



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 05/04/2012

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
2012/04/05	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/05	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/05	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/05	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/05	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/05	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/05	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/05	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/05	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/05	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/05	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/05	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/05	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/05	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/05	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2012/04/05	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/05	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/05	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/05	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/05	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/05	AL7T 2012/05/03			Index Future	421.0160	420.4960	(0.124)	0.0000	0.0000	16
2012/04/05	AL7T 2012/08/02			Index Future	427.0530	426.5210	(0.125)	0.0000	0.0000	0
2012/04/05	ALBI 2012/05/03			Index Future	382.4380	381.8450	(0.155)	0.0000	0.0000	899
2012/04/05	ALBI 2012/08/02			Index Future	387.9220	387.3160	(0.156)	0.0000	0.0000	118
2012/04/05	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/05	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/05	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/05	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/05	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/05	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/05	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/05	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/05	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/05	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/05	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/05	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0

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2012/04/05	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/05	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/05	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/05	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/05	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/05	CAAW2012/04/20			Any day expiry	7.8330	7.8294	(0.046)	0.0000	0.0000	0
2012/04/05	CAAW2012/04/20	8.10	Call	Any day expiry	27.0000	24.0000	(11.111)	0	0	0
2012/04/05	CAAW2012/04/20	8.10	Put	Any day expiry	294.0000	295.0000	0.340	0	0	0
2012/04/05	CAAW2012/04/20	8.15	Call	Any day expiry	21.0000	19.0000	(9.524)	0	0	0
2012/04/05	CAAW2012/04/20	8.15	Put	Any day expiry	338.0000	340.0000	0.592	0	0	0
2012/04/05	CAAW2012/04/20	8.05	Call	Any day expiry	34.0000	31.0000	(8.824)	0	0	0
2012/04/05	CAAW2012/04/20	8.05	Put	Any day expiry	251.0000	252.0000	0.398	0	0	0
2012/04/05	CAAY 2012/04/30			Can-Do Future	0.0657	0.0623	(5.175)	0.0000	0.0000	12,500
2012/04/05	CAAZ 2012/06/18			Can-Do Future	0.1222	0.1215	(0.573)	0.0000	0.0000	5,670
2012/04/05	CABA 2012/06/18			Can-Do Future	0.1989	0.2048	2.966	0.0000	0.0000	8,000
2012/04/05	CABB 2012/06/18			Can-Do Future	0.0200	0.0208	4.000	0.0000	0.0000	8,000
2012/04/05	CABC 2012/06/18			Can-Do Future	0.1228	0.1195	(2.687)	0.0000	0.0000	16,000
2012/04/05	CABD 2012/06/18			Can-Do Future	0.0110	0.0104	(5.455)	0.0000	0.0000	16,000
2012/04/05	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/05	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/05	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/05	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2012/04/05	GOVI 2012/05/03			GOVI	383.5310	382.9940	(0.140)	0.0000	0.0000	201
2012/04/05	GOVI 2012/05/03	382.00	Call	GOVI	15,310.0000	9,940.0000	(35.075)	0	0	0
2012/04/05	GOVI 2012/05/03	382.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/04/05	GOVI 2012/05/03	382.01	Call	GOVI	15,210.0000	9,840.0000	(35.306)	0	0	0
2012/04/05	GOVI 2012/05/03	382.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/04/05	GOVI 2012/05/03	381.99	Call	GOVI	15,410.0000	10,040.0000	(34.848)	0	0	0
2012/04/05	GOVI 2012/05/03	381.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/04/05	GOVI 2012/08/02			GOVI	389.0300	388.4820	(0.141)	0.0000	0.0000	0
2012/04/05	GOVI 2012/08/02	390.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2012/04/05	GOVI 2012/08/02	390.00	Put	GOVI	9,700.0000	15,180.0000	56.495	0	0	0
2012/04/05	GOVI 2012/08/02	390.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2012/04/05	GOVI 2012/08/02	390.01	Put	GOVI	9,800.0000	15,280.0000	55.918	0	0	0
2012/04/05	GOVI 2012/08/02	389.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2012/04/05	GOVI 2012/08/02	389.99	Put	GOVI	9,600.0000	15,080.0000	57.083	0	0	0
2012/04/05	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/04/05	IGOV 2012/05/03			Index Future	172.9860	172.5280	(0.265)	0.0000	0.0000	550
2012/04/05	IGOV 2012/08/02			Index Future	175.4670	175.0010	(0.266)	0.0000	0.0000	0
2012/04/05	ILBI 2012/05/03			Index Future	467.0050	467.0050	0.000	0.0000	0.0000	0
2012/04/05	ILBI 2012/08/02			Index Future	473.6390	473.6390	0.000	0.0000	0.0000	152
2012/04/05	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2012/04/05	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2012/04/05	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2012/04/05	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2012/04/05	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2012/04/05	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2012/04/05	JBAF 2012/04/18			Jibar Tradeable Future	5.6100	5.6100	0.000	0.0000	0.0000	0
2012/04/05	JBAF 2012/05/16			Jibar Tradeable Future	5.6300	5.6300	0.000	0.0000	0.0000	0

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2012/04/05	JBAF 2012/06/20			Jibar Tradeable Future	5.6500	5.6500	0.000	0.0000	0.0000	2,890
2012/04/05	JBAF 2012/07/18			Jibar Tradeable Future	5.6700	5.6700	0.000	0.0000	0.0000	0
2012/04/05	JBAF 2012/08/15			Jibar Tradeable Future	5.7000	5.7000	0.000	0.0000	0.0000	0
2012/04/05	JBAF 2012/09/19			Jibar Tradeable Future	5.7600	5.7500	(0.174)	0.0000	0.0000	44,760
2012/04/05	JBAF 2012/12/19			Jibar Tradeable Future	5.9000	5.9000	0.000	0.0000	0.0000	840
2012/04/05	JBAF 2013/03/20			Jibar Tradeable Future	6.1100	6.1100	0.000	0.0000	0.0000	790
2012/04/05	JBAF 2013/06/19			Jibar Tradeable Future	6.3100	6.3200	0.158	0.0000	0.0000	500
2012/04/05	JBAF 2013/09/18			Jibar Tradeable Future	6.5200	6.5400	0.307	0.0000	0.0000	1,700
2012/04/05	JBAF 2013/12/18			Jibar Tradeable Future	6.7400	6.7600	0.297	0.0000	0.0000	1,500
2012/04/05	JBAF 2014/03/19			Jibar Tradeable Future	6.9600	7.0000	0.575	0.0000	0.0000	0
2012/04/05	R157 2012/05/03			Bond Future	6.8310	6.8400	0.132	0.0000	0.0000	12,679
2012/04/05	R157 2012/05/03	8.25	Call	Bond Future	4,583.0000	4,553.0000	(0.655)	0	0	0
2012/04/05	R157 2012/05/03	8.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/05	R157 2012/05/03	8.30	Call	Bond Future	4,741.0000	4,711.0000	(0.633)	0	0	0
2012/04/05	R157 2012/05/03	8.30	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2012/04/05	R157 2012/05/03	8.20	Call	Bond Future	4,425.0000	4,396.0000	(0.655)	0	0	0
2012/04/05	R157 2012/05/03	8.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/05	R157 2012/05/03	6.25	Put	Bond Future	1,959.0000	1,986.0000	1.378	0	0	0
2012/04/05	R157 2012/05/03	6.25	Call	Bond Future	16.0000	13.0000	(18.750)	0	0	1,500
2012/04/05	R157 2012/05/03	6.50	Call	Bond Future	90.0000	81.0000	(10.000)	0	0	1,500
2012/04/05	R157 2012/05/03	6.50	Put	Bond Future	1,192.0000	1,213.0000	1.762	0	0	1,500
2012/04/05	R157 2012/05/03	6.75	Call	Bond Future	320.0000	300.0000	(6.250)	0	0	1,500
2012/04/05	R157 2012/05/03	6.75	Put	Bond Future	589.0000	598.0000	1.528	0	0	1,500
2012/04/05	R157 2012/05/03	7.35	Call	Bond Future	1,739.0000	1,709.0000	(1.725)	0	0	0
2012/04/05	R157 2012/05/03	7.35	Put	Bond Future	36.0000	36.0000	0.000	0	0	1,500
2012/04/05	R157 2012/08/02			Bond Future	6.9270	6.9380	0.159	0.0000	0.0000	0
2012/04/05	R157 2012/08/02	8.00	Call	Bond Future	3,400.0000	3,368.0000	(0.941)	0	0	0
2012/04/05	R157 2012/08/02	8.00	Put	Bond Future	173.0000	175.0000	1.156	0	0	0
2012/04/05	R157 2012/08/02	8.05	Call	Bond Future	3,529.0000	3,497.0000	(0.907)	0	0	0
2012/04/05	R157 2012/08/02	8.05	Put	Bond Future	155.0000	156.0000	0.645	0	0	0
2012/04/05	R157 2012/08/02	7.95	Call	Bond Future	3,270.0000	3,238.0000	(0.979)	0	0	0
2012/04/05	R157 2012/08/02	7.95	Put	Bond Future	191.0000	193.0000	1.047	0	0	0
2012/04/05	R157 2012/11/01			Bond Future	6.9990	7.0110	0.171	0.0000	0.0000	0
2012/04/05	R157 2012/11/01	7.00	Call	Bond Future	1,313.0000	1,293.0000	(1.523)	0	0	0

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2012/04/05	R157 2012/11/01	7.00	Put	Bond Future	1,310.0000	1,324.0000	1.069	0	0	0
2012/04/05	R157 2012/11/01	7.05	Call	Bond Future	1,388.0000	1,368.0000	(1.441)	0	0	0
2012/04/05	R157 2012/11/01	7.05	Put	Bond Future	1,245.0000	1,258.0000	1.044	0	0	0
2012/04/05	R157 2012/11/01	6.95	Call	Bond Future	1,243.0000	1,223.0000	(1.609)	0	0	0
2012/04/05	R157 2012/11/01	6.95	Put	Bond Future	1,381.0000	1,395.0000	1.014	0	0	0
2012/04/05	R157 2013/02/07			Bond Future	7.0810	7.0930	0.169	0.0000	0.0000	0
2012/04/05	R157 2013/02/07	6.75	Call	Bond Future	1,059.0000	1,044.0000	(1.416)	0	0	0
2012/04/05	R157 2013/02/07	6.75	Put	Bond Future	1,905.0000	1,921.0000	0.840	0	0	0
2012/04/05	R157 2013/02/07	6.80	Call	Bond Future	1,114.0000	1,098.0000	(1.436)	0	0	0
2012/04/05	R157 2013/02/07	6.80	Put	Bond Future	1,832.0000	1,847.0000	0.819	0	0	0
2012/04/05	R157 2013/02/07	6.70	Call	Bond Future	1,006.0000	992.0000	(1.392)	0	0	0
2012/04/05	R157 2013/02/07	6.70	Put	Bond Future	1,981.0000	1,997.0000	0.808	0	0	0
2012/04/05	R186 2012/05/03			Bond Future	8.5220	8.5620	0.469	0.0000	0.0000	30,792
2012/04/05	R186 2012/05/03	9.00	Call	Bond Future	4,595.0000	4,265.0000	(7.182)	0	0	0
2012/04/05	R186 2012/05/03	9.00	Put	Bond Future	300.0000	339.0000	13.000	0	0	0
2012/04/05	R186 2012/05/03	9.05	Call	Bond Future	4,975.0000	4,638.0000	(6.774)	0	0	0
2012/04/05	R186 2012/05/03	9.05	Put	Bond Future	244.0000	276.0000	13.115	0	0	0
2012/04/05	R186 2012/05/03	8.95	Call	Bond Future	4,223.0000	3,901.0000	(7.625)	0	0	0
2012/04/05	R186 2012/05/03	8.95	Put	Bond Future	367.0000	413.0000	12.534	0	0	0
2012/04/05	R186 2012/05/03	7.90	Put	Bond Future	6,062.0000	6,401.0000	5.592	0	0	0
2012/04/05	R186 2012/05/03	7.90	Call	Bond Future	110.0000	81.0000	(26.364)	0	0	2,250
2012/04/05	R186 2012/05/03	8.20	Put	Bond Future	3,529.0000	3,800.0000	7.679	0	0	0
2012/04/05	R186 2012/05/03	8.20	Call	Bond Future	501.0000	404.0000	(19.361)	0	0	750
2012/04/05	R186 2012/05/03	8.50	Call	Bond Future	1,481.0000	1,281.0000	(13.504)	0	0	0
2012/04/05	R186 2012/05/03	8.50	Put	Bond Future	1,684.0000	1,853.0000	10.036	0	0	750
2012/04/05	R186 2012/05/03	8.85	Call	Bond Future	3,511.0000	3,208.0000	(8.630)	0	0	0
2012/04/05	R186 2012/05/03	8.85	Put	Bond Future	539.0000	604.0000	12.059	0	0	2,250
2012/04/05	R186 2012/08/02			Bond Future	8.6080	8.6490	0.476	0.0000	0.0000	630
2012/04/05	R186 2012/08/02	8.75	Call	Bond Future	4,806.0000	4,581.0000	(4.682)	0	0	0
2012/04/05	R186 2012/08/02	8.75	Put	Bond Future	3,531.0000	3,676.0000	4.106	0	0	0
2012/04/05	R186 2012/08/02	8.80	Call	Bond Future	5,058.0000	4,828.0000	(4.547)	0	0	0
2012/04/05	R186 2012/08/02	8.80	Put	Bond Future	3,339.0000	3,479.0000	4.193	0	0	0
2012/04/05	R186 2012/08/02	8.70	Call	Bond Future	4,560.0000	4,342.0000	(4.781)	0	0	0
2012/04/05	R186 2012/08/02	8.70	Put	Bond Future	3,732.0000	3,884.0000	4.073	0	0	0

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2012/04/05	R186 2012/08/02	8.25	Put	Bond Future	5,978.0000	6,191.0000	3.563	0	0	0
2012/04/05	R186 2012/08/02	8.25	Call	Bond Future	2,672.0000	2,514.0000	(5.913)	0	0	8,750
2012/04/05	R186 2012/08/02	8.66	Call	Bond Future	4,367.0000	4,155.0000	(4.855)	0	0	0
2012/04/05	R186 2012/08/02	8.66	Put	Bond Future	3,898.0000	4,056.0000	4.053	0	0	276
2012/04/05	R186 2012/08/02	7.66	Put	Bond Future	10,141.0000	10,427.0000	2.820	0	0	0
2012/04/05	R186 2012/08/02	7.66	Call	Bond Future	1,083.0000	999.0000	(7.756)	0	0	276
2012/04/05	R186 2012/08/02	7.76	Put	Bond Future	9,342.0000	9,617.0000	2.944	0	0	0
2012/04/05	R186 2012/08/02	7.76	Call	Bond Future	1,286.0000	1,191.0000	(7.387)	0	0	43
2012/04/05	R186 2012/08/02	8.76	Call	Bond Future	4,856.0000	4,630.0000	(4.654)	0	0	0
2012/04/05	R186 2012/08/02	8.76	Put	Bond Future	3,492.0000	3,636.0000	4.124	0	0	43
2012/04/05	R186 2012/11/01			Bond Future	8.6830	8.7250	0.484	0.0000	0.0000	0
2012/04/05	R186 2012/11/01	8.75	Call	Bond Future	5,665.0000	5,454.0000	(3.725)	0	0	0
2012/04/05	R186 2012/11/01	8.75	Put	Bond Future	5,072.0000	5,233.0000	3.174	0	0	0
2012/04/05	R186 2012/11/01	8.80	Call	Bond Future	5,901.0000	5,684.0000	(3.677)	0	0	0
2012/04/05	R186 2012/11/01	8.80	Put	Bond Future	4,868.0000	5,024.0000	3.205	0	0	0
2012/04/05	R186 2012/11/01	8.70	Call	Bond Future	5,442.0000	5,235.0000	(3.804)	0	0	0
2012/04/05	R186 2012/11/01	8.70	Put	Bond Future	5,291.0000	5,456.0000	3.119	0	0	0
2012/04/05	R186 2013/02/07			Bond Future	8.7630	8.8070	0.502	0.0000	0.0000	0
2012/04/05	R186 2013/02/07	8.50	Call	Bond Future	5,320.0000	5,132.0000	(3.534)	0	0	0
2012/04/05	R186 2013/02/07	8.50	Put	Bond Future	7,643.0000	7,838.0000	2.551	0	0	0
2012/04/05	R186 2013/02/07	8.55	Call	Bond Future	5,517.0000	5,325.0000	(3.480)	0	0	0
2012/04/05	R186 2013/02/07	8.55	Put	Bond Future	7,393.0000	7,584.0000	2.584	0	0	0
2012/04/05	R186 2013/02/07	8.45	Call	Bond Future	5,126.0000	4,942.0000	(3.590)	0	0	0
2012/04/05	R186 2013/02/07	8.45	Put	Bond Future	7,899.0000	8,097.0000	2.507	0	0	0
2012/04/05	R189 2012/05/03			Bond Future	215.3341	215.3400	0.003	0.0000	0.0000	0
2012/04/05	R189 2012/05/03	215.00	Call	Bond Future	334.0000	340.0000	1.796	0	0	0
2012/04/05	R189 2012/05/03	215.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/05	R189 2012/05/03	215.05	Call	Bond Future	284.0000	290.0000	2.113	0	0	0
2012/04/05	R189 2012/05/03	215.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/05	R189 2012/05/03	214.95	Call	Bond Future	384.0000	390.0000	1.563	0	0	0
2012/04/05	R189 2012/05/03	214.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/05	R197 2012/05/03			Bond Future	258.1999	258.2238	0.009	0.0000	0.0000	1,044
2012/04/05	R197 2012/05/03	251.00	Call	Bond Future	7,200.0000	7,224.0000	0.333	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
2012/04/05	R197 2012/05/03	251.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/05	R197 2012/05/03	251.05	Call	Bond Future	7,150.0000	7,174.0000	0.336	0	0	0
2012/04/05	R197 2012/05/03	251.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/05	R197 2012/05/03	250.95	Call	Bond Future	7,250.0000	7,274.0000	0.331	0	0	0
2012/04/05	R197 2012/05/03	250.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/05	R201 2012/05/03			Bond Future	6.1370	6.1370	0.000	0.0000	0.0000	1,845
2012/04/05	R201 2012/05/03	7.75	Call	Bond Future	3,909.0000	3,909.0000	0.000	0	0	0
2012/04/05	R201 2012/05/03	7.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/05	R201 2012/05/03	7.80	Call	Bond Future	4,027.0000	4,027.0000	0.000	0	0	0
2012/04/05	R201 2012/05/03	7.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/05	R201 2012/05/03	7.70	Call	Bond Future	3,791.0000	3,791.0000	0.000	0	0	0
2012/04/05	R201 2012/05/03	7.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/05	R201 2012/08/02			Bond Future	6.1760	6.1760	0.000	0.0000	0.0000	0
2012/04/05	R201 2012/08/02	7.50	Call	Bond Future	2,970.0000	2,970.0000	0.000	0	0	0
2012/04/05	R201 2012/08/02	7.50	Put	Bond Future	39.0000	39.0000	0.000	0	0	0
2012/04/05	R201 2012/08/02	7.55	Call	Bond Future	3,074.0000	3,073.0000	(0.033)	0	0	0
2012/04/05	R201 2012/08/02	7.55	Put	Bond Future	34.0000	33.0000	(2.941)	0	0	0
2012/04/05	R201 2012/08/02	7.45	Call	Bond Future	2,868.0000	2,867.0000	(0.035)	0	0	0
2012/04/05	R201 2012/08/02	7.45	Put	Bond Future	46.0000	45.0000	(2.174)	0	0	0
2012/04/05	R201 2012/11/01			Bond Future	6.1650	6.1650	0.000	0.0000	0.0000	0
2012/04/05	R201 2012/11/01	6.50	Call	Bond Future	1,220.0000	1,218.0000	(0.164)	0	0	0
2012/04/05	R201 2012/11/01	6.50	Put	Bond Future	544.0000	542.0000	(0.368)	0	0	0
2012/04/05	R201 2012/11/01	6.55	Call	Bond Future	1,286.0000	1,284.0000	(0.156)	0	0	0
2012/04/05	R201 2012/11/01	6.55	Put	Bond Future	509.0000	507.0000	(0.393)	0	0	0
2012/04/05	R201 2012/11/01	6.45	Call	Bond Future	1,156.0000	1,154.0000	(0.173)	0	0	0
2012/04/05	R201 2012/11/01	6.45	Put	Bond Future	580.0000	578.0000	(0.345)	0	0	0
2012/04/05	R201 2013/02/07			Bond Future	6.1290	6.1280	(0.016)	0.0000	0.0000	0
2012/04/05	R201 2013/02/07	6.25	Call	Bond Future	996.0000	996.0000	0.000	0	0	0
2012/04/05	R201 2013/02/07	6.25	Put	Bond Future	781.0000	779.0000	(0.256)	0	0	0
2012/04/05	R201 2013/02/07	6.30	Call	Bond Future	1,047.0000	1,047.0000	0.000	0	0	0
2012/04/05	R201 2013/02/07	6.30	Put	Bond Future	743.0000	741.0000	(0.269)	0	0	0
2012/04/05	R201 2013/02/07	6.20	Call	Bond Future	946.0000	946.0000	0.000	0	0	0
2012/04/05	R201 2013/02/07	6.20	Put	Bond Future	820.0000	818.0000	(0.244)	0	0	0



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2012/04/05	R202 2012/05/03			Bond Future	191.0326	189.8554	(0.616)	0.0000	0.0000	37,082
2012/04/05	R202 2012/05/03	190.00	Call	Bond Future	1,033.0000	0.0000	(100.000)	0	0	0
2012/04/05	R202 2012/05/03	190.00	Put	Bond Future	0.0000	145.0000	100.000	0	0	0
2012/04/05	R202 2012/05/03	190.05	Call	Bond Future	983.0000	0.0000	(100.000)	0	0	0
2012/04/05	R202 2012/05/03	190.05	Put	Bond Future	0.0000	195.0000	100.000	0	0	0
2012/04/05	R202 2012/05/03	189.95	Call	Bond Future	1,083.0000	0.0000	(100.000)	0	0	0
2012/04/05	R202 2012/05/03	189.95	Put	Bond Future	0.0000	95.0000	100.000	0	0	0
2012/04/05	R203 2012/05/03			Bond Future	7.3990	7.4140	0.203	0.0000	0.0000	3,923
2012/04/05	R203 2012/05/03	8.75	Call	Bond Future	5,810.0000	5,744.0000	(1.136)	0	0	0
2012/04/05	R203 2012/05/03	8.75	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2012/04/05	R203 2012/05/03	8.80	Call	Bond Future	6,018.0000	5,951.0000	(1.113)	0	0	0
2012/04/05	R203 2012/05/03	8.80	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2012/04/05	R203 2012/05/03	8.70	Call	Bond Future	5,603.0000	5,536.0000	(1.196)	0	0	0
2012/04/05	R203 2012/05/03	8.70	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2012/04/05	R203 2012/05/03	7.00	Put	Bond Future	1,905.0000	1,957.0000	2.730	0	0	0
2012/04/05	R203 2012/05/03	7.00	Call	Bond Future	108.0000	94.0000	(12.963)	0	0	4,200
2012/04/05	R203 2012/05/03	7.15	Put	Bond Future	1,355.0000	1,397.0000	3.100	0	0	0
2012/04/05	R203 2012/05/03	7.15	Call	Bond Future	238.0000	213.0000	(10.504)	0	0	1,400
2012/04/05	R203 2012/05/03	7.45	Call	Bond Future	776.0000	728.0000	(6.186)	0	0	0
2012/04/05	R203 2012/05/03	7.45	Put	Bond Future	549.0000	568.0000	3.461	0	0	1,400
2012/04/05	R203 2012/05/03	7.80	Call	Bond Future	1,895.0000	1,831.0000	(3.377)	0	0	0
2012/04/05	R203 2012/05/03	7.80	Put	Bond Future	127.0000	130.0000	2.362	0	0	4,200
2012/04/05	R203 2012/08/02			Bond Future	7.4930	7.5080	0.200	0.0000	0.0000	0
2012/04/05	R203 2012/08/02	8.50	Call	Bond Future	4,588.0000	4,530.0000	(1.264)	0	0	0
2012/04/05	R203 2012/08/02	8.50	Put	Bond Future	405.0000	410.0000	1.235	0	0	0
2012/04/05	R203 2012/08/02	8.55	Call	Bond Future	4,755.0000	4,697.0000	(1.220)	0	0	0
2012/04/05	R203 2012/08/02	8.55	Put	Bond Future	369.0000	375.0000	1.626	0	0	0
2012/04/05	R203 2012/08/02	8.45	Call	Bond Future	4,418.0000	4,361.0000	(1.290)	0	0	0
2012/04/05	R203 2012/08/02	8.45	Put	Bond Future	437.0000	444.0000	1.602	0	0	0
2012/04/05	R203 2012/11/01			Bond Future	7.5720	7.5880	0.211	0.0000	0.0000	0
2012/04/05	R203 2012/11/01	7.75	Call	Bond Future	2,559.0000	2,517.0000	(1.641)	0	0	0
2012/04/05	R203 2012/11/01	7.75	Put	Bond Future	1,838.0000	1,861.0000	1.251	0	0	0
2012/04/05	R203 2012/11/01	7.80	Call	Bond Future	2,675.0000	2,633.0000	(1.570)	0	0	0
2012/04/05	R203 2012/11/01	7.80	Put	Bond Future	1,752.0000	1,775.0000	1.313	0	0	0

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2012/04/05	R203 2012/11/01	7.70	Call	Bond Future	2,444.0000	2,404.0000	(1.637)	0	0	0
2012/04/05	R203 2012/11/01	7.70	Put	Bond Future	1,925.0000	1,950.0000	1.299	0	0	0
2012/04/05	R203 2013/02/07			Bond Future	7.6600	7.6770	0.222	0.0000	0.0000	0
2012/04/05	R203 2013/02/07	6.50	Call	Bond Future	820.0000	802.0000	(2.195)	0	0	0
2012/04/05	R203 2013/02/07	6.50	Put	Bond Future	5,420.0000	5,468.0000	0.886	0	0	0
2012/04/05	R203 2013/02/07	6.55	Call	Bond Future	866.0000	847.0000	(2.194)	0	0	0
2012/04/05	R203 2013/02/07	6.55	Put	Bond Future	5,263.0000	5,309.0000	0.874	0	0	0
2012/04/05	R203 2013/02/07	6.45	Call	Bond Future	777.0000	759.0000	(2.317)	0	0	0
2012/04/05	R203 2013/02/07	6.45	Put	Bond Future	5,581.0000	5,629.0000	0.860	0	0	0
2012/04/05	R204 2012/05/03			Bond Future	7.7000	7.7090	0.117	0.0000	0.0000	3,656
2012/04/05	R204 2012/05/03	8.75	Call	Bond Future	5,249.0000	5,203.0000	(0.876)	0	0	0
2012/04/05	R204 2012/05/03	8.75	Put	Bond Future	4.0000	5.0000	25.000	0	0	0
2012/04/05	R204 2012/05/03	8.80	Call	Bond Future	5,489.0000	5,442.0000	(0.856)	0	0	0
2012/04/05	R204 2012/05/03	8.80	Put	Bond Future	3.0000	3.0000	0.000	0	0	0
2012/04/05	R204 2012/05/03	8.70	Call	Bond Future	5,009.0000	4,962.0000	(0.938)	0	0	0
2012/04/05	R204 2012/05/03	8.70	Put	Bond Future	6.0000	6.0000	0.000	0	0	0
2012/04/05	R204 2012/05/03	7.00	Put	Bond Future	3,716.0000	3,760.0000	1.184	0	0	0
2012/04/05	R204 2012/05/03	7.00	Call	Bond Future	22.0000	19.0000	(13.636)	0	0	550
2012/04/05	R204 2012/05/03	7.75	Call	Bond Future	935.0000	896.0000	(4.171)	0	0	0
2012/04/05	R204 2012/05/03	7.75	Put	Bond Future	677.0000	685.0000	1.182	0	0	550
2012/04/05	R204 2012/08/02			Bond Future	7.7950	7.8050	0.128	0.0000	0.0000	0
2012/04/05	R204 2012/08/02	8.50	Call	Bond Future	4,261.0000	4,217.0000	(1.033)	0	0	0
2012/04/05	R204 2012/08/02	8.50	Put	Bond Future	824.0000	830.0000	0.728	0	0	0
2012/04/05	R204 2012/08/02	8.55	Call	Bond Future	4,443.0000	4,398.0000	(1.013)	0	0	0
2012/04/05	R204 2012/08/02	8.55	Put	Bond Future	768.0000	773.0000	0.651	0	0	0
2012/04/05	R204 2012/08/02	8.45	Call	Bond Future	4,082.0000	4,039.0000	(1.053)	0	0	0
2012/04/05	R204 2012/08/02	8.45	Put	Bond Future	884.0000	891.0000	0.792	0	0	0
2012/04/05	R204 2012/11/01			Bond Future	7.8750	7.8850	0.127	0.0000	0.0000	0
2012/04/05	R204 2012/11/01	8.00	Call	Bond Future	2,951.0000	2,918.0000	(1.118)	0	0	0
2012/04/05	R204 2012/11/01	8.00	Put	Bond Future	2,353.0000	2,368.0000	0.637	0	0	0
2012/04/05	R204 2012/11/01	8.05	Call	Bond Future	3,085.0000	3,051.0000	(1.102)	0	0	0
2012/04/05	R204 2012/11/01	8.05	Put	Bond Future	2,249.0000	2,263.0000	0.622	0	0	0
2012/04/05	R204 2012/11/01	7.95	Call	Bond Future	2,823.0000	2,791.0000	(1.134)	0	0	0
2012/04/05	R204 2012/11/01	7.95	Put	Bond Future	2,463.0000	2,479.0000	0.650	0	0	0

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2012/04/05	R204 2013/02/07			Bond Future	7.9610	7.9710	0.126	0.0000	0.0000	0
2012/04/05	R204 2013/02/07	8.00	Call	Bond Future	3,215.0000	3,186.0000	(0.902)	0	0	0
2012/04/05	R204 2013/02/07	8.00	Put	Bond Future	3,035.0000	3,052.0000	0.560	0	0	0
2012/04/05	R204 2013/02/07	8.05	Call	Bond Future	3,339.0000	3,309.0000	(0.898)	0	0	0
2012/04/05	R204 2013/02/07	8.05	Put	Bond Future	2,929.0000	2,945.0000	0.546	0	0	0
2012/04/05	R204 2013/02/07	7.95	Call	Bond Future	3,098.0000	3,070.0000	(0.904)	0	0	0
2012/04/05	R204 2013/02/07	7.95	Put	Bond Future	3,149.0000	3,167.0000	0.572	0	0	0
2012/04/05	R206 2012/05/03			Bond Future	5.9010	5.8850	(0.271)	0.0000	0.0000	1,000
2012/04/05	R206 2012/05/03	7.50	Call	Bond Future	2,535.0000	2,561.0000	1.026	0	0	0
2012/04/05	R206 2012/05/03	7.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/05	R206 2012/05/03	7.55	Call	Bond Future	2,613.0000	2,639.0000	0.995	0	0	0
2012/04/05	R206 2012/05/03	7.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/05	R206 2012/05/03	7.45	Call	Bond Future	2,457.0000	2,483.0000	1.058	0	0	0
2012/04/05	R206 2012/05/03	7.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/05	R206 2012/08/02			Bond Future	5.9210	5.9030	(0.304)	0.0000	0.0000	0
2012/04/05	R206 2012/08/02	7.25	Call	Bond Future	1,826.0000	1,850.0000	1.314	0	0	0
2012/04/05	R206 2012/08/02	7.25	Put	Bond Future	15.0000	14.0000	(6.667)	0	0	0
2012/04/05	R206 2012/08/02	7.30	Call	Bond Future	1,891.0000	1,915.0000	1.269	0	0	0
2012/04/05	R206 2012/08/02	7.30	Put	Bond Future	12.0000	11.0000	(8.333)	0	0	0
2012/04/05	R206 2012/08/02	7.20	Call	Bond Future	1,761.0000	1,785.0000	1.363	0	0	0
2012/04/05	R206 2012/08/02	7.20	Put	Bond Future	17.0000	16.0000	(5.882)	0	0	0
2012/04/05	R206 2012/11/01			Bond Future	5.8410	5.8180	(0.394)	0.0000	0.0000	0
2012/04/05	R206 2012/11/01	6.00	Call	Bond Future	536.0000	551.0000	2.799	0	0	0
2012/04/05	R206 2012/11/01	6.00	Put	Bond Future	353.0000	342.0000	(3.116)	0	0	0
2012/04/05	R206 2012/11/01	6.05	Call	Bond Future	571.0000	585.0000	2.452	0	0	0
2012/04/05	R206 2012/11/01	6.05	Put	Bond Future	331.0000	318.0000	(3.927)	0	0	0
2012/04/05	R206 2012/11/01	5.95	Call	Bond Future	503.0000	517.0000	2.783	0	0	0
2012/04/05	R206 2012/11/01	5.95	Put	Bond Future	378.0000	365.0000	(3.439)	0	0	0
2012/04/05	R206 2013/02/07			Bond Future	5.6660	5.6350	(0.547)	0.0000	0.0000	0
2012/04/05	R206 2013/02/07	6.00	Call	Bond Future	575.0000	592.0000	2.957	0	0	0
2012/04/05	R206 2013/02/07	6.00	Put	Bond Future	275.0000	264.0000	(4.000)	0	0	0
2012/04/05	R206 2013/02/07	6.05	Call	Bond Future	605.0000	622.0000	2.810	0	0	0
2012/04/05	R206 2013/02/07	6.05	Put	Bond Future	261.0000	250.0000	(4.215)	0	0	0
2012/04/05	R206 2013/02/07	5.95	Call	Bond Future	547.0000	563.0000	2.925	0	0	0

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2012/04/05	R206 2013/02/07	5.95	Put	Bond Future	292.0000	280.0000	(4.110)	0	0	0
2012/04/05	R207 2012/05/03			Bond Future	7.9250	7.9390	0.177	0.0000	0.0000	21,736
2012/04/05	R207 2012/05/03	8.75	Call	Bond Future	4,462.0000	4,384.0000	(1.748)	0	0	0
2012/04/05	R207 2012/05/03	8.75	Put	Bond Future	24.0000	23.0000	(4.167)	0	0	0
2012/04/05	R207 2012/05/03	8.80	Call	Bond Future	4,717.0000	4,639.0000	(1.654)	0	0	0
2012/04/05	R207 2012/05/03	8.80	Put	Bond Future	18.0000	18.0000	0.000	0	0	0
2012/04/05	R207 2012/05/03	8.70	Call	Bond Future	4,209.0000	4,131.0000	(1.853)	0	0	0
2012/04/05	R207 2012/05/03	8.70	Put	Bond Future	32.0000	32.0000	0.000	0	0	0
2012/04/05	R207 2012/05/03	7.45	Put	Bond Future	2,792.0000	2,855.0000	2.256	0	0	0
2012/04/05	R207 2012/05/03	7.45	Call	Bond Future	115.0000	100.0000	(13.043)	0	0	2,400
2012/04/05	R207 2012/05/03	7.65	Put	Bond Future	1,851.0000	1,898.0000	2.539	0	0	0
2012/04/05	R207 2012/05/03	7.65	Call	Bond Future	312.0000	282.0000	(9.615)	0	0	800
2012/04/05	R207 2012/05/03	8.00	Call	Bond Future	1,106.0000	1,047.0000	(5.335)	0	0	0
2012/04/05	R207 2012/05/03	8.00	Put	Bond Future	692.0000	710.0000	2.601	0	0	800
2012/04/05	R207 2012/05/03	8.30	Call	Bond Future	2,272.0000	2,198.0000	(3.257)	0	0	0
2012/04/05	R207 2012/05/03	8.30	Put	Bond Future	222.0000	226.0000	1.802	0	0	2,400
2012/04/05	R207 2012/08/02			Bond Future	8.0200	8.0350	0.187	0.0000	0.0000	0
2012/04/05	R207 2012/08/02	8.75	Call	Bond Future	4,731.0000	4,663.0000	(1.437)	0	0	0
2012/04/05	R207 2012/08/02	8.75	Put	Bond Future	906.0000	918.0000	1.325	0	0	0
2012/04/05	R207 2012/08/02	8.80	Call	Bond Future	4,925.0000	4,856.0000	(1.401)	0	0	0
2012/04/05	R207 2012/08/02	8.80	Put	Bond Future	845.0000	856.0000	1.302	0	0	0
2012/04/05	R207 2012/08/02	8.70	Call	Bond Future	4,539.0000	4,472.0000	(1.476)	0	0	0
2012/04/05	R207 2012/08/02	8.70	Put	Bond Future	970.0000	983.0000	1.340	0	0	0
2012/04/05	R207 2012/11/01			Bond Future	8.0970	8.1120	0.185	0.0000	0.0000	0
2012/04/05	R207 2012/11/01	8.25	Call	Bond Future	3,402.0000	3,352.0000	(1.470)	0	0	0
2012/04/05	R207 2012/11/01	8.25	Put	Bond Future	2,608.0000	2,636.0000	1.074	0	0	0
2012/04/05	R207 2012/11/01	8.30	Call	Bond Future	3,548.0000	3,497.0000	(1.437)	0	0	0
2012/04/05	R207 2012/11/01	8.30	Put	Bond Future	2,496.0000	2,523.0000	1.082	0	0	0
2012/04/05	R207 2012/11/01	8.20	Call	Bond Future	3,259.0000	3,210.0000	(1.504)	0	0	0
2012/04/05	R207 2012/11/01	8.20	Put	Bond Future	2,723.0000	2,753.0000	1.102	0	0	0
2012/04/05	R207 2013/02/07			Bond Future	8.1810	8.1970	0.196	0.0000	0.0000	0
2012/04/05	R207 2013/02/07	8.25	Call	Bond Future	3,682.0000	3,633.0000	(1.331)	0	0	0
2012/04/05	R207 2013/02/07	8.25	Put	Bond Future	3,334.0000	3,366.0000	0.960	0	0	0
2012/04/05	R207 2013/02/07	8.30	Call	Bond Future	3,818.0000	3,768.0000	(1.310)	0	0	0

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2012/04/05	R207 2013/02/07	8.30	Put	Bond Future	3,219.0000	3,250.0000	0.963	0	0	0
2012/04/05	R207 2013/02/07	8.20	Call	Bond Future	3,553.0000	3,505.0000	(1.351)	0	0	0
2012/04/05	R207 2013/02/07	8.20	Put	Bond Future	3,457.0000	3,490.0000	0.955	0	0	0
2012/04/05	R208 2012/05/03			Bond Future	7.9810	8.0060	0.313	0.0000	0.0000	10,000
2012/04/05	R208 2012/05/03	9.00	Call	Bond Future	5,851.0000	5,702.0000	(2.547)	0	0	0
2012/04/05	R208 2012/05/03	9.00	Put	Bond Future	9.0000	9.0000	0.000	0	0	0
2012/04/05	R208 2012/05/03	9.05	Call	Bond Future	6,123.0000	5,974.0000	(2.433)	0	0	0
2012/04/05	R208 2012/05/03	9.05	Put	Bond Future	7.0000	7.0000	0.000	0	0	0
2012/04/05	R208 2012/05/03	8.95	Call	Bond Future	5,579.0000	5,430.0000	(2.671)	0	0	0
2012/04/05	R208 2012/05/03	8.95	Put	Bond Future	13.0000	13.0000	0.000	0	0	0
2012/04/05	R208 2012/05/03	7.50	Put	Bond Future	3,056.0000	3,182.0000	4.123	0	0	0
2012/04/05	R208 2012/05/03	7.50	Call	Bond Future	125.0000	102.0000	(18.400)	0	0	3,000
2012/04/05	R208 2012/05/03	7.70	Put	Bond Future	2,034.0000	2,136.0000	5.015	0	0	0
2012/04/05	R208 2012/05/03	7.70	Call	Bond Future	336.0000	289.0000	(13.988)	0	0	1,000
2012/04/05	R208 2012/05/03	8.05	Call	Bond Future	1,183.0000	1,083.0000	(8.453)	0	0	0
2012/04/05	R208 2012/05/03	8.05	Put	Bond Future	772.0000	821.0000	6.347	0	0	1,000
2012/04/05	R208 2012/05/03	8.35	Call	Bond Future	2,426.0000	2,293.0000	(5.482)	0	0	0
2012/04/05	R208 2012/05/03	8.35	Put	Bond Future	254.0000	271.0000	6.693	0	0	3,000
2012/04/05	R208 2012/08/02			Bond Future	8.0660	8.0910	0.310	0.0000	0.0000	0
2012/04/05	R208 2012/08/02	8.75	Call	Bond Future	4,945.0000	4,829.0000	(2.346)	0	0	0
2012/04/05	R208 2012/08/02	8.75	Put	Bond Future	1,067.0000	1,097.0000	2.812	0	0	0
2012/04/05	R208 2012/08/02	8.80	Call	Bond Future	5,151.0000	5,033.0000	(2.291)	0	0	0
2012/04/05	R208 2012/08/02	8.80	Put	Bond Future	998.0000	1,025.0000	2.705	0	0	0
2012/04/05	R208 2012/08/02	8.70	Call	Bond Future	4,742.0000	4,628.0000	(2.404)	0	0	0
2012/04/05	R208 2012/08/02	8.70	Put	Bond Future	1,140.0000	1,172.0000	2.807	0	0	0
2012/04/05	R208 2012/11/01			Bond Future	8.1390	8.1650	0.319	0.0000	0.0000	0
2012/04/05	R208 2012/11/01	8.25	Call	Bond Future	3,552.0000	3,464.0000	(2.477)	0	0	0
2012/04/05	R208 2012/11/01	8.25	Put	Bond Future	2,924.0000	2,984.0000	2.052	0	0	0
2012/04/05	R208 2012/11/01	8.30	Call	Bond Future	3,708.0000	3,618.0000	(2.427)	0	0	0
2012/04/05	R208 2012/11/01	8.30	Put	Bond Future	2,799.0000	2,857.0000	2.072	0	0	0
2012/04/05	R208 2012/11/01	8.20	Call	Bond Future	3,404.0000	3,318.0000	(2.526)	0	0	0
2012/04/05	R208 2012/11/01	8.20	Put	Bond Future	3,058.0000	3,120.0000	2.027	0	0	0
2012/04/05	R208 2013/02/07			Bond Future	8.2170	8.2440	0.329	0.0000	0.0000	0
2012/04/05	R208 2013/02/07	8.00	Call	Bond Future	3,268.0000	3,192.0000	(2.326)	0	0	0

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2012/04/05	R208 2013/02/07	8.00	Put	Bond Future	4,478.0000	4,551.0000	1.630	0	0	0
2012/04/05	R208 2013/02/07	8.05	Call	Bond Future	3,396.0000	3,319.0000	(2.267)	0	0	0
2012/04/05	R208 2013/02/07	8.05	Put	Bond Future	4,325.0000	4,397.0000	1.665	0	0	0
2012/04/05	R208 2013/02/07	7.95	Call	Bond Future	3,143.0000	3,069.0000	(2.354)	0	0	0
2012/04/05	R208 2013/02/07	7.95	Put	Bond Future	4,634.0000	4,709.0000	1.618	0	0	0
2012/04/05	R209 2012/05/03			Bond Future	8.9680	9.0180	0.558	0.0000	0.0000	3,048
2012/04/05	R209 2012/05/03	9.00	Call	Bond Future	1,507.0000	1,286.0000	(14.665)	0	0	0
2012/04/05	R209 2012/05/03	9.00	Put	Bond Future	1,262.0000	1,423.0000	12.758	0	0	0
2012/04/05	R209 2012/05/03	9.05	Call	Bond Future	1,717.0000	1,480.0000	(13.803)	0	0	0
2012/04/05	R209 2012/05/03	9.05	Put	Bond Future	1,092.0000	1,237.0000	13.278	0	0	0
2012/04/05	R209 2012/05/03	8.95	Call	Bond Future	1,313.0000	1,109.0000	(15.537)	0	0	0
2012/04/05	R209 2012/05/03	8.95	Put	Bond Future	1,451.0000	1,629.0000	12.267	0	0	0
2012/04/05	R209 2012/08/02			Bond Future	9.0430	9.0940	0.564	0.0000	0.0000	0
2012/04/05	R209 2012/08/02	9.25	Call	Bond Future	4,440.0000	4,201.0000	(5.383)	0	0	0
2012/04/05	R209 2012/08/02	9.25	Put	Bond Future	2,901.0000	3,046.0000	4.998	0	0	0
2012/04/05	R209 2012/08/02	9.30	Call	Bond Future	4,650.0000	4,406.0000	(5.247)	0	0	0
2012/04/05	R209 2012/08/02	9.30	Put	Bond Future	2,747.0000	2,887.0000	5.096	0	0	0
2012/04/05	R209 2012/08/02	9.20	Call	Bond Future	4,233.0000	4,000.0000	(5.504)	0	0	0
2012/04/05	R209 2012/08/02	9.20	Put	Bond Future	3,061.0000	3,212.0000	4.933	0	0	0
2012/04/05	R209 2012/11/01			Bond Future	9.1110	9.1630	0.571	0.0000	0.0000	0
2012/04/05	R209 2012/11/01	9.00	Call	Bond Future	4,371.0000	4,167.0000	(4.667)	0	0	0
2012/04/05	R209 2012/11/01	9.00	Put	Bond Future	5,208.0000	5,390.0000	3.495	0	0	0
2012/04/05	R209 2012/11/01	9.05	Call	Bond Future	4,552.0000	4,343.0000	(4.591)	0	0	0
2012/04/05	R209 2012/11/01	9.05	Put	Bond Future	5,010.0000	5,188.0000	3.553	0	0	0
2012/04/05	R209 2012/11/01	8.95	Call	Bond Future	4,198.0000	3,999.0000	(4.740)	0	0	0
2012/04/05	R209 2012/11/01	8.95	Put	Bond Future	5,416.0000	5,604.0000	3.471	0	0	0
2012/04/05	R209 2013/02/07			Bond Future	9.1820	9.2360	0.588	0.0000	0.0000	0
2012/04/05	R209 2013/02/07	9.00	Call	Bond Future	5,039.0000	4,834.0000	(4.068)	0	0	0
2012/04/05	R209 2013/02/07	9.00	Put	Bond Future	6,401.0000	6,592.0000	2.984	0	0	0
2012/04/05	R209 2013/02/07	9.05	Call	Bond Future	5,210.0000	5,001.0000	(4.012)	0	0	0
2012/04/05	R209 2013/02/07	9.05	Put	Bond Future	6,193.0000	6,381.0000	3.036	0	0	0
2012/04/05	R209 2013/02/07	8.95	Call	Bond Future	4,871.0000	4,671.0000	(4.106)	0	0	0
2012/04/05	R209 2013/02/07	8.95	Put	Bond Future	6,614.0000	6,810.0000	2.963	0	0	0

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2012/04/05	R210 2012/05/03			Bond Future	140.9777	140.2570	(0.511)	0.0000	0.0000	925
2012/04/05	R210 2012/05/03	139.00	Call	Bond Future	1,978.0000	1,257.0000	(36.451)	0	0	0
2012/04/05	R210 2012/05/03	139.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/05	R210 2012/05/03	139.05	Call	Bond Future	1,928.0000	1,207.0000	(37.396)	0	0	0
2012/04/05	R210 2012/05/03	139.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/05	R210 2012/05/03	138.95	Call	Bond Future	2,028.0000	1,307.0000	(35.552)	0	0	0
2012/04/05	R210 2012/05/03	138.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/05	R211 2012/05/03			Bond Future	119.2947	119.0317	(0.220)	0.0000	0.0000	480
2012/04/05	R211 2012/05/03	118.20	Call	Bond Future	1,095.0000	832.0000	(24.018)	0	0	0
2012/04/05	R211 2012/05/03	118.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/05	R211 2012/05/03	118.25	Call	Bond Future	1,045.0000	782.0000	(25.167)	0	0	0
2012/04/05	R211 2012/05/03	118.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/05	R211 2012/05/03	118.15	Call	Bond Future	1,145.0000	882.0000	(22.969)	0	0	0
2012/04/05	R211 2012/05/03	118.15	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/05	R212 2012/05/03			Bond Future	117.8167	117.8277	0.009	0.0000	0.0000	3,252
2012/04/05	R212 2012/05/03	115.30	Call	Bond Future	2,517.0000	2,528.0000	0.437	0	0	0
2012/04/05	R212 2012/05/03	115.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/05	R212 2012/05/03	115.35	Call	Bond Future	2,467.0000	2,478.0000	0.446	0	0	0
2012/04/05	R212 2012/05/03	115.35	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/05	R212 2012/05/03	115.25	Call	Bond Future	2,567.0000	2,578.0000	0.429	0	0	0
2012/04/05	R212 2012/05/03	115.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/05	R213 2012/05/03			Bond Future	8.8690	8.9090	0.451	0.0000	0.0000	4,435
2012/04/05	R213 2012/05/03	9.25	Call	Bond Future	3,357.0000	3,090.0000	(7.954)	0	0	0
2012/04/05	R213 2012/05/03	9.25	Put	Bond Future	426.0000	474.0000	11.268	0	0	0
2012/04/05	R213 2012/05/03	9.30	Call	Bond Future	3,659.0000	3,384.0000	(7.516)	0	0	0
2012/04/05	R213 2012/05/03	9.30	Put	Bond Future	355.0000	395.0000	11.268	0	0	0
2012/04/05	R213 2012/05/03	9.20	Call	Bond Future	3,063.0000	2,805.0000	(8.423)	0	0	0
2012/04/05	R213 2012/05/03	9.20	Put	Bond Future	507.0000	565.0000	11.440	0	0	0
2012/04/05	R213 2012/08/02			Bond Future	8.9470	8.9880	0.458	0.0000	0.0000	0
2012/04/05	R213 2012/08/02	9.25	Call	Bond Future	4,940.0000	4,730.0000	(4.251)	0	0	0
2012/04/05	R213 2012/08/02	9.25	Put	Bond Future	2,631.0000	2,739.0000	4.105	0	0	0
2012/04/05	R213 2012/08/02	9.30	Call	Bond Future	5,168.0000	4,953.0000	(4.160)	0	0	0
2012/04/05	R213 2012/08/02	9.30	Put	Bond Future	2,487.0000	2,590.0000	4.142	0	0	0

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2012/04/05	R213 2012/08/02	9.20	Call	Bond Future	4,716.0000	4,511.0000	(4.347)	0	0	0
2012/04/05	R213 2012/08/02	9.20	Put	Bond Future	2,781.0000	2,894.0000	4.063	0	0	0
2012/04/05	R213 2012/11/01			Bond Future	9.0190	9.0610	0.466	0.0000	0.0000	0
2012/04/05	R213 2012/11/01	9.00	Call	Bond Future	4,763.0000	4,585.0000	(3.737)	0	0	0
2012/04/05	R213 2012/11/01	9.00	Put	Bond Future	4,909.0000	5,053.0000	2.933	0	0	0
2012/04/05	R213 2012/11/01	9.05	Call	Bond Future	4,957.0000	4,775.0000	(3.672)	0	0	0
2012/04/05	R213 2012/11/01	9.05	Put	Bond Future	4,720.0000	4,859.0000	2.945	0	0	0
2012/04/05	R213 2012/11/01	8.95	Call	Bond Future	4,579.0000	4,404.0000	(3.822)	0	0	0
2012/04/05	R213 2012/11/01	8.95	Put	Bond Future	5,111.0000	5,258.0000	2.876	0	0	0
2012/04/05	R213 2013/02/07			Bond Future	9.0970	9.1400	0.473	0.0000	0.0000	0
2012/04/05	R213 2013/02/07	9.00	Call	Bond Future	5,437.0000	5,263.0000	(3.200)	0	0	0
2012/04/05	R213 2013/02/07	9.00	Put	Bond Future	6,175.0000	6,325.0000	2.429	0	0	0
2012/04/05	R213 2013/02/07	9.05	Call	Bond Future	5,625.0000	5,447.0000	(3.164)	0	0	0
2012/04/05	R213 2013/02/07	9.05	Put	Bond Future	5,981.0000	6,128.0000	2.458	0	0	0
2012/04/05	R213 2013/02/07	8.95	Call	Bond Future	5,259.0000	5,088.0000	(3.252)	0	0	0
2012/04/05	R213 2013/02/07	8.95	Put	Bond Future	6,382.0000	6,535.0000	2.397	0	0	0
2012/04/05	R214 2012/05/03			Bond Future	9.0170	9.0670	0.555	0.0000	0.0000	1,530
2012/04/05	R214 2012/05/03	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/05	R214 2012/05/03	8.80	Put	Bond Future	1,765.0000	2,162.0000	22.493	0	0	0
2012/04/05	R214 2012/05/03	8.81	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/05	R214 2012/05/03	8.81	Put	Bond Future	1,682.0000	2,079.0000	23.603	0	0	0
2012/04/05	R214 2012/05/03	8.79	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/05	R214 2012/05/03	8.79	Put	Bond Future	1,848.0000	2,245.0000	21.483	0	0	0
2012/04/05	R214 2012/08/02			Bond Future	9.0900	9.1410	0.561	0.0000	0.0000	0
2012/04/05	R214 2012/08/02	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/05	R214 2012/08/02	8.80	Put	Bond Future	2,341.0000	2,740.0000	17.044	0	0	0
2012/04/05	R214 2012/08/02	8.81	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/05	R214 2012/08/02	8.81	Put	Bond Future	2,258.0000	2,657.0000	17.671	0	0	0
2012/04/05	R214 2012/08/02	8.79	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/05	R214 2012/08/02	8.79	Put	Bond Future	2,424.0000	2,823.0000	16.460	0	0	0
<b>Total</b>										<b>310231.00</b>