



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 27/02/2012

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
2012/02/27	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/27	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/27	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/27	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/27	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/27	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/27	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/27	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/27	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/27	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/27	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/27	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/27	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/27	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/27	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2012/02/27	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/27	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/27	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/27	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/27	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/27	AL7T 2012/05/03			Index Future	423.0230	422.9340	(0.021)	0.0000	0.0000	16
2012/02/27	AL7T 2012/08/02			Index Future	429.3040	429.2130	(0.021)	0.0000	0.0000	0
2012/02/27	ALBI 2012/05/03			Index Future	385.2450	385.1330	(0.029)	0.0000	0.0000	906
2012/02/27	ALBI 2012/08/02			Index Future	390.9650	390.8510	(0.029)	0.0000	0.0000	118
2012/02/27	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/27	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/27	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/27	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/27	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/27	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/27	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/27	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/27	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/27	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/27	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/27	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0

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2012/02/27	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/27	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/27	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/27	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/27	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/27	CAAN 2012/03/30			Can-Do Future	0.0408	0.0394	(3.431)	0.0000	0.0000	0
2012/02/27	CAAO 2012/03/30			Can-Do Future	0.2053	0.1934	(5.796)	0.0000	0.0000	100,000
2012/02/27	CAAT 2012/02/29			Can-Do Future	0.0004	0.0000	(100.000)	0.0000	0.0000	12,500
2012/02/27	CAAV 2012/02/29			Can-Do Future	0.1184	0.0795	(32.855)	0.0000	0.0000	12,987
2012/02/27	CAAW2012/04/20			Any day expiry	7.6541	7.6867	0.426	0.0000	0.0000	0
2012/02/27	CAAW2012/04/20	8.10	Call	Any day expiry	71.0000	73.0000	2.817	0	0	0
2012/02/27	CAAW2012/04/20	8.10	Put	Any day expiry	517.0000	486.0000	(5.996)	0	0	0
2012/02/27	CAAW2012/04/20	8.15	Call	Any day expiry	64.0000	66.0000	3.125	0	0	0
2012/02/27	CAAW2012/04/20	8.15	Put	Any day expiry	560.0000	529.0000	(5.536)	0	0	0
2012/02/27	CAAW2012/04/20	8.05	Call	Any day expiry	78.0000	81.0000	3.846	0	0	0
2012/02/27	CAAW2012/04/20	8.05	Put	Any day expiry	474.0000	444.0000	(6.329)	0	0	0
2012/02/27	CAAX 2012/03/30			Can-Do Future	0.0325	0.0358	10.154	0.0000	0.0000	12,500
2012/02/27	CAAY 2012/04/30			Can-Do Future	0.0432	0.0481	11.343	0.0000	0.0000	12,500
2012/02/27	CAAZ 2012/06/18			Can-Do Future	0.0696	0.0741	6.466	0.0000	0.0000	5,670
2012/02/27	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/27	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/27	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2012/02/27	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/27	DAAA 2012/03/29			Any day expiry	7.6295	7.6623	0.430	0.0000	0.0000	0
2012/02/27	DAAA 2012/03/29	7.90	Call	Any day expiry	65.0000	67.0000	3.077	0	0	0
2012/02/27	DAAA 2012/03/29	7.90	Put	Any day expiry	336.0000	305.0000	(9.226)	0	0	0
2012/02/27	DAAA 2012/03/29	7.95	Call	Any day expiry	56.0000	57.0000	1.786	0	0	0
2012/02/27	DAAA 2012/03/29	7.95	Put	Any day expiry	377.0000	345.0000	(8.488)	0	0	0
2012/02/27	DAAA 2012/03/29	7.85	Call	Any day expiry	75.0000	78.0000	4.000	0	0	0
2012/02/27	DAAA 2012/03/29	7.85	Put	Any day expiry	296.0000	266.0000	(10.135)	0	0	0
2012/02/27	DAAB 2012/02/29			Any day expiry	7.5971	7.6307	0.442	0.0000	0.0000	13,000
2012/02/27	DAAB 2012/02/29	7.75	Call	Any day expiry	12.0000	9.0000	(25.000)	0	0	0
2012/02/27	DAAB 2012/02/29	7.75	Put	Any day expiry	165.0000	128.0000	(22.424)	0	0	0
2012/02/27	DAAB 2012/02/29	7.80	Call	Any day expiry	8.0000	5.0000	(37.500)	0	0	0
2012/02/27	DAAB 2012/02/29	7.80	Put	Any day expiry	211.0000	174.0000	(17.536)	0	0	0
2012/02/27	DAAB 2012/02/29	7.70	Call	Any day expiry	20.0000	17.0000	(15.000)	0	0	0
2012/02/27	DAAB 2012/02/29	7.70	Put	Any day expiry	123.0000	86.0000	(30.081)	0	0	0
2012/02/27	GOVI 2012/05/03			GOVI	386.2470	386.1390	(0.028)	0.0000	0.0000	215
2012/02/27	GOVI 2012/05/03	382.00	Call	GOVI	42,470.0000	41,390.0000	(2.543)	0	0	0
2012/02/27	GOVI 2012/05/03	382.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/02/27	GOVI 2012/05/03	382.01	Call	GOVI	42,370.0000	41,290.0000	(2.549)	0	0	0
2012/02/27	GOVI 2012/05/03	382.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/02/27	GOVI 2012/05/03	381.99	Call	GOVI	42,570.0000	41,490.0000	(2.537)	0	0	0
2012/02/27	GOVI 2012/05/03	381.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/02/27	GOVI 2012/08/02			GOVI	391.9820	391.8710	(0.028)	0.0000	0.0000	0
2012/02/27	GOVI 2012/08/02	390.00	Call	GOVI	19,820.0000	18,710.0000	(5.600)	0	0	0
2012/02/27	GOVI 2012/08/02	390.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/02/27	GOVI 2012/08/02	390.01	Call	GOVI	19,720.0000	18,610.0000	(5.629)	0	0	0
2012/02/27	GOVI 2012/08/02	390.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/02/27	GOVI 2012/08/02	389.99	Call	GOVI	19,920.0000	18,810.0000	(5.572)	0	0	0
2012/02/27	GOVI 2012/08/02	389.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/02/27	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/02/27	IGOV 2012/05/03			Index Future	171.0670	171.1270	0.035	0.0000	0.0000	515

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2012/02/27	IGOV 2012/08/02			Index Future	173.6070	173.6670	0.035	0.0000	0.0000	0
2012/02/27	ILBI 2012/05/03			Index Future	462.5430	462.5430	0.000	0.0000	0.0000	0
2012/02/27	ILBI 2012/08/02			Index Future	471.0200	471.0200	0.000	0.0000	0.0000	152
2012/02/27	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2012/02/27	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2012/02/27	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2012/02/27	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2012/02/27	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2012/02/27	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2012/02/27	JBAF 2012/03/20			Jibar Tradeable Future	5.6200	5.6200	0.000	0.0000	0.0000	2,390
2012/02/27	JBAF 2012/04/18			Jibar Tradeable Future	5.6200	5.6200	0.000	0.0000	0.0000	0
2012/02/27	JBAF 2012/05/16			Jibar Tradeable Future	5.6400	5.6400	0.000	0.0000	0.0000	0
2012/02/27	JBAF 2012/06/20			Jibar Tradeable Future	5.6800	5.6800	0.000	0.0000	0.0000	2,890
2012/02/27	JBAF 2012/07/18			Jibar Tradeable Future	5.7000	5.7100	0.175	0.0000	0.0000	0
2012/02/27	JBAF 2012/08/15			Jibar Tradeable Future	5.7500	5.7500	0.000	0.0000	0.0000	0
2012/02/27	JBAF 2012/09/19			Jibar Tradeable Future	5.7900	5.8000	0.173	0.0000	0.0000	44,760
2012/02/27	JBAF 2012/12/19			Jibar Tradeable Future	5.9500	5.9700	0.336	0.0000	0.0000	940
2012/02/27	JBAF 2013/03/20			Jibar Tradeable Future	6.0900	6.1200	0.493	0.0000	0.0000	790
2012/02/27	JBAF 2013/06/19			Jibar Tradeable Future	6.2600	6.2800	0.319	0.0000	0.0000	1,250
2012/02/27	JBAF 2013/09/18			Jibar Tradeable Future	6.4400	6.4600	0.311	0.0000	0.0000	1,700
2012/02/27	JBAF 2013/12/18			Jibar Tradeable Future	6.6400	6.6500	0.151	0.0000	0.0000	2,000
2012/02/27	R157 2012/05/03			Bond Future	6.7180	6.7280	0.149	0.0000	0.0000	10,935
2012/02/27	R157 2012/05/03	8.25	Call	Bond Future	4,959.0000	4,926.0000	(0.665)	0	0	0
2012/02/27	R157 2012/05/03	8.25	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2012/02/27	R157 2012/05/03	8.30	Call	Bond Future	5,116.0000	5,083.0000	(0.645)	0	0	0
2012/02/27	R157 2012/05/03	8.30	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2012/02/27	R157 2012/05/03	8.20	Call	Bond Future	4,802.0000	4,769.0000	(0.687)	0	0	0
2012/02/27	R157 2012/05/03	8.20	Put	Bond Future	2.0000	2.0000	0.000	0	0	0

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2012/02/27	R157 2012/05/03	6.25	Put	Bond Future	1,713.0000	1,733.0000	1.168	0	0	0
2012/02/27	R157 2012/05/03	6.25	Call	Bond Future	145.0000	131.0000	(9.655)	0	0	1,500
2012/02/27	R157 2012/05/03	6.50	Call	Bond Future	355.0000	332.0000	(6.479)	0	0	0
2012/02/27	R157 2012/05/03	6.50	Put	Bond Future	1,082.0000	1,093.0000	1.017	0	0	1,500
2012/02/27	R157 2012/05/03	6.75	Call	Bond Future	719.0000	687.0000	(4.451)	0	0	0
2012/02/27	R157 2012/05/03	6.75	Put	Bond Future	613.0000	614.0000	0.163	0	0	1,500
2012/02/27	R157 2012/08/02			Bond Future	6.7820	6.7930	0.162	0.0000	0.0000	0
2012/02/27	R157 2012/08/02	8.00	Call	Bond Future	3,850.0000	3,814.0000	(0.935)	0	0	0
2012/02/27	R157 2012/08/02	8.00	Put	Bond Future	178.0000	176.0000	(1.124)	0	0	0
2012/02/27	R157 2012/08/02	8.05	Call	Bond Future	3,980.0000	3,945.0000	(0.879)	0	0	0
2012/02/27	R157 2012/08/02	8.05	Put	Bond Future	161.0000	160.0000	(0.621)	0	0	0
2012/02/27	R157 2012/08/02	7.95	Call	Bond Future	3,721.0000	3,685.0000	(0.967)	0	0	0
2012/02/27	R157 2012/08/02	7.95	Put	Bond Future	197.0000	195.0000	(1.015)	0	0	0
2012/02/27	R157 2012/11/01			Bond Future	6.8320	6.8440	0.176	0.0000	0.0000	0
2012/02/27	R157 2012/11/01	7.00	Call	Bond Future	1,656.0000	1,628.0000	(1.691)	0	0	0
2012/02/27	R157 2012/11/01	7.00	Put	Bond Future	1,182.0000	1,188.0000	0.508	0	0	0
2012/02/27	R157 2012/11/01	7.05	Call	Bond Future	1,738.0000	1,710.0000	(1.611)	0	0	0
2012/02/27	R157 2012/11/01	7.05	Put	Bond Future	1,124.0000	1,129.0000	0.445	0	0	0
2012/02/27	R157 2012/11/01	6.95	Call	Bond Future	1,575.0000	1,548.0000	(1.714)	0	0	0
2012/02/27	R157 2012/11/01	6.95	Put	Bond Future	1,242.0000	1,249.0000	0.564	0	0	0
2012/02/27	R157 2013/02/07			Bond Future	6.8700	6.8740	0.058	0.0000	0.0000	0
2012/02/27	R157 2013/02/07	6.75	Call	Bond Future	1,326.0000	1,315.0000	(0.830)	0	0	0
2012/02/27	R157 2013/02/07	6.75	Put	Bond Future	1,634.0000	1,633.0000	(0.061)	0	0	0
2012/02/27	R157 2013/02/07	6.80	Call	Bond Future	1,391.0000	1,380.0000	(0.791)	0	0	0
2012/02/27	R157 2013/02/07	6.80	Put	Bond Future	1,570.0000	1,570.0000	0.000	0	0	0
2012/02/27	R157 2013/02/07	6.70	Call	Bond Future	1,266.0000	1,255.0000	(0.869)	0	0	0
2012/02/27	R157 2013/02/07	6.70	Put	Bond Future	1,702.0000	1,702.0000	0.000	0	0	0
2012/02/27	R186 2012/05/03			Bond Future	8.3270	8.3470	0.240	0.0000	0.0000	27,883
2012/02/27	R186 2012/05/03	9.00	Call	Bond Future	6,683.0000	6,490.0000	(2.888)	0	0	0
2012/02/27	R186 2012/05/03	9.00	Put	Bond Future	568.0000	564.0000	(0.704)	0	0	0
2012/02/27	R186 2012/05/03	9.05	Call	Bond Future	7,052.0000	6,858.0000	(2.751)	0	0	0
2012/02/27	R186 2012/05/03	9.05	Put	Bond Future	501.0000	496.0000	(0.998)	0	0	0
2012/02/27	R186 2012/05/03	8.95	Call	Bond Future	6,319.0000	6,126.0000	(3.054)	0	0	0
2012/02/27	R186 2012/05/03	8.95	Put	Bond Future	642.0000	638.0000	(0.623)	0	0	0

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2012/02/27	R186 2012/05/03	7.90	Put	Bond Future	5,050.0000	5,150.0000	1.980	0	0	0
2012/02/27	R186 2012/05/03	7.90	Call	Bond Future	919.0000	830.0000	(9.684)	0	0	2,250
2012/02/27	R186 2012/05/03	8.20	Put	Bond Future	3,112.0000	3,167.0000	1.767	0	0	0
2012/02/27	R186 2012/05/03	8.20	Call	Bond Future	1,904.0000	1,771.0000	(6.985)	0	0	750
2012/02/27	R186 2012/05/03	8.50	Call	Bond Future	3,379.0000	3,212.0000	(4.942)	0	0	0
2012/02/27	R186 2012/05/03	8.50	Put	Bond Future	1,762.0000	1,784.0000	1.249	0	0	750
2012/02/27	R186 2012/05/03	8.85	Call	Bond Future	5,608.0000	5,419.0000	(3.370)	0	0	0
2012/02/27	R186 2012/05/03	8.85	Put	Bond Future	816.0000	815.0000	(0.123)	0	0	2,250
2012/02/27	R186 2012/08/02			Bond Future	8.3990	8.4200	0.250	0.0000	0.0000	0
2012/02/27	R186 2012/08/02	8.75	Call	Bond Future	6,592.0000	6,427.0000	(2.503)	0	0	0
2012/02/27	R186 2012/08/02	8.75	Put	Bond Future	3,403.0000	3,432.0000	0.852	0	0	0
2012/02/27	R186 2012/08/02	8.80	Call	Bond Future	6,868.0000	6,701.0000	(2.432)	0	0	0
2012/02/27	R186 2012/08/02	8.80	Put	Bond Future	3,235.0000	3,262.0000	0.835	0	0	0
2012/02/27	R186 2012/08/02	8.70	Call	Bond Future	6,322.0000	6,160.0000	(2.562)	0	0	0
2012/02/27	R186 2012/08/02	8.70	Put	Bond Future	3,580.0000	3,612.0000	0.894	0	0	0
2012/02/27	R186 2012/08/02	8.25	Put	Bond Future	5,522.0000	5,580.0000	1.050	0	0	0
2012/02/27	R186 2012/08/02	8.25	Call	Bond Future	4,130.0000	3,993.0000	(3.317)	0	0	8,750
2012/02/27	R186 2012/08/02	8.66	Call	Bond Future	6,109.0000	5,949.0000	(2.619)	0	0	0
2012/02/27	R186 2012/08/02	8.66	Put	Bond Future	3,726.0000	3,760.0000	0.913	0	0	276
2012/02/27	R186 2012/08/02	7.66	Put	Bond Future	9,195.0000	9,295.0000	1.088	0	0	0
2012/02/27	R186 2012/08/02	7.66	Call	Bond Future	2,051.0000	1,957.0000	(4.583)	0	0	276
2012/02/27	R186 2012/08/02	7.76	Put	Bond Future	8,482.0000	8,576.0000	1.108	0	0	0
2012/02/27	R186 2012/08/02	7.76	Call	Bond Future	2,341.0000	2,240.0000	(4.314)	0	0	43
2012/02/27	R186 2012/08/02	8.76	Call	Bond Future	6,647.0000	6,482.0000	(2.482)	0	0	0
2012/02/27	R186 2012/08/02	8.76	Put	Bond Future	3,369.0000	3,398.0000	0.861	0	0	43
2012/02/27	R186 2012/11/01			Bond Future	8.4650	8.4860	0.248	0.0000	0.0000	0
2012/02/27	R186 2012/11/01	8.75	Call	Bond Future	7,250.0000	7,103.0000	(2.028)	0	0	0
2012/02/27	R186 2012/11/01	8.75	Put	Bond Future	4,697.0000	4,741.0000	0.937	0	0	0
2012/02/27	R186 2012/11/01	8.80	Call	Bond Future	7,506.0000	7,357.0000	(1.985)	0	0	0
2012/02/27	R186 2012/11/01	8.80	Put	Bond Future	4,513.0000	4,555.0000	0.931	0	0	0
2012/02/27	R186 2012/11/01	8.70	Call	Bond Future	6,998.0000	6,852.0000	(2.086)	0	0	0
2012/02/27	R186 2012/11/01	8.70	Put	Bond Future	4,887.0000	4,932.0000	0.921	0	0	0
2012/02/27	R186 2013/02/07			Bond Future	8.5310	8.5500	0.223	0.0000	0.0000	0
2012/02/27	R186 2013/02/07	8.50	Call	Bond Future	6,680.0000	6,562.0000	(1.766)	0	0	0
2012/02/27	R186 2013/02/07	8.50	Put	Bond Future	6,957.0000	7,009.0000	0.747	0	0	0

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2012/02/27	R186 2013/02/07	8.55	Call	Bond Future	6,907.0000	6,788.0000	(1.723)	0	0	0
2012/02/27	R186 2013/02/07	8.55	Put	Bond Future	6,737.0000	6,788.0000	0.757	0	0	0
2012/02/27	R186 2013/02/07	8.45	Call	Bond Future	6,462.0000	6,347.0000	(1.780)	0	0	0
2012/02/27	R186 2013/02/07	8.45	Put	Bond Future	7,189.0000	7,243.0000	0.751	0	0	0
2012/02/27	R189 2012/05/03			Bond Future	215.4857	215.4656	(0.009)	0.0000	0.0000	0
2012/02/27	R189 2012/05/03	215.00	Call	Bond Future	486.0000	466.0000	(4.115)	0	0	0
2012/02/27	R189 2012/05/03	215.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/27	R189 2012/05/03	215.05	Call	Bond Future	436.0000	416.0000	(4.587)	0	0	0
2012/02/27	R189 2012/05/03	215.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/27	R189 2012/05/03	214.95	Call	Bond Future	536.0000	516.0000	(3.731)	0	0	0
2012/02/27	R189 2012/05/03	214.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/27	R197 2012/05/03			Bond Future	253.4339	253.4271	(0.003)	0.0000	0.0000	1,005
2012/02/27	R197 2012/05/03	251.00	Call	Bond Future	2,434.0000	2,427.0000	(0.288)	0	0	0
2012/02/27	R197 2012/05/03	251.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/27	R197 2012/05/03	251.05	Call	Bond Future	2,384.0000	2,377.0000	(0.294)	0	0	0
2012/02/27	R197 2012/05/03	251.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/27	R197 2012/05/03	250.95	Call	Bond Future	2,484.0000	2,477.0000	(0.282)	0	0	0
2012/02/27	R197 2012/05/03	250.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/27	R201 2012/05/03			Bond Future	6.0300	6.0410	0.182	0.0000	0.0000	968
2012/02/27	R201 2012/05/03	7.75	Call	Bond Future	4,175.0000	4,148.0000	(0.647)	0	0	0
2012/02/27	R201 2012/05/03	7.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/27	R201 2012/05/03	7.80	Call	Bond Future	4,293.0000	4,266.0000	(0.629)	0	0	0
2012/02/27	R201 2012/05/03	7.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/27	R201 2012/05/03	7.70	Call	Bond Future	4,057.0000	4,029.0000	(0.690)	0	0	0
2012/02/27	R201 2012/05/03	7.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/27	R201 2012/08/02			Bond Future	6.0310	6.0430	0.199	0.0000	0.0000	0
2012/02/27	R201 2012/08/02	7.50	Call	Bond Future	3,307.0000	3,280.0000	(0.816)	0	0	0
2012/02/27	R201 2012/08/02	7.50	Put	Bond Future	49.0000	49.0000	0.000	0	0	0
2012/02/27	R201 2012/08/02	7.55	Call	Bond Future	3,410.0000	3,382.0000	(0.821)	0	0	0
2012/02/27	R201 2012/08/02	7.55	Put	Bond Future	43.0000	42.0000	(2.326)	0	0	0
2012/02/27	R201 2012/08/02	7.45	Call	Bond Future	3,205.0000	3,177.0000	(0.874)	0	0	0
2012/02/27	R201 2012/08/02	7.45	Put	Bond Future	55.0000	55.0000	0.000	0	0	0
2012/02/27	R201 2012/11/01			Bond Future	5.9930	6.0070	0.234	0.0000	0.0000	0

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2012/02/27	R201 2012/11/01	6.50	Call	Bond Future	1,529.0000	1,505.0000	(1.570)	0	0	0
2012/02/27	R201 2012/11/01	6.50	Put	Bond Future	503.0000	508.0000	0.994	0	0	0
2012/02/27	R201 2012/11/01	6.55	Call	Bond Future	1,599.0000	1,574.0000	(1.563)	0	0	0
2012/02/27	R201 2012/11/01	6.55	Put	Bond Future	473.0000	476.0000	0.634	0	0	0
2012/02/27	R201 2012/11/01	6.45	Call	Bond Future	1,460.0000	1,436.0000	(1.644)	0	0	0
2012/02/27	R201 2012/11/01	6.45	Put	Bond Future	535.0000	539.0000	0.748	0	0	0
2012/02/27	R201 2013/02/07			Bond Future	5.9020	5.9050	0.051	0.0000	0.0000	0
2012/02/27	R201 2013/02/07	6.25	Call	Bond Future	1,284.0000	1,277.0000	(0.545)	0	0	0
2012/02/27	R201 2013/02/07	6.25	Put	Bond Future	663.0000	662.0000	(0.151)	0	0	0
2012/02/27	R201 2013/02/07	6.30	Call	Bond Future	1,341.0000	1,333.0000	(0.597)	0	0	0
2012/02/27	R201 2013/02/07	6.30	Put	Bond Future	632.0000	629.0000	(0.475)	0	0	0
2012/02/27	R201 2013/02/07	6.20	Call	Bond Future	1,229.0000	1,221.0000	(0.651)	0	0	0
2012/02/27	R201 2013/02/07	6.20	Put	Bond Future	697.0000	695.0000	(0.287)	0	0	0
2012/02/27	R202 2012/05/03			Bond Future	189.5552	189.5510	(0.002)	0.0000	0.0000	36,952
2012/02/27	R202 2012/05/03	190.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/27	R202 2012/05/03	190.00	Put	Bond Future	445.0000	449.0000	0.899	0	0	0
2012/02/27	R202 2012/05/03	190.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/27	R202 2012/05/03	190.05	Put	Bond Future	495.0000	499.0000	0.808	0	0	0
2012/02/27	R202 2012/05/03	189.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/27	R202 2012/05/03	189.95	Put	Bond Future	395.0000	399.0000	1.013	0	0	0
2012/02/27	R203 2012/05/03			Bond Future	7.2880	7.2980	0.137	0.0000	0.0000	3,536
2012/02/27	R203 2012/05/03	8.75	Call	Bond Future	6,314.0000	6,268.0000	(0.729)	0	0	0
2012/02/27	R203 2012/05/03	8.75	Put	Bond Future	8.0000	7.0000	(12.500)	0	0	0
2012/02/27	R203 2012/05/03	8.80	Call	Bond Future	6,519.0000	6,474.0000	(0.690)	0	0	0
2012/02/27	R203 2012/05/03	8.80	Put	Bond Future	6.0000	5.0000	(16.667)	0	0	0
2012/02/27	R203 2012/05/03	8.70	Call	Bond Future	6,108.0000	6,062.0000	(0.753)	0	0	0
2012/02/27	R203 2012/05/03	8.70	Put	Bond Future	10.0000	8.0000	(20.000)	0	0	0
2012/02/27	R203 2012/05/03	7.00	Put	Bond Future	1,780.0000	1,791.0000	0.618	0	0	0
2012/02/27	R203 2012/05/03	7.00	Call	Bond Future	479.0000	446.0000	(6.889)	0	0	4,200
2012/02/27	R203 2012/05/03	7.15	Put	Bond Future	1,344.0000	1,349.0000	0.372	0	0	0
2012/02/27	R203 2012/05/03	7.15	Call	Bond Future	723.0000	683.0000	(5.533)	0	0	1,400
2012/02/27	R203 2012/05/03	7.45	Call	Bond Future	1,420.0000	1,371.0000	(3.451)	0	0	0
2012/02/27	R203 2012/05/03	7.45	Put	Bond Future	697.0000	693.0000	(0.574)	0	0	1,400

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2012/02/27	R203 2012/05/03	7.80	Call	Bond Future	2,541.0000	2,489.0000	(2.046)	0	0	0
2012/02/27	R203 2012/05/03	7.80	Put	Bond Future	277.0000	270.0000	(2.527)	0	0	4,200
2012/02/27	R203 2012/08/02			Bond Future	7.3620	7.3720	0.136	0.0000	0.0000	0
2012/02/27	R203 2012/08/02	8.50	Call	Bond Future	5,193.0000	5,146.0000	(0.905)	0	0	0
2012/02/27	R203 2012/08/02	8.50	Put	Bond Future	449.0000	445.0000	(0.891)	0	0	0
2012/02/27	R203 2012/08/02	8.55	Call	Bond Future	5,361.0000	5,313.0000	(0.895)	0	0	0
2012/02/27	R203 2012/08/02	8.55	Put	Bond Future	415.0000	410.0000	(1.205)	0	0	0
2012/02/27	R203 2012/08/02	8.45	Call	Bond Future	5,027.0000	4,980.0000	(0.935)	0	0	0
2012/02/27	R203 2012/08/02	8.45	Put	Bond Future	486.0000	482.0000	(0.823)	0	0	0
2012/02/27	R203 2012/11/01			Bond Future	7.4280	7.4390	0.148	0.0000	0.0000	0
2012/02/27	R203 2012/11/01	7.75	Call	Bond Future	3,025.0000	2,984.0000	(1.355)	0	0	0
2012/02/27	R203 2012/11/01	7.75	Put	Bond Future	1,716.0000	1,720.0000	0.233	0	0	0
2012/02/27	R203 2012/11/01	7.80	Call	Bond Future	3,148.0000	3,107.0000	(1.302)	0	0	0
2012/02/27	R203 2012/11/01	7.80	Put	Bond Future	1,637.0000	1,641.0000	0.244	0	0	0
2012/02/27	R203 2012/11/01	7.70	Call	Bond Future	2,903.0000	2,863.0000	(1.378)	0	0	0
2012/02/27	R203 2012/11/01	7.70	Put	Bond Future	1,796.0000	1,801.0000	0.278	0	0	0
2012/02/27	R203 2013/02/07			Bond Future	7.4930	7.4990	0.080	0.0000	0.0000	0
2012/02/27	R203 2013/02/07	6.50	Call	Bond Future	1,015.0000	1,000.0000	(1.478)	0	0	0
2012/02/27	R203 2013/02/07	6.50	Put	Bond Future	4,968.0000	4,977.0000	0.181	0	0	0
2012/02/27	R203 2013/02/07	6.55	Call	Bond Future	1,072.0000	1,056.0000	(1.493)	0	0	0
2012/02/27	R203 2013/02/07	6.55	Put	Bond Future	4,822.0000	4,829.0000	0.145	0	0	0
2012/02/27	R203 2013/02/07	6.45	Call	Bond Future	964.0000	949.0000	(1.556)	0	0	0
2012/02/27	R203 2013/02/07	6.45	Put	Bond Future	5,121.0000	5,129.0000	0.156	0	0	0
2012/02/27	R204 2012/05/03			Bond Future	7.5840	7.5940	0.132	0.0000	0.0000	3,150
2012/02/27	R204 2012/05/03	8.75	Call	Bond Future	5,891.0000	5,835.0000	(0.951)	0	0	0
2012/02/27	R204 2012/05/03	8.75	Put	Bond Future	45.0000	41.0000	(8.889)	0	0	0
2012/02/27	R204 2012/05/03	8.80	Call	Bond Future	6,124.0000	6,069.0000	(0.898)	0	0	0
2012/02/27	R204 2012/05/03	8.80	Put	Bond Future	37.0000	34.0000	(8.108)	0	0	0
2012/02/27	R204 2012/05/03	8.70	Call	Bond Future	5,658.0000	5,602.0000	(0.990)	0	0	0
2012/02/27	R204 2012/05/03	8.70	Put	Bond Future	54.0000	50.0000	(7.407)	0	0	0
2012/02/27	R204 2012/05/03	7.00	Put	Bond Future	3,335.0000	3,364.0000	0.870	0	0	0
2012/02/27	R204 2012/05/03	7.00	Call	Bond Future	242.0000	219.0000	(9.504)	0	0	550
2012/02/27	R204 2012/05/03	7.75	Call	Bond Future	1,722.0000	1,664.0000	(3.368)	0	0	0
2012/02/27	R204 2012/05/03	7.75	Put	Bond Future	863.0000	857.0000	(0.695)	0	0	550

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2012/02/27	R204 2012/08/02			Bond Future	7.6630	7.6730	0.130	0.0000	0.0000	0
2012/02/27	R204 2012/08/02	8.50	Call	Bond Future	4,986.0000	4,930.0000	(1.123)	0	0	0
2012/02/27	R204 2012/08/02	8.50	Put	Bond Future	889.0000	883.0000	(0.675)	0	0	0
2012/02/27	R204 2012/08/02	8.55	Call	Bond Future	5,170.0000	5,113.0000	(1.103)	0	0	0
2012/02/27	R204 2012/08/02	8.55	Put	Bond Future	835.0000	828.0000	(0.838)	0	0	0
2012/02/27	R204 2012/08/02	8.45	Call	Bond Future	4,805.0000	4,749.0000	(1.165)	0	0	0
2012/02/27	R204 2012/08/02	8.45	Put	Bond Future	947.0000	941.0000	(0.634)	0	0	0
2012/02/27	R204 2012/11/01			Bond Future	7.7320	7.7430	0.142	0.0000	0.0000	0
2012/02/27	R204 2012/11/01	8.00	Call	Bond Future	3,559.0000	3,511.0000	(1.349)	0	0	0
2012/02/27	R204 2012/11/01	8.00	Put	Bond Future	2,271.0000	2,276.0000	0.220	0	0	0
2012/02/27	R204 2012/11/01	8.05	Call	Bond Future	3,701.0000	3,652.0000	(1.324)	0	0	0
2012/02/27	R204 2012/11/01	8.05	Put	Bond Future	2,175.0000	2,179.0000	0.184	0	0	0
2012/02/27	R204 2012/11/01	7.95	Call	Bond Future	3,420.0000	3,373.0000	(1.374)	0	0	0
2012/02/27	R204 2012/11/01	7.95	Put	Bond Future	2,370.0000	2,377.0000	0.295	0	0	0
2012/02/27	R204 2013/02/07			Bond Future	7.7990	7.8060	0.090	0.0000	0.0000	0
2012/02/27	R204 2013/02/07	8.00	Call	Bond Future	3,752.0000	3,720.0000	(0.853)	0	0	0
2012/02/27	R204 2013/02/07	8.00	Put	Bond Future	2,821.0000	2,822.0000	0.035	0	0	0
2012/02/27	R204 2013/02/07	8.05	Call	Bond Future	3,884.0000	3,851.0000	(0.850)	0	0	0
2012/02/27	R204 2013/02/07	8.05	Put	Bond Future	2,723.0000	2,723.0000	0.000	0	0	0
2012/02/27	R204 2013/02/07	7.95	Call	Bond Future	3,623.0000	3,591.0000	(0.883)	0	0	0
2012/02/27	R204 2013/02/07	7.95	Put	Bond Future	2,923.0000	2,923.0000	0.000	0	0	0
2012/02/27	R206 2012/05/03			Bond Future	5.9250	5.9360	0.186	0.0000	0.0000	300
2012/02/27	R206 2012/05/03	7.50	Call	Bond Future	2,497.0000	2,479.0000	(0.721)	0	0	0
2012/02/27	R206 2012/05/03	7.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/27	R206 2012/05/03	7.55	Call	Bond Future	2,575.0000	2,557.0000	(0.699)	0	0	0
2012/02/27	R206 2012/05/03	7.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/27	R206 2012/05/03	7.45	Call	Bond Future	2,419.0000	2,401.0000	(0.744)	0	0	0
2012/02/27	R206 2012/05/03	7.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/27	R206 2012/08/02			Bond Future	5.9100	5.9250	0.254	0.0000	0.0000	0
2012/02/27	R206 2012/08/02	7.25	Call	Bond Future	1,859.0000	1,838.0000	(1.130)	0	0	0
2012/02/27	R206 2012/08/02	7.25	Put	Bond Future	32.0000	32.0000	0.000	0	0	0
2012/02/27	R206 2012/08/02	7.30	Call	Bond Future	1,922.0000	1,901.0000	(1.093)	0	0	0
2012/02/27	R206 2012/08/02	7.30	Put	Bond Future	28.0000	28.0000	0.000	0	0	0
2012/02/27	R206 2012/08/02	7.20	Call	Bond Future	1,796.0000	1,775.0000	(1.169)	0	0	0

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2012/02/27	R206 2012/08/02	7.20	Put	Bond Future	37.0000	36.0000	(2.703)	0	0	0
2012/02/27	R206 2012/11/01			Bond Future	5.8120	5.8290	0.292	0.0000	0.0000	0
2012/02/27	R206 2012/11/01	6.00	Call	Bond Future	595.0000	581.0000	(2.353)	0	0	0
2012/02/27	R206 2012/11/01	6.00	Put	Bond Future	379.0000	384.0000	1.319	0	0	0
2012/02/27	R206 2012/11/01	6.05	Call	Bond Future	629.0000	615.0000	(2.226)	0	0	0
2012/02/27	R206 2012/11/01	6.05	Put	Bond Future	355.0000	361.0000	1.690	0	0	0
2012/02/27	R206 2012/11/01	5.95	Call	Bond Future	562.0000	548.0000	(2.491)	0	0	0
2012/02/27	R206 2012/11/01	5.95	Put	Bond Future	403.0000	409.0000	1.489	0	0	0
2012/02/27	R206 2013/02/07			Bond Future	5.5760	5.5730	(0.054)	0.0000	0.0000	0
2012/02/27	R206 2013/02/07	6.00	Call	Bond Future	666.0000	666.0000	0.000	0	0	0
2012/02/27	R206 2013/02/07	6.00	Put	Bond Future	285.0000	283.0000	(0.702)	0	0	0
2012/02/27	R206 2013/02/07	6.05	Call	Bond Future	696.0000	696.0000	0.000	0	0	0
2012/02/27	R206 2013/02/07	6.05	Put	Bond Future	271.0000	268.0000	(1.107)	0	0	0
2012/02/27	R206 2013/02/07	5.95	Call	Bond Future	636.0000	636.0000	0.000	0	0	0
2012/02/27	R206 2013/02/07	5.95	Put	Bond Future	300.0000	297.0000	(1.000)	0	0	0
2012/02/27	R207 2012/05/03			Bond Future	7.8410	7.8500	0.115	0.0000	0.0000	24,915
2012/02/27	R207 2012/05/03	8.75	Call	Bond Future	5,050.0000	4,991.0000	(1.168)	0	0	0
2012/02/27	R207 2012/05/03	8.75	Put	Bond Future	145.0000	136.0000	(6.207)	0	0	0
2012/02/27	R207 2012/05/03	8.80	Call	Bond Future	5,289.0000	5,231.0000	(1.097)	0	0	0
2012/02/27	R207 2012/05/03	8.80	Put	Bond Future	123.0000	115.0000	(6.504)	0	0	0
2012/02/27	R207 2012/05/03	8.70	Call	Bond Future	4,811.0000	4,752.0000	(1.226)	0	0	0
2012/02/27	R207 2012/05/03	8.70	Put	Bond Future	167.0000	159.0000	(4.790)	0	0	0
2012/02/27	R207 2012/05/03	7.45	Put	Bond Future	2,739.0000	2,753.0000	0.511	0	0	0
2012/02/27	R207 2012/05/03	7.45	Call	Bond Future	529.0000	492.0000	(6.994)	0	0	2,400
2012/02/27	R207 2012/05/03	7.65	Put	Bond Future	1,968.0000	1,970.0000	0.102	0	0	0
2012/02/27	R207 2012/05/03	7.65	Call	Bond Future	896.0000	848.0000	(5.357)	0	0	800
2012/02/27	R207 2012/05/03	8.00	Call	Bond Future	1,871.0000	1,812.0000	(3.153)	0	0	0
2012/02/27	R207 2012/05/03	8.00	Put	Bond Future	990.0000	981.0000	(0.909)	0	0	800
2012/02/27	R207 2012/05/03	8.30	Call	Bond Future	3,010.0000	2,947.0000	(2.093)	0	0	0
2012/02/27	R207 2012/05/03	8.30	Put	Bond Future	493.0000	480.0000	(2.637)	0	0	2,400
2012/02/27	R207 2012/08/02			Bond Future	7.9220	7.9320	0.126	0.0000	0.0000	0
2012/02/27	R207 2012/08/02	8.75	Call	Bond Future	5,390.0000	5,328.0000	(1.150)	0	0	0
2012/02/27	R207 2012/08/02	8.75	Put	Bond Future	1,036.0000	1,028.0000	(0.772)	0	0	0
2012/02/27	R207 2012/08/02	8.80	Call	Bond Future	5,583.0000	5,522.0000	(1.093)	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
2012/02/27	R207 2012/08/02	8.80	Put	Bond Future	974.0000	967.0000	(0.719)	0	0	0
2012/02/27	R207 2012/08/02	8.70	Call	Bond Future	5,198.0000	5,137.0000	(1.174)	0	0	0
2012/02/27	R207 2012/08/02	8.70	Put	Bond Future	1,100.0000	1,093.0000	(0.636)	0	0	0
2012/02/27	R207 2012/11/01			Bond Future	7.9920	8.0020	0.125	0.0000	0.0000	0
2012/02/27	R207 2012/11/01	8.25	Call	Bond Future	3,930.0000	3,881.0000	(1.247)	0	0	0
2012/02/27	R207 2012/11/01	8.25	Put	Bond Future	2,586.0000	2,589.0000	0.116	0	0	0
2012/02/27	R207 2012/11/01	8.30	Call	Bond Future	4,082.0000	4,031.0000	(1.249)	0	0	0
2012/02/27	R207 2012/11/01	8.30	Put	Bond Future	2,480.0000	2,481.0000	0.040	0	0	0
2012/02/27	R207 2012/11/01	8.20	Call	Bond Future	3,782.0000	3,733.0000	(1.296)	0	0	0
2012/02/27	R207 2012/11/01	8.20	Put	Bond Future	2,696.0000	2,700.0000	0.148	0	0	0
2012/02/27	R207 2013/02/07			Bond Future	8.0620	8.0680	0.074	0.0000	0.0000	0
2012/02/27	R207 2013/02/07	8.25	Call	Bond Future	4,172.0000	4,139.0000	(0.791)	0	0	0
2012/02/27	R207 2013/02/07	8.25	Put	Bond Future	3,221.0000	3,219.0000	(0.062)	0	0	0
2012/02/27	R207 2013/02/07	8.30	Call	Bond Future	4,314.0000	4,281.0000	(0.765)	0	0	0
2012/02/27	R207 2013/02/07	8.30	Put	Bond Future	3,112.0000	3,110.0000	(0.064)	0	0	0
2012/02/27	R207 2013/02/07	8.20	Call	Bond Future	4,032.0000	4,000.0000	(0.794)	0	0	0
2012/02/27	R207 2013/02/07	8.20	Put	Bond Future	3,333.0000	3,331.0000	(0.060)	0	0	0
2012/02/27	R208 2012/05/03			Bond Future	7.9140	7.9230	0.114	0.0000	0.0000	9,092
2012/02/27	R208 2012/05/03	9.00	Call	Bond Future	6,333.0000	6,273.0000	(0.947)	0	0	0
2012/02/27	R208 2012/05/03	9.00	Put	Bond Future	90.0000	84.0000	(6.667)	0	0	0
2012/02/27	R208 2012/05/03	9.05	Call	Bond Future	6,593.0000	6,533.0000	(0.910)	0	0	0
2012/02/27	R208 2012/05/03	9.05	Put	Bond Future	75.0000	70.0000	(6.667)	0	0	0
2012/02/27	R208 2012/05/03	8.95	Call	Bond Future	6,073.0000	6,012.0000	(1.004)	0	0	0
2012/02/27	R208 2012/05/03	8.95	Put	Bond Future	105.0000	98.0000	(6.667)	0	0	0
2012/02/27	R208 2012/05/03	7.50	Put	Bond Future	3,064.0000	3,080.0000	0.522	0	0	0
2012/02/27	R208 2012/05/03	7.50	Call	Bond Future	535.0000	497.0000	(7.103)	0	0	3,000
2012/02/27	R208 2012/05/03	7.70	Put	Bond Future	2,210.0000	2,214.0000	0.181	0	0	0
2012/02/27	R208 2012/05/03	7.70	Call	Bond Future	913.0000	863.0000	(5.476)	0	0	1,000
2012/02/27	R208 2012/05/03	8.05	Call	Bond Future	1,927.0000	1,864.0000	(3.269)	0	0	0
2012/02/27	R208 2012/05/03	8.05	Put	Bond Future	1,115.0000	1,106.0000	(0.807)	0	0	1,000
2012/02/27	R208 2012/05/03	8.35	Call	Bond Future	3,131.0000	3,064.0000	(2.140)	0	0	0
2012/02/27	R208 2012/05/03	8.35	Put	Bond Future	558.0000	545.0000	(2.330)	0	0	3,000
2012/02/27	R208 2012/08/02			Bond Future	7.9870	7.9970	0.125	0.0000	0.0000	0
2012/02/27	R208 2012/08/02	8.75	Call	Bond Future	5,585.0000	5,519.0000	(1.182)	0	0	0

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2012/02/27	R208 2012/08/02	8.75	Put	Bond Future	1,245.0000	1,238.0000	(0.562)	0	0	0
2012/02/27	R208 2012/08/02	8.80	Call	Bond Future	5,789.0000	5,723.0000	(1.140)	0	0	0
2012/02/27	R208 2012/08/02	8.80	Put	Bond Future	1,174.0000	1,167.0000	(0.596)	0	0	0
2012/02/27	R208 2012/08/02	8.70	Call	Bond Future	5,384.0000	5,318.0000	(1.226)	0	0	0
2012/02/27	R208 2012/08/02	8.70	Put	Bond Future	1,321.0000	1,313.0000	(0.606)	0	0	0
2012/02/27	R208 2012/11/01			Bond Future	8.0540	8.0650	0.137	0.0000	0.0000	0
2012/02/27	R208 2012/11/01	8.25	Call	Bond Future	4,118.0000	4,061.0000	(1.384)	0	0	0
2012/02/27	R208 2012/11/01	8.25	Put	Bond Future	3,006.0000	3,011.0000	0.166	0	0	0
2012/02/27	R208 2012/11/01	8.30	Call	Bond Future	4,278.0000	4,220.0000	(1.356)	0	0	0
2012/02/27	R208 2012/11/01	8.30	Put	Bond Future	2,884.0000	2,889.0000	0.173	0	0	0
2012/02/27	R208 2012/11/01	8.20	Call	Bond Future	3,960.0000	3,904.0000	(1.414)	0	0	0
2012/02/27	R208 2012/11/01	8.20	Put	Bond Future	3,130.0000	3,137.0000	0.224	0	0	0
2012/02/27	R208 2013/02/07			Bond Future	8.1200	8.1280	0.099	0.0000	0.0000	0
2012/02/27	R208 2013/02/07	8.00	Call	Bond Future	3,720.0000	3,681.0000	(1.048)	0	0	0
2012/02/27	R208 2013/02/07	8.00	Put	Bond Future	4,391.0000	4,397.0000	0.137	0	0	0
2012/02/27	R208 2013/02/07	8.05	Call	Bond Future	3,860.0000	3,820.0000	(1.036)	0	0	0
2012/02/27	R208 2013/02/07	8.05	Put	Bond Future	4,251.0000	4,255.0000	0.094	0	0	0
2012/02/27	R208 2013/02/07	7.95	Call	Bond Future	3,588.0000	3,549.0000	(1.087)	0	0	0
2012/02/27	R208 2013/02/07	7.95	Put	Bond Future	4,541.0000	4,546.0000	0.110	0	0	0
2012/02/27	R209 2012/05/03			Bond Future	8.8100	8.8200	0.114	0.0000	0.0000	1,987
2012/02/27	R209 2012/05/03	9.00	Call	Bond Future	3,006.0000	2,911.0000	(3.160)	0	0	0
2012/02/27	R209 2012/05/03	9.00	Put	Bond Future	1,533.0000	1,517.0000	(1.044)	0	0	0
2012/02/27	R209 2012/05/03	9.05	Call	Bond Future	3,243.0000	3,147.0000	(2.960)	0	0	0
2012/02/27	R209 2012/05/03	9.05	Put	Bond Future	1,391.0000	1,373.0000	(1.294)	0	0	0
2012/02/27	R209 2012/05/03	8.95	Call	Bond Future	2,777.0000	2,683.0000	(3.385)	0	0	0
2012/02/27	R209 2012/05/03	8.95	Put	Bond Future	1,687.0000	1,672.0000	(0.889)	0	0	0
2012/02/27	R209 2012/08/02			Bond Future	8.8760	8.8860	0.113	0.0000	0.0000	0
2012/02/27	R209 2012/08/02	9.25	Call	Bond Future	5,835.0000	5,747.0000	(1.508)	0	0	0
2012/02/27	R209 2012/08/02	9.25	Put	Bond Future	3,015.0000	3,005.0000	(0.332)	0	0	0
2012/02/27	R209 2012/08/02	9.30	Call	Bond Future	6,058.0000	5,969.0000	(1.469)	0	0	0
2012/02/27	R209 2012/08/02	9.30	Put	Bond Future	2,874.0000	2,863.0000	(0.383)	0	0	0
2012/02/27	R209 2012/08/02	9.20	Call	Bond Future	5,616.0000	5,528.0000	(1.567)	0	0	0
2012/02/27	R209 2012/08/02	9.20	Put	Bond Future	3,163.0000	3,153.0000	(0.316)	0	0	0
2012/02/27	R209 2012/11/01			Bond Future	8.9370	8.9470	0.112	0.0000	0.0000	0

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2012/02/27	R209 2012/11/01	9.00	Call	Bond Future	5,501.0000	5,427.0000	(1.345)	0	0	0
2012/02/27	R209 2012/11/01	9.00	Put	Bond Future	5,019.0000	5,022.0000	0.060	0	0	0
2012/02/27	R209 2012/11/01	9.05	Call	Bond Future	5,697.0000	5,623.0000	(1.299)	0	0	0
2012/02/27	R209 2012/11/01	9.05	Put	Bond Future	4,837.0000	4,839.0000	0.041	0	0	0
2012/02/27	R209 2012/11/01	8.95	Call	Bond Future	5,312.0000	5,239.0000	(1.374)	0	0	0
2012/02/27	R209 2012/11/01	8.95	Put	Bond Future	5,212.0000	5,216.0000	0.077	0	0	0
2012/02/27	R209 2013/02/07			Bond Future	8.9980	9.0070	0.100	0.0000	0.0000	0
2012/02/27	R209 2013/02/07	9.00	Call	Bond Future	6,175.0000	6,112.0000	(1.020)	0	0	0
2012/02/27	R209 2013/02/07	9.00	Put	Bond Future	6,160.0000	6,165.0000	0.081	0	0	0
2012/02/27	R209 2013/02/07	9.05	Call	Bond Future	6,366.0000	6,302.0000	(1.005)	0	0	0
2012/02/27	R209 2013/02/07	9.05	Put	Bond Future	5,973.0000	5,977.0000	0.067	0	0	0
2012/02/27	R209 2013/02/07	8.95	Call	Bond Future	5,993.0000	5,930.0000	(1.051)	0	0	0
2012/02/27	R209 2013/02/07	8.95	Put	Bond Future	6,359.0000	6,364.0000	0.079	0	0	0
2012/02/27	R210 2012/05/03			Bond Future	140.6241	140.6212	(0.002)	0.0000	0.0000	840
2012/02/27	R210 2012/05/03	139.00	Call	Bond Future	1,624.0000	1,621.0000	(0.185)	0	0	0
2012/02/27	R210 2012/05/03	139.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/27	R210 2012/05/03	139.05	Call	Bond Future	1,574.0000	1,571.0000	(0.191)	0	0	0
2012/02/27	R210 2012/05/03	139.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/27	R210 2012/05/03	138.95	Call	Bond Future	1,674.0000	1,671.0000	(0.179)	0	0	0
2012/02/27	R210 2012/05/03	138.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/27	R211 2012/05/03			Bond Future	118.5889	118.5815	(0.006)	0.0000	0.0000	480
2012/02/27	R211 2012/05/03	118.20	Call	Bond Future	389.0000	382.0000	(1.799)	0	0	0
2012/02/27	R211 2012/05/03	118.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/27	R211 2012/05/03	118.25	Call	Bond Future	339.0000	332.0000	(2.065)	0	0	0
2012/02/27	R211 2012/05/03	118.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/27	R211 2012/05/03	118.15	Call	Bond Future	439.0000	432.0000	(1.595)	0	0	0
2012/02/27	R211 2012/05/03	118.15	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/27	R212 2012/05/03			Bond Future	115.9489	116.0465	0.084	0.0000	0.0000	2,842
2012/02/27	R212 2012/05/03	115.30	Call	Bond Future	649.0000	746.0000	14.946	0	0	0
2012/02/27	R212 2012/05/03	115.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/27	R212 2012/05/03	115.35	Call	Bond Future	599.0000	696.0000	16.194	0	0	0
2012/02/27	R212 2012/05/03	115.35	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/27	R212 2012/05/03	115.25	Call	Bond Future	699.0000	796.0000	13.877	0	0	0

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2012/02/27	R212 2012/05/03	115.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/27	R213 2012/05/03			Bond Future	8.7520	8.7670	0.171	0.0000	0.0000	974
2012/02/27	R213 2012/05/03	9.25	Call	Bond Future	4,673.0000	4,543.0000	(2.782)	0	0	0
2012/02/27	R213 2012/05/03	9.25	Put	Bond Future	809.0000	800.0000	(1.112)	0	0	0
2012/02/27	R213 2012/05/03	9.30	Call	Bond Future	4,961.0000	4,830.0000	(2.641)	0	0	0
2012/02/27	R213 2012/05/03	9.30	Put	Bond Future	724.0000	714.0000	(1.381)	0	0	0
2012/02/27	R213 2012/05/03	9.20	Call	Bond Future	4,391.0000	4,261.0000	(2.961)	0	0	0
2012/02/27	R213 2012/05/03	9.20	Put	Bond Future	903.0000	893.0000	(1.107)	0	0	0
2012/02/27	R213 2012/08/02			Bond Future	8.8210	8.8360	0.170	0.0000	0.0000	0
2012/02/27	R213 2012/08/02	9.25	Call	Bond Future	6,166.0000	6,051.0000	(1.865)	0	0	0
2012/02/27	R213 2012/08/02	9.25	Put	Bond Future	2,867.0000	2,871.0000	0.140	0	0	0
2012/02/27	R213 2012/08/02	9.30	Call	Bond Future	6,401.0000	6,285.0000	(1.812)	0	0	0
2012/02/27	R213 2012/08/02	9.30	Put	Bond Future	2,730.0000	2,733.0000	0.110	0	0	0
2012/02/27	R213 2012/08/02	9.20	Call	Bond Future	5,936.0000	5,822.0000	(1.920)	0	0	0
2012/02/27	R213 2012/08/02	9.20	Put	Bond Future	3,011.0000	3,016.0000	0.166	0	0	0
2012/02/27	R213 2012/11/01			Bond Future	8.8880	8.9030	0.169	0.0000	0.0000	0
2012/02/27	R213 2012/11/01	9.00	Call	Bond Future	5,795.0000	5,698.0000	(1.674)	0	0	0
2012/02/27	R213 2012/11/01	9.00	Put	Bond Future	4,926.0000	4,946.0000	0.406	0	0	0
2012/02/27	R213 2012/11/01	9.05	Call	Bond Future	6,000.0000	5,901.0000	(1.650)	0	0	0
2012/02/27	R213 2012/11/01	9.05	Put	Bond Future	4,748.0000	4,766.0000	0.379	0	0	0
2012/02/27	R213 2012/11/01	8.95	Call	Bond Future	5,594.0000	5,498.0000	(1.716)	0	0	0
2012/02/27	R213 2012/11/01	8.95	Put	Bond Future	5,111.0000	5,133.0000	0.430	0	0	0
2012/02/27	R213 2013/02/07			Bond Future	8.9560	8.9700	0.156	0.0000	0.0000	0
2012/02/27	R213 2013/02/07	9.00	Call	Bond Future	6,355.0000	6,270.0000	(1.338)	0	0	0
2012/02/27	R213 2013/02/07	9.00	Put	Bond Future	6,017.0000	6,040.0000	0.382	0	0	0
2012/02/27	R213 2013/02/07	9.05	Call	Bond Future	6,552.0000	6,466.0000	(1.313)	0	0	0
2012/02/27	R213 2013/02/07	9.05	Put	Bond Future	5,832.0000	5,854.0000	0.377	0	0	0
2012/02/27	R213 2013/02/07	8.95	Call	Bond Future	6,166.0000	6,082.0000	(1.362)	0	0	0
2012/02/27	R213 2013/02/07	8.95	Put	Bond Future	6,212.0000	6,236.0000	0.386	0	0	0
Total										400246.00