



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 01/03/2012

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/03/01	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/01	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/01	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/01	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/01	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/01	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/01	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/01	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/01	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/01	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/01	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/01	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/01	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/01	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/01	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2012/03/01	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/01	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/01	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/01	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/01	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/01	AL7T 2012/05/03			Index Future	423.8450	422.2560	(0.375)	0.0000	0.0000	16
2012/03/01	AL7T 2012/08/02			Index Future	430.1430	428.5100	(0.380)	0.0000	0.0000	0
2012/03/01	ALBI 2012/05/03			Index Future	386.1790	384.7790	(0.363)	0.0000	0.0000	906
2012/03/01	ALBI 2012/08/02			Index Future	391.9170	390.4780	(0.367)	0.0000	0.0000	118
2012/03/01	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/01	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/01	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/01	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/01	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/01	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/01	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/01	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/01	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/01	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/01	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/01	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0

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2012/03/01	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/01	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/01	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/01	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/01	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/01	CAAN 2012/03/30			Can-Do Future	0.0215	0.0252	17.209	0.0000	0.0000	0
2012/03/01	CAAO 2012/03/30			Can-Do Future	0.2696	0.2464	(8.605)	0.0000	0.0000	100,000
2012/03/01	CAAW2012/04/20			Any day expiry	7.4634	7.5270	0.852	0.0000	0.0000	0
2012/03/01	CAAW2012/04/20	8.10	Call	Any day expiry	37.0000	41.0000	10.811	0	0	0
2012/03/01	CAAW2012/04/20	8.10	Put	Any day expiry	674.0000	614.0000	(8.902)	0	0	0
2012/03/01	CAAW2012/04/20	8.15	Call	Any day expiry	33.0000	37.0000	12.121	0	0	0
2012/03/01	CAAW2012/04/20	8.15	Put	Any day expiry	720.0000	660.0000	(8.333)	0	0	0
2012/03/01	CAAW2012/04/20	8.05	Call	Any day expiry	41.0000	46.0000	12.195	0	0	0
2012/03/01	CAAW2012/04/20	8.05	Put	Any day expiry	628.0000	569.0000	(9.395)	0	0	0
2012/03/01	CAAX 2012/03/30			Can-Do Future	0.0193	0.0226	17.098	0.0000	0.0000	12,500
2012/03/01	CAAY 2012/04/30			Can-Do Future	0.0320	0.0346	8.125	0.0000	0.0000	12,500
2012/03/01	CAAZ 2012/06/18			Can-Do Future	0.0422	0.0489	15.877	0.0000	0.0000	5,670
2012/03/01	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/01	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/01	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/01	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/01	DAAA 2012/03/29			Any day expiry	7.4397	7.5031	0.852	0.0000	0.0000	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/03/01	DAAA 2012/03/29	7.90	Call	Any day expiry	25.0000	30.0000	20.000	0	0	0
2012/03/01	DAAA 2012/03/29	7.90	Put	Any day expiry	485.0000	427.0000	(11.959)	0	0	0
2012/03/01	DAAA 2012/03/29	7.95	Call	Any day expiry	21.0000	25.0000	19.048	0	0	0
2012/03/01	DAAA 2012/03/29	7.95	Put	Any day expiry	531.0000	472.0000	(11.111)	0	0	0
2012/03/01	DAAA 2012/03/29	7.85	Call	Any day expiry	29.0000	36.0000	24.138	0	0	0
2012/03/01	DAAA 2012/03/29	7.85	Put	Any day expiry	439.0000	383.0000	(12.756)	0	0	0
2012/03/01	GOVI 2012/05/03			GOVI	387.1370	385.7690	(0.353)	0.0000	0.0000	215
2012/03/01	GOVI 2012/05/03	382.00	Call	GOVI	51,370.0000	37,690.0000	(26.630)	0	0	0
2012/03/01	GOVI 2012/05/03	382.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/03/01	GOVI 2012/05/03	382.01	Call	GOVI	51,270.0000	37,590.0000	(26.682)	0	0	0
2012/03/01	GOVI 2012/05/03	382.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/03/01	GOVI 2012/05/03	381.99	Call	GOVI	51,470.0000	37,790.0000	(26.579)	0	0	0
2012/03/01	GOVI 2012/05/03	381.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/03/01	GOVI 2012/08/02			GOVI	392.8890	391.4830	(0.358)	0.0000	0.0000	0
2012/03/01	GOVI 2012/08/02	390.00	Call	GOVI	28,890.0000	14,830.0000	(48.667)	0	0	0
2012/03/01	GOVI 2012/08/02	390.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/03/01	GOVI 2012/08/02	390.01	Call	GOVI	28,790.0000	14,730.0000	(48.836)	0	0	0
2012/03/01	GOVI 2012/08/02	390.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/03/01	GOVI 2012/08/02	389.99	Call	GOVI	28,990.0000	14,930.0000	(48.499)	0	0	0
2012/03/01	GOVI 2012/08/02	389.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/03/01	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/03/01	IGOV 2012/05/03			Index Future	170.9910	170.9880	(0.002)	0.0000	0.0000	515
2012/03/01	IGOV 2012/08/02			Index Future	173.5320	173.5200	(0.007)	0.0000	0.0000	0
2012/03/01	ILBI 2012/05/03			Index Future	462.5430	462.5430	0.000	0.0000	0.0000	0
2012/03/01	ILBI 2012/08/02			Index Future	471.0200	471.0200	0.000	0.0000	0.0000	152
2012/03/01	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2012/03/01	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2012/03/01	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2012/03/01	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0

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2012/03/01	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2012/03/01	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2012/03/01	JBAF 2012/03/20			Jibar Tradeable Future	5.6100	5.6200	0.178	0.0000	0.0000	2,390
2012/03/01	JBAF 2012/04/18			Jibar Tradeable Future	5.6200	5.6200	0.000	0.0000	0.0000	0
2012/03/01	JBAF 2012/05/16			Jibar Tradeable Future	5.6400	5.6400	0.000	0.0000	0.0000	0
2012/03/01	JBAF 2012/06/20			Jibar Tradeable Future	5.6600	5.6800	0.353	0.0000	0.0000	2,890
2012/03/01	JBAF 2012/07/18			Jibar Tradeable Future	5.6800	5.7200	0.704	0.0000	0.0000	0
2012/03/01	JBAF 2012/08/15			Jibar Tradeable Future	5.7200	5.7600	0.699	0.0000	0.0000	0
2012/03/01	JBAF 2012/09/19			Jibar Tradeable Future	5.7700	5.8200	0.867	0.0000	0.0000	44,760
2012/03/01	JBAF 2012/12/19			Jibar Tradeable Future	5.9000	5.9800	1.356	0.0000	0.0000	940
2012/03/01	JBAF 2013/03/20			Jibar Tradeable Future	6.0500	6.1700	1.983	0.0000	0.0000	790
2012/03/01	JBAF 2013/06/19			Jibar Tradeable Future	6.2200	6.3400	1.929	0.0000	0.0000	1,250
2012/03/01	JBAF 2013/09/18			Jibar Tradeable Future	6.3900	6.5200	2.034	0.0000	0.0000	1,700
2012/03/01	JBAF 2013/12/18			Jibar Tradeable Future	6.5800	6.7100	1.976	0.0000	0.0000	2,000
2012/03/01	R157 2012/05/03			Bond Future	6.6590	6.7330	1.111	0.0000	0.0000	10,935
2012/03/01	R157 2012/05/03	8.25	Call	Bond Future	5,155.0000	4,909.0000	(4.772)	0	0	0
2012/03/01	R157 2012/05/03	8.25	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2012/03/01	R157 2012/05/03	8.30	Call	Bond Future	5,312.0000	5,066.0000	(4.631)	0	0	0
2012/03/01	R157 2012/05/03	8.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/01	R157 2012/05/03	8.20	Call	Bond Future	4,998.0000	4,752.0000	(4.922)	0	0	0
2012/03/01	R157 2012/05/03	8.20	Put	Bond Future	1.0000	2.0000	100.000	0	0	0
2012/03/01	R157 2012/05/03	6.25	Put	Bond Future	1,547.0000	1,746.0000	12.864	0	0	0
2012/03/01	R157 2012/05/03	6.25	Call	Bond Future	175.0000	128.0000	(26.857)	0	0	1,500
2012/03/01	R157 2012/05/03	6.50	Call	Bond Future	417.0000	328.0000	(21.343)	0	0	0
2012/03/01	R157 2012/05/03	6.50	Put	Bond Future	948.0000	1,105.0000	16.561	0	0	1,500
2012/03/01	R157 2012/05/03	6.75	Call	Bond Future	817.0000	677.0000	(17.136)	0	0	0
2012/03/01	R157 2012/05/03	6.75	Put	Bond Future	514.0000	621.0000	20.817	0	0	1,500
2012/03/01	R157 2012/08/02			Bond Future	6.7180	6.8000	1.221	0.0000	0.0000	0
2012/03/01	R157 2012/08/02	8.00	Call	Bond Future	4,019.0000	3,793.0000	(5.623)	0	0	0
2012/03/01	R157 2012/08/02	8.00	Put	Bond Future	150.0000	177.0000	18.000	0	0	0
2012/03/01	R157 2012/08/02	8.05	Call	Bond Future	4,152.0000	3,923.0000	(5.515)	0	0	0
2012/03/01	R157 2012/08/02	8.05	Put	Bond Future	136.0000	159.0000	16.912	0	0	0

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2012/03/01	R157 2012/08/02	7.95	Call	Bond Future	3,888.0000	3,663.0000	(5.787)	0	0	0
2012/03/01	R157 2012/08/02	7.95	Put	Bond Future	167.0000	195.0000	16.766	0	0	0
2012/03/01	R157 2012/11/01			Bond Future	6.7630	6.8580	1.405	0.0000	0.0000	0
2012/03/01	R157 2012/11/01	7.00	Call	Bond Future	1,791.0000	1,637.0000	(8.599)	0	0	0
2012/03/01	R157 2012/11/01	7.00	Put	Bond Future	1,122.0000	1,237.0000	10.250	0	0	0
2012/03/01	R157 2012/11/01	7.05	Call	Bond Future	1,876.0000	1,717.0000	(8.475)	0	0	0
2012/03/01	R157 2012/11/01	7.05	Put	Bond Future	1,066.0000	1,176.0000	10.319	0	0	0
2012/03/01	R157 2012/11/01	6.95	Call	Bond Future	1,709.0000	1,558.0000	(8.836)	0	0	0
2012/03/01	R157 2012/11/01	6.95	Put	Bond Future	1,181.0000	1,298.0000	9.907	0	0	0
2012/03/01	R157 2013/02/07			Bond Future	6.7860	6.8950	1.606	0.0000	0.0000	0
2012/03/01	R157 2013/02/07	6.75	Call	Bond Future	1,462.0000	1,326.0000	(9.302)	0	0	0
2012/03/01	R157 2013/02/07	6.75	Put	Bond Future	1,554.0000	1,698.0000	9.266	0	0	0
2012/03/01	R157 2013/02/07	6.80	Call	Bond Future	1,531.0000	1,390.0000	(9.210)	0	0	0
2012/03/01	R157 2013/02/07	6.80	Put	Bond Future	1,495.0000	1,633.0000	9.231	0	0	0
2012/03/01	R157 2013/02/07	6.70	Call	Bond Future	1,399.0000	1,266.0000	(9.507)	0	0	0
2012/03/01	R157 2013/02/07	6.70	Put	Bond Future	1,620.0000	1,766.0000	9.012	0	0	0
2012/03/01	R186 2012/05/03			Bond Future	8.2870	8.3480	0.736	0.0000	0.0000	27,898
2012/03/01	R186 2012/05/03	9.00	Call	Bond Future	6,980.0000	6,481.0000	(7.149)	0	0	0
2012/03/01	R186 2012/05/03	9.00	Put	Bond Future	487.0000	564.0000	15.811	0	0	0
2012/03/01	R186 2012/05/03	9.05	Call	Bond Future	7,357.0000	6,849.0000	(6.905)	0	0	0
2012/03/01	R186 2012/05/03	9.05	Put	Bond Future	428.0000	496.0000	15.888	0	0	0
2012/03/01	R186 2012/05/03	8.95	Call	Bond Future	6,608.0000	6,117.0000	(7.430)	0	0	0
2012/03/01	R186 2012/05/03	8.95	Put	Bond Future	553.0000	638.0000	15.371	0	0	0
2012/03/01	R186 2012/05/03	7.90	Put	Bond Future	4,742.0000	5,153.0000	8.667	0	0	0
2012/03/01	R186 2012/05/03	7.90	Call	Bond Future	989.0000	824.0000	(16.684)	0	0	2,250
2012/03/01	R186 2012/05/03	8.20	Put	Bond Future	2,864.0000	3,170.0000	10.684	0	0	0
2012/03/01	R186 2012/05/03	8.20	Call	Bond Future	2,035.0000	1,764.0000	(13.317)	0	0	750
2012/03/01	R186 2012/05/03	8.50	Call	Bond Future	3,578.0000	3,202.0000	(10.509)	0	0	0
2012/03/01	R186 2012/05/03	8.50	Put	Bond Future	1,582.0000	1,783.0000	12.705	0	0	750
2012/03/01	R186 2012/05/03	8.85	Call	Bond Future	5,881.0000	5,410.0000	(8.009)	0	0	0
2012/03/01	R186 2012/05/03	8.85	Put	Bond Future	710.0000	816.0000	14.930	0	0	2,250
2012/03/01	R186 2012/08/02			Bond Future	8.3580	8.4210	0.754	0.0000	0.0000	10
2012/03/01	R186 2012/08/02	8.75	Call	Bond Future	6,672.0000	6,289.0000	(5.740)	0	0	0
2012/03/01	R186 2012/08/02	8.75	Put	Bond Future	3,102.0000	3,304.0000	6.512	0	0	0

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2012/03/01	R186 2012/08/02	8.80	Call	Bond Future	6,955.0000	6,564.0000	(5.622)	0	0	0
2012/03/01	R186 2012/08/02	8.80	Put	Bond Future	2,941.0000	3,135.0000	6.596	0	0	0
2012/03/01	R186 2012/08/02	8.70	Call	Bond Future	6,393.0000	6,019.0000	(5.850)	0	0	0
2012/03/01	R186 2012/08/02	8.70	Put	Bond Future	3,270.0000	3,480.0000	6.422	0	0	0
2012/03/01	R186 2012/08/02	8.25	Put	Bond Future	5,175.0000	5,467.0000	5.643	0	0	0
2012/03/01	R186 2012/08/02	8.25	Call	Bond Future	4,163.0000	3,871.0000	(7.014)	0	0	8,750
2012/03/01	R186 2012/08/02	8.66	Call	Bond Future	6,174.0000	5,807.0000	(5.944)	0	0	0
2012/03/01	R186 2012/08/02	8.66	Put	Bond Future	3,410.0000	3,627.0000	6.364	0	0	276
2012/03/01	R186 2012/08/02	7.66	Put	Bond Future	8,809.0000	9,212.0000	4.575	0	0	0
2012/03/01	R186 2012/08/02	7.66	Call	Bond Future	2,046.0000	1,865.0000	(8.847)	0	0	276
2012/03/01	R186 2012/08/02	7.76	Put	Bond Future	8,101.0000	8,485.0000	4.740	0	0	0
2012/03/01	R186 2012/08/02	7.76	Call	Bond Future	2,340.0000	2,140.0000	(8.547)	0	0	43
2012/03/01	R186 2012/08/02	8.76	Call	Bond Future	6,728.0000	6,344.0000	(5.707)	0	0	0
2012/03/01	R186 2012/08/02	8.76	Put	Bond Future	3,069.0000	3,270.0000	6.549	0	0	43
2012/03/01	R186 2012/11/01			Bond Future	8.4230	8.4890	0.784	0.0000	0.0000	0
2012/03/01	R186 2012/11/01	8.75	Call	Bond Future	7,414.0000	7,044.0000	(4.991)	0	0	0
2012/03/01	R186 2012/11/01	8.75	Put	Bond Future	4,478.0000	4,709.0000	5.159	0	0	0
2012/03/01	R186 2012/11/01	8.80	Call	Bond Future	7,675.0000	7,299.0000	(4.899)	0	0	0
2012/03/01	R186 2012/11/01	8.80	Put	Bond Future	4,299.0000	4,524.0000	5.234	0	0	0
2012/03/01	R186 2012/11/01	8.70	Call	Bond Future	7,156.0000	6,793.0000	(5.073)	0	0	0
2012/03/01	R186 2012/11/01	8.70	Put	Bond Future	4,662.0000	4,900.0000	5.105	0	0	0
2012/03/01	R186 2013/02/07			Bond Future	8.4850	8.5540	0.813	0.0000	0.0000	0
2012/03/01	R186 2013/02/07	8.50	Call	Bond Future	6,871.0000	6,537.0000	(4.861)	0	0	0
2012/03/01	R186 2013/02/07	8.50	Put	Bond Future	6,736.0000	7,020.0000	4.216	0	0	0
2012/03/01	R186 2013/02/07	8.55	Call	Bond Future	7,103.0000	6,763.0000	(4.787)	0	0	0
2012/03/01	R186 2013/02/07	8.55	Put	Bond Future	6,522.0000	6,799.0000	4.247	0	0	0
2012/03/01	R186 2013/02/07	8.45	Call	Bond Future	6,651.0000	6,324.0000	(4.917)	0	0	0
2012/03/01	R186 2013/02/07	8.45	Put	Bond Future	6,966.0000	7,256.0000	4.163	0	0	0
2012/03/01	R189 2012/05/03			Bond Future	215.3732	215.3480	(0.012)	0.0000	0.0000	0
2012/03/01	R189 2012/05/03	215.00	Call	Bond Future	373.0000	348.0000	(6.702)	0	0	0
2012/03/01	R189 2012/05/03	215.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/01	R189 2012/05/03	215.05	Call	Bond Future	323.0000	298.0000	(7.740)	0	0	0
2012/03/01	R189 2012/05/03	215.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/01	R189 2012/05/03	214.95	Call	Bond Future	423.0000	398.0000	(5.910)	0	0	0

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2012/03/01	R189 2012/05/03	214.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/01	R197 2012/05/03			Bond Future	253.3869	253.3743	(0.005)	0.0000	0.0000	1,005
2012/03/01	R197 2012/05/03	251.00	Call	Bond Future	2,387.0000	2,374.0000	(0.545)	0	0	0
2012/03/01	R197 2012/05/03	251.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/01	R197 2012/05/03	251.05	Call	Bond Future	2,337.0000	2,324.0000	(0.556)	0	0	0
2012/03/01	R197 2012/05/03	251.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/01	R197 2012/05/03	250.95	Call	Bond Future	2,437.0000	2,424.0000	(0.533)	0	0	0
2012/03/01	R197 2012/05/03	250.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/01	R201 2012/05/03			Bond Future	5.9960	6.0870	1.518	0.0000	0.0000	968
2012/03/01	R201 2012/05/03	7.75	Call	Bond Future	4,260.0000	4,033.0000	(5.329)	0	0	0
2012/03/01	R201 2012/05/03	7.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/01	R201 2012/05/03	7.80	Call	Bond Future	4,378.0000	4,151.0000	(5.185)	0	0	0
2012/03/01	R201 2012/05/03	7.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/01	R201 2012/05/03	7.70	Call	Bond Future	4,141.0000	3,915.0000	(5.458)	0	0	0
2012/03/01	R201 2012/05/03	7.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/01	R201 2012/08/02			Bond Future	5.9930	6.0970	1.735	0.0000	0.0000	0
2012/03/01	R201 2012/08/02	7.50	Call	Bond Future	3,378.0000	3,154.0000	(6.631)	0	0	0
2012/03/01	R201 2012/08/02	7.50	Put	Bond Future	34.0000	45.0000	32.353	0	0	0
2012/03/01	R201 2012/08/02	7.55	Call	Bond Future	3,482.0000	3,257.0000	(6.462)	0	0	0
2012/03/01	R201 2012/08/02	7.55	Put	Bond Future	29.0000	39.0000	34.483	0	0	0
2012/03/01	R201 2012/08/02	7.45	Call	Bond Future	3,274.0000	3,051.0000	(6.811)	0	0	0
2012/03/01	R201 2012/08/02	7.45	Put	Bond Future	38.0000	51.0000	34.211	0	0	0
2012/03/01	R201 2012/11/01			Bond Future	5.9530	6.0750	2.049	0.0000	0.0000	0
2012/03/01	R201 2012/11/01	6.50	Call	Bond Future	1,570.0000	1,401.0000	(10.764)	0	0	0
2012/03/01	R201 2012/11/01	6.50	Put	Bond Future	463.0000	542.0000	17.063	0	0	0
2012/03/01	R201 2012/11/01	6.55	Call	Bond Future	1,641.0000	1,469.0000	(10.481)	0	0	0
2012/03/01	R201 2012/11/01	6.55	Put	Bond Future	433.0000	510.0000	17.783	0	0	0
2012/03/01	R201 2012/11/01	6.45	Call	Bond Future	1,499.0000	1,335.0000	(10.941)	0	0	0
2012/03/01	R201 2012/11/01	6.45	Put	Bond Future	492.0000	577.0000	17.276	0	0	0
2012/03/01	R201 2013/02/07			Bond Future	5.8460	5.9900	2.463	0.0000	0.0000	0
2012/03/01	R201 2013/02/07	6.25	Call	Bond Future	1,305.0000	1,147.0000	(12.107)	0	0	0
2012/03/01	R201 2013/02/07	6.25	Put	Bond Future	584.0000	684.0000	17.123	0	0	0
2012/03/01	R201 2013/02/07	6.30	Call	Bond Future	1,364.0000	1,202.0000	(11.877)	0	0	0

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2012/03/01	R201 2013/02/07	6.30	Put	Bond Future	554.0000	650.0000	17.329	0	0	0
2012/03/01	R201 2013/02/07	6.20	Call	Bond Future	1,247.0000	1,093.0000	(12.350)	0	0	0
2012/03/01	R201 2013/02/07	6.20	Put	Bond Future	615.0000	719.0000	16.911	0	0	0
2012/03/01	R202 2012/05/03			Bond Future	189.2254	189.2171	(0.004)	0.0000	0.0000	36,952
2012/03/01	R202 2012/05/03	190.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/01	R202 2012/05/03	190.00	Put	Bond Future	775.0000	783.0000	1.032	0	0	0
2012/03/01	R202 2012/05/03	190.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/01	R202 2012/05/03	190.05	Put	Bond Future	825.0000	833.0000	0.970	0	0	0
2012/03/01	R202 2012/05/03	189.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/01	R202 2012/05/03	189.95	Put	Bond Future	725.0000	733.0000	1.103	0	0	0
2012/03/01	R203 2012/05/03			Bond Future	7.2460	7.3180	0.994	0.0000	0.0000	3,536
2012/03/01	R203 2012/05/03	8.75	Call	Bond Future	6,500.0000	6,179.0000	(4.938)	0	0	0
2012/03/01	R203 2012/05/03	8.75	Put	Bond Future	5.0000	7.0000	40.000	0	0	0
2012/03/01	R203 2012/05/03	8.80	Call	Bond Future	6,706.0000	6,385.0000	(4.787)	0	0	0
2012/03/01	R203 2012/05/03	8.80	Put	Bond Future	4.0000	6.0000	50.000	0	0	0
2012/03/01	R203 2012/05/03	8.70	Call	Bond Future	6,294.0000	5,973.0000	(5.100)	0	0	0
2012/03/01	R203 2012/05/03	8.70	Put	Bond Future	7.0000	9.0000	28.571	0	0	0
2012/03/01	R203 2012/05/03	7.00	Put	Bond Future	1,635.0000	1,853.0000	13.333	0	0	0
2012/03/01	R203 2012/05/03	7.00	Call	Bond Future	523.0000	418.0000	(20.076)	0	0	4,200
2012/03/01	R203 2012/05/03	7.15	Put	Bond Future	1,217.0000	1,400.0000	15.037	0	0	0
2012/03/01	R203 2012/05/03	7.15	Call	Bond Future	785.0000	645.0000	(17.834)	0	0	1,400
2012/03/01	R203 2012/05/03	7.45	Call	Bond Future	1,523.0000	1,315.0000	(13.657)	0	0	0
2012/03/01	R203 2012/05/03	7.45	Put	Bond Future	612.0000	726.0000	18.627	0	0	1,400
2012/03/01	R203 2012/05/03	7.80	Call	Bond Future	2,685.0000	2,415.0000	(10.056)	0	0	0
2012/03/01	R203 2012/05/03	7.80	Put	Bond Future	233.0000	285.0000	22.318	0	0	4,200
2012/03/01	R203 2012/08/02			Bond Future	7.3170	7.3950	1.066	0.0000	0.0000	0
2012/03/01	R203 2012/08/02	8.50	Call	Bond Future	5,347.0000	5,062.0000	(5.330)	0	0	0
2012/03/01	R203 2012/08/02	8.50	Put	Bond Future	410.0000	460.0000	12.195	0	0	0
2012/03/01	R203 2012/08/02	8.55	Call	Bond Future	5,517.0000	5,229.0000	(5.220)	0	0	0
2012/03/01	R203 2012/08/02	8.55	Put	Bond Future	378.0000	425.0000	12.434	0	0	0
2012/03/01	R203 2012/08/02	8.45	Call	Bond Future	5,178.0000	4,897.0000	(5.427)	0	0	0
2012/03/01	R203 2012/08/02	8.45	Put	Bond Future	444.0000	498.0000	12.162	0	0	0
2012/03/01	R203 2012/11/01			Bond Future	7.3820	7.4670	1.151	0.0000	0.0000	0

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2012/03/01	R203 2012/11/01	7.75	Call	Bond Future	3,156.0000	2,942.0000	(6.781)	0	0	0
2012/03/01	R203 2012/11/01	7.75	Put	Bond Future	1,658.0000	1,792.0000	8.082	0	0	0
2012/03/01	R203 2012/11/01	7.80	Call	Bond Future	3,282.0000	3,064.0000	(6.642)	0	0	0
2012/03/01	R203 2012/11/01	7.80	Put	Bond Future	1,582.0000	1,713.0000	8.281	0	0	0
2012/03/01	R203 2012/11/01	7.70	Call	Bond Future	3,032.0000	2,822.0000	(6.926)	0	0	0
2012/03/01	R203 2012/11/01	7.70	Put	Bond Future	1,736.0000	1,874.0000	7.949	0	0	0
2012/03/01	R203 2013/02/07			Bond Future	7.4400	7.5320	1.237	0.0000	0.0000	0
2012/03/01	R203 2013/02/07	6.50	Call	Bond Future	1,136.0000	1,031.0000	(9.243)	0	0	0
2012/03/01	R203 2013/02/07	6.50	Put	Bond Future	4,883.0000	5,136.0000	5.181	0	0	0
2012/03/01	R203 2013/02/07	6.55	Call	Bond Future	1,196.0000	1,087.0000	(9.114)	0	0	0
2012/03/01	R203 2013/02/07	6.55	Put	Bond Future	4,739.0000	4,988.0000	5.254	0	0	0
2012/03/01	R203 2013/02/07	6.45	Call	Bond Future	1,081.0000	981.0000	(9.251)	0	0	0
2012/03/01	R203 2013/02/07	6.45	Put	Bond Future	5,032.0000	5,290.0000	5.127	0	0	0
2012/03/01	R204 2012/05/03			Bond Future	7.5440	7.6200	1.007	0.0000	0.0000	3,146
2012/03/01	R204 2012/05/03	8.75	Call	Bond Future	6,089.0000	5,705.0000	(6.306)	0	0	0
2012/03/01	R204 2012/05/03	8.75	Put	Bond Future	35.0000	46.0000	31.429	0	0	0
2012/03/01	R204 2012/05/03	8.80	Call	Bond Future	6,324.0000	5,938.0000	(6.104)	0	0	0
2012/03/01	R204 2012/05/03	8.80	Put	Bond Future	29.0000	38.0000	31.034	0	0	0
2012/03/01	R204 2012/05/03	8.70	Call	Bond Future	5,855.0000	5,473.0000	(6.524)	0	0	0
2012/03/01	R204 2012/05/03	8.70	Put	Bond Future	43.0000	56.0000	30.233	0	0	0
2012/03/01	R204 2012/05/03	7.00	Put	Bond Future	3,151.0000	3,479.0000	10.409	0	0	0
2012/03/01	R204 2012/05/03	7.00	Call	Bond Future	266.0000	199.0000	(25.188)	0	0	550
2012/03/01	R204 2012/05/03	7.75	Call	Bond Future	1,836.0000	1,583.0000	(13.780)	0	0	0
2012/03/01	R204 2012/05/03	7.75	Put	Bond Future	769.0000	911.0000	18.466	0	0	550
2012/03/01	R204 2012/08/02			Bond Future	7.6200	7.7010	1.063	0.0000	0.0000	0
2012/03/01	R204 2012/08/02	8.50	Call	Bond Future	5,121.0000	4,803.0000	(6.210)	0	0	0
2012/03/01	R204 2012/08/02	8.50	Put	Bond Future	808.0000	897.0000	11.015	0	0	0
2012/03/01	R204 2012/08/02	8.55	Call	Bond Future	5,308.0000	4,986.0000	(6.066)	0	0	0
2012/03/01	R204 2012/08/02	8.55	Put	Bond Future	757.0000	841.0000	11.096	0	0	0
2012/03/01	R204 2012/08/02	8.45	Call	Bond Future	4,936.0000	4,623.0000	(6.341)	0	0	0
2012/03/01	R204 2012/08/02	8.45	Put	Bond Future	862.0000	956.0000	10.905	0	0	0
2012/03/01	R204 2012/11/01			Bond Future	7.6880	7.7750	1.132	0.0000	0.0000	0
2012/03/01	R204 2012/11/01	8.00	Call	Bond Future	3,684.0000	3,432.0000	(6.840)	0	0	0
2012/03/01	R204 2012/11/01	8.00	Put	Bond Future	2,182.0000	2,352.0000	7.791	0	0	0

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2012/03/01	R204 2012/11/01	8.05	Call	Bond Future	3,828.0000	3,571.0000	(6.714)	0	0	0
2012/03/01	R204 2012/11/01	8.05	Put	Bond Future	2,088.0000	2,253.0000	7.902	0	0	0
2012/03/01	R204 2012/11/01	7.95	Call	Bond Future	3,542.0000	3,295.0000	(6.973)	0	0	0
2012/03/01	R204 2012/11/01	7.95	Put	Bond Future	2,279.0000	2,454.0000	7.679	0	0	0
2012/03/01	R204 2013/02/07			Bond Future	7.7490	7.8430	1.213	0.0000	0.0000	0
2012/03/01	R204 2013/02/07	8.00	Call	Bond Future	3,923.0000	3,673.0000	(6.373)	0	0	0
2012/03/01	R204 2013/02/07	8.00	Put	Bond Future	2,759.0000	2,947.0000	6.814	0	0	0
2012/03/01	R204 2013/02/07	8.05	Call	Bond Future	4,058.0000	3,802.0000	(6.309)	0	0	0
2012/03/01	R204 2013/02/07	8.05	Put	Bond Future	2,664.0000	2,846.0000	6.832	0	0	0
2012/03/01	R204 2013/02/07	7.95	Call	Bond Future	3,791.0000	3,545.0000	(6.489)	0	0	0
2012/03/01	R204 2013/02/07	7.95	Put	Bond Future	2,857.0000	3,049.0000	6.720	0	0	0
2012/03/01	R206 2012/05/03			Bond Future	5.8900	5.9730	1.409	0.0000	0.0000	300
2012/03/01	R206 2012/05/03	7.50	Call	Bond Future	2,553.0000	2,419.0000	(5.249)	0	0	0
2012/03/01	R206 2012/05/03	7.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/01	R206 2012/05/03	7.55	Call	Bond Future	2,631.0000	2,497.0000	(5.093)	0	0	0
2012/03/01	R206 2012/05/03	7.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/01	R206 2012/05/03	7.45	Call	Bond Future	2,475.0000	2,341.0000	(5.414)	0	0	0
2012/03/01	R206 2012/05/03	7.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/01	R206 2012/08/02			Bond Future	5.8680	5.9710	1.755	0.0000	0.0000	0
2012/03/01	R206 2012/08/02	7.25	Call	Bond Future	1,903.0000	1,767.0000	(7.147)	0	0	0
2012/03/01	R206 2012/08/02	7.25	Put	Bond Future	18.0000	25.0000	38.889	0	0	0
2012/03/01	R206 2012/08/02	7.30	Call	Bond Future	1,968.0000	1,831.0000	(6.961)	0	0	0
2012/03/01	R206 2012/08/02	7.30	Put	Bond Future	16.0000	21.0000	31.250	0	0	0
2012/03/01	R206 2012/08/02	7.20	Call	Bond Future	1,839.0000	1,704.0000	(7.341)	0	0	0
2012/03/01	R206 2012/08/02	7.20	Put	Bond Future	22.0000	29.0000	31.818	0	0	0
2012/03/01	R206 2012/11/01			Bond Future	5.7660	5.8980	2.289	0.0000	0.0000	0
2012/03/01	R206 2012/11/01	6.00	Call	Bond Future	614.0000	527.0000	(14.169)	0	0	0
2012/03/01	R206 2012/11/01	6.00	Put	Bond Future	345.0000	410.0000	18.841	0	0	0
2012/03/01	R206 2012/11/01	6.05	Call	Bond Future	650.0000	560.0000	(13.846)	0	0	0
2012/03/01	R206 2012/11/01	6.05	Put	Bond Future	323.0000	385.0000	19.195	0	0	0
2012/03/01	R206 2012/11/01	5.95	Call	Bond Future	580.0000	495.0000	(14.655)	0	0	0
2012/03/01	R206 2012/11/01	5.95	Put	Bond Future	368.0000	435.0000	18.207	0	0	0
2012/03/01	R206 2013/02/07			Bond Future	5.4980	5.6760	3.238	0.0000	0.0000	0
2012/03/01	R206 2013/02/07	6.00	Call	Bond Future	683.0000	580.0000	(15.081)	0	0	0

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2012/03/01	R206 2013/02/07	6.00	Put	Bond Future	232.0000	289.0000	24.569	0	0	0
2012/03/01	R206 2013/02/07	6.05	Call	Bond Future	713.0000	608.0000	(14.727)	0	0	0
2012/03/01	R206 2013/02/07	6.05	Put	Bond Future	217.0000	273.0000	25.806	0	0	0
2012/03/01	R206 2013/02/07	5.95	Call	Bond Future	652.0000	551.0000	(15.491)	0	0	0
2012/03/01	R206 2013/02/07	5.95	Put	Bond Future	246.0000	305.0000	23.984	0	0	0
2012/03/01	R207 2012/05/03			Bond Future	7.8000	7.8660	0.846	0.0000	0.0000	24,915
2012/03/01	R207 2012/05/03	8.75	Call	Bond Future	5,252.0000	4,908.0000	(6.550)	0	0	0
2012/03/01	R207 2012/05/03	8.75	Put	Bond Future	118.0000	142.0000	20.339	0	0	0
2012/03/01	R207 2012/05/03	8.80	Call	Bond Future	5,494.0000	5,147.0000	(6.316)	0	0	0
2012/03/01	R207 2012/05/03	8.80	Put	Bond Future	99.0000	120.0000	21.212	0	0	0
2012/03/01	R207 2012/05/03	8.70	Call	Bond Future	5,010.0000	4,670.0000	(6.786)	0	0	0
2012/03/01	R207 2012/05/03	8.70	Put	Bond Future	138.0000	166.0000	20.290	0	0	0
2012/03/01	R207 2012/05/03	7.45	Put	Bond Future	2,556.0000	2,818.0000	10.250	0	0	0
2012/03/01	R207 2012/05/03	7.45	Call	Bond Future	574.0000	468.0000	(18.467)	0	0	2,400
2012/03/01	R207 2012/05/03	7.65	Put	Bond Future	1,808.0000	2,024.0000	11.947	0	0	0
2012/03/01	R207 2012/05/03	7.65	Call	Bond Future	965.0000	813.0000	(15.751)	0	0	800
2012/03/01	R207 2012/05/03	8.00	Call	Bond Future	1,993.0000	1,757.0000	(11.841)	0	0	0
2012/03/01	R207 2012/05/03	8.00	Put	Bond Future	883.0000	1,015.0000	14.949	0	0	800
2012/03/01	R207 2012/05/03	8.30	Call	Bond Future	3,171.0000	2,877.0000	(9.272)	0	0	0
2012/03/01	R207 2012/05/03	8.30	Put	Bond Future	425.0000	499.0000	17.412	0	0	2,400
2012/03/01	R207 2012/08/02			Bond Future	7.8790	7.9490	0.888	0.0000	0.0000	0
2012/03/01	R207 2012/08/02	8.75	Call	Bond Future	5,531.0000	5,237.0000	(5.315)	0	0	0
2012/03/01	R207 2012/08/02	8.75	Put	Bond Future	944.0000	1,029.0000	9.004	0	0	0
2012/03/01	R207 2012/08/02	8.80	Call	Bond Future	5,729.0000	5,430.0000	(5.219)	0	0	0
2012/03/01	R207 2012/08/02	8.80	Put	Bond Future	887.0000	967.0000	9.019	0	0	0
2012/03/01	R207 2012/08/02	8.70	Call	Bond Future	5,336.0000	5,046.0000	(5.435)	0	0	0
2012/03/01	R207 2012/08/02	8.70	Put	Bond Future	1,005.0000	1,094.0000	8.856	0	0	0
2012/03/01	R207 2012/11/01			Bond Future	7.9480	8.0220	0.931	0.0000	0.0000	0
2012/03/01	R207 2012/11/01	8.25	Call	Bond Future	4,060.0000	3,826.0000	(5.764)	0	0	0
2012/03/01	R207 2012/11/01	8.25	Put	Bond Future	2,484.0000	2,639.0000	6.240	0	0	0
2012/03/01	R207 2012/11/01	8.30	Call	Bond Future	4,215.0000	3,976.0000	(5.670)	0	0	0
2012/03/01	R207 2012/11/01	8.30	Put	Bond Future	2,381.0000	2,531.0000	6.300	0	0	0
2012/03/01	R207 2012/11/01	8.20	Call	Bond Future	3,908.0000	3,679.0000	(5.860)	0	0	0
2012/03/01	R207 2012/11/01	8.20	Put	Bond Future	2,591.0000	2,751.0000	6.175	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/03/01	R207 2013/02/07			Bond Future	8.0120	8.0920	0.999	0.0000	0.0000	0
2012/03/01	R207 2013/02/07	8.25	Call	Bond Future	4,349.0000	4,115.0000	(5.381)	0	0	0
2012/03/01	R207 2013/02/07	8.25	Put	Bond Future	3,143.0000	3,317.0000	5.536	0	0	0
2012/03/01	R207 2013/02/07	8.30	Call	Bond Future	4,494.0000	4,255.0000	(5.318)	0	0	0
2012/03/01	R207 2013/02/07	8.30	Put	Bond Future	3,037.0000	3,206.0000	5.565	0	0	0
2012/03/01	R207 2013/02/07	8.20	Call	Bond Future	4,206.0000	3,976.0000	(5.468)	0	0	0
2012/03/01	R207 2013/02/07	8.20	Put	Bond Future	3,252.0000	3,429.0000	5.443	0	0	0
2012/03/01	R208 2012/05/03			Bond Future	7.8890	7.9500	0.773	0.0000	0.0000	9,085
2012/03/01	R208 2012/05/03	9.00	Call	Bond Future	6,468.0000	6,117.0000	(5.427)	0	0	0
2012/03/01	R208 2012/05/03	9.00	Put	Bond Future	75.0000	90.0000	20.000	0	0	0
2012/03/01	R208 2012/05/03	9.05	Call	Bond Future	6,730.0000	6,377.0000	(5.245)	0	0	0
2012/03/01	R208 2012/05/03	9.05	Put	Bond Future	62.0000	75.0000	20.968	0	0	0
2012/03/01	R208 2012/05/03	8.95	Call	Bond Future	6,206.0000	5,857.0000	(5.624)	0	0	0
2012/03/01	R208 2012/05/03	8.95	Put	Bond Future	88.0000	105.0000	19.318	0	0	0
2012/03/01	R208 2012/05/03	7.50	Put	Bond Future	2,932.0000	3,200.0000	9.141	0	0	0
2012/03/01	R208 2012/05/03	7.50	Call	Bond Future	553.0000	455.0000	(17.722)	0	0	3,000
2012/03/01	R208 2012/05/03	7.70	Put	Bond Future	2,092.0000	2,316.0000	10.707	0	0	0
2012/03/01	R208 2012/05/03	7.70	Call	Bond Future	946.0000	803.0000	(15.116)	0	0	1,000
2012/03/01	R208 2012/05/03	8.05	Call	Bond Future	1,993.0000	1,765.0000	(11.440)	0	0	0
2012/03/01	R208 2012/05/03	8.05	Put	Bond Future	1,030.0000	1,169.0000	13.495	0	0	1,000
2012/03/01	R208 2012/05/03	8.35	Call	Bond Future	3,226.0000	2,938.0000	(8.927)	0	0	0
2012/03/01	R208 2012/05/03	8.35	Put	Bond Future	503.0000	581.0000	15.507	0	0	3,000
2012/03/01	R208 2012/08/02			Bond Future	7.9610	8.0250	0.804	0.0000	0.0000	0
2012/03/01	R208 2012/08/02	8.75	Call	Bond Future	5,656.0000	5,371.0000	(5.039)	0	0	0
2012/03/01	R208 2012/08/02	8.75	Put	Bond Future	1,164.0000	1,254.0000	7.732	0	0	0
2012/03/01	R208 2012/08/02	8.80	Call	Bond Future	5,864.0000	5,575.0000	(4.928)	0	0	0
2012/03/01	R208 2012/08/02	8.80	Put	Bond Future	1,097.0000	1,183.0000	7.840	0	0	0
2012/03/01	R208 2012/08/02	8.70	Call	Bond Future	5,451.0000	5,171.0000	(5.137)	0	0	0
2012/03/01	R208 2012/08/02	8.70	Put	Bond Future	1,235.0000	1,330.0000	7.692	0	0	0
2012/03/01	R208 2012/11/01			Bond Future	8.0280	8.0960	0.847	0.0000	0.0000	0
2012/03/01	R208 2012/11/01	8.25	Call	Bond Future	4,174.0000	3,946.0000	(5.462)	0	0	0
2012/03/01	R208 2012/11/01	8.25	Put	Bond Future	2,913.0000	3,073.0000	5.493	0	0	0
2012/03/01	R208 2012/11/01	8.30	Call	Bond Future	4,336.0000	4,104.0000	(5.351)	0	0	0
2012/03/01	R208 2012/11/01	8.30	Put	Bond Future	2,794.0000	2,950.0000	5.583	0	0	0

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2012/03/01	R208 2012/11/01	8.20	Call	Bond Future	4,014.0000	3,791.0000	(5.556)	0	0	0
2012/03/01	R208 2012/11/01	8.20	Put	Bond Future	3,035.0000	3,201.0000	5.470	0	0	0
2012/03/01	R208 2013/02/07			Bond Future	8.0900	8.1620	0.890	0.0000	0.0000	0
2012/03/01	R208 2013/02/07	8.00	Call	Bond Future	3,811.0000	3,607.0000	(5.353)	0	0	0
2012/03/01	R208 2013/02/07	8.00	Put	Bond Future	4,315.0000	4,512.0000	4.565	0	0	0
2012/03/01	R208 2013/02/07	8.05	Call	Bond Future	3,953.0000	3,745.0000	(5.262)	0	0	0
2012/03/01	R208 2013/02/07	8.05	Put	Bond Future	4,177.0000	4,369.0000	4.597	0	0	0
2012/03/01	R208 2013/02/07	7.95	Call	Bond Future	3,678.0000	3,478.0000	(5.438)	0	0	0
2012/03/01	R208 2013/02/07	7.95	Put	Bond Future	4,464.0000	4,664.0000	4.480	0	0	0
2012/03/01	R209 2012/05/03			Bond Future	8.7550	8.8160	0.697	0.0000	0.0000	2,047
2012/03/01	R209 2012/05/03	9.00	Call	Bond Future	3,244.0000	2,922.0000	(9.926)	0	0	0
2012/03/01	R209 2012/05/03	9.00	Put	Bond Future	1,336.0000	1,497.0000	12.051	0	0	0
2012/03/01	R209 2012/05/03	9.05	Call	Bond Future	3,494.0000	3,159.0000	(9.588)	0	0	0
2012/03/01	R209 2012/05/03	9.05	Put	Bond Future	1,206.0000	1,354.0000	12.272	0	0	0
2012/03/01	R209 2012/05/03	8.95	Call	Bond Future	3,003.0000	2,693.0000	(10.323)	0	0	0
2012/03/01	R209 2012/05/03	8.95	Put	Bond Future	1,478.0000	1,651.0000	11.705	0	0	0
2012/03/01	R209 2012/08/02			Bond Future	8.8190	8.8820	0.714	0.0000	0.0000	0
2012/03/01	R209 2012/08/02	9.25	Call	Bond Future	6,018.0000	5,690.0000	(5.450)	0	0	0
2012/03/01	R209 2012/08/02	9.25	Put	Bond Future	2,753.0000	2,917.0000	5.957	0	0	0
2012/03/01	R209 2012/08/02	9.30	Call	Bond Future	6,249.0000	5,914.0000	(5.361)	0	0	0
2012/03/01	R209 2012/08/02	9.30	Put	Bond Future	2,620.0000	2,777.0000	5.992	0	0	0
2012/03/01	R209 2012/08/02	9.20	Call	Bond Future	5,790.0000	5,469.0000	(5.544)	0	0	0
2012/03/01	R209 2012/08/02	9.20	Put	Bond Future	2,892.0000	3,063.0000	5.913	0	0	0
2012/03/01	R209 2012/11/01			Bond Future	8.8790	8.9440	0.732	0.0000	0.0000	0
2012/03/01	R209 2012/11/01	9.00	Call	Bond Future	5,649.0000	5,360.0000	(5.116)	0	0	0
2012/03/01	R209 2012/11/01	9.00	Put	Bond Future	4,719.0000	4,932.0000	4.514	0	0	0
2012/03/01	R209 2012/11/01	9.05	Call	Bond Future	5,851.0000	5,556.0000	(5.042)	0	0	0
2012/03/01	R209 2012/11/01	9.05	Put	Bond Future	4,543.0000	4,749.0000	4.534	0	0	0
2012/03/01	R209 2012/11/01	8.95	Call	Bond Future	5,455.0000	5,172.0000	(5.188)	0	0	0
2012/03/01	R209 2012/11/01	8.95	Put	Bond Future	4,907.0000	5,126.0000	4.463	0	0	0
2012/03/01	R209 2013/02/07			Bond Future	8.9380	9.0050	0.750	0.0000	0.0000	0
2012/03/01	R209 2013/02/07	9.00	Call	Bond Future	6,341.0000	6,053.0000	(4.542)	0	0	0
2012/03/01	R209 2013/02/07	9.00	Put	Bond Future	5,868.0000	6,091.0000	3.800	0	0	0
2012/03/01	R209 2013/02/07	9.05	Call	Bond Future	6,536.0000	6,243.0000	(4.483)	0	0	0

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2012/03/01	R209 2013/02/07	9.05	Put	Bond Future	5,685.0000	5,903.0000	3.835	0	0	0
2012/03/01	R209 2013/02/07	8.95	Call	Bond Future	6,154.0000	5,872.0000	(4.582)	0	0	0
2012/03/01	R209 2013/02/07	8.95	Put	Bond Future	6,062.0000	6,291.0000	3.778	0	0	0
2012/03/01	R210 2012/05/03			Bond Future	140.6012	140.5950	(0.004)	0.0000	0.0000	840
2012/03/01	R210 2012/05/03	139.00	Call	Bond Future	1,601.0000	1,595.0000	(0.375)	0	0	0
2012/03/01	R210 2012/05/03	139.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/01	R210 2012/05/03	139.05	Call	Bond Future	1,551.0000	1,545.0000	(0.387)	0	0	0
2012/03/01	R210 2012/05/03	139.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/01	R210 2012/05/03	138.95	Call	Bond Future	1,651.0000	1,645.0000	(0.363)	0	0	0
2012/03/01	R210 2012/05/03	138.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/01	R211 2012/05/03			Bond Future	118.5460	118.5360	(0.008)	0.0000	0.0000	480
2012/03/01	R211 2012/05/03	118.20	Call	Bond Future	346.0000	336.0000	(2.890)	0	0	0
2012/03/01	R211 2012/05/03	118.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/01	R211 2012/05/03	118.25	Call	Bond Future	296.0000	286.0000	(3.378)	0	0	0
2012/03/01	R211 2012/05/03	118.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/01	R211 2012/05/03	118.15	Call	Bond Future	396.0000	386.0000	(2.525)	0	0	0
2012/03/01	R211 2012/05/03	118.15	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/01	R212 2012/05/03			Bond Future	116.0276	116.0218	(0.005)	0.0000	0.0000	2,842
2012/03/01	R212 2012/05/03	115.30	Call	Bond Future	728.0000	722.0000	(0.824)	0	0	0
2012/03/01	R212 2012/05/03	115.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/01	R212 2012/05/03	115.35	Call	Bond Future	678.0000	672.0000	(0.885)	0	0	0
2012/03/01	R212 2012/05/03	115.35	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/01	R212 2012/05/03	115.25	Call	Bond Future	778.0000	772.0000	(0.771)	0	0	0
2012/03/01	R212 2012/05/03	115.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/01	R213 2012/05/03			Bond Future	8.6820	8.7320	0.576	0.0000	0.0000	974
2012/03/01	R213 2012/05/03	9.25	Call	Bond Future	5,086.0000	4,754.0000	(6.528)	0	0	0
2012/03/01	R213 2012/05/03	9.25	Put	Bond Future	657.0000	729.0000	10.959	0	0	0
2012/03/01	R213 2012/05/03	9.30	Call	Bond Future	5,386.0000	5,047.0000	(6.294)	0	0	0
2012/03/01	R213 2012/05/03	9.30	Put	Bond Future	584.0000	649.0000	11.130	0	0	0
2012/03/01	R213 2012/05/03	9.20	Call	Bond Future	4,791.0000	4,467.0000	(6.763)	0	0	0
2012/03/01	R213 2012/05/03	9.20	Put	Bond Future	738.0000	818.0000	10.840	0	0	0
2012/03/01	R213 2012/08/02			Bond Future	8.7490	8.8010	0.594	0.0000	0.0000	0

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2012/03/01	R213 2012/08/02	9.25	Call	Bond Future	6,448.0000	6,162.0000	(4.435)	0	0	0
2012/03/01	R213 2012/08/02	9.25	Put	Bond Future	2,575.0000	2,704.0000	5.010	0	0	0
2012/03/01	R213 2012/08/02	9.30	Call	Bond Future	6,692.0000	6,401.0000	(4.348)	0	0	0
2012/03/01	R213 2012/08/02	9.30	Put	Bond Future	2,448.0000	2,572.0000	5.065	0	0	0
2012/03/01	R213 2012/08/02	9.20	Call	Bond Future	6,207.0000	5,927.0000	(4.511)	0	0	0
2012/03/01	R213 2012/08/02	9.20	Put	Bond Future	2,709.0000	2,844.0000	4.983	0	0	0
2012/03/01	R213 2012/11/01			Bond Future	8.8140	8.8680	0.613	0.0000	0.0000	0
2012/03/01	R213 2012/11/01	9.00	Call	Bond Future	6,041.0000	5,789.0000	(4.171)	0	0	0
2012/03/01	R213 2012/11/01	9.00	Put	Bond Future	4,591.0000	4,764.0000	3.768	0	0	0
2012/03/01	R213 2012/11/01	9.05	Call	Bond Future	6,254.0000	5,996.0000	(4.125)	0	0	0
2012/03/01	R213 2012/11/01	9.05	Put	Bond Future	4,420.0000	4,587.0000	3.778	0	0	0
2012/03/01	R213 2012/11/01	8.95	Call	Bond Future	5,833.0000	5,585.0000	(4.252)	0	0	0
2012/03/01	R213 2012/11/01	8.95	Put	Bond Future	4,769.0000	4,946.0000	3.711	0	0	0
2012/03/01	R213 2013/02/07			Bond Future	8.8780	8.9350	0.642	0.0000	0.0000	0
2012/03/01	R213 2013/02/07	9.00	Call	Bond Future	6,631.0000	6,377.0000	(3.830)	0	0	0
2012/03/01	R213 2013/02/07	9.00	Put	Bond Future	5,688.0000	5,877.0000	3.323	0	0	0
2012/03/01	R213 2013/02/07	9.05	Call	Bond Future	6,835.0000	6,576.0000	(3.789)	0	0	0
2012/03/01	R213 2013/02/07	9.05	Put	Bond Future	5,511.0000	5,694.0000	3.321	0	0	0
2012/03/01	R213 2013/02/07	8.95	Call	Bond Future	6,437.0000	6,187.0000	(3.884)	0	0	0
2012/03/01	R213 2013/02/07	8.95	Put	Bond Future	5,879.0000	6,071.0000	3.266	0	0	0

Total

361833.00