



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 06/02/2012

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/02/06	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/06	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/06	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/06	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/06	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/06	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/06	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/06	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/06	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/06	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/06	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/06	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/06	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/06	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/06	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2012/02/06	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/06	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/06	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/06	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/06	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/06	AL7T 2012/05/03			Index Future	427.7550	425.8930	(0.435)	0.0000	0.0000	16
2012/02/06	AL7T 2012/08/02			Index Future	434.2160	432.3160	(0.438)	0.0000	0.0000	0
2012/02/06	ALBI 2012/05/03			Index Future	389.0490	387.3750	(0.430)	0.0000	0.0000	914
2012/02/06	ALBI 2012/08/02			Index Future	394.9250	393.2180	(0.432)	0.0000	0.0000	118
2012/02/06	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/06	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/06	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/06	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/06	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/06	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/06	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/06	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/06	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/06	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/06	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/06	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0

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2012/02/06	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/06	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/06	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/06	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/06	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/06	CAAN 2012/03/30			Can-Do Future	0.0818	0.0754	(7.824)	0.0000	0.0000	0
2012/02/06	CAAO 2012/03/30			Can-Do Future	0.2118	0.2118	0.000	0.0000	0.0000	100,000
2012/02/06	CAAT 2012/02/29			Can-Do Future	0.0281	0.0221	(21.352)	0.0000	0.0000	12,500
2012/02/06	CAAV 2012/02/29			Can-Do Future	0.1732	0.1678	(3.118)	0.0000	0.0000	12,987
2012/02/06	CAAW2012/04/20			Any day expiry	7.7101	7.7041	(0.078)	0.0000	0.0000	0
2012/02/06	CAAW2012/04/20	8.10	Call	Any day expiry	118.0000	112.0000	(5.085)	0	0	0
2012/02/06	CAAW2012/04/20	8.10	Put	Any day expiry	508.0000	508.0000	0.000	0	0	0
2012/02/06	CAAW2012/04/20	8.15	Call	Any day expiry	109.0000	103.0000	(5.505)	0	0	0
2012/02/06	CAAW2012/04/20	8.15	Put	Any day expiry	549.0000	549.0000	0.000	0	0	0
2012/02/06	CAAW2012/04/20	8.05	Call	Any day expiry	129.0000	122.0000	(5.426)	0	0	0
2012/02/06	CAAW2012/04/20	8.05	Put	Any day expiry	469.0000	468.0000	(0.213)	0	0	0
2012/02/06	CAAX 2012/03/30			Can-Do Future	0.0568	0.0534	(5.986)	0.0000	0.0000	12,500
2012/02/06	CAAY 2012/04/30			Can-Do Future	0.0579	0.0567	(2.073)	0.0000	0.0000	12,500
2012/02/06	CAAZ 2012/06/18			Can-Do Future	0.0678	0.0678	0.000	0.0000	0.0000	5,670
2012/02/06	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/06	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/06	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2012/02/06	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/06	DAAA 2012/03/29			Any day expiry	7.6522	7.6477	(0.059)	0.0000	0.0000	0
2012/02/06	DAAA 2012/03/29	7.90	Call	Any day expiry	111.0000	104.0000	(6.306)	0	0	0
2012/02/06	DAAA 2012/03/29	7.90	Put	Any day expiry	359.0000	356.0000	(0.836)	0	0	0
2012/02/06	DAAA 2012/03/29	7.95	Call	Any day expiry	99.0000	93.0000	(6.061)	0	0	0
2012/02/06	DAAA 2012/03/29	7.95	Put	Any day expiry	397.0000	395.0000	(0.504)	0	0	0
2012/02/06	DAAA 2012/03/29	7.85	Call	Any day expiry	124.0000	117.0000	(5.645)	0	0	0
2012/02/06	DAAA 2012/03/29	7.85	Put	Any day expiry	322.0000	319.0000	(0.932)	0	0	0
2012/02/06	GOVI 2012/05/03			GOVI	389.6430	388.0380	(0.412)	0.0000	0.0000	180
2012/02/06	GOVI 2012/05/03	382.00	Call	GOVI	76,430.0000	60,380.0000	(21.000)	0	0	0
2012/02/06	GOVI 2012/05/03	382.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/02/06	GOVI 2012/05/03	382.01	Call	GOVI	76,330.0000	60,280.0000	(21.027)	0	0	0
2012/02/06	GOVI 2012/05/03	382.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/02/06	GOVI 2012/05/03	381.99	Call	GOVI	76,530.0000	60,480.0000	(20.972)	0	0	0
2012/02/06	GOVI 2012/05/03	381.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/02/06	GOVI 2012/08/02			GOVI	395.5280	393.8910	(0.414)	0.0000	0.0000	0
2012/02/06	GOVI 2012/08/02	390.00	Call	GOVI	55,280.0000	38,910.0000	(29.613)	0	0	0
2012/02/06	GOVI 2012/08/02	390.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/02/06	GOVI 2012/08/02	390.01	Call	GOVI	55,180.0000	38,810.0000	(29.667)	0	0	0
2012/02/06	GOVI 2012/08/02	390.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/02/06	GOVI 2012/08/02	389.99	Call	GOVI	55,380.0000	39,010.0000	(29.559)	0	0	0
2012/02/06	GOVI 2012/08/02	389.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/02/06	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/02/06	IGOV 2012/05/03			Index Future	171.2230	171.1680	(0.032)	0.0000	0.0000	514
2012/02/06	IGOV 2012/08/02			Index Future	173.8100	173.7490	(0.035)	0.0000	0.0000	0
2012/02/06	ILBI 2012/05/03			Index Future	463.6340	464.3810	0.161	0.0000	0.0000	0
2012/02/06	ILBI 2012/08/02			Index Future	473.3650	473.0910	(0.058)	0.0000	0.0000	152
2012/02/06	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2012/02/06	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0

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2012/02/06	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2012/02/06	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2012/02/06	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2012/02/06	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2012/02/06	JBAF 2012/02/15			Jibar Tradeable Future	5.6000	5.6000	0.000	0.0000	0.0000	0
2012/02/06	JBAF 2012/03/20			Jibar Tradeable Future	5.6100	5.6100	0.000	0.0000	0.0000	2,390
2012/02/06	JBAF 2012/04/18			Jibar Tradeable Future	5.6100	5.6100	0.000	0.0000	0.0000	0
2012/02/06	JBAF 2012/05/16			Jibar Tradeable Future	5.6200	5.6300	0.178	0.0000	0.0000	0
2012/02/06	JBAF 2012/06/20			Jibar Tradeable Future	5.6400	5.6500	0.177	0.0000	0.0000	2,890
2012/02/06	JBAF 2012/07/18			Jibar Tradeable Future	5.6500	5.6800	0.531	0.0000	0.0000	0
2012/02/06	JBAF 2012/09/19			Jibar Tradeable Future	5.7000	5.7400	0.702	0.0000	0.0000	44,760
2012/02/06	JBAF 2012/12/19			Jibar Tradeable Future	5.8100	5.8700	1.033	0.0000	0.0000	940
2012/02/06	JBAF 2013/03/20			Jibar Tradeable Future	5.9200	6.0200	1.689	0.0000	0.0000	790
2012/02/06	JBAF 2013/06/19			Jibar Tradeable Future	6.0600	6.1600	1.650	0.0000	0.0000	1,250
2012/02/06	JBAF 2013/09/18			Jibar Tradeable Future	6.2200	6.3200	1.608	0.0000	0.0000	1,500
2012/02/06	JBAF 2013/12/18			Jibar Tradeable Future	6.4000	6.5000	1.563	0.0000	0.0000	1,000
2012/02/06	R157 2012/02/02			Bond Future	6.3910	6.3900	(0.016)	0.0000	0.0000	0
2012/02/06	R157 2012/05/03			Bond Future	6.4870	6.5740	1.341	0.0000	0.0000	10,880
2012/02/06	R157 2012/05/03	8.25	Call	Bond Future	5,730.0000	5,439.0000	(5.079)	0	0	0
2012/02/06	R157 2012/05/03	8.25	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2012/02/06	R157 2012/05/03	8.30	Call	Bond Future	5,887.0000	5,596.0000	(4.943)	0	0	0
2012/02/06	R157 2012/05/03	8.30	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2012/02/06	R157 2012/05/03	8.20	Call	Bond Future	5,573.0000	5,282.0000	(5.222)	0	0	0
2012/02/06	R157 2012/05/03	8.20	Put	Bond Future	2.0000	2.0000	0.000	0	0	0
2012/02/06	R157 2012/05/03	6.25	Put	Bond Future	1,204.0000	1,395.0000	15.864	0	0	0
2012/02/06	R157 2012/05/03	6.25	Call	Bond Future	406.0000	306.0000	(24.631)	0	0	1,500
2012/02/06	R157 2012/05/03	6.50	Call	Bond Future	769.0000	616.0000	(19.896)	0	0	0
2012/02/06	R157 2012/05/03	6.50	Put	Bond Future	725.0000	864.0000	19.172	0	0	1,500
2012/02/06	R157 2012/05/03	6.75	Call	Bond Future	1,279.0000	1,077.0000	(15.794)	0	0	0
2012/02/06	R157 2012/05/03	6.75	Put	Bond Future	402.0000	491.0000	22.139	0	0	1,500
2012/02/06	R157 2012/08/02			Bond Future	6.5180	6.6150	1.488	0.0000	0.0000	0

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2012/02/06	R157 2012/08/02	8.00	Call	Bond Future	4,619.0000	4,342.0000	(5.997)	0	0	0
2012/02/06	R157 2012/08/02	8.00	Put	Bond Future	132.0000	155.0000	17.424	0	0	0
2012/02/06	R157 2012/08/02	8.05	Call	Bond Future	4,754.0000	4,475.0000	(5.869)	0	0	0
2012/02/06	R157 2012/08/02	8.05	Put	Bond Future	119.0000	141.0000	18.487	0	0	0
2012/02/06	R157 2012/08/02	7.95	Call	Bond Future	4,485.0000	4,210.0000	(6.132)	0	0	0
2012/02/06	R157 2012/08/02	7.95	Put	Bond Future	146.0000	171.0000	17.123	0	0	0
2012/02/06	R157 2012/11/01			Bond Future	6.5510	6.6550	1.588	0.0000	0.0000	0
2012/02/06	R157 2012/11/01	7.00	Call	Bond Future	2,203.0000	2,010.0000	(8.761)	0	0	0
2012/02/06	R157 2012/11/01	7.00	Put	Bond Future	931.0000	1,034.0000	11.063	0	0	0
2012/02/06	R157 2012/11/01	7.05	Call	Bond Future	2,297.0000	2,100.0000	(8.576)	0	0	0
2012/02/06	R157 2012/11/01	7.05	Put	Bond Future	884.0000	984.0000	11.312	0	0	0
2012/02/06	R157 2012/11/01	6.95	Call	Bond Future	2,112.0000	1,923.0000	(8.949)	0	0	0
2012/02/06	R157 2012/11/01	6.95	Put	Bond Future	981.0000	1,088.0000	10.907	0	0	0
2012/02/06	R157 2013/02/07			Bond Future	6.5520	6.6700	1.801	0.0000	0.0000	0
2012/02/06	R157 2013/02/07	6.75	Call	Bond Future	1,826.0000	1,655.0000	(9.365)	0	0	0
2012/02/06	R157 2013/02/07	6.75	Put	Bond Future	1,316.0000	1,449.0000	10.106	0	0	0
2012/02/06	R157 2013/02/07	6.80	Call	Bond Future	1,902.0000	1,727.0000	(9.201)	0	0	0
2012/02/06	R157 2013/02/07	6.80	Put	Bond Future	1,264.0000	1,393.0000	10.206	0	0	0
2012/02/06	R157 2013/02/07	6.70	Call	Bond Future	1,753.0000	1,586.0000	(9.527)	0	0	0
2012/02/06	R157 2013/02/07	6.70	Put	Bond Future	1,371.0000	1,509.0000	10.066	0	0	0
2012/02/06	R186 2012/02/02			Bond Future	8.1210	8.0600	(0.751)	0.0000	0.0000	0
2012/02/06	R186 2012/05/03			Bond Future	8.1430	8.2250	1.007	0.0000	0.0000	26,962
2012/02/06	R186 2012/05/03	9.00	Call	Bond Future	8,396.0000	7,694.0000	(8.361)	0	0	0
2012/02/06	R186 2012/05/03	9.00	Put	Bond Future	526.0000	610.0000	15.970	0	0	0
2012/02/06	R186 2012/05/03	9.05	Call	Bond Future	8,776.0000	8,066.0000	(8.090)	0	0	0
2012/02/06	R186 2012/05/03	9.05	Put	Bond Future	470.0000	547.0000	16.383	0	0	0
2012/02/06	R186 2012/05/03	8.95	Call	Bond Future	8,019.0000	7,326.0000	(8.642)	0	0	0
2012/02/06	R186 2012/05/03	8.95	Put	Bond Future	587.0000	681.0000	16.014	0	0	0
2012/02/06	R186 2012/05/03	7.90	Put	Bond Future	4,167.0000	4,629.0000	11.087	0	0	0
2012/02/06	R186 2012/05/03	7.90	Call	Bond Future	1,791.0000	1,466.0000	(18.146)	0	0	2,250
2012/02/06	R186 2012/05/03	8.20	Put	Bond Future	2,568.0000	2,898.0000	12.850	0	0	0
2012/02/06	R186 2012/05/03	8.20	Call	Bond Future	3,116.0000	2,659.0000	(14.666)	0	0	750
2012/02/06	R186 2012/05/03	8.50	Call	Bond Future	4,860.0000	4,287.0000	(11.790)	0	0	0
2012/02/06	R186 2012/05/03	8.50	Put	Bond Future	1,488.0000	1,701.0000	14.315	0	0	750

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2012/02/06	R186 2012/05/03	8.85	Call	Bond Future	7,277.0000	6,605.0000	(9.235)	0	0	0
2012/02/06	R186 2012/05/03	8.85	Put	Bond Future	729.0000	844.0000	15.775	0	0	2,250
2012/02/06	R186 2012/08/02			Bond Future	8.2060	8.2910	1.036	0.0000	0.0000	0
2012/02/06	R186 2012/08/02	8.75	Call	Bond Future	7,954.0000	7,384.0000	(7.166)	0	0	0
2012/02/06	R186 2012/08/02	8.75	Put	Bond Future	2,957.0000	3,188.0000	7.812	0	0	0
2012/02/06	R186 2012/08/02	8.80	Call	Bond Future	8,251.0000	7,672.0000	(7.017)	0	0	0
2012/02/06	R186 2012/08/02	8.80	Put	Bond Future	2,810.0000	3,032.0000	7.900	0	0	0
2012/02/06	R186 2012/08/02	8.70	Call	Bond Future	7,661.0000	7,101.0000	(7.310)	0	0	0
2012/02/06	R186 2012/08/02	8.70	Put	Bond Future	3,110.0000	3,352.0000	7.781	0	0	0
2012/02/06	R186 2012/08/02	8.25	Put	Bond Future	4,820.0000	5,163.0000	7.116	0	0	0
2012/02/06	R186 2012/08/02	8.25	Call	Bond Future	5,236.0000	4,777.0000	(8.766)	0	0	8,750
2012/02/06	R186 2012/11/01			Bond Future	8.2680	8.3560	1.064	0.0000	0.0000	0
2012/02/06	R186 2012/11/01	8.75	Call	Bond Future	8,588.0000	8,045.0000	(6.323)	0	0	0
2012/02/06	R186 2012/11/01	8.75	Put	Bond Future	4,222.0000	4,494.0000	6.442	0	0	0
2012/02/06	R186 2012/11/01	8.80	Call	Bond Future	8,863.0000	8,311.0000	(6.228)	0	0	0
2012/02/06	R186 2012/11/01	8.80	Put	Bond Future	4,057.0000	4,320.0000	6.483	0	0	0
2012/02/06	R186 2012/11/01	8.70	Call	Bond Future	8,316.0000	7,782.0000	(6.421)	0	0	0
2012/02/06	R186 2012/11/01	8.70	Put	Bond Future	4,392.0000	4,673.0000	6.398	0	0	0
2012/02/06	R186 2013/02/07			Bond Future	8.3260	8.4170	1.093	0.0000	0.0000	0
2012/02/06	R186 2013/02/07	8.50	Call	Bond Future	7,913.0000	7,425.0000	(6.167)	0	0	0
2012/02/06	R186 2013/02/07	8.50	Put	Bond Future	6,339.0000	6,678.0000	5.348	0	0	0
2012/02/06	R186 2013/02/07	8.55	Call	Bond Future	8,159.0000	7,662.0000	(6.091)	0	0	0
2012/02/06	R186 2013/02/07	8.55	Put	Bond Future	6,138.0000	6,468.0000	5.376	0	0	0
2012/02/06	R186 2013/02/07	8.45	Call	Bond Future	7,678.0000	7,198.0000	(6.252)	0	0	0
2012/02/06	R186 2013/02/07	8.45	Put	Bond Future	6,553.0000	6,900.0000	5.295	0	0	0
2012/02/06	R189 2012/02/02			Bond Future	218.8651	218.9712	0.048	0.0000	0.0000	0
2012/02/06	R189 2012/05/03			Bond Future	215.7185	215.6962	(0.010)	0.0000	0.0000	0
2012/02/06	R189 2012/05/03	215.00	Call	Bond Future	719.0000	696.0000	(3.199)	0	0	0
2012/02/06	R189 2012/05/03	215.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/06	R189 2012/05/03	215.05	Call	Bond Future	669.0000	646.0000	(3.438)	0	0	0
2012/02/06	R189 2012/05/03	215.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/06	R189 2012/05/03	214.95	Call	Bond Future	769.0000	746.0000	(2.991)	0	0	0
2012/02/06	R189 2012/05/03	214.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2012/02/06	R197 2012/02/02			Bond Future	248.8577	248.8568	0.000	0.0000	0.0000	0
2012/02/06	R197 2012/05/03			Bond Future	253.9617	253.9519	(0.004)	0.0000	0.0000	1,005
2012/02/06	R197 2012/05/03	251.00	Call	Bond Future	2,962.0000	2,952.0000	(0.338)	0	0	0
2012/02/06	R197 2012/05/03	251.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/06	R197 2012/05/03	251.05	Call	Bond Future	2,912.0000	2,902.0000	(0.343)	0	0	0
2012/02/06	R197 2012/05/03	251.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/06	R197 2012/05/03	250.95	Call	Bond Future	3,012.0000	3,002.0000	(0.332)	0	0	0
2012/02/06	R197 2012/05/03	250.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/06	R201 2012/02/02			Bond Future	5.9500	5.9600	0.168	0.0000	0.0000	0
2012/02/06	R201 2012/05/03			Bond Future	6.0240	6.1080	1.394	0.0000	0.0000	968
2012/02/06	R201 2012/05/03	7.75	Call	Bond Future	4,190.0000	3,982.0000	(4.964)	0	0	0
2012/02/06	R201 2012/05/03	7.75	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2012/02/06	R201 2012/05/03	7.80	Call	Bond Future	4,308.0000	4,100.0000	(4.828)	0	0	0
2012/02/06	R201 2012/05/03	7.80	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2012/02/06	R201 2012/05/03	7.70	Call	Bond Future	4,072.0000	3,863.0000	(5.133)	0	0	0
2012/02/06	R201 2012/05/03	7.70	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2012/02/06	R201 2012/08/02			Bond Future	6.0120	6.1070	1.580	0.0000	0.0000	0
2012/02/06	R201 2012/08/02	7.50	Call	Bond Future	3,368.0000	3,167.0000	(5.968)	0	0	0
2012/02/06	R201 2012/08/02	7.50	Put	Bond Future	67.0000	80.0000	19.403	0	0	0
2012/02/06	R201 2012/08/02	7.55	Call	Bond Future	3,470.0000	3,267.0000	(5.850)	0	0	0
2012/02/06	R201 2012/08/02	7.55	Put	Bond Future	60.0000	72.0000	20.000	0	0	0
2012/02/06	R201 2012/08/02	7.45	Call	Bond Future	3,267.0000	3,067.0000	(6.122)	0	0	0
2012/02/06	R201 2012/08/02	7.45	Put	Bond Future	74.0000	89.0000	20.270	0	0	0
2012/02/06	R201 2012/11/01			Bond Future	5.9840	6.0880	1.738	0.0000	0.0000	0
2012/02/06	R201 2012/11/01	6.50	Call	Bond Future	1,569.0000	1,425.0000	(9.178)	0	0	0
2012/02/06	R201 2012/11/01	6.50	Put	Bond Future	525.0000	592.0000	12.762	0	0	0
2012/02/06	R201 2012/11/01	6.55	Call	Bond Future	1,639.0000	1,492.0000	(8.969)	0	0	0
2012/02/06	R201 2012/11/01	6.55	Put	Bond Future	495.0000	559.0000	12.929	0	0	0
2012/02/06	R201 2012/11/01	6.45	Call	Bond Future	1,500.0000	1,359.0000	(9.400)	0	0	0
2012/02/06	R201 2012/11/01	6.45	Put	Bond Future	557.0000	627.0000	12.567	0	0	0
2012/02/06	R201 2013/02/07			Bond Future	5.8880	6.0100	2.072	0.0000	0.0000	0
2012/02/06	R201 2013/02/07	6.25	Call	Bond Future	1,323.0000	1,189.0000	(10.128)	0	0	0
2012/02/06	R201 2013/02/07	6.25	Put	Bond Future	677.0000	762.0000	12.555	0	0	0
2012/02/06	R201 2013/02/07	6.30	Call	Bond Future	1,379.0000	1,243.0000	(9.862)	0	0	0



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2012/02/06	R201 2013/02/07	6.30	Put	Bond Future	645.0000	727.0000	12.713	0	0	0
2012/02/06	R201 2013/02/07	6.20	Call	Bond Future	1,266.0000	1,136.0000	(10.269)	0	0	0
2012/02/06	R201 2013/02/07	6.20	Put	Bond Future	709.0000	797.0000	12.412	0	0	0
2012/02/06	R202 2012/02/02			Bond Future	186.3740	185.7840	(0.317)	0.0000	0.0000	0
2012/02/06	R202 2012/05/03			Bond Future	189.5827	189.5765	(0.003)	0.0000	0.0000	37,020
2012/02/06	R202 2012/05/03	190.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/06	R202 2012/05/03	190.00	Put	Bond Future	417.0000	424.0000	1.679	0	0	0
2012/02/06	R202 2012/05/03	190.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/06	R202 2012/05/03	190.05	Put	Bond Future	467.0000	474.0000	1.499	0	0	0
2012/02/06	R202 2012/05/03	189.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/06	R202 2012/05/03	189.95	Put	Bond Future	367.0000	374.0000	1.907	0	0	0
2012/02/06	R203 2012/02/02			Bond Future	7.0810	7.0700	(0.155)	0.0000	0.0000	0
2012/02/06	R203 2012/05/03			Bond Future	7.1700	7.2550	1.185	0.0000	0.0000	3,536
2012/02/06	R203 2012/05/03	8.75	Call	Bond Future	6,852.0000	6,474.0000	(5.517)	0	0	0
2012/02/06	R203 2012/05/03	8.75	Put	Bond Future	15.0000	20.0000	33.333	0	0	0
2012/02/06	R203 2012/05/03	8.80	Call	Bond Future	7,057.0000	6,678.0000	(5.371)	0	0	0
2012/02/06	R203 2012/05/03	8.80	Put	Bond Future	13.0000	17.0000	30.769	0	0	0
2012/02/06	R203 2012/05/03	8.70	Call	Bond Future	6,648.0000	6,270.0000	(5.686)	0	0	0
2012/02/06	R203 2012/05/03	8.70	Put	Bond Future	19.0000	24.0000	26.316	0	0	0
2012/02/06	R203 2012/05/03	7.00	Put	Bond Future	1,606.0000	1,826.0000	13.699	0	0	0
2012/02/06	R203 2012/05/03	7.00	Call	Bond Future	836.0000	673.0000	(19.498)	0	0	4,200
2012/02/06	R203 2012/05/03	7.15	Put	Bond Future	1,233.0000	1,418.0000	15.004	0	0	0
2012/02/06	R203 2012/05/03	7.15	Call	Bond Future	1,143.0000	945.0000	(17.323)	0	0	1,400
2012/02/06	R203 2012/05/03	7.45	Call	Bond Future	1,934.0000	1,669.0000	(13.702)	0	0	0
2012/02/06	R203 2012/05/03	7.45	Put	Bond Future	681.0000	798.0000	17.181	0	0	1,400
2012/02/06	R203 2012/05/03	7.80	Call	Bond Future	3,100.0000	2,777.0000	(10.419)	0	0	0
2012/02/06	R203 2012/05/03	7.80	Put	Bond Future	306.0000	365.0000	19.281	0	0	4,200
2012/02/06	R203 2012/08/02			Bond Future	7.2310	7.3210	1.245	0.0000	0.0000	0
2012/02/06	R203 2012/08/02	8.50	Call	Bond Future	5,748.0000	5,411.0000	(5.863)	0	0	0
2012/02/06	R203 2012/08/02	8.50	Put	Bond Future	441.0000	491.0000	11.338	0	0	0
2012/02/06	R203 2012/08/02	8.55	Call	Bond Future	5,918.0000	5,578.0000	(5.745)	0	0	0
2012/02/06	R203 2012/08/02	8.55	Put	Bond Future	408.0000	456.0000	11.765	0	0	0
2012/02/06	R203 2012/08/02	8.45	Call	Bond Future	5,580.0000	5,246.0000	(5.986)	0	0	0

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2012/02/06	R203 2012/08/02	8.45	Put	Bond Future	475.0000	529.0000	11.368	0	0	0
2012/02/06	R203 2012/11/01			Bond Future	7.2950	7.3890	1.289	0.0000	0.0000	0
2012/02/06	R203 2012/11/01	7.75	Call	Bond Future	3,535.0000	3,283.0000	(7.129)	0	0	0
2012/02/06	R203 2012/11/01	7.75	Put	Bond Future	1,679.0000	1,814.0000	8.041	0	0	0
2012/02/06	R203 2012/11/01	7.80	Call	Bond Future	3,664.0000	3,408.0000	(6.987)	0	0	0
2012/02/06	R203 2012/11/01	7.80	Put	Bond Future	1,606.0000	1,737.0000	8.157	0	0	0
2012/02/06	R203 2012/11/01	7.70	Call	Bond Future	3,407.0000	3,160.0000	(7.250)	0	0	0
2012/02/06	R203 2012/11/01	7.70	Put	Bond Future	1,753.0000	1,893.0000	7.986	0	0	0
2012/02/06	R203 2013/02/07			Bond Future	7.3490	7.4510	1.388	0.0000	0.0000	0
2012/02/06	R203 2013/02/07	6.50	Call	Bond Future	1,312.0000	1,181.0000	(9.985)	0	0	0
2012/02/06	R203 2013/02/07	6.50	Put	Bond Future	4,703.0000	4,971.0000	5.698	0	0	0
2012/02/06	R203 2013/02/07	6.55	Call	Bond Future	1,377.0000	1,241.0000	(9.877)	0	0	0
2012/02/06	R203 2013/02/07	6.55	Put	Bond Future	4,565.0000	4,827.0000	5.739	0	0	0
2012/02/06	R203 2013/02/07	6.45	Call	Bond Future	1,253.0000	1,126.0000	(10.136)	0	0	0
2012/02/06	R203 2013/02/07	6.45	Put	Bond Future	4,848.0000	5,120.0000	5.611	0	0	0
2012/02/06	R204 2012/02/02			Bond Future	7.3910	7.3600	(0.419)	0.0000	0.0000	0
2012/02/06	R204 2012/05/03			Bond Future	7.4620	7.5460	1.126	0.0000	0.0000	3,150
2012/02/06	R204 2012/05/03	8.75	Call	Bond Future	6,547.0000	6,122.0000	(6.492)	0	0	0
2012/02/06	R204 2012/05/03	8.75	Put	Bond Future	65.0000	79.0000	21.538	0	0	0
2012/02/06	R204 2012/05/03	8.80	Call	Bond Future	6,779.0000	6,351.0000	(6.314)	0	0	0
2012/02/06	R204 2012/05/03	8.80	Put	Bond Future	55.0000	66.0000	20.000	0	0	0
2012/02/06	R204 2012/05/03	8.70	Call	Bond Future	6,317.0000	5,894.0000	(6.696)	0	0	0
2012/02/06	R204 2012/05/03	8.70	Put	Bond Future	77.0000	93.0000	20.779	0	0	0
2012/02/06	R204 2012/05/03	7.00	Put	Bond Future	2,966.0000	3,288.0000	10.856	0	0	0
2012/02/06	R204 2012/05/03	7.00	Call	Bond Future	509.0000	392.0000	(22.986)	0	0	550
2012/02/06	R204 2012/05/03	7.75	Call	Bond Future	2,321.0000	2,015.0000	(13.184)	0	0	0
2012/02/06	R204 2012/05/03	7.75	Put	Bond Future	826.0000	959.0000	16.102	0	0	550
2012/02/06	R204 2012/08/02			Bond Future	7.5290	7.6170	1.169	0.0000	0.0000	0
2012/02/06	R204 2012/08/02	8.50	Call	Bond Future	5,630.0000	5,271.0000	(6.377)	0	0	0
2012/02/06	R204 2012/08/02	8.50	Put	Bond Future	857.0000	943.0000	10.035	0	0	0
2012/02/06	R204 2012/08/02	8.55	Call	Bond Future	5,813.0000	5,449.0000	(6.262)	0	0	0
2012/02/06	R204 2012/08/02	8.55	Put	Bond Future	802.0000	883.0000	10.100	0	0	0
2012/02/06	R204 2012/08/02	8.45	Call	Bond Future	5,445.0000	5,090.0000	(6.520)	0	0	0
2012/02/06	R204 2012/08/02	8.45	Put	Bond Future	911.0000	1,001.0000	9.879	0	0	0

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2012/02/06	R204 2012/11/01			Bond Future	7.5960	7.6880	1.211	0.0000	0.0000	0
2012/02/06	R204 2012/11/01	8.00	Call	Bond Future	4,096.0000	3,809.0000	(7.007)	0	0	0
2012/02/06	R204 2012/11/01	8.00	Put	Bond Future	2,146.0000	2,307.0000	7.502	0	0	0
2012/02/06	R204 2012/11/01	8.05	Call	Bond Future	4,245.0000	3,952.0000	(6.902)	0	0	0
2012/02/06	R204 2012/11/01	8.05	Put	Bond Future	2,057.0000	2,212.0000	7.535	0	0	0
2012/02/06	R204 2012/11/01	7.95	Call	Bond Future	3,950.0000	3,668.0000	(7.139)	0	0	0
2012/02/06	R204 2012/11/01	7.95	Put	Bond Future	2,239.0000	2,405.0000	7.414	0	0	0
2012/02/06	R204 2013/02/07			Bond Future	7.6540	7.7520	1.280	0.0000	0.0000	0
2012/02/06	R204 2013/02/07	8.00	Call	Bond Future	4,287.0000	4,007.0000	(6.531)	0	0	0
2012/02/06	R204 2013/02/07	8.00	Put	Bond Future	2,678.0000	2,857.0000	6.684	0	0	0
2012/02/06	R204 2013/02/07	8.05	Call	Bond Future	4,425.0000	4,140.0000	(6.441)	0	0	0
2012/02/06	R204 2013/02/07	8.05	Put	Bond Future	2,586.0000	2,760.0000	6.729	0	0	0
2012/02/06	R204 2013/02/07	7.95	Call	Bond Future	4,152.0000	3,876.0000	(6.647)	0	0	0
2012/02/06	R204 2013/02/07	7.95	Put	Bond Future	2,774.0000	2,956.0000	6.561	0	0	0
2012/02/06	R206 2012/02/02			Bond Future	5.8300	5.8600	0.515	0.0000	0.0000	0
2012/02/06	R206 2012/05/03			Bond Future	5.9290	6.0120	1.400	0.0000	0.0000	300
2012/02/06	R206 2012/05/03	7.50	Call	Bond Future	2,491.0000	2,357.0000	(5.379)	0	0	0
2012/02/06	R206 2012/05/03	7.50	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2012/02/06	R206 2012/05/03	7.55	Call	Bond Future	2,568.0000	2,435.0000	(5.179)	0	0	0
2012/02/06	R206 2012/05/03	7.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/06	R206 2012/05/03	7.45	Call	Bond Future	2,413.0000	2,279.0000	(5.553)	0	0	0
2012/02/06	R206 2012/05/03	7.45	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2012/02/06	R206 2012/08/02			Bond Future	5.8970	5.9960	1.679	0.0000	0.0000	0
2012/02/06	R206 2012/08/02	7.25	Call	Bond Future	1,887.0000	1,759.0000	(6.783)	0	0	0
2012/02/06	R206 2012/08/02	7.25	Put	Bond Future	42.0000	51.0000	21.429	0	0	0
2012/02/06	R206 2012/08/02	7.30	Call	Bond Future	1,949.0000	1,821.0000	(6.567)	0	0	0
2012/02/06	R206 2012/08/02	7.30	Put	Bond Future	37.0000	46.0000	24.324	0	0	0
2012/02/06	R206 2012/08/02	7.20	Call	Bond Future	1,825.0000	1,698.0000	(6.959)	0	0	0
2012/02/06	R206 2012/08/02	7.20	Put	Bond Future	48.0000	57.0000	18.750	0	0	0
2012/02/06	R206 2012/11/01			Bond Future	5.8170	5.9330	1.994	0.0000	0.0000	0
2012/02/06	R206 2012/11/01	6.00	Call	Bond Future	607.0000	531.0000	(12.521)	0	0	0
2012/02/06	R206 2012/11/01	6.00	Put	Bond Future	397.0000	454.0000	14.358	0	0	0
2012/02/06	R206 2012/11/01	6.05	Call	Bond Future	641.0000	563.0000	(12.168)	0	0	0
2012/02/06	R206 2012/11/01	6.05	Put	Bond Future	373.0000	429.0000	15.013	0	0	0

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2012/02/06	R206 2012/11/01	5.95	Call	Bond Future	574.0000	500.0000	(12.892)	0	0	0
2012/02/06	R206 2012/11/01	5.95	Put	Bond Future	421.0000	480.0000	14.014	0	0	0
2012/02/06	R206 2013/02/07			Bond Future	5.5760	5.7300	2.762	0.0000	0.0000	0
2012/02/06	R206 2013/02/07	6.00	Call	Bond Future	667.0000	580.0000	(13.043)	0	0	0
2012/02/06	R206 2013/02/07	6.00	Put	Bond Future	286.0000	338.0000	18.182	0	0	0
2012/02/06	R206 2013/02/07	6.05	Call	Bond Future	697.0000	608.0000	(12.769)	0	0	0
2012/02/06	R206 2013/02/07	6.05	Put	Bond Future	272.0000	321.0000	18.015	0	0	0
2012/02/06	R206 2013/02/07	5.95	Call	Bond Future	637.0000	553.0000	(13.187)	0	0	0
2012/02/06	R206 2013/02/07	5.95	Put	Bond Future	301.0000	356.0000	18.272	0	0	0
2012/02/06	R207 2012/02/02			Bond Future	7.6260	7.5900	(0.472)	0.0000	0.0000	0
2012/02/06	R207 2012/05/03			Bond Future	7.6990	7.7770	1.013	0.0000	0.0000	24,945
2012/02/06	R207 2012/05/03	8.75	Call	Bond Future	5,863.0000	5,452.0000	(7.010)	0	0	0
2012/02/06	R207 2012/05/03	8.75	Put	Bond Future	162.0000	189.0000	16.667	0	0	0
2012/02/06	R207 2012/05/03	8.80	Call	Bond Future	6,102.0000	5,688.0000	(6.785)	0	0	0
2012/02/06	R207 2012/05/03	8.80	Put	Bond Future	141.0000	165.0000	17.021	0	0	0
2012/02/06	R207 2012/05/03	8.70	Call	Bond Future	5,623.0000	5,216.0000	(7.238)	0	0	0
2012/02/06	R207 2012/05/03	8.70	Put	Bond Future	184.0000	215.0000	16.848	0	0	0
2012/02/06	R207 2012/05/03	7.45	Put	Bond Future	2,375.0000	2,638.0000	11.074	0	0	0
2012/02/06	R207 2012/05/03	7.45	Call	Bond Future	960.0000	785.0000	(18.229)	0	0	2,400
2012/02/06	R207 2012/05/03	7.65	Put	Bond Future	1,717.0000	1,928.0000	12.289	0	0	0
2012/02/06	R207 2012/05/03	7.65	Call	Bond Future	1,441.0000	1,214.0000	(15.753)	0	0	800
2012/02/06	R207 2012/05/03	8.00	Call	Bond Future	2,576.0000	2,266.0000	(12.034)	0	0	0
2012/02/06	R207 2012/05/03	8.00	Put	Bond Future	899.0000	1,027.0000	14.238	0	0	800
2012/02/06	R207 2012/05/03	8.30	Call	Bond Future	3,790.0000	3,426.0000	(9.604)	0	0	0
2012/02/06	R207 2012/05/03	8.30	Put	Bond Future	478.0000	552.0000	15.481	0	0	2,400
2012/02/06	R207 2012/08/02			Bond Future	7.7690	7.8510	1.055	0.0000	0.0000	0
2012/02/06	R207 2012/08/02	8.75	Call	Bond Future	6,159.0000	5,796.0000	(5.894)	0	0	0
2012/02/06	R207 2012/08/02	8.75	Put	Bond Future	973.0000	1,057.0000	8.633	0	0	0
2012/02/06	R207 2012/08/02	8.80	Call	Bond Future	6,353.0000	5,986.0000	(5.777)	0	0	0
2012/02/06	R207 2012/08/02	8.80	Put	Bond Future	912.0000	992.0000	8.772	0	0	0
2012/02/06	R207 2012/08/02	8.70	Call	Bond Future	5,962.0000	5,603.0000	(6.021)	0	0	0
2012/02/06	R207 2012/08/02	8.70	Put	Bond Future	1,032.0000	1,120.0000	8.527	0	0	0
2012/02/06	R207 2012/11/01			Bond Future	7.8360	7.9210	1.085	0.0000	0.0000	0
2012/02/06	R207 2012/11/01	8.25	Call	Bond Future	4,571.0000	4,279.0000	(6.388)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/02/06	R207 2012/11/01	8.25	Put	Bond Future	2,402.0000	2,560.0000	6.578	0	0	0
2012/02/06	R207 2012/11/01	8.30	Call	Bond Future	4,731.0000	4,434.0000	(6.278)	0	0	0
2012/02/06	R207 2012/11/01	8.30	Put	Bond Future	2,304.0000	2,458.0000	6.684	0	0	0
2012/02/06	R207 2012/11/01	8.20	Call	Bond Future	4,413.0000	4,126.0000	(6.504)	0	0	0
2012/02/06	R207 2012/11/01	8.20	Put	Bond Future	2,503.0000	2,666.0000	6.512	0	0	0
2012/02/06	R207 2013/02/07			Bond Future	7.8970	7.9860	1.127	0.0000	0.0000	0
2012/02/06	R207 2013/02/07	8.25	Call	Bond Future	4,817.0000	4,535.0000	(5.854)	0	0	0
2012/02/06	R207 2013/02/07	8.25	Put	Bond Future	3,022.0000	3,196.0000	5.758	0	0	0
2012/02/06	R207 2013/02/07	8.30	Call	Bond Future	4,967.0000	4,680.0000	(5.778)	0	0	0
2012/02/06	R207 2013/02/07	8.30	Put	Bond Future	2,921.0000	3,090.0000	5.786	0	0	0
2012/02/06	R207 2013/02/07	8.20	Call	Bond Future	4,669.0000	4,391.0000	(5.954)	0	0	0
2012/02/06	R207 2013/02/07	8.20	Put	Bond Future	3,125.0000	3,304.0000	5.728	0	0	0
2012/02/06	R208 2012/02/02			Bond Future	7.6810	7.6500	(0.404)	0.0000	0.0000	0
2012/02/06	R208 2012/05/03			Bond Future	7.7500	7.8330	1.071	0.0000	0.0000	9,269
2012/02/06	R208 2012/05/03	9.00	Call	Bond Future	7,332.0000	6,848.0000	(6.601)	0	0	0
2012/02/06	R208 2012/05/03	9.00	Put	Bond Future	97.0000	117.0000	20.619	0	0	0
2012/02/06	R208 2012/05/03	9.05	Call	Bond Future	7,593.0000	7,105.0000	(6.427)	0	0	0
2012/02/06	R208 2012/05/03	9.05	Put	Bond Future	84.0000	99.0000	17.857	0	0	0
2012/02/06	R208 2012/05/03	8.95	Call	Bond Future	7,073.0000	6,591.0000	(6.815)	0	0	0
2012/02/06	R208 2012/05/03	8.95	Put	Bond Future	114.0000	135.0000	18.421	0	0	0
2012/02/06	R208 2012/05/03	7.50	Put	Bond Future	2,576.0000	2,880.0000	11.801	0	0	0
2012/02/06	R208 2012/05/03	7.50	Call	Bond Future	1,038.0000	839.0000	(19.171)	0	0	3,000
2012/02/06	R208 2012/05/03	7.70	Put	Bond Future	1,863.0000	2,109.0000	13.205	0	0	0
2012/02/06	R208 2012/05/03	7.70	Call	Bond Future	1,558.0000	1,300.0000	(16.560)	0	0	1,000
2012/02/06	R208 2012/05/03	8.05	Call	Bond Future	2,783.0000	2,429.0000	(12.720)	0	0	0
2012/02/06	R208 2012/05/03	8.05	Put	Bond Future	979.0000	1,128.0000	15.220	0	0	1,000
2012/02/06	R208 2012/05/03	8.35	Call	Bond Future	4,087.0000	3,671.0000	(10.179)	0	0	0
2012/02/06	R208 2012/05/03	8.35	Put	Bond Future	522.0000	610.0000	16.858	0	0	3,000
2012/02/06	R208 2012/08/02			Bond Future	7.8130	7.9000	1.114	0.0000	0.0000	0
2012/02/06	R208 2012/08/02	8.75	Call	Bond Future	6,451.0000	6,038.0000	(6.402)	0	0	0
2012/02/06	R208 2012/08/02	8.75	Put	Bond Future	1,084.0000	1,187.0000	9.502	0	0	0
2012/02/06	R208 2012/08/02	8.80	Call	Bond Future	6,665.0000	6,247.0000	(6.272)	0	0	0
2012/02/06	R208 2012/08/02	8.80	Put	Bond Future	1,023.0000	1,120.0000	9.482	0	0	0
2012/02/06	R208 2012/08/02	8.70	Call	Bond Future	6,240.0000	5,833.0000	(6.522)	0	0	0

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2012/02/06	R208 2012/08/02	8.70	Put	Bond Future	1,150.0000	1,258.0000	9.391	0	0	0
2012/02/06	R208 2012/11/01			Bond Future	7.8770	7.9660	1.130	0.0000	0.0000	0
2012/02/06	R208 2012/11/01	8.25	Call	Bond Future	4,843.0000	4,514.0000	(6.793)	0	0	0
2012/02/06	R208 2012/11/01	8.25	Put	Bond Future	2,711.0000	2,897.0000	6.861	0	0	0
2012/02/06	R208 2012/11/01	8.30	Call	Bond Future	5,015.0000	4,680.0000	(6.680)	0	0	0
2012/02/06	R208 2012/11/01	8.30	Put	Bond Future	2,602.0000	2,781.0000	6.879	0	0	0
2012/02/06	R208 2012/11/01	8.20	Call	Bond Future	4,674.0000	4,351.0000	(6.911)	0	0	0
2012/02/06	R208 2012/11/01	8.20	Put	Bond Future	2,824.0000	3,016.0000	6.799	0	0	0
2012/02/06	R208 2013/02/07			Bond Future	7.9340	8.0280	1.185	0.0000	0.0000	0
2012/02/06	R208 2013/02/07	8.00	Call	Bond Future	4,390.0000	4,095.0000	(6.720)	0	0	0
2012/02/06	R208 2013/02/07	8.00	Put	Bond Future	4,018.0000	4,252.0000	5.824	0	0	0
2012/02/06	R208 2013/02/07	8.05	Call	Bond Future	4,541.0000	4,240.0000	(6.628)	0	0	0
2012/02/06	R208 2013/02/07	8.05	Put	Bond Future	3,889.0000	4,117.0000	5.863	0	0	0
2012/02/06	R208 2013/02/07	7.95	Call	Bond Future	4,246.0000	3,956.0000	(6.830)	0	0	0
2012/02/06	R208 2013/02/07	7.95	Put	Bond Future	4,156.0000	4,395.0000	5.751	0	0	0
2012/02/06	R209 2012/02/02			Bond Future	8.5710	8.5050	(0.770)	0.0000	0.0000	0
2012/02/06	R209 2012/05/03			Bond Future	8.5950	8.6870	1.070	0.0000	0.0000	2,042
2012/02/06	R209 2012/05/03	9.00	Call	Bond Future	4,437.0000	3,886.0000	(12.418)	0	0	0
2012/02/06	R209 2012/05/03	9.00	Put	Bond Future	1,240.0000	1,435.0000	15.726	0	0	0
2012/02/06	R209 2012/05/03	9.05	Call	Bond Future	4,707.0000	4,141.0000	(12.025)	0	0	0
2012/02/06	R209 2012/05/03	9.05	Put	Bond Future	1,130.0000	1,310.0000	15.929	0	0	0
2012/02/06	R209 2012/05/03	8.95	Call	Bond Future	4,174.0000	3,638.0000	(12.841)	0	0	0
2012/02/06	R209 2012/05/03	8.95	Put	Bond Future	1,360.0000	1,570.0000	15.441	0	0	0
2012/02/06	R209 2012/08/02			Bond Future	8.6530	8.7470	1.086	0.0000	0.0000	0
2012/02/06	R209 2012/08/02	9.25	Call	Bond Future	7,141.0000	6,599.0000	(7.590)	0	0	0
2012/02/06	R209 2012/08/02	9.25	Put	Bond Future	2,554.0000	2,765.0000	8.262	0	0	0
2012/02/06	R209 2012/08/02	9.30	Call	Bond Future	7,384.0000	6,834.0000	(7.449)	0	0	0
2012/02/06	R209 2012/08/02	9.30	Put	Bond Future	2,433.0000	2,636.0000	8.344	0	0	0
2012/02/06	R209 2012/08/02	9.20	Call	Bond Future	6,901.0000	6,368.0000	(7.724)	0	0	0
2012/02/06	R209 2012/08/02	9.20	Put	Bond Future	2,681.0000	2,901.0000	8.206	0	0	0
2012/02/06	R209 2012/11/01			Bond Future	8.7100	8.8070	1.114	0.0000	0.0000	0
2012/02/06	R209 2012/11/01	9.00	Call	Bond Future	6,749.0000	6,266.0000	(7.157)	0	0	0
2012/02/06	R209 2012/11/01	9.00	Put	Bond Future	4,490.0000	4,774.0000	6.325	0	0	0
2012/02/06	R209 2012/11/01	9.05	Call	Bond Future	6,964.0000	6,473.0000	(7.051)	0	0	0

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2012/02/06	R209 2012/11/01	9.05	Put	Bond Future	4,326.0000	4,603.0000	6.403	0	0	0
2012/02/06	R209 2012/11/01	8.95	Call	Bond Future	6,537.0000	6,062.0000	(7.266)	0	0	0
2012/02/06	R209 2012/11/01	8.95	Put	Bond Future	4,659.0000	4,952.0000	6.289	0	0	0
2012/02/06	R209 2013/02/07			Bond Future	8.7640	8.8640	1.141	0.0000	0.0000	0
2012/02/06	R209 2013/02/07	9.00	Call	Bond Future	7,411.0000	6,933.0000	(6.450)	0	0	0
2012/02/06	R209 2013/02/07	9.00	Put	Bond Future	5,584.0000	5,889.0000	5.462	0	0	0
2012/02/06	R209 2013/02/07	9.05	Call	Bond Future	7,618.0000	7,133.0000	(6.367)	0	0	0
2012/02/06	R209 2013/02/07	9.05	Put	Bond Future	5,413.0000	5,711.0000	5.505	0	0	0
2012/02/06	R209 2013/02/07	8.95	Call	Bond Future	7,205.0000	6,735.0000	(6.523)	0	0	0
2012/02/06	R209 2013/02/07	8.95	Put	Bond Future	5,759.0000	6,072.0000	5.435	0	0	0
2012/02/06	R210 2012/02/02			Bond Future	139.5201	139.3380	(0.130)	0.0000	0.0000	0
2012/02/06	R210 2012/05/03			Bond Future	140.4586	139.7124	(0.531)	0.0000	0.0000	820
2012/02/06	R210 2012/05/03	139.00	Call	Bond Future	1,459.0000	712.0000	(51.199)	0	0	0
2012/02/06	R210 2012/05/03	139.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/06	R210 2012/05/03	139.05	Call	Bond Future	1,409.0000	662.0000	(53.016)	0	0	0
2012/02/06	R210 2012/05/03	139.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/06	R210 2012/05/03	138.95	Call	Bond Future	1,509.0000	762.0000	(49.503)	0	0	0
2012/02/06	R210 2012/05/03	138.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/06	R211 2012/02/02			Bond Future	116.6369	116.5229	(0.098)	0.0000	0.0000	0
2012/02/06	R211 2012/05/03			Bond Future	118.2601	118.4742	0.181	0.0000	0.0000	480
2012/02/06	R211 2012/05/03	118.20	Call	Bond Future	60.0000	274.0000	356.667	0	0	0
2012/02/06	R211 2012/05/03	118.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/06	R211 2012/05/03	118.25	Call	Bond Future	10.0000	224.0000	2140.000	0	0	0
2012/02/06	R211 2012/05/03	118.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/06	R211 2012/05/03	118.15	Call	Bond Future	110.0000	324.0000	194.545	0	0	0
2012/02/06	R211 2012/05/03	118.15	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/06	R212 2012/02/02			Bond Future	114.5798	114.5791	(0.001)	0.0000	0.0000	0
2012/02/06	R212 2012/05/03			Bond Future	116.4868	116.3804	(0.091)	0.0000	0.0000	2,827
2012/02/06	R212 2012/05/03	115.30	Call	Bond Future	1,187.0000	1,080.0000	(9.014)	0	0	0
2012/02/06	R212 2012/05/03	115.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/06	R212 2012/05/03	115.35	Call	Bond Future	1,137.0000	1,030.0000	(9.411)	0	0	0
2012/02/06	R212 2012/05/03	115.35	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/06	R212 2012/05/03	115.25	Call	Bond Future	1,237.0000	1,130.0000	(8.650)	0	0	0

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2012/02/06	R212 2012/05/03	115.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/06	R213 2012/02/02			Bond Future	8.5360	8.4700	(0.773)	0.0000	0.0000	0
2012/02/06	R213 2012/05/03			Bond Future	8.5600	8.6410	0.946	0.0000	0.0000	92
2012/02/06	R213 2012/05/03	9.25	Call	Bond Future	6,145.0000	5,582.0000	(9.162)	0	0	0
2012/02/06	R213 2012/05/03	9.25	Put	Bond Future	717.0000	819.0000	14.226	0	0	0
2012/02/06	R213 2012/05/03	9.30	Call	Bond Future	6,449.0000	5,877.0000	(8.870)	0	0	0
2012/02/06	R213 2012/05/03	9.30	Put	Bond Future	648.0000	741.0000	14.352	0	0	0
2012/02/06	R213 2012/05/03	9.20	Call	Bond Future	5,845.0000	5,292.0000	(9.461)	0	0	0
2012/02/06	R213 2012/05/03	9.20	Put	Bond Future	793.0000	905.0000	14.124	0	0	0
2012/02/06	R213 2012/08/02			Bond Future	8.6200	8.7050	0.986	0.0000	0.0000	0
2012/02/06	R213 2012/08/02	9.25	Call	Bond Future	7,405.0000	6,901.0000	(6.806)	0	0	0
2012/02/06	R213 2012/08/02	9.25	Put	Bond Future	2,490.0000	2,675.0000	7.430	0	0	0
2012/02/06	R213 2012/08/02	9.30	Call	Bond Future	7,657.0000	7,145.0000	(6.687)	0	0	0
2012/02/06	R213 2012/08/02	9.30	Put	Bond Future	2,370.0000	2,547.0000	7.468	0	0	0
2012/02/06	R213 2012/08/02	9.20	Call	Bond Future	7,155.0000	6,659.0000	(6.932)	0	0	0
2012/02/06	R213 2012/08/02	9.20	Put	Bond Future	2,615.0000	2,807.0000	7.342	0	0	0
2012/02/06	R213 2012/11/01			Bond Future	8.6830	8.7700	1.002	0.0000	0.0000	0
2012/02/06	R213 2012/11/01	9.00	Call	Bond Future	6,932.0000	6,488.0000	(6.405)	0	0	0
2012/02/06	R213 2012/11/01	9.00	Put	Bond Future	4,437.0000	4,689.0000	5.680	0	0	0
2012/02/06	R213 2012/11/01	9.05	Call	Bond Future	7,153.0000	6,703.0000	(6.291)	0	0	0
2012/02/06	R213 2012/11/01	9.05	Put	Bond Future	4,275.0000	4,520.0000	5.731	0	0	0
2012/02/06	R213 2012/11/01	8.95	Call	Bond Future	6,713.0000	6,277.0000	(6.495)	0	0	0
2012/02/06	R213 2012/11/01	8.95	Put	Bond Future	4,604.0000	4,864.0000	5.647	0	0	0
2012/02/06	R213 2013/02/07			Bond Future	8.7450	8.8340	1.018	0.0000	0.0000	0
2012/02/06	R213 2013/02/07	9.00	Call	Bond Future	7,547.0000	7,115.0000	(5.724)	0	0	0
2012/02/06	R213 2013/02/07	9.00	Put	Bond Future	5,558.0000	5,829.0000	4.876	0	0	0
2012/02/06	R213 2013/02/07	9.05	Call	Bond Future	7,759.0000	7,321.0000	(5.645)	0	0	0
2012/02/06	R213 2013/02/07	9.05	Put	Bond Future	5,389.0000	5,653.0000	4.899	0	0	0
2012/02/06	R213 2013/02/07	8.95	Call	Bond Future	7,336.0000	6,911.0000	(5.793)	0	0	0
2012/02/06	R213 2013/02/07	8.95	Put	Bond Future	5,732.0000	6,009.0000	4.833	0	0	0

**Total**

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