



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 07/03/2012

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
2012/03/07	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/07	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/07	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/07	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/07	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/07	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/07	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/07	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/07	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/07	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/07	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/07	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/07	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/07	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/07	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2012/03/07	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/07	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/07	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/07	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/07	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/07	AL7T 2012/05/03			Index Future	422.7930	423.0880	0.070	0.0000	0.0000	16
2012/03/07	AL7T 2012/08/02			Index Future	429.0330	429.3250	0.068	0.0000	0.0000	0
2012/03/07	ALBI 2012/05/03			Index Future	384.6950	384.9600	0.069	0.0000	0.0000	898
2012/03/07	ALBI 2012/08/02			Index Future	390.3720	390.6350	0.067	0.0000	0.0000	118
2012/03/07	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/07	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/07	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/07	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/07	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/07	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/07	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/07	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/07	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/07	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/07	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/07	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0

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2012/03/07	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/07	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/07	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/07	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/07	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/07	CAAN 2012/03/30			Can-Do Future	0.0293	0.0279	(4.778)	0.0000	0.0000	0
2012/03/07	CAAO 2012/03/30			Can-Do Future	0.1882	0.1825	(3.029)	0.0000	0.0000	100,000
2012/03/07	CAAW2012/04/20			Any day expiry	7.6900	7.7040	0.182	0.0000	0.0000	0
2012/03/07	CAAW2012/04/20	8.10	Call	Any day expiry	59.0000	59.0000	0.000	0	0	0
2012/03/07	CAAW2012/04/20	8.10	Put	Any day expiry	469.0000	455.0000	(2.985)	0	0	0
2012/03/07	CAAW2012/04/20	8.15	Call	Any day expiry	52.0000	53.0000	1.923	0	0	0
2012/03/07	CAAW2012/04/20	8.15	Put	Any day expiry	512.0000	499.0000	(2.539)	0	0	0
2012/03/07	CAAW2012/04/20	8.05	Call	Any day expiry	67.0000	67.0000	0.000	0	0	0
2012/03/07	CAAW2012/04/20	8.05	Put	Any day expiry	427.0000	413.0000	(3.279)	0	0	0
2012/03/07	CAAX 2012/03/30			Can-Do Future	0.0312	0.0312	0.000	0.0000	0.0000	12,500
2012/03/07	CAAY 2012/04/30			Can-Do Future	0.0453	0.0465	2.649	0.0000	0.0000	12,500
2012/03/07	CAAZ 2012/06/18			Can-Do Future	0.0718	0.0735	2.368	0.0000	0.0000	5,670
2012/03/07	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/07	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/07	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/07	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/07	DAAA 2012/03/29			Any day expiry	7.6655	7.6794	0.181	0.0000	0.0000	0

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2012/03/07	DAAA 2012/03/29	7.90	Call	Any day expiry	49.0000	49.0000	0.000	0	0	0
2012/03/07	DAAA 2012/03/29	7.90	Put	Any day expiry	284.0000	270.0000	(4.930)	0	0	0
2012/03/07	DAAA 2012/03/29	7.95	Call	Any day expiry	40.0000	40.0000	0.000	0	0	0
2012/03/07	DAAA 2012/03/29	7.95	Put	Any day expiry	325.0000	311.0000	(4.308)	0	0	0
2012/03/07	DAAA 2012/03/29	7.85	Call	Any day expiry	59.0000	59.0000	0.000	0	0	0
2012/03/07	DAAA 2012/03/29	7.85	Put	Any day expiry	244.0000	230.0000	(5.738)	0	0	0
2012/03/07	GOVI 2012/05/03			GOVI	385.6660	385.9180	0.065	0.0000	0.0000	215
2012/03/07	GOVI 2012/05/03	382.00	Call	GOVI	36,660.0000	39,180.0000	6.874	0	0	0
2012/03/07	GOVI 2012/05/03	382.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/03/07	GOVI 2012/05/03	382.01	Call	GOVI	36,560.0000	39,080.0000	6.893	0	0	0
2012/03/07	GOVI 2012/05/03	382.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/03/07	GOVI 2012/05/03	381.99	Call	GOVI	36,760.0000	39,280.0000	6.855	0	0	0
2012/03/07	GOVI 2012/05/03	381.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/03/07	GOVI 2012/08/02			GOVI	391.3580	391.6070	0.064	0.0000	0.0000	0
2012/03/07	GOVI 2012/08/02	390.00	Call	GOVI	13,580.0000	16,070.0000	18.336	0	0	0
2012/03/07	GOVI 2012/08/02	390.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/03/07	GOVI 2012/08/02	390.01	Call	GOVI	13,480.0000	15,970.0000	18.472	0	0	0
2012/03/07	GOVI 2012/08/02	390.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/03/07	GOVI 2012/08/02	389.99	Call	GOVI	13,680.0000	16,170.0000	18.202	0	0	0
2012/03/07	GOVI 2012/08/02	389.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/03/07	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/03/07	IGOV 2012/05/03			Index Future	171.2560	171.0850	(0.100)	0.0000	0.0000	515
2012/03/07	IGOV 2012/08/02			Index Future	173.7840	173.6070	(0.102)	0.0000	0.0000	0
2012/03/07	ILBI 2012/05/03			Index Future	464.1280	464.1280	0.000	0.0000	0.0000	0
2012/03/07	ILBI 2012/08/02			Index Future	472.5440	472.5440	0.000	0.0000	0.0000	152
2012/03/07	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2012/03/07	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2012/03/07	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2012/03/07	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0

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2012/03/07	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2012/03/07	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2012/03/07	JBAF 2012/03/20			Jibar Tradeable Future	5.6100	5.6100	0.000	0.0000	0.0000	2,390
2012/03/07	JBAF 2012/04/18			Jibar Tradeable Future	5.6200	5.6200	0.000	0.0000	0.0000	0
2012/03/07	JBAF 2012/05/16			Jibar Tradeable Future	5.6400	5.6400	0.000	0.0000	0.0000	0
2012/03/07	JBAF 2012/06/20			Jibar Tradeable Future	5.6600	5.6600	0.000	0.0000	0.0000	2,890
2012/03/07	JBAF 2012/07/18			Jibar Tradeable Future	5.7000	5.7000	0.000	0.0000	0.0000	0
2012/03/07	JBAF 2012/08/15			Jibar Tradeable Future	5.7400	5.7400	0.000	0.0000	0.0000	0
2012/03/07	JBAF 2012/09/19			Jibar Tradeable Future	5.8000	5.7900	(0.172)	0.0000	0.0000	44,760
2012/03/07	JBAF 2012/12/19			Jibar Tradeable Future	5.9900	5.9800	(0.167)	0.0000	0.0000	940
2012/03/07	JBAF 2013/03/20			Jibar Tradeable Future	6.1800	6.1700	(0.162)	0.0000	0.0000	790
2012/03/07	JBAF 2013/06/19			Jibar Tradeable Future	6.3700	6.3600	(0.157)	0.0000	0.0000	1,250
2012/03/07	JBAF 2013/09/18			Jibar Tradeable Future	6.5600	6.5500	(0.152)	0.0000	0.0000	1,700
2012/03/07	JBAF 2013/12/18			Jibar Tradeable Future	6.7700	6.7500	(0.295)	0.0000	0.0000	2,000
2012/03/07	R157 2012/05/03			Bond Future	6.7730	6.7530	(0.295)	0.0000	0.0000	11,634
2012/03/07	R157 2012/05/03	8.25	Call	Bond Future	4,776.0000	4,842.0000	1.382	0	0	0
2012/03/07	R157 2012/05/03	8.25	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2012/03/07	R157 2012/05/03	8.30	Call	Bond Future	4,933.0000	5,000.0000	1.358	0	0	0
2012/03/07	R157 2012/05/03	8.30	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2012/03/07	R157 2012/05/03	8.20	Call	Bond Future	4,619.0000	4,685.0000	1.429	0	0	0
2012/03/07	R157 2012/05/03	8.20	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2012/03/07	R157 2012/05/03	6.25	Put	Bond Future	1,846.0000	1,784.0000	(3.359)	0	0	0
2012/03/07	R157 2012/05/03	6.25	Call	Bond Future	95.0000	99.0000	4.211	0	0	1,500
2012/03/07	R157 2012/05/03	6.50	Call	Bond Future	265.0000	277.0000	4.528	0	0	0
2012/03/07	R157 2012/05/03	6.50	Put	Bond Future	1,175.0000	1,121.0000	(4.596)	0	0	1,500
2012/03/07	R157 2012/05/03	6.75	Call	Bond Future	585.0000	608.0000	3.932	0	0	0
2012/03/07	R157 2012/05/03	6.75	Put	Bond Future	661.0000	618.0000	(6.505)	0	0	1,500
2012/03/07	R157 2012/08/02			Bond Future	6.8460	6.8260	(0.292)	0.0000	0.0000	0
2012/03/07	R157 2012/08/02	8.00	Call	Bond Future	3,658.0000	3,722.0000	1.750	0	0	0
2012/03/07	R157 2012/08/02	8.00	Put	Bond Future	183.0000	186.0000	1.639	0	0	0
2012/03/07	R157 2012/08/02	8.05	Call	Bond Future	3,788.0000	3,852.0000	1.690	0	0	0
2012/03/07	R157 2012/08/02	8.05	Put	Bond Future	165.0000	168.0000	1.818	0	0	0

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2012/03/07	R157 2012/08/02	7.95	Call	Bond Future	3,529.0000	3,594.0000	1.842	0	0	0
2012/03/07	R157 2012/08/02	7.95	Put	Bond Future	202.0000	205.0000	1.485	0	0	0
2012/03/07	R157 2012/11/01			Bond Future	6.9080	6.8850	(0.333)	0.0000	0.0000	0
2012/03/07	R157 2012/11/01	7.00	Call	Bond Future	1,545.0000	1,535.0000	(0.647)	0	0	0
2012/03/07	R157 2012/11/01	7.00	Put	Bond Future	1,286.0000	1,211.0000	(5.832)	0	0	0
2012/03/07	R157 2012/11/01	7.05	Call	Bond Future	1,624.0000	1,616.0000	(0.493)	0	0	0
2012/03/07	R157 2012/11/01	7.05	Put	Bond Future	1,224.0000	1,151.0000	(5.964)	0	0	0
2012/03/07	R157 2012/11/01	6.95	Call	Bond Future	1,469.0000	1,460.0000	(0.613)	0	0	0
2012/03/07	R157 2012/11/01	6.95	Put	Bond Future	1,351.0000	1,277.0000	(5.477)	0	0	0
2012/03/07	R157 2013/02/07			Bond Future	6.9500	6.9250	(0.360)	0.0000	0.0000	0
2012/03/07	R157 2013/02/07	6.75	Call	Bond Future	1,250.0000	1,240.0000	(0.800)	0	0	0
2012/03/07	R157 2013/02/07	6.75	Put	Bond Future	1,762.0000	1,688.0000	(4.200)	0	0	0
2012/03/07	R157 2013/02/07	6.80	Call	Bond Future	1,313.0000	1,301.0000	(0.914)	0	0	0
2012/03/07	R157 2013/02/07	6.80	Put	Bond Future	1,697.0000	1,621.0000	(4.478)	0	0	0
2012/03/07	R157 2013/02/07	6.70	Call	Bond Future	1,193.0000	1,182.0000	(0.922)	0	0	0
2012/03/07	R157 2013/02/07	6.70	Put	Bond Future	1,834.0000	1,759.0000	(4.089)	0	0	0
2012/03/07	R186 2012/05/03			Bond Future	8.3710	8.3470	(0.287)	0.0000	0.0000	28,448
2012/03/07	R186 2012/05/03	9.00	Call	Bond Future	6,236.0000	6,372.0000	2.181	0	0	0
2012/03/07	R186 2012/05/03	9.00	Put	Bond Future	535.0000	446.0000	(16.636)	0	0	0
2012/03/07	R186 2012/05/03	9.05	Call	Bond Future	6,605.0000	6,749.0000	2.180	0	0	0
2012/03/07	R186 2012/05/03	9.05	Put	Bond Future	468.0000	387.0000	(17.308)	0	0	0
2012/03/07	R186 2012/05/03	8.95	Call	Bond Future	5,873.0000	6,001.0000	2.179	0	0	0
2012/03/07	R186 2012/05/03	8.95	Put	Bond Future	611.0000	513.0000	(16.039)	0	0	0
2012/03/07	R186 2012/05/03	7.90	Put	Bond Future	5,248.0000	5,016.0000	(4.421)	0	0	0
2012/03/07	R186 2012/05/03	7.90	Call	Bond Future	702.0000	696.0000	(0.855)	0	0	2,250
2012/03/07	R186 2012/05/03	8.20	Put	Bond Future	3,204.0000	2,995.0000	(6.523)	0	0	0
2012/03/07	R186 2012/05/03	8.20	Call	Bond Future	1,582.0000	1,599.0000	1.075	0	0	750
2012/03/07	R186 2012/05/03	8.50	Call	Bond Future	2,977.0000	3,024.0000	1.579	0	0	0
2012/03/07	R186 2012/05/03	8.50	Put	Bond Future	1,774.0000	1,596.0000	(10.034)	0	0	750
2012/03/07	R186 2012/05/03	8.85	Call	Bond Future	5,166.0000	5,277.0000	2.149	0	0	0
2012/03/07	R186 2012/05/03	8.85	Put	Bond Future	788.0000	673.0000	(14.594)	0	0	2,250
2012/03/07	R186 2012/08/02			Bond Future	8.4460	8.4220	(0.284)	0.0000	0.0000	360
2012/03/07	R186 2012/08/02	8.75	Call	Bond Future	6,073.0000	6,244.0000	2.816	0	0	0
2012/03/07	R186 2012/08/02	8.75	Put	Bond Future	3,318.0000	3,268.0000	(1.507)	0	0	0

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2012/03/07	R186 2012/08/02	8.80	Call	Bond Future	6,346.0000	6,519.0000	2.726	0	0	0
2012/03/07	R186 2012/08/02	8.80	Put	Bond Future	3,147.0000	3,099.0000	(1.525)	0	0	0
2012/03/07	R186 2012/08/02	8.70	Call	Bond Future	5,806.0000	5,974.0000	2.894	0	0	0
2012/03/07	R186 2012/08/02	8.70	Put	Bond Future	3,498.0000	3,444.0000	(1.544)	0	0	0
2012/03/07	R186 2012/08/02	8.25	Put	Bond Future	5,517.0000	5,432.0000	(1.541)	0	0	0
2012/03/07	R186 2012/08/02	8.25	Call	Bond Future	3,690.0000	3,827.0000	3.713	0	0	8,750
2012/03/07	R186 2012/08/02	8.66	Call	Bond Future	5,596.0000	5,762.0000	2.966	0	0	0
2012/03/07	R186 2012/08/02	8.66	Put	Bond Future	3,647.0000	3,592.0000	(1.508)	0	0	276
2012/03/07	R186 2012/08/02	7.66	Put	Bond Future	9,318.0000	9,187.0000	(1.406)	0	0	0
2012/03/07	R186 2012/08/02	7.66	Call	Bond Future	1,740.0000	1,830.0000	5.172	0	0	276
2012/03/07	R186 2012/08/02	7.76	Put	Bond Future	8,581.0000	8,458.0000	(1.433)	0	0	0
2012/03/07	R186 2012/08/02	7.76	Call	Bond Future	2,005.0000	2,104.0000	4.938	0	0	43
2012/03/07	R186 2012/08/02	8.76	Call	Bond Future	6,127.0000	6,299.0000	2.807	0	0	0
2012/03/07	R186 2012/08/02	8.76	Put	Bond Future	3,283.0000	3,234.0000	(1.493)	0	0	43
2012/03/07	R186 2012/11/01			Bond Future	8.5140	8.4900	(0.282)	0.0000	0.0000	0
2012/03/07	R186 2012/11/01	8.75	Call	Bond Future	6,853.0000	7,003.0000	2.189	0	0	0
2012/03/07	R186 2012/11/01	8.75	Put	Bond Future	4,745.0000	4,677.0000	(1.433)	0	0	0
2012/03/07	R186 2012/11/01	8.80	Call	Bond Future	7,105.0000	7,257.0000	2.139	0	0	0
2012/03/07	R186 2012/11/01	8.80	Put	Bond Future	4,557.0000	4,491.0000	(1.448)	0	0	0
2012/03/07	R186 2012/11/01	8.70	Call	Bond Future	6,604.0000	6,751.0000	2.226	0	0	0
2012/03/07	R186 2012/11/01	8.70	Put	Bond Future	4,938.0000	4,867.0000	(1.438)	0	0	0
2012/03/07	R186 2013/02/07			Bond Future	8.5800	8.5550	(0.291)	0.0000	0.0000	0
2012/03/07	R186 2013/02/07	8.50	Call	Bond Future	6,368.0000	6,455.0000	1.366	0	0	0
2012/03/07	R186 2013/02/07	8.50	Put	Bond Future	7,082.0000	6,946.0000	(1.920)	0	0	0
2012/03/07	R186 2013/02/07	8.55	Call	Bond Future	6,592.0000	6,681.0000	1.350	0	0	0
2012/03/07	R186 2013/02/07	8.55	Put	Bond Future	6,859.0000	6,726.0000	(1.939)	0	0	0
2012/03/07	R186 2013/02/07	8.45	Call	Bond Future	6,158.0000	6,241.0000	1.348	0	0	0
2012/03/07	R186 2013/02/07	8.45	Put	Bond Future	7,321.0000	7,182.0000	(1.899)	0	0	0
2012/03/07	R189 2012/05/03			Bond Future	215.2744	215.2059	(0.032)	0.0000	0.0000	0
2012/03/07	R189 2012/05/03	215.00	Call	Bond Future	274.0000	206.0000	(24.818)	0	0	0
2012/03/07	R189 2012/05/03	215.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/07	R189 2012/05/03	215.05	Call	Bond Future	224.0000	156.0000	(30.357)	0	0	0
2012/03/07	R189 2012/05/03	215.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/07	R189 2012/05/03	214.95	Call	Bond Future	324.0000	256.0000	(20.988)	0	0	0

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2012/03/07	R189 2012/05/03	214.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/07	R197 2012/05/03			Bond Future	253.3390	253.3097	(0.012)	0.0000	0.0000	1,005
2012/03/07	R197 2012/05/03	251.00	Call	Bond Future	2,339.0000	2,310.0000	(1.240)	0	0	0
2012/03/07	R197 2012/05/03	251.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/07	R197 2012/05/03	251.05	Call	Bond Future	2,289.0000	2,260.0000	(1.267)	0	0	0
2012/03/07	R197 2012/05/03	251.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/07	R197 2012/05/03	250.95	Call	Bond Future	2,389.0000	2,360.0000	(1.214)	0	0	0
2012/03/07	R197 2012/05/03	250.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/07	R201 2012/05/03			Bond Future	6.1350	6.1170	(0.293)	0.0000	0.0000	1,658
2012/03/07	R201 2012/05/03	7.75	Call	Bond Future	3,914.0000	3,959.0000	1.150	0	0	0
2012/03/07	R201 2012/05/03	7.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/07	R201 2012/05/03	7.80	Call	Bond Future	4,032.0000	4,077.0000	1.116	0	0	0
2012/03/07	R201 2012/05/03	7.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/07	R201 2012/05/03	7.70	Call	Bond Future	3,796.0000	3,840.0000	1.159	0	0	0
2012/03/07	R201 2012/05/03	7.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/07	R201 2012/08/02			Bond Future	6.1530	6.1330	(0.325)	0.0000	0.0000	0
2012/03/07	R201 2012/08/02	7.50	Call	Bond Future	3,031.0000	3,085.0000	1.782	0	0	0
2012/03/07	R201 2012/08/02	7.50	Put	Bond Future	48.0000	57.0000	18.750	0	0	0
2012/03/07	R201 2012/08/02	7.55	Call	Bond Future	3,133.0000	3,187.0000	1.724	0	0	0
2012/03/07	R201 2012/08/02	7.55	Put	Bond Future	42.0000	50.0000	19.048	0	0	0
2012/03/07	R201 2012/08/02	7.45	Call	Bond Future	2,929.0000	2,984.0000	1.878	0	0	0
2012/03/07	R201 2012/08/02	7.45	Put	Bond Future	55.0000	65.0000	18.182	0	0	0
2012/03/07	R201 2012/11/01			Bond Future	6.1360	6.1150	(0.342)	0.0000	0.0000	0
2012/03/07	R201 2012/11/01	6.50	Call	Bond Future	1,313.0000	1,335.0000	1.676	0	0	0
2012/03/07	R201 2012/11/01	6.50	Put	Bond Future	578.0000	557.0000	(3.633)	0	0	0
2012/03/07	R201 2012/11/01	6.55	Call	Bond Future	1,379.0000	1,402.0000	1.668	0	0	0
2012/03/07	R201 2012/11/01	6.55	Put	Bond Future	543.0000	524.0000	(3.499)	0	0	0
2012/03/07	R201 2012/11/01	6.45	Call	Bond Future	1,249.0000	1,269.0000	1.601	0	0	0
2012/03/07	R201 2012/11/01	6.45	Put	Bond Future	614.0000	592.0000	(3.583)	0	0	0
2012/03/07	R201 2013/02/07			Bond Future	6.0600	6.0360	(0.396)	0.0000	0.0000	0
2012/03/07	R201 2013/02/07	6.25	Call	Bond Future	1,068.0000	1,127.0000	5.524	0	0	0
2012/03/07	R201 2013/02/07	6.25	Put	Bond Future	730.0000	746.0000	2.192	0	0	0
2012/03/07	R201 2013/02/07	6.30	Call	Bond Future	1,122.0000	1,181.0000	5.258	0	0	0

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2012/03/07	R201 2013/02/07	6.30	Put	Bond Future	695.0000	711.0000	2.302	0	0	0
2012/03/07	R201 2013/02/07	6.20	Call	Bond Future	1,016.0000	1,075.0000	5.807	0	0	0
2012/03/07	R201 2013/02/07	6.20	Put	Bond Future	767.0000	783.0000	2.086	0	0	0
2012/03/07	R202 2012/05/03			Bond Future	190.0919	189.7727	(0.168)	0.0000	0.0000	36,952
2012/03/07	R202 2012/05/03	190.00	Call	Bond Future	92.0000	0.0000	(100.000)	0	0	0
2012/03/07	R202 2012/05/03	190.00	Put	Bond Future	0.0000	227.0000	100.000	0	0	0
2012/03/07	R202 2012/05/03	190.05	Call	Bond Future	42.0000	0.0000	(100.000)	0	0	0
2012/03/07	R202 2012/05/03	190.05	Put	Bond Future	0.0000	277.0000	100.000	0	0	0
2012/03/07	R202 2012/05/03	189.95	Call	Bond Future	142.0000	0.0000	(100.000)	0	0	0
2012/03/07	R202 2012/05/03	189.95	Put	Bond Future	0.0000	177.0000	100.000	0	0	0
2012/03/07	R203 2012/05/03			Bond Future	7.3470	7.3280	(0.259)	0.0000	0.0000	3,856
2012/03/07	R203 2012/05/03	8.75	Call	Bond Future	6,048.0000	6,132.0000	1.389	0	0	0
2012/03/07	R203 2012/05/03	8.75	Put	Bond Future	6.0000	5.0000	(16.667)	0	0	0
2012/03/07	R203 2012/05/03	8.80	Call	Bond Future	6,254.0000	6,338.0000	1.343	0	0	0
2012/03/07	R203 2012/05/03	8.80	Put	Bond Future	5.0000	4.0000	(20.000)	0	0	0
2012/03/07	R203 2012/05/03	8.70	Call	Bond Future	5,842.0000	5,926.0000	1.438	0	0	0
2012/03/07	R203 2012/05/03	8.70	Put	Bond Future	8.0000	7.0000	(12.500)	0	0	0
2012/03/07	R203 2012/05/03	7.00	Put	Bond Future	1,916.0000	1,842.0000	(3.862)	0	0	0
2012/03/07	R203 2012/05/03	7.00	Call	Bond Future	351.0000	362.0000	3.134	0	0	4,200
2012/03/07	R203 2012/05/03	7.15	Put	Bond Future	1,445.0000	1,378.0000	(4.637)	0	0	0
2012/03/07	R203 2012/05/03	7.15	Call	Bond Future	560.0000	578.0000	3.214	0	0	1,400
2012/03/07	R203 2012/05/03	7.45	Call	Bond Future	1,199.0000	1,236.0000	3.086	0	0	0
2012/03/07	R203 2012/05/03	7.45	Put	Bond Future	740.0000	692.0000	(6.486)	0	0	1,400
2012/03/07	R203 2012/05/03	7.80	Call	Bond Future	2,282.0000	2,342.0000	2.629	0	0	0
2012/03/07	R203 2012/05/03	7.80	Put	Bond Future	282.0000	257.0000	(8.865)	0	0	4,200
2012/03/07	R203 2012/08/02			Bond Future	7.4260	7.4070	(0.256)	0.0000	0.0000	0
2012/03/07	R203 2012/08/02	8.50	Call	Bond Future	4,931.0000	5,004.0000	1.480	0	0	0
2012/03/07	R203 2012/08/02	8.50	Put	Bond Future	462.0000	453.0000	(1.948)	0	0	0
2012/03/07	R203 2012/08/02	8.55	Call	Bond Future	5,097.0000	5,171.0000	1.452	0	0	0
2012/03/07	R203 2012/08/02	8.55	Put	Bond Future	425.0000	418.0000	(1.647)	0	0	0
2012/03/07	R203 2012/08/02	8.45	Call	Bond Future	4,766.0000	4,835.0000	1.448	0	0	0
2012/03/07	R203 2012/08/02	8.45	Put	Bond Future	499.0000	487.0000	(2.405)	0	0	0
2012/03/07	R203 2012/11/01			Bond Future	7.5000	7.4790	(0.280)	0.0000	0.0000	0

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2012/03/07	R203 2012/11/01	7.75	Call	Bond Future	2,840.0000	2,872.0000	1.127	0	0	0
2012/03/07	R203 2012/11/01	7.75	Put	Bond Future	1,825.0000	1,771.0000	(2.959)	0	0	0
2012/03/07	R203 2012/11/01	7.80	Call	Bond Future	2,960.0000	2,993.0000	1.115	0	0	0
2012/03/07	R203 2012/11/01	7.80	Put	Bond Future	1,744.0000	1,691.0000	(3.039)	0	0	0
2012/03/07	R203 2012/11/01	7.70	Call	Bond Future	2,722.0000	2,753.0000	1.139	0	0	0
2012/03/07	R203 2012/11/01	7.70	Put	Bond Future	1,909.0000	1,854.0000	(2.881)	0	0	0
2012/03/07	R203 2013/02/07			Bond Future	7.5660	7.5450	(0.278)	0.0000	0.0000	0
2012/03/07	R203 2013/02/07	6.50	Call	Bond Future	981.0000	949.0000	(3.262)	0	0	0
2012/03/07	R203 2013/02/07	6.50	Put	Bond Future	5,218.0000	5,104.0000	(2.185)	0	0	0
2012/03/07	R203 2013/02/07	6.55	Call	Bond Future	1,035.0000	1,003.0000	(3.092)	0	0	0
2012/03/07	R203 2013/02/07	6.55	Put	Bond Future	5,068.0000	4,955.0000	(2.230)	0	0	0
2012/03/07	R203 2013/02/07	6.45	Call	Bond Future	932.0000	900.0000	(3.433)	0	0	0
2012/03/07	R203 2013/02/07	6.45	Put	Bond Future	5,373.0000	5,259.0000	(2.122)	0	0	0
2012/03/07	R204 2012/05/03			Bond Future	7.6380	7.6200	(0.236)	0.0000	0.0000	3,396
2012/03/07	R204 2012/05/03	8.75	Call	Bond Future	5,605.0000	5,691.0000	1.534	0	0	0
2012/03/07	R204 2012/05/03	8.75	Put	Bond Future	40.0000	32.0000	(20.000)	0	0	0
2012/03/07	R204 2012/05/03	8.80	Call	Bond Future	5,838.0000	5,926.0000	1.507	0	0	0
2012/03/07	R204 2012/05/03	8.80	Put	Bond Future	32.0000	26.0000	(18.750)	0	0	0
2012/03/07	R204 2012/05/03	8.70	Call	Bond Future	5,372.0000	5,457.0000	1.582	0	0	0
2012/03/07	R204 2012/05/03	8.70	Put	Bond Future	49.0000	40.0000	(18.367)	0	0	0
2012/03/07	R204 2012/05/03	7.00	Put	Bond Future	3,537.0000	3,436.0000	(2.856)	0	0	0
2012/03/07	R204 2012/05/03	7.00	Call	Bond Future	163.0000	156.0000	(4.294)	0	0	550
2012/03/07	R204 2012/05/03	7.75	Call	Bond Future	1,479.0000	1,491.0000	0.811	0	0	0
2012/03/07	R204 2012/05/03	7.75	Put	Bond Future	901.0000	819.0000	(9.101)	0	0	550
2012/03/07	R204 2012/08/02			Bond Future	7.7210	7.7020	(0.246)	0.0000	0.0000	0
2012/03/07	R204 2012/08/02	8.50	Call	Bond Future	4,697.0000	4,785.0000	1.874	0	0	0
2012/03/07	R204 2012/08/02	8.50	Put	Bond Future	891.0000	884.0000	(0.786)	0	0	0
2012/03/07	R204 2012/08/02	8.55	Call	Bond Future	4,879.0000	4,968.0000	1.824	0	0	0
2012/03/07	R204 2012/08/02	8.55	Put	Bond Future	835.0000	828.0000	(0.838)	0	0	0
2012/03/07	R204 2012/08/02	8.45	Call	Bond Future	4,517.0000	4,604.0000	1.926	0	0	0
2012/03/07	R204 2012/08/02	8.45	Put	Bond Future	950.0000	942.0000	(0.842)	0	0	0
2012/03/07	R204 2012/11/01			Bond Future	7.7960	7.7760	(0.257)	0.0000	0.0000	0
2012/03/07	R204 2012/11/01	8.00	Call	Bond Future	3,345.0000	3,391.0000	1.375	0	0	0
2012/03/07	R204 2012/11/01	8.00	Put	Bond Future	2,366.0000	2,316.0000	(2.113)	0	0	0

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2012/03/07	R204 2012/11/01	8.05	Call	Bond Future	3,482.0000	3,530.0000	1.379	0	0	0
2012/03/07	R204 2012/11/01	8.05	Put	Bond Future	2,265.0000	2,216.0000	(2.163)	0	0	0
2012/03/07	R204 2012/11/01	7.95	Call	Bond Future	3,209.0000	3,254.0000	1.402	0	0	0
2012/03/07	R204 2012/11/01	7.95	Put	Bond Future	2,469.0000	2,417.0000	(2.106)	0	0	0
2012/03/07	R204 2013/02/07			Bond Future	7.8640	7.8430	(0.267)	0.0000	0.0000	0
2012/03/07	R204 2013/02/07	8.00	Call	Bond Future	3,595.0000	3,609.0000	0.389	0	0	0
2012/03/07	R204 2013/02/07	8.00	Put	Bond Future	2,966.0000	2,883.0000	(2.798)	0	0	0
2012/03/07	R204 2013/02/07	8.05	Call	Bond Future	3,724.0000	3,738.0000	0.376	0	0	0
2012/03/07	R204 2013/02/07	8.05	Put	Bond Future	2,865.0000	2,782.0000	(2.897)	0	0	0
2012/03/07	R204 2013/02/07	7.95	Call	Bond Future	3,468.0000	3,481.0000	0.375	0	0	0
2012/03/07	R204 2013/02/07	7.95	Put	Bond Future	3,070.0000	2,985.0000	(2.769)	0	0	0
2012/03/07	R206 2012/05/03			Bond Future	6.0000	5.9870	(0.217)	0.0000	0.0000	890
2012/03/07	R206 2012/05/03	7.50	Call	Bond Future	2,376.0000	2,397.0000	0.884	0	0	0
2012/03/07	R206 2012/05/03	7.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/07	R206 2012/05/03	7.55	Call	Bond Future	2,454.0000	2,475.0000	0.856	0	0	0
2012/03/07	R206 2012/05/03	7.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/07	R206 2012/05/03	7.45	Call	Bond Future	2,298.0000	2,319.0000	0.914	0	0	0
2012/03/07	R206 2012/05/03	7.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/07	R206 2012/08/02			Bond Future	6.0070	5.9930	(0.233)	0.0000	0.0000	0
2012/03/07	R206 2012/08/02	7.25	Call	Bond Future	1,718.0000	1,747.0000	1.688	0	0	0
2012/03/07	R206 2012/08/02	7.25	Put	Bond Future	25.0000	35.0000	40.000	0	0	0
2012/03/07	R206 2012/08/02	7.30	Call	Bond Future	1,782.0000	1,810.0000	1.571	0	0	0
2012/03/07	R206 2012/08/02	7.30	Put	Bond Future	22.0000	31.0000	40.909	0	0	0
2012/03/07	R206 2012/08/02	7.20	Call	Bond Future	1,655.0000	1,685.0000	1.813	0	0	0
2012/03/07	R206 2012/08/02	7.20	Put	Bond Future	30.0000	40.0000	33.333	0	0	0
2012/03/07	R206 2012/11/01			Bond Future	5.9400	5.9220	(0.303)	0.0000	0.0000	0
2012/03/07	R206 2012/11/01	6.00	Call	Bond Future	496.0000	513.0000	3.427	0	0	0
2012/03/07	R206 2012/11/01	6.00	Put	Bond Future	427.0000	423.0000	(0.937)	0	0	0
2012/03/07	R206 2012/11/01	6.05	Call	Bond Future	529.0000	545.0000	3.025	0	0	0
2012/03/07	R206 2012/11/01	6.05	Put	Bond Future	403.0000	398.0000	(1.241)	0	0	0
2012/03/07	R206 2012/11/01	5.95	Call	Bond Future	466.0000	482.0000	3.433	0	0	0
2012/03/07	R206 2012/11/01	5.95	Put	Bond Future	455.0000	450.0000	(1.099)	0	0	0
2012/03/07	R206 2013/02/07			Bond Future	5.7280	5.7070	(0.367)	0.0000	0.0000	0
2012/03/07	R206 2013/02/07	6.00	Call	Bond Future	548.0000	582.0000	6.204	0	0	0

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2012/03/07	R206 2013/02/07	6.00	Put	Bond Future	304.0000	319.0000	4.934	0	0	0
2012/03/07	R206 2013/02/07	6.05	Call	Bond Future	576.0000	610.0000	5.903	0	0	0
2012/03/07	R206 2013/02/07	6.05	Put	Bond Future	287.0000	302.0000	5.226	0	0	0
2012/03/07	R206 2013/02/07	5.95	Call	Bond Future	521.0000	554.0000	6.334	0	0	0
2012/03/07	R206 2013/02/07	5.95	Put	Bond Future	322.0000	336.0000	4.348	0	0	0
2012/03/07	R207 2012/05/03			Bond Future	7.8580	7.8390	(0.242)	0.0000	0.0000	25,293
2012/03/07	R207 2012/05/03	8.75	Call	Bond Future	4,928.0000	5,018.0000	1.826	0	0	0
2012/03/07	R207 2012/05/03	8.75	Put	Bond Future	118.0000	102.0000	(13.559)	0	0	0
2012/03/07	R207 2012/05/03	8.80	Call	Bond Future	5,169.0000	5,261.0000	1.780	0	0	0
2012/03/07	R207 2012/05/03	8.80	Put	Bond Future	98.0000	84.0000	(14.286)	0	0	0
2012/03/07	R207 2012/05/03	8.70	Call	Bond Future	4,687.0000	4,774.0000	1.856	0	0	0
2012/03/07	R207 2012/05/03	8.70	Put	Bond Future	138.0000	119.0000	(13.768)	0	0	0
2012/03/07	R207 2012/05/03	7.45	Put	Bond Future	2,742.0000	2,643.0000	(3.611)	0	0	0
2012/03/07	R207 2012/05/03	7.45	Call	Bond Future	437.0000	444.0000	1.602	0	0	2,400
2012/03/07	R207 2012/05/03	7.65	Put	Bond Future	1,945.0000	1,855.0000	(4.627)	0	0	0
2012/03/07	R207 2012/05/03	7.65	Call	Bond Future	778.0000	794.0000	2.057	0	0	800
2012/03/07	R207 2012/05/03	8.00	Call	Bond Future	1,730.0000	1,770.0000	2.312	0	0	0
2012/03/07	R207 2012/05/03	8.00	Put	Bond Future	943.0000	878.0000	(6.893)	0	0	800
2012/03/07	R207 2012/05/03	8.30	Call	Bond Future	2,868.0000	2,932.0000	2.232	0	0	0
2012/03/07	R207 2012/05/03	8.30	Put	Bond Future	446.0000	404.0000	(9.417)	0	0	2,400
2012/03/07	R207 2012/08/02			Bond Future	7.9420	7.9230	(0.239)	0.0000	0.0000	0
2012/03/07	R207 2012/08/02	8.75	Call	Bond Future	5,231.0000	5,319.0000	1.682	0	0	0
2012/03/07	R207 2012/08/02	8.75	Put	Bond Future	985.0000	971.0000	(1.421)	0	0	0
2012/03/07	R207 2012/08/02	8.80	Call	Bond Future	5,426.0000	5,515.0000	1.640	0	0	0
2012/03/07	R207 2012/08/02	8.80	Put	Bond Future	925.0000	912.0000	(1.405)	0	0	0
2012/03/07	R207 2012/08/02	8.70	Call	Bond Future	5,038.0000	5,125.0000	1.727	0	0	0
2012/03/07	R207 2012/08/02	8.70	Put	Bond Future	1,048.0000	1,032.0000	(1.527)	0	0	0
2012/03/07	R207 2012/11/01			Bond Future	8.0140	7.9940	(0.250)	0.0000	0.0000	0
2012/03/07	R207 2012/11/01	8.25	Call	Bond Future	3,818.0000	3,851.0000	0.864	0	0	0
2012/03/07	R207 2012/11/01	8.25	Put	Bond Future	2,589.0000	2,517.0000	(2.781)	0	0	0
2012/03/07	R207 2012/11/01	8.30	Call	Bond Future	3,968.0000	4,003.0000	0.882	0	0	0
2012/03/07	R207 2012/11/01	8.30	Put	Bond Future	2,481.0000	2,411.0000	(2.821)	0	0	0
2012/03/07	R207 2012/11/01	8.20	Call	Bond Future	3,670.0000	3,701.0000	0.845	0	0	0
2012/03/07	R207 2012/11/01	8.20	Put	Bond Future	2,700.0000	2,626.0000	(2.741)	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
2012/03/07	R207 2013/02/07			Bond Future	8.0830	8.0620	(0.260)	0.0000	0.0000	0
2012/03/07	R207 2013/02/07	8.25	Call	Bond Future	4,113.0000	4,127.0000	0.340	0	0	0
2012/03/07	R207 2013/02/07	8.25	Put	Bond Future	3,269.0000	3,176.0000	(2.845)	0	0	0
2012/03/07	R207 2013/02/07	8.30	Call	Bond Future	4,254.0000	4,269.0000	0.353	0	0	0
2012/03/07	R207 2013/02/07	8.30	Put	Bond Future	3,159.0000	3,067.0000	(2.912)	0	0	0
2012/03/07	R207 2013/02/07	8.20	Call	Bond Future	3,974.0000	3,987.0000	0.327	0	0	0
2012/03/07	R207 2013/02/07	8.20	Put	Bond Future	3,382.0000	3,288.0000	(2.779)	0	0	0
2012/03/07	R208 2012/05/03			Bond Future	7.9270	7.9080	(0.240)	0.0000	0.0000	9,515
2012/03/07	R208 2012/05/03	9.00	Call	Bond Future	6,232.0000	6,336.0000	1.669	0	0	0
2012/03/07	R208 2012/05/03	9.00	Put	Bond Future	67.0000	57.0000	(14.925)	0	0	0
2012/03/07	R208 2012/05/03	9.05	Call	Bond Future	6,495.0000	6,600.0000	1.617	0	0	0
2012/03/07	R208 2012/05/03	9.05	Put	Bond Future	56.0000	46.0000	(17.857)	0	0	0
2012/03/07	R208 2012/05/03	8.95	Call	Bond Future	5,969.0000	6,071.0000	1.709	0	0	0
2012/03/07	R208 2012/05/03	8.95	Put	Bond Future	79.0000	67.0000	(15.190)	0	0	0
2012/03/07	R208 2012/05/03	7.50	Put	Bond Future	3,050.0000	2,940.0000	(3.607)	0	0	0
2012/03/07	R208 2012/05/03	7.50	Call	Bond Future	443.0000	447.0000	0.903	0	0	3,000
2012/03/07	R208 2012/05/03	7.70	Put	Bond Future	2,172.0000	2,071.0000	(4.650)	0	0	0
2012/03/07	R208 2012/05/03	7.70	Call	Bond Future	797.0000	810.0000	1.631	0	0	1,000
2012/03/07	R208 2012/05/03	8.05	Call	Bond Future	1,788.0000	1,827.0000	2.181	0	0	0
2012/03/07	R208 2012/05/03	8.05	Put	Bond Future	1,054.0000	979.0000	(7.116)	0	0	1,000
2012/03/07	R208 2012/05/03	8.35	Call	Bond Future	2,995.0000	3,060.0000	2.170	0	0	0
2012/03/07	R208 2012/05/03	8.35	Put	Bond Future	500.0000	451.0000	(9.800)	0	0	3,000
2012/03/07	R208 2012/08/02			Bond Future	8.0020	7.9830	(0.237)	0.0000	0.0000	0
2012/03/07	R208 2012/08/02	8.75	Call	Bond Future	5,431.0000	5,525.0000	1.731	0	0	0
2012/03/07	R208 2012/08/02	8.75	Put	Bond Future	1,179.0000	1,162.0000	(1.442)	0	0	0
2012/03/07	R208 2012/08/02	8.80	Call	Bond Future	5,637.0000	5,732.0000	1.685	0	0	0
2012/03/07	R208 2012/08/02	8.80	Put	Bond Future	1,110.0000	1,094.0000	(1.441)	0	0	0
2012/03/07	R208 2012/08/02	8.70	Call	Bond Future	5,228.0000	5,321.0000	1.779	0	0	0
2012/03/07	R208 2012/08/02	8.70	Put	Bond Future	1,253.0000	1,234.0000	(1.516)	0	0	0
2012/03/07	R208 2012/11/01			Bond Future	8.0710	8.0520	(0.235)	0.0000	0.0000	0
2012/03/07	R208 2012/11/01	8.25	Call	Bond Future	3,991.0000	4,039.0000	1.203	0	0	0
2012/03/07	R208 2012/11/01	8.25	Put	Bond Future	2,976.0000	2,915.0000	(2.050)	0	0	0
2012/03/07	R208 2012/11/01	8.30	Call	Bond Future	4,150.0000	4,200.0000	1.205	0	0	0
2012/03/07	R208 2012/11/01	8.30	Put	Bond Future	2,854.0000	2,795.0000	(2.067)	0	0	0

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2012/03/07	R208 2012/11/01	8.20	Call	Bond Future	3,834.0000	3,881.0000	1.226	0	0	0
2012/03/07	R208 2012/11/01	8.20	Put	Bond Future	3,101.0000	3,039.0000	(1.999)	0	0	0
2012/03/07	R208 2013/02/07			Bond Future	8.1360	8.1160	(0.246)	0.0000	0.0000	0
2012/03/07	R208 2013/02/07	8.00	Call	Bond Future	3,649.0000	3,632.0000	(0.466)	0	0	0
2012/03/07	R208 2013/02/07	8.00	Put	Bond Future	4,409.0000	4,281.0000	(2.903)	0	0	0
2012/03/07	R208 2013/02/07	8.05	Call	Bond Future	3,788.0000	3,767.0000	(0.554)	0	0	0
2012/03/07	R208 2013/02/07	8.05	Put	Bond Future	4,268.0000	4,136.0000	(3.093)	0	0	0
2012/03/07	R208 2013/02/07	7.95	Call	Bond Future	3,518.0000	3,500.0000	(0.512)	0	0	0
2012/03/07	R208 2013/02/07	7.95	Put	Bond Future	4,560.0000	4,431.0000	(2.829)	0	0	0
2012/03/07	R209 2012/05/03			Bond Future	8.8340	8.8160	(0.204)	0.0000	0.0000	2,113
2012/03/07	R209 2012/05/03	9.00	Call	Bond Future	2,751.0000	2,796.0000	1.636	0	0	0
2012/03/07	R209 2012/05/03	9.00	Put	Bond Future	1,467.0000	1,371.0000	(6.544)	0	0	0
2012/03/07	R209 2012/05/03	9.05	Call	Bond Future	2,986.0000	3,035.0000	1.641	0	0	0
2012/03/07	R209 2012/05/03	9.05	Put	Bond Future	1,322.0000	1,230.0000	(6.959)	0	0	0
2012/03/07	R209 2012/05/03	8.95	Call	Bond Future	2,525.0000	2,565.0000	1.584	0	0	0
2012/03/07	R209 2012/05/03	8.95	Put	Bond Future	1,624.0000	1,523.0000	(6.219)	0	0	0
2012/03/07	R209 2012/08/02			Bond Future	8.9010	8.8830	(0.202)	0.0000	0.0000	0
2012/03/07	R209 2012/08/02	9.25	Call	Bond Future	5,532.0000	5,594.0000	1.121	0	0	0
2012/03/07	R209 2012/08/02	9.25	Put	Bond Future	2,906.0000	2,828.0000	(2.684)	0	0	0
2012/03/07	R209 2012/08/02	9.30	Call	Bond Future	5,755.0000	5,819.0000	1.112	0	0	0
2012/03/07	R209 2012/08/02	9.30	Put	Bond Future	2,765.0000	2,690.0000	(2.712)	0	0	0
2012/03/07	R209 2012/08/02	9.20	Call	Bond Future	5,312.0000	5,372.0000	1.130	0	0	0
2012/03/07	R209 2012/08/02	9.20	Put	Bond Future	3,053.0000	2,973.0000	(2.620)	0	0	0
2012/03/07	R209 2012/11/01			Bond Future	8.9640	8.9450	(0.212)	0.0000	0.0000	0
2012/03/07	R209 2012/11/01	9.00	Call	Bond Future	5,224.0000	5,335.0000	2.125	0	0	0
2012/03/07	R209 2012/11/01	9.00	Put	Bond Future	4,949.0000	4,915.0000	(0.687)	0	0	0
2012/03/07	R209 2012/11/01	9.05	Call	Bond Future	5,418.0000	5,531.0000	2.086	0	0	0
2012/03/07	R209 2012/11/01	9.05	Put	Bond Future	4,765.0000	4,732.0000	(0.693)	0	0	0
2012/03/07	R209 2012/11/01	8.95	Call	Bond Future	5,038.0000	5,148.0000	2.183	0	0	0
2012/03/07	R209 2012/11/01	8.95	Put	Bond Future	5,145.0000	5,110.0000	(0.680)	0	0	0
2012/03/07	R209 2013/02/07			Bond Future	9.0250	9.0060	(0.211)	0.0000	0.0000	0
2012/03/07	R209 2013/02/07	9.00	Call	Bond Future	5,927.0000	6,010.0000	1.400	0	0	0
2012/03/07	R209 2013/02/07	9.00	Put	Bond Future	6,116.0000	6,056.0000	(0.981)	0	0	0
2012/03/07	R209 2013/02/07	9.05	Call	Bond Future	6,116.0000	6,200.0000	1.373	0	0	0

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2012/03/07	R209 2013/02/07	9.05	Put	Bond Future	5,927.0000	5,867.0000	(1.012)	0	0	0
2012/03/07	R209 2013/02/07	8.95	Call	Bond Future	5,748.0000	5,829.0000	1.409	0	0	0
2012/03/07	R209 2013/02/07	8.95	Put	Bond Future	6,319.0000	6,256.0000	(0.997)	0	0	0
2012/03/07	R210 2012/05/03			Bond Future	140.3922	140.3780	(0.010)	0.0000	0.0000	840
2012/03/07	R210 2012/05/03	139.00	Call	Bond Future	1,392.0000	1,378.0000	(1.006)	0	0	0
2012/03/07	R210 2012/05/03	139.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/07	R210 2012/05/03	139.05	Call	Bond Future	1,342.0000	1,328.0000	(1.043)	0	0	0
2012/03/07	R210 2012/05/03	139.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/07	R210 2012/05/03	138.95	Call	Bond Future	1,442.0000	1,428.0000	(0.971)	0	0	0
2012/03/07	R210 2012/05/03	138.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/07	R211 2012/05/03			Bond Future	118.4523	118.4262	(0.022)	0.0000	0.0000	480
2012/03/07	R211 2012/05/03	118.20	Call	Bond Future	252.0000	226.0000	(10.317)	0	0	0
2012/03/07	R211 2012/05/03	118.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/07	R211 2012/05/03	118.25	Call	Bond Future	202.0000	176.0000	(12.871)	0	0	0
2012/03/07	R211 2012/05/03	118.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/07	R211 2012/05/03	118.15	Call	Bond Future	302.0000	276.0000	(8.609)	0	0	0
2012/03/07	R211 2012/05/03	118.15	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/07	R212 2012/05/03			Bond Future	116.3071	116.0921	(0.185)	0.0000	0.0000	2,842
2012/03/07	R212 2012/05/03	115.30	Call	Bond Future	1,007.0000	792.0000	(21.351)	0	0	0
2012/03/07	R212 2012/05/03	115.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/07	R212 2012/05/03	115.35	Call	Bond Future	957.0000	742.0000	(22.466)	0	0	0
2012/03/07	R212 2012/05/03	115.35	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/07	R212 2012/05/03	115.25	Call	Bond Future	1,057.0000	842.0000	(20.341)	0	0	0
2012/03/07	R212 2012/05/03	115.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/07	R213 2012/05/03			Bond Future	8.7300	8.7120	(0.206)	0.0000	0.0000	1,266
2012/03/07	R213 2012/05/03	9.25	Call	Bond Future	4,701.0000	4,781.0000	1.702	0	0	0
2012/03/07	R213 2012/05/03	9.25	Put	Bond Future	660.0000	595.0000	(9.848)	0	0	0
2012/03/07	R213 2012/05/03	9.30	Call	Bond Future	4,997.0000	5,083.0000	1.721	0	0	0
2012/03/07	R213 2012/05/03	9.30	Put	Bond Future	583.0000	524.0000	(10.120)	0	0	0
2012/03/07	R213 2012/05/03	9.20	Call	Bond Future	4,409.0000	4,485.0000	1.724	0	0	0
2012/03/07	R213 2012/05/03	9.20	Put	Bond Future	744.0000	675.0000	(9.274)	0	0	0
2012/03/07	R213 2012/08/02			Bond Future	8.7990	8.7810	(0.205)	0.0000	0.0000	0

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2012/03/07	R213 2012/08/02	9.25	Call	Bond Future	6,108.0000	6,221.0000	1.850	0	0	0
2012/03/07	R213 2012/08/02	9.25	Put	Bond Future	2,634.0000	2,604.0000	(1.139)	0	0	0
2012/03/07	R213 2012/08/02	9.30	Call	Bond Future	6,347.0000	6,462.0000	1.812	0	0	0
2012/03/07	R213 2012/08/02	9.30	Put	Bond Future	2,502.0000	2,473.0000	(1.159)	0	0	0
2012/03/07	R213 2012/08/02	9.20	Call	Bond Future	5,871.0000	5,983.0000	1.908	0	0	0
2012/03/07	R213 2012/08/02	9.20	Put	Bond Future	2,772.0000	2,740.0000	(1.154)	0	0	0
2012/03/07	R213 2012/11/01			Bond Future	8.8660	8.8470	(0.214)	0.0000	0.0000	0
2012/03/07	R213 2012/11/01	9.00	Call	Bond Future	5,744.0000	5,775.0000	0.540	0	0	0
2012/03/07	R213 2012/11/01	9.00	Put	Bond Future	4,703.0000	4,585.0000	(2.509)	0	0	0
2012/03/07	R213 2012/11/01	9.05	Call	Bond Future	5,952.0000	5,984.0000	0.538	0	0	0
2012/03/07	R213 2012/11/01	9.05	Put	Bond Future	4,527.0000	4,410.0000	(2.584)	0	0	0
2012/03/07	R213 2012/11/01	8.95	Call	Bond Future	5,540.0000	5,574.0000	0.614	0	0	0
2012/03/07	R213 2012/11/01	8.95	Put	Bond Future	4,885.0000	4,770.0000	(2.354)	0	0	0
2012/03/07	R213 2013/02/07			Bond Future	8.9330	8.9140	(0.213)	0.0000	0.0000	0
2012/03/07	R213 2013/02/07	9.00	Call	Bond Future	6,341.0000	6,396.0000	0.867	0	0	0
2012/03/07	R213 2013/02/07	9.00	Put	Bond Future	5,825.0000	5,733.0000	(1.579)	0	0	0
2012/03/07	R213 2013/02/07	9.05	Call	Bond Future	6,540.0000	6,597.0000	0.872	0	0	0
2012/03/07	R213 2013/02/07	9.05	Put	Bond Future	5,643.0000	5,552.0000	(1.613)	0	0	0
2012/03/07	R213 2013/02/07	8.95	Call	Bond Future	6,150.0000	6,205.0000	0.894	0	0	0
2012/03/07	R213 2013/02/07	8.95	Put	Bond Future	6,019.0000	5,927.0000	(1.528)	0	0	0

Total

366440.00