



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 09/03/2012

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

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2012/03/09	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/09	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/09	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/09	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/09	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/09	AL7T 2012/05/03			Index Future	424.1660	423.7240	(0.104)	0.0000	0.0000	16
2012/03/09	AL7T 2012/08/02			Index Future	430.4040	429.9480	(0.106)	0.0000	0.0000	0
2012/03/09	ALBI 2012/05/03			Index Future	385.8420	385.4480	(0.102)	0.0000	0.0000	898
2012/03/09	ALBI 2012/08/02			Index Future	391.5160	391.1110	(0.103)	0.0000	0.0000	118
2012/03/09	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/09	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/09	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/09	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/09	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/09	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/09	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/09	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/09	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/09	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/09	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/09	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0

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2012/03/09	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/09	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/09	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/09	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/09	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/09	CAAN 2012/03/30			Can-Do Future	0.0172	0.0157	(8.721)	0.0000	0.0000	0
2012/03/09	CAAO 2012/03/30			Can-Do Future	0.2225	0.2215	(0.449)	0.0000	0.0000	100,000
2012/03/09	CAAW2012/04/20			Any day expiry	7.5845	7.5856	0.015	0.0000	0.0000	0
2012/03/09	CAAW2012/04/20	8.10	Call	Any day expiry	40.0000	39.0000	(2.500)	0	0	0
2012/03/09	CAAW2012/04/20	8.10	Put	Any day expiry	556.0000	553.0000	(0.540)	0	0	0
2012/03/09	CAAW2012/04/20	8.15	Call	Any day expiry	36.0000	35.0000	(2.778)	0	0	0
2012/03/09	CAAW2012/04/20	8.15	Put	Any day expiry	602.0000	599.0000	(0.498)	0	0	0
2012/03/09	CAAW2012/04/20	8.05	Call	Any day expiry	46.0000	45.0000	(2.174)	0	0	0
2012/03/09	CAAW2012/04/20	8.05	Put	Any day expiry	512.0000	509.0000	(0.586)	0	0	0
2012/03/09	CAAX 2012/03/30			Can-Do Future	0.0197	0.0183	(7.107)	0.0000	0.0000	12,500
2012/03/09	CAAY 2012/04/30			Can-Do Future	0.0373	0.0371	(0.536)	0.0000	0.0000	12,500
2012/03/09	CAAZ 2012/06/18			Can-Do Future	0.0560	0.0553	(1.250)	0.0000	0.0000	5,670
2012/03/09	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/09	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/09	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/09	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/09	DAAA 2012/03/29			Any day expiry	7.5602	7.5615	0.017	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
2012/03/09	DAAA 2012/03/29	7.90	Call	Any day expiry	27.0000	25.0000	(7.407)	0	0	0
2012/03/09	DAAA 2012/03/29	7.90	Put	Any day expiry	367.0000	364.0000	(0.817)	0	0	0
2012/03/09	DAAA 2012/03/29	7.95	Call	Any day expiry	22.0000	20.0000	(9.091)	0	0	0
2012/03/09	DAAA 2012/03/29	7.95	Put	Any day expiry	412.0000	409.0000	(0.728)	0	0	0
2012/03/09	DAAA 2012/03/29	7.85	Call	Any day expiry	34.0000	31.0000	(8.824)	0	0	0
2012/03/09	DAAA 2012/03/29	7.85	Put	Any day expiry	324.0000	320.0000	(1.235)	0	0	0
2012/03/09	GOVI 2012/05/03			GOVI	386.7720	386.3990	(0.096)	0.0000	0.0000	215
2012/03/09	GOVI 2012/05/03	382.00	Call	GOVI	47,720.0000	43,990.0000	(7.816)	0	0	0
2012/03/09	GOVI 2012/05/03	382.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/03/09	GOVI 2012/05/03	382.01	Call	GOVI	47,620.0000	43,890.0000	(7.833)	0	0	0
2012/03/09	GOVI 2012/05/03	382.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/03/09	GOVI 2012/05/03	381.99	Call	GOVI	47,820.0000	44,090.0000	(7.800)	0	0	0
2012/03/09	GOVI 2012/05/03	381.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/03/09	GOVI 2012/08/02			GOVI	392.4600	392.0750	(0.098)	0.0000	0.0000	0
2012/03/09	GOVI 2012/08/02	390.00	Call	GOVI	24,600.0000	20,750.0000	(15.650)	0	0	0
2012/03/09	GOVI 2012/08/02	390.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/03/09	GOVI 2012/08/02	390.01	Call	GOVI	24,500.0000	20,650.0000	(15.714)	0	0	0
2012/03/09	GOVI 2012/08/02	390.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/03/09	GOVI 2012/08/02	389.99	Call	GOVI	24,700.0000	20,850.0000	(15.587)	0	0	0
2012/03/09	GOVI 2012/08/02	389.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/03/09	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/03/09	IGOV 2012/05/03			Index Future	171.3990	171.3910	(0.005)	0.0000	0.0000	515
2012/03/09	IGOV 2012/08/02			Index Future	173.9200	173.9090	(0.006)	0.0000	0.0000	0
2012/03/09	ILBI 2012/05/03			Index Future	464.1280	463.7720	(0.077)	0.0000	0.0000	0
2012/03/09	ILBI 2012/08/02			Index Future	472.5440	472.1320	(0.087)	0.0000	0.0000	152
2012/03/09	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2012/03/09	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2012/03/09	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2012/03/09	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0

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2012/03/09	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2012/03/09	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2012/03/09	JBAF 2012/03/20			Jibar Tradeable Future	5.6100	5.6100	0.000	0.0000	0.0000	2,390
2012/03/09	JBAF 2012/04/18			Jibar Tradeable Future	5.6200	5.6200	0.000	0.0000	0.0000	0
2012/03/09	JBAF 2012/05/16			Jibar Tradeable Future	5.6300	5.6300	0.000	0.0000	0.0000	0
2012/03/09	JBAF 2012/06/20			Jibar Tradeable Future	5.6500	5.6500	0.000	0.0000	0.0000	2,890
2012/03/09	JBAF 2012/07/18			Jibar Tradeable Future	5.6700	5.6700	0.000	0.0000	0.0000	0
2012/03/09	JBAF 2012/08/15			Jibar Tradeable Future	5.7000	5.7000	0.000	0.0000	0.0000	0
2012/03/09	JBAF 2012/09/19			Jibar Tradeable Future	5.7500	5.7500	0.000	0.0000	0.0000	44,760
2012/03/09	JBAF 2012/12/19			Jibar Tradeable Future	5.9100	5.9100	0.000	0.0000	0.0000	940
2012/03/09	JBAF 2013/03/20			Jibar Tradeable Future	6.0700	6.0700	0.000	0.0000	0.0000	790
2012/03/09	JBAF 2013/06/19			Jibar Tradeable Future	6.2600	6.2600	0.000	0.0000	0.0000	1,250
2012/03/09	JBAF 2013/09/18			Jibar Tradeable Future	6.4500	6.4500	0.000	0.0000	0.0000	1,700
2012/03/09	JBAF 2013/12/18			Jibar Tradeable Future	6.6600	6.6600	0.000	0.0000	0.0000	2,000
2012/03/09	R157 2012/05/03			Bond Future	6.7050	6.7150	0.149	0.0000	0.0000	11,634
2012/03/09	R157 2012/05/03	8.25	Call	Bond Future	5,002.0000	4,968.0000	(0.680)	0	0	0
2012/03/09	R157 2012/05/03	8.25	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2012/03/09	R157 2012/05/03	8.30	Call	Bond Future	5,159.0000	5,126.0000	(0.640)	0	0	0
2012/03/09	R157 2012/05/03	8.30	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2012/03/09	R157 2012/05/03	8.20	Call	Bond Future	4,844.0000	4,811.0000	(0.681)	0	0	0
2012/03/09	R157 2012/05/03	8.20	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2012/03/09	R157 2012/05/03	6.25	Put	Bond Future	1,644.0000	1,670.0000	1.582	0	0	0
2012/03/09	R157 2012/05/03	6.25	Call	Bond Future	119.0000	111.0000	(6.723)	0	0	1,500
2012/03/09	R157 2012/05/03	6.50	Call	Bond Future	321.0000	306.0000	(4.673)	0	0	0
2012/03/09	R157 2012/05/03	6.50	Put	Bond Future	1,005.0000	1,023.0000	1.791	0	0	1,500
2012/03/09	R157 2012/05/03	6.75	Call	Bond Future	686.0000	662.0000	(3.499)	0	0	0
2012/03/09	R157 2012/05/03	6.75	Put	Bond Future	536.0000	546.0000	1.866	0	0	1,500
2012/03/09	R157 2012/08/02			Bond Future	6.7740	6.7850	0.162	0.0000	0.0000	0
2012/03/09	R157 2012/08/02	8.00	Call	Bond Future	3,862.0000	3,830.0000	(0.829)	0	0	0
2012/03/09	R157 2012/08/02	8.00	Put	Bond Future	166.0000	168.0000	1.205	0	0	0
2012/03/09	R157 2012/08/02	8.05	Call	Bond Future	3,993.0000	3,961.0000	(0.801)	0	0	0
2012/03/09	R157 2012/08/02	8.05	Put	Bond Future	149.0000	151.0000	1.342	0	0	0

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2012/03/09	R157 2012/08/02	7.95	Call	Bond Future	3,732.0000	3,700.0000	(0.857)	0	0	0
2012/03/09	R157 2012/08/02	7.95	Put	Bond Future	184.0000	185.0000	0.543	0	0	0
2012/03/09	R157 2012/11/01			Bond Future	6.8280	6.8390	0.161	0.0000	0.0000	0
2012/03/09	R157 2012/11/01	7.00	Call	Bond Future	1,622.0000	1,601.0000	(1.295)	0	0	0
2012/03/09	R157 2012/11/01	7.00	Put	Bond Future	1,137.0000	1,147.0000	0.880	0	0	0
2012/03/09	R157 2012/11/01	7.05	Call	Bond Future	1,705.0000	1,684.0000	(1.232)	0	0	0
2012/03/09	R157 2012/11/01	7.05	Put	Bond Future	1,079.0000	1,089.0000	0.927	0	0	0
2012/03/09	R157 2012/11/01	6.95	Call	Bond Future	1,544.0000	1,524.0000	(1.295)	0	0	0
2012/03/09	R157 2012/11/01	6.95	Put	Bond Future	1,200.0000	1,211.0000	0.917	0	0	0
2012/03/09	R157 2013/02/07			Bond Future	6.8630	6.8850	0.321	0.0000	0.0000	0
2012/03/09	R157 2013/02/07	6.75	Call	Bond Future	1,312.0000	1,283.0000	(2.210)	0	0	0
2012/03/09	R157 2013/02/07	6.75	Put	Bond Future	1,602.0000	1,629.0000	1.685	0	0	0
2012/03/09	R157 2013/02/07	6.80	Call	Bond Future	1,375.0000	1,345.0000	(2.182)	0	0	0
2012/03/09	R157 2013/02/07	6.80	Put	Bond Future	1,536.0000	1,563.0000	1.758	0	0	0
2012/03/09	R157 2013/02/07	6.70	Call	Bond Future	1,251.0000	1,223.0000	(2.238)	0	0	0
2012/03/09	R157 2013/02/07	6.70	Put	Bond Future	1,669.0000	1,698.0000	1.738	0	0	0
2012/03/09	R186 2012/05/03			Bond Future	8.3110	8.3350	0.289	0.0000	0.0000	28,448
2012/03/09	R186 2012/05/03	9.00	Call	Bond Future	6,654.0000	6,446.0000	(3.126)	0	0	0
2012/03/09	R186 2012/05/03	9.00	Put	Bond Future	388.0000	406.0000	4.639	0	0	0
2012/03/09	R186 2012/05/03	9.05	Call	Bond Future	7,037.0000	6,827.0000	(2.984)	0	0	0
2012/03/09	R186 2012/05/03	9.05	Put	Bond Future	335.0000	352.0000	5.075	0	0	0
2012/03/09	R186 2012/05/03	8.95	Call	Bond Future	6,276.0000	6,071.0000	(3.266)	0	0	0
2012/03/09	R186 2012/05/03	8.95	Put	Bond Future	448.0000	470.0000	4.911	0	0	0
2012/03/09	R186 2012/05/03	7.90	Put	Bond Future	4,740.0000	4,899.0000	3.354	0	0	0
2012/03/09	R186 2012/05/03	7.90	Call	Bond Future	760.0000	692.0000	(8.947)	0	0	2,250
2012/03/09	R186 2012/05/03	8.20	Put	Bond Future	2,779.0000	2,890.0000	3.994	0	0	0
2012/03/09	R186 2012/05/03	8.20	Call	Bond Future	1,723.0000	1,607.0000	(6.732)	0	0	750
2012/03/09	R186 2012/05/03	8.50	Call	Bond Future	3,217.0000	3,056.0000	(5.005)	0	0	0
2012/03/09	R186 2012/05/03	8.50	Put	Bond Future	1,449.0000	1,514.0000	4.486	0	0	750
2012/03/09	R186 2012/05/03	8.85	Call	Bond Future	5,537.0000	5,339.0000	(3.576)	0	0	0
2012/03/09	R186 2012/05/03	8.85	Put	Bond Future	593.0000	622.0000	4.890	0	0	2,250
2012/03/09	R186 2012/08/02			Bond Future	8.3840	8.4100	0.310	0.0000	0.0000	360
2012/03/09	R186 2012/08/02	8.75	Call	Bond Future	6,450.0000	6,283.0000	(2.589)	0	0	0
2012/03/09	R186 2012/08/02	8.75	Put	Bond Future	3,122.0000	3,196.0000	2.370	0	0	0

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2012/03/09	R186 2012/08/02	8.80	Call	Bond Future	6,730.0000	6,560.0000	(2.526)	0	0	0
2012/03/09	R186 2012/08/02	8.80	Put	Bond Future	2,958.0000	3,029.0000	2.400	0	0	0
2012/03/09	R186 2012/08/02	8.70	Call	Bond Future	6,174.0000	6,011.0000	(2.640)	0	0	0
2012/03/09	R186 2012/08/02	8.70	Put	Bond Future	3,293.0000	3,371.0000	2.369	0	0	0
2012/03/09	R186 2012/08/02	8.25	Put	Bond Future	5,230.0000	5,342.0000	2.141	0	0	0
2012/03/09	R186 2012/08/02	8.25	Call	Bond Future	3,977.0000	3,848.0000	(3.244)	0	0	8,750
2012/03/09	R186 2012/08/02	8.66	Call	Bond Future	5,957.0000	5,797.0000	(2.686)	0	0	0
2012/03/09	R186 2012/08/02	8.66	Put	Bond Future	3,435.0000	3,516.0000	2.358	0	0	276
2012/03/09	R186 2012/08/02	7.66	Put	Bond Future	8,922.0000	9,082.0000	1.793	0	0	0
2012/03/09	R186 2012/08/02	7.66	Call	Bond Future	1,917.0000	1,836.0000	(4.225)	0	0	276
2012/03/09	R186 2012/08/02	7.76	Put	Bond Future	8,203.0000	8,354.0000	1.841	0	0	0
2012/03/09	R186 2012/08/02	7.76	Call	Bond Future	2,201.0000	2,111.0000	(4.089)	0	0	43
2012/03/09	R186 2012/08/02	8.76	Call	Bond Future	6,505.0000	6,338.0000	(2.567)	0	0	0
2012/03/09	R186 2012/08/02	8.76	Put	Bond Future	3,088.0000	3,162.0000	2.396	0	0	43
2012/03/09	R186 2012/11/01			Bond Future	8.4510	8.4770	0.308	0.0000	0.0000	0
2012/03/09	R186 2012/11/01	8.75	Call	Bond Future	7,201.0000	7,048.0000	(2.125)	0	0	0
2012/03/09	R186 2012/11/01	8.75	Put	Bond Future	4,520.0000	4,604.0000	1.858	0	0	0
2012/03/09	R186 2012/11/01	8.80	Call	Bond Future	7,460.0000	7,304.0000	(2.091)	0	0	0
2012/03/09	R186 2012/11/01	8.80	Put	Bond Future	4,340.0000	4,420.0000	1.843	0	0	0
2012/03/09	R186 2012/11/01	8.70	Call	Bond Future	6,945.0000	6,796.0000	(2.145)	0	0	0
2012/03/09	R186 2012/11/01	8.70	Put	Bond Future	4,706.0000	4,794.0000	1.870	0	0	0
2012/03/09	R186 2013/02/07			Bond Future	8.5150	8.5450	0.352	0.0000	0.0000	0
2012/03/09	R186 2013/02/07	8.50	Call	Bond Future	6,631.0000	6,481.0000	(2.262)	0	0	0
2012/03/09	R186 2013/02/07	8.50	Put	Bond Future	6,765.0000	6,883.0000	1.744	0	0	0
2012/03/09	R186 2013/02/07	8.55	Call	Bond Future	6,861.0000	6,708.0000	(2.230)	0	0	0
2012/03/09	R186 2013/02/07	8.55	Put	Bond Future	6,548.0000	6,663.0000	1.756	0	0	0
2012/03/09	R186 2013/02/07	8.45	Call	Bond Future	6,413.0000	6,266.0000	(2.292)	0	0	0
2012/03/09	R186 2013/02/07	8.45	Put	Bond Future	6,997.0000	7,118.0000	1.729	0	0	0
2012/03/09	R189 2012/05/03			Bond Future	215.3837	215.5594	0.082	0.0000	0.0000	0
2012/03/09	R189 2012/05/03	215.00	Call	Bond Future	384.0000	559.0000	45.573	0	0	0
2012/03/09	R189 2012/05/03	215.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/09	R189 2012/05/03	215.05	Call	Bond Future	334.0000	509.0000	52.395	0	0	0
2012/03/09	R189 2012/05/03	215.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/09	R189 2012/05/03	214.95	Call	Bond Future	434.0000	609.0000	40.323	0	0	0

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2012/03/09	R189 2012/05/03	214.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/09	R197 2012/05/03			Bond Future	254.2207	254.2087	(0.005)	0.0000	0.0000	1,005
2012/03/09	R197 2012/05/03	251.00	Call	Bond Future	3,221.0000	3,209.0000	(0.373)	0	0	0
2012/03/09	R197 2012/05/03	251.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/09	R197 2012/05/03	251.05	Call	Bond Future	3,171.0000	3,159.0000	(0.378)	0	0	0
2012/03/09	R197 2012/05/03	251.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/09	R197 2012/05/03	250.95	Call	Bond Future	3,271.0000	3,259.0000	(0.367)	0	0	0
2012/03/09	R197 2012/05/03	250.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/09	R201 2012/05/03			Bond Future	6.0790	6.0950	0.263	0.0000	0.0000	1,658
2012/03/09	R201 2012/05/03	7.75	Call	Bond Future	4,053.0000	4,013.0000	(0.987)	0	0	0
2012/03/09	R201 2012/05/03	7.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/09	R201 2012/05/03	7.80	Call	Bond Future	4,171.0000	4,132.0000	(0.935)	0	0	0
2012/03/09	R201 2012/05/03	7.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/09	R201 2012/05/03	7.70	Call	Bond Future	3,935.0000	3,895.0000	(1.017)	0	0	0
2012/03/09	R201 2012/05/03	7.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/09	R201 2012/08/02			Bond Future	6.0930	6.1110	0.295	0.0000	0.0000	0
2012/03/09	R201 2012/08/02	7.50	Call	Bond Future	3,169.0000	3,130.0000	(1.231)	0	0	0
2012/03/09	R201 2012/08/02	7.50	Put	Bond Future	51.0000	52.0000	1.961	0	0	0
2012/03/09	R201 2012/08/02	7.55	Call	Bond Future	3,272.0000	3,232.0000	(1.222)	0	0	0
2012/03/09	R201 2012/08/02	7.55	Put	Bond Future	45.0000	46.0000	2.222	0	0	0
2012/03/09	R201 2012/08/02	7.45	Call	Bond Future	3,067.0000	3,028.0000	(1.272)	0	0	0
2012/03/09	R201 2012/08/02	7.45	Put	Bond Future	58.0000	59.0000	1.724	0	0	0
2012/03/09	R201 2012/11/01			Bond Future	6.0690	6.0880	0.313	0.0000	0.0000	0
2012/03/09	R201 2012/11/01	6.50	Call	Bond Future	1,394.0000	1,367.0000	(1.937)	0	0	0
2012/03/09	R201 2012/11/01	6.50	Put	Bond Future	523.0000	534.0000	2.103	0	0	0
2012/03/09	R201 2012/11/01	6.55	Call	Bond Future	1,463.0000	1,435.0000	(1.914)	0	0	0
2012/03/09	R201 2012/11/01	6.55	Put	Bond Future	491.0000	502.0000	2.240	0	0	0
2012/03/09	R201 2012/11/01	6.45	Call	Bond Future	1,326.0000	1,300.0000	(1.961)	0	0	0
2012/03/09	R201 2012/11/01	6.45	Put	Bond Future	555.0000	568.0000	2.342	0	0	0
2012/03/09	R201 2013/02/07			Bond Future	5.9860	6.0200	0.568	0.0000	0.0000	0
2012/03/09	R201 2013/02/07	6.25	Call	Bond Future	1,178.0000	1,141.0000	(3.141)	0	0	0
2012/03/09	R201 2013/02/07	6.25	Put	Bond Future	708.0000	731.0000	3.249	0	0	0
2012/03/09	R201 2013/02/07	6.30	Call	Bond Future	1,233.0000	1,195.0000	(3.082)	0	0	0

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2012/03/09	R201 2013/02/07	6.30	Put	Bond Future	674.0000	697.0000	3.412	0	0	0
2012/03/09	R201 2013/02/07	6.20	Call	Bond Future	1,124.0000	1,088.0000	(3.203)	0	0	0
2012/03/09	R201 2013/02/07	6.20	Put	Bond Future	743.0000	767.0000	3.230	0	0	0
2012/03/09	R202 2012/05/03			Bond Future	189.7658	189.7578	(0.004)	0.0000	0.0000	36,952
2012/03/09	R202 2012/05/03	190.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/09	R202 2012/05/03	190.00	Put	Bond Future	234.0000	242.0000	3.419	0	0	0
2012/03/09	R202 2012/05/03	190.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/09	R202 2012/05/03	190.05	Put	Bond Future	284.0000	292.0000	2.817	0	0	0
2012/03/09	R202 2012/05/03	189.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/09	R202 2012/05/03	189.95	Put	Bond Future	184.0000	192.0000	4.348	0	0	0
2012/03/09	R203 2012/05/03			Bond Future	7.2850	7.2900	0.069	0.0000	0.0000	3,856
2012/03/09	R203 2012/05/03	8.75	Call	Bond Future	6,323.0000	6,301.0000	(0.348)	0	0	0
2012/03/09	R203 2012/05/03	8.75	Put	Bond Future	3.0000	4.0000	33.333	0	0	0
2012/03/09	R203 2012/05/03	8.80	Call	Bond Future	6,529.0000	6,507.0000	(0.337)	0	0	0
2012/03/09	R203 2012/05/03	8.80	Put	Bond Future	2.0000	3.0000	50.000	0	0	0
2012/03/09	R203 2012/05/03	8.70	Call	Bond Future	6,117.0000	6,094.0000	(0.376)	0	0	0
2012/03/09	R203 2012/05/03	8.70	Put	Bond Future	5.0000	5.0000	0.000	0	0	0
2012/03/09	R203 2012/05/03	7.00	Put	Bond Future	1,696.0000	1,705.0000	0.531	0	0	0
2012/03/09	R203 2012/05/03	7.00	Call	Bond Future	409.0000	395.0000	(3.423)	0	0	4,200
2012/03/09	R203 2012/05/03	7.15	Put	Bond Future	1,252.0000	1,258.0000	0.479	0	0	0
2012/03/09	R203 2012/05/03	7.15	Call	Bond Future	645.0000	628.0000	(2.636)	0	0	1,400
2012/03/09	R203 2012/05/03	7.45	Call	Bond Future	1,346.0000	1,324.0000	(1.634)	0	0	0
2012/03/09	R203 2012/05/03	7.45	Put	Bond Future	610.0000	610.0000	0.000	0	0	1,400
2012/03/09	R203 2012/05/03	7.80	Call	Bond Future	2,494.0000	2,470.0000	(0.962)	0	0	0
2012/03/09	R203 2012/05/03	7.80	Put	Bond Future	217.0000	215.0000	(0.922)	0	0	4,200
2012/03/09	R203 2012/08/02			Bond Future	7.3620	7.3670	0.068	0.0000	0.0000	0
2012/03/09	R203 2012/08/02	8.50	Call	Bond Future	5,162.0000	5,140.0000	(0.426)	0	0	0
2012/03/09	R203 2012/08/02	8.50	Put	Bond Future	418.0000	418.0000	0.000	0	0	0
2012/03/09	R203 2012/08/02	8.55	Call	Bond Future	5,331.0000	5,309.0000	(0.413)	0	0	0
2012/03/09	R203 2012/08/02	8.55	Put	Bond Future	385.0000	385.0000	0.000	0	0	0
2012/03/09	R203 2012/08/02	8.45	Call	Bond Future	4,991.0000	4,969.0000	(0.441)	0	0	0
2012/03/09	R203 2012/08/02	8.45	Put	Bond Future	450.0000	450.0000	0.000	0	0	0
2012/03/09	R203 2012/11/01			Bond Future	7.4320	7.4360	0.054	0.0000	0.0000	0

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2012/03/09	R203 2012/11/01	7.75	Call	Bond Future	2,982.0000	2,967.0000	(0.503)	0	0	0
2012/03/09	R203 2012/11/01	7.75	Put	Bond Future	1,689.0000	1,690.0000	0.059	0	0	0
2012/03/09	R203 2012/11/01	7.80	Call	Bond Future	3,105.0000	3,091.0000	(0.451)	0	0	0
2012/03/09	R203 2012/11/01	7.80	Put	Bond Future	1,611.0000	1,613.0000	0.124	0	0	0
2012/03/09	R203 2012/11/01	7.70	Call	Bond Future	2,860.0000	2,846.0000	(0.490)	0	0	0
2012/03/09	R203 2012/11/01	7.70	Put	Bond Future	1,769.0000	1,771.0000	0.113	0	0	0
2012/03/09	R203 2013/02/07			Bond Future	7.4960	7.5060	0.133	0.0000	0.0000	0
2012/03/09	R203 2013/02/07	6.50	Call	Bond Future	997.0000	984.0000	(1.304)	0	0	0
2012/03/09	R203 2013/02/07	6.50	Put	Bond Future	4,962.0000	4,988.0000	0.524	0	0	0
2012/03/09	R203 2013/02/07	6.55	Call	Bond Future	1,053.0000	1,039.0000	(1.330)	0	0	0
2012/03/09	R203 2013/02/07	6.55	Put	Bond Future	4,814.0000	4,839.0000	0.519	0	0	0
2012/03/09	R203 2013/02/07	6.45	Call	Bond Future	946.0000	933.0000	(1.374)	0	0	0
2012/03/09	R203 2013/02/07	6.45	Put	Bond Future	5,115.0000	5,141.0000	0.508	0	0	0
2012/03/09	R204 2012/05/03			Bond Future	7.5770	7.5920	0.198	0.0000	0.0000	3,396
2012/03/09	R204 2012/05/03	8.75	Call	Bond Future	5,908.0000	5,830.0000	(1.320)	0	0	0
2012/03/09	R204 2012/05/03	8.75	Put	Bond Future	26.0000	26.0000	0.000	0	0	0
2012/03/09	R204 2012/05/03	8.80	Call	Bond Future	6,144.0000	6,066.0000	(1.270)	0	0	0
2012/03/09	R204 2012/05/03	8.80	Put	Bond Future	21.0000	21.0000	0.000	0	0	0
2012/03/09	R204 2012/05/03	8.70	Call	Bond Future	5,671.0000	5,594.0000	(1.358)	0	0	0
2012/03/09	R204 2012/05/03	8.70	Put	Bond Future	31.0000	32.0000	3.226	0	0	0
2012/03/09	R204 2012/05/03	7.00	Put	Bond Future	3,236.0000	3,299.0000	1.947	0	0	0
2012/03/09	R204 2012/05/03	7.00	Call	Bond Future	179.0000	164.0000	(8.380)	0	0	550
2012/03/09	R204 2012/05/03	7.75	Call	Bond Future	1,619.0000	1,561.0000	(3.582)	0	0	0
2012/03/09	R204 2012/05/03	7.75	Put	Bond Future	724.0000	744.0000	2.762	0	0	550
2012/03/09	R204 2012/08/02			Bond Future	7.6580	7.6740	0.209	0.0000	0.0000	0
2012/03/09	R204 2012/08/02	8.50	Call	Bond Future	4,947.0000	4,879.0000	(1.375)	0	0	0
2012/03/09	R204 2012/08/02	8.50	Put	Bond Future	825.0000	837.0000	1.455	0	0	0
2012/03/09	R204 2012/08/02	8.55	Call	Bond Future	5,133.0000	5,064.0000	(1.344)	0	0	0
2012/03/09	R204 2012/08/02	8.55	Put	Bond Future	773.0000	784.0000	1.423	0	0	0
2012/03/09	R204 2012/08/02	8.45	Call	Bond Future	4,764.0000	4,697.0000	(1.406)	0	0	0
2012/03/09	R204 2012/08/02	8.45	Put	Bond Future	881.0000	894.0000	1.476	0	0	0
2012/03/09	R204 2012/11/01			Bond Future	7.7300	7.7450	0.194	0.0000	0.0000	0
2012/03/09	R204 2012/11/01	8.00	Call	Bond Future	3,514.0000	3,466.0000	(1.366)	0	0	0
2012/03/09	R204 2012/11/01	8.00	Put	Bond Future	2,216.0000	2,241.0000	1.128	0	0	0

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2012/03/09	R204 2012/11/01	8.05	Call	Bond Future	3,656.0000	3,607.0000	(1.340)	0	0	0
2012/03/09	R204 2012/11/01	8.05	Put	Bond Future	2,120.0000	2,144.0000	1.132	0	0	0
2012/03/09	R204 2012/11/01	7.95	Call	Bond Future	3,374.0000	3,327.0000	(1.393)	0	0	0
2012/03/09	R204 2012/11/01	7.95	Put	Bond Future	2,315.0000	2,340.0000	1.080	0	0	0
2012/03/09	R204 2013/02/07			Bond Future	7.7950	7.8160	0.269	0.0000	0.0000	0
2012/03/09	R204 2013/02/07	8.00	Call	Bond Future	3,728.0000	3,669.0000	(1.583)	0	0	0
2012/03/09	R204 2013/02/07	8.00	Put	Bond Future	2,778.0000	2,817.0000	1.404	0	0	0
2012/03/09	R204 2013/02/07	8.05	Call	Bond Future	3,860.0000	3,800.0000	(1.554)	0	0	0
2012/03/09	R204 2013/02/07	8.05	Put	Bond Future	2,681.0000	2,718.0000	1.380	0	0	0
2012/03/09	R204 2013/02/07	7.95	Call	Bond Future	3,598.0000	3,540.0000	(1.612)	0	0	0
2012/03/09	R204 2013/02/07	7.95	Put	Bond Future	2,879.0000	2,919.0000	1.389	0	0	0
2012/03/09	R206 2012/05/03			Bond Future	5.9430	5.9640	0.353	0.0000	0.0000	890
2012/03/09	R206 2012/05/03	7.50	Call	Bond Future	2,468.0000	2,434.0000	(1.378)	0	0	0
2012/03/09	R206 2012/05/03	7.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/09	R206 2012/05/03	7.55	Call	Bond Future	2,546.0000	2,512.0000	(1.335)	0	0	0
2012/03/09	R206 2012/05/03	7.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/09	R206 2012/05/03	7.45	Call	Bond Future	2,390.0000	2,356.0000	(1.423)	0	0	0
2012/03/09	R206 2012/05/03	7.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/09	R206 2012/08/02			Bond Future	5.9420	5.9690	0.454	0.0000	0.0000	0
2012/03/09	R206 2012/08/02	7.25	Call	Bond Future	1,812.0000	1,777.0000	(1.932)	0	0	0
2012/03/09	R206 2012/08/02	7.25	Put	Bond Future	30.0000	32.0000	6.667	0	0	0
2012/03/09	R206 2012/08/02	7.30	Call	Bond Future	1,876.0000	1,840.0000	(1.919)	0	0	0
2012/03/09	R206 2012/08/02	7.30	Put	Bond Future	26.0000	28.0000	7.692	0	0	0
2012/03/09	R206 2012/08/02	7.20	Call	Bond Future	1,749.0000	1,714.0000	(2.001)	0	0	0
2012/03/09	R206 2012/08/02	7.20	Put	Bond Future	34.0000	36.0000	5.882	0	0	0
2012/03/09	R206 2012/11/01			Bond Future	5.8620	5.8920	0.512	0.0000	0.0000	0
2012/03/09	R206 2012/11/01	6.00	Call	Bond Future	550.0000	530.0000	(3.636)	0	0	0
2012/03/09	R206 2012/11/01	6.00	Put	Bond Future	391.0000	406.0000	3.836	0	0	0
2012/03/09	R206 2012/11/01	6.05	Call	Bond Future	583.0000	563.0000	(3.431)	0	0	0
2012/03/09	R206 2012/11/01	6.05	Put	Bond Future	367.0000	381.0000	3.815	0	0	0
2012/03/09	R206 2012/11/01	5.95	Call	Bond Future	517.0000	498.0000	(3.675)	0	0	0
2012/03/09	R206 2012/11/01	5.95	Put	Bond Future	416.0000	431.0000	3.606	0	0	0
2012/03/09	R206 2013/02/07			Bond Future	5.6330	5.6940	1.083	0.0000	0.0000	0
2012/03/09	R206 2013/02/07	6.00	Call	Bond Future	622.0000	588.0000	(5.466)	0	0	0

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2012/03/09	R206 2013/02/07	6.00	Put	Bond Future	293.0000	314.0000	7.167	0	0	0
2012/03/09	R206 2013/02/07	6.05	Call	Bond Future	651.0000	616.0000	(5.376)	0	0	0
2012/03/09	R206 2013/02/07	6.05	Put	Bond Future	277.0000	297.0000	7.220	0	0	0
2012/03/09	R206 2013/02/07	5.95	Call	Bond Future	593.0000	560.0000	(5.565)	0	0	0
2012/03/09	R206 2013/02/07	5.95	Put	Bond Future	308.0000	330.0000	7.143	0	0	0
2012/03/09	R207 2012/05/03			Bond Future	7.8020	7.8170	0.192	0.0000	0.0000	25,293
2012/03/09	R207 2012/05/03	8.75	Call	Bond Future	5,208.0000	5,125.0000	(1.594)	0	0	0
2012/03/09	R207 2012/05/03	8.75	Put	Bond Future	85.0000	86.0000	1.176	0	0	0
2012/03/09	R207 2012/05/03	8.80	Call	Bond Future	5,453.0000	5,371.0000	(1.504)	0	0	0
2012/03/09	R207 2012/05/03	8.80	Put	Bond Future	70.0000	71.0000	1.429	0	0	0
2012/03/09	R207 2012/05/03	8.70	Call	Bond Future	4,962.0000	4,880.0000	(1.653)	0	0	0
2012/03/09	R207 2012/05/03	8.70	Put	Bond Future	101.0000	103.0000	1.980	0	0	0
2012/03/09	R207 2012/05/03	7.45	Put	Bond Future	2,481.0000	2,534.0000	2.136	0	0	0
2012/03/09	R207 2012/05/03	7.45	Call	Bond Future	488.0000	457.0000	(6.352)	0	0	2,400
2012/03/09	R207 2012/05/03	7.65	Put	Bond Future	1,717.0000	1,757.0000	2.330	0	0	0
2012/03/09	R207 2012/05/03	7.65	Call	Bond Future	863.0000	819.0000	(5.098)	0	0	800
2012/03/09	R207 2012/05/03	8.00	Call	Bond Future	1,889.0000	1,825.0000	(3.388)	0	0	0
2012/03/09	R207 2012/05/03	8.00	Put	Bond Future	790.0000	810.0000	2.532	0	0	800
2012/03/09	R207 2012/05/03	8.30	Call	Bond Future	3,088.0000	3,013.0000	(2.429)	0	0	0
2012/03/09	R207 2012/05/03	8.30	Put	Bond Future	354.0000	362.0000	2.260	0	0	2,400
2012/03/09	R207 2012/08/02			Bond Future	7.8840	7.9000	0.203	0.0000	0.0000	0
2012/03/09	R207 2012/08/02	8.75	Call	Bond Future	5,474.0000	5,400.0000	(1.352)	0	0	0
2012/03/09	R207 2012/08/02	8.75	Put	Bond Future	914.0000	927.0000	1.422	0	0	0
2012/03/09	R207 2012/08/02	8.80	Call	Bond Future	5,672.0000	5,598.0000	(1.305)	0	0	0
2012/03/09	R207 2012/08/02	8.80	Put	Bond Future	857.0000	870.0000	1.517	0	0	0
2012/03/09	R207 2012/08/02	8.70	Call	Bond Future	5,277.0000	5,205.0000	(1.364)	0	0	0
2012/03/09	R207 2012/08/02	8.70	Put	Bond Future	973.0000	988.0000	1.542	0	0	0
2012/03/09	R207 2012/11/01			Bond Future	7.9550	7.9700	0.189	0.0000	0.0000	0
2012/03/09	R207 2012/11/01	8.25	Call	Bond Future	3,965.0000	3,912.0000	(1.337)	0	0	0
2012/03/09	R207 2012/11/01	8.25	Put	Bond Future	2,426.0000	2,452.0000	1.072	0	0	0
2012/03/09	R207 2012/11/01	8.30	Call	Bond Future	4,120.0000	4,066.0000	(1.311)	0	0	0
2012/03/09	R207 2012/11/01	8.30	Put	Bond Future	2,323.0000	2,348.0000	1.076	0	0	0
2012/03/09	R207 2012/11/01	8.20	Call	Bond Future	3,813.0000	3,761.0000	(1.364)	0	0	0
2012/03/09	R207 2012/11/01	8.20	Put	Bond Future	2,532.0000	2,560.0000	1.106	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
2012/03/09	R207 2013/02/07			Bond Future	8.0220	8.0420	0.249	0.0000	0.0000	0
2012/03/09	R207 2013/02/07	8.25	Call	Bond Future	4,237.0000	4,174.0000	(1.487)	0	0	0
2012/03/09	R207 2013/02/07	8.25	Put	Bond Future	3,082.0000	3,121.0000	1.265	0	0	0
2012/03/09	R207 2013/02/07	8.30	Call	Bond Future	4,381.0000	4,317.0000	(1.461)	0	0	0
2012/03/09	R207 2013/02/07	8.30	Put	Bond Future	2,975.0000	3,013.0000	1.277	0	0	0
2012/03/09	R207 2013/02/07	8.20	Call	Bond Future	4,094.0000	4,032.0000	(1.514)	0	0	0
2012/03/09	R207 2013/02/07	8.20	Put	Bond Future	3,191.0000	3,231.0000	1.254	0	0	0
2012/03/09	R208 2012/05/03			Bond Future	7.8610	7.8810	0.254	0.0000	0.0000	9,515
2012/03/09	R208 2012/05/03	9.00	Call	Bond Future	6,606.0000	6,487.0000	(1.801)	0	0	0
2012/03/09	R208 2012/05/03	9.00	Put	Bond Future	44.0000	45.0000	2.273	0	0	0
2012/03/09	R208 2012/05/03	9.05	Call	Bond Future	6,872.0000	6,753.0000	(1.732)	0	0	0
2012/03/09	R208 2012/05/03	9.05	Put	Bond Future	35.0000	37.0000	5.714	0	0	0
2012/03/09	R208 2012/05/03	8.95	Call	Bond Future	6,340.0000	6,221.0000	(1.877)	0	0	0
2012/03/09	R208 2012/05/03	8.95	Put	Bond Future	53.0000	55.0000	3.774	0	0	0
2012/03/09	R208 2012/05/03	7.50	Put	Bond Future	2,718.0000	2,799.0000	2.980	0	0	0
2012/03/09	R208 2012/05/03	7.50	Call	Bond Future	508.0000	468.0000	(7.874)	0	0	3,000
2012/03/09	R208 2012/05/03	7.70	Put	Bond Future	1,884.0000	1,946.0000	3.291	0	0	0
2012/03/09	R208 2012/05/03	7.70	Call	Bond Future	906.0000	848.0000	(6.402)	0	0	1,000
2012/03/09	R208 2012/05/03	8.05	Call	Bond Future	1,992.0000	1,904.0000	(4.418)	0	0	0
2012/03/09	R208 2012/05/03	8.05	Put	Bond Future	861.0000	893.0000	3.717	0	0	1,000
2012/03/09	R208 2012/05/03	8.35	Call	Bond Future	3,276.0000	3,170.0000	(3.236)	0	0	0
2012/03/09	R208 2012/05/03	8.35	Put	Bond Future	384.0000	399.0000	3.906	0	0	3,000
2012/03/09	R208 2012/08/02			Bond Future	7.9350	7.9560	0.265	0.0000	0.0000	0
2012/03/09	R208 2012/08/02	8.75	Call	Bond Future	5,729.0000	5,628.0000	(1.763)	0	0	0
2012/03/09	R208 2012/08/02	8.75	Put	Bond Future	1,084.0000	1,107.0000	2.122	0	0	0
2012/03/09	R208 2012/08/02	8.80	Call	Bond Future	5,939.0000	5,837.0000	(1.717)	0	0	0
2012/03/09	R208 2012/08/02	8.80	Put	Bond Future	1,019.0000	1,040.0000	2.061	0	0	0
2012/03/09	R208 2012/08/02	8.70	Call	Bond Future	5,521.0000	5,421.0000	(1.811)	0	0	0
2012/03/09	R208 2012/08/02	8.70	Put	Bond Future	1,152.0000	1,176.0000	2.083	0	0	0
2012/03/09	R208 2012/11/01			Bond Future	8.0020	8.0230	0.262	0.0000	0.0000	0
2012/03/09	R208 2012/11/01	8.25	Call	Bond Future	4,197.0000	4,120.0000	(1.835)	0	0	0
2012/03/09	R208 2012/11/01	8.25	Put	Bond Future	2,787.0000	2,830.0000	1.543	0	0	0
2012/03/09	R208 2012/11/01	8.30	Call	Bond Future	4,362.0000	4,284.0000	(1.788)	0	0	0
2012/03/09	R208 2012/11/01	8.30	Put	Bond Future	2,670.0000	2,713.0000	1.610	0	0	0

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2012/03/09	R208 2012/11/01	8.20	Call	Bond Future	4,036.0000	3,960.0000	(1.883)	0	0	0
2012/03/09	R208 2012/11/01	8.20	Put	Bond Future	2,908.0000	2,952.0000	1.513	0	0	0
2012/03/09	R208 2013/02/07			Bond Future	8.0640	8.0900	0.322	0.0000	0.0000	0
2012/03/09	R208 2013/02/07	8.00	Call	Bond Future	3,772.0000	3,693.0000	(2.094)	0	0	0
2012/03/09	R208 2013/02/07	8.00	Put	Bond Future	4,131.0000	4,197.0000	1.598	0	0	0
2012/03/09	R208 2013/02/07	8.05	Call	Bond Future	3,909.0000	3,829.0000	(2.047)	0	0	0
2012/03/09	R208 2013/02/07	8.05	Put	Bond Future	3,987.0000	4,053.0000	1.655	0	0	0
2012/03/09	R208 2013/02/07	7.95	Call	Bond Future	3,636.0000	3,559.0000	(2.118)	0	0	0
2012/03/09	R208 2013/02/07	7.95	Put	Bond Future	4,276.0000	4,345.0000	1.614	0	0	0
2012/03/09	R209 2012/05/03			Bond Future	8.7750	8.7990	0.274	0.0000	0.0000	2,113
2012/03/09	R209 2012/05/03	9.00	Call	Bond Future	2,985.0000	2,846.0000	(4.657)	0	0	0
2012/03/09	R209 2012/05/03	9.00	Put	Bond Future	1,236.0000	1,287.0000	4.126	0	0	0
2012/03/09	R209 2012/05/03	9.05	Call	Bond Future	3,234.0000	3,091.0000	(4.422)	0	0	0
2012/03/09	R209 2012/05/03	9.05	Put	Bond Future	1,105.0000	1,152.0000	4.253	0	0	0
2012/03/09	R209 2012/05/03	8.95	Call	Bond Future	2,744.0000	2,611.0000	(4.847)	0	0	0
2012/03/09	R209 2012/05/03	8.95	Put	Bond Future	1,378.0000	1,435.0000	4.136	0	0	0
2012/03/09	R209 2012/08/02			Bond Future	8.8410	8.8660	0.283	0.0000	0.0000	0
2012/03/09	R209 2012/08/02	9.25	Call	Bond Future	5,790.0000	5,651.0000	(2.401)	0	0	0
2012/03/09	R209 2012/08/02	9.25	Put	Bond Future	2,697.0000	2,753.0000	2.076	0	0	0
2012/03/09	R209 2012/08/02	9.30	Call	Bond Future	6,019.0000	5,878.0000	(2.343)	0	0	0
2012/03/09	R209 2012/08/02	9.30	Put	Bond Future	2,562.0000	2,616.0000	2.108	0	0	0
2012/03/09	R209 2012/08/02	9.20	Call	Bond Future	5,563.0000	5,427.0000	(2.445)	0	0	0
2012/03/09	R209 2012/08/02	9.20	Put	Bond Future	2,837.0000	2,896.0000	2.080	0	0	0
2012/03/09	R209 2012/11/01			Bond Future	8.9020	8.9280	0.292	0.0000	0.0000	0
2012/03/09	R209 2012/11/01	9.00	Call	Bond Future	5,508.0000	5,386.0000	(2.215)	0	0	0
2012/03/09	R209 2012/11/01	9.00	Put	Bond Future	4,757.0000	4,835.0000	1.640	0	0	0
2012/03/09	R209 2012/11/01	9.05	Call	Bond Future	5,707.0000	5,583.0000	(2.173)	0	0	0
2012/03/09	R209 2012/11/01	9.05	Put	Bond Future	4,577.0000	4,653.0000	1.660	0	0	0
2012/03/09	R209 2012/11/01	8.95	Call	Bond Future	5,317.0000	5,197.0000	(2.257)	0	0	0
2012/03/09	R209 2012/11/01	8.95	Put	Bond Future	4,947.0000	5,028.0000	1.637	0	0	0
2012/03/09	R209 2013/02/07			Bond Future	8.9620	8.9900	0.312	0.0000	0.0000	0
2012/03/09	R209 2013/02/07	9.00	Call	Bond Future	6,183.0000	6,058.0000	(2.022)	0	0	0
2012/03/09	R209 2013/02/07	9.00	Put	Bond Future	5,894.0000	5,982.0000	1.493	0	0	0
2012/03/09	R209 2013/02/07	9.05	Call	Bond Future	6,377.0000	6,249.0000	(2.007)	0	0	0

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2012/03/09	R209 2013/02/07	9.05	Put	Bond Future	5,709.0000	5,795.0000	1.506	0	0	0
2012/03/09	R209 2013/02/07	8.95	Call	Bond Future	5,998.0000	5,875.0000	(2.051)	0	0	0
2012/03/09	R209 2013/02/07	8.95	Put	Bond Future	6,090.0000	6,180.0000	1.478	0	0	0
2012/03/09	R210 2012/05/03			Bond Future	140.5578	140.5519	(0.004)	0.0000	0.0000	840
2012/03/09	R210 2012/05/03	139.00	Call	Bond Future	1,558.0000	1,552.0000	(0.385)	0	0	0
2012/03/09	R210 2012/05/03	139.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/09	R210 2012/05/03	139.05	Call	Bond Future	1,508.0000	1,502.0000	(0.398)	0	0	0
2012/03/09	R210 2012/05/03	139.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/09	R210 2012/05/03	138.95	Call	Bond Future	1,608.0000	1,602.0000	(0.373)	0	0	0
2012/03/09	R210 2012/05/03	138.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/09	R211 2012/05/03			Bond Future	118.6358	118.6261	(0.008)	0.0000	0.0000	480
2012/03/09	R211 2012/05/03	118.20	Call	Bond Future	436.0000	426.0000	(2.294)	0	0	0
2012/03/09	R211 2012/05/03	118.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/09	R211 2012/05/03	118.25	Call	Bond Future	386.0000	376.0000	(2.591)	0	0	0
2012/03/09	R211 2012/05/03	118.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/09	R211 2012/05/03	118.15	Call	Bond Future	486.0000	476.0000	(2.058)	0	0	0
2012/03/09	R211 2012/05/03	118.15	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/09	R212 2012/05/03			Bond Future	116.2883	116.2827	(0.005)	0.0000	0.0000	2,842
2012/03/09	R212 2012/05/03	115.30	Call	Bond Future	988.0000	983.0000	(0.506)	0	0	0
2012/03/09	R212 2012/05/03	115.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/09	R212 2012/05/03	115.35	Call	Bond Future	938.0000	933.0000	(0.533)	0	0	0
2012/03/09	R212 2012/05/03	115.35	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/09	R212 2012/05/03	115.25	Call	Bond Future	1,038.0000	1,033.0000	(0.482)	0	0	0
2012/03/09	R212 2012/05/03	115.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/09	R213 2012/05/03			Bond Future	8.6710	8.6850	0.161	0.0000	0.0000	1,266
2012/03/09	R213 2012/05/03	9.25	Call	Bond Future	5,038.0000	4,933.0000	(2.084)	0	0	0
2012/03/09	R213 2012/05/03	9.25	Put	Bond Future	519.0000	528.0000	1.734	0	0	0
2012/03/09	R213 2012/05/03	9.30	Call	Bond Future	5,347.0000	5,240.0000	(2.001)	0	0	0
2012/03/09	R213 2012/05/03	9.30	Put	Bond Future	455.0000	462.0000	1.538	0	0	0
2012/03/09	R213 2012/05/03	9.20	Call	Bond Future	4,734.0000	4,630.0000	(2.197)	0	0	0
2012/03/09	R213 2012/05/03	9.20	Put	Bond Future	591.0000	601.0000	1.692	0	0	0
2012/03/09	R213 2012/08/02			Bond Future	8.7390	8.7540	0.172	0.0000	0.0000	0

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2012/03/09	R213 2012/08/02	9.25	Call	Bond Future	6,431.0000	6,337.0000	(1.462)	0	0	0
2012/03/09	R213 2012/08/02	9.25	Put	Bond Future	2,478.0000	2,504.0000	1.049	0	0	0
2012/03/09	R213 2012/08/02	9.30	Call	Bond Future	6,677.0000	6,582.0000	(1.423)	0	0	0
2012/03/09	R213 2012/08/02	9.30	Put	Bond Future	2,353.0000	2,378.0000	1.062	0	0	0
2012/03/09	R213 2012/08/02	9.20	Call	Bond Future	6,188.0000	6,096.0000	(1.487)	0	0	0
2012/03/09	R213 2012/08/02	9.20	Put	Bond Future	2,610.0000	2,638.0000	1.073	0	0	0
2012/03/09	R213 2012/11/01			Bond Future	8.8040	8.8190	0.170	0.0000	0.0000	0
2012/03/09	R213 2012/11/01	9.00	Call	Bond Future	5,958.0000	5,879.0000	(1.326)	0	0	0
2012/03/09	R213 2012/11/01	9.00	Put	Bond Future	4,429.0000	4,468.0000	0.881	0	0	0
2012/03/09	R213 2012/11/01	9.05	Call	Bond Future	6,172.0000	6,091.0000	(1.312)	0	0	0
2012/03/09	R213 2012/11/01	9.05	Put	Bond Future	4,259.0000	4,297.0000	0.892	0	0	0
2012/03/09	R213 2012/11/01	8.95	Call	Bond Future	5,754.0000	5,676.0000	(1.356)	0	0	0
2012/03/09	R213 2012/11/01	8.95	Put	Bond Future	4,611.0000	4,651.0000	0.867	0	0	0
2012/03/09	R213 2013/02/07			Bond Future	8.8690	8.8870	0.203	0.0000	0.0000	0
2012/03/09	R213 2013/02/07	9.00	Call	Bond Future	6,582.0000	6,495.0000	(1.322)	0	0	0
2012/03/09	R213 2013/02/07	9.00	Put	Bond Future	5,569.0000	5,622.0000	0.952	0	0	0
2012/03/09	R213 2013/02/07	9.05	Call	Bond Future	6,787.0000	6,698.0000	(1.311)	0	0	0
2012/03/09	R213 2013/02/07	9.05	Put	Bond Future	5,392.0000	5,444.0000	0.964	0	0	0
2012/03/09	R213 2013/02/07	8.95	Call	Bond Future	6,387.0000	6,301.0000	(1.346)	0	0	0
2012/03/09	R213 2013/02/07	8.95	Put	Bond Future	5,759.0000	5,813.0000	0.938	0	0	0

Total

366440.00