



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 22/02/2012

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

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2012/02/22	5701	2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/22	5706	2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/22	8607	2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/22	8608	2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/22	8657	2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/22	AL7T	2012/05/03			Index Future	424.1810	424.1760	(0.001)	0.0000	0.0000	16
2012/02/22	AL7T	2012/08/02			Index Future	430.4980	430.4880	(0.002)	0.0000	0.0000	0
2012/02/22	ALBI	2012/05/03			Index Future	386.1680	385.9330	(0.061)	0.0000	0.0000	906
2012/02/22	ALBI	2012/08/02			Index Future	391.9190	391.6760	(0.062)	0.0000	0.0000	118
2012/02/22	C157	2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/22	C186	2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/22	C189	2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/22	C197	2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/22	C201	2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/22	C202	2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/22	C203	2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/22	C204	2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/22	C206	2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/22	C207	2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/22	C208	2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/22	C209	2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0

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2012/02/22	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/22	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/22	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/22	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/22	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/22	CAAN 2012/03/30			Can-Do Future	0.0676	0.0668	(1.183)	0.0000	0.0000	0
2012/02/22	CAAO 2012/03/30			Can-Do Future	0.1659	0.1599	(3.617)	0.0000	0.0000	100,000
2012/02/22	CAAT 2012/02/29			Can-Do Future	0.0106	0.0106	0.000	0.0000	0.0000	12,500
2012/02/22	CAAV 2012/02/29			Can-Do Future	0.0567	0.0442	(22.046)	0.0000	0.0000	12,987
2012/02/22	CAAW2012/04/20			Any day expiry	7.7872	7.8022	0.193	0.0000	0.0000	0
2012/02/22	CAAW2012/04/20	8.10	Call	Any day expiry	106.0000	106.0000	0.000	0	0	0
2012/02/22	CAAW2012/04/20	8.10	Put	Any day expiry	419.0000	404.0000	(3.580)	0	0	0
2012/02/22	CAAW2012/04/20	8.15	Call	Any day expiry	96.0000	95.0000	(1.042)	0	0	0
2012/02/22	CAAW2012/04/20	8.15	Put	Any day expiry	459.0000	443.0000	(3.486)	0	0	0
2012/02/22	CAAW2012/04/20	8.05	Call	Any day expiry	118.0000	117.0000	(0.847)	0	0	0
2012/02/22	CAAW2012/04/20	8.05	Put	Any day expiry	381.0000	365.0000	(4.199)	0	0	0
2012/02/22	CAAX 2012/03/30			Can-Do Future	0.0560	0.0580	3.571	0.0000	0.0000	12,500
2012/02/22	CAAY 2012/04/30			Can-Do Future	0.0639	0.0665	4.069	0.0000	0.0000	12,500
2012/02/22	CAAZ 2012/06/18			Can-Do Future	0.0893	0.0926	3.695	0.0000	0.0000	5,670
2012/02/22	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/22	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/22	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2012/02/22	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/22	DAAA 2012/03/29			Any day expiry	7.7624	7.7772	0.191	0.0000	0.0000	0
2012/02/22	DAAA 2012/03/29	7.90	Call	Any day expiry	109.0000	109.0000	0.000	0	0	0
2012/02/22	DAAA 2012/03/29	7.90	Put	Any day expiry	247.0000	232.0000	(6.073)	0	0	0
2012/02/22	DAAA 2012/03/29	7.95	Call	Any day expiry	95.0000	95.0000	0.000	0	0	0
2012/02/22	DAAA 2012/03/29	7.95	Put	Any day expiry	283.0000	268.0000	(5.300)	0	0	0
2012/02/22	DAAA 2012/03/29	7.85	Call	Any day expiry	125.0000	126.0000	0.800	0	0	0
2012/02/22	DAAA 2012/03/29	7.85	Put	Any day expiry	213.0000	199.0000	(6.573)	0	0	0
2012/02/22	GOVI 2012/05/03			GOVI	387.1330	386.9560	(0.046)	0.0000	0.0000	215
2012/02/22	GOVI 2012/05/03	382.00	Call	GOVI	51,330.0000	49,560.0000	(3.448)	0	0	0
2012/02/22	GOVI 2012/05/03	382.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/02/22	GOVI 2012/05/03	382.01	Call	GOVI	51,230.0000	49,460.0000	(3.455)	0	0	0
2012/02/22	GOVI 2012/05/03	382.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/02/22	GOVI 2012/05/03	381.99	Call	GOVI	51,430.0000	49,660.0000	(3.442)	0	0	0
2012/02/22	GOVI 2012/05/03	381.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/02/22	GOVI 2012/08/02			GOVI	392.8980	392.7140	(0.047)	0.0000	0.0000	0
2012/02/22	GOVI 2012/08/02	390.00	Call	GOVI	28,980.0000	27,140.0000	(6.349)	0	0	0
2012/02/22	GOVI 2012/08/02	390.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/02/22	GOVI 2012/08/02	390.01	Call	GOVI	28,880.0000	27,040.0000	(6.371)	0	0	0
2012/02/22	GOVI 2012/08/02	390.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/02/22	GOVI 2012/08/02	389.99	Call	GOVI	29,080.0000	27,240.0000	(6.327)	0	0	0
2012/02/22	GOVI 2012/08/02	389.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/02/22	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/02/22	IGOV 2012/05/03			Index Future	170.3890	170.7400	0.206	0.0000	0.0000	515
2012/02/22	IGOV 2012/08/02			Index Future	172.9270	173.2800	0.204	0.0000	0.0000	0
2012/02/22	ILBI 2012/05/03			Index Future	461.1470	461.1470	0.000	0.0000	0.0000	0
2012/02/22	ILBI 2012/08/02			Index Future	469.6480	469.6480	0.000	0.0000	0.0000	152
2012/02/22	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2012/02/22	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0

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2012/02/22	J201	2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2012/02/22	J203	2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2012/02/22	J204	2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2012/02/22	J207	2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2012/02/22	JBAF	2012/03/20			Jibar Tradeable Future	5.6100	5.6200	0.178	0.0000	0.0000	2,390
2012/02/22	JBAF	2012/04/18			Jibar Tradeable Future	5.6200	5.6200	0.000	0.0000	0.0000	0
2012/02/22	JBAF	2012/05/16			Jibar Tradeable Future	5.6300	5.6400	0.178	0.0000	0.0000	0
2012/02/22	JBAF	2012/06/20			Jibar Tradeable Future	5.6600	5.6700	0.177	0.0000	0.0000	2,890
2012/02/22	JBAF	2012/07/18			Jibar Tradeable Future	5.6900	5.7000	0.176	0.0000	0.0000	0
2012/02/22	JBAF	2012/08/15			Jibar Tradeable Future	5.7100	5.7300	0.350	0.0000	0.0000	0
2012/02/22	JBAF	2012/09/19			Jibar Tradeable Future	5.7600	5.7700	0.174	0.0000	0.0000	44,760
2012/02/22	JBAF	2012/12/19			Jibar Tradeable Future	5.8800	5.8900	0.170	0.0000	0.0000	940
2012/02/22	JBAF	2013/03/20			Jibar Tradeable Future	6.0300	6.0600	0.498	0.0000	0.0000	790
2012/02/22	JBAF	2013/06/19			Jibar Tradeable Future	6.2000	6.2300	0.484	0.0000	0.0000	1,250
2012/02/22	JBAF	2013/09/18			Jibar Tradeable Future	6.3700	6.4000	0.471	0.0000	0.0000	1,700
2012/02/22	JBAF	2013/12/18			Jibar Tradeable Future	6.5600	6.5900	0.457	0.0000	0.0000	1,500
2012/02/22	R157	2012/05/03			Bond Future	6.6750	6.6720	(0.045)	0.0000	0.0000	10,935
2012/02/22	R157	2012/05/03	8.25	Call	Bond Future	5,102.0000	5,112.0000	0.196	0	0	0
2012/02/22	R157	2012/05/03	8.25	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2012/02/22	R157	2012/05/03	8.30	Call	Bond Future	5,259.0000	5,269.0000	0.190	0	0	0
2012/02/22	R157	2012/05/03	8.30	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2012/02/22	R157	2012/05/03	8.20	Call	Bond Future	4,945.0000	4,955.0000	0.202	0	0	0
2012/02/22	R157	2012/05/03	8.20	Put	Bond Future	2.0000	2.0000	0.000	0	0	0
2012/02/22	R157	2012/05/03	6.25	Put	Bond Future	1,606.0000	1,595.0000	(0.685)	0	0	0
2012/02/22	R157	2012/05/03	6.25	Call	Bond Future	181.0000	180.0000	(0.552)	0	0	1,500
2012/02/22	R157	2012/05/03	6.50	Call	Bond Future	418.0000	418.0000	0.000	0	0	0
2012/02/22	R157	2012/05/03	6.50	Put	Bond Future	1,002.0000	992.0000	(0.998)	0	0	1,500
2012/02/22	R157	2012/05/03	6.75	Call	Bond Future	811.0000	812.0000	0.123	0	0	0
2012/02/22	R157	2012/05/03	6.75	Put	Bond Future	562.0000	553.0000	(1.601)	0	0	1,500
2012/02/22	R157	2012/08/02			Bond Future	6.7330	6.7300	(0.045)	0.0000	0.0000	0
2012/02/22	R157	2012/08/02	8.00	Call	Bond Future	3,989.0000	3,996.0000	0.175	0	0	0

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2012/02/22	R157 2012/08/02	8.00	Put	Bond Future	167.0000	164.0000	(1.796)	0	0	0
2012/02/22	R157 2012/08/02	8.05	Call	Bond Future	4,121.0000	4,128.0000	0.170	0	0	0
2012/02/22	R157 2012/08/02	8.05	Put	Bond Future	151.0000	149.0000	(1.325)	0	0	0
2012/02/22	R157 2012/08/02	7.95	Call	Bond Future	3,859.0000	3,865.0000	0.155	0	0	0
2012/02/22	R157 2012/08/02	7.95	Put	Bond Future	184.0000	181.0000	(1.630)	0	0	0
2012/02/22	R157 2012/11/01			Bond Future	6.7820	6.7780	(0.059)	0.0000	0.0000	0
2012/02/22	R157 2012/11/01	7.00	Call	Bond Future	1,744.0000	1,748.0000	0.229	0	0	0
2012/02/22	R157 2012/11/01	7.00	Put	Bond Future	1,129.0000	1,121.0000	(0.709)	0	0	0
2012/02/22	R157 2012/11/01	7.05	Call	Bond Future	1,828.0000	1,832.0000	0.219	0	0	0
2012/02/22	R157 2012/11/01	7.05	Put	Bond Future	1,072.0000	1,065.0000	(0.653)	0	0	0
2012/02/22	R157 2012/11/01	6.95	Call	Bond Future	1,661.0000	1,665.0000	0.241	0	0	0
2012/02/22	R157 2012/11/01	6.95	Put	Bond Future	1,186.0000	1,179.0000	(0.590)	0	0	0
2012/02/22	R157 2013/02/07			Bond Future	6.8140	6.8110	(0.044)	0.0000	0.0000	0
2012/02/22	R157 2013/02/07	6.75	Call	Bond Future	1,411.0000	1,403.0000	(0.567)	0	0	0
2012/02/22	R157 2013/02/07	6.75	Put	Bond Future	1,575.0000	1,560.0000	(0.952)	0	0	0
2012/02/22	R157 2013/02/07	6.80	Call	Bond Future	1,478.0000	1,470.0000	(0.541)	0	0	0
2012/02/22	R157 2013/02/07	6.80	Put	Bond Future	1,514.0000	1,498.0000	(1.057)	0	0	0
2012/02/22	R157 2013/02/07	6.70	Call	Bond Future	1,348.0000	1,341.0000	(0.519)	0	0	0
2012/02/22	R157 2013/02/07	6.70	Put	Bond Future	1,641.0000	1,626.0000	(0.914)	0	0	0
2012/02/22	R186 2012/05/03			Bond Future	8.2800	8.2980	0.217	0.0000	0.0000	28,056
2012/02/22	R186 2012/05/03	9.00	Call	Bond Future	7,100.0000	6,936.0000	(2.310)	0	0	0
2012/02/22	R186 2012/05/03	9.00	Put	Bond Future	540.0000	547.0000	1.296	0	0	0
2012/02/22	R186 2012/05/03	9.05	Call	Bond Future	7,473.0000	7,308.0000	(2.208)	0	0	0
2012/02/22	R186 2012/05/03	9.05	Put	Bond Future	477.0000	483.0000	1.258	0	0	0
2012/02/22	R186 2012/05/03	8.95	Call	Bond Future	6,731.0000	6,569.0000	(2.407)	0	0	0
2012/02/22	R186 2012/05/03	8.95	Put	Bond Future	609.0000	618.0000	1.478	0	0	0
2012/02/22	R186 2012/05/03	7.90	Put	Bond Future	4,782.0000	4,878.0000	2.008	0	0	0
2012/02/22	R186 2012/05/03	7.90	Call	Bond Future	1,095.0000	1,021.0000	(6.758)	0	0	2,250
2012/02/22	R186 2012/05/03	8.20	Put	Bond Future	2,931.0000	2,993.0000	2.115	0	0	0
2012/02/22	R186 2012/05/03	8.20	Call	Bond Future	2,168.0000	2,060.0000	(4.982)	0	0	750
2012/02/22	R186 2012/05/03	8.50	Call	Bond Future	3,721.0000	3,584.0000	(3.682)	0	0	0
2012/02/22	R186 2012/05/03	8.50	Put	Bond Future	1,659.0000	1,693.0000	2.049	0	0	750
2012/02/22	R186 2012/05/03	8.85	Call	Bond Future	6,009.0000	5,851.0000	(2.629)	0	0	0
2012/02/22	R186 2012/05/03	8.85	Put	Bond Future	772.0000	784.0000	1.554	0	0	2,250

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2012/02/22	R186 2012/08/02			Bond Future	8.3500	8.3690	0.228	0.0000	0.0000	0
2012/02/22	R186 2012/08/02	8.75	Call	Bond Future	6,884.0000	6,796.0000	(1.278)	0	0	0
2012/02/22	R186 2012/08/02	8.75	Put	Bond Future	3,240.0000	3,329.0000	2.747	0	0	0
2012/02/22	R186 2012/08/02	8.80	Call	Bond Future	7,165.0000	7,075.0000	(1.256)	0	0	0
2012/02/22	R186 2012/08/02	8.80	Put	Bond Future	3,077.0000	3,163.0000	2.795	0	0	0
2012/02/22	R186 2012/08/02	8.70	Call	Bond Future	6,607.0000	6,522.0000	(1.287)	0	0	0
2012/02/22	R186 2012/08/02	8.70	Put	Bond Future	3,409.0000	3,501.0000	2.699	0	0	0
2012/02/22	R186 2012/08/02	8.25	Put	Bond Future	5,311.0000	5,407.0000	1.808	0	0	0
2012/02/22	R186 2012/08/02	8.25	Call	Bond Future	4,374.0000	4,293.0000	(1.852)	0	0	8,750
2012/02/22	R186 2012/08/02	8.66	Call	Bond Future	6,389.0000	6,306.0000	(1.299)	0	0	0
2012/02/22	R186 2012/08/02	8.66	Put	Bond Future	3,550.0000	3,644.0000	2.648	0	0	276
2012/02/22	R186 2012/08/02	7.66	Put	Bond Future	8,897.0000	9,025.0000	1.439	0	0	0
2012/02/22	R186 2012/08/02	7.66	Call	Bond Future	2,209.0000	2,160.0000	(2.218)	0	0	276
2012/02/22	R186 2012/08/02	7.76	Put	Bond Future	8,200.0000	8,322.0000	1.488	0	0	0
2012/02/22	R186 2012/08/02	7.76	Call	Bond Future	2,514.0000	2,459.0000	(2.188)	0	0	43
2012/02/22	R186 2012/08/02	8.76	Call	Bond Future	6,939.0000	6,851.0000	(1.268)	0	0	0
2012/02/22	R186 2012/08/02	8.76	Put	Bond Future	3,206.0000	3,295.0000	2.776	0	0	43
2012/02/22	R186 2012/11/01			Bond Future	8.4160	8.4350	0.226	0.0000	0.0000	0
2012/02/22	R186 2012/11/01	8.75	Call	Bond Future	7,584.0000	7,437.0000	(1.938)	0	0	0
2012/02/22	R186 2012/11/01	8.75	Put	Bond Future	4,584.0000	4,610.0000	0.567	0	0	0
2012/02/22	R186 2012/11/01	8.80	Call	Bond Future	7,844.0000	7,695.0000	(1.900)	0	0	0
2012/02/22	R186 2012/11/01	8.80	Put	Bond Future	4,404.0000	4,429.0000	0.568	0	0	0
2012/02/22	R186 2012/11/01	8.70	Call	Bond Future	7,326.0000	7,181.0000	(1.979)	0	0	0
2012/02/22	R186 2012/11/01	8.70	Put	Bond Future	4,768.0000	4,796.0000	0.587	0	0	0
2012/02/22	R186 2013/02/07			Bond Future	8.4790	8.4990	0.236	0.0000	0.0000	0
2012/02/22	R186 2013/02/07	8.50	Call	Bond Future	6,992.0000	6,850.0000	(2.031)	0	0	0
2012/02/22	R186 2013/02/07	8.50	Put	Bond Future	6,804.0000	6,841.0000	0.544	0	0	0
2012/02/22	R186 2013/02/07	8.55	Call	Bond Future	7,224.0000	7,080.0000	(1.993)	0	0	0
2012/02/22	R186 2013/02/07	8.55	Put	Bond Future	6,589.0000	6,624.0000	0.531	0	0	0
2012/02/22	R186 2013/02/07	8.45	Call	Bond Future	6,769.0000	6,629.0000	(2.068)	0	0	0
2012/02/22	R186 2013/02/07	8.45	Put	Bond Future	7,030.0000	7,069.0000	0.555	0	0	0
2012/02/22	R189 2012/05/03			Bond Future	215.4494	215.4028	(0.022)	0.0000	0.0000	0
2012/02/22	R189 2012/05/03	215.00	Call	Bond Future	449.0000	403.0000	(10.245)	0	0	0
2012/02/22	R189 2012/05/03	215.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2012/02/22	R189 2012/05/03	215.05	Call	Bond Future	399.0000	353.0000	(11.529)	0	0	0
2012/02/22	R189 2012/05/03	215.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/22	R189 2012/05/03	214.95	Call	Bond Future	499.0000	453.0000	(9.218)	0	0	0
2012/02/22	R189 2012/05/03	214.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/22	R197 2012/05/03			Bond Future	253.4448	253.4394	(0.002)	0.0000	0.0000	1,005
2012/02/22	R197 2012/05/03	251.00	Call	Bond Future	2,445.0000	2,439.0000	(0.245)	0	0	0
2012/02/22	R197 2012/05/03	251.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/22	R197 2012/05/03	251.05	Call	Bond Future	2,395.0000	2,389.0000	(0.251)	0	0	0
2012/02/22	R197 2012/05/03	251.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/22	R197 2012/05/03	250.95	Call	Bond Future	2,495.0000	2,489.0000	(0.240)	0	0	0
2012/02/22	R197 2012/05/03	250.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/22	R201 2012/05/03			Bond Future	6.1020	5.9920	(1.803)	0.0000	0.0000	968
2012/02/22	R201 2012/05/03	7.75	Call	Bond Future	3,996.0000	4,270.0000	6.857	0	0	0
2012/02/22	R201 2012/05/03	7.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/22	R201 2012/05/03	7.80	Call	Bond Future	4,114.0000	4,388.0000	6.660	0	0	0
2012/02/22	R201 2012/05/03	7.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/22	R201 2012/05/03	7.70	Call	Bond Future	3,878.0000	4,151.0000	7.040	0	0	0
2012/02/22	R201 2012/05/03	7.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/22	R201 2012/08/02			Bond Future	6.1100	5.9880	(1.997)	0.0000	0.0000	0
2012/02/22	R201 2012/08/02	7.50	Call	Bond Future	3,146.0000	3,401.0000	8.106	0	0	0
2012/02/22	R201 2012/08/02	7.50	Put	Bond Future	66.0000	45.0000	(31.818)	0	0	0
2012/02/22	R201 2012/08/02	7.55	Call	Bond Future	3,247.0000	3,504.0000	7.915	0	0	0
2012/02/22	R201 2012/08/02	7.55	Put	Bond Future	59.0000	40.0000	(32.203)	0	0	0
2012/02/22	R201 2012/08/02	7.45	Call	Bond Future	3,045.0000	3,298.0000	8.309	0	0	0
2012/02/22	R201 2012/08/02	7.45	Put	Bond Future	74.0000	51.0000	(31.081)	0	0	0
2012/02/22	R201 2012/11/01			Bond Future	6.0870	5.9490	(2.267)	0.0000	0.0000	0
2012/02/22	R201 2012/11/01	6.50	Call	Bond Future	1,404.0000	1,593.0000	13.462	0	0	0
2012/02/22	R201 2012/11/01	6.50	Put	Bond Future	569.0000	478.0000	(15.993)	0	0	0
2012/02/22	R201 2012/11/01	6.55	Call	Bond Future	1,472.0000	1,665.0000	13.111	0	0	0
2012/02/22	R201 2012/11/01	6.55	Put	Bond Future	537.0000	449.0000	(16.387)	0	0	0
2012/02/22	R201 2012/11/01	6.45	Call	Bond Future	1,339.0000	1,523.0000	13.742	0	0	0
2012/02/22	R201 2012/11/01	6.45	Put	Bond Future	605.0000	508.0000	(16.033)	0	0	0
2012/02/22	R201 2013/02/07			Bond Future	6.0100	5.8520	(2.629)	0.0000	0.0000	0



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2012/02/22	R201	2013/02/07	6.25	Call	Bond Future	1,178.0000	1,342.0000	13.922	0	0	0
2012/02/22	R201	2013/02/07	6.25	Put	Bond Future	751.0000	632.0000	(15.846)	0	0	0
2012/02/22	R201	2013/02/07	6.30	Call	Bond Future	1,231.0000	1,400.0000	13.729	0	0	0
2012/02/22	R201	2013/02/07	6.30	Put	Bond Future	715.0000	601.0000	(15.944)	0	0	0
2012/02/22	R201	2013/02/07	6.20	Call	Bond Future	1,127.0000	1,285.0000	14.020	0	0	0
2012/02/22	R201	2013/02/07	6.20	Put	Bond Future	788.0000	664.0000	(15.736)	0	0	0
2012/02/22	R202	2012/05/03			Bond Future	187.4730	188.9588	0.793	0.0000	0.0000	36,952
2012/02/22	R202	2012/05/03	190.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/22	R202	2012/05/03	190.00	Put	Bond Future	2,527.0000	1,041.0000	(58.805)	0	0	0
2012/02/22	R202	2012/05/03	190.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/22	R202	2012/05/03	190.05	Put	Bond Future	2,577.0000	1,091.0000	(57.664)	0	0	0
2012/02/22	R202	2012/05/03	189.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/22	R202	2012/05/03	189.95	Put	Bond Future	2,477.0000	991.0000	(59.992)	0	0	0
2012/02/22	R203	2012/05/03			Bond Future	7.2510	7.2480	(0.041)	0.0000	0.0000	3,536
2012/02/22	R203	2012/05/03	8.75	Call	Bond Future	6,480.0000	6,493.0000	0.201	0	0	0
2012/02/22	R203	2012/05/03	8.75	Put	Bond Future	8.0000	7.0000	(12.500)	0	0	0
2012/02/22	R203	2012/05/03	8.80	Call	Bond Future	6,686.0000	6,698.0000	0.179	0	0	0
2012/02/22	R203	2012/05/03	8.80	Put	Bond Future	7.0000	5.0000	(28.571)	0	0	0
2012/02/22	R203	2012/05/03	8.70	Call	Bond Future	6,274.0000	6,287.0000	0.207	0	0	0
2012/02/22	R203	2012/05/03	8.70	Put	Bond Future	10.0000	9.0000	(10.000)	0	0	0
2012/02/22	R203	2012/05/03	7.00	Put	Bond Future	1,689.0000	1,670.0000	(1.125)	0	0	0
2012/02/22	R203	2012/05/03	7.00	Call	Bond Future	554.0000	549.0000	(0.903)	0	0	4,200
2012/02/22	R203	2012/05/03	7.15	Put	Bond Future	1,272.0000	1,253.0000	(1.494)	0	0	0
2012/02/22	R203	2012/05/03	7.15	Call	Bond Future	817.0000	812.0000	(0.612)	0	0	1,400
2012/02/22	R203	2012/05/03	7.45	Call	Bond Future	1,550.0000	1,547.0000	(0.194)	0	0	0
2012/02/22	R203	2012/05/03	7.45	Put	Bond Future	661.0000	645.0000	(2.421)	0	0	1,400
2012/02/22	R203	2012/05/03	7.80	Call	Bond Future	2,695.0000	2,698.0000	0.111	0	0	0
2012/02/22	R203	2012/05/03	7.80	Put	Bond Future	265.0000	255.0000	(3.774)	0	0	4,200
2012/02/22	R203	2012/08/02			Bond Future	7.3210	7.3190	(0.027)	0.0000	0.0000	0
2012/02/22	R203	2012/08/02	8.50	Call	Bond Future	5,358.0000	5,356.0000	(0.037)	0	0	0
2012/02/22	R203	2012/08/02	8.50	Put	Bond Future	438.0000	428.0000	(2.283)	0	0	0
2012/02/22	R203	2012/08/02	8.55	Call	Bond Future	5,527.0000	5,525.0000	(0.036)	0	0	0
2012/02/22	R203	2012/08/02	8.55	Put	Bond Future	405.0000	395.0000	(2.469)	0	0	0

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2012/02/22	R203 2012/08/02	8.45	Call	Bond Future	5,191.0000	5,188.0000	(0.058)	0	0	0
2012/02/22	R203 2012/08/02	8.45	Put	Bond Future	474.0000	463.0000	(2.321)	0	0	0
2012/02/22	R203 2012/11/01			Bond Future	7.3880	7.3850	(0.041)	0.0000	0.0000	0
2012/02/22	R203 2012/11/01	7.75	Call	Bond Future	3,144.0000	3,140.0000	(0.127)	0	0	0
2012/02/22	R203 2012/11/01	7.75	Put	Bond Future	1,671.0000	1,654.0000	(1.017)	0	0	0
2012/02/22	R203 2012/11/01	7.80	Call	Bond Future	3,270.0000	3,266.0000	(0.122)	0	0	0
2012/02/22	R203 2012/11/01	7.80	Put	Bond Future	1,595.0000	1,579.0000	(1.003)	0	0	0
2012/02/22	R203 2012/11/01	7.70	Call	Bond Future	3,020.0000	3,017.0000	(0.099)	0	0	0
2012/02/22	R203 2012/11/01	7.70	Put	Bond Future	1,749.0000	1,733.0000	(0.915)	0	0	0
2012/02/22	R203 2013/02/07			Bond Future	7.4500	7.4470	(0.040)	0.0000	0.0000	0
2012/02/22	R203 2013/02/07	6.50	Call	Bond Future	1,082.0000	1,071.0000	(1.017)	0	0	0
2012/02/22	R203 2013/02/07	6.50	Put	Bond Future	4,868.0000	4,845.0000	(0.472)	0	0	0
2012/02/22	R203 2013/02/07	6.55	Call	Bond Future	1,141.0000	1,130.0000	(0.964)	0	0	0
2012/02/22	R203 2013/02/07	6.55	Put	Bond Future	4,723.0000	4,701.0000	(0.466)	0	0	0
2012/02/22	R203 2013/02/07	6.45	Call	Bond Future	1,028.0000	1,018.0000	(0.973)	0	0	0
2012/02/22	R203 2013/02/07	6.45	Put	Bond Future	5,018.0000	4,996.0000	(0.438)	0	0	0
2012/02/22	R204 2012/05/03			Bond Future	7.5480	7.5450	(0.040)	0.0000	0.0000	3,150
2012/02/22	R204 2012/05/03	8.75	Call	Bond Future	6,078.0000	6,090.0000	0.197	0	0	0
2012/02/22	R204 2012/05/03	8.75	Put	Bond Future	45.0000	41.0000	(8.889)	0	0	0
2012/02/22	R204 2012/05/03	8.80	Call	Bond Future	6,311.0000	6,324.0000	0.206	0	0	0
2012/02/22	R204 2012/05/03	8.80	Put	Bond Future	37.0000	34.0000	(8.108)	0	0	0
2012/02/22	R204 2012/05/03	8.70	Call	Bond Future	5,845.0000	5,857.0000	0.205	0	0	0
2012/02/22	R204 2012/05/03	8.70	Put	Bond Future	54.0000	50.0000	(7.407)	0	0	0
2012/02/22	R204 2012/05/03	7.00	Put	Bond Future	3,198.0000	3,177.0000	(0.657)	0	0	0
2012/02/22	R204 2012/05/03	7.00	Call	Bond Future	292.0000	287.0000	(1.712)	0	0	550
2012/02/22	R204 2012/05/03	7.75	Call	Bond Future	1,868.0000	1,866.0000	(0.107)	0	0	0
2012/02/22	R204 2012/05/03	7.75	Put	Bond Future	822.0000	804.0000	(2.190)	0	0	550
2012/02/22	R204 2012/08/02			Bond Future	7.6230	7.6210	(0.026)	0.0000	0.0000	0
2012/02/22	R204 2012/08/02	8.50	Call	Bond Future	5,164.0000	5,160.0000	(0.077)	0	0	0
2012/02/22	R204 2012/08/02	8.50	Put	Bond Future	866.0000	852.0000	(1.617)	0	0	0
2012/02/22	R204 2012/08/02	8.55	Call	Bond Future	5,349.0000	5,345.0000	(0.075)	0	0	0
2012/02/22	R204 2012/08/02	8.55	Put	Bond Future	813.0000	799.0000	(1.722)	0	0	0
2012/02/22	R204 2012/08/02	8.45	Call	Bond Future	4,981.0000	4,976.0000	(0.100)	0	0	0
2012/02/22	R204 2012/08/02	8.45	Put	Bond Future	922.0000	907.0000	(1.627)	0	0	0

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2012/02/22	R204 2012/11/01			Bond Future	7.6920	7.6890	(0.039)	0.0000	0.0000	0
2012/02/22	R204 2012/11/01	8.00	Call	Bond Future	3,697.0000	3,694.0000	(0.081)	0	0	0
2012/02/22	R204 2012/11/01	8.00	Put	Bond Future	2,215.0000	2,197.0000	(0.813)	0	0	0
2012/02/22	R204 2012/11/01	8.05	Call	Bond Future	3,841.0000	3,838.0000	(0.078)	0	0	0
2012/02/22	R204 2012/11/01	8.05	Put	Bond Future	2,121.0000	2,103.0000	(0.849)	0	0	0
2012/02/22	R204 2012/11/01	7.95	Call	Bond Future	3,557.0000	3,552.0000	(0.141)	0	0	0
2012/02/22	R204 2012/11/01	7.95	Put	Bond Future	2,313.0000	2,294.0000	(0.821)	0	0	0
2012/02/22	R204 2013/02/07			Bond Future	7.7570	7.7540	(0.039)	0.0000	0.0000	0
2012/02/22	R204 2013/02/07	8.00	Call	Bond Future	3,888.0000	3,880.0000	(0.206)	0	0	0
2012/02/22	R204 2013/02/07	8.00	Put	Bond Future	2,761.0000	2,739.0000	(0.797)	0	0	0
2012/02/22	R204 2013/02/07	8.05	Call	Bond Future	4,022.0000	4,014.0000	(0.199)	0	0	0
2012/02/22	R204 2013/02/07	8.05	Put	Bond Future	2,665.0000	2,643.0000	(0.826)	0	0	0
2012/02/22	R204 2013/02/07	7.95	Call	Bond Future	3,757.0000	3,748.0000	(0.240)	0	0	0
2012/02/22	R204 2013/02/07	7.95	Put	Bond Future	2,861.0000	2,838.0000	(0.804)	0	0	0
2012/02/22	R206 2012/05/03			Bond Future	6.0000	5.9140	(1.433)	0.0000	0.0000	300
2012/02/22	R206 2012/05/03	7.50	Call	Bond Future	2,376.0000	2,514.0000	5.808	0	0	0
2012/02/22	R206 2012/05/03	7.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/22	R206 2012/05/03	7.55	Call	Bond Future	2,454.0000	2,592.0000	5.623	0	0	0
2012/02/22	R206 2012/05/03	7.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/22	R206 2012/05/03	7.45	Call	Bond Future	2,298.0000	2,436.0000	6.005	0	0	0
2012/02/22	R206 2012/05/03	7.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/22	R206 2012/08/02			Bond Future	5.9970	5.8950	(1.701)	0.0000	0.0000	0
2012/02/22	R206 2012/08/02	7.25	Call	Bond Future	1,751.0000	1,879.0000	7.310	0	0	0
2012/02/22	R206 2012/08/02	7.25	Put	Bond Future	44.0000	32.0000	(27.273)	0	0	0
2012/02/22	R206 2012/08/02	7.30	Call	Bond Future	1,813.0000	1,943.0000	7.170	0	0	0
2012/02/22	R206 2012/08/02	7.30	Put	Bond Future	39.0000	28.0000	(28.205)	0	0	0
2012/02/22	R206 2012/08/02	7.20	Call	Bond Future	1,689.0000	1,816.0000	7.519	0	0	0
2012/02/22	R206 2012/08/02	7.20	Put	Bond Future	50.0000	36.0000	(28.000)	0	0	0
2012/02/22	R206 2012/11/01			Bond Future	5.9250	5.8030	(2.059)	0.0000	0.0000	0
2012/02/22	R206 2012/11/01	6.00	Call	Bond Future	536.0000	602.0000	12.313	0	0	0
2012/02/22	R206 2012/11/01	6.00	Put	Bond Future	450.0000	375.0000	(16.667)	0	0	0
2012/02/22	R206 2012/11/01	6.05	Call	Bond Future	568.0000	637.0000	12.148	0	0	0
2012/02/22	R206 2012/11/01	6.05	Put	Bond Future	424.0000	353.0000	(16.745)	0	0	0
2012/02/22	R206 2012/11/01	5.95	Call	Bond Future	505.0000	569.0000	12.673	0	0	0

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2012/02/22	R206 2012/11/01	5.95	Put	Bond Future	476.0000	400.0000	(15.966)	0	0	0
2012/02/22	R206 2013/02/07			Bond Future	5.7230	5.5640	(2.778)	0.0000	0.0000	0
2012/02/22	R206 2013/02/07	6.00	Call	Bond Future	591.0000	674.0000	14.044	0	0	0
2012/02/22	R206 2013/02/07	6.00	Put	Bond Future	343.0000	283.0000	(17.493)	0	0	0
2012/02/22	R206 2013/02/07	6.05	Call	Bond Future	618.0000	704.0000	13.916	0	0	0
2012/02/22	R206 2013/02/07	6.05	Put	Bond Future	325.0000	268.0000	(17.538)	0	0	0
2012/02/22	R206 2013/02/07	5.95	Call	Bond Future	564.0000	644.0000	14.184	0	0	0
2012/02/22	R206 2013/02/07	5.95	Put	Bond Future	360.0000	297.0000	(17.500)	0	0	0
2012/02/22	R207 2012/05/03			Bond Future	7.7940	7.7860	(0.103)	0.0000	0.0000	24,915
2012/02/22	R207 2012/05/03	8.75	Call	Bond Future	5,305.0000	5,341.0000	0.679	0	0	0
2012/02/22	R207 2012/05/03	8.75	Put	Bond Future	137.0000	129.0000	(5.839)	0	0	0
2012/02/22	R207 2012/05/03	8.80	Call	Bond Future	5,545.0000	5,582.0000	0.667	0	0	0
2012/02/22	R207 2012/05/03	8.80	Put	Bond Future	117.0000	109.0000	(6.838)	0	0	0
2012/02/22	R207 2012/05/03	8.70	Call	Bond Future	5,065.0000	5,099.0000	0.671	0	0	0
2012/02/22	R207 2012/05/03	8.70	Put	Bond Future	159.0000	148.0000	(6.918)	0	0	0
2012/02/22	R207 2012/05/03	7.45	Put	Bond Future	2,579.0000	2,535.0000	(1.706)	0	0	0
2012/02/22	R207 2012/05/03	7.45	Call	Bond Future	631.0000	632.0000	0.158	0	0	2,400
2012/02/22	R207 2012/05/03	7.65	Put	Bond Future	1,844.0000	1,803.0000	(2.223)	0	0	0
2012/02/22	R207 2012/05/03	7.65	Call	Bond Future	1,034.0000	1,038.0000	0.387	0	0	800
2012/02/22	R207 2012/05/03	8.00	Call	Bond Future	2,068.0000	2,082.0000	0.677	0	0	0
2012/02/22	R207 2012/05/03	8.00	Put	Bond Future	924.0000	894.0000	(3.247)	0	0	800
2012/02/22	R207 2012/05/03	8.30	Call	Bond Future	3,240.0000	3,264.0000	0.741	0	0	0
2012/02/22	R207 2012/05/03	8.30	Put	Bond Future	461.0000	440.0000	(4.555)	0	0	2,400
2012/02/22	R207 2012/08/02			Bond Future	7.8720	7.8640	(0.102)	0.0000	0.0000	0
2012/02/22	R207 2012/08/02	8.75	Call	Bond Future	5,623.0000	5,642.0000	0.338	0	0	0
2012/02/22	R207 2012/08/02	8.75	Put	Bond Future	998.0000	974.0000	(2.405)	0	0	0
2012/02/22	R207 2012/08/02	8.80	Call	Bond Future	5,819.0000	5,839.0000	0.344	0	0	0
2012/02/22	R207 2012/08/02	8.80	Put	Bond Future	939.0000	916.0000	(2.449)	0	0	0
2012/02/22	R207 2012/08/02	8.70	Call	Bond Future	5,429.0000	5,447.0000	0.332	0	0	0
2012/02/22	R207 2012/08/02	8.70	Put	Bond Future	1,060.0000	1,035.0000	(2.358)	0	0	0
2012/02/22	R207 2012/11/01			Bond Future	7.9410	7.9330	(0.101)	0.0000	0.0000	0
2012/02/22	R207 2012/11/01	8.25	Call	Bond Future	4,117.0000	4,126.0000	0.219	0	0	0
2012/02/22	R207 2012/11/01	8.25	Put	Bond Future	2,504.0000	2,471.0000	(1.318)	0	0	0
2012/02/22	R207 2012/11/01	8.30	Call	Bond Future	4,272.0000	4,281.0000	0.211	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
2012/02/22	R207 2012/11/01	8.30	Put	Bond Future	2,401.0000	2,368.0000	(1.374)	0	0	0
2012/02/22	R207 2012/11/01	8.20	Call	Bond Future	3,965.0000	3,974.0000	0.227	0	0	0
2012/02/22	R207 2012/11/01	8.20	Put	Bond Future	2,611.0000	2,577.0000	(1.302)	0	0	0
2012/02/22	R207 2013/02/07			Bond Future	8.0090	8.0000	(0.112)	0.0000	0.0000	0
2012/02/22	R207 2013/02/07	8.25	Call	Bond Future	4,356.0000	4,362.0000	0.138	0	0	0
2012/02/22	R207 2013/02/07	8.25	Put	Bond Future	3,135.0000	3,095.0000	(1.276)	0	0	0
2012/02/22	R207 2013/02/07	8.30	Call	Bond Future	4,500.0000	4,507.0000	0.156	0	0	0
2012/02/22	R207 2013/02/07	8.30	Put	Bond Future	3,028.0000	2,989.0000	(1.288)	0	0	0
2012/02/22	R207 2013/02/07	8.20	Call	Bond Future	4,213.0000	4,219.0000	0.142	0	0	0
2012/02/22	R207 2013/02/07	8.20	Put	Bond Future	3,244.0000	3,204.0000	(1.233)	0	0	0
2012/02/22	R208 2012/05/03			Bond Future	7.8820	7.8740	(0.101)	0.0000	0.0000	9,194
2012/02/22	R208 2012/05/03	9.00	Call	Bond Future	6,526.0000	6,568.0000	0.644	0	0	0
2012/02/22	R208 2012/05/03	9.00	Put	Bond Future	90.0000	84.0000	(6.667)	0	0	0
2012/02/22	R208 2012/05/03	9.05	Call	Bond Future	6,786.0000	6,829.0000	0.634	0	0	0
2012/02/22	R208 2012/05/03	9.05	Put	Bond Future	76.0000	71.0000	(6.579)	0	0	0
2012/02/22	R208 2012/05/03	8.95	Call	Bond Future	6,265.0000	6,306.0000	0.654	0	0	0
2012/02/22	R208 2012/05/03	8.95	Put	Bond Future	105.0000	98.0000	(6.667)	0	0	0
2012/02/22	R208 2012/05/03	7.50	Put	Bond Future	2,951.0000	2,905.0000	(1.559)	0	0	0
2012/02/22	R208 2012/05/03	7.50	Call	Bond Future	614.0000	616.0000	0.326	0	0	3,000
2012/02/22	R208 2012/05/03	7.70	Put	Bond Future	2,125.0000	2,082.0000	(2.024)	0	0	0
2012/02/22	R208 2012/05/03	7.70	Call	Bond Future	1,021.0000	1,026.0000	0.490	0	0	1,000
2012/02/22	R208 2012/05/03	8.05	Call	Bond Future	2,078.0000	2,094.0000	0.770	0	0	0
2012/02/22	R208 2012/05/03	8.05	Put	Bond Future	1,073.0000	1,041.0000	(2.982)	0	0	1,000
2012/02/22	R208 2012/05/03	8.35	Call	Bond Future	3,306.0000	3,332.0000	0.786	0	0	0
2012/02/22	R208 2012/05/03	8.35	Put	Bond Future	541.0000	518.0000	(4.251)	0	0	3,000
2012/02/22	R208 2012/08/02			Bond Future	7.9540	7.9460	(0.101)	0.0000	0.0000	0
2012/02/22	R208 2012/08/02	8.75	Call	Bond Future	5,757.0000	5,779.0000	0.382	0	0	0
2012/02/22	R208 2012/08/02	8.75	Put	Bond Future	1,224.0000	1,199.0000	(2.042)	0	0	0
2012/02/22	R208 2012/08/02	8.80	Call	Bond Future	5,963.0000	5,985.0000	0.369	0	0	0
2012/02/22	R208 2012/08/02	8.80	Put	Bond Future	1,154.0000	1,129.0000	(2.166)	0	0	0
2012/02/22	R208 2012/08/02	8.70	Call	Bond Future	5,554.0000	5,575.0000	0.378	0	0	0
2012/02/22	R208 2012/08/02	8.70	Put	Bond Future	1,297.0000	1,271.0000	(2.005)	0	0	0
2012/02/22	R208 2012/11/01			Bond Future	8.0210	8.0130	(0.100)	0.0000	0.0000	0
2012/02/22	R208 2012/11/01	8.25	Call	Bond Future	4,253.0000	4,266.0000	0.306	0	0	0

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2012/02/22	R208 2012/11/01	8.25	Put	Bond Future	2,952.0000	2,919.0000	(1.118)	0	0	0
2012/02/22	R208 2012/11/01	8.30	Call	Bond Future	4,415.0000	4,429.0000	0.317	0	0	0
2012/02/22	R208 2012/11/01	8.30	Put	Bond Future	2,832.0000	2,801.0000	(1.095)	0	0	0
2012/02/22	R208 2012/11/01	8.20	Call	Bond Future	4,093.0000	4,106.0000	0.318	0	0	0
2012/02/22	R208 2012/11/01	8.20	Put	Bond Future	3,074.0000	3,041.0000	(1.074)	0	0	0
2012/02/22	R208 2013/02/07			Bond Future	8.0850	8.0770	(0.099)	0.0000	0.0000	0
2012/02/22	R208 2013/02/07	8.00	Call	Bond Future	3,846.0000	3,852.0000	0.156	0	0	0
2012/02/22	R208 2013/02/07	8.00	Put	Bond Future	4,322.0000	4,283.0000	(0.902)	0	0	0
2012/02/22	R208 2013/02/07	8.05	Call	Bond Future	3,987.0000	3,994.0000	0.176	0	0	0
2012/02/22	R208 2013/02/07	8.05	Put	Bond Future	4,183.0000	4,145.0000	(0.908)	0	0	0
2012/02/22	R208 2013/02/07	7.95	Call	Bond Future	3,711.0000	3,717.0000	0.162	0	0	0
2012/02/22	R208 2013/02/07	7.95	Put	Bond Future	4,469.0000	4,430.0000	(0.873)	0	0	0
2012/02/22	R209 2012/05/03			Bond Future	8.7840	8.8070	0.262	0.0000	0.0000	2,042
2012/02/22	R209 2012/05/03	9.00	Call	Bond Future	3,186.0000	3,051.0000	(4.237)	0	0	0
2012/02/22	R209 2012/05/03	9.00	Put	Bond Future	1,508.0000	1,555.0000	3.117	0	0	0
2012/02/22	R209 2012/05/03	9.05	Call	Bond Future	3,427.0000	3,288.0000	(4.056)	0	0	0
2012/02/22	R209 2012/05/03	9.05	Put	Bond Future	1,369.0000	1,412.0000	3.141	0	0	0
2012/02/22	R209 2012/05/03	8.95	Call	Bond Future	2,952.0000	2,822.0000	(4.404)	0	0	0
2012/02/22	R209 2012/05/03	8.95	Put	Bond Future	1,657.0000	1,709.0000	3.138	0	0	0
2012/02/22	R209 2012/08/02			Bond Future	8.8480	8.8720	0.271	0.0000	0.0000	0
2012/02/22	R209 2012/08/02	9.25	Call	Bond Future	5,972.0000	5,880.0000	(1.541)	0	0	0
2012/02/22	R209 2012/08/02	9.25	Put	Bond Future	2,934.0000	3,029.0000	3.238	0	0	0
2012/02/22	R209 2012/08/02	9.30	Call	Bond Future	6,197.0000	6,103.0000	(1.517)	0	0	0
2012/02/22	R209 2012/08/02	9.30	Put	Bond Future	2,795.0000	2,888.0000	3.327	0	0	0
2012/02/22	R209 2012/08/02	9.20	Call	Bond Future	5,749.0000	5,661.0000	(1.531)	0	0	0
2012/02/22	R209 2012/08/02	9.20	Put	Bond Future	3,078.0000	3,177.0000	3.216	0	0	0
2012/02/22	R209 2012/11/01			Bond Future	8.9090	8.9340	0.281	0.0000	0.0000	0
2012/02/22	R209 2012/11/01	9.00	Call	Bond Future	5,668.0000	5,534.0000	(2.364)	0	0	0
2012/02/22	R209 2012/11/01	9.00	Put	Bond Future	4,971.0000	5,029.0000	1.167	0	0	0
2012/02/22	R209 2012/11/01	9.05	Call	Bond Future	5,867.0000	5,731.0000	(2.318)	0	0	0
2012/02/22	R209 2012/11/01	9.05	Put	Bond Future	4,791.0000	4,848.0000	1.190	0	0	0
2012/02/22	R209 2012/11/01	8.95	Call	Bond Future	5,477.0000	5,345.0000	(2.410)	0	0	0
2012/02/22	R209 2012/11/01	8.95	Put	Bond Future	5,162.0000	5,222.0000	1.162	0	0	0
2012/02/22	R209 2013/02/07			Bond Future	8.9700	8.9950	0.279	0.0000	0.0000	0

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2012/02/22	R209 2013/02/07	9.00	Call	Bond Future	6,338.0000	6,205.0000	(2.098)	0	0	0
2012/02/22	R209 2013/02/07	9.00	Put	Bond Future	6,110.0000	6,167.0000	0.933	0	0	0
2012/02/22	R209 2013/02/07	9.05	Call	Bond Future	6,531.0000	6,396.0000	(2.067)	0	0	0
2012/02/22	R209 2013/02/07	9.05	Put	Bond Future	5,925.0000	5,980.0000	0.928	0	0	0
2012/02/22	R209 2013/02/07	8.95	Call	Bond Future	6,154.0000	6,023.0000	(2.129)	0	0	0
2012/02/22	R209 2013/02/07	8.95	Put	Bond Future	6,307.0000	6,366.0000	0.935	0	0	0
2012/02/22	R210 2012/05/03			Bond Future	139.7019	139.7017	0.000	0.0000	0.0000	840
2012/02/22	R210 2012/05/03	139.00	Call	Bond Future	702.0000	702.0000	0.000	0	0	0
2012/02/22	R210 2012/05/03	139.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/22	R210 2012/05/03	139.05	Call	Bond Future	652.0000	652.0000	0.000	0	0	0
2012/02/22	R210 2012/05/03	139.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/22	R210 2012/05/03	138.95	Call	Bond Future	752.0000	752.0000	0.000	0	0	0
2012/02/22	R210 2012/05/03	138.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/22	R211 2012/05/03			Bond Future	118.3940	118.3794	(0.012)	0.0000	0.0000	480
2012/02/22	R211 2012/05/03	118.20	Call	Bond Future	194.0000	179.0000	(7.732)	0	0	0
2012/02/22	R211 2012/05/03	118.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/22	R211 2012/05/03	118.25	Call	Bond Future	144.0000	129.0000	(10.417)	0	0	0
2012/02/22	R211 2012/05/03	118.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/22	R211 2012/05/03	118.15	Call	Bond Future	244.0000	229.0000	(6.148)	0	0	0
2012/02/22	R211 2012/05/03	118.15	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/22	R212 2012/05/03			Bond Future	115.9542	115.9516	(0.002)	0.0000	0.0000	2,842
2012/02/22	R212 2012/05/03	115.30	Call	Bond Future	654.0000	652.0000	(0.306)	0	0	0
2012/02/22	R212 2012/05/03	115.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/22	R212 2012/05/03	115.35	Call	Bond Future	604.0000	602.0000	(0.331)	0	0	0
2012/02/22	R212 2012/05/03	115.35	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/22	R212 2012/05/03	115.25	Call	Bond Future	704.0000	702.0000	(0.284)	0	0	0
2012/02/22	R212 2012/05/03	115.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/22	R213 2012/05/03			Bond Future	8.7050	8.7230	0.207	0.0000	0.0000	995
2012/02/22	R213 2012/05/03	9.25	Call	Bond Future	5,010.0000	4,878.0000	(2.635)	0	0	0
2012/02/22	R213 2012/05/03	9.25	Put	Bond Future	767.0000	781.0000	1.825	0	0	0
2012/02/22	R213 2012/05/03	9.30	Call	Bond Future	5,303.0000	5,169.0000	(2.527)	0	0	0
2012/02/22	R213 2012/05/03	9.30	Put	Bond Future	687.0000	699.0000	1.747	0	0	0

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2012/02/22	R213 2012/05/03	9.20	Call	Bond Future	4,722.0000	4,592.0000	(2.753)	0	0	0
2012/02/22	R213 2012/05/03	9.20	Put	Bond Future	855.0000	870.0000	1.754	0	0	0
2012/02/22	R213 2012/08/02			Bond Future	8.7730	8.7910	0.205	0.0000	0.0000	0
2012/02/22	R213 2012/08/02	9.25	Call	Bond Future	6,470.0000	6,346.0000	(1.917)	0	0	0
2012/02/22	R213 2012/08/02	9.25	Put	Bond Future	2,789.0000	2,809.0000	0.717	0	0	0
2012/02/22	R213 2012/08/02	9.30	Call	Bond Future	6,708.0000	6,583.0000	(1.863)	0	0	0
2012/02/22	R213 2012/08/02	9.30	Put	Bond Future	2,656.0000	2,674.0000	0.678	0	0	0
2012/02/22	R213 2012/08/02	9.20	Call	Bond Future	6,234.0000	6,113.0000	(1.941)	0	0	0
2012/02/22	R213 2012/08/02	9.20	Put	Bond Future	2,928.0000	2,950.0000	0.751	0	0	0
2012/02/22	R213 2012/11/01			Bond Future	8.8380	8.8570	0.215	0.0000	0.0000	0
2012/02/22	R213 2012/11/01	9.00	Call	Bond Future	6,006.0000	5,953.0000	(0.882)	0	0	0
2012/02/22	R213 2012/11/01	9.00	Put	Bond Future	4,745.0000	4,841.0000	2.023	0	0	0
2012/02/22	R213 2012/11/01	9.05	Call	Bond Future	6,215.0000	6,160.0000	(0.885)	0	0	0
2012/02/22	R213 2012/11/01	9.05	Put	Bond Future	4,570.0000	4,665.0000	2.079	0	0	0
2012/02/22	R213 2012/11/01	8.95	Call	Bond Future	5,806.0000	5,749.0000	(0.982)	0	0	0
2012/02/22	R213 2012/11/01	8.95	Put	Bond Future	4,931.0000	5,023.0000	1.866	0	0	0
2012/02/22	R213 2013/02/07			Bond Future	8.9060	8.9250	0.213	0.0000	0.0000	0
2012/02/22	R213 2013/02/07	9.00	Call	Bond Future	6,621.0000	6,504.0000	(1.767)	0	0	0
2012/02/22	R213 2013/02/07	9.00	Put	Bond Future	5,896.0000	5,926.0000	0.509	0	0	0
2012/02/22	R213 2013/02/07	9.05	Call	Bond Future	6,822.0000	6,703.0000	(1.744)	0	0	0
2012/02/22	R213 2013/02/07	9.05	Put	Bond Future	5,715.0000	5,744.0000	0.507	0	0	0
2012/02/22	R213 2013/02/07	8.95	Call	Bond Future	6,428.0000	6,312.0000	(1.805)	0	0	0
2012/02/22	R213 2013/02/07	8.95	Put	Bond Future	6,088.0000	6,119.0000	0.509	0	0	0
<b>Total</b>										<b>387097.00</b>