



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives High/Low Report

High/Low from 11/09/2012 to 11/09/2012

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
2012/09/11	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/11	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/11	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/11	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/11	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/11	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/11	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/11	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/11	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/11	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/11	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/11	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/11	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/11	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/11	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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2012/09/11	2025	01/11/2012			Bond Future	106.9307	106.9307	106.9284	106.9284	(0.002)	0.0000	0.0000	4,417
2012/09/11	2025	01/11/2012	99.99	Call	Bond Future	6,940.7200	6.9407	6,938.4100	6.9384	(0.033)	0	0	0
2012/09/11	2025	01/11/2012	99.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/11	2025	01/11/2012	100.00	Call	Bond Future	6,930.7200	6.9307	6,928.4100	6.9284	(0.033)	0	0	0
2012/09/11	2025	01/11/2012	100.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/11	2025	01/11/2012	100.01	Call	Bond Future	6,920.7200	6.9207	6,918.4100	6.9184	(0.033)	0	0	0
2012/09/11	2025	01/11/2012	100.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/11	2038	01/11/2012			Bond Future	105.6024	105.6024	105.6017	105.6017	(0.001)	0.0000	0.0000	0
2012/09/11	2038	01/11/2012	98.99	Call	Bond Future	6,612.3900	6.6124	6,611.6600	6.6117	(0.011)	0	0	0
2012/09/11	2038	01/11/2012	98.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/11	2038	01/11/2012	99.00	Call	Bond Future	6,602.3900	6.6024	6,601.6600	6.6017	(0.011)	0	0	0
2012/09/11	2038	01/11/2012	99.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/11	2038	01/11/2012	99.01	Call	Bond Future	6,592.3900	6.5924	6,591.6600	6.5917	(0.011)	0	0	0
2012/09/11	2038	01/11/2012	99.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/11	2050	01/11/2012			Bond Future	112.3766	112.3766	112.3758	112.3758	(0.001)	0.0000	0.0000	0
2012/09/11	2050	01/11/2012	103.99	Call	Bond Future	8,386.5900	8.3866	8,385.7600	8.3858	(0.010)	0	0	0
2012/09/11	2050	01/11/2012	103.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/11	2050	01/11/2012	104.00	Call	Bond Future	8,376.5900	8.3766	8,375.7600	8.3758	(0.010)	0	0	0
2012/09/11	2050	01/11/2012	104.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/11	2050	01/11/2012	104.01	Call	Bond Future	8,366.5900	8.3666	8,365.7600	8.3658	(0.010)	0	0	0
2012/09/11	2050	01/11/2012	104.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/11	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/11	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/11	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/11	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/11	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/11	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/11	AL7T	01/11/2012			Index Future	475.6170	475.6170	475.8810	475.8810	0.056	0.0000	0.0000	13
2012/09/11	AL7T	07/02/2013			Index Future	482.3800	482.3800	482.6480	482.6480	0.056	0.0000	0.0000	0
2012/09/11	ALBI	01/11/2012			Index Future	426.8900	426.8900	426.8120	426.8120	(0.018)	0.0000	0.0000	893
2012/09/11	ALBI	07/02/2013			Index Future	432.9600	432.9600	432.8810	432.8810	(0.018)	0.0000	0.0000	118
2012/09/11	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/11	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/11	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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2012/09/11	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/11	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/11	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/11	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/11	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/11	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/11	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/11	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/11	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2012/09/11	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/11	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/11	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/11	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/11	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/11	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/11	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/11	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/11	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/11	EL28	01/11/2012			Bond Future	108.8285	108.8285	108.8347	108.8347	0.006	0.0000	0.0000	0
2012/09/11	EL28	01/11/2012	105.99	Call	Bond Future	2,838.5200	2.8385	2,844.7200	2.8447	0.218	0	0	0
2012/09/11	EL28	01/11/2012	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/11	EL28	01/11/2012	106.00	Call	Bond Future	2,828.5200	2.8285	2,834.7200	2.8347	0.219	0	0	0
2012/09/11	EL28	01/11/2012	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/11	EL28	01/11/2012	106.01	Call	Bond Future	2,818.5200	2.8185	2,824.7200	2.8247	0.220	0	0	0
2012/09/11	EL28	01/11/2012	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/11	ES33	01/11/2012			Bond Future	8.6400	90.1275	8.6493	90.0461	0.107	0.0000	0.0000	303
2012/09/11	ES33	01/11/2012	9.20	Call	Bond Future	4,714.6300	4.7146	4,633.2100	4.6332	(1.727)	0	0	0

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2012/09/11	ES33	01/11/2012	9.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/11	ES33	07/02/2013			Bond Future	8.7366	91.3763	8.7462	91.2939	0.110	0.0000	0.0000	0
2012/09/11	ES33	07/02/2013	8.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/11	ES33	07/02/2013	8.54	Put	Bond Future	1,719.6400	1.7196	1,802.0500	1.8021	4.792	0	0	0
2012/09/11	ES33	07/02/2013	8.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/11	ES33	07/02/2013	8.55	Put	Bond Future	1,630.9500	1.6309	1,713.3600	1.7134	5.053	0	0	0
2012/09/11	ES33	07/02/2013	8.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/11	ES33	07/02/2013	8.56	Put	Bond Future	1,542.3900	1.5424	1,624.8000	1.6248	5.343	0	0	0
2012/09/11	GOVI	01/11/2012			GOVI	426.8220	426.8220	426.7340	426.7340	(0.021)	0.0000	0.0000	264
2012/09/11	GOVI	01/11/2012	403.96	Call	GOVI	228,620.0000	22.8620	227,740.0000	22.7740	(0.385)	0	0	0
2012/09/11	GOVI	01/11/2012	403.96	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/11	GOVI	07/02/2013			GOVI	432.8910	432.8910	432.8020	432.8020	(0.021)	0.0000	0.0000	0
2012/09/11	GOVI	07/02/2013	432.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/11	GOVI	07/02/2013	432.99	Put	GOVI	990.0000	0.0990	1,880.0000	0.1880	89.899	0	0	0
2012/09/11	GOVI	07/02/2013	433.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/11	GOVI	07/02/2013	433.00	Put	GOVI	1,090.0000	0.1090	1,980.0000	0.1980	81.651	0	0	0
2012/09/11	GOVI	07/02/2013	433.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/11	GOVI	07/02/2013	433.01	Put	GOVI	1,190.0000	0.1190	2,080.0000	0.2080	74.790	0	0	0
2012/09/11	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/09/11	IGOV	01/11/2012			Index Future	186.3400	186.3400	186.8280	186.8280	0.262	0.0000	0.0000	594
2012/09/11	IGOV	07/02/2013			Index Future	188.9900	188.9900	189.4850	189.4850	0.262	0.0000	0.0000	14
2012/09/11	ILBI	01/11/2012			Index Future	504.4660	504.4660	504.5060	504.5060	0.008	0.0000	0.0000	0
2012/09/11	ILBI	07/02/2013			Index Future	511.5150	511.5150	511.5560	511.5560	0.008	0.0000	0.0000	169
2012/09/11	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2012/09/11	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2012/09/11	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2012/09/11	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2012/09/11	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2012/09/11	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2012/09/11	JBAF	19/09/2012			Jibar Tradeable Future	5.0400	94.9600	5.0500	94.9500	0.198	0.0000	0.0000	44,760
2012/09/11	JBAF	17/10/2012			Jibar Tradeable Future	4.9600	95.0400	4.9800	95.0200	0.403	0.0000	0.0000	0
2012/09/11	JBAF	21/11/2012			Jibar Tradeable Future	4.8900	95.1100	4.9200	95.0800	0.613	0.0000	0.0000	0
2012/09/11	JBAF	19/12/2012			Jibar Tradeable Future	4.7900	95.2100	4.8100	95.1900	0.418	0.0000	0.0000	840
2012/09/11	JBAF	16/01/2013			Jibar Tradeable Future	4.7800	95.2200	4.8000	95.2000	0.418	0.0000	0.0000	0
2012/09/11	JBAF	20/02/2013			Jibar Tradeable Future	4.7600	95.2400	4.7800	95.2200	0.420	0.0000	0.0000	0
2012/09/11	JBAF	20/03/2013			Jibar Tradeable Future	4.7600	95.2400	4.7800	95.2200	0.420	0.0000	0.0000	1,000

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2012/09/11	JBAF	19/06/2013			Jibar Tradeable Future	4.8100	95.1900	4.8300	95.1700	0.416	0.0000	0.0000	500
2012/09/11	JBAF	18/09/2013			Jibar Tradeable Future	4.9000	95.1000	4.9300	95.0700	0.612	0.0000	0.0000	1,700
2012/09/11	JBAF	18/12/2013			Jibar Tradeable Future	5.0000	95.0000	5.0300	94.9700	0.600	0.0000	0.0000	1,500
2012/09/11	JBAF	19/03/2014			Jibar Tradeable Future	5.1500	94.8500	5.1700	94.8300	0.388	0.0000	0.0000	800
2012/09/11	JBAF	18/06/2014			Jibar Tradeable Future	5.3000	94.7000	5.3200	94.6800	0.377	0.0000	0.0000	0
2012/09/11	R023	01/11/2012			Bond Future	6.9246	107.4322	6.9138	107.5144	(0.157)	0.0000	0.0000	1,049
2012/09/11	R023	01/11/2012	7.04	Call	Bond Future	868.3500	0.8683	950.4900	0.9505	9.459	0	0	0
2012/09/11	R023	01/11/2012	7.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/11	R023	01/11/2012	7.05	Call	Bond Future	943.1900	0.9432	1,025.3300	1.0253	8.709	0	0	0
2012/09/11	R023	01/11/2012	7.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/11	R023	01/11/2012	7.06	Call	Bond Future	1,017.9600	1.0180	1,100.1000	1.1001	8.069	0	0	0
2012/09/11	R023	01/11/2012	7.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/11	R023	07/02/2013			Bond Future	6.9935	108.9207	6.9822	109.0042	(0.162)	0.0000	0.0000	0
2012/09/11	R023	07/02/2013	7.04	Call	Bond Future	341.9600	0.3420	425.5000	0.4255	24.430	0	0	0
2012/09/11	R023	07/02/2013	7.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/11	R023	07/02/2013	7.05	Call	Bond Future	415.3800	0.4154	498.9200	0.4989	20.112	0	0	0
2012/09/11	R023	07/02/2013	7.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/11	R023	07/02/2013	7.06	Call	Bond Future	488.7300	0.4887	572.2700	0.5723	17.093	0	0	0
2012/09/11	R023	07/02/2013	7.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/11	R023	02/05/2013			Bond Future	7.0452	106.3505	7.0336	106.4344	(0.165)	0.0000	0.0000	0
2012/09/11	R023	02/05/2013	7.04	Call	Bond Future	0.0000	0.0000	46.6100	0.0466	100.000	0	0	0
2012/09/11	R023	02/05/2013	7.04	Put	Bond Future	37.2800	0.0373	0.0000	0.0000	(100.000)	0	0	0
2012/09/11	R023	02/05/2013	7.05	Call	Bond Future	34.9400	0.0349	118.8300	0.1188	240.097	0	0	0
2012/09/11	R023	02/05/2013	7.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/11	R023	02/05/2013	7.06	Call	Bond Future	107.1000	0.1071	190.9900	0.1910	78.329	0	0	0
2012/09/11	R023	02/05/2013	7.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/11	R157	01/11/2012			Bond Future	5.3586	123.2205	5.3691	123.1893	0.196	0.0000	0.0000	15,680
2012/09/11	R157	01/11/2012	5.78	Call	Bond Future	1,306.0500	1.3060	1,276.6900	1.2767	(2.248)	0	0	5,630
2012/09/11	R157	01/11/2012	5.78	Put	Bond Future	66.7500	0.0667	68.5000	0.0685	2.622	0	0	0
2012/09/11	R157	01/11/2012	6.24	Call	Bond Future	2,578.0000	2.5780	2,546.9200	2.5469	(1.206)	0	0	0
2012/09/11	R157	01/11/2012	6.24	Put	Bond Future	4.1800	0.0042	4.2100	0.0042	0.718	0	0	0
2012/09/11	R157	07/02/2013			Bond Future	5.3846	124.9277	5.3963	124.8964	0.218	0.0000	0.0000	100
2012/09/11	R157	07/02/2013	6.28	Call	Bond Future	2,430.6800	2.4307	2,401.1700	2.4012	(1.214)	0	0	0
2012/09/11	R157	07/02/2013	6.28	Put	Bond Future	69.1200	0.0691	70.9100	0.0709	2.590	0	0	0
2012/09/11	R157	02/05/2013			Bond Future	5.3819	119.6662	5.3953	119.6337	0.248	0.0000	0.0000	0
2012/09/11	R157	02/05/2013	5.34	Call	Bond Future	779.4400	0.7794	762.0700	0.7621	(2.229)	0	0	0
2012/09/11	R157	02/05/2013	5.34	Put	Bond Future	881.4200	0.8814	896.5000	0.8965	1.711	0	0	0
2012/09/11	R157	02/05/2013	5.35	Call	Bond Future	790.7300	0.7907	773.2000	0.7732	(2.217)	0	0	0
2012/09/11	R157	02/05/2013	5.35	Put	Bond Future	868.3700	0.8684	883.2900	0.8833	1.718	0	0	0
2012/09/11	R157	02/05/2013	5.36	Call	Bond Future	802.1200	0.8021	784.4500	0.7844	(2.203)	0	0	0
2012/09/11	R157	02/05/2013	5.36	Put	Bond Future	855.4300	0.8554	870.2100	0.8702	1.728	0	0	0
2012/09/11	R186	01/11/2012			Bond Future	7.3065	131.7858	7.3160	131.6872	0.130	7.3420	7.3420	35,665
2012/09/11	R186	01/11/2012	7.82	Call	Bond Future	5,761.6300	5.7616	5,665.8800	5.6659	(1.662)	0	0	1,858
2012/09/11	R186	01/11/2012	7.82	Put	Bond Future	588.0700	0.5881	590.8900	0.5909	0.480	0	0	0
2012/09/11	R186	01/11/2012	8.00	Call	Bond Future	7,250.4500	7.2504	7,151.9700	7.1520	(1.358)	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
2012/09/11	R186	01/11/2012	8.00	Put	Bond Future	333.3700	0.3334	333.4600	0.3335	0.027	0	0	0
2012/09/11	R186	01/11/2012	8.50	Call	Bond Future	11,634.2600	11.6343	11,534.7000	11.5347	(0.856)	0	0	0
2012/09/11	R186	01/11/2012	8.50	Put	Bond Future	54.9000	0.0549	53.9100	0.0539	(1.803)	0	0	0
2012/09/11	R186	01/11/2012	8.82	Call	Bond Future	14,442.0200	14.4420	14,343.0300	14.3430	(0.685)	0	0	0
2012/09/11	R186	01/11/2012	8.82	Put	Bond Future	12.4900	0.0125	12.0700	0.0121	(3.363)	0	0	1,858
2012/09/11	R186	07/02/2013			Bond Future	7.3774	128.3220	7.3872	128.2224	0.133	0.0000	0.0000	1,750
2012/09/11	R186	07/02/2013	8.47	Call	Bond Future	11,273.4600	11.2735	11,180.1700	11.1802	(0.828)	0	0	0
2012/09/11	R186	07/02/2013	8.47	Put	Bond Future	830.7300	0.8307	837.0700	0.8371	0.763	0	0	0
2012/09/11	R186	07/02/2013	7.00	Call	Bond Future	2,347.4600	2.3475	2,299.2000	2.2992	(2.056)	0	0	10,300
2012/09/11	R186	07/02/2013	7.00	Put	Bond Future	6,260.8900	6.2609	6,312.2600	6.3123	0.820	0	0	0
2012/09/11	R186	07/02/2013	7.25	Call	Bond Future	3,395.4000	3.3954	3,336.1200	3.3361	(1.746)	0	0	670
2012/09/11	R186	07/02/2013	7.25	Put	Bond Future	4,698.1000	4.6981	4,738.4500	4.7385	0.859	0	0	0
2012/09/11	R186	02/05/2013			Bond Future	7.4355	129.9048	7.4457	129.8031	0.137	0.0000	0.0000	0
2012/09/11	R186	02/05/2013	7.41	Call	Bond Future	4,945.8400	4.9458	4,883.1400	4.8831	(1.268)	0	0	0
2012/09/11	R186	02/05/2013	7.41	Put	Bond Future	5,200.1700	5.2002	5,239.1800	5.2392	0.750	0	0	0
2012/09/11	R186	02/05/2013	7.39	Call	Bond Future	4,851.9000	4.8519	4,789.8300	4.7898	(1.279)	0	0	0
2012/09/11	R186	02/05/2013	7.39	Put	Bond Future	5,306.3600	5.3064	5,346.0000	5.3460	0.747	0	0	0
2012/09/11	R186	02/05/2013	7.40	Call	Bond Future	4,898.7400	4.8987	4,836.3600	4.8364	(1.273)	0	0	0
2012/09/11	R186	02/05/2013	7.40	Put	Bond Future	5,253.0800	5.2531	5,292.4100	5.2924	0.749	0	0	0
2012/09/11	R189	01/11/2012			Bond Future	213.5120	213.5120	213.5024	213.5024	(0.005)	0.0000	0.0000	0
2012/09/11	R189	01/11/2012	218.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/11	R189	01/11/2012	218.99	Put	Bond Future	5,477.9700	5.4780	5,487.6200	5.4876	0.176	0	0	0
2012/09/11	R189	01/11/2012	219.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/11	R189	01/11/2012	219.00	Put	Bond Future	5,487.9700	5.4880	5,497.6200	5.4976	0.176	0	0	0
2012/09/11	R189	01/11/2012	219.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/11	R189	01/11/2012	219.01	Put	Bond Future	5,497.9700	5.4980	5,507.6200	5.5076	0.176	0	0	0
2012/09/11	R197	01/11/2012			Bond Future	273.3268	273.3268	273.8053	273.8053	0.175	0.0000	0.0000	6,268
2012/09/11	R197	01/11/2012	266.99	Call	Bond Future	6,336.8300	6.3368	6,815.3300	6.8153	7.551	0	0	0
2012/09/11	R197	01/11/2012	266.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/11	R197	01/11/2012	267.00	Call	Bond Future	6,326.8300	6.3268	6,805.3300	6.8053	7.563	0	0	0
2012/09/11	R197	01/11/2012	267.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/11	R197	01/11/2012	267.01	Call	Bond Future	6,316.8300	6.3168	6,795.3300	6.7953	7.575	0	0	0
2012/09/11	R197	01/11/2012	267.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/11	R201	01/11/2012			Bond Future	4.7647	111.2466	4.8083	111.1551	0.915	0.0000	0.0000	1,560
2012/09/11	R201	01/11/2012	5.11	Call	Bond Future	763.8500	0.7639	684.1800	0.6842	(10.430)	0	0	0
2012/09/11	R201	01/11/2012	5.11	Put	Bond Future	42.1800	0.0422	54.0200	0.0540	28.070	0	0	0
2012/09/11	R201	07/02/2013			Bond Future	4.6980	108.3799	4.7483	108.2873	1.072	0.0000	0.0000	0
2012/09/11	R201	07/02/2013	4.98	Call	Bond Future	693.8400	0.6938	628.7700	0.6288	(9.378)	0	0	0
2012/09/11	R201	07/02/2013	4.98	Put	Bond Future	176.7800	0.1768	204.2600	0.2043	15.545	0	0	0
2012/09/11	R201	02/05/2013			Bond Future	4.5932	109.7167	4.6517	109.6223	1.272	0.0000	0.0000	0
2012/09/11	R201	02/05/2013	4.04	Call	Bond Future	143.0800	0.1431	122.8700	0.1229	(14.125)	0	0	0
2012/09/11	R201	02/05/2013	4.04	Put	Bond Future	1,042.0100	1.0420	1,116.1600	1.1162	7.116	0	0	0
2012/09/11	R201	02/05/2013	4.05	Call	Bond Future	146.3800	0.1464	125.7900	0.1258	(14.066)	0	0	0
2012/09/11	R201	02/05/2013	4.05	Put	Bond Future	1,028.9800	1.0290	1,102.7500	1.1028	7.169	0	0	0
2012/09/11	R201	02/05/2013	4.06	Call	Bond Future	149.7400	0.1497	128.7800	0.1288	(13.998)	0	0	0

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2012/09/11	R201	02/05/2013	4.06	Put	Bond Future	1,016.0000	1.0160	1,089.4000	1.0894	7.224	0	0	0
2012/09/11	R202	01/11/2012			Bond Future	200.8480	200.8480	202.2648	202.2648	0.705	0.0000	0.0000	49,424
2012/09/11	R202	01/11/2012	191.99	Call	Bond Future	8,858.0300	8.8580	10,274.8000	10.2748	15.994	0	0	0
2012/09/11	R202	01/11/2012	191.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/11	R202	01/11/2012	192.00	Call	Bond Future	8,848.0300	8.8480	10,264.8000	10.2648	16.012	0	0	0
2012/09/11	R202	01/11/2012	192.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/11	R202	01/11/2012	192.01	Call	Bond Future	8,838.0300	8.8380	10,254.8000	10.2548	16.030	0	0	0
2012/09/11	R202	01/11/2012	192.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/11	R203	01/11/2012			Bond Future	5.8320	111.2726	5.8316	111.2742	(0.006)	0.0000	0.0000	4,688
2012/09/11	R203	01/11/2012	6.87	Call	Bond Future	4,492.8100	4.4928	4,493.7800	4.4938	0.022	0	0	0
2012/09/11	R203	01/11/2012	6.87	Put	Bond Future	8.6400	0.0086	8.0200	0.0080	(7.176)	0	0	0
2012/09/11	R203	07/02/2013			Bond Future	5.8804	112.8143	5.8800	112.8161	(0.007)	0.0000	0.0000	11,310
2012/09/11	R203	07/02/2013	6.11	Call	Bond Future	1,828.3600	1.8284	1,825.3800	1.8254	(0.163)	0	0	12,600
2012/09/11	R203	07/02/2013	6.11	Put	Bond Future	870.8800	0.8709	866.0500	0.8661	(0.555)	0	0	0
2012/09/11	R203	07/02/2013	6.65	Call	Bond Future	3,490.2000	3.4902	3,488.8200	3.4888	(0.040)	0	0	0
2012/09/11	R203	07/02/2013	6.65	Put	Bond Future	320.4900	0.3205	317.2600	0.3173	(1.008)	0	0	30,250
2012/09/11	R203	07/02/2013	6.94	Call	Bond Future	4,511.8400	4.5118	4,511.3800	4.5114	(0.010)	0	0	0
2012/09/11	R203	07/02/2013	6.94	Put	Bond Future	176.8600	0.1769	174.5500	0.1745	(1.306)	0	0	0
2012/09/11	R203	02/05/2013			Bond Future	5.9099	110.0486	5.9096	110.0498	(0.005)	0.0000	0.0000	8
2012/09/11	R203	02/05/2013	5.91	Call	Bond Future	1,636.1500	1.6362	1,633.2400	1.6332	(0.178)	0	0	0
2012/09/11	R203	02/05/2013	5.91	Put	Bond Future	1,635.6700	1.6357	1,631.6000	1.6316	(0.249)	0	0	0
2012/09/11	R203	02/05/2013	5.89	Call	Bond Future	1,597.0800	1.5971	1,594.1600	1.5942	(0.183)	0	0	0
2012/09/11	R203	02/05/2013	5.89	Put	Bond Future	1,676.5400	1.6765	1,672.4600	1.6725	(0.243)	0	0	0
2012/09/11	R203	02/05/2013	5.90	Call	Bond Future	1,616.5400	1.6165	1,613.6200	1.6136	(0.181)	0	0	0
2012/09/11	R203	02/05/2013	5.90	Put	Bond Future	1,656.0200	1.6560	1,651.9400	1.6519	(0.246)	0	0	0
2012/09/11	R204	01/11/2012			Bond Future	6.1357	112.4031	6.1403	112.3782	0.076	0.0000	0.0000	3,741
2012/09/11	R204	01/11/2012	7.22	Call	Bond Future	5,608.3300	5.6083	5,582.8600	5.5829	(0.454)	0	0	0
2012/09/11	R204	01/11/2012	7.22	Put	Bond Future	14.1300	0.0141	13.5400	0.0135	(4.176)	0	0	0
2012/09/11	R204	07/02/2013			Bond Future	6.1897	109.9303	6.1946	109.9052	0.079	0.0000	0.0000	3,000
2012/09/11	R204	07/02/2013	7.29	Call	Bond Future	5,689.9300	5.6899	5,664.7600	5.6648	(0.442)	0	0	0
2012/09/11	R204	07/02/2013	7.29	Put	Bond Future	244.7300	0.2447	244.5800	0.2446	(0.061)	0	0	0
2012/09/11	R204	02/05/2013			Bond Future	6.2307	111.2861	6.2360	111.2601	0.085	0.0000	0.0000	0
2012/09/11	R204	02/05/2013	6.29	Call	Bond Future	2,284.7300	2.2847	2,266.4000	2.2664	(0.802)	0	0	0
2012/09/11	R204	02/05/2013	6.29	Put	Bond Future	1,993.4000	1.9934	2,001.0300	2.0010	0.383	0	0	0
2012/09/11	R204	02/05/2013	6.30	Call	Bond Future	2,312.4000	2.3124	2,293.9700	2.2940	(0.797)	0	0	0
2012/09/11	R204	02/05/2013	6.30	Put	Bond Future	1,972.0600	1.9721	1,979.5900	1.9796	0.382	0	0	0
2012/09/11	R204	02/05/2013	6.31	Call	Bond Future	2,340.2200	2.3402	2,321.7000	2.3217	(0.791)	0	0	0
2012/09/11	R204	02/05/2013	6.31	Put	Bond Future	1,950.9000	1.9509	1,958.3400	1.9583	0.381	0	0	0
2012/09/11	R206	01/11/2012			Bond Future	4.9004	105.2831	4.9518	105.2230	1.050	0.0000	0.0000	1,120
2012/09/11	R206	01/11/2012	5.05	Call	Bond Future	260.8800	0.2609	220.7400	0.2207	(15.386)	0	0	0
2012/09/11	R206	01/11/2012	5.05	Put	Bond Future	86.1300	0.0861	106.1400	0.1061	23.232	0	0	0
2012/09/11	R206	07/02/2013			Bond Future	4.8067	102.9768	4.8736	102.9161	1.390	0.0000	0.0000	0
2012/09/11	R206	07/02/2013	4.76	Call	Bond Future	242.7000	0.2427	214.0300	0.2140	(11.813)	0	0	0
2012/09/11	R206	07/02/2013	4.76	Put	Bond Future	285.2200	0.2852	317.3300	0.3173	11.258	0	0	0

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2012/09/11	R206	02/05/2013			Bond Future	4.6184	104.2470	4.7092	104.1849	1.965	0.0000	0.0000	0
2012/09/11	R206	02/05/2013	3.39	Call	Bond Future	68.2400	0.0682	58.6400	0.0586	(14.068)	0	0	0
2012/09/11	R206	02/05/2013	3.39	Put	Bond Future	916.3900	0.9164	968.9700	0.9690	5.738	0	0	0
2012/09/11	R206	02/05/2013	3.40	Call	Bond Future	69.3200	0.0693	59.6000	0.0596	(14.022)	0	0	0
2012/09/11	R206	02/05/2013	3.40	Put	Bond Future	910.5200	0.9105	962.9800	0.9630	5.762	0	0	0
2012/09/11	R206	02/05/2013	3.41	Call	Bond Future	70.4200	0.0704	60.5800	0.0606	(13.973)	0	0	0
2012/09/11	R206	02/05/2013	3.41	Put	Bond Future	904.6700	0.9047	957.0100	0.9570	5.786	0	0	0
2012/09/11	R207	01/11/2012			Bond Future	6.4135	106.9913	6.3976	107.0846	(0.248)	0.0000	0.0000	19,118
2012/09/11	R207	01/11/2012	7.58	Call	Bond Future	6,581.3300	6.5813	6,672.2700	6.6723	1.382	0	0	0
2012/09/11	R207	01/11/2012	7.58	Put	Bond Future	16.3700	0.0164	14.0300	0.0140	(14.294)	0	0	0
2012/09/11	R207	07/02/2013			Bond Future	6.4729	104.8342	6.4562	104.9290	(0.259)	0.0000	0.0000	0
2012/09/11	R207	07/02/2013	7.66	Call	Bond Future	6,706.0000	6.7060	6,788.5800	6.7886	1.231	0	0	0
2012/09/11	R207	07/02/2013	7.66	Put	Bond Future	252.2100	0.2522	239.9800	0.2400	(4.849)	0	0	0
2012/09/11	R207	02/05/2013			Bond Future	6.5218	106.1273	6.5044	106.2226	(0.266)	0.0000	0.0000	0
2012/09/11	R207	02/05/2013	6.44	Call	Bond Future	2,262.0000	2.2620	2,303.0200	2.3030	1.813	0	0	0
2012/09/11	R207	02/05/2013	6.44	Put	Bond Future	2,711.4700	2.7115	2,657.1600	2.6572	(2.003)	0	0	0
2012/09/11	R207	02/05/2013	6.45	Call	Bond Future	2,287.4200	2.2874	2,328.7800	2.3288	1.808	0	0	0
2012/09/11	R207	02/05/2013	6.45	Put	Bond Future	2,681.8000	2.6818	2,627.8300	2.6278	(2.012)	0	0	0
2012/09/11	R207	02/05/2013	6.46	Call	Bond Future	2,313.0100	2.3130	2,354.7000	2.3547	1.802	0	0	0
2012/09/11	R207	02/05/2013	6.46	Put	Bond Future	2,652.3400	2.6523	2,598.7000	2.5987	(2.022)	0	0	0
2012/09/11	R208	01/11/2012			Bond Future	6.6006	101.6288	6.5949	101.6653	(0.086)	0.0000	0.0000	9,342
2012/09/11	R208	01/11/2012	6.81	Call	Bond Future	2,066.2500	2.0663	2,079.1500	2.0791	0.624	0	0	0
2012/09/11	R208	01/11/2012	6.81	Put	Bond Future	735.4600	0.7355	711.9000	0.7119	(3.203)	0	0	0
2012/09/11	R208	01/11/2012	7.50	Call	Bond Future	5,630.5400	5.6305	5,662.2200	5.6622	0.563	0	0	0
2012/09/11	R208	01/11/2012	7.50	Put	Bond Future	66.1500	0.0662	61.3700	0.0614	(7.226)	0	0	12,250
2012/09/11	R208	01/11/2012	7.70	Call	Bond Future	6,777.5500	6.7775	6,811.5700	6.8116	0.502	0	0	0
2012/09/11	R208	01/11/2012	7.70	Put	Bond Future	28.1400	0.0281	25.7000	0.0257	(8.671)	0	0	0
2012/09/11	R208	07/02/2013			Bond Future	6.6623	103.0367	6.6563	103.0740	(0.090)	0.0000	0.0000	2,300
2012/09/11	R208	07/02/2013	6.00	Call	Bond Future	706.3800	0.7064	709.4700	0.7095	0.437	0	0	12,250
2012/09/11	R208	07/02/2013	6.00	Put	Bond Future	4,933.1400	4.9331	4,899.0200	4.8990	(0.692)	0	0	0
2012/09/11	R208	07/02/2013	7.78	Call	Bond Future	7,026.9200	7.0269	7,055.7600	7.0558	0.410	0	0	0
2012/09/11	R208	07/02/2013	7.78	Put	Bond Future	360.8100	0.3608	352.4400	0.3524	(2.320)	0	0	0
2012/09/11	R208	02/05/2013			Bond Future	6.7102	100.9142	6.7041	100.9512	(0.091)	0.0000	0.0000	0
2012/09/11	R208	02/05/2013	6.65	Call	Bond Future	2,621.3100	2.6213	2,633.6100	2.6336	0.469	0	0	0
2012/09/11	R208	02/05/2013	6.65	Put	Bond Future	2,987.4100	2.9874	2,962.7100	2.9627	(0.827)	0	0	0
2012/09/11	R208	02/05/2013	6.66	Call	Bond Future	2,649.7500	2.6498	2,662.1800	2.6622	0.469	0	0	0
2012/09/11	R208	02/05/2013	6.66	Put	Bond Future	2,954.9600	2.9550	2,930.3900	2.9304	(0.831)	0	0	0
2012/09/11	R208	02/05/2013	6.64	Call	Bond Future	2,593.0400	2.5930	2,605.2200	2.6052	0.470	0	0	0
2012/09/11	R208	02/05/2013	6.64	Put	Bond Future	3,020.0900	3.0201	2,995.2700	2.9953	(0.822)	0	0	0
2012/09/11	R209	01/11/2012			Bond Future	8.0315	81.9576	8.0410	81.8730	0.118	0.0000	0.0000	7,349
2012/09/11	R209	01/11/2012	8.99	Call	Bond Future	8,090.9900	8.0910	8,004.8700	8.0049	(1.064)	0	0	0
2012/09/11	R209	01/11/2012	8.99	Put	Bond Future	173.1400	0.1731	171.6700	0.1717	(0.849)	0	0	0
2012/09/11	R209	07/02/2013			Bond Future	8.1015	83.0931	8.1112	83.0075	0.120	0.0000	0.0000	0
2012/09/11	R209	07/02/2013	9.06	Call	Bond Future	8,918.6600	8.9187	8,840.3300	8.8403	(0.878)	0	0	0
2012/09/11	R209	07/02/2013	9.06	Put	Bond Future	1,109.9200	1.1099	1,117.1300	1.1171	0.650	0	0	0



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2012/09/11	R209	02/05/2013			Bond Future	8.1587	80.9759	8.1687	80.8888	0.123	0.0000	0.0000	0
2012/09/11	R209	02/05/2013	7.99	Call	Bond Future	4,159.8000	4.1598	4,107.7100	4.1077	(1.252)	0	0	0
2012/09/11	R209	02/05/2013	7.99	Put	Bond Future	5,650.0200	5.6500	5,685.0500	5.6850	0.620	0	0	0
2012/09/11	R209	02/05/2013	8.00	Call	Bond Future	4,197.9700	4.1980	4,145.6200	4.1456	(1.247)	0	0	0
2012/09/11	R209	02/05/2013	8.00	Put	Bond Future	5,598.6600	5.5987	5,633.4300	5.6334	0.621	0	0	0
2012/09/11	R209	02/05/2013	8.01	Call	Bond Future	4,236.0800	4.2361	4,183.4700	4.1835	(1.242)	0	0	0
2012/09/11	R209	02/05/2013	8.01	Put	Bond Future	5,547.3900	5.5474	5,581.9000	5.5819	0.622	0	0	0
2012/09/11	R210	01/11/2012			Bond Future	154.4954	154.4954	154.4931	154.4931	(0.002)	0.0000	0.0000	3,414
2012/09/11	R210	01/11/2012	144.99	Call	Bond Future	9,505.4400	9.5054	9,503.0900	9.5031	(0.025)	0	0	0
2012/09/11	R210	01/11/2012	144.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/11	R210	01/11/2012	145.00	Call	Bond Future	9,495.4400	9.4954	9,493.0900	9.4931	(0.025)	0	0	0
2012/09/11	R210	01/11/2012	145.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/11	R210	01/11/2012	145.01	Call	Bond Future	9,485.4400	9.4854	9,483.0900	9.4831	(0.025)	0	0	0
2012/09/11	R210	01/11/2012	145.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/11	R211	01/11/2012			Bond Future	122.2064	122.2064	122.3024	122.3024	0.079	0.0000	0.0000	703
2012/09/11	R211	01/11/2012	121.99	Call	Bond Future	216.3800	0.2164	312.3600	0.3124	44.357	0	0	0
2012/09/11	R211	01/11/2012	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/11	R211	01/11/2012	122.00	Call	Bond Future	206.3800	0.2064	302.3600	0.3024	46.506	0	0	0
2012/09/11	R211	01/11/2012	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/11	R211	01/11/2012	122.01	Call	Bond Future	196.3800	0.1964	292.3600	0.2924	48.875	0	0	0
2012/09/11	R211	01/11/2012	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/11	R212	01/11/2012			Bond Future	125.7356	125.7356	125.6803	125.6803	(0.044)	0.0000	0.0000	5,084
2012/09/11	R212	01/11/2012	121.99	Call	Bond Future	3,745.6200	3.7456	3,690.3300	3.6903	(1.476)	0	0	0
2012/09/11	R212	01/11/2012	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/11	R212	01/11/2012	122.00	Call	Bond Future	3,735.6200	3.7356	3,680.3300	3.6803	(1.480)	0	0	0
2012/09/11	R212	01/11/2012	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/11	R212	01/11/2012	122.01	Call	Bond Future	3,725.6200	3.7256	3,670.3300	3.6703	(1.484)	0	0	0
2012/09/11	R212	01/11/2012	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/11	R213	01/11/2012			Bond Future	7.8029	93.5225	7.8124	93.4364	0.121	0.0000	0.0000	5,142
2012/09/11	R213	01/11/2012	7.75	Call	Bond Future	1,906.7000	1.9067	1,845.5000	1.8455	(3.210)	0	0	140
2012/09/11	R213	01/11/2012	7.75	Put	Bond Future	2,391.0200	2.3910	2,415.9100	2.4159	1.041	0	0	0
2012/09/11	R213	01/11/2012	8.81	Call	Bond Future	8,688.0700	8.6881	8,600.5900	8.6006	(1.007)	0	0	0
2012/09/11	R213	01/11/2012	8.81	Put	Bond Future	134.6400	0.1346	133.2500	0.1332	(1.032)	0	0	0
2012/09/11	R213	07/02/2013			Bond Future	7.8764	94.8183	7.8862	94.7312	0.123	0.0000	0.0000	0
2012/09/11	R213	07/02/2013	8.90	Call	Bond Future	9,518.2300	9.5182	9,437.6500	9.4376	(0.847)	0	0	0
2012/09/11	R213	07/02/2013	8.90	Put	Bond Future	972.0600	0.9721	978.5500	0.9786	0.668	0	0	0
2012/09/11	R213	02/05/2013			Bond Future	7.9336	92.4529	7.9436	92.3641	0.127	0.0000	0.0000	0
2012/09/11	R213	02/05/2013	7.84	Call	Bond Future	4,409.0700	4.4091	4,354.7200	4.3547	(1.233)	0	0	0
2012/09/11	R213	02/05/2013	7.84	Put	Bond Future	5,242.2100	5.2422	5,276.6200	5.2766	0.656	0	0	0
2012/09/11	R213	02/05/2013	7.85	Call	Bond Future	4,449.2200	4.4492	4,394.6000	4.3946	(1.228)	0	0	0
2012/09/11	R213	02/05/2013	7.85	Put	Bond Future	5,192.7900	5.1928	5,226.9300	5.2269	0.657	0	0	0
2012/09/11	R213	02/05/2013	7.86	Call	Bond Future	4,489.5700	4.4896	4,434.6900	4.4347	(1.222)	0	0	0
2012/09/11	R213	02/05/2013	7.86	Put	Bond Future	5,143.6900	5.1437	5,177.5700	5.1776	0.659	0	0	0

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2012/09/11	R214	01/11/2012			Bond Future	8.0508	83.9869	8.0501	83.9933	(0.008)	0.0000	0.0000	1,714
2012/09/11	R214	01/11/2012	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/11	R214	01/11/2012	7.99	Put	Bond Future	581.7600	0.5818	575.3800	0.5754	(1.097)	0	0	0
2012/09/11	R214	01/11/2012	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/11	R214	01/11/2012	8.00	Put	Bond Future	485.5700	0.4856	479.1900	0.4792	(1.314)	0	0	0
2012/09/11	R214	01/11/2012	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/11	R214	01/11/2012	8.01	Put	Bond Future	389.5600	0.3896	383.1800	0.3832	(1.638)	0	0	0
<b>Total</b>												<b>335220</b>	