



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 13/09/2012 to 13/09/2012

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
2012/09/13	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/13	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/13	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/13	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/13	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/13	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/13	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/13	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/13	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/13	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/13	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/13	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/13	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/13	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/13	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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2012/09/13	2025	01/11/2012			Bond Future	106.9215	106.9215	106.9192	106.9192	(0.002)	0.0000	0.0000	4,417
2012/09/13	2025	01/11/2012	99.99	Call	Bond Future	6,931.4700	6.9315	6,929.1600	6.9292	(0.033)	0	0	0
2012/09/13	2025	01/11/2012	99.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/13	2025	01/11/2012	100.00	Call	Bond Future	6,921.4700	6.9215	6,919.1600	6.9192	(0.033)	0	0	0
2012/09/13	2025	01/11/2012	100.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/13	2025	01/11/2012	100.01	Call	Bond Future	6,911.4700	6.9115	6,909.1600	6.9092	(0.033)	0	0	0
2012/09/13	2025	01/11/2012	100.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/13	2038	01/11/2012			Bond Future	105.8038	105.8038	105.8030	105.8030	(0.001)	0.0000	0.0000	0
2012/09/13	2038	01/11/2012	98.99	Call	Bond Future	6,813.7700	6.8138	6,812.9600	6.8130	(0.012)	0	0	0
2012/09/13	2038	01/11/2012	98.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/13	2038	01/11/2012	99.00	Call	Bond Future	6,803.7700	6.8038	6,802.9600	6.8030	(0.012)	0	0	0
2012/09/13	2038	01/11/2012	99.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/13	2038	01/11/2012	99.01	Call	Bond Future	6,793.7700	6.7938	6,792.9600	6.7930	(0.012)	0	0	0
2012/09/13	2038	01/11/2012	99.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/13	2050	01/11/2012			Bond Future	113.8009	113.8009	113.5129	113.5129	(0.253)	0.0000	0.0000	0
2012/09/13	2050	01/11/2012	103.99	Call	Bond Future	9,810.9400	9.8109	9,522.8900	9.5229	(2.936)	0	0	0
2012/09/13	2050	01/11/2012	103.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/13	2050	01/11/2012	104.00	Call	Bond Future	9,800.9400	9.8009	9,512.8900	9.5129	(2.939)	0	0	0
2012/09/13	2050	01/11/2012	104.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/13	2050	01/11/2012	104.01	Call	Bond Future	9,790.9400	9.7909	9,502.8900	9.5029	(2.942)	0	0	0
2012/09/13	2050	01/11/2012	104.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/13	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/13	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/13	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/13	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/13	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/13	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/13	AL7T	01/11/2012			Index Future	472.8610	472.8610	472.7710	472.7710	(0.019)	0.0000	0.0000	13
2012/09/13	AL7T	07/02/2013			Index Future	479.5850	479.5850	479.4970	479.4970	(0.018)	0.0000	0.0000	0
2012/09/13	ALBI	01/11/2012			Index Future	423.7500	423.7500	423.4970	423.4970	(0.060)	0.0000	0.0000	893
2012/09/13	ALBI	07/02/2013			Index Future	429.7760	429.7760	429.5210	429.5210	(0.059)	0.0000	0.0000	118
2012/09/13	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/13	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/13	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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2012/09/13	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/13	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/13	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/13	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/13	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/13	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/13	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/13	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/13	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2012/09/13	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/13	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/13	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/13	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/13	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/13	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/13	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/13	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/13	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/13	EL28	01/11/2012			Bond Future	109.5416	109.5416	109.3986	109.3986	(0.131)	0.0000	0.0000	0
2012/09/13	EL28	01/11/2012	105.99	Call	Bond Future	3,551.5700	3.5516	3,408.6000	3.4086	(4.026)	0	0	0
2012/09/13	EL28	01/11/2012	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/13	EL28	01/11/2012	106.00	Call	Bond Future	3,541.5700	3.5416	3,398.6000	3.3986	(4.037)	0	0	0
2012/09/13	EL28	01/11/2012	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/13	EL28	01/11/2012	106.01	Call	Bond Future	3,531.5700	3.5316	3,388.6000	3.3886	(4.048)	0	0	0
2012/09/13	EL28	01/11/2012	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/13	ES33	01/11/2012			Bond Future	8.7634	89.0545	8.7878	88.8443	0.279	0.0000	0.0000	303
2012/09/13	ES33	01/11/2012	9.20	Call	Bond Future	3,641.5700	3.6416	3,431.4500	3.4314	(5.770)	0	0	0

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2012/09/13	ES33	01/11/2012	9.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/13	ES33	07/02/2013			Bond Future	8.8640	90.2890	8.8892	90.0764	0.284	0.0000	0.0000	0
2012/09/13	ES33	07/02/2013	8.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/13	ES33	07/02/2013	8.54	Put	Bond Future	2,806.9200	2.8069	3,019.4900	3.0195	7.573	0	0	0
2012/09/13	ES33	07/02/2013	8.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/13	ES33	07/02/2013	8.55	Put	Bond Future	2,718.2300	2.7182	2,930.8000	2.9308	7.820	0	0	0
2012/09/13	ES33	07/02/2013	8.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/13	ES33	07/02/2013	8.56	Put	Bond Future	2,629.6700	2.6297	2,842.2400	2.8422	8.084	0	0	0
2012/09/13	GOVI	01/11/2012			GOVI	423.8070	423.8070	423.6050	423.6050	(0.048)	0.0000	0.0000	264
2012/09/13	GOVI	01/11/2012	403.96	Call	GOVI	198,470.0000	19.8470	196,450.0000	19.6450	(1.018)	0	0	0
2012/09/13	GOVI	01/11/2012	403.96	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/13	GOVI	07/02/2013			GOVI	429.8340	429.8340	429.6320	429.6320	(0.047)	0.0000	0.0000	0
2012/09/13	GOVI	07/02/2013	432.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/13	GOVI	07/02/2013	432.99	Put	GOVI	31,560.0000	3.1560	33,580.0000	3.3580	6.401	0	0	0
2012/09/13	GOVI	07/02/2013	433.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/13	GOVI	07/02/2013	433.00	Put	GOVI	31,660.0000	3.1660	33,680.0000	3.3680	6.380	0	0	0
2012/09/13	GOVI	07/02/2013	433.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/13	GOVI	07/02/2013	433.01	Put	GOVI	31,760.0000	3.1760	33,780.0000	3.3780	6.360	0	0	0
2012/09/13	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/09/13	IGOV	01/11/2012			Index Future	186.9960	186.9960	187.1710	187.1710	0.094	0.0000	0.0000	594
2012/09/13	IGOV	07/02/2013			Index Future	189.6550	189.6550	189.8330	189.8330	0.094	0.0000	0.0000	14
2012/09/13	ILBI	01/11/2012			Index Future	505.7730	505.7730	506.4230	506.4230	0.129	0.0000	0.0000	0
2012/09/13	ILBI	07/02/2013			Index Future	512.8450	512.8450	513.5040	513.5040	0.128	0.0000	0.0000	169
2012/09/13	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2012/09/13	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2012/09/13	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2012/09/13	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2012/09/13	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2012/09/13	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2012/09/13	JBAF	19/09/2012			Jibar Tradeable Future	5.0600	94.9400	5.0600	94.9400	0.000	0.0000	0.0000	44,760
2012/09/13	JBAF	17/10/2012			Jibar Tradeable Future	5.0100	94.9900	5.0000	95.0000	(0.200)	0.0000	0.0000	0
2012/09/13	JBAF	21/11/2012			Jibar Tradeable Future	4.9500	95.0500	4.9500	95.0500	0.000	0.0000	0.0000	0
2012/09/13	JBAF	19/12/2012			Jibar Tradeable Future	4.8500	95.1500	4.8600	95.1400	0.206	0.0000	0.0000	840
2012/09/13	JBAF	16/01/2013			Jibar Tradeable Future	4.8300	95.1700	4.8400	95.1600	0.207	0.0000	0.0000	0
2012/09/13	JBAF	20/02/2013			Jibar Tradeable Future	4.8100	95.1900	4.8400	95.1600	0.624	0.0000	0.0000	0
2012/09/13	JBAF	20/03/2013			Jibar Tradeable Future	4.8200	95.1800	4.8400	95.1600	0.415	0.0000	0.0000	1,000

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2012/09/13	JBAF	19/06/2013			Jibar Tradeable Future	4.8700	95.1300	4.8900	95.1100	0.411	0.0000	0.0000	500
2012/09/13	JBAF	18/09/2013			Jibar Tradeable Future	4.9700	95.0300	5.0000	95.0000	0.604	0.0000	0.0000	1,700
2012/09/13	JBAF	18/12/2013			Jibar Tradeable Future	5.0900	94.9100	5.1300	94.8700	0.786	0.0000	0.0000	1,500
2012/09/13	JBAF	19/03/2014			Jibar Tradeable Future	5.2300	94.7700	5.2700	94.7300	0.765	0.0000	0.0000	800
2012/09/13	JBAF	18/06/2014			Jibar Tradeable Future	5.3900	94.6100	5.4200	94.5800	0.557	0.0000	0.0000	0
2012/09/13	R023	01/11/2012			Bond Future	7.0138	106.7601	7.0335	106.6124	0.281	0.0000	0.0000	1,049
2012/09/13	R023	01/11/2012	7.04	Call	Bond Future	196.2600	0.1963	48.5300	0.0485	(75.273)	0	0	0
2012/09/13	R023	01/11/2012	7.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/13	R023	01/11/2012	7.05	Call	Bond Future	271.1000	0.2711	123.3700	0.1234	(54.493)	0	0	0
2012/09/13	R023	01/11/2012	7.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/13	R023	01/11/2012	7.06	Call	Bond Future	345.8700	0.3459	198.1400	0.1981	(42.713)	0	0	0
2012/09/13	R023	01/11/2012	7.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/13	R023	07/02/2013			Bond Future	7.0862	108.2402	7.1066	108.0909	0.288	0.0000	0.0000	0
2012/09/13	R023	07/02/2013	7.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/13	R023	07/02/2013	7.04	Put	Bond Future	338.5600	0.3386	487.7900	0.4878	44.078	0	0	0
2012/09/13	R023	07/02/2013	7.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/13	R023	07/02/2013	7.05	Put	Bond Future	265.1400	0.2651	414.3700	0.4144	56.283	0	0	0
2012/09/13	R023	07/02/2013	7.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/13	R023	07/02/2013	7.06	Put	Bond Future	191.7900	0.1918	341.0200	0.3410	77.809	0	0	0
2012/09/13	R023	02/05/2013			Bond Future	7.1412	105.6601	7.1624	105.5080	0.298	0.0000	0.0000	0
2012/09/13	R023	02/05/2013	7.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/13	R023	02/05/2013	7.04	Put	Bond Future	727.7300	0.7277	879.7700	0.8798	20.892	0	0	0
2012/09/13	R023	02/05/2013	7.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/13	R023	02/05/2013	7.05	Put	Bond Future	655.5100	0.6555	807.5500	0.8075	23.194	0	0	0
2012/09/13	R023	02/05/2013	7.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/13	R023	02/05/2013	7.06	Put	Bond Future	583.3500	0.5834	735.3900	0.7354	26.063	0	0	0
2012/09/13	R157	01/11/2012			Bond Future	5.4954	122.8165	5.4950	122.8175	(0.006)	0.0000	0.0000	15,680
2012/09/13	R157	01/11/2012	5.78	Call	Bond Future	945.6300	0.9456	943.6300	0.9436	(0.211)	0	0	5,630
2012/09/13	R157	01/11/2012	5.78	Put	Bond Future	110.3100	0.1103	107.3400	0.1073	(2.692)	0	0	0
2012/09/13	R157	01/11/2012	6.24	Call	Bond Future	2,176.6200	2.1766	2,177.1200	2.1771	0.023	0	0	0
2012/09/13	R157	01/11/2012	6.24	Put	Bond Future	6.7800	0.0068	6.3100	0.0063	(6.932)	0	0	0
2012/09/13	R157	07/02/2013			Bond Future	5.5379	124.5191	5.5373	124.5207	(0.011)	0.0000	0.0000	100
2012/09/13	R157	07/02/2013	6.28	Call	Bond Future	2,059.5800	2.0596	2,059.8100	2.0598	0.011	0	0	0
2012/09/13	R157	07/02/2013	6.28	Put	Bond Future	106.6400	0.1066	105.2500	0.1053	(1.303)	0	0	0
2012/09/13	R157	02/05/2013			Bond Future	5.5532	119.2508	5.5529	119.2513	(0.004)	0.0000	0.0000	0
2012/09/13	R157	02/05/2013	5.34	Call	Bond Future	569.3900	0.5694	567.9200	0.5679	(0.258)	0	0	0
2012/09/13	R157	02/05/2013	5.34	Put	Bond Future	1,086.7500	1.0867	1,084.7700	1.0848	(0.182)	0	0	0
2012/09/13	R157	02/05/2013	5.35	Call	Bond Future	578.6900	0.5787	577.2200	0.5772	(0.254)	0	0	0
2012/09/13	R157	02/05/2013	5.35	Put	Bond Future	1,071.7100	1.0717	1,069.7300	1.0697	(0.185)	0	0	0
2012/09/13	R157	02/05/2013	5.36	Call	Bond Future	588.1100	0.5881	586.6300	0.5866	(0.252)	0	0	0
2012/09/13	R157	02/05/2013	5.36	Put	Bond Future	1,056.8000	1.0568	1,054.8100	1.0548	(0.188)	0	0	0
2012/09/13	R186	01/11/2012			Bond Future	7.4361	130.4514	7.4659	130.1474	0.401	0.0000	0.0000	35,666
2012/09/13	R186	01/11/2012	7.82	Call	Bond Future	4,642.9400	4.6429	4,395.6900	4.3957	(5.325)	0	0	1,858
2012/09/13	R186	01/11/2012	7.82	Put	Bond Future	806.7800	0.8038	860.5500	0.8606	7.063	0	0	0
2012/09/13	R186	01/11/2012	8.00	Call	Bond Future	6,046.8600	6.0469	5,777.2000	5.7772	(4.460)	0	0	0

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2012/09/13	R186	01/11/2012	8.00	Put	Bond Future	464.1800	0.4642	498.5400	0.4985	7.402	0	0	0
2012/09/13	R186	01/11/2012	8.50	Call	Bond Future	10,316.4100	10.3164	10,018.0300	10.0180	(2.892)	0	0	0
2012/09/13	R186	01/11/2012	8.50	Put	Bond Future	71.4500	0.0714	77.0900	0.0771	7.894	0	0	0
2012/09/13	R186	01/11/2012	8.82	Call	Bond Future	13,110.9100	13.1109	12,808.1200	12.8081	(2.309)	0	0	0
2012/09/13	R186	01/11/2012	8.82	Put	Bond Future	15.7800	0.0158	17.0100	0.0170	7.795	0	0	1,858
2012/09/13	R186	07/02/2013			Bond Future	7.5116	126.9702	7.5424	126.6626	0.410	0.0000	0.0000	1,750
2012/09/13	R186	07/02/2013	8.47	Call	Bond Future	10,090.9600	10.0910	9,828.3000	9.8283	(2.603)	0	0	0
2012/09/13	R186	07/02/2013	8.47	Put	Bond Future	1,000.0100	1.0000	1,044.9100	1.0449	4.490	0	0	0
2012/09/13	R186	07/02/2013	7.00	Call	Bond Future	1,828.3100	1.8283	1,723.8400	1.7238	(5.714)	0	0	10,300
2012/09/13	R186	07/02/2013	7.00	Put	Bond Future	7,093.5200	7.0935	7,296.6100	7.2966	2.863	0	0	0
2012/09/13	R186	07/02/2013	7.25	Call	Bond Future	2,734.6800	2.7347	2,598.3200	2.5983	(4.986)	0	0	670
2012/09/13	R186	07/02/2013	7.25	Put	Bond Future	5,389.1600	5.3892	5,560.3600	5.5604	3.177	0	0	0
2012/09/13	R186	02/05/2013			Bond Future	7.5740	128.5345	7.6059	128.2219	0.421	0.0000	0.0000	0
2012/09/13	R186	02/05/2013	7.41	Call	Bond Future	4,173.1700	4.1732	4,018.3000	4.0183	(3.711)	0	0	0
2012/09/13	R186	02/05/2013	7.41	Put	Bond Future	5,797.7900	5.7978	5,955.5100	5.9555	2.720	0	0	0
2012/09/13	R186	02/05/2013	7.39	Call	Bond Future	4,087.9500	4.0880	3,935.0800	3.9351	(3.740)	0	0	0
2012/09/13	R186	02/05/2013	7.39	Put	Bond Future	5,912.7000	5.9127	6,072.4200	6.0724	2.701	0	0	0
2012/09/13	R186	02/05/2013	7.40	Call	Bond Future	4,130.4300	4.1304	3,976.5600	3.9766	(3.725)	0	0	0
2012/09/13	R186	02/05/2013	7.40	Put	Bond Future	5,855.0600	5.8551	6,013.7800	6.0138	2.711	0	0	0
2012/09/13	R189	01/11/2012			Bond Future	213.4734	213.4734	213.4637	213.4637	(0.005)	0.0000	0.0000	0
2012/09/13	R189	01/11/2012	218.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/13	R189	01/11/2012	218.99	Put	Bond Future	5,516.6300	5.5166	5,526.3100	5.5263	0.175	0	0	0
2012/09/13	R189	01/11/2012	219.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/13	R189	01/11/2012	219.00	Put	Bond Future	5,526.6300	5.5266	5,536.3100	5.5363	0.175	0	0	0
2012/09/13	R189	01/11/2012	219.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/13	R189	01/11/2012	219.01	Put	Bond Future	5,536.6300	5.5366	5,546.3100	5.5463	0.175	0	0	0
2012/09/13	R197	01/11/2012			Bond Future	273.5435	273.5435	273.5373	273.5373	(0.002)	0.0000	0.0000	6,268
2012/09/13	R197	01/11/2012	266.99	Call	Bond Future	6,553.5300	6.5535	6,547.3300	6.5473	(0.095)	0	0	0
2012/09/13	R197	01/11/2012	266.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/13	R197	01/11/2012	267.00	Call	Bond Future	6,543.5300	6.5435	6,537.3300	6.5373	(0.095)	0	0	0
2012/09/13	R197	01/11/2012	267.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/13	R197	01/11/2012	267.01	Call	Bond Future	6,533.5300	6.5335	6,527.3300	6.5273	(0.095)	0	0	0
2012/09/13	R197	01/11/2012	267.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/13	R201	01/11/2012			Bond Future	4.9385	110.8826	4.9443	110.8705	0.117	0.0000	0.0000	1,560
2012/09/13	R201	01/11/2012	5.11	Call	Bond Future	460.5400	0.4605	449.8200	0.4498	(2.328)	0	0	0
2012/09/13	R201	01/11/2012	5.11	Put	Bond Future	102.9000	0.1029	104.2100	0.1042	1.273	0	0	0
2012/09/13	R201	07/02/2013			Bond Future	4.8986	108.0117	4.9050	108.0000	0.130	0.0000	0.0000	0
2012/09/13	R201	07/02/2013	4.98	Call	Bond Future	456.6600	0.4567	448.8600	0.4489	(1.708)	0	0	0
2012/09/13	R201	07/02/2013	4.98	Put	Bond Future	307.8000	0.3078	311.6300	0.3116	1.244	0	0	0
2012/09/13	R201	02/05/2013			Bond Future	4.8254	109.3424	4.8334	109.3296	0.165	0.0000	0.0000	0
2012/09/13	R201	02/05/2013	4.04	Call	Bond Future	80.3600	0.0804	78.0800	0.0781	(2.837)	0	0	0
2012/09/13	R201	02/05/2013	4.04	Put	Bond Future	1,353.5700	1.3536	1,364.0700	1.3641	0.776	0	0	0
2012/09/13	R201	02/05/2013	4.05	Call	Bond Future	82.4000	0.0824	80.0700	0.0801	(2.828)	0	0	0
2012/09/13	R201	02/05/2013	4.05	Put	Bond Future	1,339.2800	1.3393	1,349.7300	1.3497	0.780	0	0	0
2012/09/13	R201	02/05/2013	4.06	Call	Bond Future	84.4900	0.0845	82.1200	0.0821	(2.805)	0	0	0

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2012/09/13	R201	02/05/2013	4.06	Put	Bond Future	1,325.0300	1.3250	1,335.4400	1.3354	0.786	0	0	0
2012/09/13	R202	01/11/2012			Bond Future	203.3710	203.3710	203.8478	203.8478	0.234	0.0000	0.0000	49,424
2012/09/13	R202	01/11/2012	191.99	Call	Bond Future	11,381.0200	11.3810	11,857.7600	11.8578	4.189	0	0	0
2012/09/13	R202	01/11/2012	191.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/13	R202	01/11/2012	192.00	Call	Bond Future	11,371.0200	11.3710	11,847.7600	11.8478	4.193	0	0	0
2012/09/13	R202	01/11/2012	192.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/13	R202	01/11/2012	192.01	Call	Bond Future	11,361.0200	11.3610	11,837.7600	11.8378	4.196	0	0	0
2012/09/13	R202	01/11/2012	192.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/13	R203	01/11/2012			Bond Future	5.9545	110.7314	5.9333	110.8247	(0.356)	0.0000	0.0000	4,688
2012/09/13	R203	01/11/2012	6.87	Call	Bond Future	3,954.5300	3.9545	4,045.6300	4.0456	2.304	0	0	0
2012/09/13	R203	01/11/2012	6.87	Put	Bond Future	11.5400	0.0115	9.3600	0.0094	(18.891)	0	0	0
2012/09/13	R203	07/02/2013			Bond Future	6.0115	112.2665	5.9887	112.3616	(0.380)	0.0000	0.0000	11,310
2012/09/13	R203	07/02/2013	6.11	Call	Bond Future	1,454.7400	1.4547	1,504.2700	1.5043	3.405	0	0	12,600
2012/09/13	R203	07/02/2013	6.11	Put	Bond Future	1,045.0800	1.0451	999.4500	0.9994	(4.366)	0	0	0
2012/09/13	R203	07/02/2013	6.65	Call	Bond Future	3,010.3300	3.0103	3,083.1400	3.0831	2.419	0	0	0
2012/09/13	R203	07/02/2013	6.65	Put	Bond Future	388.4400	0.3884	366.0900	0.3661	(5.754)	0	0	30,250
2012/09/13	R203	07/02/2013	6.94	Call	Bond Future	4,001.1300	4.0011	4,082.3600	4.0824	2.030	0	0	0
2012/09/13	R203	07/02/2013	6.94	Put	Bond Future	213.9700	0.2140	200.0400	0.2000	(6.510)	0	0	0
2012/09/13	R203	02/05/2013			Bond Future	6.0495	109.4925	6.0255	109.5878	(0.396)	0.0000	0.0000	8
2012/09/13	R203	02/05/2013	5.91	Call	Bond Future	1,324.0100	1.3240	1,364.0800	1.3641	3.026	0	0	0
2012/09/13	R203	02/05/2013	5.91	Put	Bond Future	1,879.6600	1.8797	1,824.4700	1.8245	(2.936)	0	0	0
2012/09/13	R203	02/05/2013	5.89	Call	Bond Future	1,289.3700	1.2894	1,328.6900	1.3287	3.050	0	0	0
2012/09/13	R203	02/05/2013	5.89	Put	Bond Future	1,924.9600	1.9250	1,869.0200	1.8690	(2.906)	0	0	0
2012/09/13	R203	02/05/2013	5.90	Call	Bond Future	1,306.6200	1.3066	1,346.3100	1.3463	3.038	0	0	0
2012/09/13	R203	02/05/2013	5.90	Put	Bond Future	1,902.2300	1.9022	1,846.6600	1.8467	(2.921)	0	0	0
2012/09/13	R204	01/11/2012			Bond Future	6.2623	111.7312	6.2309	111.8973	(0.501)	0.0000	0.0000	3,741
2012/09/13	R204	01/11/2012	7.22	Call	Bond Future	4,941.7400	4.9417	5,103.5700	5.1036	3.275	0	0	0
2012/09/13	R204	01/11/2012	7.22	Put	Bond Future	19.4700	0.0195	15.1700	0.0152	(22.085)	0	0	0
2012/09/13	R204	07/02/2013			Bond Future	6.3235	109.2499	6.2902	109.4189	(0.527)	0.0000	0.0000	3,000
2012/09/13	R204	07/02/2013	7.29	Call	Bond Future	5,064.0100	5.0640	5,208.3700	5.2084	2.851	0	0	0
2012/09/13	R204	07/02/2013	7.29	Put	Bond Future	299.1800	0.2992	274.5200	0.2745	(8.243)	0	0	0
2012/09/13	R204	02/05/2013			Bond Future	6.3716	110.5958	6.3367	110.7659	(0.546)	0.0000	0.0000	0
2012/09/13	R204	02/05/2013	6.29	Call	Bond Future	1,895.0400	1.8950	1,973.1000	1.9731	4.119	0	0	0
2012/09/13	R204	02/05/2013	6.29	Put	Bond Future	2,293.9600	2.2940	2,201.9800	2.2020	(4.010)	0	0	0
2012/09/13	R204	02/05/2013	6.30	Call	Bond Future	1,920.1500	1.9201	1,998.8500	1.9988	4.099	0	0	0
2012/09/13	R204	02/05/2013	6.30	Put	Bond Future	2,270.0600	2.2701	2,178.7200	2.1787	(4.024)	0	0	0
2012/09/13	R204	02/05/2013	6.31	Call	Bond Future	1,945.4300	1.9454	2,024.7600	2.0248	4.078	0	0	0
2012/09/13	R204	02/05/2013	6.31	Put	Bond Future	2,246.3600	2.2464	2,155.6500	2.1556	(4.038)	0	0	0
2012/09/13	R206	01/11/2012			Bond Future	5.0882	105.0639	5.0885	105.0634	0.007	0.0000	0.0000	1,120
2012/09/13	R206	01/11/2012	5.05	Call	Bond Future	133.9300	0.1339	132.1800	0.1322	(1.307)	0	0	0
2012/09/13	R206	01/11/2012	5.05	Put	Bond Future	178.4200	0.1784	177.1100	0.1771	(0.734)	0	0	0
2012/09/13	R206	07/02/2013			Bond Future	5.0505	102.7554	5.0504	102.7555	(0.002)	0.0000	0.0000	0
2012/09/13	R206	07/02/2013	4.76	Call	Bond Future	150.3200	0.1503	149.5400	0.1495	(0.519)	0	0	0
2012/09/13	R206	07/02/2013	4.76	Put	Bond Future	414.2900	0.4143	413.4100	0.4134	(0.212)	0	0	0

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2012/09/13	R206	02/05/2013			Bond Future	4.9482	104.0214	4.9495	104.0205	0.026	0.0000	0.0000	0
2012/09/13	R206	02/05/2013	3.39	Call	Bond Future	38.9200	0.0389	38.5200	0.0385	(1.028)	0	0	0
2012/09/13	R206	02/05/2013	3.39	Put	Bond Future	1,112.7200	1.1127	1,113.2100	1.1132	0.044	0	0	0
2012/09/13	R206	02/05/2013	3.40	Call	Bond Future	39.6000	0.0396	39.2000	0.0392	(1.010)	0	0	0
2012/09/13	R206	02/05/2013	3.40	Put	Bond Future	1,106.4500	1.1064	1,106.9400	1.1069	0.044	0	0	0
2012/09/13	R206	02/05/2013	3.41	Call	Bond Future	40.3000	0.0403	39.8900	0.0399	(1.017)	0	0	0
2012/09/13	R206	02/05/2013	3.41	Put	Bond Future	1,100.2000	1.1002	1,100.6800	1.1007	0.044	0	0	0
2012/09/13	R207	01/11/2012			Bond Future	6.5138	106.4060	6.5183	106.3796	0.070	0.0000	0.0000	19,118
2012/09/13	R207	01/11/2012	7.58	Call	Bond Future	5,997.5300	5.9975	5,970.3600	5.9704	(0.453)	0	0	0
2012/09/13	R207	01/11/2012	7.58	Put	Bond Future	17.8900	0.0179	17.1200	0.0171	(4.304)	0	0	0
2012/09/13	R207	07/02/2013			Bond Future	6.5781	104.2416	6.5828	104.2154	0.071	0.0000	0.0000	0
2012/09/13	R207	07/02/2013	7.66	Call	Bond Future	6,149.9400	6.1499	6,123.3900	6.1234	(0.432)	0	0	0
2012/09/13	R207	07/02/2013	7.66	Put	Bond Future	288.6900	0.2887	288.3500	0.2884	(0.118)	0	0	0
2012/09/13	R207	02/05/2013			Bond Future	6.6319	105.5259	6.6369	105.4984	0.076	0.0000	0.0000	0
2012/09/13	R207	02/05/2013	6.44	Call	Bond Future	1,917.3300	1.9173	1,900.0800	1.9001	(0.900)	0	0	0
2012/09/13	R207	02/05/2013	6.44	Put	Bond Future	2,968.1700	2.9682	2,978.4500	2.9785	0.346	0	0	0
2012/09/13	R207	02/05/2013	6.45	Call	Bond Future	1,940.2200	1.9402	1,922.8600	1.9229	(0.895)	0	0	0
2012/09/13	R207	02/05/2013	6.45	Put	Bond Future	2,935.9700	2.9360	2,946.1400	2.9461	0.346	0	0	0
2012/09/13	R207	02/05/2013	6.46	Call	Bond Future	1,963.2900	1.9633	1,945.8300	1.9458	(0.889)	0	0	0
2012/09/13	R207	02/05/2013	6.46	Put	Bond Future	2,903.9900	2.9040	2,914.0600	2.9141	0.347	0	0	0
2012/09/13	R208	01/11/2012			Bond Future	6.6851	101.0889	6.6845	101.0928	(0.009)	0.0000	0.0000	9,342
2012/09/13	R208	01/11/2012	6.81	Call	Bond Future	1,670.6900	1.6707	1,661.0700	1.6611	(0.576)	0	0	0
2012/09/13	R208	01/11/2012	6.81	Put	Bond Future	879.8100	0.8798	866.2500	0.8663	(1.541)	0	0	0
2012/09/13	R208	01/11/2012	7.50	Call	Bond Future	5,103.2800	5.1033	5,103.3400	5.1033	0.001	0	0	0
2012/09/13	R208	01/11/2012	7.50	Put	Bond Future	78.8000	0.0788	74.9200	0.0749	(4.924)	0	0	12,250
2012/09/13	R208	01/11/2012	7.70	Call	Bond Future	6,239.6500	6.2397	6,241.6700	6.2417	0.032	0	0	0
2012/09/13	R208	01/11/2012	7.70	Put	Bond Future	30.1500	0.0302	28.2300	0.0282	(6.368)	0	0	0
2012/09/13	R208	07/02/2013			Bond Future	6.7504	102.4902	6.7497	102.4947	(0.011)	0.0000	0.0000	2,300
2012/09/13	R208	07/02/2013	6.00	Call	Bond Future	553.3900	0.5534	549.3700	0.5494	(0.726)	0	0	12,250
2012/09/13	R208	07/02/2013	6.00	Put	Bond Future	5,326.6900	5.3267	5,318.1600	5.3182	(0.160)	0	0	0
2012/09/13	R208	07/02/2013	7.78	Call	Bond Future	6,522.1200	6.5221	6,521.7800	6.5218	(0.005)	0	0	0
2012/09/13	R208	07/02/2013	7.78	Put	Bond Future	402.5500	0.4026	397.7000	0.3977	(1.205)	0	0	0
2012/09/13	R208	02/05/2013			Bond Future	6.8020	100.3594	6.8014	100.3630	(0.009)	0.0000	0.0000	0
2012/09/13	R208	02/05/2013	6.65	Call	Bond Future	2,290.6700	2.2907	2,286.5100	2.2865	(0.182)	0	0	0
2012/09/13	R208	02/05/2013	6.65	Put	Bond Future	3,211.5600	3.2116	3,203.7900	3.2038	(0.242)	0	0	0
2012/09/13	R208	02/05/2013	6.66	Call	Bond Future	2,317.1500	2.3172	2,312.9900	2.3130	(0.180)	0	0	0
2012/09/13	R208	02/05/2013	6.66	Put	Bond Future	3,177.1500	3.1771	3,169.3800	3.1694	(0.245)	0	0	0
2012/09/13	R208	02/05/2013	6.64	Call	Bond Future	2,264.3800	2.2644	2,260.2100	2.2602	(0.184)	0	0	0
2012/09/13	R208	02/05/2013	6.64	Put	Bond Future	3,246.2200	3.2462	3,238.4400	3.2384	(0.240)	0	0	0
2012/09/13	R209	01/11/2012			Bond Future	8.1607	80.8152	8.1853	80.6002	0.302	0.0000	0.0000	7,349
2012/09/13	R209	01/11/2012	8.99	Call	Bond Future	7,012.0800	7.0121	6,808.0100	6.8080	(2.910)	0	0	0
2012/09/13	R209	01/11/2012	8.99	Put	Bond Future	236.6500	0.2366	247.6000	0.2476	4.627	0	0	0
2012/09/13	R209	07/02/2013			Bond Future	8.2343	81.9355	8.2596	81.7178	0.307	0.0000	0.0000	0
2012/09/13	R209	07/02/2013	9.06	Call	Bond Future	7,997.1400	7.9971	7,818.6000	7.8186	(2.233)	0	0	0
2012/09/13	R209	07/02/2013	9.06	Put	Bond Future	1,345.9400	1.3459	1,385.0600	1.3851	2.907	0	0	0

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2012/09/13	R209	02/05/2013			Bond Future	8.2949	79.8029	8.3209	79.5819	0.314	0.0000	0.0000	0
2012/09/13	R209	02/05/2013	7.99	Call	Bond Future	3,558.0500	3.5581	3,451.4200	3.4514	(2.997)	0	0	0
2012/09/13	R209	02/05/2013	7.99	Put	Bond Future	6,221.2200	6.2212	6,335.6800	6.3357	1.840	0	0	0
2012/09/13	R209	02/05/2013	8.00	Call	Bond Future	3,592.5100	3.5925	3,485.2300	3.4852	(2.986)	0	0	0
2012/09/13	R209	02/05/2013	8.00	Put	Bond Future	6,166.1500	6.1662	6,279.9600	6.2800	1.846	0	0	0
2012/09/13	R209	02/05/2013	8.01	Call	Bond Future	3,627.1700	3.6272	3,519.2300	3.5192	(2.976)	0	0	0
2012/09/13	R209	02/05/2013	8.01	Put	Bond Future	6,111.4300	6.1114	6,224.5800	6.2246	1.851	0	0	0
2012/09/13	R210	01/11/2012			Bond Future	154.4862	154.4862	154.4840	154.4840	(0.001)	0.0000	0.0000	3,414
2012/09/13	R210	01/11/2012	144.99	Call	Bond Future	9,496.1700	9.4962	9,493.9900	9.4940	(0.023)	0	0	0
2012/09/13	R210	01/11/2012	144.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/13	R210	01/11/2012	145.00	Call	Bond Future	9,486.1700	9.4862	9,483.9900	9.4840	(0.023)	0	0	0
2012/09/13	R210	01/11/2012	145.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/13	R210	01/11/2012	145.01	Call	Bond Future	9,476.1700	9.4762	9,473.9900	9.4740	(0.023)	0	0	0
2012/09/13	R210	01/11/2012	145.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/13	R211	01/11/2012			Bond Future	122.2848	122.2848	122.3804	122.3804	0.078	0.0000	0.0000	703
2012/09/13	R211	01/11/2012	121.99	Call	Bond Future	294.7600	0.2948	390.4300	0.3904	32.457	0	0	0
2012/09/13	R211	01/11/2012	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/13	R211	01/11/2012	122.00	Call	Bond Future	284.7600	0.2848	380.4300	0.3804	33.597	0	0	0
2012/09/13	R211	01/11/2012	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/13	R211	01/11/2012	122.01	Call	Bond Future	274.7600	0.2748	370.4300	0.3704	34.819	0	0	0
2012/09/13	R211	01/11/2012	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/13	R212	01/11/2012			Bond Future	125.6189	125.6189	125.8246	125.8246	0.164	0.0000	0.0000	5,084
2012/09/13	R212	01/11/2012	121.99	Call	Bond Future	3,628.9200	3.6289	3,834.6300	3.8346	5.669	0	0	0
2012/09/13	R212	01/11/2012	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/13	R212	01/11/2012	122.00	Call	Bond Future	3,618.9200	3.6189	3,824.6300	3.8246	5.684	0	0	0
2012/09/13	R212	01/11/2012	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/13	R212	01/11/2012	122.01	Call	Bond Future	3,608.9200	3.6089	3,814.6300	3.8146	5.700	0	0	0
2012/09/13	R212	01/11/2012	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/13	R213	01/11/2012			Bond Future	7.9524	92.1744	7.9821	91.9100	0.373	0.0000	0.0000	5,142
2012/09/13	R213	01/11/2012	7.75	Call	Bond Future	1,252.9100	1.2529	1,138.7800	1.1388	(9.109)	0	0	140
2012/09/13	R213	01/11/2012	7.75	Put	Bond Future	3,085.3000	3.0853	3,235.6200	3.2356	4.872	0	0	0
2012/09/13	R213	01/11/2012	8.81	Call	Bond Future	7,399.4800	7.3995	7,148.2300	7.1482	(3.396)	0	0	0
2012/09/13	R213	01/11/2012	8.81	Put	Bond Future	194.1200	0.1941	207.3200	0.2073	6.800	0	0	0
2012/09/13	R213	07/02/2013			Bond Future	8.0305	93.4523	8.0611	93.1846	0.381	0.0000	0.0000	0
2012/09/13	R213	07/02/2013	8.90	Call	Bond Future	8,366.6700	8.3667	8,145.6700	8.1457	(2.641)	0	0	0
2012/09/13	R213	07/02/2013	8.90	Put	Bond Future	1,186.4800	1.1865	1,233.1300	1.2331	3.932	0	0	0
2012/09/13	R213	02/05/2013			Bond Future	8.0918	91.0687	8.1232	90.7969	0.389	0.0000	0.0000	0
2012/09/13	R213	02/05/2013	7.84	Call	Bond Future	3,663.1500	3.6631	3,532.1400	3.5321	(3.576)	0	0	0
2012/09/13	R213	02/05/2013	7.84	Put	Bond Future	5,880.4600	5.8805	6,021.2600	6.0213	2.394	0	0	0
2012/09/13	R213	02/05/2013	7.85	Call	Bond Future	3,699.1500	3.6992	3,567.3100	3.5673	(3.564)	0	0	0
2012/09/13	R213	02/05/2013	7.85	Put	Bond Future	5,826.8900	5.8269	5,966.8600	5.9669	2.402	0	0	0
2012/09/13	R213	02/05/2013	7.86	Call	Bond Future	3,735.3500	3.7354	3,602.7000	3.6027	(3.551)	0	0	0
2012/09/13	R213	02/05/2013	7.86	Put	Bond Future	5,773.6400	5.7736	5,912.8000	5.9128	2.410	0	0	0

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2012/09/13	R214	01/11/2012			Bond Future	8.1698	82.8664	8.1945	82.6375	0.302	0.0000	0.0000	1,714
2012/09/13	R214	01/11/2012	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/13	R214	01/11/2012	7.99	Put	Bond Future	1,702.3000	1.7023	1,931.1900	1.9312	13.446	0	0	0
2012/09/13	R214	01/11/2012	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/13	R214	01/11/2012	8.00	Put	Bond Future	1,606.1100	1.6061	1,835.0000	1.8350	14.251	0	0	0
2012/09/13	R214	01/11/2012	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/13	R214	01/11/2012	8.01	Put	Bond Future	1,510.1000	1.5101	1,738.9900	1.7390	15.157	0	0	0
Total												335221	