



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 21/02/2012

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

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2012/02/21	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/21	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/21	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/21	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/21	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/21	AL7T 2012/05/03			Index Future	424.9820	424.1810	(0.188)	0.0000	0.0000	16
2012/02/21	AL7T 2012/08/02			Index Future	431.3180	430.4980	(0.190)	0.0000	0.0000	0
2012/02/21	ALBI 2012/05/03			Index Future	386.7620	386.1680	(0.154)	0.0000	0.0000	906
2012/02/21	ALBI 2012/08/02			Index Future	392.5280	391.9190	(0.155)	0.0000	0.0000	118
2012/02/21	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/21	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/21	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/21	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/21	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/21	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/21	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/21	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/21	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/21	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/21	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/21	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0

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2012/02/21	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/21	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/21	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/21	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/21	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/21	CAAN 2012/03/30			Can-Do Future	0.0635	0.0676	6.457	0.0000	0.0000	0
2012/02/21	CAAO 2012/03/30			Can-Do Future	0.1817	0.1659	(8.696)	0.0000	0.0000	100,000
2012/02/21	CAAT 2012/02/29			Can-Do Future	0.0207	0.0106	(48.792)	0.0000	0.0000	12,500
2012/02/21	CAAV 2012/02/29			Can-Do Future	0.0861	0.0567	(34.146)	0.0000	0.0000	12,987
2012/02/21	CAAW2012/04/20			Any day expiry	7.7405	7.7872	0.603	0.0000	0.0000	0
2012/02/21	CAAW2012/04/20	8.10	Call	Any day expiry	101.0000	106.0000	4.950	0	0	0
2012/02/21	CAAW2012/04/20	8.10	Put	Any day expiry	461.0000	419.0000	(9.111)	0	0	0
2012/02/21	CAAW2012/04/20	8.15	Call	Any day expiry	91.0000	96.0000	5.495	0	0	0
2012/02/21	CAAW2012/04/20	8.15	Put	Any day expiry	501.0000	459.0000	(8.383)	0	0	0
2012/02/21	CAAW2012/04/20	8.05	Call	Any day expiry	111.0000	118.0000	6.306	0	0	0
2012/02/21	CAAW2012/04/20	8.05	Put	Any day expiry	421.0000	381.0000	(9.501)	0	0	0
2012/02/21	CAAX 2012/03/30			Can-Do Future	0.0538	0.0560	4.089	0.0000	0.0000	12,500
2012/02/21	CAAY 2012/04/30			Can-Do Future	0.0611	0.0639	4.583	0.0000	0.0000	12,500
2012/02/21	CAAZ 2012/06/18			Can-Do Future	0.0806	0.0893	10.794	0.0000	0.0000	5,670
2012/02/21	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/21	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/21	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2012/02/21	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/21	DAAA 2012/03/29			Any day expiry	7.7162	7.7624	0.599	0.0000	0.0000	0
2012/02/21	DAAA 2012/03/29	7.90	Call	Any day expiry	102.0000	109.0000	6.863	0	0	0
2012/02/21	DAAA 2012/03/29	7.90	Put	Any day expiry	286.0000	247.0000	(13.636)	0	0	0
2012/02/21	DAAA 2012/03/29	7.95	Call	Any day expiry	89.0000	95.0000	6.742	0	0	0
2012/02/21	DAAA 2012/03/29	7.95	Put	Any day expiry	323.0000	283.0000	(12.384)	0	0	0
2012/02/21	DAAA 2012/03/29	7.85	Call	Any day expiry	116.0000	125.0000	7.759	0	0	0
2012/02/21	DAAA 2012/03/29	7.85	Put	Any day expiry	250.0000	213.0000	(14.800)	0	0	0
2012/02/21	GOVI 2012/05/03			GOVI	387.6750	387.1330	(0.140)	0.0000	0.0000	215
2012/02/21	GOVI 2012/05/03	382.00	Call	GOVI	56,750.0000	51,330.0000	(9.551)	0	0	0
2012/02/21	GOVI 2012/05/03	382.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/02/21	GOVI 2012/05/03	382.01	Call	GOVI	56,650.0000	51,230.0000	(9.568)	0	0	0
2012/02/21	GOVI 2012/05/03	382.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/02/21	GOVI 2012/05/03	381.99	Call	GOVI	56,850.0000	51,430.0000	(9.534)	0	0	0
2012/02/21	GOVI 2012/05/03	381.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/02/21	GOVI 2012/08/02			GOVI	393.4540	392.8980	(0.141)	0.0000	0.0000	0
2012/02/21	GOVI 2012/08/02	390.00	Call	GOVI	34,540.0000	28,980.0000	(16.097)	0	0	0
2012/02/21	GOVI 2012/08/02	390.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/02/21	GOVI 2012/08/02	390.01	Call	GOVI	34,440.0000	28,880.0000	(16.144)	0	0	0
2012/02/21	GOVI 2012/08/02	390.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/02/21	GOVI 2012/08/02	389.99	Call	GOVI	34,640.0000	29,080.0000	(16.051)	0	0	0
2012/02/21	GOVI 2012/08/02	389.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/02/21	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/02/21	IGOV 2012/05/03			Index Future	169.9720	170.3890	0.245	0.0000	0.0000	515
2012/02/21	IGOV 2012/08/02			Index Future	172.5060	172.9270	0.244	0.0000	0.0000	0
2012/02/21	ILBI 2012/05/03			Index Future	461.0500	461.1470	0.021	0.0000	0.0000	0
2012/02/21	ILBI 2012/08/02			Index Future	469.5700	469.6480	0.017	0.0000	0.0000	152
2012/02/21	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2012/02/21	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0

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2012/02/21	J201	2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2012/02/21	J203	2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2012/02/21	J204	2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2012/02/21	J207	2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2012/02/21	JBAF	2012/03/20			Jibar Tradeable Future	5.6100	5.6100	0.000	0.0000	0.0000	2,390
2012/02/21	JBAF	2012/04/18			Jibar Tradeable Future	5.6200	5.6200	0.000	0.0000	0.0000	0
2012/02/21	JBAF	2012/05/16			Jibar Tradeable Future	5.6300	5.6300	0.000	0.0000	0.0000	0
2012/02/21	JBAF	2012/06/20			Jibar Tradeable Future	5.6500	5.6600	0.177	0.0000	0.0000	2,890
2012/02/21	JBAF	2012/07/18			Jibar Tradeable Future	5.6800	5.6900	0.176	0.0000	0.0000	0
2012/02/21	JBAF	2012/08/15			Jibar Tradeable Future	5.7100	5.7100	0.000	0.0000	0.0000	0
2012/02/21	JBAF	2012/09/19			Jibar Tradeable Future	5.7400	5.7600	0.348	0.0000	0.0000	44,760
2012/02/21	JBAF	2012/12/19			Jibar Tradeable Future	5.8600	5.8800	0.341	0.0000	0.0000	940
2012/02/21	JBAF	2013/03/20			Jibar Tradeable Future	6.0000	6.0300	0.500	0.0000	0.0000	790
2012/02/21	JBAF	2013/06/19			Jibar Tradeable Future	6.1600	6.2000	0.649	0.0000	0.0000	1,250
2012/02/21	JBAF	2013/09/18			Jibar Tradeable Future	6.3400	6.3700	0.473	0.0000	0.0000	1,700
2012/02/21	JBAF	2013/12/18			Jibar Tradeable Future	6.5300	6.5600	0.459	0.0000	0.0000	1,500
2012/02/21	R157	2012/05/03			Bond Future	6.6490	6.6750	0.391	0.0000	0.0000	10,935
2012/02/21	R157	2012/05/03	8.25	Call	Bond Future	5,189.0000	5,102.0000	(1.677)	0	0	0
2012/02/21	R157	2012/05/03	8.25	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2012/02/21	R157	2012/05/03	8.30	Call	Bond Future	5,346.0000	5,259.0000	(1.627)	0	0	0
2012/02/21	R157	2012/05/03	8.30	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2012/02/21	R157	2012/05/03	8.20	Call	Bond Future	5,032.0000	4,945.0000	(1.729)	0	0	0
2012/02/21	R157	2012/05/03	8.20	Put	Bond Future	2.0000	2.0000	0.000	0	0	0
2012/02/21	R157	2012/05/03	6.25	Put	Bond Future	1,541.0000	1,606.0000	4.218	0	0	0
2012/02/21	R157	2012/05/03	6.25	Call	Bond Future	202.0000	181.0000	(10.396)	0	0	1,500
2012/02/21	R157	2012/05/03	6.50	Call	Bond Future	455.0000	418.0000	(8.132)	0	0	0
2012/02/21	R157	2012/05/03	6.50	Put	Bond Future	953.0000	1,002.0000	5.142	0	0	1,500
2012/02/21	R157	2012/05/03	6.75	Call	Bond Future	865.0000	811.0000	(6.243)	0	0	0
2012/02/21	R157	2012/05/03	6.75	Put	Bond Future	529.0000	562.0000	6.238	0	0	1,500
2012/02/21	R157	2012/08/02			Bond Future	6.7040	6.7330	0.433	0.0000	0.0000	0
2012/02/21	R157	2012/08/02	8.00	Call	Bond Future	4,071.0000	3,989.0000	(2.014)	0	0	0

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2012/02/21	R157 2012/08/02	8.00	Put	Bond Future	159.0000	167.0000	5.031	0	0	0
2012/02/21	R157 2012/08/02	8.05	Call	Bond Future	4,203.0000	4,121.0000	(1.951)	0	0	0
2012/02/21	R157 2012/08/02	8.05	Put	Bond Future	144.0000	151.0000	4.861	0	0	0
2012/02/21	R157 2012/08/02	7.95	Call	Bond Future	3,940.0000	3,859.0000	(2.056)	0	0	0
2012/02/21	R157 2012/08/02	7.95	Put	Bond Future	176.0000	184.0000	4.545	0	0	0
2012/02/21	R157 2012/11/01			Bond Future	6.7490	6.7820	0.489	0.0000	0.0000	0
2012/02/21	R157 2012/11/01	7.00	Call	Bond Future	1,801.0000	1,744.0000	(3.165)	0	0	0
2012/02/21	R157 2012/11/01	7.00	Put	Bond Future	1,092.0000	1,129.0000	3.388	0	0	0
2012/02/21	R157 2012/11/01	7.05	Call	Bond Future	1,887.0000	1,828.0000	(3.127)	0	0	0
2012/02/21	R157 2012/11/01	7.05	Put	Bond Future	1,037.0000	1,072.0000	3.375	0	0	0
2012/02/21	R157 2012/11/01	6.95	Call	Bond Future	1,717.0000	1,661.0000	(3.262)	0	0	0
2012/02/21	R157 2012/11/01	6.95	Put	Bond Future	1,149.0000	1,186.0000	3.220	0	0	0
2012/02/21	R157 2013/02/07			Bond Future	6.7770	6.8140	0.546	0.0000	0.0000	0
2012/02/21	R157 2013/02/07	6.75	Call	Bond Future	1,460.0000	1,411.0000	(3.356)	0	0	0
2012/02/21	R157 2013/02/07	6.75	Put	Bond Future	1,529.0000	1,575.0000	3.009	0	0	0
2012/02/21	R157 2013/02/07	6.80	Call	Bond Future	1,528.0000	1,478.0000	(3.272)	0	0	0
2012/02/21	R157 2013/02/07	6.80	Put	Bond Future	1,469.0000	1,514.0000	3.063	0	0	0
2012/02/21	R157 2013/02/07	6.70	Call	Bond Future	1,396.0000	1,348.0000	(3.438)	0	0	0
2012/02/21	R157 2013/02/07	6.70	Put	Bond Future	1,594.0000	1,641.0000	2.949	0	0	0
2012/02/21	R186 2012/05/03			Bond Future	8.2660	8.2800	0.169	0.0000	0.0000	28,056
2012/02/21	R186 2012/05/03	9.00	Call	Bond Future	7,223.0000	7,100.0000	(1.703)	0	0	0
2012/02/21	R186 2012/05/03	9.00	Put	Bond Future	530.0000	540.0000	1.887	0	0	0
2012/02/21	R186 2012/05/03	9.05	Call	Bond Future	7,598.0000	7,473.0000	(1.645)	0	0	0
2012/02/21	R186 2012/05/03	9.05	Put	Bond Future	469.0000	477.0000	1.706	0	0	0
2012/02/21	R186 2012/05/03	8.95	Call	Bond Future	6,853.0000	6,731.0000	(1.780)	0	0	0
2012/02/21	R186 2012/05/03	8.95	Put	Bond Future	598.0000	609.0000	1.839	0	0	0
2012/02/21	R186 2012/05/03	7.90	Put	Bond Future	4,703.0000	4,782.0000	1.680	0	0	0
2012/02/21	R186 2012/05/03	7.90	Call	Bond Future	1,149.0000	1,095.0000	(4.700)	0	0	2,250
2012/02/21	R186 2012/05/03	8.20	Put	Bond Future	2,878.0000	2,931.0000	1.842	0	0	0
2012/02/21	R186 2012/05/03	8.20	Call	Bond Future	2,248.0000	2,168.0000	(3.559)	0	0	750
2012/02/21	R186 2012/05/03	8.50	Call	Bond Future	3,822.0000	3,721.0000	(2.643)	0	0	0
2012/02/21	R186 2012/05/03	8.50	Put	Bond Future	1,627.0000	1,659.0000	1.967	0	0	750
2012/02/21	R186 2012/05/03	8.85	Call	Bond Future	6,128.0000	6,009.0000	(1.942)	0	0	0
2012/02/21	R186 2012/05/03	8.85	Put	Bond Future	758.0000	772.0000	1.847	0	0	2,250

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2012/02/21	R186 2012/08/02			Bond Future	8.3350	8.3500	0.180	0.0000	0.0000	0
2012/02/21	R186 2012/08/02	8.75	Call	Bond Future	6,987.0000	6,884.0000	(1.474)	0	0	0
2012/02/21	R186 2012/08/02	8.75	Put	Bond Future	3,203.0000	3,240.0000	1.155	0	0	0
2012/02/21	R186 2012/08/02	8.80	Call	Bond Future	7,270.0000	7,165.0000	(1.444)	0	0	0
2012/02/21	R186 2012/08/02	8.80	Put	Bond Future	3,042.0000	3,077.0000	1.151	0	0	0
2012/02/21	R186 2012/08/02	8.70	Call	Bond Future	6,709.0000	6,607.0000	(1.520)	0	0	0
2012/02/21	R186 2012/08/02	8.70	Put	Bond Future	3,371.0000	3,409.0000	1.127	0	0	0
2012/02/21	R186 2012/08/02	8.25	Put	Bond Future	5,255.0000	5,311.0000	1.066	0	0	0
2012/02/21	R186 2012/08/02	8.25	Call	Bond Future	4,458.0000	4,374.0000	(1.884)	0	0	8,750
2012/02/21	R186 2012/08/02	8.66	Call	Bond Future	6,489.0000	6,389.0000	(1.541)	0	0	0
2012/02/21	R186 2012/08/02	8.66	Put	Bond Future	3,511.0000	3,550.0000	1.111	0	0	276
2012/02/21	R186 2012/08/02	7.66	Put	Bond Future	8,814.0000	8,897.0000	0.942	0	0	0
2012/02/21	R186 2012/08/02	7.66	Call	Bond Future	2,265.0000	2,209.0000	(2.472)	0	0	276
2012/02/21	R186 2012/08/02	7.76	Put	Bond Future	8,121.0000	8,200.0000	0.973	0	0	0
2012/02/21	R186 2012/08/02	7.76	Call	Bond Future	2,575.0000	2,514.0000	(2.369)	0	0	43
2012/02/21	R186 2012/08/02	8.76	Call	Bond Future	7,043.0000	6,939.0000	(1.477)	0	0	0
2012/02/21	R186 2012/08/02	8.76	Put	Bond Future	3,170.0000	3,206.0000	1.136	0	0	43
2012/02/21	R186 2012/11/01			Bond Future	8.4000	8.4160	0.190	0.0000	0.0000	0
2012/02/21	R186 2012/11/01	8.75	Call	Bond Future	7,684.0000	7,584.0000	(1.301)	0	0	0
2012/02/21	R186 2012/11/01	8.75	Put	Bond Future	4,537.0000	4,584.0000	1.036	0	0	0
2012/02/21	R186 2012/11/01	8.80	Call	Bond Future	7,946.0000	7,844.0000	(1.284)	0	0	0
2012/02/21	R186 2012/11/01	8.80	Put	Bond Future	4,359.0000	4,404.0000	1.032	0	0	0
2012/02/21	R186 2012/11/01	8.70	Call	Bond Future	7,425.0000	7,326.0000	(1.333)	0	0	0
2012/02/21	R186 2012/11/01	8.70	Put	Bond Future	4,720.0000	4,768.0000	1.017	0	0	0
2012/02/21	R186 2013/02/07			Bond Future	8.4630	8.4790	0.189	0.0000	0.0000	0
2012/02/21	R186 2013/02/07	8.50	Call	Bond Future	7,078.0000	6,992.0000	(1.215)	0	0	0
2012/02/21	R186 2013/02/07	8.50	Put	Bond Future	6,746.0000	6,804.0000	0.860	0	0	0
2012/02/21	R186 2013/02/07	8.55	Call	Bond Future	7,312.0000	7,224.0000	(1.204)	0	0	0
2012/02/21	R186 2013/02/07	8.55	Put	Bond Future	6,533.0000	6,589.0000	0.857	0	0	0
2012/02/21	R186 2013/02/07	8.45	Call	Bond Future	6,855.0000	6,769.0000	(1.255)	0	0	0
2012/02/21	R186 2013/02/07	8.45	Put	Bond Future	6,972.0000	7,030.0000	0.832	0	0	0
2012/02/21	R189 2012/05/03			Bond Future	215.4649	215.4494	(0.007)	0.0000	0.0000	0
2012/02/21	R189 2012/05/03	215.00	Call	Bond Future	465.0000	449.0000	(3.441)	0	0	0
2012/02/21	R189 2012/05/03	215.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2012/02/21	R189 2012/05/03	215.05	Call	Bond Future	415.0000	399.0000	(3.855)	0	0	0
2012/02/21	R189 2012/05/03	215.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/21	R189 2012/05/03	214.95	Call	Bond Future	515.0000	499.0000	(3.107)	0	0	0
2012/02/21	R189 2012/05/03	214.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/21	R197 2012/05/03			Bond Future	252.0636	253.4448	0.548	0.0000	0.0000	1,005
2012/02/21	R197 2012/05/03	251.00	Call	Bond Future	1,064.0000	2,445.0000	129.793	0	0	0
2012/02/21	R197 2012/05/03	251.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/21	R197 2012/05/03	251.05	Call	Bond Future	1,014.0000	2,395.0000	136.193	0	0	0
2012/02/21	R197 2012/05/03	251.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/21	R197 2012/05/03	250.95	Call	Bond Future	1,114.0000	2,495.0000	123.968	0	0	0
2012/02/21	R197 2012/05/03	250.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/21	R201 2012/05/03			Bond Future	6.0970	6.1020	0.082	0.0000	0.0000	968
2012/02/21	R201 2012/05/03	7.75	Call	Bond Future	4,009.0000	3,996.0000	(0.324)	0	0	0
2012/02/21	R201 2012/05/03	7.75	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2012/02/21	R201 2012/05/03	7.80	Call	Bond Future	4,127.0000	4,114.0000	(0.315)	0	0	0
2012/02/21	R201 2012/05/03	7.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/21	R201 2012/05/03	7.70	Call	Bond Future	3,890.0000	3,878.0000	(0.308)	0	0	0
2012/02/21	R201 2012/05/03	7.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/21	R201 2012/08/02			Bond Future	6.1040	6.1100	0.098	0.0000	0.0000	0
2012/02/21	R201 2012/08/02	7.50	Call	Bond Future	3,159.0000	3,146.0000	(0.412)	0	0	0
2012/02/21	R201 2012/08/02	7.50	Put	Bond Future	66.0000	66.0000	0.000	0	0	0
2012/02/21	R201 2012/08/02	7.55	Call	Bond Future	3,260.0000	3,247.0000	(0.399)	0	0	0
2012/02/21	R201 2012/08/02	7.55	Put	Bond Future	58.0000	59.0000	1.724	0	0	0
2012/02/21	R201 2012/08/02	7.45	Call	Bond Future	3,059.0000	3,045.0000	(0.458)	0	0	0
2012/02/21	R201 2012/08/02	7.45	Put	Bond Future	74.0000	74.0000	0.000	0	0	0
2012/02/21	R201 2012/11/01			Bond Future	6.0790	6.0870	0.132	0.0000	0.0000	0
2012/02/21	R201 2012/11/01	6.50	Call	Bond Future	1,417.0000	1,404.0000	(0.917)	0	0	0
2012/02/21	R201 2012/11/01	6.50	Put	Bond Future	566.0000	569.0000	0.530	0	0	0
2012/02/21	R201 2012/11/01	6.55	Call	Bond Future	1,484.0000	1,472.0000	(0.809)	0	0	0
2012/02/21	R201 2012/11/01	6.55	Put	Bond Future	533.0000	537.0000	0.750	0	0	0
2012/02/21	R201 2012/11/01	6.45	Call	Bond Future	1,351.0000	1,339.0000	(0.888)	0	0	0
2012/02/21	R201 2012/11/01	6.45	Put	Bond Future	601.0000	605.0000	0.666	0	0	0
2012/02/21	R201 2013/02/07			Bond Future	6.0010	6.0100	0.150	0.0000	0.0000	0

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2012/02/21	R201 2013/02/07	6.25	Call	Bond Future	1,189.0000	1,178.0000	(0.925)	0	0	0
2012/02/21	R201 2013/02/07	6.25	Put	Bond Future	745.0000	751.0000	0.805	0	0	0
2012/02/21	R201 2013/02/07	6.30	Call	Bond Future	1,242.0000	1,231.0000	(0.886)	0	0	0
2012/02/21	R201 2013/02/07	6.30	Put	Bond Future	710.0000	715.0000	0.704	0	0	0
2012/02/21	R201 2013/02/07	6.20	Call	Bond Future	1,137.0000	1,127.0000	(0.880)	0	0	0
2012/02/21	R201 2013/02/07	6.20	Put	Bond Future	782.0000	788.0000	0.767	0	0	0
2012/02/21	R202 2012/05/03			Bond Future	187.4730	187.4730	0.000	0.0000	0.0000	36,952
2012/02/21	R202 2012/05/03	190.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/21	R202 2012/05/03	190.00	Put	Bond Future	2,527.0000	2,527.0000	0.000	0	0	0
2012/02/21	R202 2012/05/03	190.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/21	R202 2012/05/03	190.05	Put	Bond Future	2,577.0000	2,577.0000	0.000	0	0	0
2012/02/21	R202 2012/05/03	189.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/21	R202 2012/05/03	189.95	Put	Bond Future	2,477.0000	2,477.0000	0.000	0	0	0
2012/02/21	R203 2012/05/03			Bond Future	7.2210	7.2510	0.415	0.0000	0.0000	3,536
2012/02/21	R203 2012/05/03	8.75	Call	Bond Future	6,614.0000	6,480.0000	(2.026)	0	0	0
2012/02/21	R203 2012/05/03	8.75	Put	Bond Future	7.0000	8.0000	14.286	0	0	0
2012/02/21	R203 2012/05/03	8.80	Call	Bond Future	6,820.0000	6,686.0000	(1.965)	0	0	0
2012/02/21	R203 2012/05/03	8.80	Put	Bond Future	6.0000	7.0000	16.667	0	0	0
2012/02/21	R203 2012/05/03	8.70	Call	Bond Future	6,408.0000	6,274.0000	(2.091)	0	0	0
2012/02/21	R203 2012/05/03	8.70	Put	Bond Future	9.0000	10.0000	11.111	0	0	0
2012/02/21	R203 2012/05/03	7.00	Put	Bond Future	1,607.0000	1,689.0000	5.103	0	0	0
2012/02/21	R203 2012/05/03	7.00	Call	Bond Future	607.0000	554.0000	(8.731)	0	0	4,200
2012/02/21	R203 2012/05/03	7.15	Put	Bond Future	1,204.0000	1,272.0000	5.648	0	0	0
2012/02/21	R203 2012/05/03	7.15	Call	Bond Future	884.0000	817.0000	(7.579)	0	0	1,400
2012/02/21	R203 2012/05/03	7.45	Call	Bond Future	1,644.0000	1,550.0000	(5.718)	0	0	0
2012/02/21	R203 2012/05/03	7.45	Put	Bond Future	620.0000	661.0000	6.613	0	0	1,400
2012/02/21	R203 2012/05/03	7.80	Call	Bond Future	2,811.0000	2,695.0000	(4.127)	0	0	0
2012/02/21	R203 2012/05/03	7.80	Put	Bond Future	246.0000	265.0000	7.724	0	0	4,200
2012/02/21	R203 2012/08/02			Bond Future	7.2890	7.3210	0.439	0.0000	0.0000	0
2012/02/21	R203 2012/08/02	8.50	Call	Bond Future	5,478.0000	5,358.0000	(2.191)	0	0	0
2012/02/21	R203 2012/08/02	8.50	Put	Bond Future	421.0000	438.0000	4.038	0	0	0
2012/02/21	R203 2012/08/02	8.55	Call	Bond Future	5,648.0000	5,527.0000	(2.142)	0	0	0
2012/02/21	R203 2012/08/02	8.55	Put	Bond Future	389.0000	405.0000	4.113	0	0	0

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2012/02/21	R203 2012/08/02	8.45	Call	Bond Future	5,309.0000	5,191.0000	(2.223)	0	0	0
2012/02/21	R203 2012/08/02	8.45	Put	Bond Future	454.0000	474.0000	4.405	0	0	0
2012/02/21	R203 2012/11/01			Bond Future	7.3530	7.3880	0.476	0.0000	0.0000	0
2012/02/21	R203 2012/11/01	7.75	Call	Bond Future	3,237.0000	3,144.0000	(2.873)	0	0	0
2012/02/21	R203 2012/11/01	7.75	Put	Bond Future	1,620.0000	1,671.0000	3.148	0	0	0
2012/02/21	R203 2012/11/01	7.80	Call	Bond Future	3,365.0000	3,270.0000	(2.823)	0	0	0
2012/02/21	R203 2012/11/01	7.80	Put	Bond Future	1,546.0000	1,595.0000	3.169	0	0	0
2012/02/21	R203 2012/11/01	7.70	Call	Bond Future	3,111.0000	3,020.0000	(2.925)	0	0	0
2012/02/21	R203 2012/11/01	7.70	Put	Bond Future	1,696.0000	1,749.0000	3.125	0	0	0
2012/02/21	R203 2013/02/07			Bond Future	7.4120	7.4500	0.513	0.0000	0.0000	0
2012/02/21	R203 2013/02/07	6.50	Call	Bond Future	1,128.0000	1,082.0000	(4.078)	0	0	0
2012/02/21	R203 2013/02/07	6.50	Put	Bond Future	4,766.0000	4,868.0000	2.140	0	0	0
2012/02/21	R203 2013/02/07	6.55	Call	Bond Future	1,188.0000	1,141.0000	(3.956)	0	0	0
2012/02/21	R203 2013/02/07	6.55	Put	Bond Future	4,622.0000	4,723.0000	2.185	0	0	0
2012/02/21	R203 2013/02/07	6.45	Call	Bond Future	1,073.0000	1,028.0000	(4.194)	0	0	0
2012/02/21	R203 2013/02/07	6.45	Put	Bond Future	4,914.0000	5,018.0000	2.116	0	0	0
2012/02/21	R204 2012/05/03			Bond Future	7.5230	7.5480	0.332	0.0000	0.0000	3,150
2012/02/21	R204 2012/05/03	8.75	Call	Bond Future	6,206.0000	6,078.0000	(2.063)	0	0	0
2012/02/21	R204 2012/05/03	8.75	Put	Bond Future	43.0000	45.0000	4.651	0	0	0
2012/02/21	R204 2012/05/03	8.80	Call	Bond Future	6,439.0000	6,311.0000	(1.988)	0	0	0
2012/02/21	R204 2012/05/03	8.80	Put	Bond Future	34.0000	37.0000	8.824	0	0	0
2012/02/21	R204 2012/05/03	8.70	Call	Bond Future	5,973.0000	5,845.0000	(2.143)	0	0	0
2012/02/21	R204 2012/05/03	8.70	Put	Bond Future	52.0000	54.0000	3.846	0	0	0
2012/02/21	R204 2012/05/03	7.00	Put	Bond Future	3,098.0000	3,198.0000	3.228	0	0	0
2012/02/21	R204 2012/05/03	7.00	Call	Bond Future	322.0000	292.0000	(9.317)	0	0	550
2012/02/21	R204 2012/05/03	7.75	Call	Bond Future	1,960.0000	1,868.0000	(4.694)	0	0	0
2012/02/21	R204 2012/05/03	7.75	Put	Bond Future	784.0000	822.0000	4.847	0	0	550
2012/02/21	R204 2012/08/02			Bond Future	7.5970	7.6230	0.342	0.0000	0.0000	0
2012/02/21	R204 2012/08/02	8.50	Call	Bond Future	5,271.0000	5,164.0000	(2.030)	0	0	0
2012/02/21	R204 2012/08/02	8.50	Put	Bond Future	842.0000	866.0000	2.850	0	0	0
2012/02/21	R204 2012/08/02	8.55	Call	Bond Future	5,457.0000	5,349.0000	(1.979)	0	0	0
2012/02/21	R204 2012/08/02	8.55	Put	Bond Future	790.0000	813.0000	2.911	0	0	0
2012/02/21	R204 2012/08/02	8.45	Call	Bond Future	5,086.0000	4,981.0000	(2.064)	0	0	0
2012/02/21	R204 2012/08/02	8.45	Put	Bond Future	896.0000	922.0000	2.902	0	0	0

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2012/02/21	R204 2012/11/01			Bond Future	7.6640	7.6920	0.365	0.0000	0.0000	0
2012/02/21	R204 2012/11/01	8.00	Call	Bond Future	3,784.0000	3,697.0000	(2.299)	0	0	0
2012/02/21	R204 2012/11/01	8.00	Put	Bond Future	2,166.0000	2,215.0000	2.262	0	0	0
2012/02/21	R204 2012/11/01	8.05	Call	Bond Future	3,930.0000	3,841.0000	(2.265)	0	0	0
2012/02/21	R204 2012/11/01	8.05	Put	Bond Future	2,073.0000	2,121.0000	2.315	0	0	0
2012/02/21	R204 2012/11/01	7.95	Call	Bond Future	3,642.0000	3,557.0000	(2.334)	0	0	0
2012/02/21	R204 2012/11/01	7.95	Put	Bond Future	2,262.0000	2,313.0000	2.255	0	0	0
2012/02/21	R204 2013/02/07			Bond Future	7.7270	7.7570	0.388	0.0000	0.0000	0
2012/02/21	R204 2013/02/07	8.00	Call	Bond Future	3,974.0000	3,888.0000	(2.164)	0	0	0
2012/02/21	R204 2013/02/07	8.00	Put	Bond Future	2,707.0000	2,761.0000	1.995	0	0	0
2012/02/21	R204 2013/02/07	8.05	Call	Bond Future	4,109.0000	4,022.0000	(2.117)	0	0	0
2012/02/21	R204 2013/02/07	8.05	Put	Bond Future	2,612.0000	2,665.0000	2.029	0	0	0
2012/02/21	R204 2013/02/07	7.95	Call	Bond Future	3,840.0000	3,757.0000	(2.161)	0	0	0
2012/02/21	R204 2013/02/07	7.95	Put	Bond Future	2,804.0000	2,861.0000	2.033	0	0	0
2012/02/21	R206 2012/05/03			Bond Future	6.0060	6.0000	(0.100)	0.0000	0.0000	300
2012/02/21	R206 2012/05/03	7.50	Call	Bond Future	2,366.0000	2,376.0000	0.423	0	0	0
2012/02/21	R206 2012/05/03	7.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/21	R206 2012/05/03	7.55	Call	Bond Future	2,444.0000	2,454.0000	0.409	0	0	0
2012/02/21	R206 2012/05/03	7.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/21	R206 2012/05/03	7.45	Call	Bond Future	2,288.0000	2,298.0000	0.437	0	0	0
2012/02/21	R206 2012/05/03	7.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/21	R206 2012/08/02			Bond Future	6.0030	5.9970	(0.100)	0.0000	0.0000	0
2012/02/21	R206 2012/08/02	7.25	Call	Bond Future	1,744.0000	1,751.0000	0.401	0	0	0
2012/02/21	R206 2012/08/02	7.25	Put	Bond Future	46.0000	44.0000	(4.348)	0	0	0
2012/02/21	R206 2012/08/02	7.30	Call	Bond Future	1,806.0000	1,813.0000	0.388	0	0	0
2012/02/21	R206 2012/08/02	7.30	Put	Bond Future	40.0000	39.0000	(2.500)	0	0	0
2012/02/21	R206 2012/08/02	7.20	Call	Bond Future	1,682.0000	1,689.0000	0.416	0	0	0
2012/02/21	R206 2012/08/02	7.20	Put	Bond Future	51.0000	50.0000	(1.961)	0	0	0
2012/02/21	R206 2012/11/01			Bond Future	5.9330	5.9250	(0.135)	0.0000	0.0000	0
2012/02/21	R206 2012/11/01	6.00	Call	Bond Future	532.0000	536.0000	0.752	0	0	0
2012/02/21	R206 2012/11/01	6.00	Put	Bond Future	455.0000	450.0000	(1.099)	0	0	0
2012/02/21	R206 2012/11/01	6.05	Call	Bond Future	564.0000	568.0000	0.709	0	0	0
2012/02/21	R206 2012/11/01	6.05	Put	Bond Future	430.0000	424.0000	(1.395)	0	0	0
2012/02/21	R206 2012/11/01	5.95	Call	Bond Future	501.0000	505.0000	0.798	0	0	0

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2012/02/21	R206 2012/11/01	5.95	Put	Bond Future	481.0000	476.0000	(1.040)	0	0	0
2012/02/21	R206 2013/02/07			Bond Future	5.7310	5.7230	(0.140)	0.0000	0.0000	0
2012/02/21	R206 2013/02/07	6.00	Call	Bond Future	587.0000	591.0000	0.681	0	0	0
2012/02/21	R206 2013/02/07	6.00	Put	Bond Future	346.0000	343.0000	(0.867)	0	0	0
2012/02/21	R206 2013/02/07	6.05	Call	Bond Future	614.0000	618.0000	0.651	0	0	0
2012/02/21	R206 2013/02/07	6.05	Put	Bond Future	328.0000	325.0000	(0.915)	0	0	0
2012/02/21	R206 2013/02/07	5.95	Call	Bond Future	561.0000	564.0000	0.535	0	0	0
2012/02/21	R206 2013/02/07	5.95	Put	Bond Future	365.0000	360.0000	(1.370)	0	0	0
2012/02/21	R207 2012/05/03			Bond Future	7.7640	7.7940	0.386	0.0000	0.0000	24,915
2012/02/21	R207 2012/05/03	8.75	Call	Bond Future	5,464.0000	5,305.0000	(2.910)	0	0	0
2012/02/21	R207 2012/05/03	8.75	Put	Bond Future	129.0000	137.0000	6.202	0	0	0
2012/02/21	R207 2012/05/03	8.80	Call	Bond Future	5,705.0000	5,545.0000	(2.805)	0	0	0
2012/02/21	R207 2012/05/03	8.80	Put	Bond Future	109.0000	117.0000	7.339	0	0	0
2012/02/21	R207 2012/05/03	8.70	Call	Bond Future	5,222.0000	5,065.0000	(3.007)	0	0	0
2012/02/21	R207 2012/05/03	8.70	Put	Bond Future	148.0000	159.0000	7.432	0	0	0
2012/02/21	R207 2012/05/03	7.45	Put	Bond Future	2,471.0000	2,579.0000	4.371	0	0	0
2012/02/21	R207 2012/05/03	7.45	Call	Bond Future	691.0000	631.0000	(8.683)	0	0	2,400
2012/02/21	R207 2012/05/03	7.65	Put	Bond Future	1,757.0000	1,844.0000	4.952	0	0	0
2012/02/21	R207 2012/05/03	7.65	Call	Bond Future	1,115.0000	1,034.0000	(7.265)	0	0	800
2012/02/21	R207 2012/05/03	8.00	Call	Bond Future	2,185.0000	2,068.0000	(5.355)	0	0	0
2012/02/21	R207 2012/05/03	8.00	Put	Bond Future	873.0000	924.0000	5.842	0	0	800
2012/02/21	R207 2012/05/03	8.30	Call	Bond Future	3,380.0000	3,240.0000	(4.142)	0	0	0
2012/02/21	R207 2012/05/03	8.30	Put	Bond Future	433.0000	461.0000	6.467	0	0	2,400
2012/02/21	R207 2012/08/02			Bond Future	7.8410	7.8720	0.395	0.0000	0.0000	0
2012/02/21	R207 2012/08/02	8.75	Call	Bond Future	5,759.0000	5,623.0000	(2.362)	0	0	0
2012/02/21	R207 2012/08/02	8.75	Put	Bond Future	966.0000	998.0000	3.313	0	0	0
2012/02/21	R207 2012/08/02	8.80	Call	Bond Future	5,957.0000	5,819.0000	(2.317)	0	0	0
2012/02/21	R207 2012/08/02	8.80	Put	Bond Future	909.0000	939.0000	3.300	0	0	0
2012/02/21	R207 2012/08/02	8.70	Call	Bond Future	5,563.0000	5,429.0000	(2.409)	0	0	0
2012/02/21	R207 2012/08/02	8.70	Put	Bond Future	1,025.0000	1,060.0000	3.415	0	0	0
2012/02/21	R207 2012/11/01			Bond Future	7.9080	7.9410	0.417	0.0000	0.0000	0
2012/02/21	R207 2012/11/01	8.25	Call	Bond Future	4,228.0000	4,117.0000	(2.625)	0	0	0
2012/02/21	R207 2012/11/01	8.25	Put	Bond Future	2,441.0000	2,504.0000	2.581	0	0	0
2012/02/21	R207 2012/11/01	8.30	Call	Bond Future	4,384.0000	4,272.0000	(2.555)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/02/21	R207 2012/11/01	8.30	Put	Bond Future	2,339.0000	2,401.0000	2.651	0	0	0
2012/02/21	R207 2012/11/01	8.20	Call	Bond Future	4,074.0000	3,965.0000	(2.676)	0	0	0
2012/02/21	R207 2012/11/01	8.20	Put	Bond Future	2,545.0000	2,611.0000	2.593	0	0	0
2012/02/21	R207 2013/02/07			Bond Future	7.9740	8.0090	0.439	0.0000	0.0000	0
2012/02/21	R207 2013/02/07	8.25	Call	Bond Future	4,464.0000	4,356.0000	(2.419)	0	0	0
2012/02/21	R207 2013/02/07	8.25	Put	Bond Future	3,064.0000	3,135.0000	2.317	0	0	0
2012/02/21	R207 2013/02/07	8.30	Call	Bond Future	4,610.0000	4,500.0000	(2.386)	0	0	0
2012/02/21	R207 2013/02/07	8.30	Put	Bond Future	2,959.0000	3,028.0000	2.332	0	0	0
2012/02/21	R207 2013/02/07	8.20	Call	Bond Future	4,319.0000	4,213.0000	(2.454)	0	0	0
2012/02/21	R207 2013/02/07	8.20	Put	Bond Future	3,171.0000	3,244.0000	2.302	0	0	0
2012/02/21	R208 2012/05/03			Bond Future	7.8470	7.8820	0.446	0.0000	0.0000	9,194
2012/02/21	R208 2012/05/03	9.00	Call	Bond Future	6,730.0000	6,526.0000	(3.031)	0	0	0
2012/02/21	R208 2012/05/03	9.00	Put	Bond Future	83.0000	90.0000	8.434	0	0	0
2012/02/21	R208 2012/05/03	9.05	Call	Bond Future	6,991.0000	6,786.0000	(2.932)	0	0	0
2012/02/21	R208 2012/05/03	9.05	Put	Bond Future	70.0000	76.0000	8.571	0	0	0
2012/02/21	R208 2012/05/03	8.95	Call	Bond Future	6,468.0000	6,265.0000	(3.139)	0	0	0
2012/02/21	R208 2012/05/03	8.95	Put	Bond Future	97.0000	105.0000	8.247	0	0	0
2012/02/21	R208 2012/05/03	7.50	Put	Bond Future	2,809.0000	2,951.0000	5.055	0	0	0
2012/02/21	R208 2012/05/03	7.50	Call	Bond Future	683.0000	614.0000	(10.102)	0	0	3,000
2012/02/21	R208 2012/05/03	7.70	Put	Bond Future	2,010.0000	2,125.0000	5.721	0	0	0
2012/02/21	R208 2012/05/03	7.70	Call	Bond Future	1,117.0000	1,021.0000	(8.594)	0	0	1,000
2012/02/21	R208 2012/05/03	8.05	Call	Bond Future	2,219.0000	2,078.0000	(6.354)	0	0	0
2012/02/21	R208 2012/05/03	8.05	Put	Bond Future	1,003.0000	1,073.0000	6.979	0	0	1,000
2012/02/21	R208 2012/05/03	8.35	Call	Bond Future	3,478.0000	3,306.0000	(4.945)	0	0	0
2012/02/21	R208 2012/05/03	8.35	Put	Bond Future	502.0000	541.0000	7.769	0	0	3,000
2012/02/21	R208 2012/08/02			Bond Future	7.9170	7.9540	0.467	0.0000	0.0000	0
2012/02/21	R208 2012/08/02	8.75	Call	Bond Future	5,927.0000	5,757.0000	(2.868)	0	0	0
2012/02/21	R208 2012/08/02	8.75	Put	Bond Future	1,176.0000	1,224.0000	4.082	0	0	0
2012/02/21	R208 2012/08/02	8.80	Call	Bond Future	6,135.0000	5,963.0000	(2.804)	0	0	0
2012/02/21	R208 2012/08/02	8.80	Put	Bond Future	1,109.0000	1,154.0000	4.058	0	0	0
2012/02/21	R208 2012/08/02	8.70	Call	Bond Future	5,722.0000	5,554.0000	(2.936)	0	0	0
2012/02/21	R208 2012/08/02	8.70	Put	Bond Future	1,247.0000	1,297.0000	4.010	0	0	0
2012/02/21	R208 2012/11/01			Bond Future	7.9820	8.0210	0.489	0.0000	0.0000	0
2012/02/21	R208 2012/11/01	8.25	Call	Bond Future	4,390.0000	4,253.0000	(3.121)	0	0	0

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2012/02/21	R208 2012/11/01	8.25	Put	Bond Future	2,865.0000	2,952.0000	3.037	0	0	0
2012/02/21	R208 2012/11/01	8.30	Call	Bond Future	4,555.0000	4,415.0000	(3.074)	0	0	0
2012/02/21	R208 2012/11/01	8.30	Put	Bond Future	2,748.0000	2,832.0000	3.057	0	0	0
2012/02/21	R208 2012/11/01	8.20	Call	Bond Future	4,228.0000	4,093.0000	(3.193)	0	0	0
2012/02/21	R208 2012/11/01	8.20	Put	Bond Future	2,985.0000	3,074.0000	2.982	0	0	0
2012/02/21	R208 2013/02/07			Bond Future	8.0450	8.0850	0.497	0.0000	0.0000	0
2012/02/21	R208 2013/02/07	8.00	Call	Bond Future	3,965.0000	3,846.0000	(3.001)	0	0	0
2012/02/21	R208 2013/02/07	8.00	Put	Bond Future	4,217.0000	4,322.0000	2.490	0	0	0
2012/02/21	R208 2013/02/07	8.05	Call	Bond Future	4,109.0000	3,987.0000	(2.969)	0	0	0
2012/02/21	R208 2013/02/07	8.05	Put	Bond Future	4,081.0000	4,183.0000	2.499	0	0	0
2012/02/21	R208 2013/02/07	7.95	Call	Bond Future	3,828.0000	3,711.0000	(3.056)	0	0	0
2012/02/21	R208 2013/02/07	7.95	Put	Bond Future	4,362.0000	4,469.0000	2.453	0	0	0
2012/02/21	R209 2012/05/03			Bond Future	8.7380	8.7840	0.526	0.0000	0.0000	2,042
2012/02/21	R209 2012/05/03	9.00	Call	Bond Future	3,435.0000	3,186.0000	(7.249)	0	0	0
2012/02/21	R209 2012/05/03	9.00	Put	Bond Future	1,392.0000	1,508.0000	8.333	0	0	0
2012/02/21	R209 2012/05/03	9.05	Call	Bond Future	3,686.0000	3,427.0000	(7.027)	0	0	0
2012/02/21	R209 2012/05/03	9.05	Put	Bond Future	1,263.0000	1,369.0000	8.393	0	0	0
2012/02/21	R209 2012/05/03	8.95	Call	Bond Future	3,193.0000	2,952.0000	(7.548)	0	0	0
2012/02/21	R209 2012/05/03	8.95	Put	Bond Future	1,533.0000	1,657.0000	8.089	0	0	0
2012/02/21	R209 2012/08/02			Bond Future	8.8010	8.8480	0.534	0.0000	0.0000	0
2012/02/21	R209 2012/08/02	9.25	Call	Bond Future	6,222.0000	5,972.0000	(4.018)	0	0	0
2012/02/21	R209 2012/08/02	9.25	Put	Bond Future	2,815.0000	2,934.0000	4.227	0	0	0
2012/02/21	R209 2012/08/02	9.30	Call	Bond Future	6,452.0000	6,197.0000	(3.952)	0	0	0
2012/02/21	R209 2012/08/02	9.30	Put	Bond Future	2,681.0000	2,795.0000	4.252	0	0	0
2012/02/21	R209 2012/08/02	9.20	Call	Bond Future	5,995.0000	5,749.0000	(4.103)	0	0	0
2012/02/21	R209 2012/08/02	9.20	Put	Bond Future	2,955.0000	3,078.0000	4.162	0	0	0
2012/02/21	R209 2012/11/01			Bond Future	8.8610	8.9090	0.542	0.0000	0.0000	0
2012/02/21	R209 2012/11/01	9.00	Call	Bond Future	5,888.0000	5,668.0000	(3.736)	0	0	0
2012/02/21	R209 2012/11/01	9.00	Put	Bond Future	4,819.0000	4,971.0000	3.154	0	0	0
2012/02/21	R209 2012/11/01	9.05	Call	Bond Future	6,091.0000	5,867.0000	(3.678)	0	0	0
2012/02/21	R209 2012/11/01	9.05	Put	Bond Future	4,643.0000	4,791.0000	3.188	0	0	0
2012/02/21	R209 2012/11/01	8.95	Call	Bond Future	5,693.0000	5,477.0000	(3.794)	0	0	0
2012/02/21	R209 2012/11/01	8.95	Put	Bond Future	5,005.0000	5,162.0000	3.137	0	0	0
2012/02/21	R209 2013/02/07			Bond Future	8.9200	8.9700	0.561	0.0000	0.0000	0

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2012/02/21	R209 2013/02/07	9.00	Call	Bond Future	6,559.0000	6,338.0000	(3.369)	0	0	0
2012/02/21	R209 2013/02/07	9.00	Put	Bond Future	5,948.0000	6,110.0000	2.724	0	0	0
2012/02/21	R209 2013/02/07	9.05	Call	Bond Future	6,755.0000	6,531.0000	(3.316)	0	0	0
2012/02/21	R209 2013/02/07	9.05	Put	Bond Future	5,765.0000	5,925.0000	2.775	0	0	0
2012/02/21	R209 2013/02/07	8.95	Call	Bond Future	6,370.0000	6,154.0000	(3.391)	0	0	0
2012/02/21	R209 2013/02/07	8.95	Put	Bond Future	6,140.0000	6,307.0000	2.720	0	0	0
2012/02/21	R210 2012/05/03			Bond Future	139.2421	139.7019	0.330	0.0000	0.0000	840
2012/02/21	R210 2012/05/03	139.00	Call	Bond Future	242.0000	702.0000	190.083	0	0	0
2012/02/21	R210 2012/05/03	139.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/21	R210 2012/05/03	139.05	Call	Bond Future	192.0000	652.0000	239.583	0	0	0
2012/02/21	R210 2012/05/03	139.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/21	R210 2012/05/03	138.95	Call	Bond Future	292.0000	752.0000	157.534	0	0	0
2012/02/21	R210 2012/05/03	138.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/21	R211 2012/05/03			Bond Future	118.3988	118.3940	(0.004)	0.0000	0.0000	480
2012/02/21	R211 2012/05/03	118.20	Call	Bond Future	199.0000	194.0000	(2.513)	0	0	0
2012/02/21	R211 2012/05/03	118.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/21	R211 2012/05/03	118.25	Call	Bond Future	149.0000	144.0000	(3.356)	0	0	0
2012/02/21	R211 2012/05/03	118.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/21	R211 2012/05/03	118.15	Call	Bond Future	249.0000	244.0000	(2.008)	0	0	0
2012/02/21	R211 2012/05/03	118.15	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/21	R212 2012/05/03			Bond Future	115.9550	115.9542	(0.001)	0.0000	0.0000	2,842
2012/02/21	R212 2012/05/03	115.30	Call	Bond Future	655.0000	654.0000	(0.153)	0	0	0
2012/02/21	R212 2012/05/03	115.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/21	R212 2012/05/03	115.35	Call	Bond Future	605.0000	604.0000	(0.165)	0	0	0
2012/02/21	R212 2012/05/03	115.35	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/21	R212 2012/05/03	115.25	Call	Bond Future	705.0000	704.0000	(0.142)	0	0	0
2012/02/21	R212 2012/05/03	115.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/21	R213 2012/05/03			Bond Future	8.6860	8.7050	0.219	0.0000	0.0000	995
2012/02/21	R213 2012/05/03	9.25	Call	Bond Future	5,143.0000	5,010.0000	(2.586)	0	0	0
2012/02/21	R213 2012/05/03	9.25	Put	Bond Future	746.0000	767.0000	2.815	0	0	0
2012/02/21	R213 2012/05/03	9.30	Call	Bond Future	5,438.0000	5,303.0000	(2.483)	0	0	0
2012/02/21	R213 2012/05/03	9.30	Put	Bond Future	668.0000	687.0000	2.844	0	0	0

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2012/02/21	R213 2012/05/03	9.20	Call	Bond Future	4,852.0000	4,722.0000	(2.679)	0	0	0
2012/02/21	R213 2012/05/03	9.20	Put	Bond Future	831.0000	855.0000	2.888	0	0	0
2012/02/21	R213 2012/08/02			Bond Future	8.7520	8.7730	0.240	0.0000	0.0000	0
2012/02/21	R213 2012/08/02	9.25	Call	Bond Future	6,593.0000	6,470.0000	(1.866)	0	0	0
2012/02/21	R213 2012/08/02	9.25	Put	Bond Future	2,744.0000	2,789.0000	1.640	0	0	0
2012/02/21	R213 2012/08/02	9.30	Call	Bond Future	6,833.0000	6,708.0000	(1.829)	0	0	0
2012/02/21	R213 2012/08/02	9.30	Put	Bond Future	2,613.0000	2,656.0000	1.646	0	0	0
2012/02/21	R213 2012/08/02	9.20	Call	Bond Future	6,355.0000	6,234.0000	(1.904)	0	0	0
2012/02/21	R213 2012/08/02	9.20	Put	Bond Future	2,881.0000	2,928.0000	1.631	0	0	0
2012/02/21	R213 2012/11/01			Bond Future	8.8170	8.8380	0.238	0.0000	0.0000	0
2012/02/21	R213 2012/11/01	9.00	Call	Bond Future	6,112.0000	6,006.0000	(1.734)	0	0	0
2012/02/21	R213 2012/11/01	9.00	Put	Bond Future	4,685.0000	4,745.0000	1.281	0	0	0
2012/02/21	R213 2012/11/01	9.05	Call	Bond Future	6,322.0000	6,215.0000	(1.693)	0	0	0
2012/02/21	R213 2012/11/01	9.05	Put	Bond Future	4,512.0000	4,570.0000	1.285	0	0	0
2012/02/21	R213 2012/11/01	8.95	Call	Bond Future	5,909.0000	5,806.0000	(1.743)	0	0	0
2012/02/21	R213 2012/11/01	8.95	Put	Bond Future	4,868.0000	4,931.0000	1.294	0	0	0
2012/02/21	R213 2013/02/07			Bond Future	8.8840	8.9060	0.248	0.0000	0.0000	0
2012/02/21	R213 2013/02/07	9.00	Call	Bond Future	6,725.0000	6,621.0000	(1.546)	0	0	0
2012/02/21	R213 2013/02/07	9.00	Put	Bond Future	5,829.0000	5,896.0000	1.149	0	0	0
2012/02/21	R213 2013/02/07	9.05	Call	Bond Future	6,927.0000	6,822.0000	(1.516)	0	0	0
2012/02/21	R213 2013/02/07	9.05	Put	Bond Future	5,649.0000	5,715.0000	1.168	0	0	0
2012/02/21	R213 2013/02/07	8.95	Call	Bond Future	6,530.0000	6,428.0000	(1.562)	0	0	0
2012/02/21	R213 2013/02/07	8.95	Put	Bond Future	6,019.0000	6,088.0000	1.146	0	0	0
Total										387097.00