



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 16/02/2012

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/02/16	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/16	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/16	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/16	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/16	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/16	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/16	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/16	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/16	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/16	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/16	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/16	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/16	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/16	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/16	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2012/02/16	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/16	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/16	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/16	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/16	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/16	AL7T 2012/05/03			Index Future	423.7970	422.7220	(0.254)	0.0000	0.0000	16
2012/02/16	AL7T 2012/08/02			Index Future	430.1410	429.0440	(0.255)	0.0000	0.0000	0
2012/02/16	ALBI 2012/05/03			Index Future	385.5520	384.7630	(0.205)	0.0000	0.0000	906
2012/02/16	ALBI 2012/08/02			Index Future	391.3240	390.5170	(0.206)	0.0000	0.0000	118
2012/02/16	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/16	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/16	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/16	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/16	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/16	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/16	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/16	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/16	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/16	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/16	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/16	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0

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2012/02/16	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/16	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/16	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/16	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/16	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/16	CAAN 2012/03/30			Can-Do Future	0.0802	0.1053	31.297	0.0000	0.0000	0
2012/02/16	CAAO 2012/03/30			Can-Do Future	0.1695	0.1371	(19.115)	0.0000	0.0000	100,000
2012/02/16	CAAT 2012/02/29			Can-Do Future	0.0228	0.0419	83.772	0.0000	0.0000	12,500
2012/02/16	CAAV 2012/02/29			Can-Do Future	0.0796	0.0399	(49.874)	0.0000	0.0000	12,987
2012/02/16	CAAW2012/04/20			Any day expiry	7.7891	7.8950	1.360	0.0000	0.0000	0
2012/02/16	CAAW2012/04/20	8.10	Call	Any day expiry	118.0000	152.0000	28.814	0	0	0
2012/02/16	CAAW2012/04/20	8.10	Put	Any day expiry	429.0000	357.0000	(16.783)	0	0	0
2012/02/16	CAAW2012/04/20	8.15	Call	Any day expiry	108.0000	138.0000	27.778	0	0	0
2012/02/16	CAAW2012/04/20	8.15	Put	Any day expiry	469.0000	393.0000	(16.205)	0	0	0
2012/02/16	CAAW2012/04/20	8.05	Call	Any day expiry	131.0000	167.0000	27.481	0	0	0
2012/02/16	CAAW2012/04/20	8.05	Put	Any day expiry	392.0000	322.0000	(17.857)	0	0	0
2012/02/16	CAAX 2012/03/30			Can-Do Future	0.0716	0.0883	23.324	0.0000	0.0000	12,500
2012/02/16	CAAY 2012/04/30			Can-Do Future	0.0748	0.0880	17.647	0.0000	0.0000	12,500
2012/02/16	CAAZ 2012/06/18			Can-Do Future	0.0870	0.1039	19.425	0.0000	0.0000	5,670
2012/02/16	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/16	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/16	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2012/02/16	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/16	DAAA 2012/03/29			Any day expiry	7.7646	7.8701	1.359	0.0000	0.0000	0
2012/02/16	DAAA 2012/03/29	7.90	Call	Any day expiry	125.0000	168.0000	34.400	0	0	0
2012/02/16	DAAA 2012/03/29	7.90	Put	Any day expiry	260.0000	198.0000	(23.846)	0	0	0
2012/02/16	DAAA 2012/03/29	7.95	Call	Any day expiry	110.0000	149.0000	35.455	0	0	0
2012/02/16	DAAA 2012/03/29	7.95	Put	Any day expiry	295.0000	229.0000	(22.373)	0	0	0
2012/02/16	DAAA 2012/03/29	7.85	Call	Any day expiry	141.0000	189.0000	34.043	0	0	0
2012/02/16	DAAA 2012/03/29	7.85	Put	Any day expiry	226.0000	169.0000	(25.221)	0	0	0
2012/02/16	GOVI 2012/05/03			GOVI	386.5320	385.7690	(0.197)	0.0000	0.0000	181
2012/02/16	GOVI 2012/05/03	382.00	Call	GOVI	45,320.0000	37,690.0000	(16.836)	0	0	0
2012/02/16	GOVI 2012/05/03	382.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/02/16	GOVI 2012/05/03	382.01	Call	GOVI	45,220.0000	37,590.0000	(16.873)	0	0	0
2012/02/16	GOVI 2012/05/03	382.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/02/16	GOVI 2012/05/03	381.99	Call	GOVI	45,420.0000	37,790.0000	(16.799)	0	0	0
2012/02/16	GOVI 2012/05/03	381.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/02/16	GOVI 2012/08/02			GOVI	392.3180	391.5390	(0.199)	0.0000	0.0000	0
2012/02/16	GOVI 2012/08/02	390.00	Call	GOVI	23,180.0000	15,390.0000	(33.607)	0	0	0
2012/02/16	GOVI 2012/08/02	390.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/02/16	GOVI 2012/08/02	390.01	Call	GOVI	23,080.0000	15,290.0000	(33.752)	0	0	0
2012/02/16	GOVI 2012/08/02	390.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/02/16	GOVI 2012/08/02	389.99	Call	GOVI	23,280.0000	15,490.0000	(33.462)	0	0	0
2012/02/16	GOVI 2012/08/02	389.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/02/16	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/02/16	IGOV 2012/05/03			Index Future	169.8680	169.8660	(0.001)	0.0000	0.0000	514
2012/02/16	IGOV 2012/08/02			Index Future	172.4100	172.4060	(0.002)	0.0000	0.0000	0
2012/02/16	ILBI 2012/05/03			Index Future	461.0820	461.0820	0.000	0.0000	0.0000	0
2012/02/16	ILBI 2012/08/02			Index Future	469.6520	469.6520	0.000	0.0000	0.0000	152
2012/02/16	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2012/02/16	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0

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2012/02/16	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2012/02/16	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2012/02/16	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2012/02/16	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2012/02/16	JBAF 2012/03/20			Jibar Tradeable Future	5.6100	5.6100	0.000	0.0000	0.0000	2,390
2012/02/16	JBAF 2012/04/18			Jibar Tradeable Future	5.6200	5.6200	0.000	0.0000	0.0000	0
2012/02/16	JBAF 2012/05/16			Jibar Tradeable Future	5.6200	5.6300	0.178	0.0000	0.0000	0
2012/02/16	JBAF 2012/06/20			Jibar Tradeable Future	5.6400	5.6500	0.177	0.0000	0.0000	2,890
2012/02/16	JBAF 2012/07/18			Jibar Tradeable Future	5.6600	5.6800	0.353	0.0000	0.0000	0
2012/02/16	JBAF 2012/08/15			Jibar Tradeable Future	5.6900	5.7200	0.527	0.0000	0.0000	0
2012/02/16	JBAF 2012/09/19			Jibar Tradeable Future	5.7200	5.7500	0.524	0.0000	0.0000	44,760
2012/02/16	JBAF 2012/12/19			Jibar Tradeable Future	5.8400	5.8900	0.856	0.0000	0.0000	940
2012/02/16	JBAF 2013/03/20			Jibar Tradeable Future	6.0100	6.0500	0.666	0.0000	0.0000	790
2012/02/16	JBAF 2013/06/19			Jibar Tradeable Future	6.1100	6.2300	1.964	0.0000	0.0000	1,250
2012/02/16	JBAF 2013/09/18			Jibar Tradeable Future	6.3400	6.4200	1.262	0.0000	0.0000	1,700
2012/02/16	JBAF 2013/12/18			Jibar Tradeable Future	6.5300	6.6100	1.225	0.0000	0.0000	1,500
2012/02/16	R157 2012/05/03			Bond Future	6.6720	6.7250	0.794	0.0000	0.0000	10,835
2012/02/16	R157 2012/05/03	8.25	Call	Bond Future	5,113.0000	4,937.0000	(3.442)	0	0	0
2012/02/16	R157 2012/05/03	8.25	Put	Bond Future	2.0000	2.0000	0.000	0	0	0
2012/02/16	R157 2012/05/03	8.30	Call	Bond Future	5,270.0000	5,094.0000	(3.340)	0	0	0
2012/02/16	R157 2012/05/03	8.30	Put	Bond Future	2.0000	2.0000	0.000	0	0	0
2012/02/16	R157 2012/05/03	8.20	Call	Bond Future	4,956.0000	4,780.0000	(3.551)	0	0	0
2012/02/16	R157 2012/05/03	8.20	Put	Bond Future	3.0000	3.0000	0.000	0	0	0
2012/02/16	R157 2012/05/03	6.25	Put	Bond Future	1,617.0000	1,757.0000	8.658	0	0	0
2012/02/16	R157 2012/05/03	6.25	Call	Bond Future	202.0000	165.0000	(18.317)	0	0	1,500
2012/02/16	R157 2012/05/03	6.50	Call	Bond Future	448.0000	381.0000	(14.955)	0	0	0
2012/02/16	R157 2012/05/03	6.50	Put	Bond Future	1,022.0000	1,132.0000	10.763	0	0	1,500
2012/02/16	R157 2012/05/03	6.75	Call	Bond Future	844.0000	744.0000	(11.848)	0	0	0
2012/02/16	R157 2012/05/03	6.75	Put	Bond Future	585.0000	661.0000	12.991	0	0	1,500
2012/02/16	R157 2012/08/02			Bond Future	6.7270	6.7860	0.877	0.0000	0.0000	0
2012/02/16	R157 2012/08/02	8.00	Call	Bond Future	4,017.0000	3,854.0000	(4.058)	0	0	0

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2012/02/16	R157 2012/08/02	8.00	Put	Bond Future	176.0000	195.0000	10.795	0	0	0
2012/02/16	R157 2012/08/02	8.05	Call	Bond Future	4,148.0000	3,984.0000	(3.954)	0	0	0
2012/02/16	R157 2012/08/02	8.05	Put	Bond Future	159.0000	177.0000	11.321	0	0	0
2012/02/16	R157 2012/08/02	7.95	Call	Bond Future	3,887.0000	3,726.0000	(4.142)	0	0	0
2012/02/16	R157 2012/08/02	7.95	Put	Bond Future	194.0000	214.0000	10.309	0	0	0
2012/02/16	R157 2012/11/01			Bond Future	6.7740	6.8390	0.960	0.0000	0.0000	0
2012/02/16	R157 2012/11/01	7.00	Call	Bond Future	1,774.0000	1,667.0000	(6.032)	0	0	0
2012/02/16	R157 2012/11/01	7.00	Put	Bond Future	1,136.0000	1,213.0000	6.778	0	0	0
2012/02/16	R157 2012/11/01	7.05	Call	Bond Future	1,858.0000	1,748.0000	(5.920)	0	0	0
2012/02/16	R157 2012/11/01	7.05	Put	Bond Future	1,079.0000	1,153.0000	6.858	0	0	0
2012/02/16	R157 2012/11/01	6.95	Call	Bond Future	1,690.0000	1,586.0000	(6.154)	0	0	0
2012/02/16	R157 2012/11/01	6.95	Put	Bond Future	1,193.0000	1,273.0000	6.706	0	0	0
2012/02/16	R157 2013/02/07			Bond Future	6.8090	6.8820	1.072	0.0000	0.0000	0
2012/02/16	R157 2013/02/07	6.75	Call	Bond Future	1,430.0000	1,338.0000	(6.434)	0	0	0
2012/02/16	R157 2013/02/07	6.75	Put	Bond Future	1,581.0000	1,676.0000	6.009	0	0	0
2012/02/16	R157 2013/02/07	6.80	Call	Bond Future	1,497.0000	1,402.0000	(6.346)	0	0	0
2012/02/16	R157 2013/02/07	6.80	Put	Bond Future	1,520.0000	1,612.0000	6.053	0	0	0
2012/02/16	R157 2013/02/07	6.70	Call	Bond Future	1,367.0000	1,277.0000	(6.584)	0	0	0
2012/02/16	R157 2013/02/07	6.70	Put	Bond Future	1,647.0000	1,744.0000	5.889	0	0	0
2012/02/16	R186 2012/05/03			Bond Future	8.3190	8.3600	0.493	0.0000	0.0000	28,056
2012/02/16	R186 2012/05/03	9.00	Call	Bond Future	6,857.0000	6,529.0000	(4.783)	0	0	0
2012/02/16	R186 2012/05/03	9.00	Put	Bond Future	666.0000	725.0000	8.859	0	0	0
2012/02/16	R186 2012/05/03	9.05	Call	Bond Future	7,221.0000	6,887.0000	(4.625)	0	0	0
2012/02/16	R186 2012/05/03	9.05	Put	Bond Future	595.0000	647.0000	8.739	0	0	0
2012/02/16	R186 2012/05/03	8.95	Call	Bond Future	6,499.0000	6,176.0000	(4.970)	0	0	0
2012/02/16	R186 2012/05/03	8.95	Put	Bond Future	747.0000	810.0000	8.434	0	0	0
2012/02/16	R186 2012/05/03	7.90	Put	Bond Future	5,132.0000	5,402.0000	5.261	0	0	0
2012/02/16	R186 2012/05/03	7.90	Call	Bond Future	1,076.0000	960.0000	(10.781)	0	0	2,250
2012/02/16	R186 2012/05/03	8.20	Put	Bond Future	3,236.0000	3,440.0000	6.304	0	0	0
2012/02/16	R186 2012/05/03	8.20	Call	Bond Future	2,104.0000	1,921.0000	(8.698)	0	0	750
2012/02/16	R186 2012/05/03	8.50	Call	Bond Future	3,590.0000	3,342.0000	(6.908)	0	0	0
2012/02/16	R186 2012/05/03	8.50	Put	Bond Future	1,897.0000	2,036.0000	7.327	0	0	750
2012/02/16	R186 2012/05/03	8.85	Call	Bond Future	5,798.0000	5,489.0000	(5.329)	0	0	0
2012/02/16	R186 2012/05/03	8.85	Put	Bond Future	930.0000	1,008.0000	8.387	0	0	2,250

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2012/02/16	R186 2012/08/02			Bond Future	8.3900	8.4320	0.501	0.0000	0.0000	0
2012/02/16	R186 2012/08/02	8.75	Call	Bond Future	6,734.0000	6,479.0000	(3.787)	0	0	0
2012/02/16	R186 2012/08/02	8.75	Put	Bond Future	3,462.0000	3,595.0000	3.842	0	0	0
2012/02/16	R186 2012/08/02	8.80	Call	Bond Future	7,009.0000	6,749.0000	(3.710)	0	0	0
2012/02/16	R186 2012/08/02	8.80	Put	Bond Future	3,292.0000	3,421.0000	3.919	0	0	0
2012/02/16	R186 2012/08/02	8.70	Call	Bond Future	6,463.0000	6,214.0000	(3.853)	0	0	0
2012/02/16	R186 2012/08/02	8.70	Put	Bond Future	3,637.0000	3,777.0000	3.849	0	0	0
2012/02/16	R186 2012/08/02	8.25	Put	Bond Future	5,591.0000	5,782.0000	3.416	0	0	0
2012/02/16	R186 2012/08/02	8.25	Call	Bond Future	4,282.0000	4,084.0000	(4.624)	0	0	8,750
2012/02/16	R186 2012/08/02	8.66	Call	Bond Future	6,250.0000	6,005.0000	(3.920)	0	0	0
2012/02/16	R186 2012/08/02	8.66	Put	Bond Future	3,783.0000	3,927.0000	3.807	0	0	276
2012/02/16	R186 2012/08/02	7.66	Put	Bond Future	9,231.0000	9,494.0000	2.849	0	0	0
2012/02/16	R186 2012/08/02	7.66	Call	Bond Future	2,171.0000	2,045.0000	(5.804)	0	0	276
2012/02/16	R186 2012/08/02	7.76	Put	Bond Future	8,526.0000	8,777.0000	2.944	0	0	0
2012/02/16	R186 2012/08/02	7.76	Call	Bond Future	2,468.0000	2,330.0000	(5.592)	0	0	43
2012/02/16	R186 2012/08/02	8.76	Call	Bond Future	6,788.0000	6,533.0000	(3.757)	0	0	0
2012/02/16	R186 2012/08/02	8.76	Put	Bond Future	3,427.0000	3,560.0000	3.881	0	0	43
2012/02/16	R186 2012/11/01			Bond Future	8.4560	8.4990	0.509	0.0000	0.0000	0
2012/02/16	R186 2012/11/01	8.75	Call	Bond Future	7,434.0000	7,192.0000	(3.255)	0	0	0
2012/02/16	R186 2012/11/01	8.75	Put	Bond Future	4,799.0000	4,948.0000	3.105	0	0	0
2012/02/16	R186 2012/11/01	8.80	Call	Bond Future	7,690.0000	7,444.0000	(3.199)	0	0	0
2012/02/16	R186 2012/11/01	8.80	Put	Bond Future	4,615.0000	4,760.0000	3.142	0	0	0
2012/02/16	R186 2012/11/01	8.70	Call	Bond Future	7,181.0000	6,943.0000	(3.314)	0	0	0
2012/02/16	R186 2012/11/01	8.70	Put	Bond Future	4,988.0000	5,141.0000	3.067	0	0	0
2012/02/16	R186 2013/02/07			Bond Future	8.5220	8.5670	0.528	0.0000	0.0000	0
2012/02/16	R186 2013/02/07	8.50	Call	Bond Future	6,846.0000	6,627.0000	(3.199)	0	0	0
2012/02/16	R186 2013/02/07	8.50	Put	Bond Future	7,043.0000	7,225.0000	2.584	0	0	0
2012/02/16	R186 2013/02/07	8.55	Call	Bond Future	7,074.0000	6,851.0000	(3.152)	0	0	0
2012/02/16	R186 2013/02/07	8.55	Put	Bond Future	6,824.0000	7,002.0000	2.608	0	0	0
2012/02/16	R186 2013/02/07	8.45	Call	Bond Future	6,628.0000	6,413.0000	(3.244)	0	0	0
2012/02/16	R186 2013/02/07	8.45	Put	Bond Future	7,274.0000	7,461.0000	2.571	0	0	0
2012/02/16	R189 2012/05/03			Bond Future	215.5185	215.5019	(0.008)	0.0000	0.0000	0
2012/02/16	R189 2012/05/03	215.00	Call	Bond Future	519.0000	502.0000	(3.276)	0	0	0
2012/02/16	R189 2012/05/03	215.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2012/02/16	R189 2012/05/03	215.05	Call	Bond Future	469.0000	452.0000	(3.625)	0	0	0
2012/02/16	R189 2012/05/03	215.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/16	R189 2012/05/03	214.95	Call	Bond Future	569.0000	552.0000	(2.988)	0	0	0
2012/02/16	R189 2012/05/03	214.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/16	R197 2012/05/03			Bond Future	252.0757	252.0732	(0.001)	0.0000	0.0000	1,005
2012/02/16	R197 2012/05/03	251.00	Call	Bond Future	1,076.0000	1,073.0000	(0.279)	0	0	0
2012/02/16	R197 2012/05/03	251.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/16	R197 2012/05/03	251.05	Call	Bond Future	1,026.0000	1,023.0000	(0.292)	0	0	0
2012/02/16	R197 2012/05/03	251.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/16	R197 2012/05/03	250.95	Call	Bond Future	1,126.0000	1,123.0000	(0.266)	0	0	0
2012/02/16	R197 2012/05/03	250.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/16	R201 2012/05/03			Bond Future	6.1850	6.1680	(0.275)	0.0000	0.0000	968
2012/02/16	R201 2012/05/03	7.75	Call	Bond Future	3,791.0000	3,833.0000	1.108	0	0	0
2012/02/16	R201 2012/05/03	7.75	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2012/02/16	R201 2012/05/03	7.80	Call	Bond Future	3,909.0000	3,951.0000	1.074	0	0	0
2012/02/16	R201 2012/05/03	7.80	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2012/02/16	R201 2012/05/03	7.70	Call	Bond Future	3,672.0000	3,714.0000	1.144	0	0	0
2012/02/16	R201 2012/05/03	7.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/16	R201 2012/08/02			Bond Future	6.1980	6.1800	(0.290)	0.0000	0.0000	0
2012/02/16	R201 2012/08/02	7.50	Call	Bond Future	2,968.0000	3,005.0000	1.247	0	0	0
2012/02/16	R201 2012/08/02	7.50	Put	Bond Future	87.0000	83.0000	(4.598)	0	0	0
2012/02/16	R201 2012/08/02	7.55	Call	Bond Future	3,068.0000	3,104.0000	1.173	0	0	0
2012/02/16	R201 2012/08/02	7.55	Put	Bond Future	78.0000	73.0000	(6.410)	0	0	0
2012/02/16	R201 2012/08/02	7.45	Call	Bond Future	2,870.0000	2,906.0000	1.254	0	0	0
2012/02/16	R201 2012/08/02	7.45	Put	Bond Future	97.0000	93.0000	(4.124)	0	0	0
2012/02/16	R201 2012/11/01			Bond Future	6.1860	6.1650	(0.339)	0.0000	0.0000	0
2012/02/16	R201 2012/11/01	6.50	Call	Bond Future	1,289.0000	1,313.0000	1.862	0	0	0
2012/02/16	R201 2012/11/01	6.50	Put	Bond Future	655.0000	637.0000	(2.748)	0	0	0
2012/02/16	R201 2012/11/01	6.55	Call	Bond Future	1,353.0000	1,378.0000	1.848	0	0	0
2012/02/16	R201 2012/11/01	6.55	Put	Bond Future	619.0000	601.0000	(2.908)	0	0	0
2012/02/16	R201 2012/11/01	6.45	Call	Bond Future	1,226.0000	1,250.0000	1.958	0	0	0
2012/02/16	R201 2012/11/01	6.45	Put	Bond Future	693.0000	674.0000	(2.742)	0	0	0
2012/02/16	R201 2013/02/07			Bond Future	6.1290	6.1060	(0.375)	0.0000	0.0000	0



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2012/02/16	R201	2013/02/07	6.25	Call	Bond Future	1,068.0000	1,089.0000	1.966	0	0	0
2012/02/16	R201	2013/02/07	6.25	Put	Bond Future	853.0000	833.0000	(2.345)	0	0	0
2012/02/16	R201	2013/02/07	6.30	Call	Bond Future	1,118.0000	1,139.0000	1.878	0	0	0
2012/02/16	R201	2013/02/07	6.30	Put	Bond Future	814.0000	794.0000	(2.457)	0	0	0
2012/02/16	R201	2013/02/07	6.20	Call	Bond Future	1,019.0000	1,040.0000	2.061	0	0	0
2012/02/16	R201	2013/02/07	6.20	Put	Bond Future	893.0000	873.0000	(2.240)	0	0	0
2012/02/16	R202	2012/05/03			Bond Future	187.4792	187.4783	0.000	0.0000	0.0000	36,952
2012/02/16	R202	2012/05/03	190.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/16	R202	2012/05/03	190.00	Put	Bond Future	2,521.0000	2,522.0000	0.040	0	0	0
2012/02/16	R202	2012/05/03	190.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/16	R202	2012/05/03	190.05	Put	Bond Future	2,571.0000	2,572.0000	0.039	0	0	0
2012/02/16	R202	2012/05/03	189.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/16	R202	2012/05/03	189.95	Put	Bond Future	2,471.0000	2,472.0000	0.040	0	0	0
2012/02/16	R203	2012/05/03			Bond Future	7.2540	7.2900	0.496	0.0000	0.0000	3,536
2012/02/16	R203	2012/05/03	8.75	Call	Bond Future	6,470.0000	6,309.0000	(2.488)	0	0	0
2012/02/16	R203	2012/05/03	8.75	Put	Bond Future	11.0000	12.0000	9.091	0	0	0
2012/02/16	R203	2012/05/03	8.80	Call	Bond Future	6,675.0000	6,514.0000	(2.412)	0	0	0
2012/02/16	R203	2012/05/03	8.80	Put	Bond Future	9.0000	10.0000	11.111	0	0	0
2012/02/16	R203	2012/05/03	8.70	Call	Bond Future	6,264.0000	6,105.0000	(2.538)	0	0	0
2012/02/16	R203	2012/05/03	8.70	Put	Bond Future	13.0000	16.0000	23.077	0	0	0
2012/02/16	R203	2012/05/03	7.00	Put	Bond Future	1,736.0000	1,839.0000	5.933	0	0	0
2012/02/16	R203	2012/05/03	7.00	Call	Bond Future	588.0000	529.0000	(10.034)	0	0	4,200
2012/02/16	R203	2012/05/03	7.15	Put	Bond Future	1,321.0000	1,408.0000	6.586	0	0	0
2012/02/16	R203	2012/05/03	7.15	Call	Bond Future	853.0000	778.0000	(8.792)	0	0	1,400
2012/02/16	R203	2012/05/03	7.45	Call	Bond Future	1,582.0000	1,475.0000	(6.764)	0	0	0
2012/02/16	R203	2012/05/03	7.45	Put	Bond Future	707.0000	761.0000	7.638	0	0	1,400
2012/02/16	R203	2012/05/03	7.80	Call	Bond Future	2,713.0000	2,578.0000	(4.976)	0	0	0
2012/02/16	R203	2012/05/03	7.80	Put	Bond Future	297.0000	323.0000	8.754	0	0	4,200
2012/02/16	R203	2012/08/02			Bond Future	7.3230	7.3610	0.519	0.0000	0.0000	0
2012/02/16	R203	2012/08/02	8.50	Call	Bond Future	5,373.0000	5,234.0000	(2.587)	0	0	0
2012/02/16	R203	2012/08/02	8.50	Put	Bond Future	462.0000	486.0000	5.195	0	0	0
2012/02/16	R203	2012/08/02	8.55	Call	Bond Future	5,541.0000	5,400.0000	(2.545)	0	0	0
2012/02/16	R203	2012/08/02	8.55	Put	Bond Future	428.0000	450.0000	5.140	0	0	0

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2012/02/16	R203 2012/08/02	8.45	Call	Bond Future	5,207.0000	5,069.0000	(2.650)	0	0	0
2012/02/16	R203 2012/08/02	8.45	Put	Bond Future	499.0000	524.0000	5.010	0	0	0
2012/02/16	R203 2012/11/01			Bond Future	7.3890	7.4300	0.555	0.0000	0.0000	0
2012/02/16	R203 2012/11/01	7.75	Call	Bond Future	3,168.0000	3,062.0000	(3.346)	0	0	0
2012/02/16	R203 2012/11/01	7.75	Put	Bond Future	1,699.0000	1,761.0000	3.649	0	0	0
2012/02/16	R203 2012/11/01	7.80	Call	Bond Future	3,294.0000	3,186.0000	(3.279)	0	0	0
2012/02/16	R203 2012/11/01	7.80	Put	Bond Future	1,623.0000	1,683.0000	3.697	0	0	0
2012/02/16	R203 2012/11/01	7.70	Call	Bond Future	3,045.0000	2,941.0000	(3.415)	0	0	0
2012/02/16	R203 2012/11/01	7.70	Put	Bond Future	1,778.0000	1,842.0000	3.600	0	0	0
2012/02/16	R203 2013/02/07			Bond Future	7.4530	7.4970	0.590	0.0000	0.0000	0
2012/02/16	R203 2013/02/07	6.50	Call	Bond Future	1,096.0000	1,045.0000	(4.653)	0	0	0
2012/02/16	R203 2013/02/07	6.50	Put	Bond Future	4,893.0000	5,014.0000	2.473	0	0	0
2012/02/16	R203 2013/02/07	6.55	Call	Bond Future	1,156.0000	1,102.0000	(4.671)	0	0	0
2012/02/16	R203 2013/02/07	6.55	Put	Bond Future	4,750.0000	4,867.0000	2.463	0	0	0
2012/02/16	R203 2013/02/07	6.45	Call	Bond Future	1,043.0000	994.0000	(4.698)	0	0	0
2012/02/16	R203 2013/02/07	6.45	Put	Bond Future	5,044.0000	5,167.0000	2.439	0	0	0
2012/02/16	R204 2012/05/03			Bond Future	7.5620	7.5920	0.397	0.0000	0.0000	3,150
2012/02/16	R204 2012/05/03	8.75	Call	Bond Future	6,019.0000	5,867.0000	(2.525)	0	0	0
2012/02/16	R204 2012/05/03	8.75	Put	Bond Future	59.0000	63.0000	6.780	0	0	0
2012/02/16	R204 2012/05/03	8.80	Call	Bond Future	6,250.0000	6,098.0000	(2.432)	0	0	0
2012/02/16	R204 2012/05/03	8.80	Put	Bond Future	49.0000	53.0000	8.163	0	0	0
2012/02/16	R204 2012/05/03	8.70	Call	Bond Future	5,788.0000	5,637.0000	(2.609)	0	0	0
2012/02/16	R204 2012/05/03	8.70	Put	Bond Future	70.0000	75.0000	7.143	0	0	0
2012/02/16	R204 2012/05/03	7.00	Put	Bond Future	3,291.0000	3,414.0000	3.737	0	0	0
2012/02/16	R204 2012/05/03	7.00	Call	Bond Future	312.0000	279.0000	(10.577)	0	0	550
2012/02/16	R204 2012/05/03	7.75	Call	Bond Future	1,872.0000	1,769.0000	(5.502)	0	0	0
2012/02/16	R204 2012/05/03	7.75	Put	Bond Future	899.0000	952.0000	5.895	0	0	550
2012/02/16	R204 2012/08/02			Bond Future	7.6360	7.6680	0.419	0.0000	0.0000	0
2012/02/16	R204 2012/08/02	8.50	Call	Bond Future	5,149.0000	5,021.0000	(2.486)	0	0	0
2012/02/16	R204 2012/08/02	8.50	Put	Bond Future	916.0000	949.0000	3.603	0	0	0
2012/02/16	R204 2012/08/02	8.55	Call	Bond Future	5,332.0000	5,203.0000	(2.419)	0	0	0
2012/02/16	R204 2012/08/02	8.55	Put	Bond Future	861.0000	893.0000	3.717	0	0	0
2012/02/16	R204 2012/08/02	8.45	Call	Bond Future	4,967.0000	4,841.0000	(2.537)	0	0	0
2012/02/16	R204 2012/08/02	8.45	Put	Bond Future	973.0000	1,008.0000	3.597	0	0	0

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2012/02/16	R204 2012/11/01			Bond Future	7.7050	7.7390	0.441	0.0000	0.0000	0
2012/02/16	R204 2012/11/01	8.00	Call	Bond Future	3,693.0000	3,591.0000	(2.762)	0	0	0
2012/02/16	R204 2012/11/01	8.00	Put	Bond Future	2,274.0000	2,337.0000	2.770	0	0	0
2012/02/16	R204 2012/11/01	8.05	Call	Bond Future	3,836.0000	3,732.0000	(2.711)	0	0	0
2012/02/16	R204 2012/11/01	8.05	Put	Bond Future	2,179.0000	2,239.0000	2.754	0	0	0
2012/02/16	R204 2012/11/01	7.95	Call	Bond Future	3,554.0000	3,453.0000	(2.842)	0	0	0
2012/02/16	R204 2012/11/01	7.95	Put	Bond Future	2,374.0000	2,437.0000	2.654	0	0	0
2012/02/16	R204 2013/02/07			Bond Future	7.7730	7.8090	0.463	0.0000	0.0000	0
2012/02/16	R204 2013/02/07	8.00	Call	Bond Future	3,874.0000	3,775.0000	(2.555)	0	0	0
2012/02/16	R204 2013/02/07	8.00	Put	Bond Future	2,822.0000	2,891.0000	2.445	0	0	0
2012/02/16	R204 2013/02/07	8.05	Call	Bond Future	4,007.0000	3,906.0000	(2.521)	0	0	0
2012/02/16	R204 2013/02/07	8.05	Put	Bond Future	2,725.0000	2,792.0000	2.459	0	0	0
2012/02/16	R204 2013/02/07	7.95	Call	Bond Future	3,743.0000	3,646.0000	(2.592)	0	0	0
2012/02/16	R204 2013/02/07	7.95	Put	Bond Future	2,922.0000	2,992.0000	2.396	0	0	0
2012/02/16	R206 2012/05/03			Bond Future	6.1030	6.0800	(0.377)	0.0000	0.0000	300
2012/02/16	R206 2012/05/03	7.50	Call	Bond Future	2,211.0000	2,248.0000	1.673	0	0	0
2012/02/16	R206 2012/05/03	7.50	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2012/02/16	R206 2012/05/03	7.55	Call	Bond Future	2,289.0000	2,326.0000	1.616	0	0	0
2012/02/16	R206 2012/05/03	7.55	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2012/02/16	R206 2012/05/03	7.45	Call	Bond Future	2,133.0000	2,170.0000	1.735	0	0	0
2012/02/16	R206 2012/05/03	7.45	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2012/02/16	R206 2012/08/02			Bond Future	6.1130	6.0860	(0.442)	0.0000	0.0000	0
2012/02/16	R206 2012/08/02	7.25	Call	Bond Future	1,609.0000	1,642.0000	2.051	0	0	0
2012/02/16	R206 2012/08/02	7.25	Put	Bond Future	62.0000	58.0000	(6.452)	0	0	0
2012/02/16	R206 2012/08/02	7.30	Call	Bond Future	1,670.0000	1,703.0000	1.976	0	0	0
2012/02/16	R206 2012/08/02	7.30	Put	Bond Future	56.0000	52.0000	(7.143)	0	0	0
2012/02/16	R206 2012/08/02	7.20	Call	Bond Future	1,550.0000	1,582.0000	2.065	0	0	0
2012/02/16	R206 2012/08/02	7.20	Put	Bond Future	70.0000	65.0000	(7.143)	0	0	0
2012/02/16	R206 2012/11/01			Bond Future	6.0650	6.0330	(0.528)	0.0000	0.0000	0
2012/02/16	R206 2012/11/01	6.00	Call	Bond Future	461.0000	478.0000	3.688	0	0	0
2012/02/16	R206 2012/11/01	6.00	Put	Bond Future	536.0000	516.0000	(3.731)	0	0	0
2012/02/16	R206 2012/11/01	6.05	Call	Bond Future	490.0000	507.0000	3.469	0	0	0
2012/02/16	R206 2012/11/01	6.05	Put	Bond Future	507.0000	487.0000	(3.945)	0	0	0
2012/02/16	R206 2012/11/01	5.95	Call	Bond Future	433.0000	449.0000	3.695	0	0	0

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2012/02/16	R206 2012/11/01	5.95	Put	Bond Future	565.0000	544.0000	(3.717)	0	0	0
2012/02/16	R206 2013/02/07			Bond Future	5.9120	5.8710	(0.694)	0.0000	0.0000	0
2012/02/16	R206 2013/02/07	6.00	Call	Bond Future	500.0000	519.0000	3.800	0	0	0
2012/02/16	R206 2013/02/07	6.00	Put	Bond Future	421.0000	403.0000	(4.276)	0	0	0
2012/02/16	R206 2013/02/07	6.05	Call	Bond Future	524.0000	544.0000	3.817	0	0	0
2012/02/16	R206 2013/02/07	6.05	Put	Bond Future	400.0000	384.0000	(4.000)	0	0	0
2012/02/16	R206 2013/02/07	5.95	Call	Bond Future	476.0000	494.0000	3.782	0	0	0
2012/02/16	R206 2013/02/07	5.95	Put	Bond Future	442.0000	423.0000	(4.299)	0	0	0
2012/02/16	R207 2012/05/03			Bond Future	7.7970	7.8430	0.590	0.0000	0.0000	24,915
2012/02/16	R207 2012/05/03	8.75	Call	Bond Future	5,313.0000	5,076.0000	(4.461)	0	0	0
2012/02/16	R207 2012/05/03	8.75	Put	Bond Future	162.0000	182.0000	12.346	0	0	0
2012/02/16	R207 2012/05/03	8.80	Call	Bond Future	5,551.0000	5,311.0000	(4.324)	0	0	0
2012/02/16	R207 2012/05/03	8.80	Put	Bond Future	140.0000	156.0000	11.429	0	0	0
2012/02/16	R207 2012/05/03	8.70	Call	Bond Future	5,075.0000	4,840.0000	(4.631)	0	0	0
2012/02/16	R207 2012/05/03	8.70	Put	Bond Future	186.0000	208.0000	11.828	0	0	0
2012/02/16	R207 2012/05/03	7.45	Put	Bond Future	2,640.0000	2,815.0000	6.629	0	0	0
2012/02/16	R207 2012/05/03	7.45	Call	Bond Future	675.0000	593.0000	(12.148)	0	0	2,400
2012/02/16	R207 2012/05/03	7.65	Put	Bond Future	1,909.0000	2,053.0000	7.543	0	0	0
2012/02/16	R207 2012/05/03	7.65	Call	Bond Future	1,083.0000	970.0000	(10.434)	0	0	800
2012/02/16	R207 2012/05/03	8.00	Call	Bond Future	2,113.0000	1,946.0000	(7.903)	0	0	0
2012/02/16	R207 2012/05/03	8.00	Put	Bond Future	986.0000	1,076.0000	9.128	0	0	800
2012/02/16	R207 2012/05/03	8.30	Call	Bond Future	3,272.0000	3,068.0000	(6.235)	0	0	0
2012/02/16	R207 2012/05/03	8.30	Put	Bond Future	510.0000	562.0000	10.196	0	0	2,400
2012/02/16	R207 2012/08/02			Bond Future	7.8750	7.9230	0.610	0.0000	0.0000	0
2012/02/16	R207 2012/08/02	8.75	Call	Bond Future	5,650.0000	5,447.0000	(3.593)	0	0	0
2012/02/16	R207 2012/08/02	8.75	Put	Bond Future	1,041.0000	1,099.0000	5.572	0	0	0
2012/02/16	R207 2012/08/02	8.80	Call	Bond Future	5,845.0000	5,639.0000	(3.524)	0	0	0
2012/02/16	R207 2012/08/02	8.80	Put	Bond Future	982.0000	1,036.0000	5.499	0	0	0
2012/02/16	R207 2012/08/02	8.70	Call	Bond Future	5,457.0000	5,257.0000	(3.665)	0	0	0
2012/02/16	R207 2012/08/02	8.70	Put	Bond Future	1,104.0000	1,164.0000	5.435	0	0	0
2012/02/16	R207 2012/11/01			Bond Future	7.9430	7.9930	0.629	0.0000	0.0000	0
2012/02/16	R207 2012/11/01	8.25	Call	Bond Future	4,148.0000	3,987.0000	(3.881)	0	0	0
2012/02/16	R207 2012/11/01	8.25	Put	Bond Future	2,546.0000	2,648.0000	4.006	0	0	0
2012/02/16	R207 2012/11/01	8.30	Call	Bond Future	4,303.0000	4,139.0000	(3.811)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/02/16	R207 2012/11/01	8.30	Put	Bond Future	2,443.0000	2,542.0000	4.052	0	0	0
2012/02/16	R207 2012/11/01	8.20	Call	Bond Future	3,997.0000	3,839.0000	(3.953)	0	0	0
2012/02/16	R207 2012/11/01	8.20	Put	Bond Future	2,653.0000	2,758.0000	3.958	0	0	0
2012/02/16	R207 2013/02/07			Bond Future	8.0120	8.0650	0.662	0.0000	0.0000	0
2012/02/16	R207 2013/02/07	8.25	Call	Bond Future	4,378.0000	4,220.0000	(3.609)	0	0	0
2012/02/16	R207 2013/02/07	8.25	Put	Bond Future	3,172.0000	3,284.0000	3.531	0	0	0
2012/02/16	R207 2013/02/07	8.30	Call	Bond Future	4,523.0000	4,362.0000	(3.560)	0	0	0
2012/02/16	R207 2013/02/07	8.30	Put	Bond Future	3,066.0000	3,175.0000	3.555	0	0	0
2012/02/16	R207 2013/02/07	8.20	Call	Bond Future	4,236.0000	4,081.0000	(3.659)	0	0	0
2012/02/16	R207 2013/02/07	8.20	Put	Bond Future	3,282.0000	3,397.0000	3.504	0	0	0
2012/02/16	R208 2012/05/03			Bond Future	7.8910	7.9310	0.507	0.0000	0.0000	9,194
2012/02/16	R208 2012/05/03	9.00	Call	Bond Future	6,494.0000	6,265.0000	(3.526)	0	0	0
2012/02/16	R208 2012/05/03	9.00	Put	Bond Future	113.0000	124.0000	9.735	0	0	0
2012/02/16	R208 2012/05/03	9.05	Call	Bond Future	6,751.0000	6,521.0000	(3.407)	0	0	0
2012/02/16	R208 2012/05/03	9.05	Put	Bond Future	95.0000	106.0000	11.579	0	0	0
2012/02/16	R208 2012/05/03	8.95	Call	Bond Future	6,235.0000	6,008.0000	(3.641)	0	0	0
2012/02/16	R208 2012/05/03	8.95	Put	Bond Future	129.0000	142.0000	10.078	0	0	0
2012/02/16	R208 2012/05/03	7.50	Put	Bond Future	3,041.0000	3,208.0000	5.492	0	0	0
2012/02/16	R208 2012/05/03	7.50	Call	Bond Future	650.0000	577.0000	(11.231)	0	0	3,000
2012/02/16	R208 2012/05/03	7.70	Put	Bond Future	2,217.0000	2,357.0000	6.315	0	0	0
2012/02/16	R208 2012/05/03	7.70	Call	Bond Future	1,059.0000	958.0000	(9.537)	0	0	1,000
2012/02/16	R208 2012/05/03	8.05	Call	Bond Future	2,105.0000	1,953.0000	(7.221)	0	0	0
2012/02/16	R208 2012/05/03	8.05	Put	Bond Future	1,154.0000	1,243.0000	7.712	0	0	1,000
2012/02/16	R208 2012/05/03	8.35	Call	Bond Future	3,314.0000	3,126.0000	(5.673)	0	0	0
2012/02/16	R208 2012/05/03	8.35	Put	Bond Future	603.0000	655.0000	8.624	0	0	3,000
2012/02/16	R208 2012/08/02			Bond Future	7.9610	8.0040	0.540	0.0000	0.0000	0
2012/02/16	R208 2012/08/02	8.75	Call	Bond Future	5,772.0000	5,579.0000	(3.344)	0	0	0
2012/02/16	R208 2012/08/02	8.75	Put	Bond Future	1,280.0000	1,339.0000	4.609	0	0	0
2012/02/16	R208 2012/08/02	8.80	Call	Bond Future	5,976.0000	5,780.0000	(3.280)	0	0	0
2012/02/16	R208 2012/08/02	8.80	Put	Bond Future	1,209.0000	1,265.0000	4.632	0	0	0
2012/02/16	R208 2012/08/02	8.70	Call	Bond Future	5,570.0000	5,381.0000	(3.393)	0	0	0
2012/02/16	R208 2012/08/02	8.70	Put	Bond Future	1,354.0000	1,417.0000	4.653	0	0	0
2012/02/16	R208 2012/11/01			Bond Future	8.0280	8.0720	0.548	0.0000	0.0000	0
2012/02/16	R208 2012/11/01	8.25	Call	Bond Future	4,271.0000	4,121.0000	(3.512)	0	0	0

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2012/02/16	R208 2012/11/01	8.25	Put	Bond Future	3,010.0000	3,111.0000	3.355	0	0	0
2012/02/16	R208 2012/11/01	8.30	Call	Bond Future	4,433.0000	4,279.0000	(3.474)	0	0	0
2012/02/16	R208 2012/11/01	8.30	Put	Bond Future	2,891.0000	2,988.0000	3.355	0	0	0
2012/02/16	R208 2012/11/01	8.20	Call	Bond Future	4,112.0000	3,965.0000	(3.575)	0	0	0
2012/02/16	R208 2012/11/01	8.20	Put	Bond Future	3,133.0000	3,238.0000	3.351	0	0	0
2012/02/16	R208 2013/02/07			Bond Future	8.0950	8.1410	0.568	0.0000	0.0000	0
2012/02/16	R208 2013/02/07	8.00	Call	Bond Future	3,853.0000	3,720.0000	(3.452)	0	0	0
2012/02/16	R208 2013/02/07	8.00	Put	Bond Future	4,385.0000	4,508.0000	2.805	0	0	0
2012/02/16	R208 2013/02/07	8.05	Call	Bond Future	3,993.0000	3,857.0000	(3.406)	0	0	0
2012/02/16	R208 2013/02/07	8.05	Put	Bond Future	4,245.0000	4,365.0000	2.827	0	0	0
2012/02/16	R208 2013/02/07	7.95	Call	Bond Future	3,718.0000	3,588.0000	(3.497)	0	0	0
2012/02/16	R208 2013/02/07	7.95	Put	Bond Future	4,531.0000	4,658.0000	2.803	0	0	0
2012/02/16	R209 2012/05/03			Bond Future	8.8020	8.8370	0.398	0.0000	0.0000	2,042
2012/02/16	R209 2012/05/03	9.00	Call	Bond Future	3,185.0000	3,003.0000	(5.714)	0	0	0
2012/02/16	R209 2012/05/03	9.00	Put	Bond Future	1,649.0000	1,742.0000	5.640	0	0	0
2012/02/16	R209 2012/05/03	9.05	Call	Bond Future	3,421.0000	3,232.0000	(5.525)	0	0	0
2012/02/16	R209 2012/05/03	9.05	Put	Bond Future	1,505.0000	1,592.0000	5.781	0	0	0
2012/02/16	R209 2012/05/03	8.95	Call	Bond Future	2,956.0000	2,781.0000	(5.920)	0	0	0
2012/02/16	R209 2012/05/03	8.95	Put	Bond Future	1,803.0000	1,903.0000	5.546	0	0	0
2012/02/16	R209 2012/08/02			Bond Future	8.8660	8.9020	0.406	0.0000	0.0000	0
2012/02/16	R209 2012/08/02	9.25	Call	Bond Future	5,958.0000	5,770.0000	(3.155)	0	0	0
2012/02/16	R209 2012/08/02	9.25	Put	Bond Future	3,060.0000	3,152.0000	3.007	0	0	0
2012/02/16	R209 2012/08/02	9.30	Call	Bond Future	6,181.0000	5,989.0000	(3.106)	0	0	0
2012/02/16	R209 2012/08/02	9.30	Put	Bond Future	2,919.0000	3,007.0000	3.015	0	0	0
2012/02/16	R209 2012/08/02	9.20	Call	Bond Future	5,737.0000	5,553.0000	(3.207)	0	0	0
2012/02/16	R209 2012/08/02	9.20	Put	Bond Future	3,206.0000	3,302.0000	2.994	0	0	0
2012/02/16	R209 2012/11/01			Bond Future	8.9280	8.9650	0.414	0.0000	0.0000	0
2012/02/16	R209 2012/11/01	9.00	Call	Bond Future	5,649.0000	5,483.0000	(2.939)	0	0	0
2012/02/16	R209 2012/11/01	9.00	Put	Bond Future	5,098.0000	5,216.0000	2.315	0	0	0
2012/02/16	R209 2012/11/01	9.05	Call	Bond Future	5,846.0000	5,677.0000	(2.891)	0	0	0
2012/02/16	R209 2012/11/01	9.05	Put	Bond Future	4,916.0000	5,031.0000	2.339	0	0	0
2012/02/16	R209 2012/11/01	8.95	Call	Bond Future	5,460.0000	5,297.0000	(2.985)	0	0	0
2012/02/16	R209 2012/11/01	8.95	Put	Bond Future	5,291.0000	5,412.0000	2.287	0	0	0
2012/02/16	R209 2013/02/07			Bond Future	8.9890	9.0280	0.434	0.0000	0.0000	0

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2012/02/16	R209 2013/02/07	9.00	Call	Bond Future	6,312.0000	6,144.0000	(2.662)	0	0	0
2012/02/16	R209 2013/02/07	9.00	Put	Bond Future	6,228.0000	6,356.0000	2.055	0	0	0
2012/02/16	R209 2013/02/07	9.05	Call	Bond Future	6,503.0000	6,332.0000	(2.630)	0	0	0
2012/02/16	R209 2013/02/07	9.05	Put	Bond Future	6,041.0000	6,166.0000	2.069	0	0	0
2012/02/16	R209 2013/02/07	8.95	Call	Bond Future	6,129.0000	5,963.0000	(2.708)	0	0	0
2012/02/16	R209 2013/02/07	8.95	Put	Bond Future	6,427.0000	6,556.0000	2.007	0	0	0
2012/02/16	R210 2012/05/03			Bond Future	139.2466	139.2459	(0.001)	0.0000	0.0000	820
2012/02/16	R210 2012/05/03	139.00	Call	Bond Future	247.0000	246.0000	(0.405)	0	0	0
2012/02/16	R210 2012/05/03	139.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/16	R210 2012/05/03	139.05	Call	Bond Future	197.0000	196.0000	(0.508)	0	0	0
2012/02/16	R210 2012/05/03	139.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/16	R210 2012/05/03	138.95	Call	Bond Future	297.0000	296.0000	(0.337)	0	0	0
2012/02/16	R210 2012/05/03	138.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/16	R211 2012/05/03			Bond Future	118.4171	118.4117	(0.005)	0.0000	0.0000	480
2012/02/16	R211 2012/05/03	118.20	Call	Bond Future	217.0000	212.0000	(2.304)	0	0	0
2012/02/16	R211 2012/05/03	118.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/16	R211 2012/05/03	118.25	Call	Bond Future	167.0000	162.0000	(2.994)	0	0	0
2012/02/16	R211 2012/05/03	118.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/16	R211 2012/05/03	118.15	Call	Bond Future	267.0000	262.0000	(1.873)	0	0	0
2012/02/16	R211 2012/05/03	118.15	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/16	R212 2012/05/03			Bond Future	115.5583	115.5570	(0.001)	0.0000	0.0000	2,827
2012/02/16	R212 2012/05/03	115.30	Call	Bond Future	258.0000	257.0000	(0.388)	0	0	0
2012/02/16	R212 2012/05/03	115.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/16	R212 2012/05/03	115.35	Call	Bond Future	208.0000	207.0000	(0.481)	0	0	0
2012/02/16	R212 2012/05/03	115.35	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/16	R212 2012/05/03	115.25	Call	Bond Future	308.0000	307.0000	(0.325)	0	0	0
2012/02/16	R212 2012/05/03	115.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/16	R213 2012/05/03			Bond Future	8.7440	8.7740	0.343	0.0000	0.0000	995
2012/02/16	R213 2012/05/03	9.25	Call	Bond Future	4,842.0000	4,649.0000	(3.986)	0	0	0
2012/02/16	R213 2012/05/03	9.25	Put	Bond Future	914.0000	962.0000	5.252	0	0	0
2012/02/16	R213 2012/05/03	9.30	Call	Bond Future	5,126.0000	4,928.0000	(3.863)	0	0	0
2012/02/16	R213 2012/05/03	9.30	Put	Bond Future	825.0000	868.0000	5.212	0	0	0

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2012/02/16	R213 2012/05/03	9.20	Call	Bond Future	4,563.0000	4,374.0000	(4.142)	0	0	0
2012/02/16	R213 2012/05/03	9.20	Put	Bond Future	1,011.0000	1,062.0000	5.045	0	0	0
2012/02/16	R213 2012/08/02			Bond Future	8.8120	8.8430	0.352	0.0000	0.0000	0
2012/02/16	R213 2012/08/02	9.25	Call	Bond Future	6,344.0000	6,175.0000	(2.664)	0	0	0
2012/02/16	R213 2012/08/02	9.25	Put	Bond Future	2,974.0000	3,050.0000	2.555	0	0	0
2012/02/16	R213 2012/08/02	9.30	Call	Bond Future	6,578.0000	6,406.0000	(2.615)	0	0	0
2012/02/16	R213 2012/08/02	9.30	Put	Bond Future	2,836.0000	2,909.0000	2.574	0	0	0
2012/02/16	R213 2012/08/02	9.20	Call	Bond Future	6,114.0000	5,947.0000	(2.731)	0	0	0
2012/02/16	R213 2012/08/02	9.20	Put	Bond Future	3,118.0000	3,196.0000	2.502	0	0	0
2012/02/16	R213 2012/11/01			Bond Future	8.8790	8.9100	0.349	0.0000	0.0000	0
2012/02/16	R213 2012/11/01	9.00	Call	Bond Future	5,887.0000	5,742.0000	(2.463)	0	0	0
2012/02/16	R213 2012/11/01	9.00	Put	Bond Future	4,948.0000	5,045.0000	1.960	0	0	0
2012/02/16	R213 2012/11/01	9.05	Call	Bond Future	6,092.0000	5,945.0000	(2.413)	0	0	0
2012/02/16	R213 2012/11/01	9.05	Put	Bond Future	4,769.0000	4,864.0000	1.992	0	0	0
2012/02/16	R213 2012/11/01	8.95	Call	Bond Future	5,690.0000	5,548.0000	(2.496)	0	0	0
2012/02/16	R213 2012/11/01	8.95	Put	Bond Future	5,137.0000	5,237.0000	1.947	0	0	0
2012/02/16	R213 2013/02/07			Bond Future	8.9480	8.9810	0.369	0.0000	0.0000	0
2012/02/16	R213 2013/02/07	9.00	Call	Bond Future	6,494.0000	6,348.0000	(2.248)	0	0	0
2012/02/16	R213 2013/02/07	9.00	Put	Bond Future	6,094.0000	6,202.0000	1.772	0	0	0
2012/02/16	R213 2013/02/07	9.05	Call	Bond Future	6,692.0000	6,543.0000	(2.227)	0	0	0
2012/02/16	R213 2013/02/07	9.05	Put	Bond Future	5,910.0000	6,016.0000	1.794	0	0	0
2012/02/16	R213 2013/02/07	8.95	Call	Bond Future	6,305.0000	6,160.0000	(2.300)	0	0	0
2012/02/16	R213 2013/02/07	8.95	Put	Bond Future	6,290.0000	6,399.0000	1.733	0	0	0
<b>Total</b>										<b>386927.00</b>