



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 13/02/2012

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
2012/02/13	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/13	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/13	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/13	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/13	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/13	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/13	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/13	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/13	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/13	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/13	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/13	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/13	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/13	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/13	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2012/02/13	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/13	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/13	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/13	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/13	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/13	AL7T 2012/05/03			Index Future	422.7030	423.8000	0.260	0.0000	0.0000	16
2012/02/13	AL7T 2012/08/02			Index Future	429.0560	430.1570	0.257	0.0000	0.0000	0
2012/02/13	ALBI 2012/05/03			Index Future	384.4280	385.8800	0.378	0.0000	0.0000	906
2012/02/13	ALBI 2012/08/02			Index Future	390.2070	391.6680	0.374	0.0000	0.0000	118
2012/02/13	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/13	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/13	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/13	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/13	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/13	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/13	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/13	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/13	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/13	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/13	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/13	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0

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2012/02/13	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/13	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/13	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/13	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/13	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/13	CAAN 2012/03/30			Can-Do Future	0.0963	0.0812	(15.680)	0.0000	0.0000	0
2012/02/13	CAAO 2012/03/30			Can-Do Future	0.1642	0.1781	8.465	0.0000	0.0000	100,000
2012/02/13	CAAT 2012/02/29			Can-Do Future	0.0358	0.0249	(30.447)	0.0000	0.0000	12,500
2012/02/13	CAAV 2012/02/29			Can-Do Future	0.0821	0.0992	20.828	0.0000	0.0000	12,987
2012/02/13	CAAW2012/04/20			Any day expiry	7.8158	7.7662	(0.635)	0.0000	0.0000	0
2012/02/13	CAAW2012/04/20	8.10	Call	Any day expiry	133.0000	117.0000	(12.030)	0	0	0
2012/02/13	CAAW2012/04/20	8.10	Put	Any day expiry	417.0000	451.0000	8.153	0	0	0
2012/02/13	CAAW2012/04/20	8.15	Call	Any day expiry	121.0000	107.0000	(11.570)	0	0	0
2012/02/13	CAAW2012/04/20	8.15	Put	Any day expiry	455.0000	491.0000	7.912	0	0	0
2012/02/13	CAAW2012/04/20	8.05	Call	Any day expiry	146.0000	129.0000	(11.644)	0	0	0
2012/02/13	CAAW2012/04/20	8.05	Put	Any day expiry	380.0000	413.0000	8.684	0	0	0
2012/02/13	CAAX 2012/03/30			Can-Do Future	0.0787	0.0695	(11.690)	0.0000	0.0000	12,500
2012/02/13	CAAY 2012/04/30			Can-Do Future	0.0781	0.0706	(9.603)	0.0000	0.0000	12,500
2012/02/13	CAAZ 2012/06/18			Can-Do Future	0.0888	0.0813	(8.446)	0.0000	0.0000	5,670
2012/02/13	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/13	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/13	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2012/02/13	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/13	DAAA 2012/03/29			Any day expiry	7.7908	7.7415	(0.633)	0.0000	0.0000	0
2012/02/13	DAAA 2012/03/29	7.90	Call	Any day expiry	143.0000	122.0000	(14.685)	0	0	0
2012/02/13	DAAA 2012/03/29	7.90	Put	Any day expiry	252.0000	281.0000	11.508	0	0	0
2012/02/13	DAAA 2012/03/29	7.95	Call	Any day expiry	127.0000	108.0000	(14.961)	0	0	0
2012/02/13	DAAA 2012/03/29	7.95	Put	Any day expiry	286.0000	317.0000	10.839	0	0	0
2012/02/13	DAAA 2012/03/29	7.85	Call	Any day expiry	161.0000	138.0000	(14.286)	0	0	0
2012/02/13	DAAA 2012/03/29	7.85	Put	Any day expiry	220.0000	247.0000	12.273	0	0	0
2012/02/13	GOVI 2012/05/03			GOVI	385.1940	386.8030	0.418	0.0000	0.0000	181
2012/02/13	GOVI 2012/05/03	382.00	Call	GOVI	31,940.0000	48,030.0000	50.376	0	0	0
2012/02/13	GOVI 2012/05/03	382.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/02/13	GOVI 2012/05/03	382.01	Call	GOVI	31,840.0000	47,930.0000	50.534	0	0	0
2012/02/13	GOVI 2012/05/03	382.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/02/13	GOVI 2012/05/03	381.99	Call	GOVI	32,040.0000	48,130.0000	50.218	0	0	0
2012/02/13	GOVI 2012/05/03	381.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/02/13	GOVI 2012/08/02			GOVI	390.9840	392.6050	0.415	0.0000	0.0000	0
2012/02/13	GOVI 2012/08/02	390.00	Call	GOVI	9,840.0000	26,050.0000	164.736	0	0	0
2012/02/13	GOVI 2012/08/02	390.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/02/13	GOVI 2012/08/02	390.01	Call	GOVI	9,740.0000	25,950.0000	166.427	0	0	0
2012/02/13	GOVI 2012/08/02	390.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/02/13	GOVI 2012/08/02	389.99	Call	GOVI	9,940.0000	26,150.0000	163.078	0	0	0
2012/02/13	GOVI 2012/08/02	389.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/02/13	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/02/13	IGOV 2012/05/03			Index Future	169.8710	169.9150	0.026	0.0000	0.0000	514
2012/02/13	IGOV 2012/08/02			Index Future	172.4250	172.4640	0.023	0.0000	0.0000	0
2012/02/13	ILBI 2012/05/03			Index Future	465.1140	465.1140	0.000	0.0000	0.0000	0
2012/02/13	ILBI 2012/08/02			Index Future	473.7980	473.7980	0.000	0.0000	0.0000	152
2012/02/13	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2012/02/13	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0

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2012/02/13	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2012/02/13	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2012/02/13	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2012/02/13	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2012/02/13	JBAF 2012/02/15			Jibar Tradeable Future	5.6000	5.6000	0.000	0.0000	0.0000	0
2012/02/13	JBAF 2012/03/20			Jibar Tradeable Future	5.6100	5.6100	0.000	0.0000	0.0000	2,390
2012/02/13	JBAF 2012/04/18			Jibar Tradeable Future	5.6200	5.6100	(0.178)	0.0000	0.0000	0
2012/02/13	JBAF 2012/05/16			Jibar Tradeable Future	5.6400	5.6200	(0.355)	0.0000	0.0000	0
2012/02/13	JBAF 2012/06/20			Jibar Tradeable Future	5.6700	5.6300	(0.705)	0.0000	0.0000	2,890
2012/02/13	JBAF 2012/07/18			Jibar Tradeable Future	5.6900	5.6600	(0.527)	0.0000	0.0000	0
2012/02/13	JBAF 2012/09/19			Jibar Tradeable Future	5.7700	5.7300	(0.693)	0.0000	0.0000	44,760
2012/02/13	JBAF 2012/12/19			Jibar Tradeable Future	5.9200	5.8500	(1.182)	0.0000	0.0000	940
2012/02/13	JBAF 2013/03/20			Jibar Tradeable Future	6.1000	6.0100	(1.475)	0.0000	0.0000	790
2012/02/13	JBAF 2013/06/19			Jibar Tradeable Future	6.2700	6.1700	(1.595)	0.0000	0.0000	1,250
2012/02/13	JBAF 2013/09/18			Jibar Tradeable Future	6.4400	6.3400	(1.553)	0.0000	0.0000	1,700
2012/02/13	JBAF 2013/12/18			Jibar Tradeable Future	6.6100	6.5200	(1.362)	93.4650	93.4400	1,500
2012/02/13	R157 2012/05/03			Bond Future	6.7090	6.6390	(1.043)	0.0000	0.0000	10,880
2012/02/13	R157 2012/05/03	8.25	Call	Bond Future	4,991.0000	5,223.0000	4.648	0	0	0
2012/02/13	R157 2012/05/03	8.25	Put	Bond Future	3.0000	2.0000	(33.333)	0	0	0
2012/02/13	R157 2012/05/03	8.30	Call	Bond Future	5,148.0000	5,380.0000	4.507	0	0	0
2012/02/13	R157 2012/05/03	8.30	Put	Bond Future	3.0000	2.0000	(33.333)	0	0	0
2012/02/13	R157 2012/05/03	8.20	Call	Bond Future	4,834.0000	5,066.0000	4.799	0	0	0
2012/02/13	R157 2012/05/03	8.20	Put	Bond Future	4.0000	3.0000	(25.000)	0	0	0
2012/02/13	R157 2012/05/03	6.25	Put	Bond Future	1,735.0000	1,542.0000	(11.124)	0	0	0
2012/02/13	R157 2012/05/03	6.25	Call	Bond Future	196.0000	236.0000	20.408	0	0	1,500
2012/02/13	R157 2012/05/03	6.50	Call	Bond Future	428.0000	503.0000	17.523	0	0	0
2012/02/13	R157 2012/05/03	6.50	Put	Bond Future	1,125.0000	967.0000	(14.044)	0	0	1,500
2012/02/13	R157 2012/05/03	6.75	Call	Bond Future	808.0000	925.0000	14.480	0	0	0
2012/02/13	R157 2012/05/03	6.75	Put	Bond Future	672.0000	556.0000	(17.262)	0	0	1,500
2012/02/13	R157 2012/08/02			Bond Future	6.7650	6.6890	(1.123)	0.0000	0.0000	0
2012/02/13	R157 2012/08/02	8.00	Call	Bond Future	3,926.0000	4,128.0000	5.145	0	0	0

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2012/02/13	R157 2012/08/02	8.00	Put	Bond Future	202.0000	170.0000	(15.842)	0	0	0
2012/02/13	R157 2012/08/02	8.05	Call	Bond Future	4,056.0000	4,260.0000	5.030	0	0	0
2012/02/13	R157 2012/08/02	8.05	Put	Bond Future	184.0000	154.0000	(16.304)	0	0	0
2012/02/13	R157 2012/08/02	7.95	Call	Bond Future	3,798.0000	3,997.0000	5.240	0	0	0
2012/02/13	R157 2012/08/02	7.95	Put	Bond Future	222.0000	187.0000	(15.766)	0	0	0
2012/02/13	R157 2012/11/01			Bond Future	6.8170	6.7340	(1.218)	0.0000	0.0000	0
2012/02/13	R157 2012/11/01	7.00	Call	Bond Future	1,706.0000	1,833.0000	7.444	0	0	0
2012/02/13	R157 2012/11/01	7.00	Put	Bond Future	1,190.0000	1,082.0000	(9.076)	0	0	0
2012/02/13	R157 2012/11/01	7.05	Call	Bond Future	1,788.0000	1,919.0000	7.327	0	0	0
2012/02/13	R157 2012/11/01	7.05	Put	Bond Future	1,131.0000	1,027.0000	(9.195)	0	0	0
2012/02/13	R157 2012/11/01	6.95	Call	Bond Future	1,624.0000	1,748.0000	7.635	0	0	0
2012/02/13	R157 2012/11/01	6.95	Put	Bond Future	1,248.0000	1,137.0000	(8.894)	0	0	0
2012/02/13	R157 2013/02/07			Bond Future	6.8560	6.7600	(1.400)	0.0000	0.0000	0
2012/02/13	R157 2013/02/07	6.75	Call	Bond Future	1,368.0000	1,482.0000	8.333	0	0	0
2012/02/13	R157 2013/02/07	6.75	Put	Bond Future	1,640.0000	1,508.0000	(8.049)	0	0	0
2012/02/13	R157 2013/02/07	6.80	Call	Bond Future	1,433.0000	1,551.0000	8.234	0	0	0
2012/02/13	R157 2013/02/07	6.80	Put	Bond Future	1,577.0000	1,448.0000	(8.180)	0	0	0
2012/02/13	R157 2013/02/07	6.70	Call	Bond Future	1,306.0000	1,417.0000	8.499	0	0	0
2012/02/13	R157 2013/02/07	6.70	Put	Bond Future	1,706.0000	1,571.0000	(7.913)	0	0	0
2012/02/13	R186 2012/05/03			Bond Future	8.3700	8.3020	(0.812)	0.0000	0.0000	28,058
2012/02/13	R186 2012/05/03	9.00	Call	Bond Future	6,546.0000	7,032.0000	7.424	0	0	0
2012/02/13	R186 2012/05/03	9.00	Put	Bond Future	836.0000	681.0000	(18.541)	0	0	0
2012/02/13	R186 2012/05/03	9.05	Call	Bond Future	6,898.0000	7,396.0000	7.219	0	0	0
2012/02/13	R186 2012/05/03	9.05	Put	Bond Future	752.0000	609.0000	(19.016)	0	0	0
2012/02/13	R186 2012/05/03	8.95	Call	Bond Future	6,200.0000	6,673.0000	7.629	0	0	0
2012/02/13	R186 2012/05/03	8.95	Put	Bond Future	928.0000	760.0000	(18.103)	0	0	0
2012/02/13	R186 2012/05/03	7.90	Put	Bond Future	5,575.0000	5,070.0000	(9.058)	0	0	0
2012/02/13	R186 2012/05/03	7.90	Call	Bond Future	1,039.0000	1,175.0000	13.090	0	0	2,250
2012/02/13	R186 2012/05/03	8.20	Put	Bond Future	3,621.0000	3,209.0000	(11.378)	0	0	0
2012/02/13	R186 2012/05/03	8.20	Call	Bond Future	2,008.0000	2,238.0000	11.454	0	0	750
2012/02/13	R186 2012/05/03	8.50	Call	Bond Future	3,415.0000	3,750.0000	9.810	0	0	0
2012/02/13	R186 2012/05/03	8.50	Put	Bond Future	2,203.0000	1,897.0000	(13.890)	0	0	750
2012/02/13	R186 2012/05/03	8.85	Call	Bond Future	5,526.0000	5,972.0000	8.071	0	0	0
2012/02/13	R186 2012/05/03	8.85	Put	Bond Future	1,139.0000	943.0000	(17.208)	0	0	2,250

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2012/02/13	R186 2012/08/02			Bond Future	8.4410	8.3720	(0.817)	0.0000	0.0000	0
2012/02/13	R186 2012/08/02	8.75	Call	Bond Future	6,544.0000	6,897.0000	5.394	0	0	0
2012/02/13	R186 2012/08/02	8.75	Put	Bond Future	3,743.0000	3,457.0000	(7.641)	0	0	0
2012/02/13	R186 2012/08/02	8.80	Call	Bond Future	6,812.0000	7,174.0000	5.314	0	0	0
2012/02/13	R186 2012/08/02	8.80	Put	Bond Future	3,567.0000	3,290.0000	(7.766)	0	0	0
2012/02/13	R186 2012/08/02	8.70	Call	Bond Future	6,281.0000	6,625.0000	5.477	0	0	0
2012/02/13	R186 2012/08/02	8.70	Put	Bond Future	3,927.0000	3,632.0000	(7.512)	0	0	0
2012/02/13	R186 2012/08/02	8.25	Put	Bond Future	5,922.0000	5,543.0000	(6.400)	0	0	0
2012/02/13	R186 2012/08/02	8.25	Call	Bond Future	4,141.0000	4,401.0000	6.279	0	0	8,750
2012/02/13	R186 2012/08/02	8.66	Call	Bond Future	6,073.0000	6,410.0000	5.549	0	0	0
2012/02/13	R186 2012/08/02	8.66	Put	Bond Future	4,078.0000	3,776.0000	(7.406)	0	0	276
2012/02/13	R186 2012/08/02	7.66	Put	Bond Future	9,633.0000	9,149.0000	(5.024)	0	0	0
2012/02/13	R186 2012/08/02	7.66	Call	Bond Future	2,101.0000	2,256.0000	7.377	0	0	276
2012/02/13	R186 2012/11/01			Bond Future	8.5090	8.4380	(0.834)	0.0000	0.0000	0
2012/02/13	R186 2012/11/01	8.75	Call	Bond Future	7,235.0000	7,582.0000	4.796	0	0	0
2012/02/13	R186 2012/11/01	8.75	Put	Bond Future	5,081.0000	4,783.0000	(5.865)	0	0	0
2012/02/13	R186 2012/11/01	8.80	Call	Bond Future	7,486.0000	7,840.0000	4.729	0	0	0
2012/02/13	R186 2012/11/01	8.80	Put	Bond Future	4,893.0000	4,601.0000	(5.968)	0	0	0
2012/02/13	R186 2012/11/01	8.70	Call	Bond Future	6,989.0000	7,328.0000	4.850	0	0	0
2012/02/13	R186 2012/11/01	8.70	Put	Bond Future	5,277.0000	4,971.0000	(5.799)	0	0	0
2012/02/13	R186 2013/02/07			Bond Future	8.5780	8.5030	(0.874)	0.0000	0.0000	0
2012/02/13	R186 2013/02/07	8.50	Call	Bond Future	6,584.0000	6,904.0000	4.860	0	0	0
2012/02/13	R186 2013/02/07	8.50	Put	Bond Future	7,280.0000	6,931.0000	(4.794)	0	0	0
2012/02/13	R186 2013/02/07	8.55	Call	Bond Future	6,807.0000	7,134.0000	4.804	0	0	0
2012/02/13	R186 2013/02/07	8.55	Put	Bond Future	7,056.0000	6,714.0000	(4.847)	0	0	0
2012/02/13	R186 2013/02/07	8.45	Call	Bond Future	6,371.0000	6,684.0000	4.913	0	0	0
2012/02/13	R186 2013/02/07	8.45	Put	Bond Future	7,516.0000	7,160.0000	(4.737)	0	0	0
2012/02/13	R189 2012/05/03			Bond Future	215.6022	215.5809	(0.010)	0.0000	0.0000	0
2012/02/13	R189 2012/05/03	215.00	Call	Bond Future	602.0000	581.0000	(3.488)	0	0	0
2012/02/13	R189 2012/05/03	215.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/13	R189 2012/05/03	215.05	Call	Bond Future	552.0000	531.0000	(3.804)	0	0	0
2012/02/13	R189 2012/05/03	215.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/13	R189 2012/05/03	214.95	Call	Bond Future	652.0000	631.0000	(3.221)	0	0	0
2012/02/13	R189 2012/05/03	214.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2012/02/13	R197 2012/05/03			Bond Future	252.0894	252.0813	(0.003)	0.0000	0.0000	1,005
2012/02/13	R197 2012/05/03	251.00	Call	Bond Future	1,089.0000	1,081.0000	(0.735)	0	0	0
2012/02/13	R197 2012/05/03	251.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/13	R197 2012/05/03	251.05	Call	Bond Future	1,039.0000	1,031.0000	(0.770)	0	0	0
2012/02/13	R197 2012/05/03	251.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/13	R197 2012/05/03	250.95	Call	Bond Future	1,139.0000	1,131.0000	(0.702)	0	0	0
2012/02/13	R197 2012/05/03	250.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/13	R201 2012/05/03			Bond Future	6.2250	6.1540	(1.141)	0.0000	0.0000	968
2012/02/13	R201 2012/05/03	7.75	Call	Bond Future	3,692.0000	3,867.0000	4.740	0	0	0
2012/02/13	R201 2012/05/03	7.75	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2012/02/13	R201 2012/05/03	7.80	Call	Bond Future	3,810.0000	3,985.0000	4.593	0	0	0
2012/02/13	R201 2012/05/03	7.80	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2012/02/13	R201 2012/05/03	7.70	Call	Bond Future	3,574.0000	3,749.0000	4.896	0	0	0
2012/02/13	R201 2012/05/03	7.70	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2012/02/13	R201 2012/08/02			Bond Future	6.2400	6.1630	(1.234)	0.0000	0.0000	0
2012/02/13	R201 2012/08/02	7.50	Call	Bond Future	2,892.0000	3,046.0000	5.325	0	0	0
2012/02/13	R201 2012/08/02	7.50	Put	Bond Future	105.0000	86.0000	(18.095)	0	0	0
2012/02/13	R201 2012/08/02	7.55	Call	Bond Future	2,990.0000	3,146.0000	5.217	0	0	0
2012/02/13	R201 2012/08/02	7.55	Put	Bond Future	95.0000	77.0000	(18.947)	0	0	0
2012/02/13	R201 2012/08/02	7.45	Call	Bond Future	2,795.0000	2,947.0000	5.438	0	0	0
2012/02/13	R201 2012/08/02	7.45	Put	Bond Future	117.0000	96.0000	(17.949)	0	0	0
2012/02/13	R201 2012/11/01			Bond Future	6.2340	6.1470	(1.396)	0.0000	0.0000	0
2012/02/13	R201 2012/11/01	6.50	Call	Bond Future	1,235.0000	1,338.0000	8.340	0	0	0
2012/02/13	R201 2012/11/01	6.50	Put	Bond Future	698.0000	625.0000	(10.458)	0	0	0
2012/02/13	R201 2012/11/01	6.55	Call	Bond Future	1,298.0000	1,403.0000	8.089	0	0	0
2012/02/13	R201 2012/11/01	6.55	Put	Bond Future	661.0000	590.0000	(10.741)	0	0	0
2012/02/13	R201 2012/11/01	6.45	Call	Bond Future	1,175.0000	1,274.0000	8.426	0	0	0
2012/02/13	R201 2012/11/01	6.45	Put	Bond Future	739.0000	662.0000	(10.419)	0	0	0
2012/02/13	R201 2013/02/07			Bond Future	6.1840	6.0810	(1.666)	0.0000	0.0000	0
2012/02/13	R201 2013/02/07	6.25	Call	Bond Future	1,031.0000	1,125.0000	9.117	0	0	0
2012/02/13	R201 2013/02/07	6.25	Put	Bond Future	914.0000	824.0000	(9.847)	0	0	0
2012/02/13	R201 2013/02/07	6.30	Call	Bond Future	1,079.0000	1,177.0000	9.082	0	0	0
2012/02/13	R201 2013/02/07	6.30	Put	Bond Future	873.0000	787.0000	(9.851)	0	0	0



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2012/02/13	R201 2013/02/07	6.20	Call	Bond Future	982.0000	1,074.0000	9.369	0	0	0
2012/02/13	R201 2013/02/07	6.20	Put	Bond Future	954.0000	862.0000	(9.644)	0	0	0
2012/02/13	R202 2012/05/03			Bond Future	187.4844	187.4794	(0.003)	0.0000	0.0000	37,020
2012/02/13	R202 2012/05/03	190.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/13	R202 2012/05/03	190.00	Put	Bond Future	2,516.0000	2,521.0000	0.199	0	0	0
2012/02/13	R202 2012/05/03	190.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/13	R202 2012/05/03	190.05	Put	Bond Future	2,566.0000	2,571.0000	0.195	0	0	0
2012/02/13	R202 2012/05/03	189.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/13	R202 2012/05/03	189.95	Put	Bond Future	2,466.0000	2,471.0000	0.203	0	0	0
2012/02/13	R203 2012/05/03			Bond Future	7.3540	7.2800	(1.006)	0.0000	0.0000	3,536
2012/02/13	R203 2012/05/03	8.75	Call	Bond Future	6,034.0000	6,357.0000	5.353	0	0	0
2012/02/13	R203 2012/05/03	8.75	Put	Bond Future	23.0000	15.0000	(34.783)	0	0	0
2012/02/13	R203 2012/05/03	8.80	Call	Bond Future	6,237.0000	6,561.0000	5.195	0	0	0
2012/02/13	R203 2012/05/03	8.80	Put	Bond Future	19.0000	12.0000	(36.842)	0	0	0
2012/02/13	R203 2012/05/03	8.70	Call	Bond Future	5,831.0000	6,153.0000	5.522	0	0	0
2012/02/13	R203 2012/05/03	8.70	Put	Bond Future	28.0000	19.0000	(32.143)	0	0	0
2012/02/13	R203 2012/05/03	7.00	Put	Bond Future	2,089.0000	1,842.0000	(11.824)	0	0	0
2012/02/13	R203 2012/05/03	7.00	Call	Bond Future	493.0000	577.0000	17.039	0	0	4,200
2012/02/13	R203 2012/05/03	7.15	Put	Bond Future	1,637.0000	1,419.0000	(13.317)	0	0	0
2012/02/13	R203 2012/05/03	7.15	Call	Bond Future	721.0000	834.0000	15.673	0	0	1,400
2012/02/13	R203 2012/05/03	7.45	Call	Bond Future	1,365.0000	1,540.0000	12.821	0	0	0
2012/02/13	R203 2012/05/03	7.45	Put	Bond Future	937.0000	781.0000	(16.649)	0	0	1,400
2012/02/13	R203 2012/05/03	7.80	Call	Bond Future	2,402.0000	2,642.0000	9.992	0	0	0
2012/02/13	R203 2012/05/03	7.80	Put	Bond Future	433.0000	342.0000	(21.016)	0	0	4,200
2012/02/13	R203 2012/08/02			Bond Future	7.4270	7.3490	(1.050)	0.0000	0.0000	0
2012/02/13	R203 2012/08/02	8.50	Call	Bond Future	5,022.0000	5,284.0000	5.217	0	0	0
2012/02/13	R203 2012/08/02	8.50	Put	Bond Future	557.0000	485.0000	(12.926)	0	0	0
2012/02/13	R203 2012/08/02	8.55	Call	Bond Future	5,184.0000	5,451.0000	5.150	0	0	0
2012/02/13	R203 2012/08/02	8.55	Put	Bond Future	517.0000	449.0000	(13.153)	0	0	0
2012/02/13	R203 2012/08/02	8.45	Call	Bond Future	4,861.0000	5,120.0000	5.328	0	0	0
2012/02/13	R203 2012/08/02	8.45	Put	Bond Future	599.0000	523.0000	(12.688)	0	0	0
2012/02/13	R203 2012/11/01			Bond Future	7.5000	7.4170	(1.107)	0.0000	0.0000	0
2012/02/13	R203 2012/11/01	7.75	Call	Bond Future	2,920.0000	3,107.0000	6.404	0	0	0

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2012/02/13	R203 2012/11/01	7.75	Put	Bond Future	1,905.0000	1,753.0000	(7.979)	0	0	0
2012/02/13	R203 2012/11/01	7.80	Call	Bond Future	3,040.0000	3,231.0000	6.283	0	0	0
2012/02/13	R203 2012/11/01	7.80	Put	Bond Future	1,824.0000	1,675.0000	(8.169)	0	0	0
2012/02/13	R203 2012/11/01	7.70	Call	Bond Future	2,803.0000	2,985.0000	6.493	0	0	0
2012/02/13	R203 2012/11/01	7.70	Put	Bond Future	1,990.0000	1,833.0000	(7.889)	0	0	0
2012/02/13	R203 2013/02/07			Bond Future	7.5720	7.4820	(1.189)	0.0000	0.0000	0
2012/02/13	R203 2013/02/07	6.50	Call	Bond Future	977.0000	1,063.0000	8.802	0	0	0
2012/02/13	R203 2013/02/07	6.50	Put	Bond Future	5,237.0000	4,973.0000	(5.041)	0	0	0
2012/02/13	R203 2013/02/07	6.55	Call	Bond Future	1,031.0000	1,121.0000	8.729	0	0	0
2012/02/13	R203 2013/02/07	6.55	Put	Bond Future	5,087.0000	4,828.0000	(5.091)	0	0	0
2012/02/13	R203 2013/02/07	6.45	Call	Bond Future	928.0000	1,011.0000	8.944	0	0	0
2012/02/13	R203 2013/02/07	6.45	Put	Bond Future	5,392.0000	5,125.0000	(4.952)	0	0	0
2012/02/13	R204 2012/05/03			Bond Future	7.6550	7.5810	(0.967)	0.0000	0.0000	3,150
2012/02/13	R204 2012/05/03	8.75	Call	Bond Future	5,578.0000	5,934.0000	6.382	0	0	0
2012/02/13	R204 2012/05/03	8.75	Put	Bond Future	101.0000	73.0000	(27.723)	0	0	0
2012/02/13	R204 2012/05/03	8.80	Call	Bond Future	5,804.0000	6,164.0000	6.203	0	0	0
2012/02/13	R204 2012/05/03	8.80	Put	Bond Future	86.0000	62.0000	(27.907)	0	0	0
2012/02/13	R204 2012/05/03	8.70	Call	Bond Future	5,354.0000	5,705.0000	6.556	0	0	0
2012/02/13	R204 2012/05/03	8.70	Put	Bond Future	119.0000	86.0000	(27.731)	0	0	0
2012/02/13	R204 2012/05/03	7.00	Put	Bond Future	3,733.0000	3,398.0000	(8.974)	0	0	0
2012/02/13	R204 2012/05/03	7.00	Call	Bond Future	271.0000	320.0000	18.081	0	0	550
2012/02/13	R204 2012/05/03	7.75	Call	Bond Future	1,649.0000	1,849.0000	12.129	0	0	0
2012/02/13	R204 2012/05/03	7.75	Put	Bond Future	1,159.0000	975.0000	(15.876)	0	0	550
2012/02/13	R204 2012/08/02			Bond Future	7.7330	7.6560	(0.996)	0.0000	0.0000	0
2012/02/13	R204 2012/08/02	8.50	Call	Bond Future	4,840.0000	5,109.0000	5.558	0	0	0
2012/02/13	R204 2012/08/02	8.50	Put	Bond Future	1,094.0000	977.0000	(10.695)	0	0	0
2012/02/13	R204 2012/08/02	8.55	Call	Bond Future	5,011.0000	5,285.0000	5.468	0	0	0
2012/02/13	R204 2012/08/02	8.55	Put	Bond Future	1,027.0000	915.0000	(10.906)	0	0	0
2012/02/13	R204 2012/08/02	8.45	Call	Bond Future	4,666.0000	4,929.0000	5.637	0	0	0
2012/02/13	R204 2012/08/02	8.45	Put	Bond Future	1,159.0000	1,036.0000	(10.613)	0	0	0
2012/02/13	R204 2012/11/01			Bond Future	7.8080	7.7270	(1.037)	0.0000	0.0000	0
2012/02/13	R204 2012/11/01	8.00	Call	Bond Future	3,437.0000	3,645.0000	6.052	0	0	0
2012/02/13	R204 2012/11/01	8.00	Put	Bond Future	2,516.0000	2,332.0000	(7.313)	0	0	0
2012/02/13	R204 2012/11/01	8.05	Call	Bond Future	3,573.0000	3,787.0000	5.989	0	0	0

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2012/02/13	R204 2012/11/01	8.05	Put	Bond Future	2,414.0000	2,236.0000	(7.374)	0	0	0
2012/02/13	R204 2012/11/01	7.95	Call	Bond Future	3,303.0000	3,506.0000	6.146	0	0	0
2012/02/13	R204 2012/11/01	7.95	Put	Bond Future	2,621.0000	2,432.0000	(7.211)	0	0	0
2012/02/13	R204 2013/02/07			Bond Future	7.8810	7.7940	(1.104)	0.0000	0.0000	0
2012/02/13	R204 2013/02/07	8.00	Call	Bond Future	3,614.0000	3,824.0000	5.811	0	0	0
2012/02/13	R204 2013/02/07	8.00	Put	Bond Future	3,064.0000	2,870.0000	(6.332)	0	0	0
2012/02/13	R204 2013/02/07	8.05	Call	Bond Future	3,741.0000	3,955.0000	5.720	0	0	0
2012/02/13	R204 2013/02/07	8.05	Put	Bond Future	2,961.0000	2,771.0000	(6.417)	0	0	0
2012/02/13	R204 2013/02/07	7.95	Call	Bond Future	3,489.0000	3,694.0000	5.876	0	0	0
2012/02/13	R204 2013/02/07	7.95	Put	Bond Future	3,170.0000	2,970.0000	(6.309)	0	0	0
2012/02/13	R206 2012/05/03			Bond Future	6.1340	6.0600	(1.206)	0.0000	0.0000	300
2012/02/13	R206 2012/05/03	7.50	Call	Bond Future	2,161.0000	2,280.0000	5.507	0	0	0
2012/02/13	R206 2012/05/03	7.50	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2012/02/13	R206 2012/05/03	7.55	Call	Bond Future	2,239.0000	2,358.0000	5.315	0	0	0
2012/02/13	R206 2012/05/03	7.55	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2012/02/13	R206 2012/05/03	7.45	Call	Bond Future	2,084.0000	2,202.0000	5.662	0	0	0
2012/02/13	R206 2012/05/03	7.45	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2012/02/13	R206 2012/08/02			Bond Future	6.1450	6.0600	(1.383)	0.0000	0.0000	0
2012/02/13	R206 2012/08/02	7.25	Call	Bond Future	1,576.0000	1,679.0000	6.536	0	0	0
2012/02/13	R206 2012/08/02	7.25	Put	Bond Future	73.0000	59.0000	(19.178)	0	0	0
2012/02/13	R206 2012/08/02	7.30	Call	Bond Future	1,636.0000	1,740.0000	6.357	0	0	0
2012/02/13	R206 2012/08/02	7.30	Put	Bond Future	66.0000	53.0000	(19.697)	0	0	0
2012/02/13	R206 2012/08/02	7.20	Call	Bond Future	1,518.0000	1,618.0000	6.588	0	0	0
2012/02/13	R206 2012/08/02	7.20	Put	Bond Future	82.0000	66.0000	(19.512)	0	0	0
2012/02/13	R206 2012/11/01			Bond Future	6.1050	6.0030	(1.671)	0.0000	0.0000	0
2012/02/13	R206 2012/11/01	6.00	Call	Bond Future	437.0000	490.0000	12.128	0	0	0
2012/02/13	R206 2012/11/01	6.00	Put	Bond Future	557.0000	493.0000	(11.490)	0	0	0
2012/02/13	R206 2012/11/01	6.05	Call	Bond Future	466.0000	522.0000	12.017	0	0	0
2012/02/13	R206 2012/11/01	6.05	Put	Bond Future	529.0000	468.0000	(11.531)	0	0	0
2012/02/13	R206 2012/11/01	5.95	Call	Bond Future	410.0000	462.0000	12.683	0	0	0
2012/02/13	R206 2012/11/01	5.95	Put	Bond Future	588.0000	523.0000	(11.054)	0	0	0
2012/02/13	R206 2013/02/07			Bond Future	5.9640	5.8260	(2.314)	0.0000	0.0000	0
2012/02/13	R206 2013/02/07	6.00	Call	Bond Future	483.0000	547.0000	13.251	0	0	0
2012/02/13	R206 2013/02/07	6.00	Put	Bond Future	451.0000	391.0000	(13.304)	0	0	0

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2012/02/13	R206 2013/02/07	6.05	Call	Bond Future	506.0000	573.0000	13.241	0	0	0
2012/02/13	R206 2013/02/07	6.05	Put	Bond Future	429.0000	372.0000	(13.287)	0	0	0
2012/02/13	R206 2013/02/07	5.95	Call	Bond Future	459.0000	521.0000	13.508	0	0	0
2012/02/13	R206 2013/02/07	5.95	Put	Bond Future	472.0000	410.0000	(13.136)	0	0	0
2012/02/13	R207 2012/05/03			Bond Future	7.9010	7.8270	(0.937)	0.0000	0.0000	24,905
2012/02/13	R207 2012/05/03	8.75	Call	Bond Future	4,829.0000	5,180.0000	7.269	0	0	0
2012/02/13	R207 2012/05/03	8.75	Put	Bond Future	258.0000	197.0000	(23.643)	0	0	0
2012/02/13	R207 2012/05/03	8.80	Call	Bond Future	5,057.0000	5,414.0000	7.060	0	0	0
2012/02/13	R207 2012/05/03	8.80	Put	Bond Future	225.0000	170.0000	(24.444)	0	0	0
2012/02/13	R207 2012/05/03	8.70	Call	Bond Future	4,600.0000	4,946.0000	7.522	0	0	0
2012/02/13	R207 2012/05/03	8.70	Put	Bond Future	290.0000	224.0000	(22.759)	0	0	0
2012/02/13	R207 2012/05/03	7.45	Put	Bond Future	3,117.0000	2,795.0000	(10.330)	0	0	0
2012/02/13	R207 2012/05/03	7.45	Call	Bond Future	573.0000	663.0000	15.707	0	0	2,400
2012/02/13	R207 2012/05/03	7.65	Put	Bond Future	2,330.0000	2,049.0000	(12.060)	0	0	0
2012/02/13	R207 2012/05/03	7.65	Call	Bond Future	924.0000	1,055.0000	14.177	0	0	800
2012/02/13	R207 2012/05/03	8.00	Call	Bond Future	1,839.0000	2,052.0000	11.582	0	0	0
2012/02/13	R207 2012/05/03	8.00	Put	Bond Future	1,292.0000	1,093.0000	(15.402)	0	0	800
2012/02/13	R207 2012/05/03	8.30	Call	Bond Future	2,899.0000	3,178.0000	9.624	0	0	0
2012/02/13	R207 2012/05/03	8.30	Put	Bond Future	716.0000	583.0000	(18.575)	0	0	2,400
2012/02/13	R207 2012/08/02			Bond Future	7.9810	7.9050	(0.952)	0.0000	0.0000	0
2012/02/13	R207 2012/08/02	8.75	Call	Bond Future	5,285.0000	5,568.0000	5.355	0	0	0
2012/02/13	R207 2012/08/02	8.75	Put	Bond Future	1,250.0000	1,122.0000	(10.240)	0	0	0
2012/02/13	R207 2012/08/02	8.80	Call	Bond Future	5,466.0000	5,754.0000	5.269	0	0	0
2012/02/13	R207 2012/08/02	8.80	Put	Bond Future	1,176.0000	1,053.0000	(10.459)	0	0	0
2012/02/13	R207 2012/08/02	8.70	Call	Bond Future	5,100.0000	5,377.0000	5.431	0	0	0
2012/02/13	R207 2012/08/02	8.70	Put	Bond Future	1,321.0000	1,187.0000	(10.144)	0	0	0
2012/02/13	R207 2012/11/01			Bond Future	8.0550	7.9760	(0.981)	0.0000	0.0000	0
2012/02/13	R207 2012/11/01	8.25	Call	Bond Future	3,835.0000	4,055.0000	5.737	0	0	0
2012/02/13	R207 2012/11/01	8.25	Put	Bond Future	2,821.0000	2,626.0000	(6.912)	0	0	0
2012/02/13	R207 2012/11/01	8.30	Call	Bond Future	3,981.0000	4,206.0000	5.652	0	0	0
2012/02/13	R207 2012/11/01	8.30	Put	Bond Future	2,709.0000	2,520.0000	(6.977)	0	0	0
2012/02/13	R207 2012/11/01	8.20	Call	Bond Future	3,690.0000	3,905.0000	5.827	0	0	0
2012/02/13	R207 2012/11/01	8.20	Put	Bond Future	2,935.0000	2,735.0000	(6.814)	0	0	0
2012/02/13	R207 2013/02/07			Bond Future	8.1300	8.0460	(1.033)	0.0000	0.0000	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
2012/02/13	R207 2013/02/07	8.25	Call	Bond Future	4,062.0000	4,283.0000	5.441	0	0	0
2012/02/13	R207 2013/02/07	8.25	Put	Bond Future	3,456.0000	3,251.0000	(5.932)	0	0	0
2012/02/13	R207 2013/02/07	8.30	Call	Bond Future	4,200.0000	4,425.0000	5.357	0	0	0
2012/02/13	R207 2013/02/07	8.30	Put	Bond Future	3,343.0000	3,142.0000	(6.013)	0	0	0
2012/02/13	R207 2013/02/07	8.20	Call	Bond Future	3,926.0000	4,142.0000	5.502	0	0	0
2012/02/13	R207 2013/02/07	8.20	Put	Bond Future	3,572.0000	3,361.0000	(5.907)	0	0	0
2012/02/13	R208 2012/05/03			Bond Future	7.9470	7.8790	(0.856)	0.0000	0.0000	9,194
2012/02/13	R208 2012/05/03	9.00	Call	Bond Future	6,205.0000	6,574.0000	5.947	0	0	0
2012/02/13	R208 2012/05/03	9.00	Put	Bond Future	160.0000	120.0000	(25.000)	0	0	0
2012/02/13	R208 2012/05/03	9.05	Call	Bond Future	6,458.0000	6,831.0000	5.776	0	0	0
2012/02/13	R208 2012/05/03	9.05	Put	Bond Future	138.0000	103.0000	(25.362)	0	0	0
2012/02/13	R208 2012/05/03	8.95	Call	Bond Future	5,955.0000	6,319.0000	6.113	0	0	0
2012/02/13	R208 2012/05/03	8.95	Put	Bond Future	185.0000	141.0000	(23.784)	0	0	0
2012/02/13	R208 2012/05/03	7.50	Put	Bond Future	3,363.0000	3,043.0000	(9.515)	0	0	0
2012/02/13	R208 2012/05/03	7.50	Call	Bond Future	636.0000	724.0000	13.836	0	0	3,000
2012/02/13	R208 2012/05/03	7.70	Put	Bond Future	2,515.0000	2,235.0000	(11.133)	0	0	0
2012/02/13	R208 2012/05/03	7.70	Call	Bond Future	1,020.0000	1,149.0000	12.647	0	0	1,000
2012/02/13	R208 2012/05/03	8.05	Call	Bond Future	2,013.0000	2,222.0000	10.383	0	0	0
2012/02/13	R208 2012/05/03	8.05	Put	Bond Future	1,399.0000	1,199.0000	(14.296)	0	0	1,000
2012/02/13	R208 2012/05/03	8.35	Call	Bond Future	3,155.0000	3,429.0000	8.685	0	0	0
2012/02/13	R208 2012/05/03	8.35	Put	Bond Future	780.0000	646.0000	(17.179)	0	0	3,000
2012/02/13	R208 2012/08/02			Bond Future	8.0190	7.9490	(0.873)	0.0000	0.0000	0
2012/02/13	R208 2012/08/02	8.75	Call	Bond Future	5,550.0000	5,828.0000	5.009	0	0	0
2012/02/13	R208 2012/08/02	8.75	Put	Bond Future	1,398.0000	1,265.0000	(9.514)	0	0	0
2012/02/13	R208 2012/08/02	8.80	Call	Bond Future	5,750.0000	6,033.0000	4.922	0	0	0
2012/02/13	R208 2012/08/02	8.80	Put	Bond Future	1,322.0000	1,195.0000	(9.607)	0	0	0
2012/02/13	R208 2012/08/02	8.70	Call	Bond Future	5,353.0000	5,625.0000	5.081	0	0	0
2012/02/13	R208 2012/08/02	8.70	Put	Bond Future	1,477.0000	1,339.0000	(9.343)	0	0	0
2012/02/13	R208 2012/11/01			Bond Future	8.0880	8.0160	(0.890)	0.0000	0.0000	0
2012/02/13	R208 2012/11/01	8.25	Call	Bond Future	4,095.0000	4,309.0000	5.226	0	0	0
2012/02/13	R208 2012/11/01	8.25	Put	Bond Future	3,177.0000	2,979.0000	(6.232)	0	0	0
2012/02/13	R208 2012/11/01	8.30	Call	Bond Future	4,252.0000	4,471.0000	5.151	0	0	0
2012/02/13	R208 2012/11/01	8.30	Put	Bond Future	3,053.0000	2,860.0000	(6.322)	0	0	0
2012/02/13	R208 2012/11/01	8.20	Call	Bond Future	3,940.0000	4,149.0000	5.305	0	0	0

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2012/02/13	R208 2012/11/01	8.20	Put	Bond Future	3,304.0000	3,101.0000	(6.144)	0	0	0
2012/02/13	R208 2013/02/07			Bond Future	8.1570	8.0800	(0.944)	0.0000	0.0000	0
2012/02/13	R208 2013/02/07	8.00	Call	Bond Future	3,692.0000	3,887.0000	5.282	0	0	0
2012/02/13	R208 2013/02/07	8.00	Put	Bond Future	4,569.0000	4,335.0000	(5.121)	0	0	0
2012/02/13	R208 2013/02/07	8.05	Call	Bond Future	3,828.0000	4,029.0000	5.251	0	0	0
2012/02/13	R208 2013/02/07	8.05	Put	Bond Future	4,425.0000	4,197.0000	(5.153)	0	0	0
2012/02/13	R208 2013/02/07	7.95	Call	Bond Future	3,561.0000	3,752.0000	5.364	0	0	0
2012/02/13	R208 2013/02/07	7.95	Put	Bond Future	4,720.0000	4,482.0000	(5.042)	0	0	0
2012/02/13	R209 2012/05/03			Bond Future	8.8370	8.7690	(0.769)	0.0000	0.0000	2,042
2012/02/13	R209 2012/05/03	9.00	Call	Bond Future	3,118.0000	3,405.0000	9.205	0	0	0
2012/02/13	R209 2012/05/03	9.00	Put	Bond Future	1,857.0000	1,608.0000	(13.409)	0	0	0
2012/02/13	R209 2012/05/03	9.05	Call	Bond Future	3,346.0000	3,646.0000	8.966	0	0	0
2012/02/13	R209 2012/05/03	9.05	Put	Bond Future	1,706.0000	1,470.0000	(13.834)	0	0	0
2012/02/13	R209 2012/05/03	8.95	Call	Bond Future	2,898.0000	3,171.0000	9.420	0	0	0
2012/02/13	R209 2012/05/03	8.95	Put	Bond Future	2,020.0000	1,757.0000	(13.020)	0	0	0
2012/02/13	R209 2012/08/02			Bond Future	8.9010	8.8320	(0.775)	0.0000	0.0000	0
2012/02/13	R209 2012/08/02	9.25	Call	Bond Future	5,881.0000	6,183.0000	5.135	0	0	0
2012/02/13	R209 2012/08/02	9.25	Put	Bond Future	3,255.0000	3,020.0000	(7.220)	0	0	0
2012/02/13	R209 2012/08/02	9.30	Call	Bond Future	6,099.0000	6,408.0000	5.066	0	0	0
2012/02/13	R209 2012/08/02	9.30	Put	Bond Future	3,109.0000	2,881.0000	(7.334)	0	0	0
2012/02/13	R209 2012/08/02	9.20	Call	Bond Future	5,665.0000	5,960.0000	5.207	0	0	0
2012/02/13	R209 2012/08/02	9.20	Put	Bond Future	3,406.0000	3,164.0000	(7.105)	0	0	0
2012/02/13	R209 2012/11/01			Bond Future	8.9640	8.8930	(0.792)	0.0000	0.0000	0
2012/02/13	R209 2012/11/01	9.00	Call	Bond Future	5,582.0000	5,853.0000	4.855	0	0	0
2012/02/13	R209 2012/11/01	9.00	Put	Bond Future	5,307.0000	5,032.0000	(5.182)	0	0	0
2012/02/13	R209 2012/11/01	9.05	Call	Bond Future	5,775.0000	6,052.0000	4.797	0	0	0
2012/02/13	R209 2012/11/01	9.05	Put	Bond Future	5,122.0000	4,852.0000	(5.271)	0	0	0
2012/02/13	R209 2012/11/01	8.95	Call	Bond Future	5,391.0000	5,656.0000	4.916	0	0	0
2012/02/13	R209 2012/11/01	8.95	Put	Bond Future	5,498.0000	5,217.0000	(5.111)	0	0	0
2012/02/13	R209 2013/02/07			Bond Future	9.0260	8.9530	(0.809)	0.0000	0.0000	0
2012/02/13	R209 2013/02/07	9.00	Call	Bond Future	6,243.0000	6,519.0000	4.421	0	0	0
2012/02/13	R209 2013/02/07	9.00	Put	Bond Future	6,440.0000	6,161.0000	(4.332)	0	0	0
2012/02/13	R209 2013/02/07	9.05	Call	Bond Future	6,431.0000	6,712.0000	4.369	0	0	0
2012/02/13	R209 2013/02/07	9.05	Put	Bond Future	6,250.0000	5,976.0000	(4.384)	0	0	0

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2012/02/13	R209 2013/02/07	8.95	Call	Bond Future	6,056.0000	6,327.0000	4.475	0	0	0
2012/02/13	R209 2013/02/07	8.95	Put	Bond Future	6,634.0000	6,350.0000	(4.281)	0	0	0
2012/02/13	R210 2012/05/03			Bond Future	139.1586	139.1549	(0.003)	0.0000	0.0000	820
2012/02/13	R210 2012/05/03	139.00	Call	Bond Future	159.0000	155.0000	(2.516)	0	0	0
2012/02/13	R210 2012/05/03	139.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/13	R210 2012/05/03	139.05	Call	Bond Future	109.0000	105.0000	(3.670)	0	0	0
2012/02/13	R210 2012/05/03	139.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/13	R210 2012/05/03	138.95	Call	Bond Future	209.0000	205.0000	(1.914)	0	0	0
2012/02/13	R210 2012/05/03	138.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/13	R211 2012/05/03			Bond Future	118.5001	118.4921	(0.007)	0.0000	0.0000	480
2012/02/13	R211 2012/05/03	118.20	Call	Bond Future	300.0000	292.0000	(2.667)	0	0	0
2012/02/13	R211 2012/05/03	118.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/13	R211 2012/05/03	118.25	Call	Bond Future	250.0000	242.0000	(3.200)	0	0	0
2012/02/13	R211 2012/05/03	118.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/13	R211 2012/05/03	118.15	Call	Bond Future	350.0000	342.0000	(2.286)	0	0	0
2012/02/13	R211 2012/05/03	118.15	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/13	R212 2012/05/03			Bond Future	115.5651	115.5613	(0.003)	0.0000	0.0000	2,827
2012/02/13	R212 2012/05/03	115.30	Call	Bond Future	265.0000	261.0000	(1.509)	0	0	0
2012/02/13	R212 2012/05/03	115.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/13	R212 2012/05/03	115.35	Call	Bond Future	215.0000	211.0000	(1.860)	0	0	0
2012/02/13	R212 2012/05/03	115.35	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/13	R212 2012/05/03	115.25	Call	Bond Future	315.0000	311.0000	(1.270)	0	0	0
2012/02/13	R212 2012/05/03	115.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/13	R213 2012/05/03			Bond Future	8.7950	8.7280	(0.762)	0.0000	0.0000	92
2012/02/13	R213 2012/05/03	9.25	Call	Bond Future	4,623.0000	4,985.0000	7.830	0	0	0
2012/02/13	R213 2012/05/03	9.25	Put	Bond Future	1,104.0000	928.0000	(15.942)	0	0	0
2012/02/13	R213 2012/05/03	9.30	Call	Bond Future	4,896.0000	5,270.0000	7.639	0	0	0
2012/02/13	R213 2012/05/03	9.30	Put	Bond Future	1,004.0000	840.0000	(16.335)	0	0	0
2012/02/13	R213 2012/05/03	9.20	Call	Bond Future	4,356.0000	4,706.0000	8.035	0	0	0
2012/02/13	R213 2012/05/03	9.20	Put	Bond Future	1,212.0000	1,025.0000	(15.429)	0	0	0
2012/02/13	R213 2012/08/02			Bond Future	8.8630	8.7950	(0.767)	0.0000	0.0000	0
2012/02/13	R213 2012/08/02	9.25	Call	Bond Future	6,121.0000	6,428.0000	5.016	0	0	0

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2012/02/13	R213 2012/08/02	9.25	Put	Bond Future	3,154.0000	2,923.0000	(7.324)	0	0	0
2012/02/13	R213 2012/08/02	9.30	Call	Bond Future	6,350.0000	6,663.0000	4.929	0	0	0
2012/02/13	R213 2012/08/02	9.30	Put	Bond Future	3,011.0000	2,786.0000	(7.473)	0	0	0
2012/02/13	R213 2012/08/02	9.20	Call	Bond Future	5,896.0000	6,196.0000	5.088	0	0	0
2012/02/13	R213 2012/08/02	9.20	Put	Bond Future	3,303.0000	3,065.0000	(7.206)	0	0	0
2012/02/13	R213 2012/11/01			Bond Future	8.9320	8.8610	(0.795)	0.0000	0.0000	0
2012/02/13	R213 2012/11/01	9.00	Call	Bond Future	5,738.0000	6,015.0000	4.827	0	0	0
2012/02/13	R213 2012/11/01	9.00	Put	Bond Future	5,212.0000	4,935.0000	(5.315)	0	0	0
2012/02/13	R213 2012/11/01	9.05	Call	Bond Future	5,938.0000	6,222.0000	4.783	0	0	0
2012/02/13	R213 2012/11/01	9.05	Put	Bond Future	5,029.0000	4,758.0000	(5.389)	0	0	0
2012/02/13	R213 2012/11/01	8.95	Call	Bond Future	5,541.0000	5,812.0000	4.891	0	0	0
2012/02/13	R213 2012/11/01	8.95	Put	Bond Future	5,401.0000	5,118.0000	(5.240)	0	0	0
2012/02/13	R213 2013/02/07			Bond Future	9.0030	8.9290	(0.822)	0.0000	0.0000	0
2012/02/13	R213 2013/02/07	9.00	Call	Bond Future	6,343.0000	6,626.0000	4.462	0	0	0
2012/02/13	R213 2013/02/07	9.00	Put	Bond Future	6,366.0000	6,079.0000	(4.508)	0	0	0
2012/02/13	R213 2013/02/07	9.05	Call	Bond Future	6,537.0000	6,826.0000	4.421	0	0	0
2012/02/13	R213 2013/02/07	9.05	Put	Bond Future	6,178.0000	5,898.0000	(4.532)	0	0	0
2012/02/13	R213 2013/02/07	8.95	Call	Bond Future	6,151.0000	6,429.0000	4.520	0	0	0
2012/02/13	R213 2013/02/07	8.95	Put	Bond Future	6,558.0000	6,267.0000	(4.437)	0	0	0

**Total**

**386043.00**