



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 13/03/2012

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
2012/03/13	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/13	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/13	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/13	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/13	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/13	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/13	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/13	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/13	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/13	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/13	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/13	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/13	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/13	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/13	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2012/03/13	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/13	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/13	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/13	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/13	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/13	AL7T 2012/05/03			Index Future	424.1170	424.4590	0.081	0.0000	0.0000	16
2012/03/13	AL7T 2012/08/02			Index Future	430.3320	430.6730	0.079	0.0000	0.0000	0
2012/03/13	ALBI 2012/05/03			Index Future	385.7900	386.0190	0.059	0.0000	0.0000	897
2012/03/13	ALBI 2012/08/02			Index Future	391.4430	391.6700	0.058	0.0000	0.0000	118
2012/03/13	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/13	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/13	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/13	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/13	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/13	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/13	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/13	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/13	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/13	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/13	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/13	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0

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2012/03/13	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/13	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/13	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/13	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/13	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/13	CAAN 2012/03/30			Can-Do Future	0.0124	0.0137	10.484	0.0000	0.0000	0
2012/03/13	CAAO 2012/03/30			Can-Do Future	0.2086	0.2199	5.417	0.0000	0.0000	100,000
2012/03/13	CAAW2012/04/20			Any day expiry	7.6167	7.5877	(0.381)	0.0000	0.0000	0
2012/03/13	CAAW2012/04/20	8.10	Call	Any day expiry	37.0000	34.0000	(8.108)	0	0	0
2012/03/13	CAAW2012/04/20	8.10	Put	Any day expiry	520.0000	546.0000	5.000	0	0	0
2012/03/13	CAAW2012/04/20	8.15	Call	Any day expiry	33.0000	30.0000	(9.091)	0	0	0
2012/03/13	CAAW2012/04/20	8.15	Put	Any day expiry	566.0000	592.0000	4.594	0	0	0
2012/03/13	CAAW2012/04/20	8.05	Call	Any day expiry	43.0000	39.0000	(9.302)	0	0	0
2012/03/13	CAAW2012/04/20	8.05	Put	Any day expiry	476.0000	501.0000	5.252	0	0	0
2012/03/13	CAAX 2012/03/30			Can-Do Future	0.0175	0.0154	(12.000)	0.0000	0.0000	12,500
2012/03/13	CAAY 2012/04/30			Can-Do Future	0.0396	0.0301	(23.990)	0.0000	0.0000	12,500
2012/03/13	CAAZ 2012/06/18			Can-Do Future	0.0608	0.0548	(9.868)	0.0000	0.0000	5,670
2012/03/13	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/13	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/13	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/13	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/13	DAAA 2012/03/29			Any day expiry	7.5943	7.5646	(0.391)	0.0000	0.0000	0

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2012/03/13	DAAA 2012/03/29	7.90	Call	Any day expiry	24.0000	19.0000	(20.833)	0	0	0
2012/03/13	DAAA 2012/03/29	7.90	Put	Any day expiry	330.0000	354.0000	7.273	0	0	0
2012/03/13	DAAA 2012/03/29	7.95	Call	Any day expiry	19.0000	15.0000	(21.053)	0	0	0
2012/03/13	DAAA 2012/03/29	7.95	Put	Any day expiry	375.0000	400.0000	6.667	0	0	0
2012/03/13	DAAA 2012/03/29	7.85	Call	Any day expiry	30.0000	24.0000	(20.000)	0	0	0
2012/03/13	DAAA 2012/03/29	7.85	Put	Any day expiry	286.0000	309.0000	8.042	0	0	0
2012/03/13	GOVI 2012/05/03			GOVI	386.7230	386.9330	0.054	0.0000	0.0000	195
2012/03/13	GOVI 2012/05/03	382.00	Call	GOVI	47,230.0000	49,330.0000	4.446	0	0	0
2012/03/13	GOVI 2012/05/03	382.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/03/13	GOVI 2012/05/03	382.01	Call	GOVI	47,130.0000	49,230.0000	4.456	0	0	0
2012/03/13	GOVI 2012/05/03	382.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/03/13	GOVI 2012/05/03	381.99	Call	GOVI	47,330.0000	49,430.0000	4.437	0	0	0
2012/03/13	GOVI 2012/05/03	381.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/03/13	GOVI 2012/08/02			GOVI	392.3910	392.5980	0.053	0.0000	0.0000	0
2012/03/13	GOVI 2012/08/02	390.00	Call	GOVI	23,910.0000	25,980.0000	8.657	0	0	0
2012/03/13	GOVI 2012/08/02	390.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/03/13	GOVI 2012/08/02	390.01	Call	GOVI	23,810.0000	25,880.0000	8.694	0	0	0
2012/03/13	GOVI 2012/08/02	390.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/03/13	GOVI 2012/08/02	389.99	Call	GOVI	24,010.0000	26,080.0000	8.621	0	0	0
2012/03/13	GOVI 2012/08/02	389.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/03/13	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/03/13	IGOV 2012/05/03			Index Future	171.5020	171.5890	0.051	0.0000	0.0000	515
2012/03/13	IGOV 2012/08/02			Index Future	174.0150	174.1010	0.049	0.0000	0.0000	0
2012/03/13	ILBI 2012/05/03			Index Future	463.7720	464.6220	0.183	0.0000	0.0000	0
2012/03/13	ILBI 2012/08/02			Index Future	472.1320	471.2670	(0.183)	0.0000	0.0000	152
2012/03/13	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2012/03/13	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2012/03/13	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2012/03/13	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0

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2012/03/13	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2012/03/13	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2012/03/13	JBAF 2012/03/20			Jibar Tradeable Future	5.6100	5.6000	(0.178)	0.0000	0.0000	2,390
2012/03/13	JBAF 2012/04/18			Jibar Tradeable Future	5.6200	5.6200	0.000	0.0000	0.0000	0
2012/03/13	JBAF 2012/05/16			Jibar Tradeable Future	5.6300	5.6300	0.000	0.0000	0.0000	0
2012/03/13	JBAF 2012/06/20			Jibar Tradeable Future	5.6600	5.6500	(0.177)	0.0000	0.0000	2,890
2012/03/13	JBAF 2012/07/18			Jibar Tradeable Future	5.6800	5.6700	(0.176)	0.0000	0.0000	0
2012/03/13	JBAF 2012/08/15			Jibar Tradeable Future	5.7100	5.7000	(0.175)	0.0000	0.0000	0
2012/03/13	JBAF 2012/09/19			Jibar Tradeable Future	5.7500	5.7500	0.000	0.0000	0.0000	44,760
2012/03/13	JBAF 2012/12/19			Jibar Tradeable Future	5.9000	5.9000	0.000	0.0000	0.0000	940
2012/03/13	JBAF 2013/03/20			Jibar Tradeable Future	6.0800	6.0900	0.164	0.0000	0.0000	790
2012/03/13	JBAF 2013/06/19			Jibar Tradeable Future	6.2600	6.2800	0.319	0.0000	0.0000	1,250
2012/03/13	JBAF 2013/09/18			Jibar Tradeable Future	6.4500	6.4700	0.310	0.0000	0.0000	1,700
2012/03/13	JBAF 2013/12/18			Jibar Tradeable Future	6.6500	6.6700	0.301	0.0000	0.0000	2,000
2012/03/13	R157 2012/05/03			Bond Future	6.7140	6.7130	(0.015)	0.0000	0.0000	11,534
2012/03/13	R157 2012/05/03	8.25	Call	Bond Future	4,972.0000	4,975.0000	0.060	0	0	0
2012/03/13	R157 2012/05/03	8.25	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2012/03/13	R157 2012/05/03	8.30	Call	Bond Future	5,129.0000	5,132.0000	0.058	0	0	0
2012/03/13	R157 2012/05/03	8.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/13	R157 2012/05/03	8.20	Call	Bond Future	4,814.0000	4,817.0000	0.062	0	0	0
2012/03/13	R157 2012/05/03	8.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/13	R157 2012/05/03	6.25	Put	Bond Future	1,657.0000	1,652.0000	(0.302)	0	0	0
2012/03/13	R157 2012/05/03	6.25	Call	Bond Future	102.0000	100.0000	(1.961)	0	0	1,500
2012/03/13	R157 2012/05/03	6.50	Call	Bond Future	292.0000	288.0000	(1.370)	0	0	0
2012/03/13	R157 2012/05/03	6.50	Put	Bond Future	1,006.0000	999.0000	(0.696)	0	0	1,500
2012/03/13	R157 2012/05/03	6.75	Call	Bond Future	648.0000	644.0000	(0.617)	0	0	0
2012/03/13	R157 2012/05/03	6.75	Put	Bond Future	528.0000	521.0000	(1.326)	0	0	1,500
2012/03/13	R157 2012/08/02			Bond Future	6.7850	6.7850	0.000	0.0000	0.0000	0
2012/03/13	R157 2012/08/02	8.00	Call	Bond Future	3,824.0000	3,822.0000	(0.052)	0	0	0
2012/03/13	R157 2012/08/02	8.00	Put	Bond Future	162.0000	160.0000	(1.235)	0	0	0
2012/03/13	R157 2012/08/02	8.05	Call	Bond Future	3,955.0000	3,954.0000	(0.025)	0	0	0
2012/03/13	R157 2012/08/02	8.05	Put	Bond Future	145.0000	144.0000	(0.690)	0	0	0

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2012/03/13	R157 2012/08/02	7.95	Call	Bond Future	3,693.0000	3,691.0000	(0.054)	0	0	0
2012/03/13	R157 2012/08/02	7.95	Put	Bond Future	178.0000	176.0000	(1.124)	0	0	0
2012/03/13	R157 2012/11/01			Bond Future	6.8390	6.8380	(0.015)	0.0000	0.0000	0
2012/03/13	R157 2012/11/01	7.00	Call	Bond Future	1,593.0000	1,592.0000	(0.063)	0	0	0
2012/03/13	R157 2012/11/01	7.00	Put	Bond Future	1,139.0000	1,135.0000	(0.351)	0	0	0
2012/03/13	R157 2012/11/01	7.05	Call	Bond Future	1,675.0000	1,674.0000	(0.060)	0	0	0
2012/03/13	R157 2012/11/01	7.05	Put	Bond Future	1,080.0000	1,076.0000	(0.370)	0	0	0
2012/03/13	R157 2012/11/01	6.95	Call	Bond Future	1,515.0000	1,514.0000	(0.066)	0	0	0
2012/03/13	R157 2012/11/01	6.95	Put	Bond Future	1,202.0000	1,198.0000	(0.333)	0	0	0
2012/03/13	R157 2013/02/07			Bond Future	6.8880	6.8890	0.015	0.0000	0.0000	0
2012/03/13	R157 2013/02/07	6.75	Call	Bond Future	1,273.0000	1,270.0000	(0.236)	0	0	0
2012/03/13	R157 2013/02/07	6.75	Put	Bond Future	1,627.0000	1,626.0000	(0.061)	0	0	0
2012/03/13	R157 2013/02/07	6.80	Call	Bond Future	1,335.0000	1,332.0000	(0.225)	0	0	0
2012/03/13	R157 2013/02/07	6.80	Put	Bond Future	1,560.0000	1,560.0000	0.000	0	0	0
2012/03/13	R157 2013/02/07	6.70	Call	Bond Future	1,214.0000	1,210.0000	(0.329)	0	0	0
2012/03/13	R157 2013/02/07	6.70	Put	Bond Future	1,696.0000	1,695.0000	(0.059)	0	0	0
2012/03/13	R186 2012/05/03			Bond Future	8.3240	8.3130	(0.132)	0.0000	0.0000	28,388
2012/03/13	R186 2012/05/03	9.00	Call	Bond Future	6,503.0000	6,583.0000	1.230	0	0	0
2012/03/13	R186 2012/05/03	9.00	Put	Bond Future	360.0000	336.0000	(6.667)	0	0	0
2012/03/13	R186 2012/05/03	9.05	Call	Bond Future	6,887.0000	6,970.0000	1.205	0	0	0
2012/03/13	R186 2012/05/03	9.05	Put	Bond Future	308.0000	287.0000	(6.818)	0	0	0
2012/03/13	R186 2012/05/03	8.95	Call	Bond Future	6,123.0000	6,200.0000	1.258	0	0	0
2012/03/13	R186 2012/05/03	8.95	Put	Bond Future	418.0000	391.0000	(6.459)	0	0	0
2012/03/13	R186 2012/05/03	7.90	Put	Bond Future	4,774.0000	4,678.0000	(2.011)	0	0	0
2012/03/13	R186 2012/05/03	7.90	Call	Bond Future	671.0000	679.0000	1.192	0	0	2,250
2012/03/13	R186 2012/05/03	8.20	Put	Bond Future	2,770.0000	2,690.0000	(2.888)	0	0	0
2012/03/13	R186 2012/05/03	8.20	Call	Bond Future	1,591.0000	1,615.0000	1.508	0	0	750
2012/03/13	R186 2012/05/03	8.50	Call	Bond Future	3,062.0000	3,108.0000	1.502	0	0	0
2012/03/13	R186 2012/05/03	8.50	Put	Bond Future	1,417.0000	1,359.0000	(4.093)	0	0	750
2012/03/13	R186 2012/05/03	8.85	Call	Bond Future	5,381.0000	5,452.0000	1.319	0	0	0
2012/03/13	R186 2012/05/03	8.85	Put	Bond Future	560.0000	527.0000	(5.893)	0	0	2,250
2012/03/13	R186 2012/08/02			Bond Future	8.3990	8.3880	(0.131)	0.0000	0.0000	360
2012/03/13	R186 2012/08/02	8.75	Call	Bond Future	6,301.0000	6,351.0000	0.794	0	0	0
2012/03/13	R186 2012/08/02	8.75	Put	Bond Future	3,112.0000	3,060.0000	(1.671)	0	0	0

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2012/03/13	R186 2012/08/02	8.80	Call	Bond Future	6,580.0000	6,631.0000	0.775	0	0	0
2012/03/13	R186 2012/08/02	8.80	Put	Bond Future	2,947.0000	2,896.0000	(1.731)	0	0	0
2012/03/13	R186 2012/08/02	8.70	Call	Bond Future	6,028.0000	6,075.0000	0.780	0	0	0
2012/03/13	R186 2012/08/02	8.70	Put	Bond Future	3,286.0000	3,231.0000	(1.674)	0	0	0
2012/03/13	R186 2012/08/02	8.25	Put	Bond Future	5,241.0000	5,172.0000	(1.317)	0	0	0
2012/03/13	R186 2012/08/02	8.25	Call	Bond Future	3,849.0000	3,882.0000	0.857	0	0	8,750
2012/03/13	R186 2012/08/02	8.66	Call	Bond Future	5,812.0000	5,858.0000	0.791	0	0	0
2012/03/13	R186 2012/08/02	8.66	Put	Bond Future	3,429.0000	3,373.0000	(1.633)	0	0	276
2012/03/13	R186 2012/08/02	7.66	Put	Bond Future	8,970.0000	8,883.0000	(0.970)	0	0	0
2012/03/13	R186 2012/08/02	7.66	Call	Bond Future	1,826.0000	1,841.0000	0.821	0	0	276
2012/03/13	R186 2012/08/02	7.76	Put	Bond Future	8,243.0000	8,159.0000	(1.019)	0	0	0
2012/03/13	R186 2012/08/02	7.76	Call	Bond Future	2,102.0000	2,120.0000	0.856	0	0	43
2012/03/13	R186 2012/08/02	8.76	Call	Bond Future	6,357.0000	6,406.0000	0.771	0	0	0
2012/03/13	R186 2012/08/02	8.76	Put	Bond Future	3,079.0000	3,026.0000	(1.721)	0	0	43
2012/03/13	R186 2012/11/01			Bond Future	8.4660	8.4540	(0.142)	0.0000	0.0000	0
2012/03/13	R186 2012/11/01	8.75	Call	Bond Future	7,072.0000	7,125.0000	0.749	0	0	0
2012/03/13	R186 2012/11/01	8.75	Put	Bond Future	4,528.0000	4,472.0000	(1.237)	0	0	0
2012/03/13	R186 2012/11/01	8.80	Call	Bond Future	7,329.0000	7,383.0000	0.737	0	0	0
2012/03/13	R186 2012/11/01	8.80	Put	Bond Future	4,345.0000	4,290.0000	(1.266)	0	0	0
2012/03/13	R186 2012/11/01	8.70	Call	Bond Future	6,818.0000	6,869.0000	0.748	0	0	0
2012/03/13	R186 2012/11/01	8.70	Put	Bond Future	4,716.0000	4,658.0000	(1.230)	0	0	0
2012/03/13	R186 2013/02/07			Bond Future	8.5340	8.5230	(0.129)	0.0000	0.0000	0
2012/03/13	R186 2013/02/07	8.50	Call	Bond Future	6,502.0000	6,544.0000	0.646	0	0	0
2012/03/13	R186 2013/02/07	8.50	Put	Bond Future	6,806.0000	6,750.0000	(0.823)	0	0	0
2012/03/13	R186 2013/02/07	8.55	Call	Bond Future	6,730.0000	6,772.0000	0.624	0	0	0
2012/03/13	R186 2013/02/07	8.55	Put	Bond Future	6,587.0000	6,531.0000	(0.850)	0	0	0
2012/03/13	R186 2013/02/07	8.45	Call	Bond Future	6,286.0000	6,326.0000	0.636	0	0	0
2012/03/13	R186 2013/02/07	8.45	Put	Bond Future	7,039.0000	6,981.0000	(0.824)	0	0	0
2012/03/13	R189 2012/05/03			Bond Future	215.5342	215.5097	(0.011)	0.0000	0.0000	0
2012/03/13	R189 2012/05/03	215.00	Call	Bond Future	534.0000	510.0000	(4.494)	0	0	0
2012/03/13	R189 2012/05/03	215.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/13	R189 2012/05/03	215.05	Call	Bond Future	484.0000	460.0000	(4.959)	0	0	0
2012/03/13	R189 2012/05/03	215.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/13	R189 2012/05/03	214.95	Call	Bond Future	584.0000	560.0000	(4.110)	0	0	0

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2012/03/13	R189 2012/05/03	214.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/13	R197 2012/05/03			Bond Future	254.1971	254.5326	0.132	0.0000	0.0000	999
2012/03/13	R197 2012/05/03	251.00	Call	Bond Future	3,197.0000	3,533.0000	10.510	0	0	0
2012/03/13	R197 2012/05/03	251.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/13	R197 2012/05/03	251.05	Call	Bond Future	3,147.0000	3,483.0000	10.677	0	0	0
2012/03/13	R197 2012/05/03	251.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/13	R197 2012/05/03	250.95	Call	Bond Future	3,247.0000	3,583.0000	10.348	0	0	0
2012/03/13	R197 2012/05/03	250.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/13	R201 2012/05/03			Bond Future	6.0940	6.0890	(0.082)	0.0000	0.0000	1,658
2012/03/13	R201 2012/05/03	7.75	Call	Bond Future	4,016.0000	4,028.0000	0.299	0	0	0
2012/03/13	R201 2012/05/03	7.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/13	R201 2012/05/03	7.80	Call	Bond Future	4,134.0000	4,146.0000	0.290	0	0	0
2012/03/13	R201 2012/05/03	7.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/13	R201 2012/05/03	7.70	Call	Bond Future	3,897.0000	3,910.0000	0.334	0	0	0
2012/03/13	R201 2012/05/03	7.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/13	R201 2012/08/02			Bond Future	6.1130	6.1070	(0.098)	0.0000	0.0000	0
2012/03/13	R201 2012/08/02	7.50	Call	Bond Future	3,123.0000	3,135.0000	0.384	0	0	0
2012/03/13	R201 2012/08/02	7.50	Put	Bond Future	50.0000	48.0000	(4.000)	0	0	0
2012/03/13	R201 2012/08/02	7.55	Call	Bond Future	3,226.0000	3,238.0000	0.372	0	0	0
2012/03/13	R201 2012/08/02	7.55	Put	Bond Future	44.0000	43.0000	(2.273)	0	0	0
2012/03/13	R201 2012/08/02	7.45	Call	Bond Future	3,022.0000	3,033.0000	0.364	0	0	0
2012/03/13	R201 2012/08/02	7.45	Put	Bond Future	58.0000	55.0000	(5.172)	0	0	0
2012/03/13	R201 2012/11/01			Bond Future	6.0890	6.0820	(0.115)	0.0000	0.0000	0
2012/03/13	R201 2012/11/01	6.50	Call	Bond Future	1,361.0000	1,368.0000	0.514	0	0	0
2012/03/13	R201 2012/11/01	6.50	Put	Bond Future	531.0000	523.0000	(1.507)	0	0	0
2012/03/13	R201 2012/11/01	6.55	Call	Bond Future	1,428.0000	1,436.0000	0.560	0	0	0
2012/03/13	R201 2012/11/01	6.55	Put	Bond Future	497.0000	491.0000	(1.207)	0	0	0
2012/03/13	R201 2012/11/01	6.45	Call	Bond Future	1,294.0000	1,301.0000	0.541	0	0	0
2012/03/13	R201 2012/11/01	6.45	Put	Bond Future	564.0000	557.0000	(1.241)	0	0	0
2012/03/13	R201 2013/02/07			Bond Future	6.0250	6.0200	(0.083)	0.0000	0.0000	0
2012/03/13	R201 2013/02/07	6.25	Call	Bond Future	1,132.0000	1,136.0000	0.353	0	0	0
2012/03/13	R201 2013/02/07	6.25	Put	Bond Future	731.0000	726.0000	(0.684)	0	0	0
2012/03/13	R201 2013/02/07	6.30	Call	Bond Future	1,186.0000	1,190.0000	0.337	0	0	0



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2012/03/13	R201 2013/02/07	6.30	Put	Bond Future	697.0000	692.0000	(0.717)	0	0	0
2012/03/13	R201 2013/02/07	6.20	Call	Bond Future	1,079.0000	1,083.0000	0.371	0	0	0
2012/03/13	R201 2013/02/07	6.20	Put	Bond Future	767.0000	762.0000	(0.652)	0	0	0
2012/03/13	R202 2012/05/03			Bond Future	190.0500	190.0429	(0.004)	0.0000	0.0000	36,952
2012/03/13	R202 2012/05/03	190.00	Call	Bond Future	50.0000	43.0000	(14.000)	0	0	0
2012/03/13	R202 2012/05/03	190.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/13	R202 2012/05/03	190.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/13	R202 2012/05/03	190.05	Put	Bond Future	0.0000	7.0000	100.000	0	0	0
2012/03/13	R202 2012/05/03	189.95	Call	Bond Future	100.0000	93.0000	(7.000)	0	0	0
2012/03/13	R202 2012/05/03	189.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/13	R203 2012/05/03			Bond Future	7.2830	7.2830	0.000	0.0000	0.0000	3,856
2012/03/13	R203 2012/05/03	8.75	Call	Bond Future	6,331.0000	6,331.0000	0.000	0	0	0
2012/03/13	R203 2012/05/03	8.75	Put	Bond Future	2.0000	2.0000	0.000	0	0	0
2012/03/13	R203 2012/05/03	8.80	Call	Bond Future	6,538.0000	6,537.0000	(0.015)	0	0	0
2012/03/13	R203 2012/05/03	8.80	Put	Bond Future	2.0000	1.0000	(50.000)	0	0	0
2012/03/13	R203 2012/05/03	8.70	Call	Bond Future	6,124.0000	6,124.0000	0.000	0	0	0
2012/03/13	R203 2012/05/03	8.70	Put	Bond Future	3.0000	3.0000	0.000	0	0	0
2012/03/13	R203 2012/05/03	7.00	Put	Bond Future	1,661.0000	1,654.0000	(0.421)	0	0	0
2012/03/13	R203 2012/05/03	7.00	Call	Bond Future	383.0000	376.0000	(1.828)	0	0	4,200
2012/03/13	R203 2012/05/03	7.15	Put	Bond Future	1,214.0000	1,206.0000	(0.659)	0	0	0
2012/03/13	R203 2012/05/03	7.15	Call	Bond Future	616.0000	608.0000	(1.299)	0	0	1,400
2012/03/13	R203 2012/05/03	7.45	Call	Bond Future	1,319.0000	1,311.0000	(0.607)	0	0	0
2012/03/13	R203 2012/05/03	7.45	Put	Bond Future	574.0000	566.0000	(1.394)	0	0	1,400
2012/03/13	R203 2012/05/03	7.80	Call	Bond Future	2,480.0000	2,475.0000	(0.202)	0	0	0
2012/03/13	R203 2012/05/03	7.80	Put	Bond Future	194.0000	189.0000	(2.577)	0	0	4,200
2012/03/13	R203 2012/08/02			Bond Future	7.3620	7.3610	(0.014)	0.0000	0.0000	0
2012/03/13	R203 2012/08/02	8.50	Call	Bond Future	5,145.0000	5,145.0000	0.000	0	0	0
2012/03/13	R203 2012/08/02	8.50	Put	Bond Future	401.0000	397.0000	(0.998)	0	0	0
2012/03/13	R203 2012/08/02	8.55	Call	Bond Future	5,315.0000	5,315.0000	0.000	0	0	0
2012/03/13	R203 2012/08/02	8.55	Put	Bond Future	369.0000	365.0000	(1.084)	0	0	0
2012/03/13	R203 2012/08/02	8.45	Call	Bond Future	4,974.0000	4,973.0000	(0.020)	0	0	0
2012/03/13	R203 2012/08/02	8.45	Put	Bond Future	433.0000	428.0000	(1.155)	0	0	0
2012/03/13	R203 2012/11/01			Bond Future	7.4300	7.4290	(0.013)	0.0000	0.0000	0

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2012/03/13	R203 2012/11/01	7.75	Call	Bond Future	2,968.0000	2,966.0000	(0.067)	0	0	0
2012/03/13	R203 2012/11/01	7.75	Put	Bond Future	1,667.0000	1,661.0000	(0.360)	0	0	0
2012/03/13	R203 2012/11/01	7.80	Call	Bond Future	3,092.0000	3,090.0000	(0.065)	0	0	0
2012/03/13	R203 2012/11/01	7.80	Put	Bond Future	1,589.0000	1,583.0000	(0.378)	0	0	0
2012/03/13	R203 2012/11/01	7.70	Call	Bond Future	2,846.0000	2,844.0000	(0.070)	0	0	0
2012/03/13	R203 2012/11/01	7.70	Put	Bond Future	1,747.0000	1,741.0000	(0.343)	0	0	0
2012/03/13	R203 2013/02/07			Bond Future	7.5010	7.5010	0.000	0.0000	0.0000	0
2012/03/13	R203 2013/02/07	6.50	Call	Bond Future	980.0000	977.0000	(0.306)	0	0	0
2012/03/13	R203 2013/02/07	6.50	Put	Bond Future	4,964.0000	4,961.0000	(0.060)	0	0	0
2012/03/13	R203 2013/02/07	6.55	Call	Bond Future	1,035.0000	1,032.0000	(0.290)	0	0	0
2012/03/13	R203 2013/02/07	6.55	Put	Bond Future	4,816.0000	4,813.0000	(0.062)	0	0	0
2012/03/13	R203 2013/02/07	6.45	Call	Bond Future	930.0000	927.0000	(0.323)	0	0	0
2012/03/13	R203 2013/02/07	6.45	Put	Bond Future	5,118.0000	5,115.0000	(0.059)	0	0	0
2012/03/13	R204 2012/05/03			Bond Future	7.5860	7.5800	(0.079)	0.0000	0.0000	3,396
2012/03/13	R204 2012/05/03	8.75	Call	Bond Future	5,856.0000	5,886.0000	0.512	0	0	0
2012/03/13	R204 2012/05/03	8.75	Put	Bond Future	21.0000	20.0000	(4.762)	0	0	0
2012/03/13	R204 2012/05/03	8.80	Call	Bond Future	6,093.0000	6,123.0000	0.492	0	0	0
2012/03/13	R204 2012/05/03	8.80	Put	Bond Future	17.0000	15.0000	(11.765)	0	0	0
2012/03/13	R204 2012/05/03	8.70	Call	Bond Future	5,619.0000	5,648.0000	0.516	0	0	0
2012/03/13	R204 2012/05/03	8.70	Put	Bond Future	26.0000	24.0000	(7.692)	0	0	0
2012/03/13	R204 2012/05/03	7.00	Put	Bond Future	3,257.0000	3,225.0000	(0.982)	0	0	0
2012/03/13	R204 2012/05/03	7.00	Call	Bond Future	153.0000	152.0000	(0.654)	0	0	550
2012/03/13	R204 2012/05/03	7.75	Call	Bond Future	1,551.0000	1,561.0000	0.645	0	0	0
2012/03/13	R204 2012/05/03	7.75	Put	Bond Future	703.0000	682.0000	(2.987)	0	0	550
2012/03/13	R204 2012/08/02			Bond Future	7.6680	7.6620	(0.078)	0.0000	0.0000	0
2012/03/13	R204 2012/08/02	8.50	Call	Bond Future	4,884.0000	4,901.0000	0.348	0	0	0
2012/03/13	R204 2012/08/02	8.50	Put	Bond Future	812.0000	799.0000	(1.601)	0	0	0
2012/03/13	R204 2012/08/02	8.55	Call	Bond Future	5,070.0000	5,087.0000	0.335	0	0	0
2012/03/13	R204 2012/08/02	8.55	Put	Bond Future	760.0000	747.0000	(1.711)	0	0	0
2012/03/13	R204 2012/08/02	8.45	Call	Bond Future	4,700.0000	4,717.0000	0.362	0	0	0
2012/03/13	R204 2012/08/02	8.45	Put	Bond Future	867.0000	854.0000	(1.499)	0	0	0
2012/03/13	R204 2012/11/01			Bond Future	7.7390	7.7330	(0.078)	0.0000	0.0000	0
2012/03/13	R204 2012/11/01	8.00	Call	Bond Future	3,465.0000	3,476.0000	0.317	0	0	0
2012/03/13	R204 2012/11/01	8.00	Put	Bond Future	2,211.0000	2,193.0000	(0.814)	0	0	0

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2012/03/13	R204 2012/11/01	8.05	Call	Bond Future	3,607.0000	3,618.0000	0.305	0	0	0
2012/03/13	R204 2012/11/01	8.05	Put	Bond Future	2,114.0000	2,096.0000	(0.851)	0	0	0
2012/03/13	R204 2012/11/01	7.95	Call	Bond Future	3,326.0000	3,336.0000	0.301	0	0	0
2012/03/13	R204 2012/11/01	7.95	Put	Bond Future	2,310.0000	2,291.0000	(0.823)	0	0	0
2012/03/13	R204 2013/02/07			Bond Future	7.8110	7.8050	(0.077)	0.0000	0.0000	0
2012/03/13	R204 2013/02/07	8.00	Call	Bond Future	3,668.0000	3,678.0000	0.273	0	0	0
2012/03/13	R204 2013/02/07	8.00	Put	Bond Future	2,793.0000	2,775.0000	(0.644)	0	0	0
2012/03/13	R204 2013/02/07	8.05	Call	Bond Future	3,799.0000	3,810.0000	0.290	0	0	0
2012/03/13	R204 2013/02/07	8.05	Put	Bond Future	2,694.0000	2,677.0000	(0.631)	0	0	0
2012/03/13	R204 2013/02/07	7.95	Call	Bond Future	3,538.0000	3,548.0000	0.283	0	0	0
2012/03/13	R204 2013/02/07	7.95	Put	Bond Future	2,894.0000	2,876.0000	(0.622)	0	0	0
2012/03/13	R206 2012/05/03			Bond Future	5.9640	5.9630	(0.017)	0.0000	0.0000	890
2012/03/13	R206 2012/05/03	7.50	Call	Bond Future	2,434.0000	2,435.0000	0.041	0	0	0
2012/03/13	R206 2012/05/03	7.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/13	R206 2012/05/03	7.55	Call	Bond Future	2,512.0000	2,513.0000	0.040	0	0	0
2012/03/13	R206 2012/05/03	7.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/13	R206 2012/05/03	7.45	Call	Bond Future	2,356.0000	2,357.0000	0.042	0	0	0
2012/03/13	R206 2012/05/03	7.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/13	R206 2012/08/02			Bond Future	5.9720	5.9720	0.000	0.0000	0.0000	0
2012/03/13	R206 2012/08/02	7.25	Call	Bond Future	1,772.0000	1,771.0000	(0.056)	0	0	0
2012/03/13	R206 2012/08/02	7.25	Put	Bond Future	31.0000	30.0000	(3.226)	0	0	0
2012/03/13	R206 2012/08/02	7.30	Call	Bond Future	1,835.0000	1,834.0000	(0.054)	0	0	0
2012/03/13	R206 2012/08/02	7.30	Put	Bond Future	27.0000	26.0000	(3.704)	0	0	0
2012/03/13	R206 2012/08/02	7.20	Call	Bond Future	1,709.0000	1,708.0000	(0.059)	0	0	0
2012/03/13	R206 2012/08/02	7.20	Put	Bond Future	35.0000	34.0000	(2.857)	0	0	0
2012/03/13	R206 2012/11/01			Bond Future	5.8930	5.8940	0.017	0.0000	0.0000	0
2012/03/13	R206 2012/11/01	6.00	Call	Bond Future	526.0000	525.0000	(0.190)	0	0	0
2012/03/13	R206 2012/11/01	6.00	Put	Bond Future	403.0000	403.0000	0.000	0	0	0
2012/03/13	R206 2012/11/01	6.05	Call	Bond Future	559.0000	557.0000	(0.358)	0	0	0
2012/03/13	R206 2012/11/01	6.05	Put	Bond Future	379.0000	378.0000	(0.264)	0	0	0
2012/03/13	R206 2012/11/01	5.95	Call	Bond Future	494.0000	493.0000	(0.202)	0	0	0
2012/03/13	R206 2012/11/01	5.95	Put	Bond Future	428.0000	429.0000	0.234	0	0	0
2012/03/13	R206 2013/02/07			Bond Future	5.7050	5.7100	0.088	0.0000	0.0000	0
2012/03/13	R206 2013/02/07	6.00	Call	Bond Future	580.0000	577.0000	(0.517)	0	0	0

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2012/03/13	R206 2013/02/07	6.00	Put	Bond Future	315.0000	317.0000	0.635	0	0	0
2012/03/13	R206 2013/02/07	6.05	Call	Bond Future	608.0000	605.0000	(0.493)	0	0	0
2012/03/13	R206 2013/02/07	6.05	Put	Bond Future	299.0000	300.0000	0.334	0	0	0
2012/03/13	R206 2013/02/07	5.95	Call	Bond Future	552.0000	549.0000	(0.543)	0	0	0
2012/03/13	R206 2013/02/07	5.95	Put	Bond Future	332.0000	334.0000	0.602	0	0	0
2012/03/13	R207 2012/05/03			Bond Future	7.8110	7.7940	(0.218)	0.0000	0.0000	26,269
2012/03/13	R207 2012/05/03	8.75	Call	Bond Future	5,146.0000	5,233.0000	1.691	0	0	0
2012/03/13	R207 2012/05/03	8.75	Put	Bond Future	73.0000	65.0000	(10.959)	0	0	0
2012/03/13	R207 2012/05/03	8.80	Call	Bond Future	5,393.0000	5,482.0000	1.650	0	0	0
2012/03/13	R207 2012/05/03	8.80	Put	Bond Future	60.0000	54.0000	(10.000)	0	0	0
2012/03/13	R207 2012/05/03	8.70	Call	Bond Future	4,899.0000	4,985.0000	1.755	0	0	0
2012/03/13	R207 2012/05/03	8.70	Put	Bond Future	88.0000	79.0000	(10.227)	0	0	0
2012/03/13	R207 2012/05/03	7.45	Put	Bond Future	2,481.0000	2,402.0000	(3.184)	0	0	0
2012/03/13	R207 2012/05/03	7.45	Call	Bond Future	438.0000	454.0000	3.653	0	0	2,400
2012/03/13	R207 2012/05/03	7.65	Put	Bond Future	1,705.0000	1,636.0000	(4.047)	0	0	0
2012/03/13	R207 2012/05/03	7.65	Call	Bond Future	800.0000	826.0000	3.250	0	0	800
2012/03/13	R207 2012/05/03	8.00	Call	Bond Future	1,814.0000	1,864.0000	2.756	0	0	0
2012/03/13	R207 2012/05/03	8.00	Put	Bond Future	765.0000	720.0000	(5.882)	0	0	800
2012/03/13	R207 2012/05/03	8.30	Call	Bond Future	3,015.0000	3,085.0000	2.322	0	0	0
2012/03/13	R207 2012/05/03	8.30	Put	Bond Future	331.0000	306.0000	(7.553)	0	0	2,400
2012/03/13	R207 2012/08/02			Bond Future	7.8940	7.8770	(0.215)	0.0000	0.0000	0
2012/03/13	R207 2012/08/02	8.75	Call	Bond Future	5,404.0000	5,469.0000	1.203	0	0	0
2012/03/13	R207 2012/08/02	8.75	Put	Bond Future	899.0000	871.0000	(3.115)	0	0	0
2012/03/13	R207 2012/08/02	8.80	Call	Bond Future	5,603.0000	5,669.0000	1.178	0	0	0
2012/03/13	R207 2012/08/02	8.80	Put	Bond Future	843.0000	816.0000	(3.203)	0	0	0
2012/03/13	R207 2012/08/02	8.70	Call	Bond Future	5,208.0000	5,271.0000	1.210	0	0	0
2012/03/13	R207 2012/08/02	8.70	Put	Bond Future	958.0000	929.0000	(3.027)	0	0	0
2012/03/13	R207 2012/11/01			Bond Future	7.9640	7.9460	(0.226)	0.0000	0.0000	0
2012/03/13	R207 2012/11/01	8.25	Call	Bond Future	3,911.0000	3,961.0000	1.278	0	0	0
2012/03/13	R207 2012/11/01	8.25	Put	Bond Future	2,419.0000	2,374.0000	(1.860)	0	0	0
2012/03/13	R207 2012/11/01	8.30	Call	Bond Future	4,066.0000	4,117.0000	1.254	0	0	0
2012/03/13	R207 2012/11/01	8.30	Put	Bond Future	2,316.0000	2,272.0000	(1.900)	0	0	0
2012/03/13	R207 2012/11/01	8.20	Call	Bond Future	3,759.0000	3,808.0000	1.304	0	0	0
2012/03/13	R207 2012/11/01	8.20	Put	Bond Future	2,526.0000	2,480.0000	(1.821)	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
2012/03/13	R207 2013/02/07			Bond Future	8.0360	8.0190	(0.212)	0.0000	0.0000	0
2012/03/13	R207 2013/02/07	8.25	Call	Bond Future	4,175.0000	4,219.0000	1.054	0	0	0
2012/03/13	R207 2013/02/07	8.25	Put	Bond Future	3,092.0000	3,049.0000	(1.391)	0	0	0
2012/03/13	R207 2013/02/07	8.30	Call	Bond Future	4,318.0000	4,363.0000	1.042	0	0	0
2012/03/13	R207 2013/02/07	8.30	Put	Bond Future	2,984.0000	2,942.0000	(1.408)	0	0	0
2012/03/13	R207 2013/02/07	8.20	Call	Bond Future	4,033.0000	4,076.0000	1.066	0	0	0
2012/03/13	R207 2013/02/07	8.20	Put	Bond Future	3,201.0000	3,158.0000	(1.343)	0	0	0
2012/03/13	R208 2012/05/03			Bond Future	7.8700	7.8590	(0.140)	0.0000	0.0000	9,510
2012/03/13	R208 2012/05/03	9.00	Call	Bond Future	6,545.0000	6,608.0000	0.963	0	0	0
2012/03/13	R208 2012/05/03	9.00	Put	Bond Future	37.0000	34.0000	(8.108)	0	0	0
2012/03/13	R208 2012/05/03	9.05	Call	Bond Future	6,812.0000	6,875.0000	0.925	0	0	0
2012/03/13	R208 2012/05/03	9.05	Put	Bond Future	30.0000	26.0000	(13.333)	0	0	0
2012/03/13	R208 2012/05/03	8.95	Call	Bond Future	6,277.0000	6,339.0000	0.988	0	0	0
2012/03/13	R208 2012/05/03	8.95	Put	Bond Future	45.0000	40.0000	(11.111)	0	0	0
2012/03/13	R208 2012/05/03	7.50	Put	Bond Future	2,721.0000	2,661.0000	(2.205)	0	0	0
2012/03/13	R208 2012/05/03	7.50	Call	Bond Future	456.0000	463.0000	1.535	0	0	3,000
2012/03/13	R208 2012/05/03	7.70	Put	Bond Future	1,870.0000	1,818.0000	(2.781)	0	0	0
2012/03/13	R208 2012/05/03	7.70	Call	Bond Future	838.0000	852.0000	1.671	0	0	1,000
2012/03/13	R208 2012/05/03	8.05	Call	Bond Future	1,911.0000	1,941.0000	1.570	0	0	0
2012/03/13	R208 2012/05/03	8.05	Put	Bond Future	834.0000	798.0000	(4.317)	0	0	1,000
2012/03/13	R208 2012/05/03	8.35	Call	Bond Future	3,197.0000	3,242.0000	1.408	0	0	0
2012/03/13	R208 2012/05/03	8.35	Put	Bond Future	359.0000	338.0000	(5.850)	0	0	3,000
2012/03/13	R208 2012/08/02			Bond Future	7.9450	7.9330	(0.151)	0.0000	0.0000	0
2012/03/13	R208 2012/08/02	8.75	Call	Bond Future	5,653.0000	5,699.0000	0.814	0	0	0
2012/03/13	R208 2012/08/02	8.75	Put	Bond Future	1,067.0000	1,042.0000	(2.343)	0	0	0
2012/03/13	R208 2012/08/02	8.80	Call	Bond Future	5,863.0000	5,910.0000	0.802	0	0	0
2012/03/13	R208 2012/08/02	8.80	Put	Bond Future	1,002.0000	978.0000	(2.395)	0	0	0
2012/03/13	R208 2012/08/02	8.70	Call	Bond Future	5,445.0000	5,490.0000	0.826	0	0	0
2012/03/13	R208 2012/08/02	8.70	Put	Bond Future	1,135.0000	1,110.0000	(2.203)	0	0	0
2012/03/13	R208 2012/11/01			Bond Future	8.0110	7.9990	(0.150)	0.0000	0.0000	0
2012/03/13	R208 2012/11/01	8.25	Call	Bond Future	4,139.0000	4,172.0000	0.797	0	0	0
2012/03/13	R208 2012/11/01	8.25	Put	Bond Future	2,780.0000	2,744.0000	(1.295)	0	0	0
2012/03/13	R208 2012/11/01	8.30	Call	Bond Future	4,303.0000	4,337.0000	0.790	0	0	0
2012/03/13	R208 2012/11/01	8.30	Put	Bond Future	2,663.0000	2,628.0000	(1.314)	0	0	0

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2012/03/13	R208 2012/11/01	8.20	Call	Bond Future	3,977.0000	4,009.0000	0.805	0	0	0
2012/03/13	R208 2012/11/01	8.20	Put	Bond Future	2,900.0000	2,863.0000	(1.276)	0	0	0
2012/03/13	R208 2013/02/07			Bond Future	8.0780	8.0670	(0.136)	0.0000	0.0000	0
2012/03/13	R208 2013/02/07	8.00	Call	Bond Future	3,709.0000	3,734.0000	0.674	0	0	0
2012/03/13	R208 2013/02/07	8.00	Put	Bond Future	4,146.0000	4,110.0000	(0.868)	0	0	0
2012/03/13	R208 2013/02/07	8.05	Call	Bond Future	3,846.0000	3,871.0000	0.650	0	0	0
2012/03/13	R208 2013/02/07	8.05	Put	Bond Future	4,003.0000	3,966.0000	(0.924)	0	0	0
2012/03/13	R208 2013/02/07	7.95	Call	Bond Future	3,574.0000	3,598.0000	0.672	0	0	0
2012/03/13	R208 2013/02/07	7.95	Put	Bond Future	4,293.0000	4,255.0000	(0.885)	0	0	0
2012/03/13	R209 2012/05/03			Bond Future	8.7880	8.7720	(0.182)	0.0000	0.0000	2,113
2012/03/13	R209 2012/05/03	9.00	Call	Bond Future	2,850.0000	2,915.0000	2.281	0	0	0
2012/03/13	R209 2012/05/03	9.00	Put	Bond Future	1,204.0000	1,142.0000	(5.150)	0	0	0
2012/03/13	R209 2012/05/03	9.05	Call	Bond Future	3,099.0000	3,168.0000	2.227	0	0	0
2012/03/13	R209 2012/05/03	9.05	Put	Bond Future	1,073.0000	1,015.0000	(5.405)	0	0	0
2012/03/13	R209 2012/05/03	8.95	Call	Bond Future	2,611.0000	2,672.0000	2.336	0	0	0
2012/03/13	R209 2012/05/03	8.95	Put	Bond Future	1,348.0000	1,282.0000	(4.896)	0	0	0
2012/03/13	R209 2012/08/02			Bond Future	8.8550	8.8390	(0.181)	0.0000	0.0000	0
2012/03/13	R209 2012/08/02	9.25	Call	Bond Future	5,666.0000	5,733.0000	1.182	0	0	0
2012/03/13	R209 2012/08/02	9.25	Put	Bond Future	2,682.0000	2,624.0000	(2.163)	0	0	0
2012/03/13	R209 2012/08/02	9.30	Call	Bond Future	5,895.0000	5,964.0000	1.170	0	0	0
2012/03/13	R209 2012/08/02	9.30	Put	Bond Future	2,548.0000	2,491.0000	(2.237)	0	0	0
2012/03/13	R209 2012/08/02	9.20	Call	Bond Future	5,441.0000	5,506.0000	1.195	0	0	0
2012/03/13	R209 2012/08/02	9.20	Put	Bond Future	2,824.0000	2,764.0000	(2.125)	0	0	0
2012/03/13	R209 2012/11/01			Bond Future	8.9160	8.8990	(0.191)	0.0000	0.0000	0
2012/03/13	R209 2012/11/01	9.00	Call	Bond Future	5,405.0000	5,467.0000	1.147	0	0	0
2012/03/13	R209 2012/11/01	9.00	Put	Bond Future	4,762.0000	4,692.0000	(1.470)	0	0	0
2012/03/13	R209 2012/11/01	9.05	Call	Bond Future	5,603.0000	5,667.0000	1.142	0	0	0
2012/03/13	R209 2012/11/01	9.05	Put	Bond Future	4,581.0000	4,514.0000	(1.463)	0	0	0
2012/03/13	R209 2012/11/01	8.95	Call	Bond Future	5,215.0000	5,275.0000	1.151	0	0	0
2012/03/13	R209 2012/11/01	8.95	Put	Bond Future	4,954.0000	4,882.0000	(1.453)	0	0	0
2012/03/13	R209 2013/02/07			Bond Future	8.9790	8.9620	(0.189)	0.0000	0.0000	0
2012/03/13	R209 2013/02/07	9.00	Call	Bond Future	6,076.0000	6,138.0000	1.020	0	0	0
2012/03/13	R209 2013/02/07	9.00	Put	Bond Future	5,916.0000	5,849.0000	(1.133)	0	0	0
2012/03/13	R209 2013/02/07	9.05	Call	Bond Future	6,269.0000	6,332.0000	1.005	0	0	0

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2012/03/13	R209 2013/02/07	9.05	Put	Bond Future	5,731.0000	5,664.0000	(1.169)	0	0	0
2012/03/13	R209 2013/02/07	8.95	Call	Bond Future	5,893.0000	5,953.0000	1.018	0	0	0
2012/03/13	R209 2013/02/07	8.95	Put	Bond Future	6,114.0000	6,045.0000	(1.129)	0	0	0
2012/03/13	R210 2012/05/03			Bond Future	140.5463	140.5412	(0.004)	0.0000	0.0000	820
2012/03/13	R210 2012/05/03	139.00	Call	Bond Future	1,546.0000	1,541.0000	(0.323)	0	0	0
2012/03/13	R210 2012/05/03	139.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/13	R210 2012/05/03	139.05	Call	Bond Future	1,496.0000	1,491.0000	(0.334)	0	0	0
2012/03/13	R210 2012/05/03	139.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/13	R210 2012/05/03	138.95	Call	Bond Future	1,596.0000	1,591.0000	(0.313)	0	0	0
2012/03/13	R210 2012/05/03	138.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/13	R211 2012/05/03			Bond Future	118.6166	118.6074	(0.008)	0.0000	0.0000	480
2012/03/13	R211 2012/05/03	118.20	Call	Bond Future	417.0000	407.0000	(2.398)	0	0	0
2012/03/13	R211 2012/05/03	118.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/13	R211 2012/05/03	118.25	Call	Bond Future	367.0000	357.0000	(2.725)	0	0	0
2012/03/13	R211 2012/05/03	118.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/13	R211 2012/05/03	118.15	Call	Bond Future	467.0000	457.0000	(2.141)	0	0	0
2012/03/13	R211 2012/05/03	118.15	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/13	R212 2012/05/03			Bond Future	116.2774	116.3227	0.039	0.0000	0.0000	2,752
2012/03/13	R212 2012/05/03	115.30	Call	Bond Future	977.0000	1,023.0000	4.708	0	0	0
2012/03/13	R212 2012/05/03	115.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/13	R212 2012/05/03	115.35	Call	Bond Future	927.0000	973.0000	4.962	0	0	0
2012/03/13	R212 2012/05/03	115.35	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/13	R212 2012/05/03	115.25	Call	Bond Future	1,027.0000	1,073.0000	4.479	0	0	0
2012/03/13	R212 2012/05/03	115.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/13	R213 2012/05/03			Bond Future	8.6790	8.6680	(0.127)	0.0000	0.0000	2,296
2012/03/13	R213 2012/05/03	9.25	Call	Bond Future	4,936.0000	4,997.0000	1.236	0	0	0
2012/03/13	R213 2012/05/03	9.25	Put	Bond Future	482.0000	454.0000	(5.809)	0	0	0
2012/03/13	R213 2012/05/03	9.30	Call	Bond Future	5,246.0000	5,311.0000	1.239	0	0	0
2012/03/13	R213 2012/05/03	9.30	Put	Bond Future	419.0000	395.0000	(5.728)	0	0	0
2012/03/13	R213 2012/05/03	9.20	Call	Bond Future	4,630.0000	4,689.0000	1.274	0	0	0
2012/03/13	R213 2012/05/03	9.20	Put	Bond Future	552.0000	522.0000	(5.435)	0	0	0
2012/03/13	R213 2012/08/02			Bond Future	8.7480	8.7370	(0.126)	0.0000	0.0000	0

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2012/03/13	R213 2012/08/02	9.25	Call	Bond Future	6,329.0000	6,375.0000	0.727	0	0	0
2012/03/13	R213 2012/08/02	9.25	Put	Bond Future	2,448.0000	2,406.0000	(1.716)	0	0	0
2012/03/13	R213 2012/08/02	9.30	Call	Bond Future	6,575.0000	6,622.0000	0.715	0	0	0
2012/03/13	R213 2012/08/02	9.30	Put	Bond Future	2,323.0000	2,282.0000	(1.765)	0	0	0
2012/03/13	R213 2012/08/02	9.20	Call	Bond Future	6,087.0000	6,132.0000	0.739	0	0	0
2012/03/13	R213 2012/08/02	9.20	Put	Bond Future	2,581.0000	2,538.0000	(1.666)	0	0	0
2012/03/13	R213 2012/11/01			Bond Future	8.8130	8.8020	(0.125)	0.0000	0.0000	0
2012/03/13	R213 2012/11/01	9.00	Call	Bond Future	5,874.0000	5,913.0000	0.664	0	0	0
2012/03/13	R213 2012/11/01	9.00	Put	Bond Future	4,416.0000	4,368.0000	(1.087)	0	0	0
2012/03/13	R213 2012/11/01	9.05	Call	Bond Future	6,087.0000	6,127.0000	0.657	0	0	0
2012/03/13	R213 2012/11/01	9.05	Put	Bond Future	4,245.0000	4,198.0000	(1.107)	0	0	0
2012/03/13	R213 2012/11/01	8.95	Call	Bond Future	5,670.0000	5,708.0000	0.670	0	0	0
2012/03/13	R213 2012/11/01	8.95	Put	Bond Future	4,598.0000	4,549.0000	(1.066)	0	0	0
2012/03/13	R213 2013/02/07			Bond Future	8.8820	8.8700	(0.135)	0.0000	0.0000	0
2012/03/13	R213 2013/02/07	9.00	Call	Bond Future	6,490.0000	6,533.0000	0.663	0	0	0
2012/03/13	R213 2013/02/07	9.00	Put	Bond Future	5,579.0000	5,528.0000	(0.914)	0	0	0
2012/03/13	R213 2013/02/07	9.05	Call	Bond Future	6,693.0000	6,737.0000	0.657	0	0	0
2012/03/13	R213 2013/02/07	9.05	Put	Bond Future	5,400.0000	5,350.0000	(0.926)	0	0	0
2012/03/13	R213 2013/02/07	8.95	Call	Bond Future	6,295.0000	6,338.0000	0.683	0	0	0
2012/03/13	R213 2013/02/07	8.95	Put	Bond Future	5,768.0000	5,717.0000	(0.884)	0	0	0

**Total** **368144.00**