



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 20/03/2012

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
2012/03/20	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/20	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/20	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/20	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/20	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/20	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/20	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/20	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/20	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/20	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/20	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/20	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/20	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/20	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/20	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2012/03/20	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/20	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/20	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/20	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/20	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/20	AL7T 2012/05/03			Index Future	420.5300	418.1820	(0.558)	0.0000	0.0000	16
2012/03/20	AL7T 2012/08/02			Index Future	426.6500	424.2620	(0.560)	0.0000	0.0000	0
2012/03/20	ALBI 2012/05/03			Index Future	382.6590	380.4980	(0.565)	0.0000	0.0000	897
2012/03/20	ALBI 2012/08/02			Index Future	388.2270	386.0300	(0.566)	0.0000	0.0000	118
2012/03/20	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/20	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/20	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/20	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/20	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/20	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/20	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/20	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/20	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/20	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/20	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/20	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0

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2012/03/20	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/20	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/20	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/20	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/20	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/20	CAAN 2012/03/30			Can-Do Future	0.0047	0.0443	842.553	0.0000	0.0000	0
2012/03/20	CAAO 2012/03/30			Can-Do Future	0.2213	0.0672	(69.634)	0.0000	0.0000	100,000
2012/03/20	CAAW2012/04/20			Any day expiry	7.5774	7.6508	0.969	0.0000	0.0000	0
2012/03/20	CAAW2012/04/20	8.10	Call	Any day expiry	25.0000	31.0000	24.000	0	0	0
2012/03/20	CAAW2012/04/20	8.10	Put	Any day expiry	548.0000	480.0000	(12.409)	0	0	0
2012/03/20	CAAW2012/04/20	8.15	Call	Any day expiry	21.0000	27.0000	28.571	0	0	0
2012/03/20	CAAW2012/04/20	8.15	Put	Any day expiry	594.0000	526.0000	(11.448)	0	0	0
2012/03/20	CAAW2012/04/20	8.05	Call	Any day expiry	29.0000	36.0000	24.138	0	0	0
2012/03/20	CAAW2012/04/20	8.05	Put	Any day expiry	502.0000	435.0000	(13.347)	0	0	0
2012/03/20	CAAX 2012/03/30			Can-Do Future	0.0076	0.0849	1017.105	0.0000	0.0000	12,500
2012/03/20	CAAY 2012/04/30			Can-Do Future	0.0365	0.1406	285.205	0.0000	0.0000	12,500
2012/03/20	CAAZ 2012/06/18			Can-Do Future	0.0732	0.1763	140.847	0.0000	0.0000	5,670
2012/03/20	CABA 2012/06/18			Can-Do Future	0.1020	0.0954	(6.471)	0.0000	0.0000	8,000
2012/03/20	CABB 2012/06/18			Can-Do Future	0.1030	0.1050	1.942	0.0000	0.0000	8,000
2012/03/20	CABC 2012/06/18			Can-Do Future	0.0000	0.0897	100.000	0.0000	0.0000	16,000
2012/03/20	CABD 2012/06/18			Can-Do Future	0.0391	0.0469	19.949	0.0000	0.0000	16,000
2012/03/20	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	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
2012/03/20	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/20	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/20	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/20	DAAA 2012/03/29			Any day expiry	7.5532	7.6266	0.972	0.0000	0.0000	0
2012/03/20	DAAA 2012/03/29	7.90	Call	Any day expiry	8.0000	12.0000	50.000	0	0	0
2012/03/20	DAAA 2012/03/29	7.90	Put	Any day expiry	355.0000	285.0000	(19.718)	0	0	0
2012/03/20	DAAA 2012/03/29	7.95	Call	Any day expiry	5.0000	9.0000	80.000	0	0	0
2012/03/20	DAAA 2012/03/29	7.95	Put	Any day expiry	402.0000	332.0000	(17.413)	0	0	0
2012/03/20	DAAA 2012/03/29	7.85	Call	Any day expiry	11.0000	17.0000	54.545	0	0	0
2012/03/20	DAAA 2012/03/29	7.85	Put	Any day expiry	308.0000	240.0000	(22.078)	0	0	0
2012/03/20	GOVI 2012/05/03			GOVI	383.6410	381.5530	(0.544)	0.0000	0.0000	193
2012/03/20	GOVI 2012/05/03	382.00	Call	GOVI	16,410.0000	0.0000	(100.000)	0	0	0
2012/03/20	GOVI 2012/05/03	382.00	Put	GOVI	0.0000	4,470.0000	100.000	0	0	0
2012/03/20	GOVI 2012/05/03	382.01	Call	GOVI	16,310.0000	0.0000	(100.000)	0	0	0
2012/03/20	GOVI 2012/05/03	382.01	Put	GOVI	0.0000	4,570.0000	100.000	0	0	0
2012/03/20	GOVI 2012/05/03	381.99	Call	GOVI	16,510.0000	0.0000	(100.000)	0	0	0
2012/03/20	GOVI 2012/05/03	381.99	Put	GOVI	0.0000	4,370.0000	100.000	0	0	0
2012/03/20	GOVI 2012/08/02			GOVI	389.2240	387.1000	(0.546)	0.0000	0.0000	0
2012/03/20	GOVI 2012/08/02	390.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2012/03/20	GOVI 2012/08/02	390.00	Put	GOVI	7,760.0000	29,000.0000	273.711	0	0	0
2012/03/20	GOVI 2012/08/02	390.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2012/03/20	GOVI 2012/08/02	390.01	Put	GOVI	7,860.0000	29,100.0000	270.229	0	0	0
2012/03/20	GOVI 2012/08/02	389.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2012/03/20	GOVI 2012/08/02	389.99	Put	GOVI	7,660.0000	28,900.0000	277.285	0	0	0
2012/03/20	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/03/20	IGOV 2012/05/03			Index Future	171.0250	171.0180	(0.004)	0.0000	0.0000	516
2012/03/20	IGOV 2012/08/02			Index Future	173.5140	173.5040	(0.006)	0.0000	0.0000	0
2012/03/20	ILBI 2012/05/03			Index Future	463.7800	463.7800	0.000	0.0000	0.0000	0
2012/03/20	ILBI 2012/08/02			Index Future	470.4110	470.4110	0.000	0.0000	0.0000	152

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2012/03/20	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2012/03/20	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2012/03/20	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2012/03/20	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2012/03/20	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2012/03/20	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2012/03/20	JBAF 2012/03/20			Jibar Tradeable Future	5.6000	5.6000	0.000	0.0000	0.0000	0
2012/03/20	JBAF 2012/04/18			Jibar Tradeable Future	5.6200	5.6300	0.178	0.0000	0.0000	0
2012/03/20	JBAF 2012/05/16			Jibar Tradeable Future	5.6400	5.6500	0.177	0.0000	0.0000	0
2012/03/20	JBAF 2012/06/20			Jibar Tradeable Future	5.6600	5.6900	0.530	0.0000	0.0000	2,890
2012/03/20	JBAF 2012/07/18			Jibar Tradeable Future	5.6900	5.7500	1.054	0.0000	0.0000	0
2012/03/20	JBAF 2012/08/15			Jibar Tradeable Future	5.7200	5.7800	1.049	0.0000	0.0000	0
2012/03/20	JBAF 2012/09/19			Jibar Tradeable Future	5.7700	5.8400	1.213	0.0000	0.0000	44,760
2012/03/20	JBAF 2012/12/19			Jibar Tradeable Future	6.0000	6.0700	1.167	0.0000	0.0000	840
2012/03/20	JBAF 2013/03/20			Jibar Tradeable Future	6.2300	6.3000	1.124	0.0000	0.0000	790
2012/03/20	JBAF 2013/06/19			Jibar Tradeable Future	6.4700	6.5400	1.082	0.0000	0.0000	500
2012/03/20	JBAF 2013/09/18			Jibar Tradeable Future	6.7100	6.7700	0.894	0.0000	0.0000	1,700
2012/03/20	JBAF 2013/12/18			Jibar Tradeable Future	6.9400	7.0100	1.009	0.0000	0.0000	2,000
2012/03/20	R157 2012/05/03			Bond Future	6.8890	6.9850	1.394	0.0000	0.0000	11,534
2012/03/20	R157 2012/05/03	8.25	Call	Bond Future	4,392.0000	4,076.0000	(7.195)	0	0	0
2012/03/20	R157 2012/05/03	8.25	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2012/03/20	R157 2012/05/03	8.30	Call	Bond Future	4,549.0000	4,233.0000	(6.947)	0	0	0
2012/03/20	R157 2012/05/03	8.30	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2012/03/20	R157 2012/05/03	8.20	Call	Bond Future	4,234.0000	3,918.0000	(7.463)	0	0	0
2012/03/20	R157 2012/05/03	8.20	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2012/03/20	R157 2012/05/03	6.25	Put	Bond Future	2,165.0000	2,467.0000	13.949	0	0	0
2012/03/20	R157 2012/05/03	6.25	Call	Bond Future	30.0000	15.0000	(50.000)	0	0	1,500
2012/03/20	R157 2012/05/03	6.50	Call	Bond Future	119.0000	71.0000	(40.336)	0	0	0
2012/03/20	R157 2012/05/03	6.50	Put	Bond Future	1,413.0000	1,682.0000	19.038	0	0	1,500
2012/03/20	R157 2012/05/03	6.75	Call	Bond Future	341.0000	233.0000	(31.672)	0	0	0

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2012/03/20	R157 2012/05/03	6.75	Put	Bond Future	801.0000	1,010.0000	26.092	0	0	1,500
2012/03/20	R157 2012/08/02			Bond Future	6.9820	7.0880	1.518	0.0000	0.0000	0
2012/03/20	R157 2012/08/02	8.00	Call	Bond Future	3,275.0000	3,000.0000	(8.397)	0	0	0
2012/03/20	R157 2012/08/02	8.00	Put	Bond Future	216.0000	265.0000	22.685	0	0	0
2012/03/20	R157 2012/08/02	8.05	Call	Bond Future	3,402.0000	3,123.0000	(8.201)	0	0	0
2012/03/20	R157 2012/08/02	8.05	Put	Bond Future	196.0000	240.0000	22.449	0	0	0
2012/03/20	R157 2012/08/02	7.95	Call	Bond Future	3,150.0000	2,879.0000	(8.603)	0	0	0
2012/03/20	R157 2012/08/02	7.95	Put	Bond Future	239.0000	292.0000	22.176	0	0	0
2012/03/20	R157 2012/11/01			Bond Future	7.0570	7.1750	1.672	0.0000	0.0000	0
2012/03/20	R157 2012/11/01	7.00	Call	Bond Future	1,262.0000	1,105.0000	(12.441)	0	0	0
2012/03/20	R157 2012/11/01	7.00	Put	Bond Future	1,422.0000	1,596.0000	12.236	0	0	0
2012/03/20	R157 2012/11/01	7.05	Call	Bond Future	1,334.0000	1,171.0000	(12.219)	0	0	0
2012/03/20	R157 2012/11/01	7.05	Put	Bond Future	1,354.0000	1,521.0000	12.334	0	0	0
2012/03/20	R157 2012/11/01	6.95	Call	Bond Future	1,192.0000	1,040.0000	(12.752)	0	0	0
2012/03/20	R157 2012/11/01	6.95	Put	Bond Future	1,493.0000	1,672.0000	11.989	0	0	0
2012/03/20	R157 2013/02/07			Bond Future	7.1320	7.2620	1.823	0.0000	0.0000	0
2012/03/20	R157 2013/02/07	6.75	Call	Bond Future	980.0000	853.0000	(12.959)	0	0	0
2012/03/20	R157 2013/02/07	6.75	Put	Bond Future	1,956.0000	2,159.0000	10.378	0	0	0
2012/03/20	R157 2013/02/07	6.80	Call	Bond Future	1,032.0000	901.0000	(12.694)	0	0	0
2012/03/20	R157 2013/02/07	6.80	Put	Bond Future	1,880.0000	2,078.0000	10.532	0	0	0
2012/03/20	R157 2013/02/07	6.70	Call	Bond Future	929.0000	806.0000	(13.240)	0	0	0
2012/03/20	R157 2013/02/07	6.70	Put	Bond Future	2,034.0000	2,240.0000	10.128	0	0	0
2012/03/20	R186 2012/05/03			Bond Future	8.4650	8.5740	1.288	0.0000	0.0000	29,388
2012/03/20	R186 2012/05/03	9.00	Call	Bond Future	5,302.0000	4,474.0000	(15.617)	0	0	0
2012/03/20	R186 2012/05/03	9.00	Put	Bond Future	479.0000	658.0000	37.370	0	0	0
2012/03/20	R186 2012/05/03	9.05	Call	Bond Future	5,670.0000	4,820.0000	(14.991)	0	0	0
2012/03/20	R186 2012/05/03	9.05	Put	Bond Future	412.0000	568.0000	37.864	0	0	0
2012/03/20	R186 2012/05/03	8.95	Call	Bond Future	4,942.0000	4,137.0000	(16.289)	0	0	0
2012/03/20	R186 2012/05/03	8.95	Put	Bond Future	558.0000	759.0000	36.022	0	0	0
2012/03/20	R186 2012/05/03	7.90	Put	Bond Future	5,769.0000	6,645.0000	15.185	0	0	0
2012/03/20	R186 2012/05/03	7.90	Call	Bond Future	345.0000	215.0000	(37.681)	0	0	2,250
2012/03/20	R186 2012/05/03	8.20	Put	Bond Future	3,484.0000	4,191.0000	20.293	0	0	0
2012/03/20	R186 2012/05/03	8.20	Call	Bond Future	984.0000	684.0000	(30.488)	0	0	750
2012/03/20	R186 2012/05/03	8.50	Call	Bond Future	2,176.0000	1,657.0000	(23.851)	0	0	0

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2012/03/20	R186 2012/05/03	8.50	Put	Bond Future	1,851.0000	2,339.0000	26.364	0	0	750
2012/03/20	R186 2012/05/03	8.85	Call	Bond Future	4,248.0000	3,494.0000	(17.750)	0	0	0
2012/03/20	R186 2012/05/03	8.85	Put	Bond Future	748.0000	1,001.0000	33.824	0	0	2,250
2012/03/20	R186 2012/08/02			Bond Future	8.5460	8.6590	1.322	8.6930	8.6930	430
2012/03/20	R186 2012/08/02	8.75	Call	Bond Future	5,353.0000	4,757.0000	(11.134)	0	0	0
2012/03/20	R186 2012/08/02	8.75	Put	Bond Future	3,515.0000	3,942.0000	12.148	0	0	0
2012/03/20	R186 2012/08/02	8.80	Call	Bond Future	5,612.0000	5,000.0000	(10.905)	0	0	0
2012/03/20	R186 2012/08/02	8.80	Put	Bond Future	3,330.0000	3,741.0000	12.342	0	0	0
2012/03/20	R186 2012/08/02	8.70	Call	Bond Future	5,098.0000	4,518.0000	(11.377)	0	0	0
2012/03/20	R186 2012/08/02	8.70	Put	Bond Future	3,707.0000	4,150.0000	11.950	0	0	0
2012/03/20	R186 2012/08/02	8.25	Put	Bond Future	5,862.0000	6,462.0000	10.235	0	0	0
2012/03/20	R186 2012/08/02	8.25	Call	Bond Future	3,119.0000	2,695.0000	(13.594)	0	0	8,750
2012/03/20	R186 2012/08/02	8.66	Call	Bond Future	4,899.0000	4,332.0000	(11.574)	0	0	0
2012/03/20	R186 2012/08/02	8.66	Put	Bond Future	3,867.0000	4,323.0000	11.792	0	0	276
2012/03/20	R186 2012/08/02	7.66	Put	Bond Future	9,871.0000	10,659.0000	7.983	0	0	0
2012/03/20	R186 2012/08/02	7.66	Call	Bond Future	1,376.0000	1,141.0000	(17.078)	0	0	276
2012/03/20	R186 2012/08/02	7.76	Put	Bond Future	9,098.0000	9,859.0000	8.364	0	0	0
2012/03/20	R186 2012/08/02	7.76	Call	Bond Future	1,606.0000	1,343.0000	(16.376)	0	0	43
2012/03/20	R186 2012/08/02	8.76	Call	Bond Future	5,404.0000	4,805.0000	(11.084)	0	0	0
2012/03/20	R186 2012/08/02	8.76	Put	Bond Future	3,477.0000	3,901.0000	12.194	0	0	43
2012/03/20	R186 2012/11/01			Bond Future	8.6180	8.7350	1.358	0.0000	0.0000	0
2012/03/20	R186 2012/11/01	8.75	Call	Bond Future	6,171.0000	5,595.0000	(9.334)	0	0	0
2012/03/20	R186 2012/11/01	8.75	Put	Bond Future	4,999.0000	5,463.0000	9.282	0	0	0
2012/03/20	R186 2012/11/01	8.80	Call	Bond Future	6,413.0000	5,823.0000	(9.200)	0	0	0
2012/03/20	R186 2012/11/01	8.80	Put	Bond Future	4,801.0000	5,251.0000	9.373	0	0	0
2012/03/20	R186 2012/11/01	8.70	Call	Bond Future	5,934.0000	5,371.0000	(9.488)	0	0	0
2012/03/20	R186 2012/11/01	8.70	Put	Bond Future	5,204.0000	5,681.0000	9.166	0	0	0
2012/03/20	R186 2013/02/07			Bond Future	8.6910	8.8120	1.392	0.0000	0.0000	0
2012/03/20	R186 2013/02/07	8.50	Call	Bond Future	5,701.0000	5,192.0000	(8.928)	0	0	0
2012/03/20	R186 2013/02/07	8.50	Put	Bond Future	7,395.0000	7,941.0000	7.383	0	0	0
2012/03/20	R186 2013/02/07	8.55	Call	Bond Future	5,914.0000	5,393.0000	(8.810)	0	0	0
2012/03/20	R186 2013/02/07	8.55	Put	Bond Future	7,161.0000	7,695.0000	7.457	0	0	0
2012/03/20	R186 2013/02/07	8.45	Call	Bond Future	5,500.0000	5,003.0000	(9.036)	0	0	0
2012/03/20	R186 2013/02/07	8.45	Put	Bond Future	7,643.0000	8,201.0000	7.301	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
2012/03/20	R189 2012/05/03			Bond Future	215.7034	215.8463	0.066	0.0000	0.0000	0
2012/03/20	R189 2012/05/03	215.00	Call	Bond Future	703.0000	846.0000	20.341	0	0	0
2012/03/20	R189 2012/05/03	215.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/20	R189 2012/05/03	215.05	Call	Bond Future	653.0000	796.0000	21.899	0	0	0
2012/03/20	R189 2012/05/03	215.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/20	R189 2012/05/03	214.95	Call	Bond Future	753.0000	896.0000	18.991	0	0	0
2012/03/20	R189 2012/05/03	214.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/20	R197 2012/05/03			Bond Future	254.1121	254.0813	(0.012)	0.0000	0.0000	999
2012/03/20	R197 2012/05/03	251.00	Call	Bond Future	3,112.0000	3,081.0000	(0.996)	0	0	0
2012/03/20	R197 2012/05/03	251.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/20	R197 2012/05/03	251.05	Call	Bond Future	3,062.0000	3,031.0000	(1.012)	0	0	0
2012/03/20	R197 2012/05/03	251.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/20	R197 2012/05/03	250.95	Call	Bond Future	3,162.0000	3,131.0000	(0.980)	0	0	0
2012/03/20	R197 2012/05/03	250.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/20	R201 2012/05/03			Bond Future	6.2380	6.3250	1.395	0.0000	0.0000	1,658
2012/03/20	R201 2012/05/03	7.75	Call	Bond Future	3,659.0000	3,444.0000	(5.876)	0	0	0
2012/03/20	R201 2012/05/03	7.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/20	R201 2012/05/03	7.80	Call	Bond Future	3,777.0000	3,562.0000	(5.692)	0	0	0
2012/03/20	R201 2012/05/03	7.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/20	R201 2012/05/03	7.70	Call	Bond Future	3,540.0000	3,325.0000	(6.073)	0	0	0
2012/03/20	R201 2012/05/03	7.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/20	R201 2012/08/02			Bond Future	6.2780	6.3770	1.577	0.0000	0.0000	0
2012/03/20	R201 2012/08/02	7.50	Call	Bond Future	2,769.0000	2,564.0000	(7.403)	0	0	0
2012/03/20	R201 2012/08/02	7.50	Put	Bond Future	68.0000	85.0000	25.000	0	0	0
2012/03/20	R201 2012/08/02	7.55	Call	Bond Future	2,869.0000	2,663.0000	(7.180)	0	0	0
2012/03/20	R201 2012/08/02	7.55	Put	Bond Future	59.0000	75.0000	27.119	0	0	0
2012/03/20	R201 2012/08/02	7.45	Call	Bond Future	2,669.0000	2,467.0000	(7.568)	0	0	0
2012/03/20	R201 2012/08/02	7.45	Put	Bond Future	76.0000	97.0000	27.632	0	0	0
2012/03/20	R201 2012/11/01			Bond Future	6.2770	6.3890	1.784	0.0000	0.0000	0
2012/03/20	R201 2012/11/01	6.50	Call	Bond Future	1,119.0000	989.0000	(11.618)	0	0	0
2012/03/20	R201 2012/11/01	6.50	Put	Bond Future	669.0000	766.0000	14.499	0	0	0
2012/03/20	R201 2012/11/01	6.55	Call	Bond Future	1,180.0000	1,047.0000	(11.271)	0	0	0
2012/03/20	R201 2012/11/01	6.55	Put	Bond Future	630.0000	723.0000	14.762	0	0	0

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2012/03/20	R201 2012/11/01	6.45	Call	Bond Future	1,059.0000	934.0000	(11.804)	0	0	0
2012/03/20	R201 2012/11/01	6.45	Put	Bond Future	710.0000	811.0000	14.225	0	0	0
2012/03/20	R201 2013/02/07			Bond Future	6.2410	6.3690	2.051	0.0000	0.0000	0
2012/03/20	R201 2013/02/07	6.25	Call	Bond Future	906.0000	794.0000	(12.362)	0	0	0
2012/03/20	R201 2013/02/07	6.25	Put	Bond Future	890.0000	1,005.0000	12.921	0	0	0
2012/03/20	R201 2013/02/07	6.30	Call	Bond Future	954.0000	839.0000	(12.055)	0	0	0
2012/03/20	R201 2013/02/07	6.30	Put	Bond Future	849.0000	961.0000	13.192	0	0	0
2012/03/20	R201 2013/02/07	6.20	Call	Bond Future	859.0000	751.0000	(12.573)	0	0	0
2012/03/20	R201 2013/02/07	6.20	Put	Bond Future	932.0000	1,051.0000	12.768	0	0	0
2012/03/20	R202 2012/05/03			Bond Future	188.6530	188.6339	(0.010)	0.0000	0.0000	36,952
2012/03/20	R202 2012/05/03	190.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/20	R202 2012/05/03	190.00	Put	Bond Future	1,347.0000	1,366.0000	1.411	0	0	0
2012/03/20	R202 2012/05/03	190.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/20	R202 2012/05/03	190.05	Put	Bond Future	1,397.0000	1,416.0000	1.360	0	0	0
2012/03/20	R202 2012/05/03	189.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/20	R202 2012/05/03	189.95	Put	Bond Future	1,297.0000	1,316.0000	1.465	0	0	0
2012/03/20	R203 2012/05/03			Bond Future	7.4610	7.5550	1.260	0.0000	0.0000	3,524
2012/03/20	R203 2012/05/03	8.75	Call	Bond Future	5,538.0000	5,124.0000	(7.476)	0	0	0
2012/03/20	R203 2012/05/03	8.75	Put	Bond Future	4.0000	6.0000	50.000	0	0	0
2012/03/20	R203 2012/05/03	8.80	Call	Bond Future	5,744.0000	5,329.0000	(7.225)	0	0	0
2012/03/20	R203 2012/05/03	8.80	Put	Bond Future	2.0000	4.0000	100.000	0	0	0
2012/03/20	R203 2012/05/03	8.70	Call	Bond Future	5,331.0000	4,918.0000	(7.747)	0	0	0
2012/03/20	R203 2012/05/03	8.70	Put	Bond Future	4.0000	8.0000	100.000	0	0	0
2012/03/20	R203 2012/05/03	7.00	Put	Bond Future	2,233.0000	2,591.0000	16.032	0	0	0
2012/03/20	R203 2012/05/03	7.00	Call	Bond Future	161.0000	102.0000	(36.646)	0	0	4,200
2012/03/20	R203 2012/05/03	7.15	Put	Bond Future	1,692.0000	2,011.0000	18.853	0	0	0
2012/03/20	R203 2012/05/03	7.15	Call	Bond Future	299.0000	202.0000	(32.441)	0	0	1,400
2012/03/20	R203 2012/05/03	7.45	Call	Bond Future	802.0000	604.0000	(24.688)	0	0	0
2012/03/20	R203 2012/05/03	7.45	Put	Bond Future	851.0000	1,069.0000	25.617	0	0	1,400
2012/03/20	R203 2012/05/03	7.80	Call	Bond Future	1,791.0000	1,478.0000	(17.476)	0	0	0
2012/03/20	R203 2012/05/03	7.80	Put	Bond Future	299.0000	402.0000	34.448	0	0	4,200
2012/03/20	R203 2012/08/02			Bond Future	7.5530	7.6530	1.324	0.0000	0.0000	0
2012/03/20	R203 2012/08/02	8.50	Call	Bond Future	4,430.0000	4,087.0000	(7.743)	0	0	0

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2012/03/20	R203 2012/08/02	8.50	Put	Bond Future	502.0000	583.0000	16.135	0	0	0
2012/03/20	R203 2012/08/02	8.55	Call	Bond Future	4,592.0000	4,244.0000	(7.578)	0	0	0
2012/03/20	R203 2012/08/02	8.55	Put	Bond Future	462.0000	537.0000	16.234	0	0	0
2012/03/20	R203 2012/08/02	8.45	Call	Bond Future	4,269.0000	3,932.0000	(7.894)	0	0	0
2012/03/20	R203 2012/08/02	8.45	Put	Bond Future	544.0000	630.0000	15.809	0	0	0
2012/03/20	R203 2012/11/01			Bond Future	7.6340	7.7410	1.402	0.0000	0.0000	0
2012/03/20	R203 2012/11/01	7.75	Call	Bond Future	2,438.0000	2,204.0000	(9.598)	0	0	0
2012/03/20	R203 2012/11/01	7.75	Put	Bond Future	1,969.0000	2,168.0000	10.107	0	0	0
2012/03/20	R203 2012/11/01	7.80	Call	Bond Future	2,551.0000	2,311.0000	(9.408)	0	0	0
2012/03/20	R203 2012/11/01	7.80	Put	Bond Future	1,880.0000	2,073.0000	10.266	0	0	0
2012/03/20	R203 2012/11/01	7.70	Call	Bond Future	2,328.0000	2,101.0000	(9.751)	0	0	0
2012/03/20	R203 2012/11/01	7.70	Put	Bond Future	2,061.0000	2,267.0000	9.995	0	0	0
2012/03/20	R203 2013/02/07			Bond Future	7.7180	7.8320	1.477	0.0000	0.0000	0
2012/03/20	R203 2013/02/07	6.50	Call	Bond Future	737.0000	643.0000	(12.754)	0	0	0
2012/03/20	R203 2013/02/07	6.50	Put	Bond Future	5,561.0000	5,905.0000	6.186	0	0	0
2012/03/20	R203 2013/02/07	6.55	Call	Bond Future	783.0000	683.0000	(12.771)	0	0	0
2012/03/20	R203 2013/02/07	6.55	Put	Bond Future	5,403.0000	5,741.0000	6.256	0	0	0
2012/03/20	R203 2013/02/07	6.45	Call	Bond Future	697.0000	606.0000	(13.056)	0	0	0
2012/03/20	R203 2013/02/07	6.45	Put	Bond Future	5,725.0000	6,072.0000	6.061	0	0	0
2012/03/20	R204 2012/05/03			Bond Future	7.7620	7.8560	1.211	0.0000	0.0000	3,396
2012/03/20	R204 2012/05/03	8.75	Call	Bond Future	4,956.0000	4,489.0000	(9.423)	0	0	0
2012/03/20	R204 2012/05/03	8.75	Put	Bond Future	31.0000	46.0000	48.387	0	0	0
2012/03/20	R204 2012/05/03	8.80	Call	Bond Future	5,190.0000	4,720.0000	(9.056)	0	0	0
2012/03/20	R204 2012/05/03	8.80	Put	Bond Future	24.0000	35.0000	45.833	0	0	0
2012/03/20	R204 2012/05/03	8.70	Call	Bond Future	4,722.0000	4,258.0000	(9.826)	0	0	0
2012/03/20	R204 2012/05/03	8.70	Put	Bond Future	39.0000	57.0000	46.154	0	0	0
2012/03/20	R204 2012/05/03	7.00	Put	Bond Future	4,066.0000	4,526.0000	11.313	0	0	0
2012/03/20	R204 2012/05/03	7.00	Call	Bond Future	52.0000	30.0000	(42.308)	0	0	550
2012/03/20	R204 2012/05/03	7.75	Call	Bond Future	979.0000	747.0000	(23.698)	0	0	0
2012/03/20	R204 2012/05/03	7.75	Put	Bond Future	1,041.0000	1,291.0000	24.015	0	0	550
2012/03/20	R204 2012/08/02			Bond Future	7.8560	7.9550	1.260	0.0000	0.0000	0
2012/03/20	R204 2012/08/02	8.50	Call	Bond Future	4,125.0000	3,771.0000	(8.582)	0	0	0
2012/03/20	R204 2012/08/02	8.50	Put	Bond Future	991.0000	1,127.0000	13.724	0	0	0
2012/03/20	R204 2012/08/02	8.55	Call	Bond Future	4,300.0000	3,939.0000	(8.395)	0	0	0

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2012/03/20	R204 2012/08/02	8.55	Put	Bond Future	928.0000	1,057.0000	13.901	0	0	0
2012/03/20	R204 2012/08/02	8.45	Call	Bond Future	3,952.0000	3,605.0000	(8.780)	0	0	0
2012/03/20	R204 2012/08/02	8.45	Put	Bond Future	1,057.0000	1,200.0000	13.529	0	0	0
2012/03/20	R204 2012/11/01			Bond Future	7.9370	8.0420	1.323	0.0000	0.0000	0
2012/03/20	R204 2012/11/01	8.00	Call	Bond Future	2,872.0000	2,608.0000	(9.192)	0	0	0
2012/03/20	R204 2012/11/01	8.00	Put	Bond Future	2,571.0000	2,808.0000	9.218	0	0	0
2012/03/20	R204 2012/11/01	8.05	Call	Bond Future	3,002.0000	2,730.0000	(9.061)	0	0	0
2012/03/20	R204 2012/11/01	8.05	Put	Bond Future	2,463.0000	2,692.0000	9.298	0	0	0
2012/03/20	R204 2012/11/01	7.95	Call	Bond Future	2,746.0000	2,489.0000	(9.359)	0	0	0
2012/03/20	R204 2012/11/01	7.95	Put	Bond Future	2,684.0000	2,928.0000	9.091	0	0	0
2012/03/20	R204 2013/02/07			Bond Future	8.0200	8.1300	1.372	0.0000	0.0000	0
2012/03/20	R204 2013/02/07	8.00	Call	Bond Future	3,093.0000	2,837.0000	(8.277)	0	0	0
2012/03/20	R204 2013/02/07	8.00	Put	Bond Future	3,185.0000	3,433.0000	7.786	0	0	0
2012/03/20	R204 2013/02/07	8.05	Call	Bond Future	3,214.0000	2,952.0000	(8.152)	0	0	0
2012/03/20	R204 2013/02/07	8.05	Put	Bond Future	3,076.0000	3,319.0000	7.900	0	0	0
2012/03/20	R204 2013/02/07	7.95	Call	Bond Future	2,975.0000	2,725.0000	(8.403)	0	0	0
2012/03/20	R204 2013/02/07	7.95	Put	Bond Future	3,298.0000	3,552.0000	7.702	0	0	0
2012/03/20	R206 2012/05/03			Bond Future	6.0730	6.1350	1.021	0.0000	0.0000	890
2012/03/20	R206 2012/05/03	7.50	Call	Bond Future	2,259.0000	2,159.0000	(4.427)	0	0	0
2012/03/20	R206 2012/05/03	7.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/20	R206 2012/05/03	7.55	Call	Bond Future	2,337.0000	2,237.0000	(4.279)	0	0	0
2012/03/20	R206 2012/05/03	7.55	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2012/03/20	R206 2012/05/03	7.45	Call	Bond Future	2,181.0000	2,081.0000	(4.585)	0	0	0
2012/03/20	R206 2012/05/03	7.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/20	R206 2012/08/02			Bond Future	6.1090	6.1840	1.228	0.0000	0.0000	0
2012/03/20	R206 2012/08/02	7.25	Call	Bond Future	1,591.0000	1,496.0000	(5.971)	0	0	0
2012/03/20	R206 2012/08/02	7.25	Put	Bond Future	39.0000	47.0000	20.513	0	0	0
2012/03/20	R206 2012/08/02	7.30	Call	Bond Future	1,654.0000	1,558.0000	(5.804)	0	0	0
2012/03/20	R206 2012/08/02	7.30	Put	Bond Future	34.0000	41.0000	20.588	0	0	0
2012/03/20	R206 2012/08/02	7.20	Call	Bond Future	1,530.0000	1,436.0000	(6.144)	0	0	0
2012/03/20	R206 2012/08/02	7.20	Put	Bond Future	45.0000	54.0000	20.000	0	0	0
2012/03/20	R206 2012/11/01			Bond Future	6.0630	6.1560	1.534	0.0000	0.0000	0
2012/03/20	R206 2012/11/01	6.00	Call	Bond Future	416.0000	366.0000	(12.019)	0	0	0
2012/03/20	R206 2012/11/01	6.00	Put	Bond Future	488.0000	545.0000	11.680	0	0	0

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2012/03/20	R206 2012/11/01	6.05	Call	Bond Future	445.0000	393.0000	(11.685)	0	0	0
2012/03/20	R206 2012/11/01	6.05	Put	Bond Future	460.0000	515.0000	11.957	0	0	0
2012/03/20	R206 2012/11/01	5.95	Call	Bond Future	389.0000	341.0000	(12.339)	0	0	0
2012/03/20	R206 2012/11/01	5.95	Put	Bond Future	519.0000	577.0000	11.175	0	0	0
2012/03/20	R206 2013/02/07			Bond Future	5.9220	6.0390	1.976	0.0000	0.0000	0
2012/03/20	R206 2013/02/07	6.00	Call	Bond Future	462.0000	408.0000	(11.688)	0	0	0
2012/03/20	R206 2013/02/07	6.00	Put	Bond Future	392.0000	443.0000	13.010	0	0	0
2012/03/20	R206 2013/02/07	6.05	Call	Bond Future	487.0000	431.0000	(11.499)	0	0	0
2012/03/20	R206 2013/02/07	6.05	Put	Bond Future	372.0000	421.0000	13.172	0	0	0
2012/03/20	R206 2013/02/07	5.95	Call	Bond Future	437.0000	385.0000	(11.899)	0	0	0
2012/03/20	R206 2013/02/07	5.95	Put	Bond Future	412.0000	465.0000	12.864	0	0	0
2012/03/20	R207 2012/05/03			Bond Future	7.9610	8.0500	1.118	0.0000	0.0000	22,324
2012/03/20	R207 2012/05/03	8.75	Call	Bond Future	4,334.0000	3,879.0000	(10.498)	0	0	0
2012/03/20	R207 2012/05/03	8.75	Put	Bond Future	95.0000	130.0000	36.842	0	0	0
2012/03/20	R207 2012/05/03	8.80	Call	Bond Future	4,577.0000	4,116.0000	(10.072)	0	0	0
2012/03/20	R207 2012/05/03	8.80	Put	Bond Future	77.0000	107.0000	38.961	0	0	0
2012/03/20	R207 2012/05/03	8.70	Call	Bond Future	4,092.0000	3,644.0000	(10.948)	0	0	0
2012/03/20	R207 2012/05/03	8.70	Put	Bond Future	114.0000	157.0000	37.719	0	0	0
2012/03/20	R207 2012/05/03	7.45	Put	Bond Future	3,085.0000	3,506.0000	13.647	0	0	0
2012/03/20	R207 2012/05/03	7.45	Call	Bond Future	209.0000	139.0000	(33.493)	0	0	2,400
2012/03/20	R207 2012/05/03	7.65	Put	Bond Future	2,182.0000	2,546.0000	16.682	0	0	0
2012/03/20	R207 2012/05/03	7.65	Call	Bond Future	444.0000	318.0000	(28.378)	0	0	800
2012/03/20	R207 2012/05/03	8.00	Call	Bond Future	1,231.0000	973.0000	(20.959)	0	0	0
2012/03/20	R207 2012/05/03	8.00	Put	Bond Future	1,016.0000	1,248.0000	22.835	0	0	800
2012/03/20	R207 2012/05/03	8.30	Call	Bond Future	2,295.0000	1,932.0000	(15.817)	0	0	0
2012/03/20	R207 2012/05/03	8.30	Put	Bond Future	444.0000	572.0000	28.829	0	0	2,400
2012/03/20	R207 2012/08/02			Bond Future	8.0530	8.1460	1.155	0.0000	0.0000	0
2012/03/20	R207 2012/08/02	8.75	Call	Bond Future	4,693.0000	4,327.0000	(7.799)	0	0	0
2012/03/20	R207 2012/08/02	8.75	Put	Bond Future	1,045.0000	1,176.0000	12.536	0	0	0
2012/03/20	R207 2012/08/02	8.80	Call	Bond Future	4,883.0000	4,510.0000	(7.639)	0	0	0
2012/03/20	R207 2012/08/02	8.80	Put	Bond Future	980.0000	1,104.0000	12.653	0	0	0
2012/03/20	R207 2012/08/02	8.70	Call	Bond Future	4,506.0000	4,147.0000	(7.967)	0	0	0
2012/03/20	R207 2012/08/02	8.70	Put	Bond Future	1,114.0000	1,252.0000	12.388	0	0	0
2012/03/20	R207 2012/11/01			Bond Future	8.1310	8.2280	1.193	0.0000	0.0000	0

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2012/03/20	R207 2012/11/01	8.25	Call	Bond Future	3,345.0000	3,069.0000	(8.251)	0	0	0
2012/03/20	R207 2012/11/01	8.25	Put	Bond Future	2,728.0000	2,955.0000	8.321	0	0	0
2012/03/20	R207 2012/11/01	8.30	Call	Bond Future	3,489.0000	3,206.0000	(8.111)	0	0	0
2012/03/20	R207 2012/11/01	8.30	Put	Bond Future	2,614.0000	2,834.0000	8.416	0	0	0
2012/03/20	R207 2012/11/01	8.20	Call	Bond Future	3,205.0000	2,936.0000	(8.393)	0	0	0
2012/03/20	R207 2012/11/01	8.20	Put	Bond Future	2,847.0000	3,081.0000	8.219	0	0	0
2012/03/20	R207 2013/02/07			Bond Future	8.2110	8.3130	1.242	0.0000	0.0000	0
2012/03/20	R207 2013/02/07	8.25	Call	Bond Future	3,626.0000	3,357.0000	(7.419)	0	0	0
2012/03/20	R207 2013/02/07	8.25	Put	Bond Future	3,430.0000	3,673.0000	7.085	0	0	0
2012/03/20	R207 2013/02/07	8.30	Call	Bond Future	3,760.0000	3,485.0000	(7.314)	0	0	0
2012/03/20	R207 2013/02/07	8.30	Put	Bond Future	3,313.0000	3,550.0000	7.154	0	0	0
2012/03/20	R207 2013/02/07	8.20	Call	Bond Future	3,494.0000	3,231.0000	(7.527)	0	0	0
2012/03/20	R207 2013/02/07	8.20	Put	Bond Future	3,549.0000	3,799.0000	7.044	0	0	0
2012/03/20	R208 2012/05/03			Bond Future	8.0050	8.0990	1.174	0.0000	0.0000	9,510
2012/03/20	R208 2012/05/03	9.00	Call	Bond Future	5,742.0000	5,202.0000	(9.404)	0	0	0
2012/03/20	R208 2012/05/03	9.00	Put	Bond Future	43.0000	62.0000	44.186	0	0	0
2012/03/20	R208 2012/05/03	9.05	Call	Bond Future	6,007.0000	5,464.0000	(9.039)	0	0	0
2012/03/20	R208 2012/05/03	9.05	Put	Bond Future	34.0000	49.0000	44.118	0	0	0
2012/03/20	R208 2012/05/03	8.95	Call	Bond Future	5,477.0000	4,942.0000	(9.768)	0	0	0
2012/03/20	R208 2012/05/03	8.95	Put	Bond Future	54.0000	77.0000	42.593	0	0	0
2012/03/20	R208 2012/05/03	7.50	Put	Bond Future	3,312.0000	3,788.0000	14.372	0	0	0
2012/03/20	R208 2012/05/03	7.50	Call	Bond Future	238.0000	156.0000	(34.454)	0	0	3,000
2012/03/20	R208 2012/05/03	7.70	Put	Bond Future	2,340.0000	2,752.0000	17.607	0	0	0
2012/03/20	R208 2012/05/03	7.70	Call	Bond Future	499.0000	352.0000	(29.459)	0	0	1,000
2012/03/20	R208 2012/05/03	8.05	Call	Bond Future	1,360.0000	1,064.0000	(21.765)	0	0	0
2012/03/20	R208 2012/05/03	8.05	Put	Bond Future	1,092.0000	1,354.0000	23.993	0	0	1,000
2012/03/20	R208 2012/05/03	8.35	Call	Bond Future	2,508.0000	2,095.0000	(16.467)	0	0	0
2012/03/20	R208 2012/05/03	8.35	Put	Bond Future	480.0000	625.0000	30.208	0	0	3,000
2012/03/20	R208 2012/08/02			Bond Future	8.0870	8.1850	1.212	0.0000	0.0000	0
2012/03/20	R208 2012/08/02	8.75	Call	Bond Future	4,964.0000	4,552.0000	(8.300)	0	0	0
2012/03/20	R208 2012/08/02	8.75	Put	Bond Future	1,208.0000	1,364.0000	12.914	0	0	0
2012/03/20	R208 2012/08/02	8.80	Call	Bond Future	5,166.0000	4,746.0000	(8.130)	0	0	0
2012/03/20	R208 2012/08/02	8.80	Put	Bond Future	1,135.0000	1,283.0000	13.040	0	0	0
2012/03/20	R208 2012/08/02	8.70	Call	Bond Future	4,766.0000	4,362.0000	(8.477)	0	0	0

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2012/03/20	R208 2012/08/02	8.70	Put	Bond Future	1,287.0000	1,450.0000	12.665	0	0	0
2012/03/20	R208 2012/11/01			Bond Future	8.1600	8.2620	1.250	0.0000	0.0000	0
2012/03/20	R208 2012/11/01	8.25	Call	Bond Future	3,584.0000	3,272.0000	(8.705)	0	0	0
2012/03/20	R208 2012/11/01	8.25	Put	Bond Future	3,075.0000	3,340.0000	8.618	0	0	0
2012/03/20	R208 2012/11/01	8.30	Call	Bond Future	3,737.0000	3,418.0000	(8.536)	0	0	0
2012/03/20	R208 2012/11/01	8.30	Put	Bond Future	2,947.0000	3,204.0000	8.721	0	0	0
2012/03/20	R208 2012/11/01	8.20	Call	Bond Future	3,434.0000	3,130.0000	(8.853)	0	0	0
2012/03/20	R208 2012/11/01	8.20	Put	Bond Future	3,207.0000	3,480.0000	8.513	0	0	0
2012/03/20	R208 2013/02/07			Bond Future	8.2330	8.3400	1.300	0.0000	0.0000	0
2012/03/20	R208 2013/02/07	8.00	Call	Bond Future	3,250.0000	2,976.0000	(8.431)	0	0	0
2012/03/20	R208 2013/02/07	8.00	Put	Bond Future	4,548.0000	4,862.0000	6.904	0	0	0
2012/03/20	R208 2013/02/07	8.05	Call	Bond Future	3,382.0000	3,102.0000	(8.279)	0	0	0
2012/03/20	R208 2013/02/07	8.05	Put	Bond Future	4,399.0000	4,708.0000	7.024	0	0	0
2012/03/20	R208 2013/02/07	7.95	Call	Bond Future	3,126.0000	2,859.0000	(8.541)	0	0	0
2012/03/20	R208 2013/02/07	7.95	Put	Bond Future	4,705.0000	5,027.0000	6.844	0	0	0
2012/03/20	R209 2012/05/03			Bond Future	8.8980	9.0020	1.169	0.0000	0.0000	2,933
2012/03/20	R209 2012/05/03	9.00	Call	Bond Future	2,187.0000	1,730.0000	(20.896)	0	0	0
2012/03/20	R209 2012/05/03	9.00	Put	Bond Future	1,402.0000	1,745.0000	24.465	0	0	0
2012/03/20	R209 2012/05/03	9.05	Call	Bond Future	2,412.0000	1,928.0000	(20.066)	0	0	0
2012/03/20	R209 2012/05/03	9.05	Put	Bond Future	1,247.0000	1,563.0000	25.341	0	0	0
2012/03/20	R209 2012/05/03	8.95	Call	Bond Future	1,973.0000	1,544.0000	(21.744)	0	0	0
2012/03/20	R209 2012/05/03	8.95	Put	Bond Future	1,571.0000	1,942.0000	23.616	0	0	0
2012/03/20	R209 2012/08/02			Bond Future	8.9690	9.0760	1.193	0.0000	0.0000	0
2012/03/20	R209 2012/08/02	9.25	Call	Bond Future	5,063.0000	4,566.0000	(9.816)	0	0	0
2012/03/20	R209 2012/08/02	9.25	Put	Bond Future	2,961.0000	3,276.0000	10.638	0	0	0
2012/03/20	R209 2012/08/02	9.30	Call	Bond Future	5,280.0000	4,771.0000	(9.640)	0	0	0
2012/03/20	R209 2012/08/02	9.30	Put	Bond Future	2,814.0000	3,117.0000	10.768	0	0	0
2012/03/20	R209 2012/08/02	9.20	Call	Bond Future	4,849.0000	4,364.0000	(10.002)	0	0	0
2012/03/20	R209 2012/08/02	9.20	Put	Bond Future	3,114.0000	3,441.0000	10.501	0	0	0
2012/03/20	R209 2012/11/01			Bond Future	9.0340	9.1440	1.218	0.0000	0.0000	0
2012/03/20	R209 2012/11/01	9.00	Call	Bond Future	4,826.0000	4,393.0000	(8.972)	0	0	0
2012/03/20	R209 2012/11/01	9.00	Put	Bond Future	5,084.0000	5,475.0000	7.691	0	0	0
2012/03/20	R209 2012/11/01	9.05	Call	Bond Future	5,014.0000	4,571.0000	(8.835)	0	0	0
2012/03/20	R209 2012/11/01	9.05	Put	Bond Future	4,893.0000	5,275.0000	7.807	0	0	0

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2012/03/20	R209 2012/11/01	8.95	Call	Bond Future	4,647.0000	4,224.0000	(9.103)	0	0	0
2012/03/20	R209 2012/11/01	8.95	Put	Bond Future	5,287.0000	5,688.0000	7.585	0	0	0
2012/03/20	R209 2013/02/07			Bond Future	9.1000	9.2130	1.242	0.0000	0.0000	0
2012/03/20	R209 2013/02/07	9.00	Call	Bond Future	5,511.0000	5,078.0000	(7.857)	0	0	0
2012/03/20	R209 2013/02/07	9.00	Put	Bond Future	6,264.0000	6,667.0000	6.434	0	0	0
2012/03/20	R209 2013/02/07	9.05	Call	Bond Future	5,694.0000	5,253.0000	(7.745)	0	0	0
2012/03/20	R209 2013/02/07	9.05	Put	Bond Future	6,069.0000	6,464.0000	6.508	0	0	0
2012/03/20	R209 2013/02/07	8.95	Call	Bond Future	5,337.0000	4,912.0000	(7.963)	0	0	0
2012/03/20	R209 2013/02/07	8.95	Put	Bond Future	6,471.0000	6,883.0000	6.367	0	0	0
2012/03/20	R210 2012/05/03			Bond Future	140.4128	140.3984	(0.010)	0.0000	0.0000	820
2012/03/20	R210 2012/05/03	139.00	Call	Bond Future	1,413.0000	1,398.0000	(1.062)	0	0	0
2012/03/20	R210 2012/05/03	139.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/20	R210 2012/05/03	139.05	Call	Bond Future	1,363.0000	1,348.0000	(1.101)	0	0	0
2012/03/20	R210 2012/05/03	139.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/20	R210 2012/05/03	138.95	Call	Bond Future	1,463.0000	1,448.0000	(1.025)	0	0	0
2012/03/20	R210 2012/05/03	138.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/20	R211 2012/05/03			Bond Future	118.5438	118.5170	(0.023)	0.0000	0.0000	480
2012/03/20	R211 2012/05/03	118.20	Call	Bond Future	344.0000	317.0000	(7.849)	0	0	0
2012/03/20	R211 2012/05/03	118.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/20	R211 2012/05/03	118.25	Call	Bond Future	294.0000	267.0000	(9.184)	0	0	0
2012/03/20	R211 2012/05/03	118.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/20	R211 2012/05/03	118.15	Call	Bond Future	394.0000	367.0000	(6.853)	0	0	0
2012/03/20	R211 2012/05/03	118.15	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/20	R212 2012/05/03			Bond Future	115.9377	115.9238	(0.012)	0.0000	0.0000	2,752
2012/03/20	R212 2012/05/03	115.30	Call	Bond Future	638.0000	624.0000	(2.194)	0	0	0
2012/03/20	R212 2012/05/03	115.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/20	R212 2012/05/03	115.35	Call	Bond Future	588.0000	574.0000	(2.381)	0	0	0
2012/03/20	R212 2012/05/03	115.35	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/20	R212 2012/05/03	115.25	Call	Bond Future	688.0000	674.0000	(2.035)	0	0	0
2012/03/20	R212 2012/05/03	115.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/20	R213 2012/05/03			Bond Future	8.8050	8.9140	1.238	0.0000	0.0000	4,359
2012/03/20	R213 2012/05/03	9.25	Call	Bond Future	4,017.0000	3,348.0000	(16.654)	0	0	0

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2012/03/20	R213 2012/05/03	9.25	Put	Bond Future	578.0000	771.0000	33.391	0	0	0
2012/03/20	R213 2012/05/03	9.30	Call	Bond Future	4,313.0000	3,623.0000	(15.998)	0	0	0
2012/03/20	R213 2012/05/03	9.30	Put	Bond Future	500.0000	673.0000	34.600	0	0	0
2012/03/20	R213 2012/05/03	9.20	Call	Bond Future	3,728.0000	3,080.0000	(17.382)	0	0	0
2012/03/20	R213 2012/05/03	9.20	Put	Bond Future	664.0000	879.0000	32.380	0	0	0
2012/03/20	R213 2012/08/02			Bond Future	8.8780	8.9910	1.273	0.0000	0.0000	0
2012/03/20	R213 2012/08/02	9.25	Call	Bond Future	5,547.0000	4,988.0000	(10.078)	0	0	0
2012/03/20	R213 2012/08/02	9.25	Put	Bond Future	2,698.0000	3,020.0000	11.935	0	0	0
2012/03/20	R213 2012/08/02	9.30	Call	Bond Future	5,780.0000	5,208.0000	(9.896)	0	0	0
2012/03/20	R213 2012/08/02	9.30	Put	Bond Future	2,559.0000	2,868.0000	12.075	0	0	0
2012/03/20	R213 2012/08/02	9.20	Call	Bond Future	5,318.0000	4,771.0000	(10.286)	0	0	0
2012/03/20	R213 2012/08/02	9.20	Put	Bond Future	2,843.0000	3,177.0000	11.748	0	0	0
2012/03/20	R213 2012/11/01			Bond Future	8.9480	9.0630	1.285	0.0000	0.0000	0
2012/03/20	R213 2012/11/01	9.00	Call	Bond Future	5,251.0000	4,772.0000	(9.122)	0	0	0
2012/03/20	R213 2012/11/01	9.00	Put	Bond Future	4,849.0000	5,255.0000	8.373	0	0	0
2012/03/20	R213 2012/11/01	9.05	Call	Bond Future	5,451.0000	4,962.0000	(8.971)	0	0	0
2012/03/20	R213 2012/11/01	9.05	Put	Bond Future	4,666.0000	5,061.0000	8.465	0	0	0
2012/03/20	R213 2012/11/01	8.95	Call	Bond Future	5,054.0000	4,586.0000	(9.260)	0	0	0
2012/03/20	R213 2012/11/01	8.95	Put	Bond Future	5,038.0000	5,455.0000	8.277	0	0	0
2012/03/20	R213 2013/02/07			Bond Future	9.0200	9.1390	1.319	0.0000	0.0000	0
2012/03/20	R213 2013/02/07	9.00	Call	Bond Future	5,821.0000	5,344.0000	(8.194)	0	0	0
2012/03/20	R213 2013/02/07	9.00	Put	Bond Future	5,974.0000	6,399.0000	7.114	0	0	0
2012/03/20	R213 2013/02/07	9.05	Call	Bond Future	6,013.0000	5,528.0000	(8.066)	0	0	0
2012/03/20	R213 2013/02/07	9.05	Put	Bond Future	5,784.0000	6,201.0000	7.210	0	0	0
2012/03/20	R213 2013/02/07	8.95	Call	Bond Future	5,637.0000	5,170.0000	(8.285)	0	0	0
2012/03/20	R213 2013/02/07	8.95	Put	Bond Future	6,174.0000	6,609.0000	7.046	0	0	0
2012/03/20	R214 2012/05/03			Bond Future	8.9420	9.0360	1.051	0.0000	0.0000	1,500
2012/03/20	R214 2012/05/03	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/20	R214 2012/05/03	8.80	Put	Bond Future	1,163.0000	1,916.0000	64.746	0	0	0
2012/03/20	R214 2012/05/03	8.81	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/20	R214 2012/05/03	8.81	Put	Bond Future	1,080.0000	1,833.0000	69.722	0	0	0
2012/03/20	R214 2012/05/03	8.79	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/20	R214 2012/05/03	8.79	Put	Bond Future	1,246.0000	1,999.0000	60.433	0	0	0
2012/03/20	R214 2012/08/02			Bond Future	9.0100	9.1070	1.077	0.0000	0.0000	0

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2012/03/20	R214 2012/08/02	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/20	R214 2012/08/02	8.80	Put	Bond Future	1,708.0000	2,474.0000	44.848	0	0	0
2012/03/20	R214 2012/08/02	8.81	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/20	R214 2012/08/02	8.81	Put	Bond Future	1,625.0000	2,392.0000	47.200	0	0	0
2012/03/20	R214 2012/08/02	8.79	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/20	R214 2012/08/02	8.79	Put	Bond Future	1,790.0000	2,557.0000	42.849	0	0	0
Total										414079.00