



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 19/03/2012

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
2012/03/19	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/19	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/19	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/19	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/19	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/19	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/19	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/19	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/19	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/19	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/19	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/19	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/19	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/19	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/19	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2012/03/19	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/19	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/19	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/19	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/19	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/19	AL7T 2012/05/03			Index Future	420.5890	420.5300	(0.014)	0.0000	0.0000	16
2012/03/19	AL7T 2012/08/02			Index Future	426.7220	426.6500	(0.017)	0.0000	0.0000	0
2012/03/19	ALBI 2012/05/03			Index Future	382.8410	382.6590	(0.048)	0.0000	0.0000	897
2012/03/19	ALBI 2012/08/02			Index Future	388.4230	388.2270	(0.050)	0.0000	0.0000	118
2012/03/19	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/19	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/19	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/19	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/19	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/19	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/19	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/19	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/19	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/19	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/19	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/19	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0

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2012/03/19	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/19	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/19	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/19	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/19	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/19	CAAN 2012/03/30			Can-Do Future	0.0101	0.0047	(53.465)	0.0000	0.0000	0
2012/03/19	CAAO 2012/03/30			Can-Do Future	0.2124	0.2213	4.190	0.0000	0.0000	100,000
2012/03/19	CAAW2012/04/20			Any day expiry	7.6022	7.5774	(0.326)	0.0000	0.0000	0
2012/03/19	CAAW2012/04/20	8.10	Call	Any day expiry	32.0000	25.0000	(21.875)	0	0	0
2012/03/19	CAAW2012/04/20	8.10	Put	Any day expiry	530.0000	548.0000	3.396	0	0	0
2012/03/19	CAAW2012/04/20	8.15	Call	Any day expiry	28.0000	21.0000	(25.000)	0	0	0
2012/03/19	CAAW2012/04/20	8.15	Put	Any day expiry	576.0000	594.0000	3.125	0	0	0
2012/03/19	CAAW2012/04/20	8.05	Call	Any day expiry	37.0000	29.0000	(21.622)	0	0	0
2012/03/19	CAAW2012/04/20	8.05	Put	Any day expiry	485.0000	502.0000	3.505	0	0	0
2012/03/19	CAAX 2012/03/30			Can-Do Future	0.0082	0.0076	(7.317)	0.0000	0.0000	12,500
2012/03/19	CAAY 2012/04/30			Can-Do Future	0.0309	0.0365	18.123	0.0000	0.0000	12,500
2012/03/19	CAAZ 2012/06/18			Can-Do Future	0.0680	0.0732	7.647	0.0000	0.0000	5,670
2012/03/19	CABA 2012/06/18			Can-Do Future	0.1004	0.1020	1.594	0.0000	0.0000	8,000
2012/03/19	CABB 2012/06/18			Can-Do Future	0.1029	0.1030	0.097	0.0000	0.0000	8,000
2012/03/19	CABC 2012/06/18			Can-Do Future	0.0823	0.0000	(100.000)	0.0000	0.0000	16,000
2012/03/19	CABD 2012/06/18			Can-Do Future	0.0412	0.0391	(5.097)	0.0000	0.0000	16,000
2012/03/19	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2012/03/19	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/19	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/19	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/19	DAAA 2012/03/29			Any day expiry	7.5790	7.5532	(0.340)	0.0000	0.0000	0
2012/03/19	DAAA 2012/03/29	7.90	Call	Any day expiry	16.0000	8.0000	(50.000)	0	0	0
2012/03/19	DAAA 2012/03/29	7.90	Put	Any day expiry	337.0000	355.0000	5.341	0	0	0
2012/03/19	DAAA 2012/03/29	7.95	Call	Any day expiry	12.0000	5.0000	(58.333)	0	0	0
2012/03/19	DAAA 2012/03/29	7.95	Put	Any day expiry	383.0000	402.0000	4.961	0	0	0
2012/03/19	DAAA 2012/03/29	7.85	Call	Any day expiry	20.0000	11.0000	(45.000)	0	0	0
2012/03/19	DAAA 2012/03/29	7.85	Put	Any day expiry	291.0000	308.0000	5.842	0	0	0
2012/03/19	GOVI 2012/05/03			GOVI	383.8030	383.6410	(0.042)	0.0000	0.0000	193
2012/03/19	GOVI 2012/05/03	382.00	Call	GOVI	18,030.0000	16,410.0000	(8.985)	0	0	0
2012/03/19	GOVI 2012/05/03	382.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/03/19	GOVI 2012/05/03	382.01	Call	GOVI	17,930.0000	16,310.0000	(9.035)	0	0	0
2012/03/19	GOVI 2012/05/03	382.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/03/19	GOVI 2012/05/03	381.99	Call	GOVI	18,130.0000	16,510.0000	(8.935)	0	0	0
2012/03/19	GOVI 2012/05/03	381.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/03/19	GOVI 2012/08/02			GOVI	389.3990	389.2240	(0.045)	0.0000	0.0000	0
2012/03/19	GOVI 2012/08/02	390.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2012/03/19	GOVI 2012/08/02	390.00	Put	GOVI	6,010.0000	7,760.0000	29.118	0	0	0
2012/03/19	GOVI 2012/08/02	390.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2012/03/19	GOVI 2012/08/02	390.01	Put	GOVI	6,110.0000	7,860.0000	28.642	0	0	0
2012/03/19	GOVI 2012/08/02	389.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2012/03/19	GOVI 2012/08/02	389.99	Put	GOVI	5,910.0000	7,660.0000	29.611	0	0	0
2012/03/19	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/03/19	IGOV 2012/05/03			Index Future	171.1160	171.0250	(0.053)	0.0000	0.0000	515
2012/03/19	IGOV 2012/08/02			Index Future	173.6110	173.5140	(0.056)	0.0000	0.0000	0
2012/03/19	ILBI 2012/05/03			Index Future	464.6220	463.7800	(0.181)	0.0000	0.0000	0
2012/03/19	ILBI 2012/08/02			Index Future	471.2670	470.4110	(0.182)	0.0000	0.0000	152

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2012/03/19	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2012/03/19	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2012/03/19	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2012/03/19	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2012/03/19	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2012/03/19	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2012/03/19	JBAF 2012/03/20			Jibar Tradeable Future	5.6000	5.6000	0.000	0.0000	0.0000	2,390
2012/03/19	JBAF 2012/04/18			Jibar Tradeable Future	5.6200	5.6200	0.000	0.0000	0.0000	0
2012/03/19	JBAF 2012/05/16			Jibar Tradeable Future	5.6400	5.6400	0.000	0.0000	0.0000	0
2012/03/19	JBAF 2012/06/20			Jibar Tradeable Future	5.6700	5.6600	(0.176)	0.0000	0.0000	2,890
2012/03/19	JBAF 2012/07/18			Jibar Tradeable Future	5.6900	5.6900	0.000	0.0000	0.0000	0
2012/03/19	JBAF 2012/08/15			Jibar Tradeable Future	5.7200	5.7200	0.000	0.0000	0.0000	0
2012/03/19	JBAF 2012/09/19			Jibar Tradeable Future	5.7800	5.7700	(0.173)	0.0000	0.0000	44,760
2012/03/19	JBAF 2012/12/19			Jibar Tradeable Future	6.0100	6.0000	(0.166)	0.0000	0.0000	840
2012/03/19	JBAF 2013/03/20			Jibar Tradeable Future	6.2500	6.2300	(0.320)	0.0000	0.0000	790
2012/03/19	JBAF 2013/06/19			Jibar Tradeable Future	6.4800	6.4700	(0.154)	93.5000	93.5000	500
2012/03/19	JBAF 2013/09/18			Jibar Tradeable Future	6.7200	6.7100	(0.149)	0.0000	0.0000	1,700
2012/03/19	JBAF 2013/12/18			Jibar Tradeable Future	6.9400	6.9400	0.000	0.0000	0.0000	2,000
2012/03/19	R157 2012/05/03			Bond Future	6.8800	6.8890	0.131	0.0000	0.0000	11,534
2012/03/19	R157 2012/05/03	8.25	Call	Bond Future	4,422.0000	4,392.0000	(0.678)	0	0	0
2012/03/19	R157 2012/05/03	8.25	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2012/03/19	R157 2012/05/03	8.30	Call	Bond Future	4,579.0000	4,549.0000	(0.655)	0	0	0
2012/03/19	R157 2012/05/03	8.30	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2012/03/19	R157 2012/05/03	8.20	Call	Bond Future	4,264.0000	4,234.0000	(0.704)	0	0	0
2012/03/19	R157 2012/05/03	8.20	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2012/03/19	R157 2012/05/03	6.25	Put	Bond Future	2,141.0000	2,165.0000	1.121	0	0	0
2012/03/19	R157 2012/05/03	6.25	Call	Bond Future	36.0000	30.0000	(16.667)	0	0	1,500
2012/03/19	R157 2012/05/03	6.50	Call	Bond Future	135.0000	119.0000	(11.852)	0	0	0
2012/03/19	R157 2012/05/03	6.50	Put	Bond Future	1,399.0000	1,413.0000	1.001	0	0	1,500
2012/03/19	R157 2012/05/03	6.75	Call	Bond Future	369.0000	341.0000	(7.588)	0	0	0

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2012/03/19	R157 2012/05/03	6.75	Put	Bond Future	800.0000	801.0000	0.125	0	0	1,500
2012/03/19	R157 2012/08/02			Bond Future	6.9710	6.9820	0.158	0.0000	0.0000	0
2012/03/19	R157 2012/08/02	8.00	Call	Bond Future	3,311.0000	3,275.0000	(1.087)	0	0	0
2012/03/19	R157 2012/08/02	8.00	Put	Bond Future	219.0000	216.0000	(1.370)	0	0	0
2012/03/19	R157 2012/08/02	8.05	Call	Bond Future	3,438.0000	3,402.0000	(1.047)	0	0	0
2012/03/19	R157 2012/08/02	8.05	Put	Bond Future	198.0000	196.0000	(1.010)	0	0	0
2012/03/19	R157 2012/08/02	7.95	Call	Bond Future	3,186.0000	3,150.0000	(1.130)	0	0	0
2012/03/19	R157 2012/08/02	7.95	Put	Bond Future	242.0000	239.0000	(1.240)	0	0	0
2012/03/19	R157 2012/11/01			Bond Future	7.0440	7.0570	0.185	0.0000	0.0000	0
2012/03/19	R157 2012/11/01	7.00	Call	Bond Future	1,289.0000	1,262.0000	(2.095)	0	0	0
2012/03/19	R157 2012/11/01	7.00	Put	Bond Future	1,413.0000	1,422.0000	0.637	0	0	0
2012/03/19	R157 2012/11/01	7.05	Call	Bond Future	1,361.0000	1,334.0000	(1.984)	0	0	0
2012/03/19	R157 2012/11/01	7.05	Put	Bond Future	1,344.0000	1,354.0000	0.744	0	0	0
2012/03/19	R157 2012/11/01	6.95	Call	Bond Future	1,218.0000	1,192.0000	(2.135)	0	0	0
2012/03/19	R157 2012/11/01	6.95	Put	Bond Future	1,483.0000	1,493.0000	0.674	0	0	0
2012/03/19	R157 2013/02/07			Bond Future	7.1160	7.1320	0.225	0.0000	0.0000	0
2012/03/19	R157 2013/02/07	6.75	Call	Bond Future	1,003.0000	980.0000	(2.293)	0	0	0
2012/03/19	R157 2013/02/07	6.75	Put	Bond Future	1,938.0000	1,956.0000	0.929	0	0	0
2012/03/19	R157 2013/02/07	6.80	Call	Bond Future	1,056.0000	1,032.0000	(2.273)	0	0	0
2012/03/19	R157 2013/02/07	6.80	Put	Bond Future	1,863.0000	1,880.0000	0.913	0	0	0
2012/03/19	R157 2013/02/07	6.70	Call	Bond Future	951.0000	929.0000	(2.313)	0	0	0
2012/03/19	R157 2013/02/07	6.70	Put	Bond Future	2,015.0000	2,034.0000	0.943	0	0	0
2012/03/19	R186 2012/05/03			Bond Future	8.4450	8.4650	0.237	0.0000	0.0000	29,388
2012/03/19	R186 2012/05/03	9.00	Call	Bond Future	5,500.0000	5,302.0000	(3.600)	0	0	0
2012/03/19	R186 2012/05/03	9.00	Put	Bond Future	491.0000	479.0000	(2.444)	0	0	0
2012/03/19	R186 2012/05/03	9.05	Call	Bond Future	5,868.0000	5,670.0000	(3.374)	0	0	0
2012/03/19	R186 2012/05/03	9.05	Put	Bond Future	423.0000	412.0000	(2.600)	0	0	0
2012/03/19	R186 2012/05/03	8.95	Call	Bond Future	5,140.0000	4,942.0000	(3.852)	0	0	0
2012/03/19	R186 2012/05/03	8.95	Put	Bond Future	570.0000	558.0000	(2.105)	0	0	0
2012/03/19	R186 2012/05/03	7.90	Put	Bond Future	5,648.0000	5,769.0000	2.142	0	0	0
2012/03/19	R186 2012/05/03	7.90	Call	Bond Future	410.0000	345.0000	(15.854)	0	0	2,250
2012/03/19	R186 2012/05/03	8.20	Put	Bond Future	3,416.0000	3,484.0000	1.991	0	0	0
2012/03/19	R186 2012/05/03	8.20	Call	Bond Future	1,102.0000	984.0000	(10.708)	0	0	750
2012/03/19	R186 2012/05/03	8.50	Call	Bond Future	2,343.0000	2,176.0000	(7.128)	0	0	0

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2012/03/19	R186 2012/05/03	8.50	Put	Bond Future	1,832.0000	1,851.0000	1.037	0	0	750
2012/03/19	R186 2012/05/03	8.85	Call	Bond Future	4,442.0000	4,248.0000	(4.367)	0	0	0
2012/03/19	R186 2012/05/03	8.85	Put	Bond Future	756.0000	748.0000	(1.058)	0	0	2,250
2012/03/19	R186 2012/08/02			Bond Future	8.5250	8.5460	0.246	0.0000	0.0000	430
2012/03/19	R186 2012/08/02	8.75	Call	Bond Future	5,512.0000	5,353.0000	(2.885)	0	0	0
2012/03/19	R186 2012/08/02	8.75	Put	Bond Future	3,482.0000	3,515.0000	0.948	0	0	0
2012/03/19	R186 2012/08/02	8.80	Call	Bond Future	5,775.0000	5,612.0000	(2.823)	0	0	0
2012/03/19	R186 2012/08/02	8.80	Put	Bond Future	3,301.0000	3,330.0000	0.879	0	0	0
2012/03/19	R186 2012/08/02	8.70	Call	Bond Future	5,255.0000	5,098.0000	(2.988)	0	0	0
2012/03/19	R186 2012/08/02	8.70	Put	Bond Future	3,672.0000	3,707.0000	0.953	0	0	0
2012/03/19	R186 2012/08/02	8.25	Put	Bond Future	5,799.0000	5,862.0000	1.086	0	0	0
2012/03/19	R186 2012/08/02	8.25	Call	Bond Future	3,247.0000	3,119.0000	(3.942)	0	0	8,750
2012/03/19	R186 2012/08/02	8.66	Call	Bond Future	5,053.0000	4,899.0000	(3.048)	0	0	0
2012/03/19	R186 2012/08/02	8.66	Put	Bond Future	3,829.0000	3,867.0000	0.992	0	0	276
2012/03/19	R186 2012/08/02	7.66	Put	Bond Future	9,760.0000	9,871.0000	1.137	0	0	0
2012/03/19	R186 2012/08/02	7.66	Call	Bond Future	1,457.0000	1,376.0000	(5.559)	0	0	276
2012/03/19	R186 2012/08/02	7.76	Put	Bond Future	8,996.0000	9,098.0000	1.134	0	0	0
2012/03/19	R186 2012/08/02	7.76	Call	Bond Future	1,695.0000	1,606.0000	(5.251)	0	0	43
2012/03/19	R186 2012/08/02	8.76	Call	Bond Future	5,564.0000	5,404.0000	(2.876)	0	0	0
2012/03/19	R186 2012/08/02	8.76	Put	Bond Future	3,445.0000	3,477.0000	0.929	0	0	43
2012/03/19	R186 2012/11/01			Bond Future	8.5960	8.6180	0.256	0.0000	0.0000	0
2012/03/19	R186 2012/11/01	8.75	Call	Bond Future	6,318.0000	6,171.0000	(2.327)	0	0	0
2012/03/19	R186 2012/11/01	8.75	Put	Bond Future	4,948.0000	4,999.0000	1.031	0	0	0
2012/03/19	R186 2012/11/01	8.80	Call	Bond Future	6,562.0000	6,413.0000	(2.271)	0	0	0
2012/03/19	R186 2012/11/01	8.80	Put	Bond Future	4,753.0000	4,801.0000	1.010	0	0	0
2012/03/19	R186 2012/11/01	8.70	Call	Bond Future	6,078.0000	5,934.0000	(2.369)	0	0	0
2012/03/19	R186 2012/11/01	8.70	Put	Bond Future	5,151.0000	5,204.0000	1.029	0	0	0
2012/03/19	R186 2013/02/07			Bond Future	8.6690	8.6910	0.254	0.0000	0.0000	0
2012/03/19	R186 2013/02/07	8.50	Call	Bond Future	5,826.0000	5,701.0000	(2.146)	0	0	0
2012/03/19	R186 2013/02/07	8.50	Put	Bond Future	7,327.0000	7,395.0000	0.928	0	0	0
2012/03/19	R186 2013/02/07	8.55	Call	Bond Future	6,040.0000	5,914.0000	(2.086)	0	0	0
2012/03/19	R186 2013/02/07	8.55	Put	Bond Future	7,094.0000	7,161.0000	0.944	0	0	0
2012/03/19	R186 2013/02/07	8.45	Call	Bond Future	5,622.0000	5,500.0000	(2.170)	0	0	0
2012/03/19	R186 2013/02/07	8.45	Put	Bond Future	7,572.0000	7,643.0000	0.938	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
2012/03/19	R189 2012/05/03			Bond Future	215.5979	215.7034	0.049	0.0000	0.0000	0
2012/03/19	R189 2012/05/03	215.00	Call	Bond Future	598.0000	703.0000	17.559	0	0	0
2012/03/19	R189 2012/05/03	215.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/19	R189 2012/05/03	215.05	Call	Bond Future	548.0000	653.0000	19.161	0	0	0
2012/03/19	R189 2012/05/03	215.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/19	R189 2012/05/03	214.95	Call	Bond Future	648.0000	753.0000	16.204	0	0	0
2012/03/19	R189 2012/05/03	214.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/19	R197 2012/05/03			Bond Future	254.1237	254.1121	(0.005)	0.0000	0.0000	999
2012/03/19	R197 2012/05/03	251.00	Call	Bond Future	3,124.0000	3,112.0000	(0.384)	0	0	0
2012/03/19	R197 2012/05/03	251.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/19	R197 2012/05/03	251.05	Call	Bond Future	3,074.0000	3,062.0000	(0.390)	0	0	0
2012/03/19	R197 2012/05/03	251.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/19	R197 2012/05/03	250.95	Call	Bond Future	3,174.0000	3,162.0000	(0.378)	0	0	0
2012/03/19	R197 2012/05/03	250.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/19	R201 2012/05/03			Bond Future	6.2230	6.2380	0.241	0.0000	0.0000	1,658
2012/03/19	R201 2012/05/03	7.75	Call	Bond Future	3,696.0000	3,659.0000	(1.001)	0	0	0
2012/03/19	R201 2012/05/03	7.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/19	R201 2012/05/03	7.80	Call	Bond Future	3,814.0000	3,777.0000	(0.970)	0	0	0
2012/03/19	R201 2012/05/03	7.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/19	R201 2012/05/03	7.70	Call	Bond Future	3,578.0000	3,540.0000	(1.062)	0	0	0
2012/03/19	R201 2012/05/03	7.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/19	R201 2012/08/02			Bond Future	6.2600	6.2780	0.288	0.0000	0.0000	0
2012/03/19	R201 2012/08/02	7.50	Call	Bond Future	2,809.0000	2,769.0000	(1.424)	0	0	0
2012/03/19	R201 2012/08/02	7.50	Put	Bond Future	67.0000	68.0000	1.493	0	0	0
2012/03/19	R201 2012/08/02	7.55	Call	Bond Future	2,910.0000	2,869.0000	(1.409)	0	0	0
2012/03/19	R201 2012/08/02	7.55	Put	Bond Future	60.0000	59.0000	(1.667)	0	0	0
2012/03/19	R201 2012/08/02	7.45	Call	Bond Future	2,709.0000	2,669.0000	(1.477)	0	0	0
2012/03/19	R201 2012/08/02	7.45	Put	Bond Future	76.0000	76.0000	0.000	0	0	0
2012/03/19	R201 2012/11/01			Bond Future	6.2560	6.2770	0.336	0.0000	0.0000	0
2012/03/19	R201 2012/11/01	6.50	Call	Bond Future	1,150.0000	1,119.0000	(2.696)	0	0	0
2012/03/19	R201 2012/11/01	6.50	Put	Bond Future	658.0000	669.0000	1.672	0	0	0
2012/03/19	R201 2012/11/01	6.55	Call	Bond Future	1,212.0000	1,180.0000	(2.640)	0	0	0
2012/03/19	R201 2012/11/01	6.55	Put	Bond Future	620.0000	630.0000	1.613	0	0	0



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2012/03/19	R201 2012/11/01	6.45	Call	Bond Future	1,089.0000	1,059.0000	(2.755)	0	0	0
2012/03/19	R201 2012/11/01	6.45	Put	Bond Future	698.0000	710.0000	1.719	0	0	0
2012/03/19	R201 2013/02/07			Bond Future	6.2150	6.2410	0.418	0.0000	0.0000	0
2012/03/19	R201 2013/02/07	6.25	Call	Bond Future	934.0000	906.0000	(2.998)	0	0	0
2012/03/19	R201 2013/02/07	6.25	Put	Bond Future	872.0000	890.0000	2.064	0	0	0
2012/03/19	R201 2013/02/07	6.30	Call	Bond Future	983.0000	954.0000	(2.950)	0	0	0
2012/03/19	R201 2013/02/07	6.30	Put	Bond Future	832.0000	849.0000	2.043	0	0	0
2012/03/19	R201 2013/02/07	6.20	Call	Bond Future	886.0000	859.0000	(3.047)	0	0	0
2012/03/19	R201 2013/02/07	6.20	Put	Bond Future	913.0000	932.0000	2.081	0	0	0
2012/03/19	R202 2012/05/03			Bond Future	189.1064	188.6530	(0.240)	0.0000	0.0000	36,952
2012/03/19	R202 2012/05/03	190.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/19	R202 2012/05/03	190.00	Put	Bond Future	894.0000	1,347.0000	50.671	0	0	0
2012/03/19	R202 2012/05/03	190.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/19	R202 2012/05/03	190.05	Put	Bond Future	944.0000	1,397.0000	47.987	0	0	0
2012/03/19	R202 2012/05/03	189.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/19	R202 2012/05/03	189.95	Put	Bond Future	844.0000	1,297.0000	53.673	0	0	0
2012/03/19	R203 2012/05/03			Bond Future	7.4470	7.4610	0.188	0.0000	0.0000	3,524
2012/03/19	R203 2012/05/03	8.75	Call	Bond Future	5,601.0000	5,538.0000	(1.125)	0	0	0
2012/03/19	R203 2012/05/03	8.75	Put	Bond Future	4.0000	4.0000	0.000	0	0	0
2012/03/19	R203 2012/05/03	8.80	Call	Bond Future	5,807.0000	5,744.0000	(1.085)	0	0	0
2012/03/19	R203 2012/05/03	8.80	Put	Bond Future	3.0000	2.0000	(33.333)	0	0	0
2012/03/19	R203 2012/05/03	8.70	Call	Bond Future	5,394.0000	5,331.0000	(1.168)	0	0	0
2012/03/19	R203 2012/05/03	8.70	Put	Bond Future	5.0000	4.0000	(20.000)	0	0	0
2012/03/19	R203 2012/05/03	7.00	Put	Bond Future	2,198.0000	2,233.0000	1.592	0	0	0
2012/03/19	R203 2012/05/03	7.00	Call	Bond Future	188.0000	161.0000	(14.362)	0	0	4,200
2012/03/19	R203 2012/05/03	7.15	Put	Bond Future	1,667.0000	1,692.0000	1.500	0	0	0
2012/03/19	R203 2012/05/03	7.15	Call	Bond Future	337.0000	299.0000	(11.276)	0	0	1,400
2012/03/19	R203 2012/05/03	7.45	Call	Bond Future	860.0000	802.0000	(6.744)	0	0	0
2012/03/19	R203 2012/05/03	7.45	Put	Bond Future	847.0000	851.0000	0.472	0	0	1,400
2012/03/19	R203 2012/05/03	7.80	Call	Bond Future	1,860.0000	1,791.0000	(3.710)	0	0	0
2012/03/19	R203 2012/05/03	7.80	Put	Bond Future	306.0000	299.0000	(2.288)	0	0	4,200
2012/03/19	R203 2012/08/02			Bond Future	7.5370	7.5530	0.212	0.0000	0.0000	0
2012/03/19	R203 2012/08/02	8.50	Call	Bond Future	4,499.0000	4,430.0000	(1.534)	0	0	0

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2012/03/19	R203 2012/08/02	8.50	Put	Bond Future	503.0000	502.0000	(0.199)	0	0	0
2012/03/19	R203 2012/08/02	8.55	Call	Bond Future	4,661.0000	4,592.0000	(1.480)	0	0	0
2012/03/19	R203 2012/08/02	8.55	Put	Bond Future	463.0000	462.0000	(0.216)	0	0	0
2012/03/19	R203 2012/08/02	8.45	Call	Bond Future	4,338.0000	4,269.0000	(1.591)	0	0	0
2012/03/19	R203 2012/08/02	8.45	Put	Bond Future	545.0000	544.0000	(0.183)	0	0	0
2012/03/19	R203 2012/11/01			Bond Future	7.6160	7.6340	0.236	0.0000	0.0000	0
2012/03/19	R203 2012/11/01	7.75	Call	Bond Future	2,492.0000	2,438.0000	(2.167)	0	0	0
2012/03/19	R203 2012/11/01	7.75	Put	Bond Future	1,950.0000	1,969.0000	0.974	0	0	0
2012/03/19	R203 2012/11/01	7.80	Call	Bond Future	2,607.0000	2,551.0000	(2.148)	0	0	0
2012/03/19	R203 2012/11/01	7.80	Put	Bond Future	1,863.0000	1,880.0000	0.913	0	0	0
2012/03/19	R203 2012/11/01	7.70	Call	Bond Future	2,381.0000	2,328.0000	(2.226)	0	0	0
2012/03/19	R203 2012/11/01	7.70	Put	Bond Future	2,041.0000	2,061.0000	0.980	0	0	0
2012/03/19	R203 2013/02/07			Bond Future	7.6990	7.7180	0.247	0.0000	0.0000	0
2012/03/19	R203 2013/02/07	6.50	Call	Bond Future	762.0000	737.0000	(3.281)	0	0	0
2012/03/19	R203 2013/02/07	6.50	Put	Bond Future	5,513.0000	5,561.0000	0.871	0	0	0
2012/03/19	R203 2013/02/07	6.55	Call	Bond Future	808.0000	783.0000	(3.094)	0	0	0
2012/03/19	R203 2013/02/07	6.55	Put	Bond Future	5,355.0000	5,403.0000	0.896	0	0	0
2012/03/19	R203 2013/02/07	6.45	Call	Bond Future	720.0000	697.0000	(3.194)	0	0	0
2012/03/19	R203 2013/02/07	6.45	Put	Bond Future	5,675.0000	5,725.0000	0.881	0	0	0
2012/03/19	R204 2012/05/03			Bond Future	7.7480	7.7620	0.181	0.0000	0.0000	3,396
2012/03/19	R204 2012/05/03	8.75	Call	Bond Future	5,032.0000	4,956.0000	(1.510)	0	0	0
2012/03/19	R204 2012/05/03	8.75	Put	Bond Future	35.0000	31.0000	(11.429)	0	0	0
2012/03/19	R204 2012/05/03	8.80	Call	Bond Future	5,266.0000	5,190.0000	(1.443)	0	0	0
2012/03/19	R204 2012/05/03	8.80	Put	Bond Future	28.0000	24.0000	(14.286)	0	0	0
2012/03/19	R204 2012/05/03	8.70	Call	Bond Future	4,799.0000	4,722.0000	(1.605)	0	0	0
2012/03/19	R204 2012/05/03	8.70	Put	Bond Future	44.0000	39.0000	(11.364)	0	0	0
2012/03/19	R204 2012/05/03	7.00	Put	Bond Future	4,007.0000	4,066.0000	1.472	0	0	0
2012/03/19	R204 2012/05/03	7.00	Call	Bond Future	65.0000	52.0000	(20.000)	0	0	550
2012/03/19	R204 2012/05/03	7.75	Call	Bond Future	1,048.0000	979.0000	(6.584)	0	0	0
2012/03/19	R204 2012/05/03	7.75	Put	Bond Future	1,038.0000	1,041.0000	0.289	0	0	550
2012/03/19	R204 2012/08/02			Bond Future	7.8400	7.8560	0.204	0.0000	0.0000	0
2012/03/19	R204 2012/08/02	8.50	Call	Bond Future	4,203.0000	4,125.0000	(1.856)	0	0	0
2012/03/19	R204 2012/08/02	8.50	Put	Bond Future	990.0000	991.0000	0.101	0	0	0
2012/03/19	R204 2012/08/02	8.55	Call	Bond Future	4,378.0000	4,300.0000	(1.782)	0	0	0

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2012/03/19	R204 2012/08/02	8.55	Put	Bond Future	927.0000	928.0000	0.108	0	0	0
2012/03/19	R204 2012/08/02	8.45	Call	Bond Future	4,030.0000	3,952.0000	(1.935)	0	0	0
2012/03/19	R204 2012/08/02	8.45	Put	Bond Future	1,056.0000	1,057.0000	0.095	0	0	0
2012/03/19	R204 2012/11/01			Bond Future	7.9210	7.9370	0.202	0.0000	0.0000	0
2012/03/19	R204 2012/11/01	8.00	Call	Bond Future	2,931.0000	2,872.0000	(2.013)	0	0	0
2012/03/19	R204 2012/11/01	8.00	Put	Bond Future	2,553.0000	2,571.0000	0.705	0	0	0
2012/03/19	R204 2012/11/01	8.05	Call	Bond Future	3,062.0000	3,002.0000	(1.960)	0	0	0
2012/03/19	R204 2012/11/01	8.05	Put	Bond Future	2,446.0000	2,463.0000	0.695	0	0	0
2012/03/19	R204 2012/11/01	7.95	Call	Bond Future	2,804.0000	2,746.0000	(2.068)	0	0	0
2012/03/19	R204 2012/11/01	7.95	Put	Bond Future	2,665.0000	2,684.0000	0.713	0	0	0
2012/03/19	R204 2013/02/07			Bond Future	8.0020	8.0200	0.225	0.0000	0.0000	0
2012/03/19	R204 2013/02/07	8.00	Call	Bond Future	3,150.0000	3,093.0000	(1.810)	0	0	0
2012/03/19	R204 2013/02/07	8.00	Put	Bond Future	3,159.0000	3,185.0000	0.823	0	0	0
2012/03/19	R204 2013/02/07	8.05	Call	Bond Future	3,272.0000	3,214.0000	(1.773)	0	0	0
2012/03/19	R204 2013/02/07	8.05	Put	Bond Future	3,051.0000	3,076.0000	0.819	0	0	0
2012/03/19	R204 2013/02/07	7.95	Call	Bond Future	3,031.0000	2,975.0000	(1.848)	0	0	0
2012/03/19	R204 2013/02/07	7.95	Put	Bond Future	3,271.0000	3,298.0000	0.825	0	0	0
2012/03/19	R206 2012/05/03			Bond Future	6.0680	6.0730	0.082	0.0000	0.0000	890
2012/03/19	R206 2012/05/03	7.50	Call	Bond Future	2,267.0000	2,259.0000	(0.353)	0	0	0
2012/03/19	R206 2012/05/03	7.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/19	R206 2012/05/03	7.55	Call	Bond Future	2,345.0000	2,337.0000	(0.341)	0	0	0
2012/03/19	R206 2012/05/03	7.55	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2012/03/19	R206 2012/05/03	7.45	Call	Bond Future	2,189.0000	2,181.0000	(0.365)	0	0	0
2012/03/19	R206 2012/05/03	7.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/19	R206 2012/08/02			Bond Future	6.1010	6.1090	0.131	0.0000	0.0000	0
2012/03/19	R206 2012/08/02	7.25	Call	Bond Future	1,603.0000	1,591.0000	(0.749)	0	0	0
2012/03/19	R206 2012/08/02	7.25	Put	Bond Future	40.0000	39.0000	(2.500)	0	0	0
2012/03/19	R206 2012/08/02	7.30	Call	Bond Future	1,665.0000	1,654.0000	(0.661)	0	0	0
2012/03/19	R206 2012/08/02	7.30	Put	Bond Future	34.0000	34.0000	0.000	0	0	0
2012/03/19	R206 2012/08/02	7.20	Call	Bond Future	1,542.0000	1,530.0000	(0.778)	0	0	0
2012/03/19	R206 2012/08/02	7.20	Put	Bond Future	46.0000	45.0000	(2.174)	0	0	0
2012/03/19	R206 2012/11/01			Bond Future	6.0520	6.0630	0.182	0.0000	0.0000	0
2012/03/19	R206 2012/11/01	6.00	Call	Bond Future	425.0000	416.0000	(2.118)	0	0	0
2012/03/19	R206 2012/11/01	6.00	Put	Bond Future	485.0000	488.0000	0.619	0	0	0

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2012/03/19	R206 2012/11/01	6.05	Call	Bond Future	454.0000	445.0000	(1.982)	0	0	0
2012/03/19	R206 2012/11/01	6.05	Put	Bond Future	456.0000	460.0000	0.877	0	0	0
2012/03/19	R206 2012/11/01	5.95	Call	Bond Future	398.0000	389.0000	(2.261)	0	0	0
2012/03/19	R206 2012/11/01	5.95	Put	Bond Future	515.0000	519.0000	0.777	0	0	0
2012/03/19	R206 2013/02/07			Bond Future	5.9060	5.9220	0.271	0.0000	0.0000	0
2012/03/19	R206 2013/02/07	6.00	Call	Bond Future	471.0000	462.0000	(1.911)	0	0	0
2012/03/19	R206 2013/02/07	6.00	Put	Bond Future	387.0000	392.0000	1.292	0	0	0
2012/03/19	R206 2013/02/07	6.05	Call	Bond Future	497.0000	487.0000	(2.012)	0	0	0
2012/03/19	R206 2013/02/07	6.05	Put	Bond Future	368.0000	372.0000	1.087	0	0	0
2012/03/19	R206 2013/02/07	5.95	Call	Bond Future	446.0000	437.0000	(2.018)	0	0	0
2012/03/19	R206 2013/02/07	5.95	Put	Bond Future	407.0000	412.0000	1.229	0	0	0
2012/03/19	R207 2012/05/03			Bond Future	7.9520	7.9610	0.113	0.0000	0.0000	26,226
2012/03/19	R207 2012/05/03	8.75	Call	Bond Future	4,394.0000	4,334.0000	(1.365)	0	0	0
2012/03/19	R207 2012/05/03	8.75	Put	Bond Future	105.0000	95.0000	(9.524)	0	0	0
2012/03/19	R207 2012/05/03	8.80	Call	Bond Future	4,636.0000	4,577.0000	(1.273)	0	0	0
2012/03/19	R207 2012/05/03	8.80	Put	Bond Future	87.0000	77.0000	(11.494)	0	0	0
2012/03/19	R207 2012/05/03	8.70	Call	Bond Future	4,153.0000	4,092.0000	(1.469)	0	0	0
2012/03/19	R207 2012/05/03	8.70	Put	Bond Future	126.0000	114.0000	(9.524)	0	0	0
2012/03/19	R207 2012/05/03	7.45	Put	Bond Future	3,065.0000	3,085.0000	0.653	0	0	0
2012/03/19	R207 2012/05/03	7.45	Call	Bond Future	238.0000	209.0000	(12.185)	0	0	2,400
2012/03/19	R207 2012/05/03	7.65	Put	Bond Future	2,176.0000	2,182.0000	0.276	0	0	0
2012/03/19	R207 2012/05/03	7.65	Call	Bond Future	488.0000	444.0000	(9.016)	0	0	800
2012/03/19	R207 2012/05/03	8.00	Call	Bond Future	1,294.0000	1,231.0000	(4.869)	0	0	0
2012/03/19	R207 2012/05/03	8.00	Put	Bond Future	1,029.0000	1,016.0000	(1.263)	0	0	800
2012/03/19	R207 2012/05/03	8.30	Call	Bond Future	2,362.0000	2,295.0000	(2.837)	0	0	0
2012/03/19	R207 2012/05/03	8.30	Put	Bond Future	461.0000	444.0000	(3.688)	0	0	2,400
2012/03/19	R207 2012/08/02			Bond Future	8.0430	8.0530	0.124	0.0000	0.0000	0
2012/03/19	R207 2012/08/02	8.75	Call	Bond Future	4,755.0000	4,693.0000	(1.304)	0	0	0
2012/03/19	R207 2012/08/02	8.75	Put	Bond Future	1,053.0000	1,045.0000	(0.760)	0	0	0
2012/03/19	R207 2012/08/02	8.80	Call	Bond Future	4,945.0000	4,883.0000	(1.254)	0	0	0
2012/03/19	R207 2012/08/02	8.80	Put	Bond Future	988.0000	980.0000	(0.810)	0	0	0
2012/03/19	R207 2012/08/02	8.70	Call	Bond Future	4,568.0000	4,506.0000	(1.357)	0	0	0
2012/03/19	R207 2012/08/02	8.70	Put	Bond Future	1,122.0000	1,114.0000	(0.713)	0	0	0
2012/03/19	R207 2012/11/01			Bond Future	8.1200	8.1310	0.135	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
2012/03/19	R207 2012/11/01	8.25	Call	Bond Future	3,396.0000	3,345.0000	(1.502)	0	0	0
2012/03/19	R207 2012/11/01	8.25	Put	Bond Future	2,721.0000	2,728.0000	0.257	0	0	0
2012/03/19	R207 2012/11/01	8.30	Call	Bond Future	3,541.0000	3,489.0000	(1.469)	0	0	0
2012/03/19	R207 2012/11/01	8.30	Put	Bond Future	2,609.0000	2,614.0000	0.192	0	0	0
2012/03/19	R207 2012/11/01	8.20	Call	Bond Future	3,255.0000	3,205.0000	(1.536)	0	0	0
2012/03/19	R207 2012/11/01	8.20	Put	Bond Future	2,839.0000	2,847.0000	0.282	0	0	0
2012/03/19	R207 2013/02/07			Bond Future	8.2000	8.2110	0.134	0.0000	0.0000	0
2012/03/19	R207 2013/02/07	8.25	Call	Bond Future	3,672.0000	3,626.0000	(1.253)	0	0	0
2012/03/19	R207 2013/02/07	8.25	Put	Bond Future	3,420.0000	3,430.0000	0.292	0	0	0
2012/03/19	R207 2013/02/07	8.30	Call	Bond Future	3,806.0000	3,760.0000	(1.209)	0	0	0
2012/03/19	R207 2013/02/07	8.30	Put	Bond Future	3,303.0000	3,313.0000	0.303	0	0	0
2012/03/19	R207 2013/02/07	8.20	Call	Bond Future	3,539.0000	3,494.0000	(1.272)	0	0	0
2012/03/19	R207 2013/02/07	8.20	Put	Bond Future	3,539.0000	3,549.0000	0.283	0	0	0
2012/03/19	R208 2012/05/03			Bond Future	7.9960	8.0050	0.113	0.0000	0.0000	9,510
2012/03/19	R208 2012/05/03	9.00	Call	Bond Future	5,802.0000	5,742.0000	(1.034)	0	0	0
2012/03/19	R208 2012/05/03	9.00	Put	Bond Future	50.0000	43.0000	(14.000)	0	0	0
2012/03/19	R208 2012/05/03	9.05	Call	Bond Future	6,066.0000	6,007.0000	(0.973)	0	0	0
2012/03/19	R208 2012/05/03	9.05	Put	Bond Future	39.0000	34.0000	(12.821)	0	0	0
2012/03/19	R208 2012/05/03	8.95	Call	Bond Future	5,538.0000	5,477.0000	(1.101)	0	0	0
2012/03/19	R208 2012/05/03	8.95	Put	Bond Future	61.0000	54.0000	(11.475)	0	0	0
2012/03/19	R208 2012/05/03	7.50	Put	Bond Future	3,290.0000	3,312.0000	0.669	0	0	0
2012/03/19	R208 2012/05/03	7.50	Call	Bond Future	270.0000	238.0000	(11.852)	0	0	3,000
2012/03/19	R208 2012/05/03	7.70	Put	Bond Future	2,335.0000	2,340.0000	0.214	0	0	0
2012/03/19	R208 2012/05/03	7.70	Call	Bond Future	547.0000	499.0000	(8.775)	0	0	1,000
2012/03/19	R208 2012/05/03	8.05	Call	Bond Future	1,429.0000	1,360.0000	(4.829)	0	0	0
2012/03/19	R208 2012/05/03	8.05	Put	Bond Future	1,108.0000	1,092.0000	(1.444)	0	0	1,000
2012/03/19	R208 2012/05/03	8.35	Call	Bond Future	2,581.0000	2,508.0000	(2.828)	0	0	0
2012/03/19	R208 2012/05/03	8.35	Put	Bond Future	499.0000	480.0000	(3.808)	0	0	3,000
2012/03/19	R208 2012/08/02			Bond Future	8.0770	8.0870	0.124	0.0000	0.0000	0
2012/03/19	R208 2012/08/02	8.75	Call	Bond Future	5,031.0000	4,964.0000	(1.332)	0	0	0
2012/03/19	R208 2012/08/02	8.75	Put	Bond Future	1,217.0000	1,208.0000	(0.740)	0	0	0
2012/03/19	R208 2012/08/02	8.80	Call	Bond Future	5,233.0000	5,166.0000	(1.280)	0	0	0
2012/03/19	R208 2012/08/02	8.80	Put	Bond Future	1,144.0000	1,135.0000	(0.787)	0	0	0
2012/03/19	R208 2012/08/02	8.70	Call	Bond Future	4,833.0000	4,766.0000	(1.386)	0	0	0

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2012/03/19	R208 2012/08/02	8.70	Put	Bond Future	1,296.0000	1,287.0000	(0.694)	0	0	0
2012/03/19	R208 2012/11/01			Bond Future	8.1490	8.1600	0.135	0.0000	0.0000	0
2012/03/19	R208 2012/11/01	8.25	Call	Bond Future	3,640.0000	3,584.0000	(1.538)	0	0	0
2012/03/19	R208 2012/11/01	8.25	Put	Bond Future	3,069.0000	3,075.0000	0.196	0	0	0
2012/03/19	R208 2012/11/01	8.30	Call	Bond Future	3,794.0000	3,737.0000	(1.502)	0	0	0
2012/03/19	R208 2012/11/01	8.30	Put	Bond Future	2,942.0000	2,947.0000	0.170	0	0	0
2012/03/19	R208 2012/11/01	8.20	Call	Bond Future	3,489.0000	3,434.0000	(1.576)	0	0	0
2012/03/19	R208 2012/11/01	8.20	Put	Bond Future	3,200.0000	3,207.0000	0.219	0	0	0
2012/03/19	R208 2013/02/07			Bond Future	8.2220	8.2330	0.134	0.0000	0.0000	0
2012/03/19	R208 2013/02/07	8.00	Call	Bond Future	3,296.0000	3,250.0000	(1.396)	0	0	0
2012/03/19	R208 2013/02/07	8.00	Put	Bond Future	4,533.0000	4,548.0000	0.331	0	0	0
2012/03/19	R208 2013/02/07	8.05	Call	Bond Future	3,429.0000	3,382.0000	(1.371)	0	0	0
2012/03/19	R208 2013/02/07	8.05	Put	Bond Future	4,386.0000	4,399.0000	0.296	0	0	0
2012/03/19	R208 2013/02/07	7.95	Call	Bond Future	3,171.0000	3,126.0000	(1.419)	0	0	0
2012/03/19	R208 2013/02/07	7.95	Put	Bond Future	4,690.0000	4,705.0000	0.320	0	0	0
2012/03/19	R209 2012/05/03			Bond Future	8.8740	8.8980	0.270	0.0000	0.0000	2,933
2012/03/19	R209 2012/05/03	9.00	Call	Bond Future	2,354.0000	2,187.0000	(7.094)	0	0	0
2012/03/19	R209 2012/05/03	9.00	Put	Bond Future	1,383.0000	1,402.0000	1.374	0	0	0
2012/03/19	R209 2012/05/03	9.05	Call	Bond Future	2,583.0000	2,412.0000	(6.620)	0	0	0
2012/03/19	R209 2012/05/03	9.05	Put	Bond Future	1,232.0000	1,247.0000	1.218	0	0	0
2012/03/19	R209 2012/05/03	8.95	Call	Bond Future	2,134.0000	1,973.0000	(7.545)	0	0	0
2012/03/19	R209 2012/05/03	8.95	Put	Bond Future	1,546.0000	1,571.0000	1.617	0	0	0
2012/03/19	R209 2012/08/02			Bond Future	8.9440	8.9690	0.280	0.0000	0.0000	0
2012/03/19	R209 2012/08/02	9.25	Call	Bond Future	5,222.0000	5,063.0000	(3.045)	0	0	0
2012/03/19	R209 2012/08/02	9.25	Put	Bond Future	2,928.0000	2,961.0000	1.127	0	0	0
2012/03/19	R209 2012/08/02	9.30	Call	Bond Future	5,442.0000	5,280.0000	(2.977)	0	0	0
2012/03/19	R209 2012/08/02	9.30	Put	Bond Future	2,784.0000	2,814.0000	1.078	0	0	0
2012/03/19	R209 2012/08/02	9.20	Call	Bond Future	5,007.0000	4,849.0000	(3.156)	0	0	0
2012/03/19	R209 2012/08/02	9.20	Put	Bond Future	3,080.0000	3,114.0000	1.104	0	0	0
2012/03/19	R209 2012/11/01			Bond Future	9.0070	9.0340	0.300	0.0000	0.0000	0
2012/03/19	R209 2012/11/01	9.00	Call	Bond Future	4,967.0000	4,826.0000	(2.839)	0	0	0
2012/03/19	R209 2012/11/01	9.00	Put	Bond Future	5,020.0000	5,084.0000	1.275	0	0	0
2012/03/19	R209 2012/11/01	9.05	Call	Bond Future	5,157.0000	5,014.0000	(2.773)	0	0	0
2012/03/19	R209 2012/11/01	9.05	Put	Bond Future	4,831.0000	4,893.0000	1.283	0	0	0

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2012/03/19	R209 2012/11/01	8.95	Call	Bond Future	4,785.0000	4,647.0000	(2.884)	0	0	0
2012/03/19	R209 2012/11/01	8.95	Put	Bond Future	5,220.0000	5,287.0000	1.284	0	0	0
2012/03/19	R209 2013/02/07			Bond Future	9.0730	9.1000	0.298	0.0000	0.0000	0
2012/03/19	R209 2013/02/07	9.00	Call	Bond Future	5,644.0000	5,511.0000	(2.356)	0	0	0
2012/03/19	R209 2013/02/07	9.00	Put	Bond Future	6,195.0000	6,264.0000	1.114	0	0	0
2012/03/19	R209 2013/02/07	9.05	Call	Bond Future	5,829.0000	5,694.0000	(2.316)	0	0	0
2012/03/19	R209 2013/02/07	9.05	Put	Bond Future	6,002.0000	6,069.0000	1.116	0	0	0
2012/03/19	R209 2013/02/07	8.95	Call	Bond Future	5,467.0000	5,337.0000	(2.378)	0	0	0
2012/03/19	R209 2013/02/07	8.95	Put	Bond Future	6,399.0000	6,471.0000	1.125	0	0	0
2012/03/19	R210 2012/05/03			Bond Future	140.4183	140.4128	(0.004)	0.0000	0.0000	820
2012/03/19	R210 2012/05/03	139.00	Call	Bond Future	1,418.0000	1,413.0000	(0.353)	0	0	0
2012/03/19	R210 2012/05/03	139.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/19	R210 2012/05/03	139.05	Call	Bond Future	1,368.0000	1,363.0000	(0.365)	0	0	0
2012/03/19	R210 2012/05/03	139.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/19	R210 2012/05/03	138.95	Call	Bond Future	1,468.0000	1,463.0000	(0.341)	0	0	0
2012/03/19	R210 2012/05/03	138.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/19	R211 2012/05/03			Bond Future	118.5533	118.5438	(0.008)	0.0000	0.0000	480
2012/03/19	R211 2012/05/03	118.20	Call	Bond Future	353.0000	344.0000	(2.550)	0	0	0
2012/03/19	R211 2012/05/03	118.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/19	R211 2012/05/03	118.25	Call	Bond Future	303.0000	294.0000	(2.970)	0	0	0
2012/03/19	R211 2012/05/03	118.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/19	R211 2012/05/03	118.15	Call	Bond Future	403.0000	394.0000	(2.233)	0	0	0
2012/03/19	R211 2012/05/03	118.15	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/19	R212 2012/05/03			Bond Future	115.9430	115.9377	(0.005)	0.0000	0.0000	2,752
2012/03/19	R212 2012/05/03	115.30	Call	Bond Future	643.0000	638.0000	(0.778)	0	0	0
2012/03/19	R212 2012/05/03	115.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/19	R212 2012/05/03	115.35	Call	Bond Future	593.0000	588.0000	(0.843)	0	0	0
2012/03/19	R212 2012/05/03	115.35	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/19	R212 2012/05/03	115.25	Call	Bond Future	693.0000	688.0000	(0.722)	0	0	0
2012/03/19	R212 2012/05/03	115.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/19	R213 2012/05/03			Bond Future	8.7850	8.8050	0.228	0.0000	0.0000	3,723
2012/03/19	R213 2012/05/03	9.25	Call	Bond Future	4,187.0000	4,017.0000	(4.060)	0	0	0

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2012/03/19	R213 2012/05/03	9.25	Put	Bond Future	588.0000	578.0000	(1.701)	0	0	0
2012/03/19	R213 2012/05/03	9.30	Call	Bond Future	4,484.0000	4,313.0000	(3.814)	0	0	0
2012/03/19	R213 2012/05/03	9.30	Put	Bond Future	512.0000	500.0000	(2.344)	0	0	0
2012/03/19	R213 2012/05/03	9.20	Call	Bond Future	3,896.0000	3,728.0000	(4.312)	0	0	0
2012/03/19	R213 2012/05/03	9.20	Put	Bond Future	673.0000	664.0000	(1.337)	0	0	0
2012/03/19	R213 2012/08/02			Bond Future	8.8580	8.8780	0.226	0.0000	0.0000	0
2012/03/19	R213 2012/08/02	9.25	Call	Bond Future	5,689.0000	5,547.0000	(2.496)	0	0	0
2012/03/19	R213 2012/08/02	9.25	Put	Bond Future	2,682.0000	2,698.0000	0.597	0	0	0
2012/03/19	R213 2012/08/02	9.30	Call	Bond Future	5,924.0000	5,780.0000	(2.431)	0	0	0
2012/03/19	R213 2012/08/02	9.30	Put	Bond Future	2,546.0000	2,559.0000	0.511	0	0	0
2012/03/19	R213 2012/08/02	9.20	Call	Bond Future	5,458.0000	5,318.0000	(2.565)	0	0	0
2012/03/19	R213 2012/08/02	9.20	Put	Bond Future	2,826.0000	2,843.0000	0.602	0	0	0
2012/03/19	R213 2012/11/01			Bond Future	8.9260	8.9480	0.246	0.0000	0.0000	0
2012/03/19	R213 2012/11/01	9.00	Call	Bond Future	5,378.0000	5,251.0000	(2.361)	0	0	0
2012/03/19	R213 2012/11/01	9.00	Put	Bond Future	4,805.0000	4,849.0000	0.916	0	0	0
2012/03/19	R213 2012/11/01	9.05	Call	Bond Future	5,579.0000	5,451.0000	(2.294)	0	0	0
2012/03/19	R213 2012/11/01	9.05	Put	Bond Future	4,623.0000	4,666.0000	0.930	0	0	0
2012/03/19	R213 2012/11/01	8.95	Call	Bond Future	5,178.0000	5,054.0000	(2.395)	0	0	0
2012/03/19	R213 2012/11/01	8.95	Put	Bond Future	4,992.0000	5,038.0000	0.921	0	0	0
2012/03/19	R213 2013/02/07			Bond Future	8.9980	9.0200	0.244	0.0000	0.0000	0
2012/03/19	R213 2013/02/07	9.00	Call	Bond Future	5,937.0000	5,821.0000	(1.954)	0	0	0
2012/03/19	R213 2013/02/07	9.00	Put	Bond Future	5,922.0000	5,974.0000	0.878	0	0	0
2012/03/19	R213 2013/02/07	9.05	Call	Bond Future	6,132.0000	6,013.0000	(1.941)	0	0	0
2012/03/19	R213 2013/02/07	9.05	Put	Bond Future	5,735.0000	5,784.0000	0.854	0	0	0
2012/03/19	R213 2013/02/07	8.95	Call	Bond Future	5,752.0000	5,637.0000	(1.999)	0	0	0
2012/03/19	R213 2013/02/07	8.95	Put	Bond Future	6,121.0000	6,174.0000	0.866	0	0	0
2012/03/19	R214 2012/05/03			Bond Future	8.9170	8.9420	0.280	0.0000	0.0000	1,500
2012/03/19	R214 2012/05/03	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/19	R214 2012/05/03	8.80	Put	Bond Future	960.0000	1,163.0000	21.146	0	0	0
2012/03/19	R214 2012/05/03	8.81	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/19	R214 2012/05/03	8.81	Put	Bond Future	877.0000	1,080.0000	23.147	0	0	0
2012/03/19	R214 2012/05/03	8.79	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/19	R214 2012/05/03	8.79	Put	Bond Future	1,043.0000	1,246.0000	19.463	0	0	0
2012/03/19	R214 2012/08/02			Bond Future	8.9840	9.0100	0.289	0.0000	0.0000	0



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2012/03/19	R214 2012/08/02	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/19	R214 2012/08/02	8.80	Put	Bond Future	1,500.0000	1,708.0000	13.867	0	0	0
2012/03/19	R214 2012/08/02	8.81	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/19	R214 2012/08/02	8.81	Put	Bond Future	1,417.0000	1,625.0000	14.679	0	0	0
2012/03/19	R214 2012/08/02	8.79	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/19	R214 2012/08/02	8.79	Put	Bond Future	1,583.0000	1,790.0000	13.076	0	0	0
<b>Total</b>										<b>419734.00</b>