



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 05/03/2012

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
2012/03/05	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/05	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/05	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/05	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/05	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/05	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/05	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/05	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/05	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/05	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/05	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/05	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/05	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/05	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/05	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2012/03/05	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/05	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/05	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/05	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/05	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/05	AL7T 2012/05/03			Index Future	422.6540	422.5510	(0.024)	0.0000	0.0000	16
2012/03/05	AL7T 2012/08/02			Index Future	428.9100	428.7910	(0.028)	0.0000	0.0000	0
2012/03/05	ALBI 2012/05/03			Index Future	385.0350	384.9000	(0.035)	0.0000	0.0000	906
2012/03/05	ALBI 2012/08/02			Index Future	390.7340	390.5840	(0.038)	0.0000	0.0000	118
2012/03/05	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/05	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/05	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/05	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/05	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/05	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/05	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/05	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/05	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/05	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/05	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/05	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0

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2012/03/05	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/05	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/05	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/05	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/05	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/05	CAAN 2012/03/30			Can-Do Future	0.0280	0.0246	(12.143)	0.0000	0.0000	0
2012/03/05	CAAO 2012/03/30			Can-Do Future	0.2278	0.2171	(4.697)	0.0000	0.0000	100,000
2012/03/05	CAAW2012/04/20			Any day expiry	7.5793	7.6074	0.371	0.0000	0.0000	0
2012/03/05	CAAW2012/04/20	8.10	Call	Any day expiry	47.0000	46.0000	(2.128)	0	0	0
2012/03/05	CAAW2012/04/20	8.10	Put	Any day expiry	568.0000	539.0000	(5.106)	0	0	0
2012/03/05	CAAW2012/04/20	8.15	Call	Any day expiry	42.0000	41.0000	(2.381)	0	0	0
2012/03/05	CAAW2012/04/20	8.15	Put	Any day expiry	613.0000	584.0000	(4.731)	0	0	0
2012/03/05	CAAW2012/04/20	8.05	Call	Any day expiry	53.0000	52.0000	(1.887)	0	0	0
2012/03/05	CAAW2012/04/20	8.05	Put	Any day expiry	524.0000	495.0000	(5.534)	0	0	0
2012/03/05	CAAX 2012/03/30			Can-Do Future	0.0251	0.0250	(0.398)	0.0000	0.0000	12,500
2012/03/05	CAAY 2012/04/30			Can-Do Future	0.0370	0.0388	4.865	0.0000	0.0000	12,500
2012/03/05	CAAZ 2012/06/18			Can-Do Future	0.0556	0.0588	5.755	0.0000	0.0000	5,670
2012/03/05	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/05	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/05	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/05	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/05	DAAA 2012/03/29			Any day expiry	7.5554	7.5833	0.369	0.0000	0.0000	0

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2012/03/05	DAAA 2012/03/29	7.90	Call	Any day expiry	36.0000	34.0000	(5.556)	0	0	0
2012/03/05	DAAA 2012/03/29	7.90	Put	Any day expiry	381.0000	351.0000	(7.874)	0	0	0
2012/03/05	DAAA 2012/03/29	7.95	Call	Any day expiry	30.0000	28.0000	(6.667)	0	0	0
2012/03/05	DAAA 2012/03/29	7.95	Put	Any day expiry	425.0000	395.0000	(7.059)	0	0	0
2012/03/05	DAAA 2012/03/29	7.85	Call	Any day expiry	43.0000	42.0000	(2.326)	0	0	0
2012/03/05	DAAA 2012/03/29	7.85	Put	Any day expiry	338.0000	309.0000	(8.580)	0	0	0
2012/03/05	GOVI 2012/05/03			GOVI	386.0120	385.8830	(0.033)	0.0000	0.0000	215
2012/03/05	GOVI 2012/05/03	382.00	Call	GOVI	40,120.0000	38,830.0000	(3.215)	0	0	0
2012/03/05	GOVI 2012/05/03	382.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/03/05	GOVI 2012/05/03	382.01	Call	GOVI	40,020.0000	38,730.0000	(3.223)	0	0	0
2012/03/05	GOVI 2012/05/03	382.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/03/05	GOVI 2012/05/03	381.99	Call	GOVI	40,220.0000	38,930.0000	(3.207)	0	0	0
2012/03/05	GOVI 2012/05/03	381.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/03/05	GOVI 2012/08/02			GOVI	391.7240	391.5820	(0.036)	0.0000	0.0000	0
2012/03/05	GOVI 2012/08/02	390.00	Call	GOVI	17,240.0000	15,820.0000	(8.237)	0	0	0
2012/03/05	GOVI 2012/08/02	390.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/03/05	GOVI 2012/08/02	390.01	Call	GOVI	17,140.0000	15,720.0000	(8.285)	0	0	0
2012/03/05	GOVI 2012/08/02	390.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/03/05	GOVI 2012/08/02	389.99	Call	GOVI	17,340.0000	15,920.0000	(8.189)	0	0	0
2012/03/05	GOVI 2012/08/02	389.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/03/05	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/03/05	IGOV 2012/05/03			Index Future	171.2150	171.2450	0.018	0.0000	0.0000	515
2012/03/05	IGOV 2012/08/02			Index Future	173.7490	173.7740	0.014	0.0000	0.0000	0
2012/03/05	ILBI 2012/05/03			Index Future	462.8480	462.8480	0.000	0.0000	0.0000	0
2012/03/05	ILBI 2012/08/02			Index Future	471.2610	471.2610	0.000	0.0000	0.0000	152
2012/03/05	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2012/03/05	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2012/03/05	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2012/03/05	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0

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2012/03/05	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2012/03/05	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2012/03/05	JBAF 2012/03/20			Jibar Tradeable Future	5.6100	5.6100	0.000	0.0000	0.0000	2,390
2012/03/05	JBAF 2012/04/18			Jibar Tradeable Future	5.6200	5.6200	0.000	0.0000	0.0000	0
2012/03/05	JBAF 2012/05/16			Jibar Tradeable Future	5.6400	5.6300	(0.177)	0.0000	0.0000	0
2012/03/05	JBAF 2012/06/20			Jibar Tradeable Future	5.6800	5.6800	0.000	0.0000	0.0000	2,890
2012/03/05	JBAF 2012/07/18			Jibar Tradeable Future	5.7200	5.7100	(0.175)	0.0000	0.0000	0
2012/03/05	JBAF 2012/08/15			Jibar Tradeable Future	5.7600	5.7500	(0.174)	0.0000	0.0000	0
2012/03/05	JBAF 2012/09/19			Jibar Tradeable Future	5.8300	5.8200	(0.172)	0.0000	0.0000	44,760
2012/03/05	JBAF 2012/12/19			Jibar Tradeable Future	6.0000	6.0000	0.000	0.0000	0.0000	940
2012/03/05	JBAF 2013/03/20			Jibar Tradeable Future	6.1700	6.1900	0.324	0.0000	0.0000	790
2012/03/05	JBAF 2013/06/19			Jibar Tradeable Future	6.3600	6.3800	0.314	0.0000	0.0000	1,250
2012/03/05	JBAF 2013/09/18			Jibar Tradeable Future	6.5500	6.5700	0.305	0.0000	0.0000	1,700
2012/03/05	JBAF 2013/12/18			Jibar Tradeable Future	6.7400	6.7700	0.445	0.0000	0.0000	2,000
2012/03/05	R157 2012/05/03			Bond Future	6.7220	6.7420	0.298	0.0000	0.0000	10,935
2012/03/05	R157 2012/05/03	8.25	Call	Bond Future	4,946.0000	4,879.0000	(1.355)	0	0	0
2012/03/05	R157 2012/05/03	8.25	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2012/03/05	R157 2012/05/03	8.30	Call	Bond Future	5,103.0000	5,036.0000	(1.313)	0	0	0
2012/03/05	R157 2012/05/03	8.30	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2012/03/05	R157 2012/05/03	8.20	Call	Bond Future	4,788.0000	4,722.0000	(1.378)	0	0	0
2012/03/05	R157 2012/05/03	8.20	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2012/03/05	R157 2012/05/03	6.25	Put	Bond Future	1,713.0000	1,760.0000	2.744	0	0	0
2012/03/05	R157 2012/05/03	6.25	Call	Bond Future	131.0000	112.0000	(14.504)	0	0	1,500
2012/03/05	R157 2012/05/03	6.50	Call	Bond Future	335.0000	300.0000	(10.448)	0	0	0
2012/03/05	R157 2012/05/03	6.50	Put	Bond Future	1,076.0000	1,107.0000	2.881	0	0	1,500
2012/03/05	R157 2012/05/03	6.75	Call	Bond Future	691.0000	641.0000	(7.236)	0	0	0
2012/03/05	R157 2012/05/03	6.75	Put	Bond Future	598.0000	614.0000	2.676	0	0	1,500
2012/03/05	R157 2012/08/02			Bond Future	6.7880	6.8120	0.354	0.0000	0.0000	0
2012/03/05	R157 2012/08/02	8.00	Call	Bond Future	3,823.0000	3,752.0000	(1.857)	0	0	0
2012/03/05	R157 2012/08/02	8.00	Put	Bond Future	170.0000	173.0000	1.765	0	0	0
2012/03/05	R157 2012/08/02	8.05	Call	Bond Future	3,954.0000	3,883.0000	(1.796)	0	0	0
2012/03/05	R157 2012/08/02	8.05	Put	Bond Future	153.0000	156.0000	1.961	0	0	0

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2012/03/05	R157 2012/08/02	7.95	Call	Bond Future	3,693.0000	3,623.0000	(1.895)	0	0	0
2012/03/05	R157 2012/08/02	7.95	Put	Bond Future	188.0000	191.0000	1.596	0	0	0
2012/03/05	R157 2012/11/01			Bond Future	6.8430	6.8700	0.395	0.0000	0.0000	0
2012/03/05	R157 2012/11/01	7.00	Call	Bond Future	1,657.0000	1,606.0000	(3.078)	0	0	0
2012/03/05	R157 2012/11/01	7.00	Put	Bond Future	1,214.0000	1,240.0000	2.142	0	0	0
2012/03/05	R157 2012/11/01	7.05	Call	Bond Future	1,738.0000	1,687.0000	(2.934)	0	0	0
2012/03/05	R157 2012/11/01	7.05	Put	Bond Future	1,155.0000	1,180.0000	2.165	0	0	0
2012/03/05	R157 2012/11/01	6.95	Call	Bond Future	1,578.0000	1,528.0000	(3.169)	0	0	0
2012/03/05	R157 2012/11/01	6.95	Put	Bond Future	1,276.0000	1,302.0000	2.038	0	0	0
2012/03/05	R157 2013/02/07			Bond Future	6.8770	6.9060	0.422	0.0000	0.0000	0
2012/03/05	R157 2013/02/07	6.75	Call	Bond Future	1,345.0000	1,304.0000	(3.048)	0	0	0
2012/03/05	R157 2013/02/07	6.75	Put	Bond Future	1,671.0000	1,704.0000	1.975	0	0	0
2012/03/05	R157 2013/02/07	6.80	Call	Bond Future	1,410.0000	1,368.0000	(2.979)	0	0	0
2012/03/05	R157 2013/02/07	6.80	Put	Bond Future	1,607.0000	1,640.0000	2.054	0	0	0
2012/03/05	R157 2013/02/07	6.70	Call	Bond Future	1,285.0000	1,245.0000	(3.113)	0	0	0
2012/03/05	R157 2013/02/07	6.70	Put	Bond Future	1,739.0000	1,773.0000	1.955	0	0	0
2012/03/05	R186 2012/05/03			Bond Future	8.3360	8.3460	0.120	0.0000	0.0000	27,598
2012/03/05	R186 2012/05/03	9.00	Call	Bond Future	6,563.0000	6,447.0000	(1.767)	0	0	0
2012/03/05	R186 2012/05/03	9.00	Put	Bond Future	533.0000	511.0000	(4.128)	0	0	0
2012/03/05	R186 2012/05/03	9.05	Call	Bond Future	6,934.0000	6,818.0000	(1.673)	0	0	0
2012/03/05	R186 2012/05/03	9.05	Put	Bond Future	468.0000	446.0000	(4.701)	0	0	0
2012/03/05	R186 2012/05/03	8.95	Call	Bond Future	6,197.0000	6,080.0000	(1.888)	0	0	0
2012/03/05	R186 2012/05/03	8.95	Put	Bond Future	605.0000	583.0000	(3.636)	0	0	0
2012/03/05	R186 2012/05/03	7.90	Put	Bond Future	5,053.0000	5,081.0000	0.554	0	0	0
2012/03/05	R186 2012/05/03	7.90	Call	Bond Future	837.0000	770.0000	(8.005)	0	0	2,250
2012/03/05	R186 2012/05/03	8.20	Put	Bond Future	3,086.0000	3,084.0000	(0.065)	0	0	0
2012/03/05	R186 2012/05/03	8.20	Call	Bond Future	1,793.0000	1,697.0000	(5.354)	0	0	750
2012/03/05	R186 2012/05/03	8.50	Call	Bond Future	3,252.0000	3,138.0000	(3.506)	0	0	0
2012/03/05	R186 2012/05/03	8.50	Put	Bond Future	1,720.0000	1,700.0000	(1.163)	0	0	750
2012/03/05	R186 2012/05/03	8.85	Call	Bond Future	5,484.0000	5,365.0000	(2.170)	0	0	0
2012/03/05	R186 2012/05/03	8.85	Put	Bond Future	777.0000	752.0000	(3.218)	0	0	2,250
2012/03/05	R186 2012/08/02			Bond Future	8.4100	8.4200	0.119	0.0000	0.0000	10
2012/03/05	R186 2012/08/02	8.75	Call	Bond Future	6,338.0000	6,236.0000	(1.609)	0	0	0
2012/03/05	R186 2012/08/02	8.75	Put	Bond Future	3,251.0000	3,241.0000	(0.308)	0	0	0

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2012/03/05	R186 2012/08/02	8.80	Call	Bond Future	6,615.0000	6,512.0000	(1.557)	0	0	0
2012/03/05	R186 2012/08/02	8.80	Put	Bond Future	3,084.0000	3,073.0000	(0.357)	0	0	0
2012/03/05	R186 2012/08/02	8.70	Call	Bond Future	6,066.0000	5,966.0000	(1.649)	0	0	0
2012/03/05	R186 2012/08/02	8.70	Put	Bond Future	3,426.0000	3,418.0000	(0.234)	0	0	0
2012/03/05	R186 2012/08/02	8.25	Put	Bond Future	5,397.0000	5,402.0000	0.093	0	0	0
2012/03/05	R186 2012/08/02	8.25	Call	Bond Future	3,903.0000	3,815.0000	(2.255)	0	0	8,750
2012/03/05	R186 2012/08/02	8.66	Call	Bond Future	5,853.0000	5,753.0000	(1.709)	0	0	0
2012/03/05	R186 2012/08/02	8.66	Put	Bond Future	3,572.0000	3,564.0000	(0.224)	0	0	276
2012/03/05	R186 2012/08/02	7.66	Put	Bond Future	9,127.0000	9,156.0000	0.318	0	0	0
2012/03/05	R186 2012/08/02	7.66	Call	Bond Future	1,881.0000	1,818.0000	(3.349)	0	0	276
2012/03/05	R186 2012/08/02	7.76	Put	Bond Future	8,402.0000	8,427.0000	0.298	0	0	0
2012/03/05	R186 2012/08/02	7.76	Call	Bond Future	2,159.0000	2,091.0000	(3.150)	0	0	43
2012/03/05	R186 2012/08/02	8.76	Call	Bond Future	6,393.0000	6,291.0000	(1.595)	0	0	0
2012/03/05	R186 2012/08/02	8.76	Put	Bond Future	3,217.0000	3,207.0000	(0.311)	0	0	43
2012/03/05	R186 2012/11/01			Bond Future	8.4770	8.4880	0.130	0.0000	0.0000	0
2012/03/05	R186 2012/11/01	8.75	Call	Bond Future	7,097.0000	7,003.0000	(1.325)	0	0	0
2012/03/05	R186 2012/11/01	8.75	Put	Bond Future	4,653.0000	4,659.0000	0.129	0	0	0
2012/03/05	R186 2012/11/01	8.80	Call	Bond Future	7,353.0000	7,258.0000	(1.292)	0	0	0
2012/03/05	R186 2012/11/01	8.80	Put	Bond Future	4,469.0000	4,474.0000	0.112	0	0	0
2012/03/05	R186 2012/11/01	8.70	Call	Bond Future	6,844.0000	6,751.0000	(1.359)	0	0	0
2012/03/05	R186 2012/11/01	8.70	Put	Bond Future	4,842.0000	4,849.0000	0.145	0	0	0
2012/03/05	R186 2013/02/07			Bond Future	8.5420	8.5520	0.117	0.0000	0.0000	0
2012/03/05	R186 2013/02/07	8.50	Call	Bond Future	6,583.0000	6,507.0000	(1.154)	0	0	0
2012/03/05	R186 2013/02/07	8.50	Put	Bond Future	6,959.0000	6,972.0000	0.187	0	0	0
2012/03/05	R186 2013/02/07	8.55	Call	Bond Future	6,810.0000	6,733.0000	(1.131)	0	0	0
2012/03/05	R186 2013/02/07	8.55	Put	Bond Future	6,739.0000	6,751.0000	0.178	0	0	0
2012/03/05	R186 2013/02/07	8.45	Call	Bond Future	6,368.0000	6,293.0000	(1.178)	0	0	0
2012/03/05	R186 2013/02/07	8.45	Put	Bond Future	7,193.0000	7,207.0000	0.195	0	0	0
2012/03/05	R189 2012/05/03			Bond Future	215.3229	215.2986	(0.011)	0.0000	0.0000	0
2012/03/05	R189 2012/05/03	215.00	Call	Bond Future	323.0000	299.0000	(7.430)	0	0	0
2012/03/05	R189 2012/05/03	215.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/05	R189 2012/05/03	215.05	Call	Bond Future	273.0000	249.0000	(8.791)	0	0	0
2012/03/05	R189 2012/05/03	215.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/05	R189 2012/05/03	214.95	Call	Bond Future	373.0000	349.0000	(6.434)	0	0	0

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2012/03/05	R189 2012/05/03	214.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/05	R197 2012/05/03			Bond Future	253.3621	253.3503	(0.005)	0.0000	0.0000	1,005
2012/03/05	R197 2012/05/03	251.00	Call	Bond Future	2,362.0000	2,350.0000	(0.508)	0	0	0
2012/03/05	R197 2012/05/03	251.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/05	R197 2012/05/03	251.05	Call	Bond Future	2,312.0000	2,300.0000	(0.519)	0	0	0
2012/03/05	R197 2012/05/03	251.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/05	R197 2012/05/03	250.95	Call	Bond Future	2,412.0000	2,400.0000	(0.498)	0	0	0
2012/03/05	R197 2012/05/03	250.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/05	R201 2012/05/03			Bond Future	6.0820	6.1030	0.345	0.0000	0.0000	968
2012/03/05	R201 2012/05/03	7.75	Call	Bond Future	4,046.0000	3,993.0000	(1.310)	0	0	0
2012/03/05	R201 2012/05/03	7.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/05	R201 2012/05/03	7.80	Call	Bond Future	4,164.0000	4,112.0000	(1.249)	0	0	0
2012/03/05	R201 2012/05/03	7.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/05	R201 2012/05/03	7.70	Call	Bond Future	3,927.0000	3,875.0000	(1.324)	0	0	0
2012/03/05	R201 2012/05/03	7.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/05	R201 2012/08/02			Bond Future	6.0910	6.1170	0.427	0.0000	0.0000	0
2012/03/05	R201 2012/08/02	7.50	Call	Bond Future	3,166.0000	3,108.0000	(1.832)	0	0	0
2012/03/05	R201 2012/08/02	7.50	Put	Bond Future	43.0000	44.0000	2.326	0	0	0
2012/03/05	R201 2012/08/02	7.55	Call	Bond Future	3,269.0000	3,211.0000	(1.774)	0	0	0
2012/03/05	R201 2012/08/02	7.55	Put	Bond Future	38.0000	38.0000	0.000	0	0	0
2012/03/05	R201 2012/08/02	7.45	Call	Bond Future	3,063.0000	3,006.0000	(1.861)	0	0	0
2012/03/05	R201 2012/08/02	7.45	Put	Bond Future	49.0000	51.0000	4.082	0	0	0
2012/03/05	R201 2012/11/01			Bond Future	6.0660	6.0950	0.478	0.0000	0.0000	0
2012/03/05	R201 2012/11/01	6.50	Call	Bond Future	1,412.0000	1,368.0000	(3.116)	0	0	0
2012/03/05	R201 2012/11/01	6.50	Put	Bond Future	535.0000	550.0000	2.804	0	0	0
2012/03/05	R201 2012/11/01	6.55	Call	Bond Future	1,480.0000	1,436.0000	(2.973)	0	0	0
2012/03/05	R201 2012/11/01	6.55	Put	Bond Future	502.0000	517.0000	2.988	0	0	0
2012/03/05	R201 2012/11/01	6.45	Call	Bond Future	1,345.0000	1,302.0000	(3.197)	0	0	0
2012/03/05	R201 2012/11/01	6.45	Put	Bond Future	568.0000	584.0000	2.817	0	0	0
2012/03/05	R201 2013/02/07			Bond Future	5.9790	6.0120	0.552	0.0000	0.0000	0
2012/03/05	R201 2013/02/07	6.25	Call	Bond Future	1,157.0000	1,119.0000	(3.284)	0	0	0
2012/03/05	R201 2013/02/07	6.25	Put	Bond Future	674.0000	695.0000	3.116	0	0	0
2012/03/05	R201 2013/02/07	6.30	Call	Bond Future	1,212.0000	1,173.0000	(3.218)	0	0	0



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2012/03/05	R201 2013/02/07	6.30	Put	Bond Future	640.0000	660.0000	3.125	0	0	0
2012/03/05	R201 2013/02/07	6.20	Call	Bond Future	1,103.0000	1,065.0000	(3.445)	0	0	0
2012/03/05	R201 2013/02/07	6.20	Put	Bond Future	709.0000	730.0000	2.962	0	0	0
2012/03/05	R202 2012/05/03			Bond Future	190.1075	190.0997	(0.004)	0.0000	0.0000	36,952
2012/03/05	R202 2012/05/03	190.00	Call	Bond Future	107.0000	100.0000	(6.542)	0	0	0
2012/03/05	R202 2012/05/03	190.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/05	R202 2012/05/03	190.05	Call	Bond Future	57.0000	50.0000	(12.281)	0	0	0
2012/03/05	R202 2012/05/03	190.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/05	R202 2012/05/03	189.95	Call	Bond Future	157.0000	150.0000	(4.459)	0	0	0
2012/03/05	R202 2012/05/03	189.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/05	R203 2012/05/03			Bond Future	7.3120	7.3320	0.274	0.0000	0.0000	3,536
2012/03/05	R203 2012/05/03	8.75	Call	Bond Future	6,205.0000	6,115.0000	(1.450)	0	0	0
2012/03/05	R203 2012/05/03	8.75	Put	Bond Future	6.0000	6.0000	0.000	0	0	0
2012/03/05	R203 2012/05/03	8.80	Call	Bond Future	6,411.0000	6,321.0000	(1.404)	0	0	0
2012/03/05	R203 2012/05/03	8.80	Put	Bond Future	5.0000	5.0000	0.000	0	0	0
2012/03/05	R203 2012/05/03	8.70	Call	Bond Future	5,999.0000	5,909.0000	(1.500)	0	0	0
2012/03/05	R203 2012/05/03	8.70	Put	Bond Future	8.0000	8.0000	0.000	0	0	0
2012/03/05	R203 2012/05/03	7.00	Put	Bond Future	1,827.0000	1,873.0000	2.518	0	0	0
2012/03/05	R203 2012/05/03	7.00	Call	Bond Future	419.0000	375.0000	(10.501)	0	0	4,200
2012/03/05	R203 2012/05/03	7.15	Put	Bond Future	1,376.0000	1,410.0000	2.471	0	0	0
2012/03/05	R203 2012/05/03	7.15	Call	Bond Future	648.0000	592.0000	(8.642)	0	0	1,400
2012/03/05	R203 2012/05/03	7.45	Call	Bond Future	1,323.0000	1,246.0000	(5.820)	0	0	0
2012/03/05	R203 2012/05/03	7.45	Put	Bond Future	708.0000	720.0000	1.695	0	0	1,400
2012/03/05	R203 2012/05/03	7.80	Call	Bond Future	2,431.0000	2,342.0000	(3.661)	0	0	0
2012/03/05	R203 2012/05/03	7.80	Put	Bond Future	275.0000	275.0000	0.000	0	0	4,200
2012/03/05	R203 2012/08/02			Bond Future	7.3890	7.4100	0.284	0.0000	0.0000	0
2012/03/05	R203 2012/08/02	8.50	Call	Bond Future	5,079.0000	4,992.0000	(1.713)	0	0	0
2012/03/05	R203 2012/08/02	8.50	Put	Bond Future	451.0000	454.0000	0.665	0	0	0
2012/03/05	R203 2012/08/02	8.55	Call	Bond Future	5,246.0000	5,159.0000	(1.658)	0	0	0
2012/03/05	R203 2012/08/02	8.55	Put	Bond Future	416.0000	419.0000	0.721	0	0	0
2012/03/05	R203 2012/08/02	8.45	Call	Bond Future	4,914.0000	4,827.0000	(1.770)	0	0	0
2012/03/05	R203 2012/08/02	8.45	Put	Bond Future	489.0000	492.0000	0.613	0	0	0
2012/03/05	R203 2012/11/01			Bond Future	7.4590	7.4830	0.322	0.0000	0.0000	0

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2012/03/05	R203 2012/11/01	7.75	Call	Bond Future	2,957.0000	2,885.0000	(2.435)	0	0	0
2012/03/05	R203 2012/11/01	7.75	Put	Bond Future	1,775.0000	1,801.0000	1.465	0	0	0
2012/03/05	R203 2012/11/01	7.80	Call	Bond Future	3,079.0000	3,006.0000	(2.371)	0	0	0
2012/03/05	R203 2012/11/01	7.80	Put	Bond Future	1,695.0000	1,720.0000	1.475	0	0	0
2012/03/05	R203 2012/11/01	7.70	Call	Bond Future	2,837.0000	2,766.0000	(2.503)	0	0	0
2012/03/05	R203 2012/11/01	7.70	Put	Bond Future	1,857.0000	1,884.0000	1.454	0	0	0
2012/03/05	R203 2013/02/07			Bond Future	7.5230	7.5480	0.332	0.0000	0.0000	0
2012/03/05	R203 2013/02/07	6.50	Call	Bond Future	1,038.0000	1,002.0000	(3.468)	0	0	0
2012/03/05	R203 2013/02/07	6.50	Put	Bond Future	5,108.0000	5,169.0000	1.194	0	0	0
2012/03/05	R203 2013/02/07	6.55	Call	Bond Future	1,094.0000	1,057.0000	(3.382)	0	0	0
2012/03/05	R203 2013/02/07	6.55	Put	Bond Future	4,960.0000	5,020.0000	1.210	0	0	0
2012/03/05	R203 2013/02/07	6.45	Call	Bond Future	987.0000	953.0000	(3.445)	0	0	0
2012/03/05	R203 2013/02/07	6.45	Put	Bond Future	5,261.0000	5,324.0000	1.197	0	0	0
2012/03/05	R204 2012/05/03			Bond Future	7.6140	7.6340	0.263	0.0000	0.0000	3,146
2012/03/05	R204 2012/05/03	8.75	Call	Bond Future	5,733.0000	5,627.0000	(1.849)	0	0	0
2012/03/05	R204 2012/05/03	8.75	Put	Bond Future	43.0000	41.0000	(4.651)	0	0	0
2012/03/05	R204 2012/05/03	8.80	Call	Bond Future	5,966.0000	5,860.0000	(1.777)	0	0	0
2012/03/05	R204 2012/05/03	8.80	Put	Bond Future	35.0000	33.0000	(5.714)	0	0	0
2012/03/05	R204 2012/05/03	8.70	Call	Bond Future	5,500.0000	5,394.0000	(1.927)	0	0	0
2012/03/05	R204 2012/05/03	8.70	Put	Bond Future	52.0000	50.0000	(3.846)	0	0	0
2012/03/05	R204 2012/05/03	7.00	Put	Bond Future	3,448.0000	3,523.0000	2.175	0	0	0
2012/03/05	R204 2012/05/03	7.00	Call	Bond Future	199.0000	170.0000	(14.573)	0	0	550
2012/03/05	R204 2012/05/03	7.75	Call	Bond Future	1,592.0000	1,501.0000	(5.716)	0	0	0
2012/03/05	R204 2012/05/03	7.75	Put	Bond Future	889.0000	902.0000	1.462	0	0	550
2012/03/05	R204 2012/08/02			Bond Future	7.6950	7.7170	0.286	0.0000	0.0000	0
2012/03/05	R204 2012/08/02	8.50	Call	Bond Future	4,820.0000	4,718.0000	(2.116)	0	0	0
2012/03/05	R204 2012/08/02	8.50	Put	Bond Future	884.0000	892.0000	0.905	0	0	0
2012/03/05	R204 2012/08/02	8.55	Call	Bond Future	5,003.0000	4,901.0000	(2.039)	0	0	0
2012/03/05	R204 2012/08/02	8.55	Put	Bond Future	828.0000	837.0000	1.087	0	0	0
2012/03/05	R204 2012/08/02	8.45	Call	Bond Future	4,639.0000	4,538.0000	(2.177)	0	0	0
2012/03/05	R204 2012/08/02	8.45	Put	Bond Future	941.0000	951.0000	1.063	0	0	0
2012/03/05	R204 2012/11/01			Bond Future	7.7680	7.7910	0.296	0.0000	0.0000	0
2012/03/05	R204 2012/11/01	8.00	Call	Bond Future	3,445.0000	3,364.0000	(2.351)	0	0	0
2012/03/05	R204 2012/11/01	8.00	Put	Bond Future	2,331.0000	2,361.0000	1.287	0	0	0

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2012/03/05	R204 2012/11/01	8.05	Call	Bond Future	3,585.0000	3,502.0000	(2.315)	0	0	0
2012/03/05	R204 2012/11/01	8.05	Put	Bond Future	2,233.0000	2,261.0000	1.254	0	0	0
2012/03/05	R204 2012/11/01	7.95	Call	Bond Future	3,308.0000	3,228.0000	(2.418)	0	0	0
2012/03/05	R204 2012/11/01	7.95	Put	Bond Future	2,433.0000	2,464.0000	1.274	0	0	0
2012/03/05	R204 2013/02/07			Bond Future	7.8350	7.8580	0.294	0.0000	0.0000	0
2012/03/05	R204 2013/02/07	8.00	Call	Bond Future	3,688.0000	3,615.0000	(1.979)	0	0	0
2012/03/05	R204 2013/02/07	8.00	Put	Bond Future	2,925.0000	2,958.0000	1.128	0	0	0
2012/03/05	R204 2013/02/07	8.05	Call	Bond Future	3,819.0000	3,744.0000	(1.964)	0	0	0
2012/03/05	R204 2013/02/07	8.05	Put	Bond Future	2,826.0000	2,858.0000	1.132	0	0	0
2012/03/05	R204 2013/02/07	7.95	Call	Bond Future	3,560.0000	3,488.0000	(2.022)	0	0	0
2012/03/05	R204 2013/02/07	7.95	Put	Bond Future	3,027.0000	3,062.0000	1.156	0	0	0
2012/03/05	R206 2012/05/03			Bond Future	5.9560	5.9780	0.369	0.0000	0.0000	300
2012/03/05	R206 2012/05/03	7.50	Call	Bond Future	2,447.0000	2,411.0000	(1.471)	0	0	0
2012/03/05	R206 2012/05/03	7.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/05	R206 2012/05/03	7.55	Call	Bond Future	2,525.0000	2,489.0000	(1.426)	0	0	0
2012/03/05	R206 2012/05/03	7.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/05	R206 2012/05/03	7.45	Call	Bond Future	2,369.0000	2,333.0000	(1.520)	0	0	0
2012/03/05	R206 2012/05/03	7.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/05	R206 2012/08/02			Bond Future	5.9520	5.9800	0.470	0.0000	0.0000	0
2012/03/05	R206 2012/08/02	7.25	Call	Bond Future	1,792.0000	1,754.0000	(2.121)	0	0	0
2012/03/05	R206 2012/08/02	7.25	Put	Bond Future	23.0000	24.0000	4.348	0	0	0
2012/03/05	R206 2012/08/02	7.30	Call	Bond Future	1,856.0000	1,818.0000	(2.047)	0	0	0
2012/03/05	R206 2012/08/02	7.30	Put	Bond Future	20.0000	21.0000	5.000	0	0	0
2012/03/05	R206 2012/08/02	7.20	Call	Bond Future	1,728.0000	1,690.0000	(2.199)	0	0	0
2012/03/05	R206 2012/08/02	7.20	Put	Bond Future	27.0000	27.0000	0.000	0	0	0
2012/03/05	R206 2012/11/01			Bond Future	5.8710	5.9070	0.613	0.0000	0.0000	0
2012/03/05	R206 2012/11/01	6.00	Call	Bond Future	543.0000	518.0000	(4.604)	0	0	0
2012/03/05	R206 2012/11/01	6.00	Put	Bond Future	395.0000	411.0000	4.051	0	0	0
2012/03/05	R206 2012/11/01	6.05	Call	Bond Future	577.0000	551.0000	(4.506)	0	0	0
2012/03/05	R206 2012/11/01	6.05	Put	Bond Future	371.0000	387.0000	4.313	0	0	0
2012/03/05	R206 2012/11/01	5.95	Call	Bond Future	511.0000	486.0000	(4.892)	0	0	0
2012/03/05	R206 2012/11/01	5.95	Put	Bond Future	420.0000	437.0000	4.048	0	0	0
2012/03/05	R206 2013/02/07			Bond Future	5.6380	5.6830	0.798	0.0000	0.0000	0
2012/03/05	R206 2013/02/07	6.00	Call	Bond Future	600.0000	573.0000	(4.500)	0	0	0

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2012/03/05	R206 2013/02/07	6.00	Put	Bond Future	275.0000	289.0000	5.091	0	0	0
2012/03/05	R206 2013/02/07	6.05	Call	Bond Future	629.0000	602.0000	(4.293)	0	0	0
2012/03/05	R206 2013/02/07	6.05	Put	Bond Future	259.0000	273.0000	5.405	0	0	0
2012/03/05	R206 2013/02/07	5.95	Call	Bond Future	571.0000	545.0000	(4.553)	0	0	0
2012/03/05	R206 2013/02/07	5.95	Put	Bond Future	291.0000	305.0000	4.811	0	0	0
2012/03/05	R207 2012/05/03			Bond Future	7.8440	7.8640	0.255	0.0000	0.0000	24,823
2012/03/05	R207 2012/05/03	8.75	Call	Bond Future	5,017.0000	4,901.0000	(2.312)	0	0	0
2012/03/05	R207 2012/05/03	8.75	Put	Bond Future	129.0000	124.0000	(3.876)	0	0	0
2012/03/05	R207 2012/05/03	8.80	Call	Bond Future	5,257.0000	5,142.0000	(2.188)	0	0	0
2012/03/05	R207 2012/05/03	8.80	Put	Bond Future	108.0000	104.0000	(3.704)	0	0	0
2012/03/05	R207 2012/05/03	8.70	Call	Bond Future	4,776.0000	4,661.0000	(2.408)	0	0	0
2012/03/05	R207 2012/05/03	8.70	Put	Bond Future	149.0000	146.0000	(2.013)	0	0	0
2012/03/05	R207 2012/05/03	7.45	Put	Bond Future	2,717.0000	2,777.0000	2.208	0	0	0
2012/03/05	R207 2012/05/03	7.45	Call	Bond Future	490.0000	438.0000	(10.612)	0	0	2,400
2012/03/05	R207 2012/05/03	7.65	Put	Bond Future	1,937.0000	1,976.0000	2.013	0	0	0
2012/03/05	R207 2012/05/03	7.65	Call	Bond Future	848.0000	776.0000	(8.491)	0	0	800
2012/03/05	R207 2012/05/03	8.00	Call	Bond Future	1,820.0000	1,721.0000	(5.440)	0	0	0
2012/03/05	R207 2012/05/03	8.00	Put	Bond Future	955.0000	968.0000	1.361	0	0	800
2012/03/05	R207 2012/05/03	8.30	Call	Bond Future	2,963.0000	2,851.0000	(3.780)	0	0	0
2012/03/05	R207 2012/05/03	8.30	Put	Bond Future	463.0000	462.0000	(0.216)	0	0	2,400
2012/03/05	R207 2012/08/02			Bond Future	7.9270	7.9480	0.265	0.0000	0.0000	0
2012/03/05	R207 2012/08/02	8.75	Call	Bond Future	5,320.0000	5,213.0000	(2.011)	0	0	0
2012/03/05	R207 2012/08/02	8.75	Put	Bond Future	993.0000	1,000.0000	0.705	0	0	0
2012/03/05	R207 2012/08/02	8.80	Call	Bond Future	5,515.0000	5,408.0000	(1.940)	0	0	0
2012/03/05	R207 2012/08/02	8.80	Put	Bond Future	933.0000	940.0000	0.750	0	0	0
2012/03/05	R207 2012/08/02	8.70	Call	Bond Future	5,127.0000	5,021.0000	(2.067)	0	0	0
2012/03/05	R207 2012/08/02	8.70	Put	Bond Future	1,056.0000	1,064.0000	0.758	0	0	0
2012/03/05	R207 2012/11/01			Bond Future	7.9980	8.0210	0.288	0.0000	0.0000	0
2012/03/05	R207 2012/11/01	8.25	Call	Bond Future	3,893.0000	3,803.0000	(2.312)	0	0	0
2012/03/05	R207 2012/11/01	8.25	Put	Bond Future	2,580.0000	2,611.0000	1.202	0	0	0
2012/03/05	R207 2012/11/01	8.30	Call	Bond Future	4,044.0000	3,953.0000	(2.250)	0	0	0
2012/03/05	R207 2012/11/01	8.30	Put	Bond Future	2,473.0000	2,503.0000	1.213	0	0	0
2012/03/05	R207 2012/11/01	8.20	Call	Bond Future	3,744.0000	3,656.0000	(2.350)	0	0	0
2012/03/05	R207 2012/11/01	8.20	Put	Bond Future	2,690.0000	2,723.0000	1.227	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
2012/03/05	R207 2013/02/07			Bond Future	8.0660	8.0890	0.285	0.0000	0.0000	0
2012/03/05	R207 2013/02/07	8.25	Call	Bond Future	4,183.0000	4,101.0000	(1.960)	0	0	0
2012/03/05	R207 2013/02/07	8.25	Put	Bond Future	3,252.0000	3,287.0000	1.076	0	0	0
2012/03/05	R207 2013/02/07	8.30	Call	Bond Future	4,325.0000	4,243.0000	(1.896)	0	0	0
2012/03/05	R207 2013/02/07	8.30	Put	Bond Future	3,143.0000	3,178.0000	1.114	0	0	0
2012/03/05	R207 2013/02/07	8.20	Call	Bond Future	4,043.0000	3,963.0000	(1.979)	0	0	0
2012/03/05	R207 2013/02/07	8.20	Put	Bond Future	3,364.0000	3,401.0000	1.100	0	0	0
2012/03/05	R208 2012/05/03			Bond Future	7.9390	7.9430	0.050	0.0000	0.0000	9,125
2012/03/05	R208 2012/05/03	9.00	Call	Bond Future	6,176.0000	6,144.0000	(0.518)	0	0	0
2012/03/05	R208 2012/05/03	9.00	Put	Bond Future	83.0000	75.0000	(9.639)	0	0	0
2012/03/05	R208 2012/05/03	9.05	Call	Bond Future	6,437.0000	6,405.0000	(0.497)	0	0	0
2012/03/05	R208 2012/05/03	9.05	Put	Bond Future	69.0000	61.0000	(11.594)	0	0	0
2012/03/05	R208 2012/05/03	8.95	Call	Bond Future	5,915.0000	5,882.0000	(0.558)	0	0	0
2012/03/05	R208 2012/05/03	8.95	Put	Bond Future	97.0000	88.0000	(9.278)	0	0	0
2012/03/05	R208 2012/05/03	7.50	Put	Bond Future	3,141.0000	3,133.0000	(0.255)	0	0	0
2012/03/05	R208 2012/05/03	7.50	Call	Bond Future	462.0000	430.0000	(6.926)	0	0	3,000
2012/03/05	R208 2012/05/03	7.70	Put	Bond Future	2,262.0000	2,246.0000	(0.707)	0	0	0
2012/03/05	R208 2012/05/03	7.70	Call	Bond Future	815.0000	775.0000	(4.908)	0	0	1,000
2012/03/05	R208 2012/05/03	8.05	Call	Bond Future	1,792.0000	1,743.0000	(2.734)	0	0	0
2012/03/05	R208 2012/05/03	8.05	Put	Bond Future	1,130.0000	1,105.0000	(2.212)	0	0	1,000
2012/03/05	R208 2012/05/03	8.35	Call	Bond Future	2,978.0000	2,931.0000	(1.578)	0	0	0
2012/03/05	R208 2012/05/03	8.35	Put	Bond Future	555.0000	532.0000	(4.144)	0	0	3,000
2012/03/05	R208 2012/08/02			Bond Future	8.0140	8.0190	0.062	0.0000	0.0000	0
2012/03/05	R208 2012/08/02	8.75	Call	Bond Future	5,411.0000	5,366.0000	(0.832)	0	0	0
2012/03/05	R208 2012/08/02	8.75	Put	Bond Future	1,230.0000	1,214.0000	(1.301)	0	0	0
2012/03/05	R208 2012/08/02	8.80	Call	Bond Future	5,615.0000	5,570.0000	(0.801)	0	0	0
2012/03/05	R208 2012/08/02	8.80	Put	Bond Future	1,158.0000	1,142.0000	(1.382)	0	0	0
2012/03/05	R208 2012/08/02	8.70	Call	Bond Future	5,209.0000	5,164.0000	(0.864)	0	0	0
2012/03/05	R208 2012/08/02	8.70	Put	Bond Future	1,304.0000	1,288.0000	(1.227)	0	0	0
2012/03/05	R208 2012/11/01			Bond Future	8.0830	8.0890	0.074	0.0000	0.0000	0
2012/03/05	R208 2012/11/01	8.25	Call	Bond Future	3,981.0000	3,940.0000	(1.030)	0	0	0
2012/03/05	R208 2012/11/01	8.25	Put	Bond Future	3,034.0000	3,027.0000	(0.231)	0	0	0
2012/03/05	R208 2012/11/01	8.30	Call	Bond Future	4,139.0000	4,098.0000	(0.991)	0	0	0
2012/03/05	R208 2012/11/01	8.30	Put	Bond Future	2,911.0000	2,904.0000	(0.240)	0	0	0

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2012/03/05	R208 2012/11/01	8.20	Call	Bond Future	3,825.0000	3,785.0000	(1.046)	0	0	0
2012/03/05	R208 2012/11/01	8.20	Put	Bond Future	3,160.0000	3,155.0000	(0.158)	0	0	0
2012/03/05	R208 2013/02/07			Bond Future	8.1490	8.1540	0.061	0.0000	0.0000	0
2012/03/05	R208 2013/02/07	8.00	Call	Bond Future	3,637.0000	3,605.0000	(0.880)	0	0	0
2012/03/05	R208 2013/02/07	8.00	Put	Bond Future	4,470.0000	4,465.0000	(0.112)	0	0	0
2012/03/05	R208 2013/02/07	8.05	Call	Bond Future	3,775.0000	3,743.0000	(0.848)	0	0	0
2012/03/05	R208 2013/02/07	8.05	Put	Bond Future	4,327.0000	4,323.0000	(0.092)	0	0	0
2012/03/05	R208 2013/02/07	7.95	Call	Bond Future	3,507.0000	3,476.0000	(0.884)	0	0	0
2012/03/05	R208 2013/02/07	7.95	Put	Bond Future	4,621.0000	4,618.0000	(0.065)	0	0	0
2012/03/05	R209 2012/05/03			Bond Future	8.8050	8.8190	0.159	0.0000	0.0000	2,033
2012/03/05	R209 2012/05/03	9.00	Call	Bond Future	2,959.0000	2,841.0000	(3.988)	0	0	0
2012/03/05	R209 2012/05/03	9.00	Put	Bond Future	1,447.0000	1,439.0000	(0.553)	0	0	0
2012/03/05	R209 2012/05/03	9.05	Call	Bond Future	3,199.0000	3,079.0000	(3.751)	0	0	0
2012/03/05	R209 2012/05/03	9.05	Put	Bond Future	1,307.0000	1,297.0000	(0.765)	0	0	0
2012/03/05	R209 2012/05/03	8.95	Call	Bond Future	2,728.0000	2,612.0000	(4.252)	0	0	0
2012/03/05	R209 2012/05/03	8.95	Put	Bond Future	1,599.0000	1,593.0000	(0.375)	0	0	0
2012/03/05	R209 2012/08/02			Bond Future	8.8710	8.8860	0.169	0.0000	0.0000	0
2012/03/05	R209 2012/08/02	9.25	Call	Bond Future	5,731.0000	5,618.0000	(1.972)	0	0	0
2012/03/05	R209 2012/08/02	9.25	Put	Bond Future	2,872.0000	2,876.0000	0.139	0	0	0
2012/03/05	R209 2012/08/02	9.30	Call	Bond Future	5,957.0000	5,843.0000	(1.914)	0	0	0
2012/03/05	R209 2012/08/02	9.30	Put	Bond Future	2,734.0000	2,737.0000	0.110	0	0	0
2012/03/05	R209 2012/08/02	9.20	Call	Bond Future	5,509.0000	5,397.0000	(2.033)	0	0	0
2012/03/05	R209 2012/08/02	9.20	Put	Bond Future	3,017.0000	3,022.0000	0.166	0	0	0
2012/03/05	R209 2012/11/01			Bond Future	8.9330	8.9480	0.168	0.0000	0.0000	0
2012/03/05	R209 2012/11/01	9.00	Call	Bond Future	5,396.0000	5,301.0000	(1.761)	0	0	0
2012/03/05	R209 2012/11/01	9.00	Put	Bond Future	4,884.0000	4,904.0000	0.410	0	0	0
2012/03/05	R209 2012/11/01	9.05	Call	Bond Future	5,593.0000	5,497.0000	(1.716)	0	0	0
2012/03/05	R209 2012/11/01	9.05	Put	Bond Future	4,702.0000	4,721.0000	0.404	0	0	0
2012/03/05	R209 2012/11/01	8.95	Call	Bond Future	5,207.0000	5,114.0000	(1.786)	0	0	0
2012/03/05	R209 2012/11/01	8.95	Put	Bond Future	5,076.0000	5,099.0000	0.453	0	0	0
2012/03/05	R209 2013/02/07			Bond Future	8.9930	9.0090	0.178	0.0000	0.0000	0
2012/03/05	R209 2013/02/07	9.00	Call	Bond Future	6,093.0000	6,001.0000	(1.510)	0	0	0
2012/03/05	R209 2013/02/07	9.00	Put	Bond Future	6,040.0000	6,069.0000	0.480	0	0	0
2012/03/05	R209 2013/02/07	9.05	Call	Bond Future	6,285.0000	6,191.0000	(1.496)	0	0	0

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2012/03/05	R209 2013/02/07	9.05	Put	Bond Future	5,854.0000	5,881.0000	0.461	0	0	0
2012/03/05	R209 2013/02/07	8.95	Call	Bond Future	5,911.0000	5,820.0000	(1.540)	0	0	0
2012/03/05	R209 2013/02/07	8.95	Put	Bond Future	6,239.0000	6,270.0000	0.497	0	0	0
2012/03/05	R210 2012/05/03			Bond Future	140.5886	140.5830	(0.004)	0.0000	0.0000	840
2012/03/05	R210 2012/05/03	139.00	Call	Bond Future	1,589.0000	1,583.0000	(0.378)	0	0	0
2012/03/05	R210 2012/05/03	139.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/05	R210 2012/05/03	139.05	Call	Bond Future	1,539.0000	1,533.0000	(0.390)	0	0	0
2012/03/05	R210 2012/05/03	139.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/05	R210 2012/05/03	138.95	Call	Bond Future	1,639.0000	1,633.0000	(0.366)	0	0	0
2012/03/05	R210 2012/05/03	138.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/05	R211 2012/05/03			Bond Future	118.4712	118.4617	(0.008)	0.0000	0.0000	480
2012/03/05	R211 2012/05/03	118.20	Call	Bond Future	271.0000	262.0000	(3.321)	0	0	0
2012/03/05	R211 2012/05/03	118.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/05	R211 2012/05/03	118.25	Call	Bond Future	221.0000	212.0000	(4.072)	0	0	0
2012/03/05	R211 2012/05/03	118.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/05	R211 2012/05/03	118.15	Call	Bond Future	321.0000	312.0000	(2.804)	0	0	0
2012/03/05	R211 2012/05/03	118.15	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/05	R212 2012/05/03			Bond Future	116.0161	116.0107	(0.005)	0.0000	0.0000	2,842
2012/03/05	R212 2012/05/03	115.30	Call	Bond Future	716.0000	711.0000	(0.698)	0	0	0
2012/03/05	R212 2012/05/03	115.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/05	R212 2012/05/03	115.35	Call	Bond Future	666.0000	661.0000	(0.751)	0	0	0
2012/03/05	R212 2012/05/03	115.35	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/05	R212 2012/05/03	115.25	Call	Bond Future	766.0000	761.0000	(0.653)	0	0	0
2012/03/05	R212 2012/05/03	115.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/05	R213 2012/05/03			Bond Future	8.7160	8.7210	0.057	0.0000	0.0000	1,126
2012/03/05	R213 2012/05/03	9.25	Call	Bond Future	4,842.0000	4,771.0000	(1.466)	0	0	0
2012/03/05	R213 2012/05/03	9.25	Put	Bond Future	688.0000	658.0000	(4.360)	0	0	0
2012/03/05	R213 2012/05/03	9.30	Call	Bond Future	5,138.0000	5,069.0000	(1.343)	0	0	0
2012/03/05	R213 2012/05/03	9.30	Put	Bond Future	611.0000	582.0000	(4.746)	0	0	0
2012/03/05	R213 2012/05/03	9.20	Call	Bond Future	4,551.0000	4,479.0000	(1.582)	0	0	0
2012/03/05	R213 2012/05/03	9.20	Put	Bond Future	773.0000	741.0000	(4.140)	0	0	0
2012/03/05	R213 2012/08/02			Bond Future	8.7850	8.7890	0.046	0.0000	0.0000	0

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2012/03/05	R213 2012/08/02	9.25	Call	Bond Future	6,233.0000	6,173.0000	(0.963)	0	0	0
2012/03/05	R213 2012/08/02	9.25	Put	Bond Future	2,648.0000	2,620.0000	(1.057)	0	0	0
2012/03/05	R213 2012/08/02	9.30	Call	Bond Future	6,473.0000	6,413.0000	(0.927)	0	0	0
2012/03/05	R213 2012/08/02	9.30	Put	Bond Future	2,516.0000	2,488.0000	(1.113)	0	0	0
2012/03/05	R213 2012/08/02	9.20	Call	Bond Future	5,995.0000	5,935.0000	(1.001)	0	0	0
2012/03/05	R213 2012/08/02	9.20	Put	Bond Future	2,784.0000	2,756.0000	(1.006)	0	0	0
2012/03/05	R213 2012/11/01			Bond Future	8.8510	8.8560	0.056	0.0000	0.0000	0
2012/03/05	R213 2012/11/01	9.00	Call	Bond Future	5,854.0000	5,799.0000	(0.940)	0	0	0
2012/03/05	R213 2012/11/01	9.00	Put	Bond Future	4,695.0000	4,679.0000	(0.341)	0	0	0
2012/03/05	R213 2012/11/01	9.05	Call	Bond Future	6,063.0000	6,008.0000	(0.907)	0	0	0
2012/03/05	R213 2012/11/01	9.05	Put	Bond Future	4,521.0000	4,505.0000	(0.354)	0	0	0
2012/03/05	R213 2012/11/01	8.95	Call	Bond Future	5,648.0000	5,594.0000	(0.956)	0	0	0
2012/03/05	R213 2012/11/01	8.95	Put	Bond Future	4,875.0000	4,861.0000	(0.287)	0	0	0
2012/03/05	R213 2013/02/07			Bond Future	8.9170	8.9220	0.056	0.0000	0.0000	0
2012/03/05	R213 2013/02/07	9.00	Call	Bond Future	6,445.0000	6,397.0000	(0.745)	0	0	0
2012/03/05	R213 2013/02/07	9.00	Put	Bond Future	5,805.0000	5,796.0000	(0.155)	0	0	0
2012/03/05	R213 2013/02/07	9.05	Call	Bond Future	6,645.0000	6,597.0000	(0.722)	0	0	0
2012/03/05	R213 2013/02/07	9.05	Put	Bond Future	5,624.0000	5,614.0000	(0.178)	0	0	0
2012/03/05	R213 2013/02/07	8.95	Call	Bond Future	6,253.0000	6,205.0000	(0.768)	0	0	0
2012/03/05	R213 2013/02/07	8.95	Put	Bond Future	5,998.0000	5,989.0000	(0.150)	0	0	0

**Total**

**361619.00**