



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 29/02/2012

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
2012/02/29	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/29	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/29	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/29	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/29	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/29	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/29	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/29	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/29	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/29	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/29	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/29	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/29	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/29	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/29	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2012/02/29	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/29	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/29	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/29	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/29	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/29	AL7T 2012/05/03			Index Future	423.8040	423.8450	0.010	0.0000	0.0000	16
2012/02/29	AL7T 2012/08/02			Index Future	430.0980	430.1430	0.010	0.0000	0.0000	0
2012/02/29	ALBI 2012/05/03			Index Future	385.9150	386.1790	0.068	0.0000	0.0000	906
2012/02/29	ALBI 2012/08/02			Index Future	391.6460	391.9170	0.069	0.0000	0.0000	118
2012/02/29	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/29	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/29	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/29	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/29	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/29	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/29	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/29	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/29	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/29	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/29	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/29	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0

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2012/02/29	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/29	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/29	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/29	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/29	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/29	CAAN 2012/03/30			Can-Do Future	0.0357	0.0215	(39.776)	0.0000	0.0000	0
2012/02/29	CAAO 2012/03/30			Can-Do Future	0.2261	0.2696	19.239	0.0000	0.0000	100,000
2012/02/29	CAAT 2012/02/29			Can-Do Future	0.0000	0.0000	0.000	0.0000	0.0000	0
2012/02/29	CAAV 2012/02/29			Can-Do Future	0.1603	0.2864	78.665	0.0000	0.0000	0
2012/02/29	CAAW2012/04/20			Any day expiry	7.5934	7.4634	(1.712)	0.0000	0.0000	0
2012/02/29	CAAW2012/04/20	8.10	Call	Any day expiry	56.0000	37.0000	(33.929)	0	0	0
2012/02/29	CAAW2012/04/20	8.10	Put	Any day expiry	563.0000	674.0000	19.716	0	0	0
2012/02/29	CAAW2012/04/20	8.15	Call	Any day expiry	51.0000	33.0000	(35.294)	0	0	0
2012/02/29	CAAW2012/04/20	8.15	Put	Any day expiry	608.0000	720.0000	18.421	0	0	0
2012/02/29	CAAW2012/04/20	8.05	Call	Any day expiry	62.0000	41.0000	(33.871)	0	0	0
2012/02/29	CAAW2012/04/20	8.05	Put	Any day expiry	519.0000	628.0000	21.002	0	0	0
2012/02/29	CAAX 2012/03/30			Can-Do Future	0.0291	0.0193	(33.677)	0.0000	0.0000	12,500
2012/02/29	CAAY 2012/04/30			Can-Do Future	0.0373	0.0320	(14.209)	0.0000	0.0000	12,500
2012/02/29	CAAZ 2012/06/18			Can-Do Future	0.0570	0.0422	(25.965)	0.0000	0.0000	5,670
2012/02/29	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/29	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/29	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2012/02/29	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/29	DAAA 2012/03/29			Any day expiry	7.5693	7.4397	(1.712)	0.0000	0.0000	0
2012/02/29	DAAA 2012/03/29	7.90	Call	Any day expiry	46.0000	25.0000	(45.652)	0	0	0
2012/02/29	DAAA 2012/03/29	7.90	Put	Any day expiry	377.0000	485.0000	28.647	0	0	0
2012/02/29	DAAA 2012/03/29	7.95	Call	Any day expiry	39.0000	21.0000	(46.154)	0	0	0
2012/02/29	DAAA 2012/03/29	7.95	Put	Any day expiry	420.0000	531.0000	26.429	0	0	0
2012/02/29	DAAA 2012/03/29	7.85	Call	Any day expiry	54.0000	29.0000	(46.296)	0	0	0
2012/02/29	DAAA 2012/03/29	7.85	Put	Any day expiry	335.0000	439.0000	31.045	0	0	0
2012/02/29	DAAB 2012/02/29			Any day expiry	7.5397	7.4136	(1.672)	0.0000	0.0000	0
2012/02/29	DAAB 2012/02/29	7.75	Call	Any day expiry	1.0000	0.0000	(100.000)	0	0	0
2012/02/29	DAAB 2012/02/29	7.75	Put	Any day expiry	211.0000	336.0000	59.242	0	0	0
2012/02/29	DAAB 2012/02/29	7.80	Call	Any day expiry	0.0000	0.0000	0.000	0	0	0
2012/02/29	DAAB 2012/02/29	7.80	Put	Any day expiry	260.0000	386.0000	48.462	0	0	0
2012/02/29	DAAB 2012/02/29	7.70	Call	Any day expiry	2.0000	0.0000	(100.000)	0	0	0
2012/02/29	DAAB 2012/02/29	7.70	Put	Any day expiry	162.0000	286.0000	76.543	0	0	0
2012/02/29	GOVI 2012/05/03			GOVI	386.8950	387.1370	0.063	0.0000	0.0000	215
2012/02/29	GOVI 2012/05/03	382.00	Call	GOVI	48,950.0000	51,370.0000	4.944	0	0	0
2012/02/29	GOVI 2012/05/03	382.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/02/29	GOVI 2012/05/03	382.01	Call	GOVI	48,850.0000	51,270.0000	4.954	0	0	0
2012/02/29	GOVI 2012/05/03	382.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/02/29	GOVI 2012/05/03	381.99	Call	GOVI	49,050.0000	51,470.0000	4.934	0	0	0
2012/02/29	GOVI 2012/05/03	381.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/02/29	GOVI 2012/08/02			GOVI	392.6400	392.8890	0.063	0.0000	0.0000	0
2012/02/29	GOVI 2012/08/02	390.00	Call	GOVI	26,400.0000	28,890.0000	9.432	0	0	0
2012/02/29	GOVI 2012/08/02	390.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/02/29	GOVI 2012/08/02	390.01	Call	GOVI	26,300.0000	28,790.0000	9.468	0	0	0
2012/02/29	GOVI 2012/08/02	390.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/02/29	GOVI 2012/08/02	389.99	Call	GOVI	26,500.0000	28,990.0000	9.396	0	0	0
2012/02/29	GOVI 2012/08/02	389.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/02/29	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/02/29	IGOV 2012/05/03			Index Future	171.1250	170.9910	(0.078)	0.0000	0.0000	515

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2012/02/29	IGOV 2012/08/02			Index Future	173.6670	173.5320	(0.078)	0.0000	0.0000	0
2012/02/29	ILBI 2012/05/03			Index Future	462.5430	462.5430	0.000	0.0000	0.0000	0
2012/02/29	ILBI 2012/08/02			Index Future	471.0200	471.0200	0.000	0.0000	0.0000	152
2012/02/29	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2012/02/29	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2012/02/29	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2012/02/29	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2012/02/29	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2012/02/29	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2012/02/29	JBAF 2012/03/20			Jibar Tradeable Future	5.6100	5.6100	0.000	0.0000	0.0000	2,390
2012/02/29	JBAF 2012/04/18			Jibar Tradeable Future	5.6200	5.6200	0.000	0.0000	0.0000	0
2012/02/29	JBAF 2012/05/16			Jibar Tradeable Future	5.6400	5.6400	0.000	0.0000	0.0000	0
2012/02/29	JBAF 2012/06/20			Jibar Tradeable Future	5.6700	5.6600	(0.176)	0.0000	0.0000	2,890
2012/02/29	JBAF 2012/07/18			Jibar Tradeable Future	5.7100	5.6800	(0.525)	0.0000	0.0000	0
2012/02/29	JBAF 2012/08/15			Jibar Tradeable Future	5.7400	5.7200	(0.348)	0.0000	0.0000	0
2012/02/29	JBAF 2012/09/19			Jibar Tradeable Future	5.7900	5.7700	(0.345)	0.0000	0.0000	44,760
2012/02/29	JBAF 2012/12/19			Jibar Tradeable Future	5.9400	5.9000	(0.673)	0.0000	0.0000	940
2012/02/29	JBAF 2013/03/20			Jibar Tradeable Future	6.0900	6.0500	(0.657)	0.0000	0.0000	790
2012/02/29	JBAF 2013/06/19			Jibar Tradeable Future	6.2600	6.2200	(0.639)	0.0000	0.0000	1,250
2012/02/29	JBAF 2013/09/18			Jibar Tradeable Future	6.4400	6.3900	(0.776)	0.0000	0.0000	1,700
2012/02/29	JBAF 2013/12/18			Jibar Tradeable Future	6.6300	6.5800	(0.754)	0.0000	0.0000	2,000
2012/02/29	R157 2012/05/03			Bond Future	6.6900	6.6590	(0.463)	0.0000	0.0000	10,935
2012/02/29	R157 2012/05/03	8.25	Call	Bond Future	5,052.0000	5,155.0000	2.039	0	0	0
2012/02/29	R157 2012/05/03	8.25	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2012/02/29	R157 2012/05/03	8.30	Call	Bond Future	5,209.0000	5,312.0000	1.977	0	0	0
2012/02/29	R157 2012/05/03	8.30	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2012/02/29	R157 2012/05/03	8.20	Call	Bond Future	4,895.0000	4,998.0000	2.104	0	0	0
2012/02/29	R157 2012/05/03	8.20	Put	Bond Future	2.0000	1.0000	(50.000)	0	0	0

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2012/02/29	R157 2012/05/03	6.25	Put	Bond Future	1,624.0000	1,547.0000	(4.741)	0	0	0
2012/02/29	R157 2012/05/03	6.25	Call	Bond Future	149.0000	175.0000	17.450	0	0	1,500
2012/02/29	R157 2012/05/03	6.50	Call	Bond Future	369.0000	417.0000	13.008	0	0	0
2012/02/29	R157 2012/05/03	6.50	Put	Bond Future	1,003.0000	948.0000	(5.484)	0	0	1,500
2012/02/29	R157 2012/05/03	6.75	Call	Bond Future	750.0000	817.0000	8.933	0	0	0
2012/02/29	R157 2012/05/03	6.75	Put	Bond Future	551.0000	514.0000	(6.715)	0	0	1,500
2012/02/29	R157 2012/08/02			Bond Future	6.7510	6.7180	(0.489)	0.0000	0.0000	0
2012/02/29	R157 2012/08/02	8.00	Call	Bond Future	3,927.0000	4,019.0000	2.343	0	0	0
2012/02/29	R157 2012/08/02	8.00	Put	Bond Future	160.0000	150.0000	(6.250)	0	0	0
2012/02/29	R157 2012/08/02	8.05	Call	Bond Future	4,059.0000	4,152.0000	2.291	0	0	0
2012/02/29	R157 2012/08/02	8.05	Put	Bond Future	144.0000	136.0000	(5.556)	0	0	0
2012/02/29	R157 2012/08/02	7.95	Call	Bond Future	3,797.0000	3,888.0000	2.397	0	0	0
2012/02/29	R157 2012/08/02	7.95	Put	Bond Future	178.0000	167.0000	(6.180)	0	0	0
2012/02/29	R157 2012/11/01			Bond Future	6.7980	6.7630	(0.515)	0.0000	0.0000	0
2012/02/29	R157 2012/11/01	7.00	Call	Bond Future	1,699.0000	1,791.0000	5.415	0	0	0
2012/02/29	R157 2012/11/01	7.00	Put	Bond Future	1,129.0000	1,122.0000	(0.620)	0	0	0
2012/02/29	R157 2012/11/01	7.05	Call	Bond Future	1,782.0000	1,876.0000	5.275	0	0	0
2012/02/29	R157 2012/11/01	7.05	Put	Bond Future	1,071.0000	1,066.0000	(0.467)	0	0	0
2012/02/29	R157 2012/11/01	6.95	Call	Bond Future	1,617.0000	1,709.0000	5.690	0	0	0
2012/02/29	R157 2012/11/01	6.95	Put	Bond Future	1,188.0000	1,181.0000	(0.589)	0	0	0
2012/02/29	R157 2013/02/07			Bond Future	6.8240	6.7860	(0.557)	0.0000	0.0000	0
2012/02/29	R157 2013/02/07	6.75	Call	Bond Future	1,374.0000	1,462.0000	6.405	0	0	0
2012/02/29	R157 2013/02/07	6.75	Put	Bond Future	1,564.0000	1,554.0000	(0.639)	0	0	0
2012/02/29	R157 2013/02/07	6.80	Call	Bond Future	1,441.0000	1,531.0000	6.246	0	0	0
2012/02/29	R157 2013/02/07	6.80	Put	Bond Future	1,503.0000	1,495.0000	(0.532)	0	0	0
2012/02/29	R157 2013/02/07	6.70	Call	Bond Future	1,312.0000	1,399.0000	6.631	0	0	0
2012/02/29	R157 2013/02/07	6.70	Put	Bond Future	1,630.0000	1,620.0000	(0.613)	0	0	0
2012/02/29	R186 2012/05/03			Bond Future	8.3100	8.2870	(0.277)	0.0000	0.0000	27,898
2012/02/29	R186 2012/05/03	9.00	Call	Bond Future	6,773.0000	6,980.0000	3.056	0	0	0
2012/02/29	R186 2012/05/03	9.00	Put	Bond Future	497.0000	487.0000	(2.012)	0	0	0
2012/02/29	R186 2012/05/03	9.05	Call	Bond Future	7,147.0000	7,357.0000	2.938	0	0	0
2012/02/29	R186 2012/05/03	9.05	Put	Bond Future	435.0000	428.0000	(1.609)	0	0	0
2012/02/29	R186 2012/05/03	8.95	Call	Bond Future	6,403.0000	6,608.0000	3.202	0	0	0
2012/02/29	R186 2012/05/03	8.95	Put	Bond Future	566.0000	553.0000	(2.297)	0	0	0

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2012/02/29	R186 2012/05/03	7.90	Put	Bond Future	4,874.0000	4,742.0000	(2.708)	0	0	0
2012/02/29	R186 2012/05/03	7.90	Call	Bond Future	903.0000	989.0000	9.524	0	0	2,250
2012/02/29	R186 2012/05/03	8.20	Put	Bond Future	2,950.0000	2,864.0000	(2.915)	0	0	0
2012/02/29	R186 2012/05/03	8.20	Call	Bond Future	1,903.0000	2,035.0000	6.936	0	0	750
2012/02/29	R186 2012/05/03	8.50	Call	Bond Future	3,408.0000	3,578.0000	4.988	0	0	0
2012/02/29	R186 2012/05/03	8.50	Put	Bond Future	1,630.0000	1,582.0000	(2.945)	0	0	750
2012/02/29	R186 2012/05/03	8.85	Call	Bond Future	5,681.0000	5,881.0000	3.521	0	0	0
2012/02/29	R186 2012/05/03	8.85	Put	Bond Future	728.0000	710.0000	(2.473)	0	0	2,250
2012/02/29	R186 2012/08/02			Bond Future	8.3820	8.3580	(0.286)	8.3500	8.3500	10
2012/02/29	R186 2012/08/02	8.75	Call	Bond Future	6,632.0000	6,672.0000	0.603	0	0	0
2012/02/29	R186 2012/08/02	8.75	Put	Bond Future	3,285.0000	3,102.0000	(5.571)	0	0	0
2012/02/29	R186 2012/08/02	8.80	Call	Bond Future	6,911.0000	6,955.0000	0.637	0	0	0
2012/02/29	R186 2012/08/02	8.80	Put	Bond Future	3,120.0000	2,941.0000	(5.737)	0	0	0
2012/02/29	R186 2012/08/02	8.70	Call	Bond Future	6,360.0000	6,393.0000	0.519	0	0	0
2012/02/29	R186 2012/08/02	8.70	Put	Bond Future	3,460.0000	3,270.0000	(5.491)	0	0	0
2012/02/29	R186 2012/08/02	8.25	Put	Bond Future	5,380.0000	5,175.0000	(3.810)	0	0	0
2012/02/29	R186 2012/08/02	8.25	Call	Bond Future	4,145.0000	4,163.0000	0.434	0	0	8,750
2012/02/29	R186 2012/08/02	8.66	Call	Bond Future	6,145.0000	6,174.0000	0.472	0	0	0
2012/02/29	R186 2012/08/02	8.66	Put	Bond Future	3,604.0000	3,410.0000	(5.383)	0	0	276
2012/02/29	R186 2012/08/02	7.66	Put	Bond Future	9,033.0000	8,809.0000	(2.480)	0	0	0
2012/02/29	R186 2012/08/02	7.66	Call	Bond Future	2,047.0000	2,046.0000	(0.049)	0	0	276
2012/02/29	R186 2012/08/02	7.76	Put	Bond Future	8,323.0000	8,101.0000	(2.667)	0	0	0
2012/02/29	R186 2012/08/02	7.76	Call	Bond Future	2,339.0000	2,340.0000	0.043	0	0	43
2012/02/29	R186 2012/08/02	8.76	Call	Bond Future	6,688.0000	6,728.0000	0.598	0	0	0
2012/02/29	R186 2012/08/02	8.76	Put	Bond Future	3,252.0000	3,069.0000	(5.627)	0	0	43
2012/02/29	R186 2012/11/01			Bond Future	8.4470	8.4230	(0.284)	0.0000	0.0000	0
2012/02/29	R186 2012/11/01	8.75	Call	Bond Future	7,302.0000	7,414.0000	1.534	0	0	0
2012/02/29	R186 2012/11/01	8.75	Put	Bond Future	4,585.0000	4,478.0000	(2.334)	0	0	0
2012/02/29	R186 2012/11/01	8.80	Call	Bond Future	7,560.0000	7,675.0000	1.521	0	0	0
2012/02/29	R186 2012/11/01	8.80	Put	Bond Future	4,403.0000	4,299.0000	(2.362)	0	0	0
2012/02/29	R186 2012/11/01	8.70	Call	Bond Future	7,047.0000	7,156.0000	1.547	0	0	0
2012/02/29	R186 2012/11/01	8.70	Put	Bond Future	4,772.0000	4,662.0000	(2.305)	0	0	0
2012/02/29	R186 2013/02/07			Bond Future	8.5100	8.4850	(0.294)	0.0000	0.0000	0
2012/02/29	R186 2013/02/07	8.50	Call	Bond Future	6,739.0000	6,871.0000	1.959	0	0	0
2012/02/29	R186 2013/02/07	8.50	Put	Bond Future	6,829.0000	6,736.0000	(1.362)	0	0	0

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2012/02/29	R186 2013/02/07	8.55	Call	Bond Future	6,968.0000	7,103.0000	1.937	0	0	0
2012/02/29	R186 2013/02/07	8.55	Put	Bond Future	6,611.0000	6,522.0000	(1.346)	0	0	0
2012/02/29	R186 2013/02/07	8.45	Call	Bond Future	6,520.0000	6,651.0000	2.009	0	0	0
2012/02/29	R186 2013/02/07	8.45	Put	Bond Future	7,059.0000	6,966.0000	(1.317)	0	0	0
2012/02/29	R189 2012/05/03			Bond Future	215.4424	215.3732	(0.032)	0.0000	0.0000	0
2012/02/29	R189 2012/05/03	215.00	Call	Bond Future	442.0000	373.0000	(15.611)	0	0	0
2012/02/29	R189 2012/05/03	215.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/29	R189 2012/05/03	215.05	Call	Bond Future	392.0000	323.0000	(17.602)	0	0	0
2012/02/29	R189 2012/05/03	215.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/29	R189 2012/05/03	214.95	Call	Bond Future	492.0000	423.0000	(14.024)	0	0	0
2012/02/29	R189 2012/05/03	214.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/29	R197 2012/05/03			Bond Future	253.4170	253.3869	(0.012)	0.0000	0.0000	1,005
2012/02/29	R197 2012/05/03	251.00	Call	Bond Future	2,417.0000	2,387.0000	(1.241)	0	0	0
2012/02/29	R197 2012/05/03	251.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/29	R197 2012/05/03	251.05	Call	Bond Future	2,367.0000	2,337.0000	(1.267)	0	0	0
2012/02/29	R197 2012/05/03	251.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/29	R197 2012/05/03	250.95	Call	Bond Future	2,467.0000	2,437.0000	(1.216)	0	0	0
2012/02/29	R197 2012/05/03	250.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/29	R201 2012/05/03			Bond Future	6.0130	5.9960	(0.283)	0.0000	0.0000	968
2012/02/29	R201 2012/05/03	7.75	Call	Bond Future	4,217.0000	4,260.0000	1.020	0	0	0
2012/02/29	R201 2012/05/03	7.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/29	R201 2012/05/03	7.80	Call	Bond Future	4,336.0000	4,378.0000	0.969	0	0	0
2012/02/29	R201 2012/05/03	7.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/29	R201 2012/05/03	7.70	Call	Bond Future	4,099.0000	4,141.0000	1.025	0	0	0
2012/02/29	R201 2012/05/03	7.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/29	R201 2012/08/02			Bond Future	6.0130	5.9930	(0.333)	0.0000	0.0000	0
2012/02/29	R201 2012/08/02	7.50	Call	Bond Future	3,343.0000	3,378.0000	1.047	0	0	0
2012/02/29	R201 2012/08/02	7.50	Put	Bond Future	44.0000	34.0000	(22.727)	0	0	0
2012/02/29	R201 2012/08/02	7.55	Call	Bond Future	3,446.0000	3,482.0000	1.045	0	0	0
2012/02/29	R201 2012/08/02	7.55	Put	Bond Future	38.0000	29.0000	(23.684)	0	0	0
2012/02/29	R201 2012/08/02	7.45	Call	Bond Future	3,240.0000	3,274.0000	1.049	0	0	0
2012/02/29	R201 2012/08/02	7.45	Put	Bond Future	50.0000	38.0000	(24.000)	0	0	0
2012/02/29	R201 2012/11/01			Bond Future	5.9730	5.9530	(0.335)	0.0000	0.0000	0

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2012/02/29	R201	2012/11/01	6.50	Call	Bond Future	1,550.0000	1,570.0000	1.290	0	0	0
2012/02/29	R201	2012/11/01	6.50	Put	Bond Future	484.0000	463.0000	(4.339)	0	0	0
2012/02/29	R201	2012/11/01	6.55	Call	Bond Future	1,621.0000	1,641.0000	1.234	0	0	0
2012/02/29	R201	2012/11/01	6.55	Put	Bond Future	454.0000	433.0000	(4.626)	0	0	0
2012/02/29	R201	2012/11/01	6.45	Call	Bond Future	1,480.0000	1,499.0000	1.284	0	0	0
2012/02/29	R201	2012/11/01	6.45	Put	Bond Future	514.0000	492.0000	(4.280)	0	0	0
2012/02/29	R201	2013/02/07			Bond Future	5.8670	5.8460	(0.358)	0.0000	0.0000	0
2012/02/29	R201	2013/02/07	6.25	Call	Bond Future	1,318.0000	1,305.0000	(0.986)	0	0	0
2012/02/29	R201	2013/02/07	6.25	Put	Bond Future	635.0000	584.0000	(8.031)	0	0	0
2012/02/29	R201	2013/02/07	6.30	Call	Bond Future	1,375.0000	1,364.0000	(0.800)	0	0	0
2012/02/29	R201	2013/02/07	6.30	Put	Bond Future	603.0000	554.0000	(8.126)	0	0	0
2012/02/29	R201	2013/02/07	6.20	Call	Bond Future	1,261.0000	1,247.0000	(1.110)	0	0	0
2012/02/29	R201	2013/02/07	6.20	Put	Bond Future	667.0000	615.0000	(7.796)	0	0	0
2012/02/29	R202	2012/05/03			Bond Future	189.5442	189.2254	(0.168)	0.0000	0.0000	36,952
2012/02/29	R202	2012/05/03	190.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/29	R202	2012/05/03	190.00	Put	Bond Future	456.0000	775.0000	69.956	0	0	0
2012/02/29	R202	2012/05/03	190.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/29	R202	2012/05/03	190.05	Put	Bond Future	506.0000	825.0000	63.043	0	0	0
2012/02/29	R202	2012/05/03	189.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/29	R202	2012/05/03	189.95	Put	Bond Future	406.0000	725.0000	78.571	0	0	0
2012/02/29	R203	2012/05/03			Bond Future	7.2600	7.2460	(0.193)	0.0000	0.0000	3,536
2012/02/29	R203	2012/05/03	8.75	Call	Bond Future	6,437.0000	6,500.0000	0.979	0	0	0
2012/02/29	R203	2012/05/03	8.75	Put	Bond Future	5.0000	5.0000	0.000	0	0	0
2012/02/29	R203	2012/05/03	8.80	Call	Bond Future	6,643.0000	6,706.0000	0.948	0	0	0
2012/02/29	R203	2012/05/03	8.80	Put	Bond Future	4.0000	4.0000	0.000	0	0	0
2012/02/29	R203	2012/05/03	8.70	Call	Bond Future	6,231.0000	6,294.0000	1.011	0	0	0
2012/02/29	R203	2012/05/03	8.70	Put	Bond Future	7.0000	7.0000	0.000	0	0	0
2012/02/29	R203	2012/05/03	7.00	Put	Bond Future	1,667.0000	1,635.0000	(1.920)	0	0	0
2012/02/29	R203	2012/05/03	7.00	Call	Bond Future	492.0000	523.0000	6.301	0	0	4,200
2012/02/29	R203	2012/05/03	7.15	Put	Bond Future	1,241.0000	1,217.0000	(1.934)	0	0	0
2012/02/29	R203	2012/05/03	7.15	Call	Bond Future	746.0000	785.0000	5.228	0	0	1,400
2012/02/29	R203	2012/05/03	7.45	Call	Bond Future	1,470.0000	1,523.0000	3.605	0	0	0
2012/02/29	R203	2012/05/03	7.45	Put	Bond Future	621.0000	612.0000	(1.449)	0	0	1,400

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2012/02/29	R203 2012/05/03	7.80	Call	Bond Future	2,624.0000	2,685.0000	2.325	0	0	0
2012/02/29	R203 2012/05/03	7.80	Put	Bond Future	235.0000	233.0000	(0.851)	0	0	4,200
2012/02/29	R203 2012/08/02			Bond Future	7.3320	7.3170	(0.205)	0.0000	0.0000	0
2012/02/29	R203 2012/08/02	8.50	Call	Bond Future	5,286.0000	5,347.0000	1.154	0	0	0
2012/02/29	R203 2012/08/02	8.50	Put	Bond Future	414.0000	410.0000	(0.966)	0	0	0
2012/02/29	R203 2012/08/02	8.55	Call	Bond Future	5,456.0000	5,517.0000	1.118	0	0	0
2012/02/29	R203 2012/08/02	8.55	Put	Bond Future	381.0000	378.0000	(0.787)	0	0	0
2012/02/29	R203 2012/08/02	8.45	Call	Bond Future	5,118.0000	5,178.0000	1.172	0	0	0
2012/02/29	R203 2012/08/02	8.45	Put	Bond Future	448.0000	444.0000	(0.893)	0	0	0
2012/02/29	R203 2012/11/01			Bond Future	7.3970	7.3820	(0.203)	0.0000	0.0000	0
2012/02/29	R203 2012/11/01	7.75	Call	Bond Future	3,083.0000	3,156.0000	2.368	0	0	0
2012/02/29	R203 2012/11/01	7.75	Put	Bond Future	1,647.0000	1,658.0000	0.668	0	0	0
2012/02/29	R203 2012/11/01	7.80	Call	Bond Future	3,209.0000	3,282.0000	2.275	0	0	0
2012/02/29	R203 2012/11/01	7.80	Put	Bond Future	1,571.0000	1,582.0000	0.700	0	0	0
2012/02/29	R203 2012/11/01	7.70	Call	Bond Future	2,960.0000	3,032.0000	2.432	0	0	0
2012/02/29	R203 2012/11/01	7.70	Put	Bond Future	1,726.0000	1,736.0000	0.579	0	0	0
2012/02/29	R203 2013/02/07			Bond Future	7.4550	7.4400	(0.201)	0.0000	0.0000	0
2012/02/29	R203 2013/02/07	6.50	Call	Bond Future	1,045.0000	1,136.0000	8.708	0	0	0
2012/02/29	R203 2013/02/07	6.50	Put	Bond Future	4,850.0000	4,883.0000	0.680	0	0	0
2012/02/29	R203 2013/02/07	6.55	Call	Bond Future	1,103.0000	1,196.0000	8.432	0	0	0
2012/02/29	R203 2013/02/07	6.55	Put	Bond Future	4,705.0000	4,739.0000	0.723	0	0	0
2012/02/29	R203 2013/02/07	6.45	Call	Bond Future	992.0000	1,081.0000	8.972	0	0	0
2012/02/29	R203 2013/02/07	6.45	Put	Bond Future	5,001.0000	5,032.0000	0.620	0	0	0
2012/02/29	R204 2012/05/03			Bond Future	7.5620	7.5440	(0.238)	0.0000	0.0000	3,146
2012/02/29	R204 2012/05/03	8.75	Call	Bond Future	5,995.0000	6,089.0000	1.568	0	0	0
2012/02/29	R204 2012/05/03	8.75	Put	Bond Future	35.0000	35.0000	0.000	0	0	0
2012/02/29	R204 2012/05/03	8.80	Call	Bond Future	6,229.0000	6,324.0000	1.525	0	0	0
2012/02/29	R204 2012/05/03	8.80	Put	Bond Future	28.0000	29.0000	3.571	0	0	0
2012/02/29	R204 2012/05/03	8.70	Call	Bond Future	5,761.0000	5,855.0000	1.632	0	0	0
2012/02/29	R204 2012/05/03	8.70	Put	Bond Future	43.0000	43.0000	0.000	0	0	0
2012/02/29	R204 2012/05/03	7.00	Put	Bond Future	3,218.0000	3,151.0000	(2.082)	0	0	0
2012/02/29	R204 2012/05/03	7.00	Call	Bond Future	239.0000	266.0000	11.297	0	0	550
2012/02/29	R204 2012/05/03	7.75	Call	Bond Future	1,758.0000	1,836.0000	4.437	0	0	0
2012/02/29	R204 2012/05/03	7.75	Put	Bond Future	785.0000	769.0000	(2.038)	0	0	550

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2012/02/29	R204 2012/08/02			Bond Future	7.6390	7.6200	(0.249)	0.0000	0.0000	0
2012/02/29	R204 2012/08/02	8.50	Call	Bond Future	5,055.0000	5,121.0000	1.306	0	0	0
2012/02/29	R204 2012/08/02	8.50	Put	Bond Future	837.0000	808.0000	(3.465)	0	0	0
2012/02/29	R204 2012/08/02	8.55	Call	Bond Future	5,240.0000	5,308.0000	1.298	0	0	0
2012/02/29	R204 2012/08/02	8.55	Put	Bond Future	784.0000	757.0000	(3.444)	0	0	0
2012/02/29	R204 2012/08/02	8.45	Call	Bond Future	4,871.0000	4,936.0000	1.334	0	0	0
2012/02/29	R204 2012/08/02	8.45	Put	Bond Future	892.0000	862.0000	(3.363)	0	0	0
2012/02/29	R204 2012/11/01			Bond Future	7.7070	7.6880	(0.247)	0.0000	0.0000	0
2012/02/29	R204 2012/11/01	8.00	Call	Bond Future	3,608.0000	3,684.0000	2.106	0	0	0
2012/02/29	R204 2012/11/01	8.00	Put	Bond Future	2,198.0000	2,182.0000	(0.728)	0	0	0
2012/02/29	R204 2012/11/01	8.05	Call	Bond Future	3,751.0000	3,828.0000	2.053	0	0	0
2012/02/29	R204 2012/11/01	8.05	Put	Bond Future	2,103.0000	2,088.0000	(0.713)	0	0	0
2012/02/29	R204 2012/11/01	7.95	Call	Bond Future	3,468.0000	3,542.0000	2.134	0	0	0
2012/02/29	R204 2012/11/01	7.95	Put	Bond Future	2,297.0000	2,279.0000	(0.784)	0	0	0
2012/02/29	R204 2013/02/07			Bond Future	7.7690	7.7490	(0.257)	0.0000	0.0000	0
2012/02/29	R204 2013/02/07	8.00	Call	Bond Future	3,812.0000	3,923.0000	2.912	0	0	0
2012/02/29	R204 2013/02/07	8.00	Put	Bond Future	2,741.0000	2,759.0000	0.657	0	0	0
2012/02/29	R204 2013/02/07	8.05	Call	Bond Future	3,945.0000	4,058.0000	2.864	0	0	0
2012/02/29	R204 2013/02/07	8.05	Put	Bond Future	2,644.0000	2,664.0000	0.756	0	0	0
2012/02/29	R204 2013/02/07	7.95	Call	Bond Future	3,681.0000	3,791.0000	2.988	0	0	0
2012/02/29	R204 2013/02/07	7.95	Put	Bond Future	2,841.0000	2,857.0000	0.563	0	0	0
2012/02/29	R206 2012/05/03			Bond Future	5.9080	5.8900	(0.305)	0.0000	0.0000	300
2012/02/29	R206 2012/05/03	7.50	Call	Bond Future	2,524.0000	2,553.0000	1.149	0	0	0
2012/02/29	R206 2012/05/03	7.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/29	R206 2012/05/03	7.55	Call	Bond Future	2,602.0000	2,631.0000	1.115	0	0	0
2012/02/29	R206 2012/05/03	7.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/29	R206 2012/05/03	7.45	Call	Bond Future	2,446.0000	2,475.0000	1.186	0	0	0
2012/02/29	R206 2012/05/03	7.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/29	R206 2012/08/02			Bond Future	5.8910	5.8680	(0.390)	0.0000	0.0000	0
2012/02/29	R206 2012/08/02	7.25	Call	Bond Future	1,882.0000	1,903.0000	1.116	0	0	0
2012/02/29	R206 2012/08/02	7.25	Put	Bond Future	29.0000	18.0000	(37.931)	0	0	0
2012/02/29	R206 2012/08/02	7.30	Call	Bond Future	1,945.0000	1,968.0000	1.183	0	0	0
2012/02/29	R206 2012/08/02	7.30	Put	Bond Future	25.0000	16.0000	(36.000)	0	0	0
2012/02/29	R206 2012/08/02	7.20	Call	Bond Future	1,819.0000	1,839.0000	1.100	0	0	0

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2012/02/29	R206 2012/08/02	7.20	Put	Bond Future	34.0000	22.0000	(35.294)	0	0	0
2012/02/29	R206 2012/11/01			Bond Future	5.7890	5.7660	(0.397)	0.0000	0.0000	0
2012/02/29	R206 2012/11/01	6.00	Call	Bond Future	606.0000	614.0000	1.320	0	0	0
2012/02/29	R206 2012/11/01	6.00	Put	Bond Future	363.0000	345.0000	(4.959)	0	0	0
2012/02/29	R206 2012/11/01	6.05	Call	Bond Future	641.0000	650.0000	1.404	0	0	0
2012/02/29	R206 2012/11/01	6.05	Put	Bond Future	341.0000	323.0000	(5.279)	0	0	0
2012/02/29	R206 2012/11/01	5.95	Call	Bond Future	573.0000	580.0000	1.222	0	0	0
2012/02/29	R206 2012/11/01	5.95	Put	Bond Future	388.0000	368.0000	(5.155)	0	0	0
2012/02/29	R206 2013/02/07			Bond Future	5.5240	5.4980	(0.471)	0.0000	0.0000	0
2012/02/29	R206 2013/02/07	6.00	Call	Bond Future	693.0000	683.0000	(1.443)	0	0	0
2012/02/29	R206 2013/02/07	6.00	Put	Bond Future	266.0000	232.0000	(12.782)	0	0	0
2012/02/29	R206 2013/02/07	6.05	Call	Bond Future	724.0000	713.0000	(1.519)	0	0	0
2012/02/29	R206 2013/02/07	6.05	Put	Bond Future	252.0000	217.0000	(13.889)	0	0	0
2012/02/29	R206 2013/02/07	5.95	Call	Bond Future	663.0000	652.0000	(1.659)	0	0	0
2012/02/29	R206 2013/02/07	5.95	Put	Bond Future	280.0000	246.0000	(12.143)	0	0	0
2012/02/29	R207 2012/05/03			Bond Future	7.8130	7.8000	(0.166)	0.0000	0.0000	24,915
2012/02/29	R207 2012/05/03	8.75	Call	Bond Future	5,178.0000	5,252.0000	1.429	0	0	0
2012/02/29	R207 2012/05/03	8.75	Put	Bond Future	117.0000	118.0000	0.855	0	0	0
2012/02/29	R207 2012/05/03	8.80	Call	Bond Future	5,420.0000	5,494.0000	1.365	0	0	0
2012/02/29	R207 2012/05/03	8.80	Put	Bond Future	98.0000	99.0000	1.020	0	0	0
2012/02/29	R207 2012/05/03	8.70	Call	Bond Future	4,936.0000	5,010.0000	1.499	0	0	0
2012/02/29	R207 2012/05/03	8.70	Put	Bond Future	136.0000	138.0000	1.471	0	0	0
2012/02/29	R207 2012/05/03	7.45	Put	Bond Future	2,592.0000	2,556.0000	(1.389)	0	0	0
2012/02/29	R207 2012/05/03	7.45	Call	Bond Future	538.0000	574.0000	6.691	0	0	2,400
2012/02/29	R207 2012/05/03	7.65	Put	Bond Future	1,834.0000	1,808.0000	(1.418)	0	0	0
2012/02/29	R207 2012/05/03	7.65	Call	Bond Future	918.0000	965.0000	5.120	0	0	800
2012/02/29	R207 2012/05/03	8.00	Call	Bond Future	1,929.0000	1,993.0000	3.318	0	0	0
2012/02/29	R207 2012/05/03	8.00	Put	Bond Future	892.0000	883.0000	(1.009)	0	0	800
2012/02/29	R207 2012/05/03	8.30	Call	Bond Future	3,100.0000	3,171.0000	2.290	0	0	0
2012/02/29	R207 2012/05/03	8.30	Put	Bond Future	427.0000	425.0000	(0.468)	0	0	2,400
2012/02/29	R207 2012/08/02			Bond Future	7.8930	7.8790	(0.177)	0.0000	0.0000	0
2012/02/29	R207 2012/08/02	8.75	Call	Bond Future	5,482.0000	5,531.0000	0.894	0	0	0
2012/02/29	R207 2012/08/02	8.75	Put	Bond Future	971.0000	944.0000	(2.781)	0	0	0
2012/02/29	R207 2012/08/02	8.80	Call	Bond Future	5,678.0000	5,729.0000	0.898	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
2012/02/29	R207 2012/08/02	8.80	Put	Bond Future	912.0000	887.0000	(2.741)	0	0	0
2012/02/29	R207 2012/08/02	8.70	Call	Bond Future	5,288.0000	5,336.0000	0.908	0	0	0
2012/02/29	R207 2012/08/02	8.70	Put	Bond Future	1,033.0000	1,005.0000	(2.711)	0	0	0
2012/02/29	R207 2012/11/01			Bond Future	7.9620	7.9480	(0.176)	0.0000	0.0000	0
2012/02/29	R207 2012/11/01	8.25	Call	Bond Future	3,998.0000	4,060.0000	1.551	0	0	0
2012/02/29	R207 2012/11/01	8.25	Put	Bond Future	2,496.0000	2,484.0000	(0.481)	0	0	0
2012/02/29	R207 2012/11/01	8.30	Call	Bond Future	4,151.0000	4,215.0000	1.542	0	0	0
2012/02/29	R207 2012/11/01	8.30	Put	Bond Future	2,391.0000	2,381.0000	(0.418)	0	0	0
2012/02/29	R207 2012/11/01	8.20	Call	Bond Future	3,847.0000	3,908.0000	1.586	0	0	0
2012/02/29	R207 2012/11/01	8.20	Put	Bond Future	2,603.0000	2,591.0000	(0.461)	0	0	0
2012/02/29	R207 2013/02/07			Bond Future	8.0270	8.0120	(0.187)	0.0000	0.0000	0
2012/02/29	R207 2013/02/07	8.25	Call	Bond Future	4,252.0000	4,349.0000	2.281	0	0	0
2012/02/29	R207 2013/02/07	8.25	Put	Bond Future	3,123.0000	3,143.0000	0.640	0	0	0
2012/02/29	R207 2013/02/07	8.30	Call	Bond Future	4,396.0000	4,494.0000	2.229	0	0	0
2012/02/29	R207 2013/02/07	8.30	Put	Bond Future	3,016.0000	3,037.0000	0.696	0	0	0
2012/02/29	R207 2013/02/07	8.20	Call	Bond Future	4,110.0000	4,206.0000	2.336	0	0	0
2012/02/29	R207 2013/02/07	8.20	Put	Bond Future	3,232.0000	3,252.0000	0.619	0	0	0
2012/02/29	R208 2012/05/03			Bond Future	7.8920	7.8890	(0.038)	0.0000	0.0000	9,085
2012/02/29	R208 2012/05/03	9.00	Call	Bond Future	6,447.0000	6,468.0000	0.326	0	0	0
2012/02/29	R208 2012/05/03	9.00	Put	Bond Future	72.0000	75.0000	4.167	0	0	0
2012/02/29	R208 2012/05/03	9.05	Call	Bond Future	6,710.0000	6,730.0000	0.298	0	0	0
2012/02/29	R208 2012/05/03	9.05	Put	Bond Future	60.0000	62.0000	3.333	0	0	0
2012/02/29	R208 2012/05/03	8.95	Call	Bond Future	6,185.0000	6,206.0000	0.340	0	0	0
2012/02/29	R208 2012/05/03	8.95	Put	Bond Future	85.0000	88.0000	3.529	0	0	0
2012/02/29	R208 2012/05/03	7.50	Put	Bond Future	2,932.0000	2,932.0000	0.000	0	0	0
2012/02/29	R208 2012/05/03	7.50	Call	Bond Future	535.0000	553.0000	3.364	0	0	3,000
2012/02/29	R208 2012/05/03	7.70	Put	Bond Future	2,086.0000	2,092.0000	0.288	0	0	0
2012/02/29	R208 2012/05/03	7.70	Call	Bond Future	922.0000	946.0000	2.603	0	0	1,000
2012/02/29	R208 2012/05/03	8.05	Call	Bond Future	1,965.0000	1,993.0000	1.425	0	0	0
2012/02/29	R208 2012/05/03	8.05	Put	Bond Future	1,020.0000	1,030.0000	0.980	0	0	1,000
2012/02/29	R208 2012/05/03	8.35	Call	Bond Future	3,198.0000	3,226.0000	0.876	0	0	0
2012/02/29	R208 2012/05/03	8.35	Put	Bond Future	493.0000	503.0000	2.028	0	0	3,000
2012/02/29	R208 2012/08/02			Bond Future	7.9640	7.9610	(0.038)	0.0000	0.0000	0
2012/02/29	R208 2012/08/02	8.75	Call	Bond Future	5,654.0000	5,656.0000	0.035	0	0	0

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2012/02/29	R208 2012/08/02	8.75	Put	Bond Future	1,180.0000	1,164.0000	(1.356)	0	0	0
2012/02/29	R208 2012/08/02	8.80	Call	Bond Future	5,861.0000	5,864.0000	0.051	0	0	0
2012/02/29	R208 2012/08/02	8.80	Put	Bond Future	1,111.0000	1,097.0000	(1.260)	0	0	0
2012/02/29	R208 2012/08/02	8.70	Call	Bond Future	5,451.0000	5,451.0000	0.000	0	0	0
2012/02/29	R208 2012/08/02	8.70	Put	Bond Future	1,253.0000	1,235.0000	(1.437)	0	0	0
2012/02/29	R208 2012/11/01			Bond Future	8.0300	8.0280	(0.025)	0.0000	0.0000	0
2012/02/29	R208 2012/11/01	8.25	Call	Bond Future	4,168.0000	4,174.0000	0.144	0	0	0
2012/02/29	R208 2012/11/01	8.25	Put	Bond Future	2,918.0000	2,913.0000	(0.171)	0	0	0
2012/02/29	R208 2012/11/01	8.30	Call	Bond Future	4,330.0000	4,336.0000	0.139	0	0	0
2012/02/29	R208 2012/11/01	8.30	Put	Bond Future	2,799.0000	2,794.0000	(0.179)	0	0	0
2012/02/29	R208 2012/11/01	8.20	Call	Bond Future	4,009.0000	4,014.0000	0.125	0	0	0
2012/02/29	R208 2012/11/01	8.20	Put	Bond Future	3,041.0000	3,035.0000	(0.197)	0	0	0
2012/02/29	R208 2013/02/07			Bond Future	8.0920	8.0900	(0.025)	0.0000	0.0000	0
2012/02/29	R208 2013/02/07	8.00	Call	Bond Future	3,775.0000	3,811.0000	0.954	0	0	0
2012/02/29	R208 2013/02/07	8.00	Put	Bond Future	4,290.0000	4,315.0000	0.583	0	0	0
2012/02/29	R208 2013/02/07	8.05	Call	Bond Future	3,916.0000	3,953.0000	0.945	0	0	0
2012/02/29	R208 2013/02/07	8.05	Put	Bond Future	4,151.0000	4,177.0000	0.626	0	0	0
2012/02/29	R208 2013/02/07	7.95	Call	Bond Future	3,641.0000	3,678.0000	1.016	0	0	0
2012/02/29	R208 2013/02/07	7.95	Put	Bond Future	4,438.0000	4,464.0000	0.586	0	0	0
2012/02/29	R209 2012/05/03			Bond Future	8.7830	8.7550	(0.319)	0.0000	0.0000	2,047
2012/02/29	R209 2012/05/03	9.00	Call	Bond Future	3,078.0000	3,244.0000	5.393	0	0	0
2012/02/29	R209 2012/05/03	9.00	Put	Bond Future	1,392.0000	1,336.0000	(4.023)	0	0	0
2012/02/29	R209 2012/05/03	9.05	Call	Bond Future	3,322.0000	3,494.0000	5.178	0	0	0
2012/02/29	R209 2012/05/03	9.05	Put	Bond Future	1,256.0000	1,206.0000	(3.981)	0	0	0
2012/02/29	R209 2012/05/03	8.95	Call	Bond Future	2,842.0000	3,003.0000	5.665	0	0	0
2012/02/29	R209 2012/05/03	8.95	Put	Bond Future	1,539.0000	1,478.0000	(3.964)	0	0	0
2012/02/29	R209 2012/08/02			Bond Future	8.8480	8.8190	(0.328)	0.0000	0.0000	0
2012/02/29	R209 2012/08/02	9.25	Call	Bond Future	5,922.0000	6,018.0000	1.621	0	0	0
2012/02/29	R209 2012/08/02	9.25	Put	Bond Future	2,884.0000	2,753.0000	(4.542)	0	0	0
2012/02/29	R209 2012/08/02	9.30	Call	Bond Future	6,148.0000	6,249.0000	1.643	0	0	0
2012/02/29	R209 2012/08/02	9.30	Put	Bond Future	2,746.0000	2,620.0000	(4.588)	0	0	0
2012/02/29	R209 2012/08/02	9.20	Call	Bond Future	5,699.0000	5,790.0000	1.597	0	0	0
2012/02/29	R209 2012/08/02	9.20	Put	Bond Future	3,028.0000	2,892.0000	(4.491)	0	0	0
2012/02/29	R209 2012/11/01			Bond Future	8.9080	8.8790	(0.326)	0.0000	0.0000	0

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2012/02/29	R209 2012/11/01	9.00	Call	Bond Future	5,582.0000	5,649.0000	1.200	0	0	0
2012/02/29	R209 2012/11/01	9.00	Put	Bond Future	4,877.0000	4,719.0000	(3.240)	0	0	0
2012/02/29	R209 2012/11/01	9.05	Call	Bond Future	5,781.0000	5,851.0000	1.211	0	0	0
2012/02/29	R209 2012/11/01	9.05	Put	Bond Future	4,697.0000	4,543.0000	(3.279)	0	0	0
2012/02/29	R209 2012/11/01	8.95	Call	Bond Future	5,391.0000	5,455.0000	1.187	0	0	0
2012/02/29	R209 2012/11/01	8.95	Put	Bond Future	5,068.0000	4,907.0000	(3.177)	0	0	0
2012/02/29	R209 2013/02/07			Bond Future	8.9670	8.9380	(0.323)	0.0000	0.0000	0
2012/02/29	R209 2013/02/07	9.00	Call	Bond Future	6,268.0000	6,341.0000	1.165	0	0	0
2012/02/29	R209 2013/02/07	9.00	Put	Bond Future	6,017.0000	5,868.0000	(2.476)	0	0	0
2012/02/29	R209 2013/02/07	9.05	Call	Bond Future	6,462.0000	6,536.0000	1.145	0	0	0
2012/02/29	R209 2013/02/07	9.05	Put	Bond Future	5,833.0000	5,685.0000	(2.537)	0	0	0
2012/02/29	R209 2013/02/07	8.95	Call	Bond Future	6,084.0000	6,154.0000	1.151	0	0	0
2012/02/29	R209 2013/02/07	8.95	Put	Bond Future	6,214.0000	6,062.0000	(2.446)	0	0	0
2012/02/29	R210 2012/05/03			Bond Future	140.6160	140.6012	(0.011)	0.0000	0.0000	840
2012/02/29	R210 2012/05/03	139.00	Call	Bond Future	1,616.0000	1,601.0000	(0.928)	0	0	0
2012/02/29	R210 2012/05/03	139.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/29	R210 2012/05/03	139.05	Call	Bond Future	1,566.0000	1,551.0000	(0.958)	0	0	0
2012/02/29	R210 2012/05/03	139.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/29	R210 2012/05/03	138.95	Call	Bond Future	1,666.0000	1,651.0000	(0.900)	0	0	0
2012/02/29	R210 2012/05/03	138.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/29	R211 2012/05/03			Bond Future	118.5726	118.5460	(0.022)	0.0000	0.0000	480
2012/02/29	R211 2012/05/03	118.20	Call	Bond Future	373.0000	346.0000	(7.239)	0	0	0
2012/02/29	R211 2012/05/03	118.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/29	R211 2012/05/03	118.25	Call	Bond Future	323.0000	296.0000	(8.359)	0	0	0
2012/02/29	R211 2012/05/03	118.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/29	R211 2012/05/03	118.15	Call	Bond Future	423.0000	396.0000	(6.383)	0	0	0
2012/02/29	R211 2012/05/03	118.15	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/29	R212 2012/05/03			Bond Future	116.0417	116.0276	(0.012)	0.0000	0.0000	2,842
2012/02/29	R212 2012/05/03	115.30	Call	Bond Future	742.0000	728.0000	(1.887)	0	0	0
2012/02/29	R212 2012/05/03	115.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/29	R212 2012/05/03	115.35	Call	Bond Future	692.0000	678.0000	(2.023)	0	0	0
2012/02/29	R212 2012/05/03	115.35	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/29	R212 2012/05/03	115.25	Call	Bond Future	792.0000	778.0000	(1.768)	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
2012/02/29	R212 2012/05/03	115.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/29	R213 2012/05/03			Bond Future	8.7150	8.6820	(0.379)	0.0000	0.0000	974
2012/02/29	R213 2012/05/03	9.25	Call	Bond Future	4,855.0000	5,086.0000	4.758	0	0	0
2012/02/29	R213 2012/05/03	9.25	Put	Bond Future	693.0000	657.0000	(5.195)	0	0	0
2012/02/29	R213 2012/05/03	9.30	Call	Bond Future	5,151.0000	5,386.0000	4.562	0	0	0
2012/02/29	R213 2012/05/03	9.30	Put	Bond Future	616.0000	584.0000	(5.195)	0	0	0
2012/02/29	R213 2012/05/03	9.20	Call	Bond Future	4,564.0000	4,791.0000	4.974	0	0	0
2012/02/29	R213 2012/05/03	9.20	Put	Bond Future	778.0000	738.0000	(5.141)	0	0	0
2012/02/29	R213 2012/08/02			Bond Future	8.7830	8.7490	(0.387)	0.0000	0.0000	0
2012/02/29	R213 2012/08/02	9.25	Call	Bond Future	6,311.0000	6,448.0000	2.171	0	0	0
2012/02/29	R213 2012/08/02	9.25	Put	Bond Future	2,710.0000	2,575.0000	(4.982)	0	0	0
2012/02/29	R213 2012/08/02	9.30	Call	Bond Future	6,550.0000	6,692.0000	2.168	0	0	0
2012/02/29	R213 2012/08/02	9.30	Put	Bond Future	2,577.0000	2,448.0000	(5.006)	0	0	0
2012/02/29	R213 2012/08/02	9.20	Call	Bond Future	6,076.0000	6,207.0000	2.156	0	0	0
2012/02/29	R213 2012/08/02	9.20	Put	Bond Future	2,849.0000	2,709.0000	(4.914)	0	0	0
2012/02/29	R213 2012/11/01			Bond Future	8.8480	8.8140	(0.384)	0.0000	0.0000	0
2012/02/29	R213 2012/11/01	9.00	Call	Bond Future	5,929.0000	6,041.0000	1.889	0	0	0
2012/02/29	R213 2012/11/01	9.00	Put	Bond Future	4,747.0000	4,591.0000	(3.286)	0	0	0
2012/02/29	R213 2012/11/01	9.05	Call	Bond Future	6,137.0000	6,254.0000	1.906	0	0	0
2012/02/29	R213 2012/11/01	9.05	Put	Bond Future	4,571.0000	4,420.0000	(3.303)	0	0	0
2012/02/29	R213 2012/11/01	8.95	Call	Bond Future	5,724.0000	5,833.0000	1.904	0	0	0
2012/02/29	R213 2012/11/01	8.95	Put	Bond Future	4,928.0000	4,769.0000	(3.226)	0	0	0
2012/02/29	R213 2013/02/07			Bond Future	8.9140	8.8780	(0.404)	0.0000	0.0000	0
2012/02/29	R213 2013/02/07	9.00	Call	Bond Future	6,497.0000	6,631.0000	2.062	0	0	0
2012/02/29	R213 2013/02/07	9.00	Put	Bond Future	5,834.0000	5,688.0000	(2.503)	0	0	0
2012/02/29	R213 2013/02/07	9.05	Call	Bond Future	6,698.0000	6,835.0000	2.045	0	0	0
2012/02/29	R213 2013/02/07	9.05	Put	Bond Future	5,653.0000	5,511.0000	(2.512)	0	0	0
2012/02/29	R213 2013/02/07	8.95	Call	Bond Future	6,305.0000	6,437.0000	2.094	0	0	0
2012/02/29	R213 2013/02/07	8.95	Put	Bond Future	6,027.0000	5,879.0000	(2.456)	0	0	0
Total										361833.00