



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 02/03/2012

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

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2012/03/02	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/02	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/02	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/02	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/02	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/02	AL7T 2012/05/03			Index Future	422.2560	422.6540	0.094	0.0000	0.0000	16
2012/03/02	AL7T 2012/08/02			Index Future	428.5100	428.9100	0.093	0.0000	0.0000	0
2012/03/02	ALBI 2012/05/03			Index Future	384.7790	385.0350	0.067	0.0000	0.0000	906
2012/03/02	ALBI 2012/08/02			Index Future	390.4780	390.7340	0.066	0.0000	0.0000	118
2012/03/02	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/02	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/02	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/02	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/02	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/02	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/02	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/02	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/02	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/02	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/02	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/02	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0

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2012/03/02	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/02	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/02	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/02	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/02	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/02	CAAN 2012/03/30			Can-Do Future	0.0252	0.0280	11.111	0.0000	0.0000	0
2012/03/02	CAAO 2012/03/30			Can-Do Future	0.2464	0.2278	(7.549)	0.0000	0.0000	100,000
2012/03/02	CAAW2012/04/20			Any day expiry	7.5270	7.5793	0.695	0.0000	0.0000	0
2012/03/02	CAAW2012/04/20	8.10	Call	Any day expiry	41.0000	47.0000	14.634	0	0	0
2012/03/02	CAAW2012/04/20	8.10	Put	Any day expiry	614.0000	568.0000	(7.492)	0	0	0
2012/03/02	CAAW2012/04/20	8.15	Call	Any day expiry	37.0000	42.0000	13.514	0	0	0
2012/03/02	CAAW2012/04/20	8.15	Put	Any day expiry	660.0000	613.0000	(7.121)	0	0	0
2012/03/02	CAAW2012/04/20	8.05	Call	Any day expiry	46.0000	53.0000	15.217	0	0	0
2012/03/02	CAAW2012/04/20	8.05	Put	Any day expiry	569.0000	524.0000	(7.909)	0	0	0
2012/03/02	CAAX 2012/03/30			Can-Do Future	0.0226	0.0251	11.062	0.0000	0.0000	12,500
2012/03/02	CAAY 2012/04/30			Can-Do Future	0.0346	0.0370	6.936	0.0000	0.0000	12,500
2012/03/02	CAAZ 2012/06/18			Can-Do Future	0.0489	0.0556	13.701	0.0000	0.0000	5,670
2012/03/02	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/02	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/02	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/02	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/02	DAAA 2012/03/29			Any day expiry	7.5031	7.5554	0.697	0.0000	0.0000	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/03/02	DAAA 2012/03/29	7.90	Call	Any day expiry	30.0000	36.0000	20.000	0	0	0
2012/03/02	DAAA 2012/03/29	7.90	Put	Any day expiry	427.0000	381.0000	(10.773)	0	0	0
2012/03/02	DAAA 2012/03/29	7.95	Call	Any day expiry	25.0000	30.0000	20.000	0	0	0
2012/03/02	DAAA 2012/03/29	7.95	Put	Any day expiry	472.0000	425.0000	(9.958)	0	0	0
2012/03/02	DAAA 2012/03/29	7.85	Call	Any day expiry	36.0000	43.0000	19.444	0	0	0
2012/03/02	DAAA 2012/03/29	7.85	Put	Any day expiry	383.0000	338.0000	(11.749)	0	0	0
2012/03/02	GOVI 2012/05/03			GOVI	385.7690	386.0120	0.063	0.0000	0.0000	215
2012/03/02	GOVI 2012/05/03	382.00	Call	GOVI	37,690.0000	40,120.0000	6.447	0	0	0
2012/03/02	GOVI 2012/05/03	382.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/03/02	GOVI 2012/05/03	382.01	Call	GOVI	37,590.0000	40,020.0000	6.464	0	0	0
2012/03/02	GOVI 2012/05/03	382.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/03/02	GOVI 2012/05/03	381.99	Call	GOVI	37,790.0000	40,220.0000	6.430	0	0	0
2012/03/02	GOVI 2012/05/03	381.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/03/02	GOVI 2012/08/02			GOVI	391.4830	391.7240	0.062	0.0000	0.0000	0
2012/03/02	GOVI 2012/08/02	390.00	Call	GOVI	14,830.0000	17,240.0000	16.251	0	0	0
2012/03/02	GOVI 2012/08/02	390.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/03/02	GOVI 2012/08/02	390.01	Call	GOVI	14,730.0000	17,140.0000	16.361	0	0	0
2012/03/02	GOVI 2012/08/02	390.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/03/02	GOVI 2012/08/02	389.99	Call	GOVI	14,930.0000	17,340.0000	16.142	0	0	0
2012/03/02	GOVI 2012/08/02	389.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/03/02	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/03/02	IGOV 2012/05/03			Index Future	170.9880	171.2150	0.133	0.0000	0.0000	515
2012/03/02	IGOV 2012/08/02			Index Future	173.5200	173.7490	0.132	0.0000	0.0000	0
2012/03/02	ILBI 2012/05/03			Index Future	462.5430	462.8480	0.066	0.0000	0.0000	0
2012/03/02	ILBI 2012/08/02			Index Future	471.0200	471.2610	0.051	0.0000	0.0000	152
2012/03/02	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2012/03/02	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2012/03/02	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2012/03/02	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0

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2012/03/02	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2012/03/02	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2012/03/02	JBAF 2012/03/20			Jibar Tradeable Future	5.6200	5.6100	(0.178)	0.0000	0.0000	2,390
2012/03/02	JBAF 2012/04/18			Jibar Tradeable Future	5.6200	5.6200	0.000	0.0000	0.0000	0
2012/03/02	JBAF 2012/05/16			Jibar Tradeable Future	5.6400	5.6400	0.000	0.0000	0.0000	0
2012/03/02	JBAF 2012/06/20			Jibar Tradeable Future	5.6800	5.6800	0.000	0.0000	0.0000	2,890
2012/03/02	JBAF 2012/07/18			Jibar Tradeable Future	5.7200	5.7200	0.000	0.0000	0.0000	0
2012/03/02	JBAF 2012/08/15			Jibar Tradeable Future	5.7600	5.7600	0.000	0.0000	0.0000	0
2012/03/02	JBAF 2012/09/19			Jibar Tradeable Future	5.8200	5.8300	0.172	0.0000	0.0000	44,760
2012/03/02	JBAF 2012/12/19			Jibar Tradeable Future	5.9800	6.0000	0.334	0.0000	0.0000	940
2012/03/02	JBAF 2013/03/20			Jibar Tradeable Future	6.1700	6.1700	0.000	0.0000	0.0000	790
2012/03/02	JBAF 2013/06/19			Jibar Tradeable Future	6.3400	6.3600	0.315	0.0000	0.0000	1,250
2012/03/02	JBAF 2013/09/18			Jibar Tradeable Future	6.5200	6.5500	0.460	0.0000	0.0000	1,700
2012/03/02	JBAF 2013/12/18			Jibar Tradeable Future	6.7100	6.7400	0.447	0.0000	0.0000	2,000
2012/03/02	R157 2012/05/03			Bond Future	6.7330	6.7220	(0.163)	0.0000	0.0000	10,935
2012/03/02	R157 2012/05/03	8.25	Call	Bond Future	4,909.0000	4,946.0000	0.754	0	0	0
2012/03/02	R157 2012/05/03	8.25	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2012/03/02	R157 2012/05/03	8.30	Call	Bond Future	5,066.0000	5,103.0000	0.730	0	0	0
2012/03/02	R157 2012/05/03	8.30	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2012/03/02	R157 2012/05/03	8.20	Call	Bond Future	4,752.0000	4,788.0000	0.758	0	0	0
2012/03/02	R157 2012/05/03	8.20	Put	Bond Future	2.0000	1.0000	(50.000)	0	0	0
2012/03/02	R157 2012/05/03	6.25	Put	Bond Future	1,746.0000	1,713.0000	(1.890)	0	0	0
2012/03/02	R157 2012/05/03	6.25	Call	Bond Future	128.0000	131.0000	2.344	0	0	1,500
2012/03/02	R157 2012/05/03	6.50	Call	Bond Future	328.0000	335.0000	2.134	0	0	0
2012/03/02	R157 2012/05/03	6.50	Put	Bond Future	1,105.0000	1,076.0000	(2.624)	0	0	1,500
2012/03/02	R157 2012/05/03	6.75	Call	Bond Future	677.0000	691.0000	2.068	0	0	0
2012/03/02	R157 2012/05/03	6.75	Put	Bond Future	621.0000	598.0000	(3.704)	0	0	1,500
2012/03/02	R157 2012/08/02			Bond Future	6.8000	6.7880	(0.176)	0.0000	0.0000	0
2012/03/02	R157 2012/08/02	8.00	Call	Bond Future	3,793.0000	3,823.0000	0.791	0	0	0
2012/03/02	R157 2012/08/02	8.00	Put	Bond Future	177.0000	170.0000	(3.955)	0	0	0
2012/03/02	R157 2012/08/02	8.05	Call	Bond Future	3,923.0000	3,954.0000	0.790	0	0	0
2012/03/02	R157 2012/08/02	8.05	Put	Bond Future	159.0000	153.0000	(3.774)	0	0	0

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2012/03/02	R157 2012/08/02	7.95	Call	Bond Future	3,663.0000	3,693.0000	0.819	0	0	0
2012/03/02	R157 2012/08/02	7.95	Put	Bond Future	195.0000	188.0000	(3.590)	0	0	0
2012/03/02	R157 2012/11/01			Bond Future	6.8580	6.8430	(0.219)	0.0000	0.0000	0
2012/03/02	R157 2012/11/01	7.00	Call	Bond Future	1,637.0000	1,657.0000	1.222	0	0	0
2012/03/02	R157 2012/11/01	7.00	Put	Bond Future	1,237.0000	1,214.0000	(1.859)	0	0	0
2012/03/02	R157 2012/11/01	7.05	Call	Bond Future	1,717.0000	1,738.0000	1.223	0	0	0
2012/03/02	R157 2012/11/01	7.05	Put	Bond Future	1,176.0000	1,155.0000	(1.786)	0	0	0
2012/03/02	R157 2012/11/01	6.95	Call	Bond Future	1,558.0000	1,578.0000	1.284	0	0	0
2012/03/02	R157 2012/11/01	6.95	Put	Bond Future	1,298.0000	1,276.0000	(1.695)	0	0	0
2012/03/02	R157 2013/02/07			Bond Future	6.8950	6.8770	(0.261)	0.0000	0.0000	0
2012/03/02	R157 2013/02/07	6.75	Call	Bond Future	1,326.0000	1,345.0000	1.433	0	0	0
2012/03/02	R157 2013/02/07	6.75	Put	Bond Future	1,698.0000	1,671.0000	(1.590)	0	0	0
2012/03/02	R157 2013/02/07	6.80	Call	Bond Future	1,390.0000	1,410.0000	1.439	0	0	0
2012/03/02	R157 2013/02/07	6.80	Put	Bond Future	1,633.0000	1,607.0000	(1.592)	0	0	0
2012/03/02	R157 2013/02/07	6.70	Call	Bond Future	1,266.0000	1,285.0000	1.501	0	0	0
2012/03/02	R157 2013/02/07	6.70	Put	Bond Future	1,766.0000	1,739.0000	(1.529)	0	0	0
2012/03/02	R186 2012/05/03			Bond Future	8.3480	8.3360	(0.144)	0.0000	0.0000	27,898
2012/03/02	R186 2012/05/03	9.00	Call	Bond Future	6,481.0000	6,563.0000	1.265	0	0	0
2012/03/02	R186 2012/05/03	9.00	Put	Bond Future	564.0000	533.0000	(5.496)	0	0	0
2012/03/02	R186 2012/05/03	9.05	Call	Bond Future	6,849.0000	6,934.0000	1.241	0	0	0
2012/03/02	R186 2012/05/03	9.05	Put	Bond Future	496.0000	468.0000	(5.645)	0	0	0
2012/03/02	R186 2012/05/03	8.95	Call	Bond Future	6,117.0000	6,197.0000	1.308	0	0	0
2012/03/02	R186 2012/05/03	8.95	Put	Bond Future	638.0000	605.0000	(5.172)	0	0	0
2012/03/02	R186 2012/05/03	7.90	Put	Bond Future	5,153.0000	5,053.0000	(1.941)	0	0	0
2012/03/02	R186 2012/05/03	7.90	Call	Bond Future	824.0000	837.0000	1.578	0	0	2,250
2012/03/02	R186 2012/05/03	8.20	Put	Bond Future	3,170.0000	3,086.0000	(2.650)	0	0	0
2012/03/02	R186 2012/05/03	8.20	Call	Bond Future	1,764.0000	1,793.0000	1.644	0	0	750
2012/03/02	R186 2012/05/03	8.50	Call	Bond Future	3,202.0000	3,252.0000	1.562	0	0	0
2012/03/02	R186 2012/05/03	8.50	Put	Bond Future	1,783.0000	1,720.0000	(3.533)	0	0	750
2012/03/02	R186 2012/05/03	8.85	Call	Bond Future	5,410.0000	5,484.0000	1.368	0	0	0
2012/03/02	R186 2012/05/03	8.85	Put	Bond Future	816.0000	777.0000	(4.779)	0	0	2,250
2012/03/02	R186 2012/08/02			Bond Future	8.4210	8.4100	(0.131)	0.0000	0.0000	10
2012/03/02	R186 2012/08/02	8.75	Call	Bond Future	6,289.0000	6,338.0000	0.779	0	0	0
2012/03/02	R186 2012/08/02	8.75	Put	Bond Future	3,304.0000	3,251.0000	(1.604)	0	0	0

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2012/03/02	R186 2012/08/02	8.80	Call	Bond Future	6,564.0000	6,615.0000	0.777	0	0	0
2012/03/02	R186 2012/08/02	8.80	Put	Bond Future	3,135.0000	3,084.0000	(1.627)	0	0	0
2012/03/02	R186 2012/08/02	8.70	Call	Bond Future	6,019.0000	6,066.0000	0.781	0	0	0
2012/03/02	R186 2012/08/02	8.70	Put	Bond Future	3,480.0000	3,426.0000	(1.552)	0	0	0
2012/03/02	R186 2012/08/02	8.25	Put	Bond Future	5,467.0000	5,397.0000	(1.280)	0	0	0
2012/03/02	R186 2012/08/02	8.25	Call	Bond Future	3,871.0000	3,903.0000	0.827	0	0	8,750
2012/03/02	R186 2012/08/02	8.66	Call	Bond Future	5,807.0000	5,853.0000	0.792	0	0	0
2012/03/02	R186 2012/08/02	8.66	Put	Bond Future	3,627.0000	3,572.0000	(1.516)	0	0	276
2012/03/02	R186 2012/08/02	7.66	Put	Bond Future	9,212.0000	9,127.0000	(0.923)	0	0	0
2012/03/02	R186 2012/08/02	7.66	Call	Bond Future	1,865.0000	1,881.0000	0.858	0	0	276
2012/03/02	R186 2012/08/02	7.76	Put	Bond Future	8,485.0000	8,402.0000	(0.978)	0	0	0
2012/03/02	R186 2012/08/02	7.76	Call	Bond Future	2,140.0000	2,159.0000	0.888	0	0	43
2012/03/02	R186 2012/08/02	8.76	Call	Bond Future	6,344.0000	6,393.0000	0.772	0	0	0
2012/03/02	R186 2012/08/02	8.76	Put	Bond Future	3,270.0000	3,217.0000	(1.621)	0	0	43
2012/03/02	R186 2012/11/01			Bond Future	8.4890	8.4770	(0.141)	0.0000	0.0000	0
2012/03/02	R186 2012/11/01	8.75	Call	Bond Future	7,044.0000	7,097.0000	0.752	0	0	0
2012/03/02	R186 2012/11/01	8.75	Put	Bond Future	4,709.0000	4,653.0000	(1.189)	0	0	0
2012/03/02	R186 2012/11/01	8.80	Call	Bond Future	7,299.0000	7,353.0000	0.740	0	0	0
2012/03/02	R186 2012/11/01	8.80	Put	Bond Future	4,524.0000	4,469.0000	(1.216)	0	0	0
2012/03/02	R186 2012/11/01	8.70	Call	Bond Future	6,793.0000	6,844.0000	0.751	0	0	0
2012/03/02	R186 2012/11/01	8.70	Put	Bond Future	4,900.0000	4,842.0000	(1.184)	0	0	0
2012/03/02	R186 2013/02/07			Bond Future	8.5540	8.5420	(0.140)	0.0000	0.0000	0
2012/03/02	R186 2013/02/07	8.50	Call	Bond Future	6,537.0000	6,583.0000	0.704	0	0	0
2012/03/02	R186 2013/02/07	8.50	Put	Bond Future	7,020.0000	6,959.0000	(0.869)	0	0	0
2012/03/02	R186 2013/02/07	8.55	Call	Bond Future	6,763.0000	6,810.0000	0.695	0	0	0
2012/03/02	R186 2013/02/07	8.55	Put	Bond Future	6,799.0000	6,739.0000	(0.882)	0	0	0
2012/03/02	R186 2013/02/07	8.45	Call	Bond Future	6,324.0000	6,368.0000	0.696	0	0	0
2012/03/02	R186 2013/02/07	8.45	Put	Bond Future	7,256.0000	7,193.0000	(0.868)	0	0	0
2012/03/02	R189 2012/05/03			Bond Future	215.3480	215.3229	(0.012)	0.0000	0.0000	0
2012/03/02	R189 2012/05/03	215.00	Call	Bond Future	348.0000	323.0000	(7.184)	0	0	0
2012/03/02	R189 2012/05/03	215.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/02	R189 2012/05/03	215.05	Call	Bond Future	298.0000	273.0000	(8.389)	0	0	0
2012/03/02	R189 2012/05/03	215.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/02	R189 2012/05/03	214.95	Call	Bond Future	398.0000	373.0000	(6.281)	0	0	0

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2012/03/02	R189 2012/05/03	214.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/02	R197 2012/05/03			Bond Future	253.3743	253.3621	(0.005)	0.0000	0.0000	1,005
2012/03/02	R197 2012/05/03	251.00	Call	Bond Future	2,374.0000	2,362.0000	(0.505)	0	0	0
2012/03/02	R197 2012/05/03	251.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/02	R197 2012/05/03	251.05	Call	Bond Future	2,324.0000	2,312.0000	(0.516)	0	0	0
2012/03/02	R197 2012/05/03	251.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/02	R197 2012/05/03	250.95	Call	Bond Future	2,424.0000	2,412.0000	(0.495)	0	0	0
2012/03/02	R197 2012/05/03	250.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/02	R201 2012/05/03			Bond Future	6.0870	6.0820	(0.082)	0.0000	0.0000	968
2012/03/02	R201 2012/05/03	7.75	Call	Bond Future	4,033.0000	4,046.0000	0.322	0	0	0
2012/03/02	R201 2012/05/03	7.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/02	R201 2012/05/03	7.80	Call	Bond Future	4,151.0000	4,164.0000	0.313	0	0	0
2012/03/02	R201 2012/05/03	7.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/02	R201 2012/05/03	7.70	Call	Bond Future	3,915.0000	3,927.0000	0.307	0	0	0
2012/03/02	R201 2012/05/03	7.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/02	R201 2012/08/02			Bond Future	6.0970	6.0910	(0.098)	0.0000	0.0000	0
2012/03/02	R201 2012/08/02	7.50	Call	Bond Future	3,154.0000	3,166.0000	0.380	0	0	0
2012/03/02	R201 2012/08/02	7.50	Put	Bond Future	45.0000	43.0000	(4.444)	0	0	0
2012/03/02	R201 2012/08/02	7.55	Call	Bond Future	3,257.0000	3,269.0000	0.368	0	0	0
2012/03/02	R201 2012/08/02	7.55	Put	Bond Future	39.0000	38.0000	(2.564)	0	0	0
2012/03/02	R201 2012/08/02	7.45	Call	Bond Future	3,051.0000	3,063.0000	0.393	0	0	0
2012/03/02	R201 2012/08/02	7.45	Put	Bond Future	51.0000	49.0000	(3.922)	0	0	0
2012/03/02	R201 2012/11/01			Bond Future	6.0750	6.0660	(0.148)	0.0000	0.0000	0
2012/03/02	R201 2012/11/01	6.50	Call	Bond Future	1,401.0000	1,412.0000	0.785	0	0	0
2012/03/02	R201 2012/11/01	6.50	Put	Bond Future	542.0000	535.0000	(1.292)	0	0	0
2012/03/02	R201 2012/11/01	6.55	Call	Bond Future	1,469.0000	1,480.0000	0.749	0	0	0
2012/03/02	R201 2012/11/01	6.55	Put	Bond Future	510.0000	502.0000	(1.569)	0	0	0
2012/03/02	R201 2012/11/01	6.45	Call	Bond Future	1,335.0000	1,345.0000	0.749	0	0	0
2012/03/02	R201 2012/11/01	6.45	Put	Bond Future	577.0000	568.0000	(1.560)	0	0	0
2012/03/02	R201 2013/02/07			Bond Future	5.9900	5.9790	(0.184)	0.0000	0.0000	0
2012/03/02	R201 2013/02/07	6.25	Call	Bond Future	1,147.0000	1,157.0000	0.872	0	0	0
2012/03/02	R201 2013/02/07	6.25	Put	Bond Future	684.0000	674.0000	(1.462)	0	0	0
2012/03/02	R201 2013/02/07	6.30	Call	Bond Future	1,202.0000	1,212.0000	0.832	0	0	0



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2012/03/02	R201 2013/02/07	6.30	Put	Bond Future	650.0000	640.0000	(1.538)	0	0	0
2012/03/02	R201 2013/02/07	6.20	Call	Bond Future	1,093.0000	1,103.0000	0.915	0	0	0
2012/03/02	R201 2013/02/07	6.20	Put	Bond Future	719.0000	709.0000	(1.391)	0	0	0
2012/03/02	R202 2012/05/03			Bond Future	189.2171	190.1075	0.471	0.0000	0.0000	36,952
2012/03/02	R202 2012/05/03	190.00	Call	Bond Future	0.0000	107.0000	100.000	0	0	0
2012/03/02	R202 2012/05/03	190.00	Put	Bond Future	783.0000	0.0000	(100.000)	0	0	0
2012/03/02	R202 2012/05/03	190.05	Call	Bond Future	0.0000	57.0000	100.000	0	0	0
2012/03/02	R202 2012/05/03	190.05	Put	Bond Future	833.0000	0.0000	(100.000)	0	0	0
2012/03/02	R202 2012/05/03	189.95	Call	Bond Future	0.0000	157.0000	100.000	0	0	0
2012/03/02	R202 2012/05/03	189.95	Put	Bond Future	733.0000	0.0000	(100.000)	0	0	0
2012/03/02	R203 2012/05/03			Bond Future	7.3180	7.3120	(0.082)	0.0000	0.0000	3,536
2012/03/02	R203 2012/05/03	8.75	Call	Bond Future	6,179.0000	6,205.0000	0.421	0	0	0
2012/03/02	R203 2012/05/03	8.75	Put	Bond Future	7.0000	6.0000	(14.286)	0	0	0
2012/03/02	R203 2012/05/03	8.80	Call	Bond Future	6,385.0000	6,411.0000	0.407	0	0	0
2012/03/02	R203 2012/05/03	8.80	Put	Bond Future	6.0000	5.0000	(16.667)	0	0	0
2012/03/02	R203 2012/05/03	8.70	Call	Bond Future	5,973.0000	5,999.0000	0.435	0	0	0
2012/03/02	R203 2012/05/03	8.70	Put	Bond Future	9.0000	8.0000	(11.111)	0	0	0
2012/03/02	R203 2012/05/03	7.00	Put	Bond Future	1,853.0000	1,827.0000	(1.403)	0	0	0
2012/03/02	R203 2012/05/03	7.00	Call	Bond Future	418.0000	419.0000	0.239	0	0	4,200
2012/03/02	R203 2012/05/03	7.15	Put	Bond Future	1,400.0000	1,376.0000	(1.714)	0	0	0
2012/03/02	R203 2012/05/03	7.15	Call	Bond Future	645.0000	648.0000	0.465	0	0	1,400
2012/03/02	R203 2012/05/03	7.45	Call	Bond Future	1,315.0000	1,323.0000	0.608	0	0	0
2012/03/02	R203 2012/05/03	7.45	Put	Bond Future	726.0000	708.0000	(2.479)	0	0	1,400
2012/03/02	R203 2012/05/03	7.80	Call	Bond Future	2,415.0000	2,431.0000	0.663	0	0	0
2012/03/02	R203 2012/05/03	7.80	Put	Bond Future	285.0000	275.0000	(3.509)	0	0	4,200
2012/03/02	R203 2012/08/02			Bond Future	7.3950	7.3890	(0.081)	0.0000	0.0000	0
2012/03/02	R203 2012/08/02	8.50	Call	Bond Future	5,062.0000	5,079.0000	0.336	0	0	0
2012/03/02	R203 2012/08/02	8.50	Put	Bond Future	460.0000	451.0000	(1.957)	0	0	0
2012/03/02	R203 2012/08/02	8.55	Call	Bond Future	5,229.0000	5,246.0000	0.325	0	0	0
2012/03/02	R203 2012/08/02	8.55	Put	Bond Future	425.0000	416.0000	(2.118)	0	0	0
2012/03/02	R203 2012/08/02	8.45	Call	Bond Future	4,897.0000	4,914.0000	0.347	0	0	0
2012/03/02	R203 2012/08/02	8.45	Put	Bond Future	498.0000	489.0000	(1.807)	0	0	0
2012/03/02	R203 2012/11/01			Bond Future	7.4670	7.4590	(0.107)	0.0000	0.0000	0

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2012/03/02	R203 2012/11/01	7.75	Call	Bond Future	2,942.0000	2,957.0000	0.510	0	0	0
2012/03/02	R203 2012/11/01	7.75	Put	Bond Future	1,792.0000	1,775.0000	(0.949)	0	0	0
2012/03/02	R203 2012/11/01	7.80	Call	Bond Future	3,064.0000	3,079.0000	0.490	0	0	0
2012/03/02	R203 2012/11/01	7.80	Put	Bond Future	1,713.0000	1,695.0000	(1.051)	0	0	0
2012/03/02	R203 2012/11/01	7.70	Call	Bond Future	2,822.0000	2,837.0000	0.532	0	0	0
2012/03/02	R203 2012/11/01	7.70	Put	Bond Future	1,874.0000	1,857.0000	(0.907)	0	0	0
2012/03/02	R203 2013/02/07			Bond Future	7.5320	7.5230	(0.119)	0.0000	0.0000	0
2012/03/02	R203 2013/02/07	6.50	Call	Bond Future	1,031.0000	1,038.0000	0.679	0	0	0
2012/03/02	R203 2013/02/07	6.50	Put	Bond Future	5,136.0000	5,108.0000	(0.545)	0	0	0
2012/03/02	R203 2013/02/07	6.55	Call	Bond Future	1,087.0000	1,094.0000	0.644	0	0	0
2012/03/02	R203 2013/02/07	6.55	Put	Bond Future	4,988.0000	4,960.0000	(0.561)	0	0	0
2012/03/02	R203 2013/02/07	6.45	Call	Bond Future	981.0000	987.0000	0.612	0	0	0
2012/03/02	R203 2013/02/07	6.45	Put	Bond Future	5,290.0000	5,261.0000	(0.548)	0	0	0
2012/03/02	R204 2012/05/03			Bond Future	7.6200	7.6140	(0.079)	0.0000	0.0000	3,146
2012/03/02	R204 2012/05/03	8.75	Call	Bond Future	5,705.0000	5,733.0000	0.491	0	0	0
2012/03/02	R204 2012/05/03	8.75	Put	Bond Future	46.0000	43.0000	(6.522)	0	0	0
2012/03/02	R204 2012/05/03	8.80	Call	Bond Future	5,938.0000	5,966.0000	0.472	0	0	0
2012/03/02	R204 2012/05/03	8.80	Put	Bond Future	38.0000	35.0000	(7.895)	0	0	0
2012/03/02	R204 2012/05/03	8.70	Call	Bond Future	5,473.0000	5,500.0000	0.493	0	0	0
2012/03/02	R204 2012/05/03	8.70	Put	Bond Future	56.0000	52.0000	(7.143)	0	0	0
2012/03/02	R204 2012/05/03	7.00	Put	Bond Future	3,479.0000	3,448.0000	(0.891)	0	0	0
2012/03/02	R204 2012/05/03	7.00	Call	Bond Future	199.0000	199.0000	0.000	0	0	550
2012/03/02	R204 2012/05/03	7.75	Call	Bond Future	1,583.0000	1,592.0000	0.569	0	0	0
2012/03/02	R204 2012/05/03	7.75	Put	Bond Future	911.0000	889.0000	(2.415)	0	0	550
2012/03/02	R204 2012/08/02			Bond Future	7.7010	7.6950	(0.078)	0.0000	0.0000	0
2012/03/02	R204 2012/08/02	8.50	Call	Bond Future	4,803.0000	4,820.0000	0.354	0	0	0
2012/03/02	R204 2012/08/02	8.50	Put	Bond Future	897.0000	884.0000	(1.449)	0	0	0
2012/03/02	R204 2012/08/02	8.55	Call	Bond Future	4,986.0000	5,003.0000	0.341	0	0	0
2012/03/02	R204 2012/08/02	8.55	Put	Bond Future	841.0000	828.0000	(1.546)	0	0	0
2012/03/02	R204 2012/08/02	8.45	Call	Bond Future	4,623.0000	4,639.0000	0.346	0	0	0
2012/03/02	R204 2012/08/02	8.45	Put	Bond Future	956.0000	941.0000	(1.569)	0	0	0
2012/03/02	R204 2012/11/01			Bond Future	7.7750	7.7680	(0.090)	0.0000	0.0000	0
2012/03/02	R204 2012/11/01	8.00	Call	Bond Future	3,432.0000	3,445.0000	0.379	0	0	0
2012/03/02	R204 2012/11/01	8.00	Put	Bond Future	2,352.0000	2,331.0000	(0.893)	0	0	0

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2012/03/02	R204 2012/11/01	8.05	Call	Bond Future	3,571.0000	3,585.0000	0.392	0	0	0
2012/03/02	R204 2012/11/01	8.05	Put	Bond Future	2,253.0000	2,233.0000	(0.888)	0	0	0
2012/03/02	R204 2012/11/01	7.95	Call	Bond Future	3,295.0000	3,308.0000	0.395	0	0	0
2012/03/02	R204 2012/11/01	7.95	Put	Bond Future	2,454.0000	2,433.0000	(0.856)	0	0	0
2012/03/02	R204 2013/02/07			Bond Future	7.8430	7.8350	(0.102)	0.0000	0.0000	0
2012/03/02	R204 2013/02/07	8.00	Call	Bond Future	3,673.0000	3,688.0000	0.408	0	0	0
2012/03/02	R204 2013/02/07	8.00	Put	Bond Future	2,947.0000	2,925.0000	(0.747)	0	0	0
2012/03/02	R204 2013/02/07	8.05	Call	Bond Future	3,802.0000	3,819.0000	0.447	0	0	0
2012/03/02	R204 2013/02/07	8.05	Put	Bond Future	2,846.0000	2,826.0000	(0.703)	0	0	0
2012/03/02	R204 2013/02/07	7.95	Call	Bond Future	3,545.0000	3,560.0000	0.423	0	0	0
2012/03/02	R204 2013/02/07	7.95	Put	Bond Future	3,049.0000	3,027.0000	(0.722)	0	0	0
2012/03/02	R206 2012/05/03			Bond Future	5.9730	5.9560	(0.285)	0.0000	0.0000	300
2012/03/02	R206 2012/05/03	7.50	Call	Bond Future	2,419.0000	2,447.0000	1.158	0	0	0
2012/03/02	R206 2012/05/03	7.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/02	R206 2012/05/03	7.55	Call	Bond Future	2,497.0000	2,525.0000	1.121	0	0	0
2012/03/02	R206 2012/05/03	7.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/02	R206 2012/05/03	7.45	Call	Bond Future	2,341.0000	2,369.0000	1.196	0	0	0
2012/03/02	R206 2012/05/03	7.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/02	R206 2012/08/02			Bond Future	5.9710	5.9520	(0.318)	0.0000	0.0000	0
2012/03/02	R206 2012/08/02	7.25	Call	Bond Future	1,767.0000	1,792.0000	1.415	0	0	0
2012/03/02	R206 2012/08/02	7.25	Put	Bond Future	25.0000	23.0000	(8.000)	0	0	0
2012/03/02	R206 2012/08/02	7.30	Call	Bond Future	1,831.0000	1,856.0000	1.365	0	0	0
2012/03/02	R206 2012/08/02	7.30	Put	Bond Future	21.0000	20.0000	(4.762)	0	0	0
2012/03/02	R206 2012/08/02	7.20	Call	Bond Future	1,704.0000	1,728.0000	1.408	0	0	0
2012/03/02	R206 2012/08/02	7.20	Put	Bond Future	29.0000	27.0000	(6.897)	0	0	0
2012/03/02	R206 2012/11/01			Bond Future	5.8980	5.8710	(0.458)	0.0000	0.0000	0
2012/03/02	R206 2012/11/01	6.00	Call	Bond Future	527.0000	543.0000	3.036	0	0	0
2012/03/02	R206 2012/11/01	6.00	Put	Bond Future	410.0000	395.0000	(3.659)	0	0	0
2012/03/02	R206 2012/11/01	6.05	Call	Bond Future	560.0000	577.0000	3.036	0	0	0
2012/03/02	R206 2012/11/01	6.05	Put	Bond Future	385.0000	371.0000	(3.636)	0	0	0
2012/03/02	R206 2012/11/01	5.95	Call	Bond Future	495.0000	511.0000	3.232	0	0	0
2012/03/02	R206 2012/11/01	5.95	Put	Bond Future	435.0000	420.0000	(3.448)	0	0	0
2012/03/02	R206 2013/02/07			Bond Future	5.6760	5.6380	(0.669)	0.0000	0.0000	0
2012/03/02	R206 2013/02/07	6.00	Call	Bond Future	580.0000	600.0000	3.448	0	0	0

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2012/03/02	R206 2013/02/07	6.00	Put	Bond Future	289.0000	275.0000	(4.844)	0	0	0
2012/03/02	R206 2013/02/07	6.05	Call	Bond Future	608.0000	629.0000	3.454	0	0	0
2012/03/02	R206 2013/02/07	6.05	Put	Bond Future	273.0000	259.0000	(5.128)	0	0	0
2012/03/02	R206 2013/02/07	5.95	Call	Bond Future	551.0000	571.0000	3.630	0	0	0
2012/03/02	R206 2013/02/07	5.95	Put	Bond Future	305.0000	291.0000	(4.590)	0	0	0
2012/03/02	R207 2012/05/03			Bond Future	7.8660	7.8440	(0.280)	0.0000	0.0000	24,915
2012/03/02	R207 2012/05/03	8.75	Call	Bond Future	4,908.0000	5,017.0000	2.221	0	0	0
2012/03/02	R207 2012/05/03	8.75	Put	Bond Future	142.0000	129.0000	(9.155)	0	0	0
2012/03/02	R207 2012/05/03	8.80	Call	Bond Future	5,147.0000	5,257.0000	2.137	0	0	0
2012/03/02	R207 2012/05/03	8.80	Put	Bond Future	120.0000	108.0000	(10.000)	0	0	0
2012/03/02	R207 2012/05/03	8.70	Call	Bond Future	4,670.0000	4,776.0000	2.270	0	0	0
2012/03/02	R207 2012/05/03	8.70	Put	Bond Future	166.0000	149.0000	(10.241)	0	0	0
2012/03/02	R207 2012/05/03	7.45	Put	Bond Future	2,818.0000	2,717.0000	(3.584)	0	0	0
2012/03/02	R207 2012/05/03	7.45	Call	Bond Future	468.0000	490.0000	4.701	0	0	2,400
2012/03/02	R207 2012/05/03	7.65	Put	Bond Future	2,024.0000	1,937.0000	(4.298)	0	0	0
2012/03/02	R207 2012/05/03	7.65	Call	Bond Future	813.0000	848.0000	4.305	0	0	800
2012/03/02	R207 2012/05/03	8.00	Call	Bond Future	1,757.0000	1,820.0000	3.586	0	0	0
2012/03/02	R207 2012/05/03	8.00	Put	Bond Future	1,015.0000	955.0000	(5.911)	0	0	800
2012/03/02	R207 2012/05/03	8.30	Call	Bond Future	2,877.0000	2,963.0000	2.989	0	0	0
2012/03/02	R207 2012/05/03	8.30	Put	Bond Future	499.0000	463.0000	(7.214)	0	0	2,400
2012/03/02	R207 2012/08/02			Bond Future	7.9490	7.9270	(0.277)	0.0000	0.0000	0
2012/03/02	R207 2012/08/02	8.75	Call	Bond Future	5,237.0000	5,320.0000	1.585	0	0	0
2012/03/02	R207 2012/08/02	8.75	Put	Bond Future	1,029.0000	993.0000	(3.499)	0	0	0
2012/03/02	R207 2012/08/02	8.80	Call	Bond Future	5,430.0000	5,515.0000	1.565	0	0	0
2012/03/02	R207 2012/08/02	8.80	Put	Bond Future	967.0000	933.0000	(3.516)	0	0	0
2012/03/02	R207 2012/08/02	8.70	Call	Bond Future	5,046.0000	5,127.0000	1.605	0	0	0
2012/03/02	R207 2012/08/02	8.70	Put	Bond Future	1,094.0000	1,056.0000	(3.473)	0	0	0
2012/03/02	R207 2012/11/01			Bond Future	8.0220	7.9980	(0.299)	0.0000	0.0000	0
2012/03/02	R207 2012/11/01	8.25	Call	Bond Future	3,826.0000	3,893.0000	1.751	0	0	0
2012/03/02	R207 2012/11/01	8.25	Put	Bond Future	2,639.0000	2,580.0000	(2.236)	0	0	0
2012/03/02	R207 2012/11/01	8.30	Call	Bond Future	3,976.0000	4,044.0000	1.710	0	0	0
2012/03/02	R207 2012/11/01	8.30	Put	Bond Future	2,531.0000	2,473.0000	(2.292)	0	0	0
2012/03/02	R207 2012/11/01	8.20	Call	Bond Future	3,679.0000	3,744.0000	1.767	0	0	0
2012/03/02	R207 2012/11/01	8.20	Put	Bond Future	2,751.0000	2,690.0000	(2.217)	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
2012/03/02	R207 2013/02/07			Bond Future	8.0920	8.0660	(0.321)	0.0000	0.0000	0
2012/03/02	R207 2013/02/07	8.25	Call	Bond Future	4,115.0000	4,183.0000	1.652	0	0	0
2012/03/02	R207 2013/02/07	8.25	Put	Bond Future	3,317.0000	3,252.0000	(1.960)	0	0	0
2012/03/02	R207 2013/02/07	8.30	Call	Bond Future	4,255.0000	4,325.0000	1.645	0	0	0
2012/03/02	R207 2013/02/07	8.30	Put	Bond Future	3,206.0000	3,143.0000	(1.965)	0	0	0
2012/03/02	R207 2013/02/07	8.20	Call	Bond Future	3,976.0000	4,043.0000	1.685	0	0	0
2012/03/02	R207 2013/02/07	8.20	Put	Bond Future	3,429.0000	3,364.0000	(1.896)	0	0	0
2012/03/02	R208 2012/05/03			Bond Future	7.9500	7.9390	(0.138)	0.0000	0.0000	9,085
2012/03/02	R208 2012/05/03	9.00	Call	Bond Future	6,117.0000	6,176.0000	0.965	0	0	0
2012/03/02	R208 2012/05/03	9.00	Put	Bond Future	90.0000	83.0000	(7.778)	0	0	0
2012/03/02	R208 2012/05/03	9.05	Call	Bond Future	6,377.0000	6,437.0000	0.941	0	0	0
2012/03/02	R208 2012/05/03	9.05	Put	Bond Future	75.0000	69.0000	(8.000)	0	0	0
2012/03/02	R208 2012/05/03	8.95	Call	Bond Future	5,857.0000	5,915.0000	0.990	0	0	0
2012/03/02	R208 2012/05/03	8.95	Put	Bond Future	105.0000	97.0000	(7.619)	0	0	0
2012/03/02	R208 2012/05/03	7.50	Put	Bond Future	3,200.0000	3,141.0000	(1.844)	0	0	0
2012/03/02	R208 2012/05/03	7.50	Call	Bond Future	455.0000	462.0000	1.538	0	0	3,000
2012/03/02	R208 2012/05/03	7.70	Put	Bond Future	2,316.0000	2,262.0000	(2.332)	0	0	0
2012/03/02	R208 2012/05/03	7.70	Call	Bond Future	803.0000	815.0000	1.494	0	0	1,000
2012/03/02	R208 2012/05/03	8.05	Call	Bond Future	1,765.0000	1,792.0000	1.530	0	0	0
2012/03/02	R208 2012/05/03	8.05	Put	Bond Future	1,169.0000	1,130.0000	(3.336)	0	0	1,000
2012/03/02	R208 2012/05/03	8.35	Call	Bond Future	2,938.0000	2,978.0000	1.361	0	0	0
2012/03/02	R208 2012/05/03	8.35	Put	Bond Future	581.0000	555.0000	(4.475)	0	0	3,000
2012/03/02	R208 2012/08/02			Bond Future	8.0250	8.0140	(0.137)	0.0000	0.0000	0
2012/03/02	R208 2012/08/02	8.75	Call	Bond Future	5,371.0000	5,411.0000	0.745	0	0	0
2012/03/02	R208 2012/08/02	8.75	Put	Bond Future	1,254.0000	1,230.0000	(1.914)	0	0	0
2012/03/02	R208 2012/08/02	8.80	Call	Bond Future	5,575.0000	5,615.0000	0.717	0	0	0
2012/03/02	R208 2012/08/02	8.80	Put	Bond Future	1,183.0000	1,158.0000	(2.113)	0	0	0
2012/03/02	R208 2012/08/02	8.70	Call	Bond Future	5,171.0000	5,209.0000	0.735	0	0	0
2012/03/02	R208 2012/08/02	8.70	Put	Bond Future	1,330.0000	1,304.0000	(1.955)	0	0	0
2012/03/02	R208 2012/11/01			Bond Future	8.0960	8.0830	(0.161)	0.0000	0.0000	0
2012/03/02	R208 2012/11/01	8.25	Call	Bond Future	3,946.0000	3,981.0000	0.887	0	0	0
2012/03/02	R208 2012/11/01	8.25	Put	Bond Future	3,073.0000	3,034.0000	(1.269)	0	0	0
2012/03/02	R208 2012/11/01	8.30	Call	Bond Future	4,104.0000	4,139.0000	0.853	0	0	0
2012/03/02	R208 2012/11/01	8.30	Put	Bond Future	2,950.0000	2,911.0000	(1.322)	0	0	0

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2012/03/02	R208 2012/11/01	8.20	Call	Bond Future	3,791.0000	3,825.0000	0.897	0	0	0
2012/03/02	R208 2012/11/01	8.20	Put	Bond Future	3,201.0000	3,160.0000	(1.281)	0	0	0
2012/03/02	R208 2013/02/07			Bond Future	8.1620	8.1490	(0.159)	0.0000	0.0000	0
2012/03/02	R208 2013/02/07	8.00	Call	Bond Future	3,607.0000	3,637.0000	0.832	0	0	0
2012/03/02	R208 2013/02/07	8.00	Put	Bond Future	4,512.0000	4,470.0000	(0.931)	0	0	0
2012/03/02	R208 2013/02/07	8.05	Call	Bond Future	3,745.0000	3,775.0000	0.801	0	0	0
2012/03/02	R208 2013/02/07	8.05	Put	Bond Future	4,369.0000	4,327.0000	(0.961)	0	0	0
2012/03/02	R208 2013/02/07	7.95	Call	Bond Future	3,478.0000	3,507.0000	0.834	0	0	0
2012/03/02	R208 2013/02/07	7.95	Put	Bond Future	4,664.0000	4,621.0000	(0.922)	0	0	0
2012/03/02	R209 2012/05/03			Bond Future	8.8160	8.8050	(0.125)	0.0000	0.0000	2,033
2012/03/02	R209 2012/05/03	9.00	Call	Bond Future	2,922.0000	2,959.0000	1.266	0	0	0
2012/03/02	R209 2012/05/03	9.00	Put	Bond Future	1,497.0000	1,447.0000	(3.340)	0	0	0
2012/03/02	R209 2012/05/03	9.05	Call	Bond Future	3,159.0000	3,199.0000	1.266	0	0	0
2012/03/02	R209 2012/05/03	9.05	Put	Bond Future	1,354.0000	1,307.0000	(3.471)	0	0	0
2012/03/02	R209 2012/05/03	8.95	Call	Bond Future	2,693.0000	2,728.0000	1.300	0	0	0
2012/03/02	R209 2012/05/03	8.95	Put	Bond Future	1,651.0000	1,599.0000	(3.150)	0	0	0
2012/03/02	R209 2012/08/02			Bond Future	8.8820	8.8710	(0.124)	0.0000	0.0000	0
2012/03/02	R209 2012/08/02	9.25	Call	Bond Future	5,690.0000	5,731.0000	0.721	0	0	0
2012/03/02	R209 2012/08/02	9.25	Put	Bond Future	2,917.0000	2,872.0000	(1.543)	0	0	0
2012/03/02	R209 2012/08/02	9.30	Call	Bond Future	5,914.0000	5,957.0000	0.727	0	0	0
2012/03/02	R209 2012/08/02	9.30	Put	Bond Future	2,777.0000	2,734.0000	(1.548)	0	0	0
2012/03/02	R209 2012/08/02	9.20	Call	Bond Future	5,469.0000	5,509.0000	0.731	0	0	0
2012/03/02	R209 2012/08/02	9.20	Put	Bond Future	3,063.0000	3,017.0000	(1.502)	0	0	0
2012/03/02	R209 2012/11/01			Bond Future	8.9440	8.9330	(0.123)	0.0000	0.0000	0
2012/03/02	R209 2012/11/01	9.00	Call	Bond Future	5,360.0000	5,396.0000	0.672	0	0	0
2012/03/02	R209 2012/11/01	9.00	Put	Bond Future	4,932.0000	4,884.0000	(0.973)	0	0	0
2012/03/02	R209 2012/11/01	9.05	Call	Bond Future	5,556.0000	5,593.0000	0.666	0	0	0
2012/03/02	R209 2012/11/01	9.05	Put	Bond Future	4,749.0000	4,702.0000	(0.990)	0	0	0
2012/03/02	R209 2012/11/01	8.95	Call	Bond Future	5,172.0000	5,207.0000	0.677	0	0	0
2012/03/02	R209 2012/11/01	8.95	Put	Bond Future	5,126.0000	5,076.0000	(0.975)	0	0	0
2012/03/02	R209 2013/02/07			Bond Future	9.0050	8.9930	(0.133)	0.0000	0.0000	0
2012/03/02	R209 2013/02/07	9.00	Call	Bond Future	6,053.0000	6,093.0000	0.661	0	0	0
2012/03/02	R209 2013/02/07	9.00	Put	Bond Future	6,091.0000	6,040.0000	(0.837)	0	0	0
2012/03/02	R209 2013/02/07	9.05	Call	Bond Future	6,243.0000	6,285.0000	0.673	0	0	0

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2012/03/02	R209 2013/02/07	9.05	Put	Bond Future	5,903.0000	5,854.0000	(0.830)	0	0	0
2012/03/02	R209 2013/02/07	8.95	Call	Bond Future	5,872.0000	5,911.0000	0.664	0	0	0
2012/03/02	R209 2013/02/07	8.95	Put	Bond Future	6,291.0000	6,239.0000	(0.827)	0	0	0
2012/03/02	R210 2012/05/03			Bond Future	140.5950	140.5886	(0.005)	0.0000	0.0000	840
2012/03/02	R210 2012/05/03	139.00	Call	Bond Future	1,595.0000	1,589.0000	(0.376)	0	0	0
2012/03/02	R210 2012/05/03	139.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/02	R210 2012/05/03	139.05	Call	Bond Future	1,545.0000	1,539.0000	(0.388)	0	0	0
2012/03/02	R210 2012/05/03	139.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/02	R210 2012/05/03	138.95	Call	Bond Future	1,645.0000	1,639.0000	(0.365)	0	0	0
2012/03/02	R210 2012/05/03	138.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/02	R211 2012/05/03			Bond Future	118.5360	118.4712	(0.055)	0.0000	0.0000	480
2012/03/02	R211 2012/05/03	118.20	Call	Bond Future	336.0000	271.0000	(19.345)	0	0	0
2012/03/02	R211 2012/05/03	118.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/02	R211 2012/05/03	118.25	Call	Bond Future	286.0000	221.0000	(22.727)	0	0	0
2012/03/02	R211 2012/05/03	118.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/02	R211 2012/05/03	118.15	Call	Bond Future	386.0000	321.0000	(16.839)	0	0	0
2012/03/02	R211 2012/05/03	118.15	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/02	R212 2012/05/03			Bond Future	116.0218	116.0161	(0.005)	0.0000	0.0000	2,842
2012/03/02	R212 2012/05/03	115.30	Call	Bond Future	722.0000	716.0000	(0.831)	0	0	0
2012/03/02	R212 2012/05/03	115.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/02	R212 2012/05/03	115.35	Call	Bond Future	672.0000	666.0000	(0.893)	0	0	0
2012/03/02	R212 2012/05/03	115.35	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/02	R212 2012/05/03	115.25	Call	Bond Future	772.0000	766.0000	(0.777)	0	0	0
2012/03/02	R212 2012/05/03	115.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/02	R213 2012/05/03			Bond Future	8.7320	8.7160	(0.183)	0.0000	0.0000	1,126
2012/03/02	R213 2012/05/03	9.25	Call	Bond Future	4,754.0000	4,842.0000	1.851	0	0	0
2012/03/02	R213 2012/05/03	9.25	Put	Bond Future	729.0000	688.0000	(5.624)	0	0	0
2012/03/02	R213 2012/05/03	9.30	Call	Bond Future	5,047.0000	5,138.0000	1.803	0	0	0
2012/03/02	R213 2012/05/03	9.30	Put	Bond Future	649.0000	611.0000	(5.855)	0	0	0
2012/03/02	R213 2012/05/03	9.20	Call	Bond Future	4,467.0000	4,551.0000	1.880	0	0	0
2012/03/02	R213 2012/05/03	9.20	Put	Bond Future	818.0000	773.0000	(5.501)	0	0	0
2012/03/02	R213 2012/08/02			Bond Future	8.8010	8.7850	(0.182)	0.0000	0.0000	0

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2012/03/02	R213 2012/08/02	9.25	Call	Bond Future	6,162.0000	6,233.0000	1.152	0	0	0
2012/03/02	R213 2012/08/02	9.25	Put	Bond Future	2,704.0000	2,648.0000	(2.071)	0	0	0
2012/03/02	R213 2012/08/02	9.30	Call	Bond Future	6,401.0000	6,473.0000	1.125	0	0	0
2012/03/02	R213 2012/08/02	9.30	Put	Bond Future	2,572.0000	2,516.0000	(2.177)	0	0	0
2012/03/02	R213 2012/08/02	9.20	Call	Bond Future	5,927.0000	5,995.0000	1.147	0	0	0
2012/03/02	R213 2012/08/02	9.20	Put	Bond Future	2,844.0000	2,784.0000	(2.110)	0	0	0
2012/03/02	R213 2012/11/01			Bond Future	8.8680	8.8510	(0.192)	0.0000	0.0000	0
2012/03/02	R213 2012/11/01	9.00	Call	Bond Future	5,789.0000	5,854.0000	1.123	0	0	0
2012/03/02	R213 2012/11/01	9.00	Put	Bond Future	4,764.0000	4,695.0000	(1.448)	0	0	0
2012/03/02	R213 2012/11/01	9.05	Call	Bond Future	5,996.0000	6,063.0000	1.117	0	0	0
2012/03/02	R213 2012/11/01	9.05	Put	Bond Future	4,587.0000	4,521.0000	(1.439)	0	0	0
2012/03/02	R213 2012/11/01	8.95	Call	Bond Future	5,585.0000	5,648.0000	1.128	0	0	0
2012/03/02	R213 2012/11/01	8.95	Put	Bond Future	4,946.0000	4,875.0000	(1.436)	0	0	0
2012/03/02	R213 2013/02/07			Bond Future	8.9350	8.9170	(0.201)	0.0000	0.0000	0
2012/03/02	R213 2013/02/07	9.00	Call	Bond Future	6,377.0000	6,445.0000	1.066	0	0	0
2012/03/02	R213 2013/02/07	9.00	Put	Bond Future	5,877.0000	5,805.0000	(1.225)	0	0	0
2012/03/02	R213 2013/02/07	9.05	Call	Bond Future	6,576.0000	6,645.0000	1.049	0	0	0
2012/03/02	R213 2013/02/07	9.05	Put	Bond Future	5,694.0000	5,624.0000	(1.229)	0	0	0
2012/03/02	R213 2013/02/07	8.95	Call	Bond Future	6,187.0000	6,253.0000	1.067	0	0	0
2012/03/02	R213 2013/02/07	8.95	Put	Bond Future	6,071.0000	5,998.0000	(1.202)	0	0	0

**Total**

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