



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives High/Low Report

High/Low from 25/09/2012 to 25/09/2012

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
2012/09/25	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/25	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/25	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/25	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/25	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/25	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/25	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/25	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/25	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/25	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/25	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/25	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/25	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/25	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/25	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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2012/09/25	2025	01/11/2012			Bond Future	107.9550	107.9550	109.2597	109.2597	1.209	0.0000	0.0000	6,017
2012/09/25	2025	01/11/2012	99.99	Call	Bond Future	7,965.0300	7.9650	9,269.7200	9.2697	16.380	0	0	0
2012/09/25	2025	01/11/2012	99.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/25	2025	01/11/2012	100.00	Call	Bond Future	7,955.0300	7.9550	9,259.7200	9.2597	16.401	0	0	0
2012/09/25	2025	01/11/2012	100.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/25	2025	01/11/2012	100.01	Call	Bond Future	7,945.0300	7.9450	9,249.7200	9.2497	16.421	0	0	0
2012/09/25	2025	01/11/2012	100.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/25	2038	01/11/2012			Bond Future	107.8641	107.8641	107.8631	107.8631	(0.001)	0.0000	0.0000	0
2012/09/25	2038	01/11/2012	98.99	Call	Bond Future	8,874.1000	8.8741	8,873.0600	8.8731	(0.012)	0	0	0
2012/09/25	2038	01/11/2012	98.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/25	2038	01/11/2012	99.00	Call	Bond Future	8,864.1000	8.8641	8,863.0600	8.8631	(0.012)	0	0	0
2012/09/25	2038	01/11/2012	99.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/25	2038	01/11/2012	99.01	Call	Bond Future	8,854.1000	8.8541	8,853.0600	8.8531	(0.012)	0	0	0
2012/09/25	2038	01/11/2012	99.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/25	2050	01/11/2012			Bond Future	115.8275	115.8275	115.8263	115.8263	(0.001)	0.0000	0.0000	0
2012/09/25	2050	01/11/2012	103.99	Call	Bond Future	11,837.4900	11.8375	11,836.3200	11.8363	(0.010)	0	0	0
2012/09/25	2050	01/11/2012	103.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/25	2050	01/11/2012	104.00	Call	Bond Future	11,827.4900	11.8275	11,826.3200	11.8263	(0.010)	0	0	0
2012/09/25	2050	01/11/2012	104.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/25	2050	01/11/2012	104.01	Call	Bond Future	11,817.4900	11.8175	11,816.3200	11.8163	(0.010)	0	0	0
2012/09/25	2050	01/11/2012	104.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/25	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/25	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/25	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/25	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/25	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/25	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/25	AL7T	01/11/2012			Index Future	475.0420	475.0420	478.7460	478.7460	0.780	0.0000	0.0000	13
2012/09/25	AL7T	07/02/2013			Index Future	481.8170	481.8170	485.5820	485.5820	0.781	0.0000	0.0000	0
2012/09/25	ALBI	01/11/2012			Index Future	424.2470	424.2470	427.4700	427.4700	0.760	0.0000	0.0000	893
2012/09/25	ALBI	07/02/2013			Index Future	430.2970	430.2970	433.5730	433.5730	0.761	0.0000	0.0000	118
2012/09/25	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/25	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/25	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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2012/09/25	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/25	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/25	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/25	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/25	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/25	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/25	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/25	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/25	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2012/09/25	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/25	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/25	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/25	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/25	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/25	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/25	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/25	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/25	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/25	EL28	01/11/2012			Bond Future	110.5324	110.5324	110.5312	110.5312	(0.001)	0.0000	0.0000	0
2012/09/25	EL28	01/11/2012	105.99	Call	Bond Future	4,542.3800	4.5424	4,541.2400	4.5412	(0.025)	0	0	0
2012/09/25	EL28	01/11/2012	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/25	EL28	01/11/2012	106.00	Call	Bond Future	4,532.3800	4.5324	4,531.2400	4.5312	(0.025)	0	0	0
2012/09/25	EL28	01/11/2012	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/25	EL28	01/11/2012	106.01	Call	Bond Future	4,522.3800	4.5224	4,521.2400	4.5212	(0.025)	0	0	0
2012/09/25	EL28	01/11/2012	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/25	ES33	01/11/2012			Bond Future	8.8448	88.3569	8.7071	89.5413	(1.557)	0.0000	0.0000	303
2012/09/25	ES33	01/11/2012	9.20	Call	Bond Future	2,944.0200	2.9440	4,128.4300	4.1284	40.231	0	0	0

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2012/09/25	ES33	01/11/2012	9.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/25	ES33	07/02/2013			Bond Future	8.9477	89.5858	8.8052	90.7881	(1.592)	0.0000	0.0000	0
2012/09/25	ES33	07/02/2013	8.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/25	ES33	07/02/2013	8.54	Put	Bond Future	3,510.0800	3.5101	2,307.8500	2.3078	(34.251)	0	0	0
2012/09/25	ES33	07/02/2013	8.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/25	ES33	07/02/2013	8.55	Put	Bond Future	3,421.3900	3.4214	2,219.1600	2.2192	(35.139)	0	0	0
2012/09/25	ES33	07/02/2013	8.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/25	ES33	07/02/2013	8.56	Put	Bond Future	3,332.8300	3.3328	2,130.6000	2.1306	(36.072)	0	0	0
2012/09/25	GOVI	01/11/2012			GOVI	424.4540	424.4540	427.5190	427.5190	0.722	0.0000	0.0000	267
2012/09/25	GOVI	01/11/2012	403.96	Call	GOVI	204,940.0000	20.4940	235,590.0000	23.5590	14.956	0	0	0
2012/09/25	GOVI	01/11/2012	403.96	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/25	GOVI	07/02/2013			GOVI	430.5700	430.5700	433.6230	433.6230	0.709	0.0000	0.0000	0
2012/09/25	GOVI	07/02/2013	432.99	Call	GOVI	0.0000	0.0000	6,330.0000	0.6330	100.000	0	0	0
2012/09/25	GOVI	07/02/2013	432.99	Put	GOVI	24,200.0000	2.4200	0.0000	0.0000	(100.000)	0	0	0
2012/09/25	GOVI	07/02/2013	433.00	Call	GOVI	0.0000	0.0000	6,230.0000	0.6230	100.000	0	0	0
2012/09/25	GOVI	07/02/2013	433.00	Put	GOVI	24,300.0000	2.4300	0.0000	0.0000	(100.000)	0	0	0
2012/09/25	GOVI	07/02/2013	433.01	Call	GOVI	0.0000	0.0000	6,130.0000	0.6130	100.000	0	0	0
2012/09/25	GOVI	07/02/2013	433.01	Put	GOVI	24,400.0000	2.4400	0.0000	0.0000	(100.000)	0	0	0
2012/09/25	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/09/25	IGOV	01/11/2012			Index Future	188.3980	188.3980	189.3260	189.3260	0.493	0.0000	0.0000	595
2012/09/25	IGOV	07/02/2013			Index Future	191.0850	191.0850	192.0290	192.0290	0.494	0.0000	0.0000	14
2012/09/25	ILBI	01/11/2012			Index Future	510.3310	510.3310	510.7620	510.7620	0.084	0.0000	0.0000	0
2012/09/25	ILBI	07/02/2013			Index Future	517.4760	517.4760	517.9140	517.9140	0.085	0.0000	0.0000	169
2012/09/25	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2012/09/25	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2012/09/25	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2012/09/25	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2012/09/25	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2012/09/25	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2012/09/25	JBAF	17/10/2012			Jibar Tradeable Future	5.0600	94.9400	5.0600	94.9400	0.000	0.0000	0.0000	500
2012/09/25	JBAF	21/11/2012			Jibar Tradeable Future	5.0400	94.9600	5.0100	94.9900	(0.595)	0.0000	0.0000	0
2012/09/25	JBAF	19/12/2012			Jibar Tradeable Future	4.8900	95.1100	4.8800	95.1200	(0.204)	0.0000	0.0000	840
2012/09/25	JBAF	16/01/2013			Jibar Tradeable Future	4.8400	95.1600	4.8200	95.1800	(0.413)	0.0000	0.0000	0
2012/09/25	JBAF	20/02/2013			Jibar Tradeable Future	4.7900	95.2100	4.7700	95.2300	(0.418)	0.0000	0.0000	0
2012/09/25	JBAF	20/03/2013			Jibar Tradeable Future	4.7800	95.2200	4.7600	95.2400	(0.418)	0.0000	0.0000	1,000
2012/09/25	JBAF	19/06/2013			Jibar Tradeable Future	4.8000	95.2000	4.7700	95.2300	(0.625)	0.0000	0.0000	500

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2012/09/25	JBAF	18/09/2013			Jibar Tradeable Future	4.8700	95.1300	4.8300	95.1700	(0.821)	0.0000	0.0000	1,700
2012/09/25	JBAF	18/12/2013			Jibar Tradeable Future	4.9700	95.0300	4.9200	95.0800	(1.006)	0.0000	0.0000	1,500
2012/09/25	JBAF	19/03/2014			Jibar Tradeable Future	5.1100	94.8900	5.0500	94.9500	(1.174)	0.0000	0.0000	800
2012/09/25	JBAF	18/06/2014			Jibar Tradeable Future	5.2500	94.7500	5.1900	94.8100	(1.143)	0.0000	0.0000	0
2012/09/25	JBAF	17/09/2014			Jibar Tradeable Future	5.4000	94.6000	5.3300	94.6700	(1.296)	0.0000	0.0000	0
2012/09/25	R023	01/11/2012			Bond Future	7.0324	106.6209	6.9048	107.5827	(1.815)	0.0000	0.0000	1,049
2012/09/25	R023	01/11/2012	7.04	Call	Bond Future	57.0000	0.0570	1,018.7700	1.0188	1687.316	0	0	0
2012/09/25	R023	01/11/2012	7.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/25	R023	01/11/2012	7.05	Call	Bond Future	131.8400	0.1318	1,093.6100	1.0936	729.498	0	0	0
2012/09/25	R023	01/11/2012	7.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/25	R023	01/11/2012	7.06	Call	Bond Future	206.6100	0.2066	1,168.3800	1.1684	465.500	0	0	0
2012/09/25	R023	01/11/2012	7.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/25	R023	07/02/2013			Bond Future	7.1048	108.1039	6.9719	109.0806	(1.871)	0.0000	0.0000	0
2012/09/25	R023	07/02/2013	7.04	Call	Bond Future	0.0000	0.0000	501.8800	0.5019	100.000	0	0	0
2012/09/25	R023	07/02/2013	7.04	Put	Bond Future	474.7900	0.4748	0.0000	0.0000	(100.000)	0	0	0
2012/09/25	R023	07/02/2013	7.05	Call	Bond Future	0.0000	0.0000	575.3000	0.5753	100.000	0	0	0
2012/09/25	R023	07/02/2013	7.05	Put	Bond Future	401.3700	0.4014	0.0000	0.0000	(100.000)	0	0	0
2012/09/25	R023	07/02/2013	7.06	Call	Bond Future	0.0000	0.0000	648.6500	0.6486	100.000	0	0	0
2012/09/25	R023	07/02/2013	7.06	Put	Bond Future	328.0200	0.3280	0.0000	0.0000	(100.000)	0	0	0
2012/09/25	R023	02/05/2013			Bond Future	7.1616	105.5135	7.0247	106.4986	(1.913)	0.0000	0.0000	0
2012/09/25	R023	02/05/2013	7.04	Call	Bond Future	0.0000	0.0000	110.8400	0.1108	100.000	0	0	0
2012/09/25	R023	02/05/2013	7.04	Put	Bond Future	874.2600	0.8743	0.0000	0.0000	(100.000)	0	0	0
2012/09/25	R023	02/05/2013	7.05	Call	Bond Future	0.0000	0.0000	183.0600	0.1831	100.000	0	0	0
2012/09/25	R023	02/05/2013	7.05	Put	Bond Future	802.0400	0.8020	0.0000	0.0000	(100.000)	0	0	0
2012/09/25	R023	02/05/2013	7.06	Call	Bond Future	0.0000	0.0000	255.2200	0.2552	100.000	0	0	0
2012/09/25	R023	02/05/2013	7.06	Put	Bond Future	729.8800	0.7299	0.0000	0.0000	(100.000)	0	0	0
2012/09/25	R157	01/11/2012			Bond Future	5.3667	123.1964	5.3039	123.3825	(1.170)	0.0000	0.0000	15,680
2012/09/25	R157	01/11/2012	5.78	Call	Bond Future	1,251.8100	1.2518	1,419.3800	1.4194	13.386	0	0	5,630
2012/09/25	R157	01/11/2012	5.78	Put	Bond Future	36.5500	0.0365	18.0400	0.0180	(50.643)	0	0	0
2012/09/25	R157	01/11/2012	6.24	Call	Bond Future	2,550.7300	2.5507	2,736.1300	2.7361	7.269	0	0	0
2012/09/25	R157	01/11/2012	6.24	Put	Bond Future	0.9500	0.0010	0.2700	0.0003	(71.579)	0	0	0
2012/09/25	R157	07/02/2013			Bond Future	5.3912	124.9101	5.3200	125.1004	(1.321)	0.0000	0.0000	100
2012/09/25	R157	07/02/2013	6.28	Call	Bond Future	2,402.3100	2.4023	2,576.5600	2.5766	7.253	0	0	0
2012/09/25	R157	07/02/2013	6.28	Put	Bond Future	58.3800	0.0584	42.2500	0.0422	(27.629)	0	0	0
2012/09/25	R157	02/05/2013			Bond Future	5.3941	119.6366	5.3165	119.8253	(1.438)	0.0000	0.0000	0
2012/09/25	R157	02/05/2013	5.34	Call	Bond Future	723.1900	0.7232	809.6400	0.8096	11.954	0	0	0
2012/09/25	R157	02/05/2013	5.34	Put	Bond Future	854.7300	0.8547	752.5000	0.7525	(11.961)	0	0	0
2012/09/25	R157	02/05/2013	5.35	Call	Bond Future	734.3200	0.7343	821.7000	0.8217	11.899	0	0	0
2012/09/25	R157	02/05/2013	5.35	Put	Bond Future	841.5200	0.8415	740.2200	0.7402	(12.038)	0	0	0
2012/09/25	R157	02/05/2013	5.36	Call	Bond Future	745.5600	0.7456	833.8800	0.8339	11.846	0	0	0
2012/09/25	R157	02/05/2013	5.36	Put	Bond Future	828.4300	0.8284	728.0700	0.7281	(12.114)	0	0	0
2012/09/25	R186	01/11/2012			Bond Future	7.4592	130.2150	7.3216	131.6289	(1.845)	0.0000	0.0000	35,666
2012/09/25	R186	01/11/2012	7.82	Call	Bond Future	4,298.8700	4.2989	5,382.2400	5.3822	25.201	0	0	1,858
2012/09/25	R186	01/11/2012	7.82	Put	Bond Future	696.0800	0.6961	365.5600	0.3656	(47.483)	0	0	0
2012/09/25	R186	01/11/2012	8.00	Call	Bond Future	5,721.4800	5.7215	6,936.1000	6.9361	21.229	0	0	0

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
2012/09/25	R186	01/11/2012	8.00	Put	Bond Future	375.1700	0.3752	175.9000	0.1759	(53.115)	0	0	0
2012/09/25	R186	01/11/2012	8.50	Call	Bond Future	10,052.6400	10.0526	11,436.5300	11.4365	13.766	0	0	0
2012/09/25	R186	01/11/2012	8.50	Put	Bond Future	44.0500	0.0441	14.0500	0.0141	(68.104)	0	0	0
2012/09/25	R186	01/11/2012	8.82	Call	Bond Future	12,866.3900	12.8664	14,274.4400	14.2744	10.944	0	0	0
2012/09/25	R186	01/11/2012	8.82	Put	Bond Future	7.6300	0.0076	1.7900	0.0018	(76.540)	0	0	1,858
2012/09/25	R186	07/02/2013			Bond Future	7.5350	126.7366	7.3922	128.1719	(1.895)	0.0000	0.0000	1,650
2012/09/25	R186	07/02/2013	8.00	Call	Bond Future	6,519.7500	6.5198	7,505.4900	7.5055	15.119	0	0	0
2012/09/25	R186	07/02/2013	8.00	Put	Bond Future	1,999.9100	1.9999	1,550.4000	1.5504	(22.477)	0	0	150
2012/09/25	R186	07/02/2013	8.32	Call	Bond Future	8,719.0200	8.7190	9,846.8200	9.8468	12.935	0	0	0
2012/09/25	R186	07/02/2013	8.32	Put	Bond Future	1,221.6000	1.2216	914.1500	0.9142	(25.168)	0	0	2,000
2012/09/25	R186	07/02/2013	8.47	Call	Bond Future	9,815.5600	9.8156	10,997.7700	10.9978	12.044	0	0	0
2012/09/25	R186	07/02/2013	8.47	Put	Bond Future	958.1900	0.9582	705.1500	0.7052	(26.408)	0	0	0
2012/09/25	R186	07/02/2013	7.00	Call	Bond Future	1,654.7100	1.6547	2,064.9300	2.0649	24.791	0	0	10,300
2012/09/25	R186	07/02/2013	7.00	Put	Bond Future	7,153.5000	7.1535	6,128.4700	6.1285	(14.329)	0	0	0
2012/09/25	R186	07/02/2013	7.25	Call	Bond Future	2,524.7800	2.5248	3,079.4900	3.0795	21.971	0	0	670
2012/09/25	R186	07/02/2013	7.25	Put	Bond Future	5,412.8400	5.4128	4,532.3000	4.5323	(16.268)	0	0	0
2012/09/25	R186	02/05/2013			Bond Future	7.5992	128.2875	7.4524	129.7362	(1.932)	0.0000	0.0000	0
2012/09/25	R186	02/05/2013	7.39	Call	Bond Future	3,879.8600	3.8799	4,523.6300	4.5236	16.593	0	0	0
2012/09/25	R186	02/05/2013	7.39	Put	Bond Future	5,951.5400	5.9515	5,146.6800	5.1467	(13.524)	0	0	0
2012/09/25	R186	02/05/2013	7.40	Call	Bond Future	3,921.4600	3.9215	4,569.9500	4.5700	16.537	0	0	0
2012/09/25	R186	02/05/2013	7.40	Put	Bond Future	5,893.0200	5.8930	5,092.8800	5.0929	(13.578)	0	0	0
2012/09/25	R186	02/05/2013	7.41	Call	Bond Future	3,963.3300	3.9633	4,616.5500	4.6165	16.482	0	0	0
2012/09/25	R186	02/05/2013	7.41	Put	Bond Future	5,834.8800	5.8349	5,039.4700	5.0395	(13.632)	0	0	0
2012/09/25	R189	01/11/2012			Bond Future	213.5052	213.5052	213.4950	213.4950	(0.005)	0.0000	0.0000	0
2012/09/25	R189	01/11/2012	218.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/25	R189	01/11/2012	218.99	Put	Bond Future	5,484.8200	5.4848	5,494.9900	5.4950	0.185	0	0	0
2012/09/25	R189	01/11/2012	219.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/25	R189	01/11/2012	219.00	Put	Bond Future	5,494.8200	5.4948	5,504.9900	5.5050	0.185	0	0	0
2012/09/25	R189	01/11/2012	219.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/25	R189	01/11/2012	219.01	Put	Bond Future	5,504.8200	5.5048	5,514.9900	5.5150	0.185	0	0	0
2012/09/25	R197	01/11/2012			Bond Future	275.4188	275.4188	277.8585	277.8585	0.886	0.0000	0.0000	6,268
2012/09/25	R197	01/11/2012	266.99	Call	Bond Future	8,428.8400	8.4288	10,868.5000	10.8685	28.944	0	0	0
2012/09/25	R197	01/11/2012	266.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/25	R197	01/11/2012	267.00	Call	Bond Future	8,418.8400	8.4188	10,858.5000	10.8585	28.979	0	0	0
2012/09/25	R197	01/11/2012	267.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/25	R197	01/11/2012	267.01	Call	Bond Future	8,408.8400	8.4088	10,848.5000	10.8485	29.013	0	0	0
2012/09/25	R197	01/11/2012	267.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/25	R201	01/11/2012			Bond Future	4.8317	111.1062	4.7848	111.2045	(0.971)	0.0000	0.0000	1,560
2012/09/25	R201	01/11/2012	5.11	Call	Bond Future	621.5800	0.6216	702.8800	0.7029	13.080	0	0	0
2012/09/25	R201	01/11/2012	5.11	Put	Bond Future	40.3300	0.0403	23.2600	0.0233	(42.326)	0	0	0
2012/09/25	R201	07/02/2013			Bond Future	4.7722	108.2436	4.7171	108.3448	(1.155)	0.0000	0.0000	0
2012/09/25	R201	07/02/2013	4.98	Call	Bond Future	587.7400	0.5877	652.1800	0.6522	10.964	0	0	0
2012/09/25	R201	07/02/2013	4.98	Put	Bond Future	206.9800	0.2070	170.1800	0.1702	(17.779)	0	0	0
2012/09/25	R201	02/05/2013			Bond Future	4.6852	109.5682	4.6239	109.6672	(1.308)	0.0000	0.0000	0
2012/09/25	R201	02/05/2013	4.04	Call	Bond Future	110.6600	0.1107	126.7900	0.1268	14.576	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
2012/09/25	R201	02/05/2013	4.04	Put	Bond Future	1,158.0100	1.1580	1,075.2200	1.0752	(7.149)	0	0	0
2012/09/25	R201	02/05/2013	4.05	Call	Bond Future	113.3700	0.1134	129.8300	0.1298	14.519	0	0	0
2012/09/25	R201	02/05/2013	4.05	Put	Bond Future	1,144.3900	1.1444	1,061.9300	1.0619	(7.206)	0	0	0
2012/09/25	R201	02/05/2013	4.06	Call	Bond Future	116.1300	0.1161	132.9400	0.1329	14.475	0	0	0
2012/09/25	R201	02/05/2013	4.06	Put	Bond Future	1,130.8100	1.1308	1,048.7000	1.0487	(7.261)	0	0	0
2012/09/25	R202	01/11/2012			Bond Future	205.2719	205.2719	205.2697	205.2697	(0.001)	0.0000	0.0000	49,424
2012/09/25	R202	01/11/2012	191.99	Call	Bond Future	13,281.9100	13.2819	13,279.6800	13.2797	(0.017)	0	0	0
2012/09/25	R202	01/11/2012	191.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/25	R202	01/11/2012	192.00	Call	Bond Future	13,271.9100	13.2719	13,269.6800	13.2697	(0.017)	0	0	0
2012/09/25	R202	01/11/2012	192.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/25	R202	01/11/2012	192.01	Call	Bond Future	13,261.9100	13.2619	13,259.6800	13.2597	(0.017)	0	0	0
2012/09/25	R202	01/11/2012	192.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/25	R203	01/11/2012			Bond Future	5.8570	111.1616	5.7642	111.5732	(1.585)	0.0000	0.0000	4,688
2012/09/25	R203	01/11/2012	6.87	Call	Bond Future	4,375.6900	4.3757	4,785.4700	4.7855	9.365	0	0	0
2012/09/25	R203	01/11/2012	6.87	Put	Bond Future	2.5800	0.0026	0.6700	0.0007	(74.031)	0	0	0
2012/09/25	R203	07/02/2013			Bond Future	5.9059	112.7078	5.8061	113.1267	(1.690)	0.0000	0.0000	11,310
2012/09/25	R203	07/02/2013	6.11	Call	Bond Future	1,676.3200	1.6763	1,929.4000	1.9294	15.097	0	0	12,600
2012/09/25	R203	07/02/2013	6.11	Put	Bond Future	825.3300	0.8253	659.4700	0.6595	(20.096)	0	0	2,300
2012/09/25	R203	07/02/2013	6.65	Call	Bond Future	3,343.1800	3.3432	3,690.3600	3.6904	10.385	0	0	0
2012/09/25	R203	07/02/2013	6.65	Put	Bond Future	279.9600	0.2800	208.2000	0.2082	(25.632)	0	0	30,250
2012/09/25	R203	07/02/2013	6.94	Call	Bond Future	4,374.7400	4.3747	4,752.0200	4.7520	8.624	0	0	0
2012/09/25	R203	07/02/2013	6.94	Put	Bond Future	146.2500	0.1463	104.5900	0.1046	(28.485)	0	0	0
2012/09/25	R203	02/05/2013			Bond Future	5.9395	109.9302	5.8344	110.3507	(1.770)	0.0000	0.0000	8
2012/09/25	R203	02/05/2013	5.91	Call	Bond Future	1,500.1600	1.5002	1,703.3000	1.7033	13.541	0	0	0
2012/09/25	R203	02/05/2013	5.91	Put	Bond Future	1,618.0900	1.6181	1,400.7600	1.4008	(13.431)	0	0	0
2012/09/25	R203	02/05/2013	5.89	Call	Bond Future	1,462.0400	1.4620	1,661.7300	1.6617	13.658	0	0	0
2012/09/25	R203	02/05/2013	5.89	Put	Bond Future	1,659.9100	1.6599	1,439.1300	1.4391	(13.301)	0	0	0
2012/09/25	R203	02/05/2013	5.90	Call	Bond Future	1,481.0200	1.4810	1,682.4400	1.6824	13.600	0	0	0
2012/09/25	R203	02/05/2013	5.90	Put	Bond Future	1,638.9100	1.6389	1,419.8600	1.4199	(13.366)	0	0	0
2012/09/25	R204	01/11/2012			Bond Future	6.1442	112.3575	6.0517	112.8512	(1.505)	0.0000	0.0000	5,871
2012/09/25	R204	01/11/2012	7.22	Call	Bond Future	5,552.8400	5.5528	6,043.5600	6.0436	8.837	0	0	0
2012/09/25	R204	01/11/2012	7.22	Put	Bond Future	4.2900	0.0043	1.2600	0.0013	(70.629)	0	0	0
2012/09/25	R204	07/02/2013			Bond Future	6.1976	109.8901	6.0995	110.3923	(1.583)	0.0000	0.0000	3,000
2012/09/25	R204	07/02/2013	7.29	Call	Bond Future	5,604.9400	5.6049	6,054.2100	6.0542	8.016	0	0	0
2012/09/25	R204	07/02/2013	7.29	Put	Bond Future	199.9200	0.1999	147.0200	0.1470	(26.461)	0	0	0
2012/09/25	R204	02/05/2013			Bond Future	6.2411	111.2349	6.1387	111.7395	(1.640)	0.0000	0.0000	0
2012/09/25	R204	02/05/2013	6.29	Call	Bond Future	2,175.7400	2.1757	2,433.5600	2.4336	11.850	0	0	0
2012/09/25	R204	02/05/2013	6.29	Put	Bond Future	1,935.6400	1.9356	1,688.7700	1.6888	(12.754)	0	0	0
2012/09/25	R204	02/05/2013	6.30	Call	Bond Future	2,203.2100	2.2032	2,462.9300	2.4629	11.788	0	0	0
2012/09/25	R204	02/05/2013	6.30	Put	Bond Future	1,914.1000	1.9141	1,669.1300	1.6691	(12.798)	0	0	0
2012/09/25	R204	02/05/2013	6.31	Call	Bond Future	2,230.8500	2.2309	2,492.4700	2.4925	11.727	0	0	0
2012/09/25	R204	02/05/2013	6.31	Put	Bond Future	1,892.7600	1.8928	1,649.6900	1.6497	(12.842)	0	0	0
2012/09/25	R206	01/11/2012			Bond Future	4.9717	105.1998	4.9231	105.2565	(0.976)	0.0000	0.0000	1,120
2012/09/25	R206	01/11/2012	5.05	Call	Bond Future	191.0100	0.1910	220.5100	0.2205	15.444	0	0	0

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2012/09/25	R206	01/11/2012	5.05	Put	Bond Future	99.5900	0.0996	72.4100	0.0724	(27.292)	0	0	0
2012/09/25	R206	07/02/2013			Bond Future	4.8933	102.8981	4.8285	102.9570	(1.324)	0.0000	0.0000	0
2012/09/25	R206	07/02/2013	4.76	Call	Bond Future	197.4500	0.1975	219.9400	0.2199	11.390	0	0	0
2012/09/25	R206	07/02/2013	4.76	Put	Bond Future	318.7100	0.3187	282.2800	0.2823	(11.430)	0	0	0
2012/09/25	R206	02/05/2013			Bond Future	4.7493	104.1574	4.6672	104.2136	(1.729)	0.0000	0.0000	0
2012/09/25	R206	02/05/2013	3.39	Call	Bond Future	51.1200	0.0511	57.0100	0.0570	11.522	0	0	0
2012/09/25	R206	02/05/2013	3.39	Put	Bond Future	988.9400	0.9889	938.6000	0.9386	(5.090)	0	0	0
2012/09/25	R206	02/05/2013	3.40	Call	Bond Future	51.9900	0.0520	57.9700	0.0580	11.502	0	0	0
2012/09/25	R206	02/05/2013	3.40	Put	Bond Future	982.8600	0.9829	932.6100	0.9326	(5.113)	0	0	0
2012/09/25	R206	02/05/2013	3.41	Call	Bond Future	52.8800	0.0529	58.9500	0.0589	11.479	0	0	0
2012/09/25	R206	02/05/2013	3.41	Put	Bond Future	976.8000	0.9768	926.6400	0.9266	(5.135)	0	0	0
2012/09/25	R207	01/11/2012			Bond Future	6.4162	106.9754	6.3036	107.6374	(1.755)	0.0000	0.0000	18,919
2012/09/25	R207	01/11/2012	7.58	Call	Bond Future	6,553.6000	6.5536	7,212.2300	7.2122	10.050	0	0	0
2012/09/25	R207	01/11/2012	7.58	Put	Bond Future	4.5000	0.0045	1.1600	0.0012	(74.222)	0	0	0
2012/09/25	R207	07/02/2013			Bond Future	6.4748	104.8239	6.3562	105.4967	(1.831)	0.0000	0.0000	0
2012/09/25	R207	07/02/2013	7.66	Call	Bond Future	6,646.2800	6.6463	7,258.0300	7.2580	9.204	0	0	0
2012/09/25	R207	07/02/2013	7.66	Put	Bond Future	202.7300	0.2027	141.7600	0.1418	(30.074)	0	0	0
2012/09/25	R207	02/05/2013			Bond Future	6.5255	106.1068	6.4024	106.7842	(1.887)	0.0000	0.0000	0
2012/09/25	R207	02/05/2013	6.44	Call	Bond Future	2,138.1300	2.1381	2,457.0300	2.4570	14.915	0	0	0
2012/09/25	R207	02/05/2013	6.44	Put	Bond Future	2,608.0900	2.6081	2,249.5800	2.2496	(13.746)	0	0	0
2012/09/25	R207	02/05/2013	6.45	Call	Bond Future	2,163.1000	2.1631	2,484.5200	2.4845	14.859	0	0	0
2012/09/25	R207	02/05/2013	6.45	Put	Bond Future	2,577.9700	2.5780	2,221.9800	2.2220	(13.809)	0	0	0
2012/09/25	R207	02/05/2013	6.46	Call	Bond Future	2,188.2500	2.1882	2,512.1900	2.5122	14.804	0	0	0
2012/09/25	R207	02/05/2013	6.46	Put	Bond Future	2,548.0700	2.5481	2,194.6000	2.1946	(13.872)	0	0	0
2012/09/25	R208	01/11/2012			Bond Future	6.6128	101.5505	6.4750	102.4375	(2.084)	0.0000	0.0000	11,751
2012/09/25	R208	01/11/2012	6.81	Call	Bond Future	1,856.8300	1.8568	2,462.9600	2.4630	32.643	0	0	0
2012/09/25	R208	01/11/2012	6.81	Put	Bond Future	604.3700	0.6044	323.4400	0.3234	(46.483)	0	0	0
2012/09/25	R208	01/11/2012	7.50	Call	Bond Future	5,518.6000	5.5186	6,383.0700	6.3831	15.665	0	0	0
2012/09/25	R208	01/11/2012	7.50	Put	Bond Future	32.5400	0.0325	9.9500	0.0100	(69.422)	0	0	12,250
2012/09/25	R208	01/11/2012	7.70	Call	Bond Future	6,681.1000	6.6811	7,560.6000	7.5606	13.164	0	0	0
2012/09/25	R208	01/11/2012	7.70	Put	Bond Future	10.0200	0.0100	2.4600	0.0025	(75.449)	0	0	0
2012/09/25	R208	07/02/2013			Bond Future	6.6741	102.9630	6.5300	103.8639	(2.160)	0.0000	0.0000	2,000
2012/09/25	R208	07/02/2013	6.00	Call	Bond Future	603.5000	0.6035	794.3800	0.7944	31.629	0	0	12,250
2012/09/25	R208	07/02/2013	6.00	Put	Bond Future	4,904.0200	4.9040	4,194.0100	4.1940	(14.478)	0	0	0
2012/09/25	R208	07/02/2013	7.78	Call	Bond Future	6,900.9900	6.9010	7,702.8600	7.7029	11.620	0	0	0
2012/09/25	R208	07/02/2013	7.78	Put	Bond Future	308.6400	0.3086	209.6200	0.2096	(32.083)	0	0	0
2012/09/25	R208	02/05/2013			Bond Future	6.7242	100.8298	6.5750	101.7383	(2.218)	0.0000	0.0000	0
2012/09/25	R208	02/05/2013	6.65	Call	Bond Future	2,460.0300	2.4600	2,902.3100	2.9023	17.979	0	0	0
2012/09/25	R208	02/05/2013	6.65	Put	Bond Future	2,910.5700	2.9106	2,444.3600	2.4444	(16.018)	0	0	0
2012/09/25	R208	02/05/2013	6.66	Call	Bond Future	2,488.1500	2.4881	2,933.7200	2.9337	17.908	0	0	0
2012/09/25	R208	02/05/2013	6.66	Put	Bond Future	2,877.8000	2.8778	2,414.8800	2.4149	(16.086)	0	0	0
2012/09/25	R208	02/05/2013	6.64	Call	Bond Future	2,432.1000	2.4321	2,871.0800	2.8711	18.049	0	0	0
2012/09/25	R208	02/05/2013	6.64	Put	Bond Future	2,943.5900	2.9436	2,474.0800	2.4741	(15.950)	0	0	0
2012/09/25	R209	01/11/2012			Bond Future	8.2443	80.0882	8.1071	81.2863	(1.665)	0.0000	0.0000	7,349
2012/09/25	R209	01/11/2012	8.99	Call	Bond Future	6,267.5100	6.2675	7,347.8700	7.3479	17.237	0	0	0



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2012/09/25	R209	01/11/2012	8.99	Put	Bond Future	219.1000	0.2191	101.3800	0.1014	(53.729)	0	0	0
2012/09/25	R209	07/02/2013			Bond Future	8.3200	81.2022	8.1786	82.4181	(1.699)	0.0000	0.0000	0
2012/09/25	R209	07/02/2013	9.06	Call	Bond Future	7,340.9500	7.3410	8,249.1700	8.2492	12.372	0	0	0
2012/09/25	R209	07/02/2013	9.06	Put	Bond Future	1,423.0700	1.4231	1,115.4100	1.1154	(21.619)	0	0	0
2012/09/25	R209	02/05/2013			Bond Future	8.3835	79.0540	8.2388	80.2821	(1.725)	0.0000	0.0000	0
2012/09/25	R209	02/05/2013	7.99	Call	Bond Future	3,148.1800	3.1482	3,639.6700	3.6397	15.612	0	0	0
2012/09/25	R209	02/05/2013	7.99	Put	Bond Future	6,560.2700	6.5603	5,823.6700	5.8237	(11.228)	0	0	0
2012/09/25	R209	02/05/2013	8.00	Call	Bond Future	3,180.3300	3.1803	3,675.4200	3.6754	15.567	0	0	0
2012/09/25	R209	02/05/2013	8.00	Put	Bond Future	6,502.8900	6.5029	5,769.8900	5.7699	(11.272)	0	0	0
2012/09/25	R209	02/05/2013	8.01	Call	Bond Future	3,212.6900	3.2127	3,711.3800	3.7114	15.523	0	0	0
2012/09/25	R209	02/05/2013	8.01	Put	Bond Future	6,445.8700	6.4459	5,716.4700	5.7165	(11.316)	0	0	0
2012/09/25	R210	01/11/2012			Bond Future	156.4725	156.4725	156.4697	156.4697	(0.002)	0.0000	0.0000	3,414
2012/09/25	R210	01/11/2012	144.99	Call	Bond Future	11,482.4700	11.4825	11,479.6600	11.4797	(0.024)	0	0	0
2012/09/25	R210	01/11/2012	144.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/25	R210	01/11/2012	145.00	Call	Bond Future	11,472.4700	11.4725	11,469.6600	11.4697	(0.024)	0	0	0
2012/09/25	R210	01/11/2012	145.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/25	R210	01/11/2012	145.01	Call	Bond Future	11,462.4700	11.4625	11,459.6600	11.4597	(0.025)	0	0	0
2012/09/25	R210	01/11/2012	145.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/25	R211	01/11/2012			Bond Future	122.5796	122.5796	122.7759	122.7759	0.160	0.0000	0.0000	703
2012/09/25	R211	01/11/2012	121.99	Call	Bond Future	589.6100	0.5896	785.9100	0.7859	33.293	0	0	0
2012/09/25	R211	01/11/2012	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/25	R211	01/11/2012	122.00	Call	Bond Future	579.6100	0.5796	775.9100	0.7759	33.868	0	0	0
2012/09/25	R211	01/11/2012	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/25	R211	01/11/2012	122.01	Call	Bond Future	569.6100	0.5696	765.9100	0.7659	34.462	0	0	0
2012/09/25	R211	01/11/2012	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/25	R212	01/11/2012			Bond Future	126.8428	126.8428	127.4718	127.4718	0.496	0.0000	0.0000	5,084
2012/09/25	R212	01/11/2012	121.99	Call	Bond Future	4,852.8200	4.8528	5,481.8000	5.4818	12.961	0	0	0
2012/09/25	R212	01/11/2012	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/25	R212	01/11/2012	122.00	Call	Bond Future	4,842.8200	4.8428	5,471.8000	5.4718	12.988	0	0	0
2012/09/25	R212	01/11/2012	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/25	R212	01/11/2012	122.01	Call	Bond Future	4,832.8200	4.8328	5,461.8000	5.4618	13.015	0	0	0
2012/09/25	R212	01/11/2012	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/25	R213	01/11/2012			Bond Future	8.0208	91.5671	7.8834	92.7932	(1.713)	0.0000	0.0000	6,032
2012/09/25	R213	01/11/2012	7.75	Call	Bond Future	872.4100	0.8724	1,219.6900	1.2197	39.807	0	0	140
2012/09/25	R213	01/11/2012	7.75	Put	Bond Future	3,312.1700	3.3122	2,433.3500	2.4334	(26.533)	0	0	0
2012/09/25	R213	01/11/2012	8.81	Call	Bond Future	6,765.5300	6.7655	7,896.6200	7.8966	16.718	0	0	0
2012/09/25	R213	01/11/2012	8.81	Put	Bond Future	167.5400	0.1675	72.5300	0.0725	(56.709)	0	0	0
2012/09/25	R213	07/02/2013			Bond Future	8.1006	92.8408	7.9587	94.0852	(1.751)	0.0000	0.0000	0
2012/09/25	R213	07/02/2013	8.90	Call	Bond Future	7,798.1000	7.7981	8,758.2700	8.7583	12.313	0	0	0
2012/09/25	R213	07/02/2013	8.90	Put	Bond Future	1,229.3900	1.2294	945.1200	0.9451	(23.123)	0	0	0
2012/09/25	R213	02/05/2013			Bond Future	8.1645	90.4423	8.0193	91.6989	(1.779)	0.0000	0.0000	0
2012/09/25	R213	02/05/2013	7.84	Call	Bond Future	3,299.0200	3.2990	3,821.4300	3.8214	15.835	0	0	0
2012/09/25	R213	02/05/2013	7.84	Put	Bond Future	6,142.7500	6.1427	5,408.5500	5.4086	(11.952)	0	0	0
2012/09/25	R213	02/05/2013	7.85	Call	Bond Future	3,333.0400	3.3330	3,859.2400	3.8592	15.787	0	0	0

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2012/09/25	R213	02/05/2013	7.85	Put	Bond Future	6,087.2000	6.0872	5,356.7900	5.3568	(11.999)	0	0	0
2012/09/25	R213	02/05/2013	7.86	Call	Bond Future	3,367.2600	3.3673	3,897.2700	3.8973	15.740	0	0	0
2012/09/25	R213	02/05/2013	7.86	Put	Bond Future	6,031.9700	6.0320	5,305.3700	5.3054	(12.046)	0	0	0
2012/09/25	R214	01/11/2012			Bond Future	8.2690	81.9515	8.1267	83.2691	(1.721)	0.0000	0.0000	1,714
2012/09/25	R214	01/11/2012	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/25	R214	01/11/2012	7.99	Put	Bond Future	2,617.1500	2.6171	1,299.5200	1.2995	(50.346)	0	0	0
2012/09/25	R214	01/11/2012	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/25	R214	01/11/2012	8.00	Put	Bond Future	2,520.9600	2.5210	1,203.3300	1.2033	(52.267)	0	0	0
2012/09/25	R214	01/11/2012	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/25	R214	01/11/2012	8.01	Put	Bond Future	2,424.9500	2.4250	1,107.3200	1.1073	(54.336)	0	0	0
<b>Total</b>													<b>301845</b>