	Put	Bond Future	1,113.9800	1.1140	1,031.3200	1.0313	(7.420)	0	0	0
2012/09/18	R207	01/11/2012			Bond Future	6.5939	105.9415	6.5166	106.3898	(1.172)	0.0000	0.0000	19,118
2012/09/18	R207	01/11/2012	7.58	Call	Bond Future	5,534.8000	5.5348	5,975.0000	5.9750	7.953	0	0	0
2012/09/18	R207	01/11/2012	7.58	Put	Bond Future	19.6500	0.0197	11.5200	0.0115	(41.374)	0	0	0
2012/09/18	R207	07/02/2013			Bond Future	6.6618	103.7730	6.5805	104.2281	(1.220)	0.0000	0.0000	0
2012/09/18	R207	07/02/2013	7.66	Call	Bond Future	5,720.5700	5.7206	6,117.9900	6.1180	6.947	0	0	0
2012/09/18	R207	07/02/2013	7.66	Put	Bond Future	327.9900	0.3280	270.3200	0.2703	(17.583)	0	0	0
2012/09/18	R207	02/05/2013			Bond Future	6.7202	105.0468	6.6354	105.5065	(1.261)	0.0000	0.0000	0
2012/09/18	R207	02/05/2013	6.44	Call	Bond Future	1,687.9000	1.6879	1,877.9700	1.8780	11.261	0	0	0
2012/09/18	R207	02/05/2013	6.44	Put	Bond Future	3,217.8500	3.2179	2,948.1800	2.9482	(8.380)	0	0	0
2012/09/18	R207	02/05/2013	6.45	Call	Bond Future	1,709.0300	1.7090	1,900.7500	1.9007	11.218	0	0	0
2012/09/18	R207	02/05/2013	6.45	Put	Bond Future	3,183.8900	3.1839	2,915.8700	2.9159	(8.418)	0	0	0
2012/09/18	R207	02/05/2013	6.46	Call	Bond Future	1,730.3500	1.7303	1,923.7100	1.9237	11.175	0	0	0
2012/09/18	R207	02/05/2013	6.46	Put	Bond Future	3,150.1600	3.1502	2,883.7800	2.8838	(8.456)	0	0	0
2012/09/18	R208	01/11/2012			Bond Future	6.7902	100.4227	6.6978	101.0083	(1.361)	0.0000	0.0000	11,472
2012/09/18	R208	01/11/2012	6.81	Call	Bond Future	1,231.3400	1.2313	1,547.8900	1.5479	25.708	0	0	0
2012/09/18	R208	01/11/2012	6.81	Put	Bond Future	1,106.6300	1.1066	837.5600	0.8376	(24.314)	0	0	0
2012/09/18	R208	01/11/2012	7.50	Call	Bond Future	4,458.6200	4.4586	5,005.4100	5.0054	12.264	0	0	0
2012/09/18	R208	01/11/2012	7.50	Put	Bond Future	100.3100	0.1003	61.4800	0.0615	(38.710)	0	0	12,250
2012/09/18	R208	01/11/2012	7.70	Call	Bond Future	5,581.2200	5.5812	6,150.3900	6.1504	10.198	0	0	0
2012/09/18	R208	01/11/2012	7.70	Put	Bond Future	37.8900	0.0379	21.4400	0.0214	(43.415)	0	0	0
2012/09/18	R208	07/02/2013			Bond Future	6.8598	101.8171	6.7632	102.4113	(1.408)	0.0000	0.0000	2,300
2012/09/18	R208	07/02/2013	6.00	Call	Bond Future	412.3100	0.4123	509.1900	0.5092	23.497	0	0	12,250
2012/09/18	R208	07/02/2013	6.00	Put	Bond Future	5,858.7600	5.8588	5,361.4300	5.3614	(8.489)	0	0	0
2012/09/18	R208	07/02/2013	7.78	Call	Bond Future	5,923.7500	5.9238	6,428.0300	6.4280	8.513	0	0	0
2012/09/18	R208	07/02/2013	7.78	Put	Bond Future	477.3300	0.4773	387.4000	0.3874	(18.840)	0	0	0
2012/09/18	R208	02/05/2013			Bond Future	6.9164	99.6735	6.8162	100.2741	(1.449)	0.0000	0.0000	0
2012/09/18	R208	02/05/2013	6.65	Call	Bond Future	1,960.3400	1.9603	2,216.5800	2.2166	13.071	0	0	0
2012/09/18	R208	02/05/2013	6.65	Put	Bond Future	3,567.1500	3.5671	3,222.7800	3.2228	(9.654)	0	0	0
2012/09/18	R208	02/05/2013	6.66	Call	Bond Future	1,984.3700	1.9844	2,242.7200	2.2427	13.019	0	0	0
2012/09/18	R208	02/05/2013	6.66	Put	Bond Future	3,530.2900	3.5303	3,188.0300	3.1880	(9.695)	0	0	0
2012/09/18	R208	02/05/2013	6.64	Call	Bond Future	1,936.5100	1.9365	2,190.6300	2.1906	13.123	0	0	0
2012/09/18	R208	02/05/2013	6.64	Put	Bond Future	3,604.2700	3.6043	3,257.7800	3.2578	(9.613)	0	0	0
2012/09/18	R209	01/11/2012			Bond Future	8.3964	78.7926	8.3450	79.2271	(0.613)	0.0000	0.0000	7,349
2012/09/18	R209	01/11/2012	8.99	Call	Bond Future	5,179.4800	5.1795	5,537.7200	5.5377	6.917	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
2012/09/18	R209	01/11/2012	8.99	Put	Bond Future	426.6600	0.4267	350.3900	0.3504	(17.876)	0	0	0
2012/09/18	R209	07/02/2013			Bond Future	8.4768	79.8866	8.4238	80.3276	(0.626)	0.0000	0.0000	0
2012/09/18	R209	07/02/2013	9.06	Call	Bond Future	6,415.9800	6.4160	6,722.4700	6.7225	4.777	0	0	0
2012/09/18	R209	07/02/2013	9.06	Put	Bond Future	1,813.6900	1.8137	1,679.2100	1.6792	(7.415)	0	0	0
2012/09/18	R209	02/05/2013			Bond Future	8.5439	77.7252	8.4896	78.1709	(0.636)	0.0000	0.0000	0
2012/09/18	R209	02/05/2013	7.99	Call	Bond Future	2,667.1500	2.6671	2,825.6100	2.8256	5.941	0	0	0
2012/09/18	R209	02/05/2013	7.99	Put	Bond Future	7,408.0200	7.4080	7,120.8200	7.1208	(3.877)	0	0	0
2012/09/18	R209	02/05/2013	8.00	Call	Bond Future	2,695.5700	2.6956	2,855.2700	2.8553	5.925	0	0	0
2012/09/18	R209	02/05/2013	8.00	Put	Bond Future	7,346.9100	7.3469	7,060.9500	7.0610	(3.892)	0	0	0
2012/09/18	R209	02/05/2013	8.01	Call	Bond Future	2,724.1800	2.7242	2,885.1300	2.8851	5.908	0	0	0
2012/09/18	R209	02/05/2013	8.01	Put	Bond Future	7,286.1400	7.2861	7,001.4300	7.0014	(3.908)	0	0	0
2012/09/18	R210	01/11/2012			Bond Future	155.8848	155.8848	155.8822	155.8822	(0.002)	0.0000	0.0000	3,414
2012/09/18	R210	01/11/2012	144.99	Call	Bond Future	10,894.7700	10.8948	10,892.1700	10.8922	(0.024)	0	0	0
2012/09/18	R210	01/11/2012	144.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/18	R210	01/11/2012	145.00	Call	Bond Future	10,884.7700	10.8848	10,882.1700	10.8822	(0.024)	0	0	0
2012/09/18	R210	01/11/2012	145.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/18	R210	01/11/2012	145.01	Call	Bond Future	10,874.7700	10.8748	10,872.1700	10.8722	(0.024)	0	0	0
2012/09/18	R210	01/11/2012	145.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/18	R211	01/11/2012			Bond Future	122.4193	122.4193	122.4133	122.4133	(0.005)	0.0000	0.0000	703
2012/09/18	R211	01/11/2012	121.99	Call	Bond Future	429.3400	0.4293	423.3400	0.4233	(1.397)	0	0	0
2012/09/18	R211	01/11/2012	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/18	R211	01/11/2012	122.00	Call	Bond Future	419.3400	0.4193	413.3400	0.4133	(1.431)	0	0	0
2012/09/18	R211	01/11/2012	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/18	R211	01/11/2012	122.01	Call	Bond Future	409.3400	0.4093	403.3400	0.4033	(1.466)	0	0	0
2012/09/18	R211	01/11/2012	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/18	R212	01/11/2012			Bond Future	126.0274	126.0274	126.5483	126.5483	0.413	0.0000	0.0000	5,084
2012/09/18	R212	01/11/2012	121.99	Call	Bond Future	4,037.4200	4.0374	4,558.3300	4.5583	12.902	0	0	0
2012/09/18	R212	01/11/2012	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/18	R212	01/11/2012	122.00	Call	Bond Future	4,027.4200	4.0274	4,548.3300	4.5483	12.934	0	0	0
2012/09/18	R212	01/11/2012	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/18	R212	01/11/2012	122.01	Call	Bond Future	4,017.4200	4.0174	4,538.3300	4.5383	12.966	0	0	0
2012/09/18	R212	01/11/2012	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/18	R213	01/11/2012			Bond Future	8.1937	90.0582	8.1066	90.8135	(1.063)	0.0000	0.0000	5,142
2012/09/18	R213	01/11/2012	7.75	Call	Bond Future	552.7000	0.5527	714.4200	0.7144	29.260	0	0	140
2012/09/18	R213	01/11/2012	7.75	Put	Bond Future	4,501.2900	4.5013	3,907.7300	3.9077	(13.186)	0	0	0
2012/09/18	R213	01/11/2012	8.81	Call	Bond Future	5,458.8100	5.4588	6,108.9700	6.1090	11.910	0	0	0
2012/09/18	R213	01/11/2012	8.81	Put	Bond Future	369.6500	0.3697	264.5300	0.2645	(28.438)	0	0	0
2012/09/18	R213	07/02/2013			Bond Future	8.2792	91.3087	8.1893	92.0749	(1.086)	0.0000	0.0000	0
2012/09/18	R213	07/02/2013	8.90	Call	Bond Future	6,682.7100	6.6827	7,240.0900	7.2401	8.341	0	0	0
2012/09/18	R213	07/02/2013	8.90	Put	Bond Future	1,646.0800	1.6461	1,437.3000	1.4373	(12.683)	0	0	0
2012/09/18	R213	02/05/2013			Bond Future	8.3475	88.8948	8.2553	89.6696	(1.104)	0.0000	0.0000	0
2012/09/18	R213	02/05/2013	7.84	Call	Bond Future	2,717.7500	2.7177	3,008.7500	3.0088	10.707	0	0	0
2012/09/18	R213	02/05/2013	7.84	Put	Bond Future	7,109.0000	7.1090	6,625.2000	6.6252	(6.805)	0	0	0
2012/09/18	R213	02/05/2013	7.85	Call	Bond Future	2,747.2600	2.7473	3,040.5000	3.0405	10.674	0	0	0

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2012/09/18	R213	02/05/2013	7.85	Put	Bond Future	7,048.9400	7.0489	6,567.3800	6.5674	(6.832)	0	0	0
2012/09/18	R213	02/05/2013	7.86	Call	Bond Future	2,776.9800	2.7770	3,072.4700	3.0725	10.641	0	0	0
2012/09/18	R213	02/05/2013	7.86	Put	Bond Future	6,989.2100	6.9892	6,509.9000	6.5099	(6.858)	0	0	0
2012/09/18	R214	01/11/2012			Bond Future	8.4161	80.6262	8.3646	81.0858	(0.611)	0.0000	0.0000	1,714
2012/09/18	R214	01/11/2012	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/18	R214	01/11/2012	7.99	Put	Bond Future	3,942.4100	3.9424	3,482.8800	3.4829	(11.656)	0	0	0
2012/09/18	R214	01/11/2012	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/18	R214	01/11/2012	8.00	Put	Bond Future	3,846.2200	3.8462	3,386.6900	3.3867	(11.948)	0	0	0
2012/09/18	R214	01/11/2012	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/18	R214	01/11/2012	8.01	Put	Bond Future	3,750.2100	3.7502	3,290.6800	3.2907	(12.253)	0	0	0
Total													339501