



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 10/09/2012 to 10/09/2012

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
2012/09/10	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/10	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/10	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/10	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/10	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/10	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/10	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/10	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/10	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/10	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/10	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/10	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/10	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/10	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/10	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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2012/09/10	2025	01/11/2012			Bond Future	106.9330	106.9330	106.9307	106.9307	(0.002)	0.0000	0.0000	4,417
2012/09/10	2025	01/11/2012	99.99	Call	Bond Future	6,943.0300	6.9430	6,940.7200	6.9407	(0.033)	0	0	0
2012/09/10	2025	01/11/2012	99.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/10	2025	01/11/2012	100.00	Call	Bond Future	6,933.0300	6.9330	6,930.7200	6.9307	(0.033)	0	0	0
2012/09/10	2025	01/11/2012	100.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/10	2025	01/11/2012	100.01	Call	Bond Future	6,923.0300	6.9230	6,920.7200	6.9207	(0.033)	0	0	0
2012/09/10	2025	01/11/2012	100.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/10	2038	01/11/2012			Bond Future	105.1953	105.1953	105.6024	105.6024	0.387	0.0000	0.0000	0
2012/09/10	2038	01/11/2012	98.99	Call	Bond Future	6,205.3400	6.2053	6,612.3900	6.6124	6.560	0	0	0
2012/09/10	2038	01/11/2012	98.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/10	2038	01/11/2012	99.00	Call	Bond Future	6,195.3400	6.1953	6,602.3900	6.6024	6.570	0	0	0
2012/09/10	2038	01/11/2012	99.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/10	2038	01/11/2012	99.01	Call	Bond Future	6,185.3400	6.1853	6,592.3900	6.5924	6.581	0	0	0
2012/09/10	2038	01/11/2012	99.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/10	2050	01/11/2012			Bond Future	111.5317	111.5317	112.3766	112.3766	0.758	0.0000	0.0000	0
2012/09/10	2050	01/11/2012	103.99	Call	Bond Future	7,541.7300	7.5417	8,386.5900	8.3866	11.202	0	0	0
2012/09/10	2050	01/11/2012	103.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/10	2050	01/11/2012	104.00	Call	Bond Future	7,531.7300	7.5317	8,376.5900	8.3766	11.217	0	0	0
2012/09/10	2050	01/11/2012	104.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/10	2050	01/11/2012	104.01	Call	Bond Future	7,521.7300	7.5217	8,366.5900	8.3666	11.232	0	0	0
2012/09/10	2050	01/11/2012	104.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/10	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/10	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/10	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/10	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/10	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/10	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/10	AL7T	01/11/2012			Index Future	475.0750	475.0750	475.6170	475.6170	0.114	0.0000	0.0000	13
2012/09/10	AL7T	07/02/2013			Index Future	481.8280	481.8280	482.3800	482.3800	0.115	0.0000	0.0000	0
2012/09/10	ALBI	01/11/2012			Index Future	426.4860	426.4860	426.8900	426.8900	0.095	0.0000	0.0000	893
2012/09/10	ALBI	07/02/2013			Index Future	432.5490	432.5490	432.9600	432.9600	0.095	0.0000	0.0000	118
2012/09/10	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/10	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/10	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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2012/09/10	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/10	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/10	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/10	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/10	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/10	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/10	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/10	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/10	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2012/09/10	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/10	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/10	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/10	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/10	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/10	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/10	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/10	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/10	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/10	EL28	01/11/2012			Bond Future	108.4059	108.4059	108.8285	108.8285	0.390	0.0000	0.0000	0
2012/09/10	EL28	01/11/2012	105.99	Call	Bond Future	2,415.9000	2.4159	2,838.5200	2.8385	17.493	0	0	0
2012/09/10	EL28	01/11/2012	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/10	EL28	01/11/2012	106.00	Call	Bond Future	2,405.9000	2.4059	2,828.5200	2.8285	17.566	0	0	0
2012/09/10	EL28	01/11/2012	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/10	EL28	01/11/2012	106.01	Call	Bond Future	2,395.9000	2.3959	2,818.5200	2.8185	17.639	0	0	0
2012/09/10	EL28	01/11/2012	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/10	ES33	01/11/2012			Bond Future	8.6460	90.0750	8.6400	90.1275	(0.069)	0.0000	0.0000	303
2012/09/10	ES33	01/11/2012	9.20	Call	Bond Future	4,662.1500	4.6621	4,714.6300	4.7146	1.126	0	0	0

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2012/09/10	ES33	01/11/2012	9.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/10	ES33	07/02/2013			Bond Future	8.7428	91.3229	8.7366	91.3763	(0.071)	0.0000	0.0000	0
2012/09/10	ES33	07/02/2013	8.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/10	ES33	07/02/2013	8.54	Put	Bond Future	1,773.0400	1.7730	1,719.6400	1.7196	(3.012)	0	0	0
2012/09/10	ES33	07/02/2013	8.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/10	ES33	07/02/2013	8.55	Put	Bond Future	1,684.3500	1.6844	1,630.9500	1.6309	(3.170)	0	0	0
2012/09/10	ES33	07/02/2013	8.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/10	ES33	07/02/2013	8.56	Put	Bond Future	1,595.7900	1.5958	1,542.3900	1.5424	(3.346)	0	0	0
2012/09/10	GOVI	01/11/2012			GOVI	426.4390	426.4390	426.8220	426.8220	0.090	0.0000	0.0000	264
2012/09/10	GOVI	01/11/2012	403.96	Call	GOVI	224,790.0000	22.4790	228,620.0000	22.8620	1.704	0	0	0
2012/09/10	GOVI	01/11/2012	403.96	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/10	GOVI	07/02/2013			GOVI	432.5010	432.5010	432.8910	432.8910	0.090	0.0000	0.0000	0
2012/09/10	GOVI	07/02/2013	432.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/10	GOVI	07/02/2013	432.99	Put	GOVI	4,890.0000	0.4890	990.0000	0.0990	(79.755)	0	0	0
2012/09/10	GOVI	07/02/2013	433.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/10	GOVI	07/02/2013	433.00	Put	GOVI	4,990.0000	0.4990	1,090.0000	0.1090	(78.156)	0	0	0
2012/09/10	GOVI	07/02/2013	433.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/10	GOVI	07/02/2013	433.01	Put	GOVI	5,090.0000	0.5090	1,190.0000	0.1190	(76.621)	0	0	0
2012/09/10	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/09/10	IGOV	01/11/2012			Index Future	185.7680	185.7680	186.3400	186.3400	0.308	0.0000	0.0000	594
2012/09/10	IGOV	07/02/2013			Index Future	188.4090	188.4090	188.9900	188.9900	0.308	0.0000	0.0000	14
2012/09/10	ILBI	01/11/2012			Index Future	503.1070	503.1070	504.4660	504.4660	0.270	0.0000	0.0000	0
2012/09/10	ILBI	07/02/2013			Index Future	510.1360	510.1360	511.5150	511.5150	0.270	0.0000	0.0000	169
2012/09/10	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2012/09/10	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2012/09/10	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2012/09/10	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2012/09/10	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2012/09/10	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2012/09/10	JBAF	19/09/2012			Jibar Tradeable Future	5.0300	94.9700	5.0400	94.9600	0.199	0.0000	0.0000	44,760
2012/09/10	JBAF	17/10/2012			Jibar Tradeable Future	4.9600	95.0400	4.9600	95.0400	0.000	0.0000	0.0000	0
2012/09/10	JBAF	21/11/2012			Jibar Tradeable Future	4.8700	95.1300	4.8900	95.1100	0.411	0.0000	0.0000	0
2012/09/10	JBAF	19/12/2012			Jibar Tradeable Future	4.7900	95.2100	4.7900	95.2100	0.000	0.0000	0.0000	840
2012/09/10	JBAF	16/01/2013			Jibar Tradeable Future	4.7700	95.2300	4.7800	95.2200	0.210	0.0000	0.0000	0
2012/09/10	JBAF	20/02/2013			Jibar Tradeable Future	4.7600	95.2400	4.7600	95.2400	0.000	0.0000	0.0000	0
2012/09/10	JBAF	20/03/2013			Jibar Tradeable Future	4.7600	95.2400	4.7600	95.2400	0.000	0.0000	0.0000	1,000

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2012/09/10	JBAF	19/06/2013			Jibar Tradeable Future	4.8100	95.1900	4.8100	95.1900	0.000	0.0000	0.0000	500
2012/09/10	JBAF	18/09/2013			Jibar Tradeable Future	4.8900	95.1100	4.9000	95.1000	0.204	0.0000	0.0000	1,700
2012/09/10	JBAF	18/12/2013			Jibar Tradeable Future	5.0000	95.0000	5.0000	95.0000	0.000	0.0000	0.0000	1,500
2012/09/10	JBAF	19/03/2014			Jibar Tradeable Future	5.1500	94.8500	5.1500	94.8500	0.000	0.0000	0.0000	800
2012/09/10	JBAF	18/06/2014			Jibar Tradeable Future	5.3000	94.7000	5.3000	94.7000	0.000	0.0000	0.0000	0
2012/09/10	R023	01/11/2012			Bond Future	6.9406	107.3114	6.9246	107.4322	(0.230)	0.0000	0.0000	1,049
2012/09/10	R023	01/11/2012	7.04	Call	Bond Future	747.5100	0.7475	868.3500	0.8683	16.166	0	0	0
2012/09/10	R023	01/11/2012	7.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/10	R023	01/11/2012	7.05	Call	Bond Future	822.3500	0.8223	943.1900	0.9432	14.694	0	0	0
2012/09/10	R023	01/11/2012	7.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/10	R023	01/11/2012	7.06	Call	Bond Future	897.1200	0.8971	1,017.9600	1.0180	13.470	0	0	0
2012/09/10	R023	01/11/2012	7.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/10	R023	07/02/2013			Bond Future	7.0102	108.7981	6.9935	108.9207	(0.237)	0.0000	0.0000	0
2012/09/10	R023	07/02/2013	7.04	Call	Bond Future	219.3200	0.2193	341.9600	0.3420	55.918	0	0	0
2012/09/10	R023	07/02/2013	7.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/10	R023	07/02/2013	7.05	Call	Bond Future	292.7400	0.2927	415.3800	0.4154	41.894	0	0	0
2012/09/10	R023	07/02/2013	7.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/10	R023	07/02/2013	7.06	Call	Bond Future	366.0900	0.3661	488.7300	0.4887	33.500	0	0	0
2012/09/10	R023	07/02/2013	7.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/10	R023	02/05/2013			Bond Future	7.0621	106.2281	7.0452	106.3505	(0.240)	0.0000	0.0000	0
2012/09/10	R023	02/05/2013	7.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/10	R023	02/05/2013	7.04	Put	Bond Future	159.6700	0.1597	37.2800	0.0373	(76.652)	0	0	0
2012/09/10	R023	02/05/2013	7.05	Call	Bond Future	0.0000	0.0000	34.9400	0.0349	100.000	0	0	0
2012/09/10	R023	02/05/2013	7.05	Put	Bond Future	87.4500	0.0874	0.0000	0.0000	(100.000)	0	0	0
2012/09/10	R023	02/05/2013	7.06	Call	Bond Future	0.0000	0.0000	107.1000	0.1071	100.000	0	0	0
2012/09/10	R023	02/05/2013	7.06	Put	Bond Future	15.2900	0.0153	0.0000	0.0000	(100.000)	0	0	0
2012/09/10	R157	01/11/2012			Bond Future	5.3693	123.1888	5.3586	123.2205	(0.199)	0.0000	0.0000	15,680
2012/09/10	R157	01/11/2012	5.78	Call	Bond Future	1,285.0300	1.2850	1,306.0500	1.3060	1.636	0	0	5,630
2012/09/10	R157	01/11/2012	5.78	Put	Bond Future	77.4000	0.0774	66.7500	0.0667	(13.760)	0	0	0
2012/09/10	R157	01/11/2012	6.24	Call	Bond Future	2,547.7300	2.5477	2,578.0000	2.5780	1.188	0	0	0
2012/09/10	R157	01/11/2012	6.24	Put	Bond Future	5.5800	0.0056	4.1800	0.0042	(25.090)	0	0	0
2012/09/10	R157	07/02/2013			Bond Future	5.3967	124.8953	5.3846	124.9277	(0.224)	0.0000	0.0000	100
2012/09/10	R157	07/02/2013	6.28	Call	Bond Future	2,403.9600	2.4040	2,430.6800	2.4307	1.111	0	0	0
2012/09/10	R157	07/02/2013	6.28	Put	Bond Future	74.7500	0.0747	69.1200	0.0691	(7.532)	0	0	0
2012/09/10	R157	02/05/2013			Bond Future	5.3946	119.6355	5.3819	119.6662	(0.234)	0.0000	0.0000	0
2012/09/10	R157	02/05/2013	5.34	Call	Bond Future	769.9700	0.7700	779.4400	0.7794	1.230	0	0	0
2012/09/10	R157	02/05/2013	5.34	Put	Bond Future	902.6500	0.9027	881.4200	0.8814	(2.352)	0	0	0
2012/09/10	R157	02/05/2013	5.35	Call	Bond Future	781.1100	0.7811	790.7300	0.7907	1.232	0	0	0
2012/09/10	R157	02/05/2013	5.35	Put	Bond Future	889.4500	0.8894	868.3700	0.8684	(2.370)	0	0	0
2012/09/10	R157	02/05/2013	5.36	Call	Bond Future	792.3600	0.7924	802.1200	0.8021	1.232	0	0	0
2012/09/10	R157	02/05/2013	5.36	Put	Bond Future	876.3700	0.8764	855.4300	0.8554	(2.389)	0	0	0
2012/09/10	R186	01/11/2012			Bond Future	7.3174	131.6730	7.3065	131.7858	(0.149)	0.0000	0.0000	35,665
2012/09/10	R186	01/11/2012	7.82	Call	Bond Future	5,714.6800	5.7147	5,761.6300	5.7616	0.822	0	0	1,858
2012/09/10	R186	01/11/2012	7.82	Put	Bond Future	653.8900	0.6539	588.0700	0.5881	(10.066)	0	0	0
2012/09/10	R186	01/11/2012	8.00	Call	Bond Future	7,184.4800	7.1845	7,250.4500	7.2504	0.918	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
2012/09/10	R186	01/11/2012	8.00	Put	Bond Future	380.1700	0.3802	333.3700	0.3334	(12.310)	0	0	0
2012/09/10	R186	01/11/2012	8.50	Call	Bond Future	11,534.7700	11.5348	11,634.2600	11.6343	0.863	0	0	0
2012/09/10	R186	01/11/2012	8.50	Put	Bond Future	68.1800	0.0682	54.9000	0.0549	(19.478)	0	0	0
2012/09/10	R186	01/11/2012	8.82	Call	Bond Future	14,333.4600	14.3335	14,442.0200	14.4420	0.757	0	0	0
2012/09/10	R186	01/11/2012	8.82	Put	Bond Future	16.7000	0.0167	12.4900	0.0125	(25.210)	0	0	1,858
2012/09/10	R186	07/02/2013			Bond Future	7.3887	128.2075	7.3774	128.3220	(0.153)	0.0000	0.0000	1,750
2012/09/10	R186	07/02/2013	8.47	Call	Bond Future	11,200.4100	11.2004	11,273.4600	11.2735	0.652	0	0	0
2012/09/10	R186	07/02/2013	8.47	Put	Bond Future	872.2100	0.8722	830.7300	0.8307	(4.756)	0	0	0
2012/09/10	R186	07/02/2013	7.00	Call	Bond Future	2,342.9200	2.3429	2,347.4600	2.3475	0.194	0	0	10,300
2012/09/10	R186	07/02/2013	7.00	Put	Bond Future	6,370.8800	6.3709	6,260.8900	6.2609	(1.726)	0	0	0
2012/09/10	R186	07/02/2013	7.25	Call	Bond Future	3,382.0300	3.3820	3,395.4000	3.3954	0.395	0	0	670
2012/09/10	R186	07/02/2013	7.25	Put	Bond Future	4,799.2600	4.7993	4,698.1000	4.6981	(2.108)	0	0	0
2012/09/10	R186	02/05/2013			Bond Future	7.4469	129.7909	7.4355	129.9048	(0.153)	0.0000	0.0000	0
2012/09/10	R186	02/05/2013	7.41	Call	Bond Future	4,920.1600	4.9202	4,945.8400	4.9458	0.522	0	0	0
2012/09/10	R186	02/05/2013	7.41	Put	Bond Future	5,288.3400	5.2883	5,200.1700	5.2002	(1.667)	0	0	0
2012/09/10	R186	02/05/2013	7.39	Call	Bond Future	4,826.9400	4.8269	4,851.9000	4.8519	0.517	0	0	0
2012/09/10	R186	02/05/2013	7.39	Put	Bond Future	5,395.2500	5.3952	5,306.3600	5.3064	(1.648)	0	0	0
2012/09/10	R186	02/05/2013	7.40	Call	Bond Future	4,873.4200	4.8734	4,898.7400	4.8987	0.520	0	0	0
2012/09/10	R186	02/05/2013	7.40	Put	Bond Future	5,341.6100	5.3416	5,253.0800	5.2531	(1.657)	0	0	0
2012/09/10	R189	01/11/2012			Bond Future	214.0502	214.0502	213.5120	213.5120	(0.251)	0.0000	0.0000	0
2012/09/10	R189	01/11/2012	218.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/10	R189	01/11/2012	218.99	Put	Bond Future	4,939.8300	4.9398	5,477.9700	5.4780	10.894	0	0	0
2012/09/10	R189	01/11/2012	219.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/10	R189	01/11/2012	219.00	Put	Bond Future	4,949.8300	4.9498	5,487.9700	5.4880	10.872	0	0	0
2012/09/10	R189	01/11/2012	219.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/10	R189	01/11/2012	219.01	Put	Bond Future	4,959.8300	4.9598	5,497.9700	5.4980	10.850	0	0	0
2012/09/10	R197	01/11/2012			Bond Future	273.3330	273.3330	273.3268	273.3268	(0.002)	0.0000	0.0000	6,268
2012/09/10	R197	01/11/2012	266.99	Call	Bond Future	6,343.0200	6.3430	6,336.8300	6.3368	(0.098)	0	0	0
2012/09/10	R197	01/11/2012	266.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/10	R197	01/11/2012	267.00	Call	Bond Future	6,333.0200	6.3330	6,326.8300	6.3268	(0.098)	0	0	0
2012/09/10	R197	01/11/2012	267.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/10	R197	01/11/2012	267.01	Call	Bond Future	6,323.0200	6.3230	6,316.8300	6.3168	(0.098)	0	0	0
2012/09/10	R197	01/11/2012	267.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/10	R201	01/11/2012			Bond Future	4.7587	111.2592	4.7647	111.2466	0.126	0.0000	0.0000	1,560
2012/09/10	R201	01/11/2012	5.11	Call	Bond Future	778.7200	0.7787	763.8500	0.7639	(1.910)	0	0	0
2012/09/10	R201	01/11/2012	5.11	Put	Bond Future	44.4300	0.0444	42.1800	0.0422	(5.064)	0	0	0
2012/09/10	R201	07/02/2013			Bond Future	4.6912	108.3925	4.6980	108.3799	0.146	0.0000	0.0000	0
2012/09/10	R201	07/02/2013	4.98	Call	Bond Future	706.0200	0.7060	693.8400	0.6938	(1.725)	0	0	0
2012/09/10	R201	07/02/2013	4.98	Put	Bond Future	176.3800	0.1764	176.7800	0.1768	0.227	0	0	0
2012/09/10	R201	02/05/2013			Bond Future	4.5842	109.7313	4.5932	109.7167	0.197	0.0000	0.0000	0
2012/09/10	R201	02/05/2013	4.04	Call	Bond Future	148.5000	0.1485	143.0800	0.1431	(3.650)	0	0	0
2012/09/10	R201	02/05/2013	4.04	Put	Bond Future	1,032.8300	1.0328	1,042.0100	1.0420	0.889	0	0	0
2012/09/10	R201	02/05/2013	4.05	Call	Bond Future	151.8700	0.1519	146.3800	0.1464	(3.615)	0	0	0
2012/09/10	R201	02/05/2013	4.05	Put	Bond Future	1,019.8700	1.0199	1,028.9800	1.0290	0.893	0	0	0
2012/09/10	R201	02/05/2013	4.06	Call	Bond Future	155.3200	0.1553	149.7400	0.1497	(3.593)	0	0	0

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2012/09/10	R201	02/05/2013	4.06	Put	Bond Future	1,006.9800	1.0070	1,016.0000	1.0160	0.896	0	0	0
2012/09/10	R202	01/11/2012			Bond Future	200.8493	200.8493	200.8480	200.8480	(0.001)	0.0000	0.0000	49,424
2012/09/10	R202	01/11/2012	191.99	Call	Bond Future	8,859.2700	8.8593	8,858.0300	8.8580	(0.014)	0	0	0
2012/09/10	R202	01/11/2012	191.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/10	R202	01/11/2012	192.00	Call	Bond Future	8,849.2700	8.8493	8,848.0300	8.8480	(0.014)	0	0	0
2012/09/10	R202	01/11/2012	192.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/10	R202	01/11/2012	192.01	Call	Bond Future	8,839.2700	8.8393	8,838.0300	8.8380	(0.014)	0	0	0
2012/09/10	R202	01/11/2012	192.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/10	R203	01/11/2012			Bond Future	5.8427	111.2251	5.8320	111.2726	(0.184)	0.0000	0.0000	4,837
2012/09/10	R203	01/11/2012	6.87	Call	Bond Future	4,447.9500	4.4480	4,492.8100	4.4928	1.009	0	0	0
2012/09/10	R203	01/11/2012	6.87	Put	Bond Future	11.3100	0.0113	8.6400	0.0086	(23.607)	0	0	0
2012/09/10	R203	07/02/2013			Bond Future	5.8920	112.7659	5.8804	112.8143	(0.196)	0.0000	0.0000	11,310
2012/09/10	R203	07/02/2013	6.11	Call	Bond Future	1,810.7800	1.8108	1,828.3600	1.8284	0.971	0	0	12,600
2012/09/10	R203	07/02/2013	6.11	Put	Bond Future	901.7200	0.9017	870.8800	0.8709	(3.420)	0	0	0
2012/09/10	R203	07/02/2013	6.65	Call	Bond Future	3,459.0300	3.4590	3,490.2000	3.4902	0.901	0	0	0
2012/09/10	R203	07/02/2013	6.65	Put	Bond Future	337.7400	0.3377	320.4900	0.3205	(5.107)	0	0	30,250
2012/09/10	R203	07/02/2013	6.94	Call	Bond Future	4,474.9700	4.4750	4,511.8400	4.5118	0.824	0	0	0
2012/09/10	R203	07/02/2013	6.94	Put	Bond Future	188.4100	0.1884	176.8600	0.1769	(6.130)	0	0	0
2012/09/10	R203	02/05/2013			Bond Future	5.9217	110.0015	5.9099	110.0486	(0.199)	0.0000	0.0000	8
2012/09/10	R203	02/05/2013	5.91	Call	Bond Future	1,622.7900	1.6228	1,636.1500	1.6362	0.823	0	0	0
2012/09/10	R203	02/05/2013	5.91	Put	Bond Future	1,669.4400	1.6694	1,635.6700	1.6357	(2.023)	0	0	0
2012/09/10	R203	02/05/2013	5.89	Call	Bond Future	1,584.0800	1.5841	1,597.0800	1.5971	0.821	0	0	0
2012/09/10	R203	02/05/2013	5.89	Put	Bond Future	1,710.6700	1.7107	1,676.5400	1.6765	(1.995)	0	0	0
2012/09/10	R203	02/05/2013	5.90	Call	Bond Future	1,603.3600	1.6034	1,616.5400	1.6165	0.822	0	0	0
2012/09/10	R203	02/05/2013	5.90	Put	Bond Future	1,689.9700	1.6900	1,656.0200	1.6560	(2.009)	0	0	0
2012/09/10	R204	01/11/2012			Bond Future	6.1464	112.3456	6.1357	112.4031	(0.176)	0.0000	0.0000	3,741
2012/09/10	R204	01/11/2012	7.22	Call	Bond Future	5,554.8600	5.5549	5,608.3300	5.6083	0.963	0	0	0
2012/09/10	R204	01/11/2012	7.22	Put	Bond Future	18.1800	0.0182	14.1300	0.0141	(22.277)	0	0	0
2012/09/10	R204	07/02/2013			Bond Future	6.2012	109.8717	6.1897	109.9303	(0.185)	0.0000	0.0000	3,000
2012/09/10	R204	07/02/2013	7.29	Call	Bond Future	5,646.5200	5.6465	5,689.9300	5.6899	0.769	0	0	0
2012/09/10	R204	07/02/2013	7.29	Put	Bond Future	259.8700	0.2599	244.7300	0.2447	(5.826)	0	0	0
2012/09/10	R204	02/05/2013			Bond Future	6.2423	111.2287	6.2307	111.2861	(0.187)	0.0000	0.0000	0
2012/09/10	R204	02/05/2013	6.29	Call	Bond Future	2,268.0000	2.2680	2,284.7300	2.2847	0.738	0	0	0
2012/09/10	R204	02/05/2013	6.29	Put	Bond Future	2,034.0500	2.0341	1,993.4000	1.9934	(1.998)	0	0	0
2012/09/10	R204	02/05/2013	6.30	Call	Bond Future	2,295.4600	2.2955	2,312.4000	2,3124	0.738	0	0	0
2012/09/10	R204	02/05/2013	6.30	Put	Bond Future	2,012.5000	2.0125	1,972.0600	1.9721	(2.009)	0	0	0
2012/09/10	R204	02/05/2013	6.31	Call	Bond Future	2,323.0800	2.3231	2,340.2200	2.3402	0.738	0	0	0
2012/09/10	R204	02/05/2013	6.31	Put	Bond Future	1,991.1400	1.9911	1,950.9000	1.9509	(2.021)	0	0	0
2012/09/10	R206	01/11/2012			Bond Future	4.8769	105.3105	4.9004	105.2831	0.480	0.0000	0.0000	1,120
2012/09/10	R206	01/11/2012	5.05	Call	Bond Future	283.5500	0.2836	260.8800	0.2609	(7.995)	0	0	0
2012/09/10	R206	01/11/2012	5.05	Put	Bond Future	81.4300	0.0814	86.1300	0.0861	5.772	0	0	0
2012/09/10	R206	07/02/2013			Bond Future	4.7764	103.0044	4.8067	102.9768	0.634	0.0000	0.0000	0
2012/09/10	R206	07/02/2013	4.76	Call	Bond Future	258.6500	0.2586	242.7000	0.2427	(6.167)	0	0	0
2012/09/10	R206	07/02/2013	4.76	Put	Bond Future	273.6200	0.2736	285.2200	0.2852	4.239	0	0	0

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2012/09/10	R206	02/05/2013			Bond Future	4.5752	104.2767	4.6184	104.2470	0.944	0.0000	0.0000	0
2012/09/10	R206	02/05/2013	3.39	Call	Bond Future	74.3400	0.0743	68.2400	0.0682	(8.206)	0	0	0
2012/09/10	R206	02/05/2013	3.39	Put	Bond Future	892.8600	0.8929	916.3900	0.9164	2.635	0	0	0
2012/09/10	R206	02/05/2013	3.40	Call	Bond Future	75.5000	0.0755	69.3200	0.0693	(8.185)	0	0	0
2012/09/10	R206	02/05/2013	3.40	Put	Bond Future	887.0700	0.8871	910.5200	0.9105	2.644	0	0	0
2012/09/10	R206	02/05/2013	3.41	Call	Bond Future	76.6600	0.0767	70.4200	0.0704	(8.140)	0	0	0
2012/09/10	R206	02/05/2013	3.41	Put	Bond Future	881.2800	0.8813	904.6700	0.9047	2.654	0	0	0
2012/09/10	R207	01/11/2012			Bond Future	6.4243	106.9280	6.4135	106.9913	(0.168)	0.0000	0.0000	19,118
2012/09/10	R207	01/11/2012	7.58	Call	Bond Future	6,522.6800	6.5227	6,581.3300	6.5813	0.899	0	0	0
2012/09/10	R207	01/11/2012	7.58	Put	Bond Future	21.0000	0.0210	16.3700	0.0164	(22.048)	0	0	0
2012/09/10	R207	07/02/2013			Bond Future	6.4843	104.7699	6.4729	104.8342	(0.176)	0.0000	0.0000	0
2012/09/10	R207	07/02/2013	7.66	Call	Bond Future	6,657.4800	6.6575	6,706.0000	6.7060	0.729	0	0	0
2012/09/10	R207	07/02/2013	7.66	Put	Bond Future	268.0100	0.2680	252.2100	0.2522	(5.895)	0	0	0
2012/09/10	R207	02/05/2013			Bond Future	6.5333	106.0639	6.5218	106.1273	(0.177)	0.0000	0.0000	0
2012/09/10	R207	02/05/2013	6.44	Call	Bond Future	2,247.3300	2.2473	2,262.0000	2.2620	0.653	0	0	0
2012/09/10	R207	02/05/2013	6.44	Put	Bond Future	2,760.1400	2.7601	2,711.4700	2.7115	(1.763)	0	0	0
2012/09/10	R207	02/05/2013	6.45	Call	Bond Future	2,272.5300	2.2725	2,287.4200	2.2874	0.655	0	0	0
2012/09/10	R207	02/05/2013	6.45	Put	Bond Future	2,730.2500	2.7302	2,681.8000	2.6818	(1.775)	0	0	0
2012/09/10	R207	02/05/2013	6.46	Call	Bond Future	2,297.9000	2.2979	2,313.0100	2.3130	0.658	0	0	0
2012/09/10	R207	02/05/2013	6.46	Put	Bond Future	2,700.5700	2.7006	2,652.3400	2.6523	(1.786)	0	0	0
2012/09/10	R208	01/11/2012			Bond Future	6.6165	101.5267	6.6006	101.6288	(0.241)	0.0000	0.0000	9,445
2012/09/10	R208	01/11/2012	6.81	Call	Bond Future	2,033.2200	2.0332	2,066.2500	2.0663	1.625	0	0	0
2012/09/10	R208	01/11/2012	6.81	Put	Bond Future	804.5100	0.8045	735.4600	0.7355	(8.583)	0	0	0
2012/09/10	R208	01/11/2012	7.50	Call	Bond Future	5,543.6000	5.5436	5,630.5400	5.6305	1.568	0	0	0
2012/09/10	R208	01/11/2012	7.50	Put	Bond Future	81.2900	0.0813	66.1500	0.0662	(18.625)	0	0	12,250
2012/09/10	R208	01/11/2012	7.70	Call	Bond Future	6,683.4700	6.6835	6,777.5500	6.7775	1.408	0	0	0
2012/09/10	R208	01/11/2012	7.70	Put	Bond Future	36.1400	0.0361	28.1400	0.0281	(22.136)	0	0	0
2012/09/10	R208	07/02/2013			Bond Future	6.6789	102.9331	6.6623	103.0367	(0.250)	0.0000	0.0000	2,300
2012/09/10	R208	07/02/2013	6.00	Call	Bond Future	699.0000	0.6990	706.3800	0.7064	1.056	0	0	12,250
2012/09/10	R208	07/02/2013	6.00	Put	Bond Future	5,029.4100	5.0294	4,933.1400	4.9331	(1.914)	0	0	0
2012/09/10	R208	07/02/2013	7.78	Call	Bond Future	6,948.0200	6.9480	7,026.9200	7.0269	1.136	0	0	0
2012/09/10	R208	07/02/2013	7.78	Put	Bond Future	385.5600	0.3856	360.8100	0.3608	(6.419)	0	0	0
2012/09/10	R208	02/05/2013			Bond Future	6.7273	100.8109	6.7102	100.9142	(0.253)	0.0000	0.0000	0
2012/09/10	R208	02/05/2013	6.65	Call	Bond Future	2,588.5200	2.5885	2,621.3100	2.6213	1.267	0	0	0
2012/09/10	R208	02/05/2013	6.65	Put	Bond Future	3,057.9000	3.0579	2,987.4100	2.9874	(2.305)	0	0	0
2012/09/10	R208	02/05/2013	6.66	Call	Bond Future	2,616.6100	2.6166	2,649.7500	2.6498	1.267	0	0	0
2012/09/10	R208	02/05/2013	6.66	Put	Bond Future	3,025.1000	3.0251	2,954.9600	2.9550	(2.319)	0	0	0
2012/09/10	R208	02/05/2013	6.64	Call	Bond Future	2,560.6100	2.5606	2,593.0400	2.5930	1.266	0	0	0
2012/09/10	R208	02/05/2013	6.64	Put	Bond Future	3,090.9400	3.0909	3,020.0900	3.0201	(2.292)	0	0	0
2012/09/10	R209	01/11/2012			Bond Future	8.0373	81.9060	8.0315	81.9576	(0.072)	0.0000	0.0000	7,401
2012/09/10	R209	01/11/2012	8.99	Call	Bond Future	8,064.8300	8.0648	8,090.9900	8.0910	0.324	0	0	0
2012/09/10	R209	01/11/2012	8.99	Put	Bond Future	198.6600	0.1987	173.1400	0.1731	(12.846)	0	0	0
2012/09/10	R209	07/02/2013			Bond Future	8.1075	83.0405	8.1015	83.0931	(0.074)	0.0000	0.0000	0
2012/09/10	R209	07/02/2013	9.06	Call	Bond Future	8,903.4000	8.9034	8,918.6600	8.9187	0.171	0	0	0
2012/09/10	R209	07/02/2013	9.06	Put	Bond Future	1,147.1800	1.1472	1,109.9200	1.1099	(3.248)	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	
2012/09/10	R209	02/05/2013			Bond Future		8.1646	80.9242	8.1587	80.9759	(0.073)	0.0000	0.0000	0
2012/09/10	R209	02/05/2013	7.99	Call	Bond Future	4,165.7600	4.1658	4,159.8000	4.1598	(0.143)	0	0	0	
2012/09/10	R209	02/05/2013	7.99	Put	Bond Future	5,707.6900	5.7077	5,650.0200	5.6500	(1.010)	0	0	0	
2012/09/10	R209	02/05/2013	8.00	Call	Bond Future	4,203.7900	4.2038	4,197.9700	4.1980	(0.138)	0	0	0	
2012/09/10	R209	02/05/2013	8.00	Put	Bond Future	5,656.1900	5.6562	5,598.6600	5.5987	(1.017)	0	0	0	
2012/09/10	R209	02/05/2013	8.01	Call	Bond Future	4,241.7600	4.2418	4,236.0800	4.2361	(0.134)	0	0	0	
2012/09/10	R209	02/05/2013	8.01	Put	Bond Future	5,604.7800	5.6048	5,547.3900	5.5474	(1.024)	0	0	0	
2012/09/10	R210	01/11/2012			Bond Future		154.4976	154.4976	154.4954	154.4954	(0.001)	0.0000	0.0000	3,414
2012/09/10	R210	01/11/2012	144.99	Call	Bond Future	9,507.6200	9.5076	9,505.4400	9.5054	(0.023)	0	0	0	
2012/09/10	R210	01/11/2012	144.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2012/09/10	R210	01/11/2012	145.00	Call	Bond Future	9,497.6200	9.4976	9,495.4400	9.4954	(0.023)	0	0	0	
2012/09/10	R210	01/11/2012	145.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2012/09/10	R210	01/11/2012	145.01	Call	Bond Future	9,487.6200	9.4876	9,485.4400	9.4854	(0.023)	0	0	0	
2012/09/10	R210	01/11/2012	145.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2012/09/10	R211	01/11/2012			Bond Future		122.2121	122.2121	122.2064	122.2064	(0.005)	0.0000	0.0000	703
2012/09/10	R211	01/11/2012	121.99	Call	Bond Future	222.1200	0.2221	216.3800	0.2164	(2.584)	0	0	0	
2012/09/10	R211	01/11/2012	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2012/09/10	R211	01/11/2012	122.00	Call	Bond Future	212.1200	0.2121	206.3800	0.2064	(2.706)	0	0	0	
2012/09/10	R211	01/11/2012	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2012/09/10	R211	01/11/2012	122.01	Call	Bond Future	202.1200	0.2021	196.3800	0.1964	(2.840)	0	0	0	
2012/09/10	R211	01/11/2012	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2012/09/10	R212	01/11/2012			Bond Future		125.7387	125.7387	125.7356	125.7356	(0.002)	0.0000	0.0000	5,084
2012/09/10	R212	01/11/2012	121.99	Call	Bond Future	3,748.7000	3.7487	3,745.6200	3.7456	(0.082)	0	0	0	
2012/09/10	R212	01/11/2012	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2012/09/10	R212	01/11/2012	122.00	Call	Bond Future	3,738.7000	3.7387	3,735.6200	3.7356	(0.082)	0	0	0	
2012/09/10	R212	01/11/2012	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2012/09/10	R212	01/11/2012	122.01	Call	Bond Future	3,728.7000	3.7287	3,725.6200	3.7256	(0.083)	0	0	0	
2012/09/10	R212	01/11/2012	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2012/09/10	R213	01/11/2012			Bond Future		7.8087	93.4698	7.8029	93.5225	(0.074)	0.0000	0.0000	5,018
2012/09/10	R213	01/11/2012	7.75	Call	Bond Future	1,942.2600	1.9423	1,906.7000	1.9067	(1.831)	0	0	140	
2012/09/10	R213	01/11/2012	7.75	Put	Bond Future	2,479.3400	2.4793	2,391.0200	2.3910	(3.562)	0	0	0	
2012/09/10	R213	01/11/2012	8.81	Call	Bond Future	8,656.9900	8.6570	8,688.0700	8.6881	0.359	0	0	0	
2012/09/10	R213	01/11/2012	8.81	Put	Bond Future	156.3200	0.1563	134.6400	0.1346	(13.869)	0	0	0	
2012/09/10	R213	07/02/2013			Bond Future		7.8824	94.7646	7.8764	94.8183	(0.076)	0.0000	0.0000	0
2012/09/10	R213	07/02/2013	8.90	Call	Bond Future	9,499.5000	9.4995	9,518.2300	9.5182	0.197	0	0	0	
2012/09/10	R213	07/02/2013	8.90	Put	Bond Future	1,007.0000	1.0070	972.0600	0.9721	(3.470)	0	0	0	
2012/09/10	R213	02/05/2013			Bond Future		7.9395	92.4001	7.9336	92.4529	(0.075)	0.0000	0.0000	0
2012/09/10	R213	02/05/2013	7.84	Call	Bond Future	4,413.4400	4.4134	4,409.0700	4.4091	(0.099)	0	0	0	
2012/09/10	R213	02/05/2013	7.84	Put	Bond Future	5,299.3700	5.2994	5,242.2100	5.2422	(1.079)	0	0	0	
2012/09/10	R213	02/05/2013	7.85	Call	Bond Future	4,453.4200	4.4534	4,449.2200	4.4492	(0.094)	0	0	0	
2012/09/10	R213	02/05/2013	7.85	Put	Bond Future	5,249.7800	5.2498	5,192.7900	5.1928	(1.086)	0	0	0	
2012/09/10	R213	02/05/2013	7.86	Call	Bond Future	4,493.6200	4.4936	4,489.5700	4.4896	(0.090)	0	0	0	
2012/09/10	R213	02/05/2013	7.86	Put	Bond Future	5,200.5300	5.2005	5,143.6900	5.1437	(1.093)	0	0	0	

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2012/09/10	R214	01/11/2012			Bond Future	8.0616	83.8840	8.0508	83.9869	(0.134)	0.0000	0.0000	1,714
2012/09/10	R214	01/11/2012	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/10	R214	01/11/2012	7.99	Put	Bond Future	684.6400	0.6846	581.7600	0.5818	(15.027)	0	0	0
2012/09/10	R214	01/11/2012	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/10	R214	01/11/2012	8.00	Put	Bond Future	588.4500	0.5884	485.5700	0.4856	(17.483)	0	0	0
2012/09/10	R214	01/11/2012	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/10	R214	01/11/2012	8.01	Put	Bond Future	492.4400	0.4924	389.5600	0.3896	(20.892)	0	0	0
Total												335400	