



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 20/02/2012

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
2012/02/20	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/20	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/20	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/20	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/20	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/20	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/20	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/20	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/20	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/20	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/20	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/20	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/20	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/20	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/20	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2012/02/20	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/20	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/20	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/20	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/20	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/20	AL7T 2012/05/03			Index Future	424.6410	424.9820	0.080	0.0000	0.0000	16
2012/02/20	AL7T 2012/08/02			Index Future	430.9880	431.3180	0.077	0.0000	0.0000	0
2012/02/20	ALBI 2012/05/03			Index Future	386.3700	386.7620	0.101	0.0000	0.0000	906
2012/02/20	ALBI 2012/08/02			Index Future	392.1450	392.5280	0.098	0.0000	0.0000	118
2012/02/20	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/20	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/20	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/20	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/20	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/20	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/20	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/20	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/20	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/20	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/20	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/20	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0

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2012/02/20	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/20	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/20	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/20	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/20	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/20	CAAN 2012/03/30			Can-Do Future	0.0798	0.0635	(20.426)	0.0000	0.0000	0
2012/02/20	CAAO 2012/03/30			Can-Do Future	0.1656	0.1817	9.722	0.0000	0.0000	100,000
2012/02/20	CAAT 2012/02/29			Can-Do Future	0.0207	0.0207	0.000	0.0000	0.0000	12,500
2012/02/20	CAAV 2012/02/29			Can-Do Future	0.0697	0.0861	23.529	0.0000	0.0000	12,987
2012/02/20	CAAW2012/04/20			Any day expiry	7.7964	7.7405	(0.717)	0.0000	0.0000	0
2012/02/20	CAAW2012/04/20	8.10	Call	Any day expiry	119.0000	101.0000	(15.126)	0	0	0
2012/02/20	CAAW2012/04/20	8.10	Put	Any day expiry	423.0000	461.0000	8.983	0	0	0
2012/02/20	CAAW2012/04/20	8.15	Call	Any day expiry	108.0000	91.0000	(15.741)	0	0	0
2012/02/20	CAAW2012/04/20	8.15	Put	Any day expiry	462.0000	501.0000	8.442	0	0	0
2012/02/20	CAAW2012/04/20	8.05	Call	Any day expiry	132.0000	111.0000	(15.909)	0	0	0
2012/02/20	CAAW2012/04/20	8.05	Put	Any day expiry	386.0000	421.0000	9.067	0	0	0
2012/02/20	CAAX 2012/03/30			Can-Do Future	0.0647	0.0538	(16.847)	0.0000	0.0000	12,500
2012/02/20	CAAY 2012/04/30			Can-Do Future	0.0700	0.0611	(12.714)	0.0000	0.0000	12,500
2012/02/20	CAAZ 2012/06/18			Can-Do Future	0.0892	0.0806	(9.641)	0.0000	0.0000	5,670
2012/02/20	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/20	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/20	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2012/02/20	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/20	DAAA 2012/03/29			Any day expiry	7.7719	7.7162	(0.717)	0.0000	0.0000	0
2012/02/20	DAAA 2012/03/29	7.90	Call	Any day expiry	126.0000	102.0000	(19.048)	0	0	0
2012/02/20	DAAA 2012/03/29	7.90	Put	Any day expiry	254.0000	286.0000	12.598	0	0	0
2012/02/20	DAAA 2012/03/29	7.95	Call	Any day expiry	111.0000	89.0000	(19.820)	0	0	0
2012/02/20	DAAA 2012/03/29	7.95	Put	Any day expiry	289.0000	323.0000	11.765	0	0	0
2012/02/20	DAAA 2012/03/29	7.85	Call	Any day expiry	143.0000	116.0000	(18.881)	0	0	0
2012/02/20	DAAA 2012/03/29	7.85	Put	Any day expiry	221.0000	250.0000	13.122	0	0	0
2012/02/20	GOVI 2012/05/03			GOVI	387.3070	387.6750	0.095	0.0000	0.0000	215
2012/02/20	GOVI 2012/05/03	382.00	Call	GOVI	53,070.0000	56,750.0000	6.934	0	0	0
2012/02/20	GOVI 2012/05/03	382.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/02/20	GOVI 2012/05/03	382.01	Call	GOVI	52,970.0000	56,650.0000	6.947	0	0	0
2012/02/20	GOVI 2012/05/03	382.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/02/20	GOVI 2012/05/03	381.99	Call	GOVI	53,170.0000	56,850.0000	6.921	0	0	0
2012/02/20	GOVI 2012/05/03	381.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/02/20	GOVI 2012/08/02			GOVI	393.0960	393.4540	0.091	0.0000	0.0000	0
2012/02/20	GOVI 2012/08/02	390.00	Call	GOVI	30,960.0000	34,540.0000	11.563	0	0	0
2012/02/20	GOVI 2012/08/02	390.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/02/20	GOVI 2012/08/02	390.01	Call	GOVI	30,860.0000	34,440.0000	11.601	0	0	0
2012/02/20	GOVI 2012/08/02	390.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/02/20	GOVI 2012/08/02	389.99	Call	GOVI	31,060.0000	34,640.0000	11.526	0	0	0
2012/02/20	GOVI 2012/08/02	389.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/02/20	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/02/20	IGOV 2012/05/03			Index Future	169.9120	169.9720	0.035	0.0000	0.0000	515
2012/02/20	IGOV 2012/08/02			Index Future	172.4510	172.5060	0.032	0.0000	0.0000	0
2012/02/20	ILBI 2012/05/03			Index Future	461.0500	461.0500	0.000	0.0000	0.0000	0
2012/02/20	ILBI 2012/08/02			Index Future	469.5700	469.5700	0.000	0.0000	0.0000	152
2012/02/20	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2012/02/20	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0

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2012/02/20	J201	2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2012/02/20	J203	2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2012/02/20	J204	2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2012/02/20	J207	2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2012/02/20	JBAF	2012/03/20			Jibar Tradeable Future	5.6100	5.6100	0.000	0.0000	0.0000	2,390
2012/02/20	JBAF	2012/04/18			Jibar Tradeable Future	5.6200	5.6200	0.000	0.0000	0.0000	0
2012/02/20	JBAF	2012/05/16			Jibar Tradeable Future	5.6300	5.6300	0.000	0.0000	0.0000	0
2012/02/20	JBAF	2012/06/20			Jibar Tradeable Future	5.6500	5.6500	0.000	0.0000	0.0000	2,890
2012/02/20	JBAF	2012/07/18			Jibar Tradeable Future	5.6800	5.6800	0.000	0.0000	0.0000	0
2012/02/20	JBAF	2012/08/15			Jibar Tradeable Future	5.7200	5.7100	(0.175)	0.0000	0.0000	0
2012/02/20	JBAF	2012/09/19			Jibar Tradeable Future	5.7400	5.7400	0.000	0.0000	0.0000	44,760
2012/02/20	JBAF	2012/12/19			Jibar Tradeable Future	5.8700	5.8600	(0.170)	0.0000	0.0000	940
2012/02/20	JBAF	2013/03/20			Jibar Tradeable Future	6.0300	6.0000	(0.498)	0.0000	0.0000	790
2012/02/20	JBAF	2013/06/19			Jibar Tradeable Future	6.1900	6.1600	(0.485)	0.0000	0.0000	1,250
2012/02/20	JBAF	2013/09/18			Jibar Tradeable Future	6.3700	6.3400	(0.471)	0.0000	0.0000	1,700
2012/02/20	JBAF	2013/12/18			Jibar Tradeable Future	6.5700	6.5300	(0.609)	0.0000	0.0000	1,500
2012/02/20	R157	2012/05/03			Bond Future	6.6600	6.6490	(0.165)	0.0000	0.0000	10,835
2012/02/20	R157	2012/05/03	8.25	Call	Bond Future	5,153.0000	5,189.0000	0.699	0	0	0
2012/02/20	R157	2012/05/03	8.25	Put	Bond Future	2.0000	1.0000	(50.000)	0	0	0
2012/02/20	R157	2012/05/03	8.30	Call	Bond Future	5,310.0000	5,346.0000	0.678	0	0	0
2012/02/20	R157	2012/05/03	8.30	Put	Bond Future	2.0000	1.0000	(50.000)	0	0	0
2012/02/20	R157	2012/05/03	8.20	Call	Bond Future	4,995.0000	5,032.0000	0.741	0	0	0
2012/02/20	R157	2012/05/03	8.20	Put	Bond Future	2.0000	2.0000	0.000	0	0	0
2012/02/20	R157	2012/05/03	6.25	Put	Bond Future	1,580.0000	1,541.0000	(2.468)	0	0	0
2012/02/20	R157	2012/05/03	6.25	Call	Bond Future	204.0000	202.0000	(0.980)	0	0	1,500
2012/02/20	R157	2012/05/03	6.50	Call	Bond Future	454.0000	455.0000	0.220	0	0	0
2012/02/20	R157	2012/05/03	6.50	Put	Bond Future	988.0000	953.0000	(3.543)	0	0	1,500
2012/02/20	R157	2012/05/03	6.75	Call	Bond Future	858.0000	865.0000	0.816	0	0	0
2012/02/20	R157	2012/05/03	6.75	Put	Bond Future	559.0000	529.0000	(5.367)	0	0	1,500
2012/02/20	R157	2012/08/02			Bond Future	6.7150	6.7040	(0.164)	0.0000	0.0000	0
2012/02/20	R157	2012/08/02	8.00	Call	Bond Future	4,046.0000	4,071.0000	0.618	0	0	0

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2012/02/20	R157 2012/08/02	8.00	Put	Bond Future	168.0000	159.0000	(5.357)	0	0	0
2012/02/20	R157 2012/08/02	8.05	Call	Bond Future	4,178.0000	4,203.0000	0.598	0	0	0
2012/02/20	R157 2012/08/02	8.05	Put	Bond Future	152.0000	144.0000	(5.263)	0	0	0
2012/02/20	R157 2012/08/02	7.95	Call	Bond Future	3,916.0000	3,940.0000	0.613	0	0	0
2012/02/20	R157 2012/08/02	7.95	Put	Bond Future	186.0000	176.0000	(5.376)	0	0	0
2012/02/20	R157 2012/11/01			Bond Future	6.7620	6.7490	(0.192)	0.0000	0.0000	0
2012/02/20	R157 2012/11/01	7.00	Call	Bond Future	1,788.0000	1,801.0000	0.727	0	0	0
2012/02/20	R157 2012/11/01	7.00	Put	Bond Future	1,116.0000	1,092.0000	(2.151)	0	0	0
2012/02/20	R157 2012/11/01	7.05	Call	Bond Future	1,873.0000	1,887.0000	0.747	0	0	0
2012/02/20	R157 2012/11/01	7.05	Put	Bond Future	1,060.0000	1,037.0000	(2.170)	0	0	0
2012/02/20	R157 2012/11/01	6.95	Call	Bond Future	1,704.0000	1,717.0000	0.763	0	0	0
2012/02/20	R157 2012/11/01	6.95	Put	Bond Future	1,173.0000	1,149.0000	(2.046)	0	0	0
2012/02/20	R157 2013/02/07			Bond Future	6.7890	6.7770	(0.177)	0.0000	0.0000	0
2012/02/20	R157 2013/02/07	6.75	Call	Bond Future	1,451.0000	1,460.0000	0.620	0	0	0
2012/02/20	R157 2013/02/07	6.75	Put	Bond Future	1,551.0000	1,529.0000	(1.418)	0	0	0
2012/02/20	R157 2013/02/07	6.80	Call	Bond Future	1,519.0000	1,528.0000	0.592	0	0	0
2012/02/20	R157 2013/02/07	6.80	Put	Bond Future	1,491.0000	1,469.0000	(1.476)	0	0	0
2012/02/20	R157 2013/02/07	6.70	Call	Bond Future	1,387.0000	1,396.0000	0.649	0	0	0
2012/02/20	R157 2013/02/07	6.70	Put	Bond Future	1,616.0000	1,594.0000	(1.361)	0	0	0
2012/02/20	R186 2012/05/03			Bond Future	8.2820	8.2660	(0.193)	0.0000	0.0000	28,056
2012/02/20	R186 2012/05/03	9.00	Call	Bond Future	7,127.0000	7,223.0000	1.347	0	0	0
2012/02/20	R186 2012/05/03	9.00	Put	Bond Future	586.0000	530.0000	(9.556)	0	0	0
2012/02/20	R186 2012/05/03	9.05	Call	Bond Future	7,498.0000	7,598.0000	1.334	0	0	0
2012/02/20	R186 2012/05/03	9.05	Put	Bond Future	521.0000	469.0000	(9.981)	0	0	0
2012/02/20	R186 2012/05/03	8.95	Call	Bond Future	6,761.0000	6,853.0000	1.361	0	0	0
2012/02/20	R186 2012/05/03	8.95	Put	Bond Future	658.0000	598.0000	(9.119)	0	0	0
2012/02/20	R186 2012/05/03	7.90	Put	Bond Future	4,854.0000	4,703.0000	(3.111)	0	0	0
2012/02/20	R186 2012/05/03	7.90	Call	Bond Future	1,148.0000	1,149.0000	0.087	0	0	2,250
2012/02/20	R186 2012/05/03	8.20	Put	Bond Future	3,011.0000	2,878.0000	(4.417)	0	0	0
2012/02/20	R186 2012/05/03	8.20	Call	Bond Future	2,229.0000	2,248.0000	0.852	0	0	750
2012/02/20	R186 2012/05/03	8.50	Call	Bond Future	3,775.0000	3,822.0000	1.245	0	0	0
2012/02/20	R186 2012/05/03	8.50	Put	Bond Future	1,732.0000	1,627.0000	(6.062)	0	0	750
2012/02/20	R186 2012/05/03	8.85	Call	Bond Future	6,046.0000	6,128.0000	1.356	0	0	0
2012/02/20	R186 2012/05/03	8.85	Put	Bond Future	828.0000	758.0000	(8.454)	0	0	2,250

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2012/02/20	R186 2012/08/02			Bond Future	8.3510	8.3350	(0.192)	0.0000	0.0000	0
2012/02/20	R186 2012/08/02	8.75	Call	Bond Future	6,934.0000	6,987.0000	0.764	0	0	0
2012/02/20	R186 2012/08/02	8.75	Put	Bond Future	3,299.0000	3,203.0000	(2.910)	0	0	0
2012/02/20	R186 2012/08/02	8.80	Call	Bond Future	7,215.0000	7,270.0000	0.762	0	0	0
2012/02/20	R186 2012/08/02	8.80	Put	Bond Future	3,136.0000	3,042.0000	(2.997)	0	0	0
2012/02/20	R186 2012/08/02	8.70	Call	Bond Future	6,658.0000	6,709.0000	0.766	0	0	0
2012/02/20	R186 2012/08/02	8.70	Put	Bond Future	3,470.0000	3,371.0000	(2.853)	0	0	0
2012/02/20	R186 2012/08/02	8.25	Put	Bond Future	5,374.0000	5,255.0000	(2.214)	0	0	0
2012/02/20	R186 2012/08/02	8.25	Call	Bond Future	4,428.0000	4,458.0000	0.678	0	0	8,750
2012/02/20	R186 2012/08/02	8.66	Call	Bond Future	6,441.0000	6,489.0000	0.745	0	0	0
2012/02/20	R186 2012/08/02	8.66	Put	Bond Future	3,612.0000	3,511.0000	(2.796)	0	0	276
2012/02/20	R186 2012/08/02	7.66	Put	Bond Future	8,955.0000	8,814.0000	(1.575)	0	0	0
2012/02/20	R186 2012/08/02	7.66	Call	Bond Future	2,257.0000	2,265.0000	0.354	0	0	276
2012/02/20	R186 2012/08/02	7.76	Put	Bond Future	8,258.0000	8,121.0000	(1.659)	0	0	0
2012/02/20	R186 2012/08/02	7.76	Call	Bond Future	2,563.0000	2,575.0000	0.468	0	0	43
2012/02/20	R186 2012/08/02	8.76	Call	Bond Future	6,990.0000	7,043.0000	0.758	0	0	0
2012/02/20	R186 2012/08/02	8.76	Put	Bond Future	3,266.0000	3,170.0000	(2.939)	0	0	43
2012/02/20	R186 2012/11/01			Bond Future	8.4170	8.4000	(0.202)	0.0000	0.0000	0
2012/02/20	R186 2012/11/01	8.75	Call	Bond Future	7,624.0000	7,684.0000	0.787	0	0	0
2012/02/20	R186 2012/11/01	8.75	Put	Bond Future	4,633.0000	4,537.0000	(2.072)	0	0	0
2012/02/20	R186 2012/11/01	8.80	Call	Bond Future	7,884.0000	7,946.0000	0.786	0	0	0
2012/02/20	R186 2012/11/01	8.80	Put	Bond Future	4,453.0000	4,359.0000	(2.111)	0	0	0
2012/02/20	R186 2012/11/01	8.70	Call	Bond Future	7,367.0000	7,425.0000	0.787	0	0	0
2012/02/20	R186 2012/11/01	8.70	Put	Bond Future	4,818.0000	4,720.0000	(2.034)	0	0	0
2012/02/20	R186 2013/02/07			Bond Future	8.4800	8.4630	(0.200)	0.0000	0.0000	0
2012/02/20	R186 2013/02/07	8.50	Call	Bond Future	7,026.0000	7,078.0000	0.740	0	0	0
2012/02/20	R186 2013/02/07	8.50	Put	Bond Future	6,847.0000	6,746.0000	(1.475)	0	0	0
2012/02/20	R186 2013/02/07	8.55	Call	Bond Future	7,258.0000	7,312.0000	0.744	0	0	0
2012/02/20	R186 2013/02/07	8.55	Put	Bond Future	6,632.0000	6,533.0000	(1.493)	0	0	0
2012/02/20	R186 2013/02/07	8.45	Call	Bond Future	6,804.0000	6,855.0000	0.750	0	0	0
2012/02/20	R186 2013/02/07	8.45	Put	Bond Future	7,074.0000	6,972.0000	(1.442)	0	0	0
2012/02/20	R189 2012/05/03			Bond Future	215.4853	215.4649	(0.009)	0.0000	0.0000	0
2012/02/20	R189 2012/05/03	215.00	Call	Bond Future	485.0000	465.0000	(4.124)	0	0	0
2012/02/20	R189 2012/05/03	215.00	Put	Bond Future	0.0000	0.0000	0.000	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
2012/02/20	R189 2012/05/03	215.05	Call	Bond Future	435.0000	415.0000	(4.598)	0	0	0
2012/02/20	R189 2012/05/03	215.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/20	R189 2012/05/03	214.95	Call	Bond Future	535.0000	515.0000	(3.738)	0	0	0
2012/02/20	R189 2012/05/03	214.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/20	R197 2012/05/03			Bond Future	252.0705	252.0636	(0.003)	0.0000	0.0000	1,005
2012/02/20	R197 2012/05/03	251.00	Call	Bond Future	1,071.0000	1,064.0000	(0.654)	0	0	0
2012/02/20	R197 2012/05/03	251.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/20	R197 2012/05/03	251.05	Call	Bond Future	1,021.0000	1,014.0000	(0.686)	0	0	0
2012/02/20	R197 2012/05/03	251.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/20	R197 2012/05/03	250.95	Call	Bond Future	1,121.0000	1,114.0000	(0.624)	0	0	0
2012/02/20	R197 2012/05/03	250.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/20	R201 2012/05/03			Bond Future	6.1080	6.0970	(0.180)	0.0000	0.0000	968
2012/02/20	R201 2012/05/03	7.75	Call	Bond Future	3,981.0000	4,009.0000	0.703	0	0	0
2012/02/20	R201 2012/05/03	7.75	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2012/02/20	R201 2012/05/03	7.80	Call	Bond Future	4,099.0000	4,127.0000	0.683	0	0	0
2012/02/20	R201 2012/05/03	7.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/20	R201 2012/05/03	7.70	Call	Bond Future	3,863.0000	3,890.0000	0.699	0	0	0
2012/02/20	R201 2012/05/03	7.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/20	R201 2012/08/02			Bond Future	6.1130	6.1040	(0.147)	0.0000	0.0000	0
2012/02/20	R201 2012/08/02	7.50	Call	Bond Future	3,143.0000	3,159.0000	0.509	0	0	0
2012/02/20	R201 2012/08/02	7.50	Put	Bond Future	70.0000	66.0000	(5.714)	0	0	0
2012/02/20	R201 2012/08/02	7.55	Call	Bond Future	3,244.0000	3,260.0000	0.493	0	0	0
2012/02/20	R201 2012/08/02	7.55	Put	Bond Future	62.0000	58.0000	(6.452)	0	0	0
2012/02/20	R201 2012/08/02	7.45	Call	Bond Future	3,043.0000	3,059.0000	0.526	0	0	0
2012/02/20	R201 2012/08/02	7.45	Put	Bond Future	79.0000	74.0000	(6.329)	0	0	0
2012/02/20	R201 2012/11/01			Bond Future	6.0920	6.0790	(0.213)	0.0000	0.0000	0
2012/02/20	R201 2012/11/01	6.50	Call	Bond Future	1,405.0000	1,417.0000	0.854	0	0	0
2012/02/20	R201 2012/11/01	6.50	Put	Bond Future	581.0000	566.0000	(2.582)	0	0	0
2012/02/20	R201 2012/11/01	6.55	Call	Bond Future	1,472.0000	1,484.0000	0.815	0	0	0
2012/02/20	R201 2012/11/01	6.55	Put	Bond Future	547.0000	533.0000	(2.559)	0	0	0
2012/02/20	R201 2012/11/01	6.45	Call	Bond Future	1,339.0000	1,351.0000	0.896	0	0	0
2012/02/20	R201 2012/11/01	6.45	Put	Bond Future	615.0000	601.0000	(2.276)	0	0	0
2012/02/20	R201 2013/02/07			Bond Future	6.0130	6.0010	(0.200)	0.0000	0.0000	0

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2012/02/20	R201	2013/02/07	6.25	Call	Bond Future	1,180.0000	1,189.0000	0.763	0	0	0
2012/02/20	R201	2013/02/07	6.25	Put	Bond Future	758.0000	745.0000	(1.715)	0	0	0
2012/02/20	R201	2013/02/07	6.30	Call	Bond Future	1,234.0000	1,242.0000	0.648	0	0	0
2012/02/20	R201	2013/02/07	6.30	Put	Bond Future	723.0000	710.0000	(1.798)	0	0	0
2012/02/20	R201	2013/02/07	6.20	Call	Bond Future	1,129.0000	1,137.0000	0.709	0	0	0
2012/02/20	R201	2013/02/07	6.20	Put	Bond Future	796.0000	782.0000	(1.759)	0	0	0
2012/02/20	R202	2012/05/03			Bond Future	187.4774	187.4730	(0.002)	0.0000	0.0000	36,952
2012/02/20	R202	2012/05/03	190.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/20	R202	2012/05/03	190.00	Put	Bond Future	2,523.0000	2,527.0000	0.159	0	0	0
2012/02/20	R202	2012/05/03	190.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/20	R202	2012/05/03	190.05	Put	Bond Future	2,573.0000	2,577.0000	0.155	0	0	0
2012/02/20	R202	2012/05/03	189.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/20	R202	2012/05/03	189.95	Put	Bond Future	2,473.0000	2,477.0000	0.162	0	0	0
2012/02/20	R203	2012/05/03			Bond Future	7.2210	7.2210	0.000	0.0000	0.0000	3,536
2012/02/20	R203	2012/05/03	8.75	Call	Bond Future	6,615.0000	6,614.0000	(0.015)	0	0	0
2012/02/20	R203	2012/05/03	8.75	Put	Bond Future	8.0000	7.0000	(12.500)	0	0	0
2012/02/20	R203	2012/05/03	8.80	Call	Bond Future	6,821.0000	6,820.0000	(0.015)	0	0	0
2012/02/20	R203	2012/05/03	8.80	Put	Bond Future	7.0000	6.0000	(14.286)	0	0	0
2012/02/20	R203	2012/05/03	8.70	Call	Bond Future	6,410.0000	6,408.0000	(0.031)	0	0	0
2012/02/20	R203	2012/05/03	8.70	Put	Bond Future	11.0000	9.0000	(18.182)	0	0	0
2012/02/20	R203	2012/05/03	7.00	Put	Bond Future	1,626.0000	1,607.0000	(1.169)	0	0	0
2012/02/20	R203	2012/05/03	7.00	Call	Bond Future	626.0000	607.0000	(3.035)	0	0	4,200
2012/02/20	R203	2012/05/03	7.15	Put	Bond Future	1,225.0000	1,204.0000	(1.714)	0	0	0
2012/02/20	R203	2012/05/03	7.15	Call	Bond Future	905.0000	884.0000	(2.320)	0	0	1,400
2012/02/20	R203	2012/05/03	7.45	Call	Bond Future	1,664.0000	1,644.0000	(1.202)	0	0	0
2012/02/20	R203	2012/05/03	7.45	Put	Bond Future	640.0000	620.0000	(3.125)	0	0	1,400
2012/02/20	R203	2012/05/03	7.80	Call	Bond Future	2,825.0000	2,811.0000	(0.496)	0	0	0
2012/02/20	R203	2012/05/03	7.80	Put	Bond Future	260.0000	246.0000	(5.385)	0	0	4,200
2012/02/20	R203	2012/08/02			Bond Future	7.2880	7.2890	0.014	0.0000	0.0000	0
2012/02/20	R203	2012/08/02	8.50	Call	Bond Future	5,493.0000	5,478.0000	(0.273)	0	0	0
2012/02/20	R203	2012/08/02	8.50	Put	Bond Future	431.0000	421.0000	(2.320)	0	0	0
2012/02/20	R203	2012/08/02	8.55	Call	Bond Future	5,662.0000	5,648.0000	(0.247)	0	0	0
2012/02/20	R203	2012/08/02	8.55	Put	Bond Future	398.0000	389.0000	(2.261)	0	0	0

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2012/02/20	R203 2012/08/02	8.45	Call	Bond Future	5,325.0000	5,309.0000	(0.300)	0	0	0
2012/02/20	R203 2012/08/02	8.45	Put	Bond Future	466.0000	454.0000	(2.575)	0	0	0
2012/02/20	R203 2012/11/01			Bond Future	7.3530	7.3530	0.000	0.0000	0.0000	0
2012/02/20	R203 2012/11/01	7.75	Call	Bond Future	3,250.0000	3,237.0000	(0.400)	0	0	0
2012/02/20	R203 2012/11/01	7.75	Put	Bond Future	1,633.0000	1,620.0000	(0.796)	0	0	0
2012/02/20	R203 2012/11/01	7.80	Call	Bond Future	3,378.0000	3,365.0000	(0.385)	0	0	0
2012/02/20	R203 2012/11/01	7.80	Put	Bond Future	1,559.0000	1,546.0000	(0.834)	0	0	0
2012/02/20	R203 2012/11/01	7.70	Call	Bond Future	3,125.0000	3,111.0000	(0.448)	0	0	0
2012/02/20	R203 2012/11/01	7.70	Put	Bond Future	1,710.0000	1,696.0000	(0.819)	0	0	0
2012/02/20	R203 2013/02/07			Bond Future	7.4110	7.4120	0.013	0.0000	0.0000	0
2012/02/20	R203 2013/02/07	6.50	Call	Bond Future	1,138.0000	1,128.0000	(0.879)	0	0	0
2012/02/20	R203 2013/02/07	6.50	Put	Bond Future	4,772.0000	4,766.0000	(0.126)	0	0	0
2012/02/20	R203 2013/02/07	6.55	Call	Bond Future	1,199.0000	1,188.0000	(0.917)	0	0	0
2012/02/20	R203 2013/02/07	6.55	Put	Bond Future	4,629.0000	4,622.0000	(0.151)	0	0	0
2012/02/20	R203 2013/02/07	6.45	Call	Bond Future	1,083.0000	1,073.0000	(0.923)	0	0	0
2012/02/20	R203 2013/02/07	6.45	Put	Bond Future	4,921.0000	4,914.0000	(0.142)	0	0	0
2012/02/20	R204 2012/05/03			Bond Future	7.5280	7.5230	(0.066)	0.0000	0.0000	3,150
2012/02/20	R204 2012/05/03	8.75	Call	Bond Future	6,186.0000	6,206.0000	0.323	0	0	0
2012/02/20	R204 2012/05/03	8.75	Put	Bond Future	49.0000	43.0000	(12.245)	0	0	0
2012/02/20	R204 2012/05/03	8.80	Call	Bond Future	6,418.0000	6,439.0000	0.327	0	0	0
2012/02/20	R204 2012/05/03	8.80	Put	Bond Future	40.0000	34.0000	(15.000)	0	0	0
2012/02/20	R204 2012/05/03	8.70	Call	Bond Future	5,953.0000	5,973.0000	0.336	0	0	0
2012/02/20	R204 2012/05/03	8.70	Put	Bond Future	58.0000	52.0000	(10.345)	0	0	0
2012/02/20	R204 2012/05/03	7.00	Put	Bond Future	3,136.0000	3,098.0000	(1.212)	0	0	0
2012/02/20	R204 2012/05/03	7.00	Call	Bond Future	334.0000	322.0000	(3.593)	0	0	550
2012/02/20	R204 2012/05/03	7.75	Call	Bond Future	1,968.0000	1,960.0000	(0.407)	0	0	0
2012/02/20	R204 2012/05/03	7.75	Put	Bond Future	818.0000	784.0000	(4.156)	0	0	550
2012/02/20	R204 2012/08/02			Bond Future	7.6020	7.5970	(0.066)	0.0000	0.0000	0
2012/02/20	R204 2012/08/02	8.50	Call	Bond Future	5,269.0000	5,271.0000	0.038	0	0	0
2012/02/20	R204 2012/08/02	8.50	Put	Bond Future	865.0000	842.0000	(2.659)	0	0	0
2012/02/20	R204 2012/08/02	8.55	Call	Bond Future	5,454.0000	5,457.0000	0.055	0	0	0
2012/02/20	R204 2012/08/02	8.55	Put	Bond Future	812.0000	790.0000	(2.709)	0	0	0
2012/02/20	R204 2012/08/02	8.45	Call	Bond Future	5,085.0000	5,086.0000	0.020	0	0	0
2012/02/20	R204 2012/08/02	8.45	Put	Bond Future	920.0000	896.0000	(2.609)	0	0	0

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2012/02/20	R204 2012/11/01			Bond Future	7.6700	7.6640	(0.078)	0.0000	0.0000	0
2012/02/20	R204 2012/11/01	8.00	Call	Bond Future	3,783.0000	3,784.0000	0.026	0	0	0
2012/02/20	R204 2012/11/01	8.00	Put	Bond Future	2,194.0000	2,166.0000	(1.276)	0	0	0
2012/02/20	R204 2012/11/01	8.05	Call	Bond Future	3,929.0000	3,930.0000	0.025	0	0	0
2012/02/20	R204 2012/11/01	8.05	Put	Bond Future	2,102.0000	2,073.0000	(1.380)	0	0	0
2012/02/20	R204 2012/11/01	7.95	Call	Bond Future	3,642.0000	3,642.0000	0.000	0	0	0
2012/02/20	R204 2012/11/01	7.95	Put	Bond Future	2,292.0000	2,262.0000	(1.309)	0	0	0
2012/02/20	R204 2013/02/07			Bond Future	7.7330	7.7270	(0.078)	0.0000	0.0000	0
2012/02/20	R204 2013/02/07	8.00	Call	Bond Future	3,971.0000	3,974.0000	0.076	0	0	0
2012/02/20	R204 2013/02/07	8.00	Put	Bond Future	2,732.0000	2,707.0000	(0.915)	0	0	0
2012/02/20	R204 2013/02/07	8.05	Call	Bond Future	4,106.0000	4,109.0000	0.073	0	0	0
2012/02/20	R204 2013/02/07	8.05	Put	Bond Future	2,637.0000	2,612.0000	(0.948)	0	0	0
2012/02/20	R204 2013/02/07	7.95	Call	Bond Future	3,838.0000	3,840.0000	0.052	0	0	0
2012/02/20	R204 2013/02/07	7.95	Put	Bond Future	2,830.0000	2,804.0000	(0.919)	0	0	0
2012/02/20	R206 2012/05/03			Bond Future	6.0170	6.0060	(0.183)	0.0000	0.0000	300
2012/02/20	R206 2012/05/03	7.50	Call	Bond Future	2,349.0000	2,366.0000	0.724	0	0	0
2012/02/20	R206 2012/05/03	7.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/20	R206 2012/05/03	7.55	Call	Bond Future	2,427.0000	2,444.0000	0.700	0	0	0
2012/02/20	R206 2012/05/03	7.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/20	R206 2012/05/03	7.45	Call	Bond Future	2,271.0000	2,288.0000	0.749	0	0	0
2012/02/20	R206 2012/05/03	7.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/20	R206 2012/08/02			Bond Future	6.0130	6.0030	(0.166)	0.0000	0.0000	0
2012/02/20	R206 2012/08/02	7.25	Call	Bond Future	1,733.0000	1,744.0000	0.635	0	0	0
2012/02/20	R206 2012/08/02	7.25	Put	Bond Future	48.0000	46.0000	(4.167)	0	0	0
2012/02/20	R206 2012/08/02	7.30	Call	Bond Future	1,795.0000	1,806.0000	0.613	0	0	0
2012/02/20	R206 2012/08/02	7.30	Put	Bond Future	43.0000	40.0000	(6.977)	0	0	0
2012/02/20	R206 2012/08/02	7.20	Call	Bond Future	1,672.0000	1,682.0000	0.598	0	0	0
2012/02/20	R206 2012/08/02	7.20	Put	Bond Future	55.0000	51.0000	(7.273)	0	0	0
2012/02/20	R206 2012/11/01			Bond Future	5.9460	5.9330	(0.219)	0.0000	0.0000	0
2012/02/20	R206 2012/11/01	6.00	Call	Bond Future	527.0000	532.0000	0.949	0	0	0
2012/02/20	R206 2012/11/01	6.00	Put	Bond Future	465.0000	455.0000	(2.151)	0	0	0
2012/02/20	R206 2012/11/01	6.05	Call	Bond Future	559.0000	564.0000	0.894	0	0	0
2012/02/20	R206 2012/11/01	6.05	Put	Bond Future	440.0000	430.0000	(2.273)	0	0	0
2012/02/20	R206 2012/11/01	5.95	Call	Bond Future	497.0000	501.0000	0.805	0	0	0

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2012/02/20	R206 2012/11/01	5.95	Put	Bond Future	492.0000	481.0000	(2.236)	0	0	0
2012/02/20	R206 2013/02/07			Bond Future	5.7440	5.7310	(0.226)	0.0000	0.0000	0
2012/02/20	R206 2013/02/07	6.00	Call	Bond Future	582.0000	587.0000	0.859	0	0	0
2012/02/20	R206 2013/02/07	6.00	Put	Bond Future	352.0000	346.0000	(1.705)	0	0	0
2012/02/20	R206 2013/02/07	6.05	Call	Bond Future	609.0000	614.0000	0.821	0	0	0
2012/02/20	R206 2013/02/07	6.05	Put	Bond Future	335.0000	328.0000	(2.090)	0	0	0
2012/02/20	R206 2013/02/07	5.95	Call	Bond Future	556.0000	561.0000	0.899	0	0	0
2012/02/20	R206 2013/02/07	5.95	Put	Bond Future	371.0000	365.0000	(1.617)	0	0	0
2012/02/20	R207 2012/05/03			Bond Future	7.7690	7.7640	(0.064)	0.0000	0.0000	24,915
2012/02/20	R207 2012/05/03	8.75	Call	Bond Future	5,449.0000	5,464.0000	0.275	0	0	0
2012/02/20	R207 2012/05/03	8.75	Put	Bond Future	142.0000	129.0000	(9.155)	0	0	0
2012/02/20	R207 2012/05/03	8.80	Call	Bond Future	5,689.0000	5,705.0000	0.281	0	0	0
2012/02/20	R207 2012/05/03	8.80	Put	Bond Future	121.0000	109.0000	(9.917)	0	0	0
2012/02/20	R207 2012/05/03	8.70	Call	Bond Future	5,209.0000	5,222.0000	0.250	0	0	0
2012/02/20	R207 2012/05/03	8.70	Put	Bond Future	163.0000	148.0000	(9.202)	0	0	0
2012/02/20	R207 2012/05/03	7.45	Put	Bond Future	2,515.0000	2,471.0000	(1.750)	0	0	0
2012/02/20	R207 2012/05/03	7.45	Call	Bond Future	707.0000	691.0000	(2.263)	0	0	2,400
2012/02/20	R207 2012/05/03	7.65	Put	Bond Future	1,801.0000	1,757.0000	(2.443)	0	0	0
2012/02/20	R207 2012/05/03	7.65	Call	Bond Future	1,131.0000	1,115.0000	(1.415)	0	0	800
2012/02/20	R207 2012/05/03	8.00	Call	Bond Future	2,194.0000	2,185.0000	(0.410)	0	0	0
2012/02/20	R207 2012/05/03	8.00	Put	Bond Future	910.0000	873.0000	(4.066)	0	0	800
2012/02/20	R207 2012/05/03	8.30	Call	Bond Future	3,380.0000	3,380.0000	0.000	0	0	0
2012/02/20	R207 2012/05/03	8.30	Put	Bond Future	461.0000	433.0000	(6.074)	0	0	2,400
2012/02/20	R207 2012/08/02			Bond Future	7.8460	7.8410	(0.064)	0.0000	0.0000	0
2012/02/20	R207 2012/08/02	8.75	Call	Bond Future	5,757.0000	5,759.0000	0.035	0	0	0
2012/02/20	R207 2012/08/02	8.75	Put	Bond Future	991.0000	966.0000	(2.523)	0	0	0
2012/02/20	R207 2012/08/02	8.80	Call	Bond Future	5,954.0000	5,957.0000	0.050	0	0	0
2012/02/20	R207 2012/08/02	8.80	Put	Bond Future	933.0000	909.0000	(2.572)	0	0	0
2012/02/20	R207 2012/08/02	8.70	Call	Bond Future	5,562.0000	5,563.0000	0.018	0	0	0
2012/02/20	R207 2012/08/02	8.70	Put	Bond Future	1,052.0000	1,025.0000	(2.567)	0	0	0
2012/02/20	R207 2012/11/01			Bond Future	7.9140	7.9080	(0.076)	0.0000	0.0000	0
2012/02/20	R207 2012/11/01	8.25	Call	Bond Future	4,227.0000	4,228.0000	0.024	0	0	0
2012/02/20	R207 2012/11/01	8.25	Put	Bond Future	2,471.0000	2,441.0000	(1.214)	0	0	0
2012/02/20	R207 2012/11/01	8.30	Call	Bond Future	4,384.0000	4,384.0000	0.000	0	0	0

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2012/02/20	R207 2012/11/01	8.30	Put	Bond Future	2,371.0000	2,339.0000	(1.350)	0	0	0
2012/02/20	R207 2012/11/01	8.20	Call	Bond Future	4,074.0000	4,074.0000	0.000	0	0	0
2012/02/20	R207 2012/11/01	8.20	Put	Bond Future	2,577.0000	2,545.0000	(1.242)	0	0	0
2012/02/20	R207 2013/02/07			Bond Future	7.9790	7.9740	(0.063)	0.0000	0.0000	0
2012/02/20	R207 2013/02/07	8.25	Call	Bond Future	4,464.0000	4,464.0000	0.000	0	0	0
2012/02/20	R207 2013/02/07	8.25	Put	Bond Future	3,089.0000	3,064.0000	(0.809)	0	0	0
2012/02/20	R207 2013/02/07	8.30	Call	Bond Future	4,611.0000	4,610.0000	(0.022)	0	0	0
2012/02/20	R207 2013/02/07	8.30	Put	Bond Future	2,986.0000	2,959.0000	(0.904)	0	0	0
2012/02/20	R207 2013/02/07	8.20	Call	Bond Future	4,320.0000	4,319.0000	(0.023)	0	0	0
2012/02/20	R207 2013/02/07	8.20	Put	Bond Future	3,197.0000	3,171.0000	(0.813)	0	0	0
2012/02/20	R208 2012/05/03			Bond Future	7.8530	7.8470	(0.076)	0.0000	0.0000	9,194
2012/02/20	R208 2012/05/03	9.00	Call	Bond Future	6,704.0000	6,730.0000	0.388	0	0	0
2012/02/20	R208 2012/05/03	9.00	Put	Bond Future	94.0000	83.0000	(11.702)	0	0	0
2012/02/20	R208 2012/05/03	9.05	Call	Bond Future	6,964.0000	6,991.0000	0.388	0	0	0
2012/02/20	R208 2012/05/03	9.05	Put	Bond Future	79.0000	70.0000	(11.392)	0	0	0
2012/02/20	R208 2012/05/03	8.95	Call	Bond Future	6,443.0000	6,468.0000	0.388	0	0	0
2012/02/20	R208 2012/05/03	8.95	Put	Bond Future	108.0000	97.0000	(10.185)	0	0	0
2012/02/20	R208 2012/05/03	7.50	Put	Bond Future	2,860.0000	2,809.0000	(1.783)	0	0	0
2012/02/20	R208 2012/05/03	7.50	Call	Bond Future	698.0000	683.0000	(2.149)	0	0	3,000
2012/02/20	R208 2012/05/03	7.70	Put	Bond Future	2,061.0000	2,010.0000	(2.475)	0	0	0
2012/02/20	R208 2012/05/03	7.70	Call	Bond Future	1,132.0000	1,117.0000	(1.325)	0	0	1,000
2012/02/20	R208 2012/05/03	8.05	Call	Bond Future	2,226.0000	2,219.0000	(0.314)	0	0	0
2012/02/20	R208 2012/05/03	8.05	Put	Bond Future	1,046.0000	1,003.0000	(4.111)	0	0	1,000
2012/02/20	R208 2012/05/03	8.35	Call	Bond Future	3,474.0000	3,478.0000	0.115	0	0	0
2012/02/20	R208 2012/05/03	8.35	Put	Bond Future	534.0000	502.0000	(5.993)	0	0	3,000
2012/02/20	R208 2012/08/02			Bond Future	7.9220	7.9170	(0.063)	0.0000	0.0000	0
2012/02/20	R208 2012/08/02	8.75	Call	Bond Future	5,927.0000	5,927.0000	0.000	0	0	0
2012/02/20	R208 2012/08/02	8.75	Put	Bond Future	1,205.0000	1,176.0000	(2.407)	0	0	0
2012/02/20	R208 2012/08/02	8.80	Call	Bond Future	6,134.0000	6,135.0000	0.016	0	0	0
2012/02/20	R208 2012/08/02	8.80	Put	Bond Future	1,137.0000	1,109.0000	(2.463)	0	0	0
2012/02/20	R208 2012/08/02	8.70	Call	Bond Future	5,723.0000	5,722.0000	(0.017)	0	0	0
2012/02/20	R208 2012/08/02	8.70	Put	Bond Future	1,278.0000	1,247.0000	(2.426)	0	0	0
2012/02/20	R208 2012/11/01			Bond Future	7.9880	7.9820	(0.075)	0.0000	0.0000	0
2012/02/20	R208 2012/11/01	8.25	Call	Bond Future	4,390.0000	4,390.0000	0.000	0	0	0

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2012/02/20	R208 2012/11/01	8.25	Put	Bond Future	2,899.0000	2,865.0000	(1.173)	0	0	0
2012/02/20	R208 2012/11/01	8.30	Call	Bond Future	4,555.0000	4,555.0000	0.000	0	0	0
2012/02/20	R208 2012/11/01	8.30	Put	Bond Future	2,783.0000	2,748.0000	(1.258)	0	0	0
2012/02/20	R208 2012/11/01	8.20	Call	Bond Future	4,229.0000	4,228.0000	(0.024)	0	0	0
2012/02/20	R208 2012/11/01	8.20	Put	Bond Future	3,020.0000	2,985.0000	(1.159)	0	0	0
2012/02/20	R208 2013/02/07			Bond Future	8.0510	8.0450	(0.075)	0.0000	0.0000	0
2012/02/20	R208 2013/02/07	8.00	Call	Bond Future	3,965.0000	3,965.0000	0.000	0	0	0
2012/02/20	R208 2013/02/07	8.00	Put	Bond Future	4,251.0000	4,217.0000	(0.800)	0	0	0
2012/02/20	R208 2013/02/07	8.05	Call	Bond Future	4,109.0000	4,109.0000	0.000	0	0	0
2012/02/20	R208 2013/02/07	8.05	Put	Bond Future	4,115.0000	4,081.0000	(0.826)	0	0	0
2012/02/20	R208 2013/02/07	7.95	Call	Bond Future	3,829.0000	3,828.0000	(0.026)	0	0	0
2012/02/20	R208 2013/02/07	7.95	Put	Bond Future	4,397.0000	4,362.0000	(0.796)	0	0	0
2012/02/20	R209 2012/05/03			Bond Future	8.7540	8.7380	(0.183)	0.0000	0.0000	2,042
2012/02/20	R209 2012/05/03	9.00	Call	Bond Future	3,396.0000	3,435.0000	1.148	0	0	0
2012/02/20	R209 2012/05/03	9.00	Put	Bond Future	1,480.0000	1,392.0000	(5.946)	0	0	0
2012/02/20	R209 2012/05/03	9.05	Call	Bond Future	3,642.0000	3,686.0000	1.208	0	0	0
2012/02/20	R209 2012/05/03	9.05	Put	Bond Future	1,346.0000	1,263.0000	(6.166)	0	0	0
2012/02/20	R209 2012/05/03	8.95	Call	Bond Future	3,157.0000	3,193.0000	1.140	0	0	0
2012/02/20	R209 2012/05/03	8.95	Put	Bond Future	1,624.0000	1,533.0000	(5.603)	0	0	0
2012/02/20	R209 2012/08/02			Bond Future	8.8170	8.8010	(0.181)	0.0000	0.0000	0
2012/02/20	R209 2012/08/02	9.25	Call	Bond Future	6,178.0000	6,222.0000	0.712	0	0	0
2012/02/20	R209 2012/08/02	9.25	Put	Bond Future	2,897.0000	2,815.0000	(2.831)	0	0	0
2012/02/20	R209 2012/08/02	9.30	Call	Bond Future	6,406.0000	6,452.0000	0.718	0	0	0
2012/02/20	R209 2012/08/02	9.30	Put	Bond Future	2,761.0000	2,681.0000	(2.898)	0	0	0
2012/02/20	R209 2012/08/02	9.20	Call	Bond Future	5,952.0000	5,995.0000	0.722	0	0	0
2012/02/20	R209 2012/08/02	9.20	Put	Bond Future	3,038.0000	2,955.0000	(2.732)	0	0	0
2012/02/20	R209 2012/11/01			Bond Future	8.8780	8.8610	(0.191)	0.0000	0.0000	0
2012/02/20	R209 2012/11/01	9.00	Call	Bond Future	5,844.0000	5,888.0000	0.753	0	0	0
2012/02/20	R209 2012/11/01	9.00	Put	Bond Future	4,907.0000	4,819.0000	(1.793)	0	0	0
2012/02/20	R209 2012/11/01	9.05	Call	Bond Future	6,046.0000	6,091.0000	0.744	0	0	0
2012/02/20	R209 2012/11/01	9.05	Put	Bond Future	4,730.0000	4,643.0000	(1.839)	0	0	0
2012/02/20	R209 2012/11/01	8.95	Call	Bond Future	5,651.0000	5,693.0000	0.743	0	0	0
2012/02/20	R209 2012/11/01	8.95	Put	Bond Future	5,096.0000	5,005.0000	(1.786)	0	0	0
2012/02/20	R209 2013/02/07			Bond Future	8.9370	8.9200	(0.190)	0.0000	0.0000	0

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2012/02/20	R209 2013/02/07	9.00	Call	Bond Future	6,512.0000	6,559.0000	0.722	0	0	0
2012/02/20	R209 2013/02/07	9.00	Put	Bond Future	6,031.0000	5,948.0000	(1.376)	0	0	0
2012/02/20	R209 2013/02/07	9.05	Call	Bond Future	6,707.0000	6,755.0000	0.716	0	0	0
2012/02/20	R209 2013/02/07	9.05	Put	Bond Future	5,848.0000	5,765.0000	(1.419)	0	0	0
2012/02/20	R209 2013/02/07	8.95	Call	Bond Future	6,325.0000	6,370.0000	0.711	0	0	0
2012/02/20	R209 2013/02/07	8.95	Put	Bond Future	6,225.0000	6,140.0000	(1.365)	0	0	0
2012/02/20	R210 2012/05/03			Bond Future	139.2452	139.2421	(0.002)	0.0000	0.0000	840
2012/02/20	R210 2012/05/03	139.00	Call	Bond Future	245.0000	242.0000	(1.224)	0	0	0
2012/02/20	R210 2012/05/03	139.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/20	R210 2012/05/03	139.05	Call	Bond Future	195.0000	192.0000	(1.538)	0	0	0
2012/02/20	R210 2012/05/03	139.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/20	R210 2012/05/03	138.95	Call	Bond Future	295.0000	292.0000	(1.017)	0	0	0
2012/02/20	R210 2012/05/03	138.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/20	R211 2012/05/03			Bond Future	118.4062	118.3988	(0.006)	0.0000	0.0000	480
2012/02/20	R211 2012/05/03	118.20	Call	Bond Future	206.0000	199.0000	(3.398)	0	0	0
2012/02/20	R211 2012/05/03	118.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/20	R211 2012/05/03	118.25	Call	Bond Future	156.0000	149.0000	(4.487)	0	0	0
2012/02/20	R211 2012/05/03	118.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/20	R211 2012/05/03	118.15	Call	Bond Future	256.0000	249.0000	(2.734)	0	0	0
2012/02/20	R211 2012/05/03	118.15	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/20	R212 2012/05/03			Bond Future	115.8576	115.9550	0.084	0.0000	0.0000	2,842
2012/02/20	R212 2012/05/03	115.30	Call	Bond Future	558.0000	655.0000	17.384	0	0	0
2012/02/20	R212 2012/05/03	115.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/20	R212 2012/05/03	115.35	Call	Bond Future	508.0000	605.0000	19.094	0	0	0
2012/02/20	R212 2012/05/03	115.35	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/20	R212 2012/05/03	115.25	Call	Bond Future	608.0000	705.0000	15.954	0	0	0
2012/02/20	R212 2012/05/03	115.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/20	R213 2012/05/03			Bond Future	8.7020	8.6860	(0.184)	0.0000	0.0000	995
2012/02/20	R213 2012/05/03	9.25	Call	Bond Future	5,077.0000	5,143.0000	1.300	0	0	0
2012/02/20	R213 2012/05/03	9.25	Put	Bond Future	810.0000	746.0000	(7.901)	0	0	0
2012/02/20	R213 2012/05/03	9.30	Call	Bond Future	5,368.0000	5,438.0000	1.304	0	0	0
2012/02/20	R213 2012/05/03	9.30	Put	Bond Future	728.0000	668.0000	(8.242)	0	0	0

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2012/02/20	R213 2012/05/03	9.20	Call	Bond Future	4,791.0000	4,852.0000	1.273	0	0	0
2012/02/20	R213 2012/05/03	9.20	Put	Bond Future	900.0000	831.0000	(7.667)	0	0	0
2012/02/20	R213 2012/08/02			Bond Future	8.7680	8.7520	(0.182)	0.0000	0.0000	0
2012/02/20	R213 2012/08/02	9.25	Call	Bond Future	6,546.0000	6,593.0000	0.718	0	0	0
2012/02/20	R213 2012/08/02	9.25	Put	Bond Future	2,825.0000	2,744.0000	(2.867)	0	0	0
2012/02/20	R213 2012/08/02	9.30	Call	Bond Future	6,785.0000	6,833.0000	0.707	0	0	0
2012/02/20	R213 2012/08/02	9.30	Put	Bond Future	2,693.0000	2,613.0000	(2.971)	0	0	0
2012/02/20	R213 2012/08/02	9.20	Call	Bond Future	6,311.0000	6,355.0000	0.697	0	0	0
2012/02/20	R213 2012/08/02	9.20	Put	Bond Future	2,965.0000	2,881.0000	(2.833)	0	0	0
2012/02/20	R213 2012/11/01			Bond Future	8.8340	8.8170	(0.192)	0.0000	0.0000	0
2012/02/20	R213 2012/11/01	9.00	Call	Bond Future	6,066.0000	6,112.0000	0.758	0	0	0
2012/02/20	R213 2012/11/01	9.00	Put	Bond Future	4,773.0000	4,685.0000	(1.844)	0	0	0
2012/02/20	R213 2012/11/01	9.05	Call	Bond Future	6,275.0000	6,322.0000	0.749	0	0	0
2012/02/20	R213 2012/11/01	9.05	Put	Bond Future	4,599.0000	4,512.0000	(1.892)	0	0	0
2012/02/20	R213 2012/11/01	8.95	Call	Bond Future	5,865.0000	5,909.0000	0.750	0	0	0
2012/02/20	R213 2012/11/01	8.95	Put	Bond Future	4,959.0000	4,868.0000	(1.835)	0	0	0
2012/02/20	R213 2013/02/07			Bond Future	8.9010	8.8840	(0.191)	0.0000	0.0000	0
2012/02/20	R213 2013/02/07	9.00	Call	Bond Future	6,677.0000	6,725.0000	0.719	0	0	0
2012/02/20	R213 2013/02/07	9.00	Put	Bond Future	5,913.0000	5,829.0000	(1.421)	0	0	0
2012/02/20	R213 2013/02/07	9.05	Call	Bond Future	6,879.0000	6,927.0000	0.698	0	0	0
2012/02/20	R213 2013/02/07	9.05	Put	Bond Future	5,734.0000	5,649.0000	(1.482)	0	0	0
2012/02/20	R213 2013/02/07	8.95	Call	Bond Future	6,484.0000	6,530.0000	0.709	0	0	0
2012/02/20	R213 2013/02/07	8.95	Put	Bond Future	6,105.0000	6,019.0000	(1.409)	0	0	0
Total										386997.00