



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 30/03/2012

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
2012/03/30	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/30	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/30	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/30	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/30	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/30	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/30	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/30	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/30	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/30	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/30	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/30	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/30	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/30	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/30	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2012/03/30	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/30	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/30	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/30	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/30	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/30	AL7T 2012/05/03			Index Future	420.8320	423.4380	0.619	0.0000	0.0000	16
2012/03/30	AL7T 2012/08/02			Index Future	426.8950	429.5270	0.617	0.0000	0.0000	0
2012/03/30	ALBI 2012/05/03			Index Future	382.6790	384.7940	0.553	0.0000	0.0000	899
2012/03/30	ALBI 2012/08/02			Index Future	388.1920	390.3270	0.550	0.0000	0.0000	118
2012/03/30	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/30	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/30	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/30	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/30	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/30	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/30	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/30	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/30	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/30	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/30	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/30	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0

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2012/03/30	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/30	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/30	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/30	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/30	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/30	CAAN 2012/03/30			Can-Do Future	0.0000	0.0000	0.000	0.0000	0.0000	0
2012/03/30	CAAO 2012/03/30			Can-Do Future	0.1454	0.1764	21.320	0.0000	0.0000	0
2012/03/30	CAAW2012/04/20			Any day expiry	7.7763	7.6941	(1.057)	0.0000	0.0000	0
2012/03/30	CAAW2012/04/20	8.10	Call	Any day expiry	32.0000	21.0000	(34.375)	0	0	0
2012/03/30	CAAW2012/04/20	8.10	Put	Any day expiry	356.0000	427.0000	19.944	0	0	0
2012/03/30	CAAW2012/04/20	8.15	Call	Any day expiry	26.0000	17.0000	(34.615)	0	0	0
2012/03/30	CAAW2012/04/20	8.15	Put	Any day expiry	400.0000	473.0000	18.250	0	0	0
2012/03/30	CAAW2012/04/20	8.05	Call	Any day expiry	38.0000	26.0000	(31.579)	0	0	0
2012/03/30	CAAW2012/04/20	8.05	Put	Any day expiry	312.0000	382.0000	22.436	0	0	0
2012/03/30	CAAX 2012/03/30			Can-Do Future	0.0000	0.0000	0.000	0.0000	0.0000	0
2012/03/30	CAAY 2012/04/30			Can-Do Future	0.0589	0.0433	(26.486)	0.0000	0.0000	12,500
2012/03/30	CAAZ 2012/06/18			Can-Do Future	0.1120	0.0919	(17.946)	0.0000	0.0000	5,670
2012/03/30	CABA 2012/06/18			Can-Do Future	0.1485	0.1724	16.094	0.0000	0.0000	8,000
2012/03/30	CABB 2012/06/18			Can-Do Future	0.0554	0.0310	(44.043)	0.0000	0.0000	8,000
2012/03/30	CABC 2012/06/18			Can-Do Future	0.0867	0.1150	32.641	0.0000	0.0000	16,000
2012/03/30	CABD 2012/06/18			Can-Do Future	0.0224	0.0167	(25.446)	0.0000	0.0000	16,000
2012/03/30	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2012/03/30	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/30	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/30	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/30	DAAC 2012/03/30			Any day expiry	6.3118	6.3042	(0.120)	0.0000	0.0000	0
2012/03/30	DAAC 2012/03/30	6.28	Call	Any day expiry	44.0000	28.0000	(36.364)	0	0	0
2012/03/30	DAAC 2012/03/30	6.28	Put	Any day expiry	8.0000	0.0000	(100.000)	0	0	0
2012/03/30	DAAC 2012/03/30	6.33	Call	Any day expiry	16.0000	0.0000	(100.000)	0	0	0
2012/03/30	DAAC 2012/03/30	6.33	Put	Any day expiry	30.0000	22.0000	(26.667)	0	0	0
2012/03/30	DAAC 2012/03/30	6.23	Call	Any day expiry	88.0000	78.0000	(11.364)	0	0	0
2012/03/30	DAAC 2012/03/30	6.23	Put	Any day expiry	2.0000	0.0000	(100.000)	0	0	0
2012/03/30	DAAD 2012/03/30			Any day expiry	7.9977	7.9601	(0.470)	0.0000	0.0000	0
2012/03/30	DAAD 2012/03/30	7.99	Call	Any day expiry	24.0000	0.0000	(100.000)	0	0	0
2012/03/30	DAAD 2012/03/30	7.99	Put	Any day expiry	16.0000	29.0000	81.250	0	0	0
2012/03/30	DAAD 2012/03/30	8.04	Call	Any day expiry	6.0000	0.0000	(100.000)	0	0	0
2012/03/30	DAAD 2012/03/30	8.04	Put	Any day expiry	48.0000	79.0000	64.583	0	0	0
2012/03/30	DAAD 2012/03/30	7.94	Call	Any day expiry	62.0000	21.0000	(66.129)	0	0	0
2012/03/30	DAAD 2012/03/30	7.94	Put	Any day expiry	4.0000	0.0000	(100.000)	0	0	0
2012/03/30	GOVI 2012/05/03			GOVI	383.7560	385.7980	0.532	0.0000	0.0000	201
2012/03/30	GOVI 2012/05/03	382.00	Call	GOVI	17,560.0000	37,980.0000	116.287	0	0	0
2012/03/30	GOVI 2012/05/03	382.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/03/30	GOVI 2012/05/03	382.01	Call	GOVI	17,460.0000	37,880.0000	116.953	0	0	0
2012/03/30	GOVI 2012/05/03	382.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/03/30	GOVI 2012/05/03	381.99	Call	GOVI	17,660.0000	38,080.0000	115.629	0	0	0
2012/03/30	GOVI 2012/05/03	381.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/03/30	GOVI 2012/08/02			GOVI	389.2850	391.3460	0.529	0.0000	0.0000	0
2012/03/30	GOVI 2012/08/02	390.00	Call	GOVI	0.0000	13,460.0000	100.000	0	0	0
2012/03/30	GOVI 2012/08/02	390.00	Put	GOVI	7,150.0000	0.0000	(100.000)	0	0	0
2012/03/30	GOVI 2012/08/02	390.01	Call	GOVI	0.0000	13,360.0000	100.000	0	0	0
2012/03/30	GOVI 2012/08/02	390.01	Put	GOVI	7,250.0000	0.0000	(100.000)	0	0	0
2012/03/30	GOVI 2012/08/02	389.99	Call	GOVI	0.0000	13,560.0000	100.000	0	0	0
2012/03/30	GOVI 2012/08/02	389.99	Put	GOVI	7,050.0000	0.0000	(100.000)	0	0	0

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2012/03/30	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/03/30	IGOV 2012/05/03			Index Future	171.1170	171.0910	(0.015)	0.0000	0.0000	550
2012/03/30	IGOV 2012/08/02			Index Future	173.5830	173.5520	(0.018)	0.0000	0.0000	0
2012/03/30	ILBI 2012/05/03			Index Future	463.4290	463.9020	0.102	0.0000	0.0000	0
2012/03/30	ILBI 2012/08/02			Index Future	470.0530	470.5320	0.102	0.0000	0.0000	152
2012/03/30	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2012/03/30	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2012/03/30	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2012/03/30	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2012/03/30	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2012/03/30	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2012/03/30	JBAF 2012/04/18			Jibar Tradeable Future	5.6100	5.6100	0.000	0.0000	0.0000	0
2012/03/30	JBAF 2012/05/16			Jibar Tradeable Future	5.6200	5.6200	0.000	0.0000	0.0000	0
2012/03/30	JBAF 2012/06/20			Jibar Tradeable Future	5.6400	5.6400	0.000	0.0000	0.0000	2,890
2012/03/30	JBAF 2012/07/18			Jibar Tradeable Future	5.6600	5.6700	0.177	0.0000	0.0000	0
2012/03/30	JBAF 2012/08/15			Jibar Tradeable Future	5.6900	5.6900	0.000	0.0000	0.0000	0
2012/03/30	JBAF 2012/09/19			Jibar Tradeable Future	5.7400	5.7400	0.000	0.0000	0.0000	44,760
2012/03/30	JBAF 2012/12/19			Jibar Tradeable Future	5.8700	5.8600	(0.170)	0.0000	0.0000	840
2012/03/30	JBAF 2013/03/20			Jibar Tradeable Future	6.0800	6.0700	(0.164)	0.0000	0.0000	790
2012/03/30	JBAF 2013/06/19			Jibar Tradeable Future	6.3000	6.2700	(0.476)	0.0000	0.0000	500
2012/03/30	JBAF 2013/09/18			Jibar Tradeable Future	6.5200	6.4700	(0.767)	0.0000	0.0000	1,700
2012/03/30	JBAF 2013/12/18			Jibar Tradeable Future	6.7300	6.6800	(0.743)	0.0000	0.0000	1,500
2012/03/30	JBAF 2014/03/19			Jibar Tradeable Future	6.9400	6.8900	(0.720)	0.0000	0.0000	0
2012/03/30	R157 2012/05/03			Bond Future	6.8250	6.7260	(1.451)	0.0000	0.0000	12,679
2012/03/30	R157 2012/05/03	8.25	Call	Bond Future	4,603.0000	4,931.0000	7.126	0	0	0
2012/03/30	R157 2012/05/03	8.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2012/03/30	R157 2012/05/03	8.30	Call	Bond Future	4,760.0000	5,089.0000	6.912	0	0	0
2012/03/30	R157 2012/05/03	8.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/30	R157 2012/05/03	8.20	Call	Bond Future	4,445.0000	4,774.0000	7.402	0	0	0
2012/03/30	R157 2012/05/03	8.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/30	R157 2012/05/03	6.25	Put	Bond Future	1,950.0000	1,642.0000	(15.795)	0	0	0
2012/03/30	R157 2012/05/03	6.25	Call	Bond Future	27.0000	47.0000	74.074	0	0	1,500
2012/03/30	R157 2012/05/03	6.50	Call	Bond Future	122.0000	189.0000	54.918	0	0	1,500
2012/03/30	R157 2012/05/03	6.50	Put	Bond Future	1,204.0000	943.0000	(21.678)	0	0	1,500
2012/03/30	R157 2012/05/03	6.75	Call	Bond Future	373.0000	519.0000	39.142	0	0	1,500
2012/03/30	R157 2012/05/03	6.75	Put	Bond Future	622.0000	439.0000	(29.421)	0	0	1,500
2012/03/30	R157 2012/05/03	7.35	Call	Bond Future	1,773.0000	2,078.0000	17.202	0	0	0
2012/03/30	R157 2012/05/03	7.35	Put	Bond Future	50.0000	27.0000	(46.000)	0	0	1,500
2012/03/30	R157 2012/08/02			Bond Future	6.9170	6.8090	(1.561)	0.0000	0.0000	0
2012/03/30	R157 2012/08/02	8.00	Call	Bond Future	3,445.0000	3,732.0000	8.331	0	0	0
2012/03/30	R157 2012/08/02	8.00	Put	Bond Future	188.0000	143.0000	(23.936)	0	0	0
2012/03/30	R157 2012/08/02	8.05	Call	Bond Future	3,574.0000	3,865.0000	8.142	0	0	0
2012/03/30	R157 2012/08/02	8.05	Put	Bond Future	169.0000	129.0000	(23.669)	0	0	0
2012/03/30	R157 2012/08/02	7.95	Call	Bond Future	3,316.0000	3,599.0000	8.534	0	0	0
2012/03/30	R157 2012/08/02	7.95	Put	Bond Future	206.0000	158.0000	(23.301)	0	0	0
2012/03/30	R157 2012/11/01			Bond Future	6.9890	6.8680	(1.731)	0.0000	0.0000	0
2012/03/30	R157 2012/11/01	7.00	Call	Bond Future	1,346.0000	1,524.0000	13.224	0	0	0
2012/03/30	R157 2012/11/01	7.00	Put	Bond Future	1,315.0000	1,152.0000	(12.395)	0	0	0
2012/03/30	R157 2012/11/01	7.05	Call	Bond Future	1,419.0000	1,605.0000	13.108	0	0	0
2012/03/30	R157 2012/11/01	7.05	Put	Bond Future	1,247.0000	1,092.0000	(12.430)	0	0	0
2012/03/30	R157 2012/11/01	6.95	Call	Bond Future	1,275.0000	1,447.0000	13.490	0	0	0
2012/03/30	R157 2012/11/01	6.95	Put	Bond Future	1,385.0000	1,216.0000	(12.202)	0	0	0
2012/03/30	R157 2013/02/07			Bond Future	7.0630	6.9320	(1.855)	0.0000	0.0000	0
2012/03/30	R157 2013/02/07	6.75	Call	Bond Future	1,070.0000	1,235.0000	15.421	0	0	0
2012/03/30	R157 2013/02/07	6.75	Put	Bond Future	1,871.0000	1,701.0000	(9.086)	0	0	0
2012/03/30	R157 2013/02/07	6.80	Call	Bond Future	1,125.0000	1,296.0000	15.200	0	0	0
2012/03/30	R157 2013/02/07	6.80	Put	Bond Future	1,797.0000	1,634.0000	(9.071)	0	0	0
2012/03/30	R157 2013/02/07	6.70	Call	Bond Future	1,016.0000	1,177.0000	15.846	0	0	0
2012/03/30	R157 2013/02/07	6.70	Put	Bond Future	1,945.0000	1,772.0000	(8.895)	0	0	0
2012/03/30	R186 2012/05/03			Bond Future	8.4900	8.3970	(1.095)	0.0000	0.0000	28,842

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2012/03/30	R186 2012/05/03	9.00	Call	Bond Future	4,959.0000	5,685.0000	14.640	0	0	0
2012/03/30	R186 2012/05/03	9.00	Put	Bond Future	368.0000	228.0000	(38.043)	0	0	0
2012/03/30	R186 2012/05/03	9.05	Call	Bond Future	5,334.0000	6,079.0000	13.967	0	0	0
2012/03/30	R186 2012/05/03	9.05	Put	Bond Future	308.0000	186.0000	(39.610)	0	0	0
2012/03/30	R186 2012/05/03	8.95	Call	Bond Future	4,592.0000	5,296.0000	15.331	0	0	0
2012/03/30	R186 2012/05/03	8.95	Put	Bond Future	440.0000	278.0000	(36.818)	0	0	0
2012/03/30	R186 2012/05/03	7.90	Put	Bond Future	5,864.0000	5,070.0000	(13.540)	0	0	0
2012/03/30	R186 2012/05/03	7.90	Call	Bond Future	208.0000	280.0000	34.615	0	0	2,250
2012/03/30	R186 2012/05/03	8.20	Put	Bond Future	3,458.0000	2,803.0000	(18.942)	0	0	0
2012/03/30	R186 2012/05/03	8.20	Call	Bond Future	726.0000	937.0000	29.063	0	0	750
2012/03/30	R186 2012/05/03	8.50	Call	Bond Future	1,819.0000	2,241.0000	23.200	0	0	0
2012/03/30	R186 2012/05/03	8.50	Put	Bond Future	1,726.0000	1,282.0000	(25.724)	0	0	750
2012/03/30	R186 2012/05/03	8.85	Call	Bond Future	3,885.0000	4,540.0000	16.860	0	0	0
2012/03/30	R186 2012/05/03	8.85	Put	Bond Future	617.0000	406.0000	(34.198)	0	0	2,250
2012/03/30	R186 2012/08/02			Bond Future	8.5730	8.4780	(1.108)	8.5050	8.5000	630
2012/03/30	R186 2012/08/02	8.75	Call	Bond Future	5,075.0000	5,587.0000	10.089	0	0	0
2012/03/30	R186 2012/08/02	8.75	Put	Bond Future	3,483.0000	3,127.0000	(10.221)	0	0	0
2012/03/30	R186 2012/08/02	8.80	Call	Bond Future	5,332.0000	5,858.0000	9.865	0	0	0
2012/03/30	R186 2012/08/02	8.80	Put	Bond Future	3,296.0000	2,954.0000	(10.376)	0	0	0
2012/03/30	R186 2012/08/02	8.70	Call	Bond Future	4,830.0000	5,321.0000	10.166	0	0	0
2012/03/30	R186 2012/08/02	8.70	Put	Bond Future	3,684.0000	3,307.0000	(10.233)	0	0	0
2012/03/30	R186 2012/08/02	8.25	Put	Bond Future	5,906.0000	5,367.0000	(9.126)	0	0	0
2012/03/30	R186 2012/08/02	8.25	Call	Bond Future	2,917.0000	3,246.0000	11.279	0	0	8,750
2012/03/30	R186 2012/08/02	8.66	Call	Bond Future	4,638.0000	5,114.0000	10.263	0	0	0
2012/03/30	R186 2012/08/02	8.66	Put	Bond Future	3,851.0000	3,460.0000	(10.153)	0	0	276
2012/03/30	R186 2012/08/02	7.66	Put	Bond Future	9,993.0000	9,281.0000	(7.125)	0	0	0
2012/03/30	R186 2012/08/02	7.66	Call	Bond Future	1,253.0000	1,408.0000	12.370	0	0	276
2012/03/30	R186 2012/08/02	7.76	Put	Bond Future	9,201.0000	8,521.0000	(7.391)	0	0	0
2012/03/30	R186 2012/08/02	7.76	Call	Bond Future	1,463.0000	1,651.0000	12.850	0	0	43
2012/03/30	R186 2012/08/02	8.76	Call	Bond Future	5,126.0000	5,641.0000	10.047	0	0	0
2012/03/30	R186 2012/08/02	8.76	Put	Bond Future	3,445.0000	3,092.0000	(10.247)	0	0	43
2012/03/30	R186 2012/11/01			Bond Future	8.6470	8.5490	(1.133)	0.0000	0.0000	0
2012/03/30	R186 2012/11/01	8.75	Call	Bond Future	5,948.0000	6,397.0000	7.549	0	0	0
2012/03/30	R186 2012/11/01	8.75	Put	Bond Future	5,035.0000	4,605.0000	(8.540)	0	0	0
2012/03/30	R186 2012/11/01	8.80	Call	Bond Future	6,187.0000	6,648.0000	7.451	0	0	0

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2012/03/30	R186 2012/11/01	8.80	Put	Bond Future	4,834.0000	4,416.0000	(8.647)	0	0	0
2012/03/30	R186 2012/11/01	8.70	Call	Bond Future	5,721.0000	6,158.0000	7.639	0	0	0
2012/03/30	R186 2012/11/01	8.70	Put	Bond Future	5,250.0000	4,808.0000	(8.419)	0	0	0
2012/03/30	R186 2013/02/07			Bond Future	8.7240	8.6230	(1.158)	0.0000	0.0000	0
2012/03/30	R186 2013/02/07	8.50	Call	Bond Future	5,556.0000	5,968.0000	7.415	0	0	0
2012/03/30	R186 2013/02/07	8.50	Put	Bond Future	7,539.0000	7,063.0000	(6.314)	0	0	0
2012/03/30	R186 2013/02/07	8.55	Call	Bond Future	5,757.0000	6,179.0000	7.330	0	0	0
2012/03/30	R186 2013/02/07	8.55	Put	Bond Future	7,293.0000	6,827.0000	(6.390)	0	0	0
2012/03/30	R186 2013/02/07	8.45	Call	Bond Future	5,358.0000	5,760.0000	7.503	0	0	0
2012/03/30	R186 2013/02/07	8.45	Put	Bond Future	7,790.0000	7,304.0000	(6.239)	0	0	0
2012/03/30	R189 2012/05/03			Bond Future	215.2824	215.2887	0.003	0.0000	0.0000	0
2012/03/30	R189 2012/05/03	215.00	Call	Bond Future	282.0000	289.0000	2.482	0	0	0
2012/03/30	R189 2012/05/03	215.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/30	R189 2012/05/03	215.05	Call	Bond Future	232.0000	239.0000	3.017	0	0	0
2012/03/30	R189 2012/05/03	215.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/30	R189 2012/05/03	214.95	Call	Bond Future	332.0000	339.0000	2.108	0	0	0
2012/03/30	R189 2012/05/03	214.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/30	R197 2012/05/03			Bond Future	254.9876	256.6302	0.644	0.0000	0.0000	1,019
2012/03/30	R197 2012/05/03	251.00	Call	Bond Future	3,988.0000	5,630.0000	41.174	0	0	0
2012/03/30	R197 2012/05/03	251.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/30	R197 2012/05/03	251.05	Call	Bond Future	3,938.0000	5,580.0000	41.696	0	0	0
2012/03/30	R197 2012/05/03	251.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/30	R197 2012/05/03	250.95	Call	Bond Future	4,038.0000	5,680.0000	40.664	0	0	0
2012/03/30	R197 2012/05/03	250.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/30	R201 2012/05/03			Bond Future	6.1320	6.0320	(1.631)	0.0000	0.0000	1,658
2012/03/30	R201 2012/05/03	7.75	Call	Bond Future	3,921.0000	4,170.0000	6.350	0	0	0
2012/03/30	R201 2012/05/03	7.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/30	R201 2012/05/03	7.80	Call	Bond Future	4,040.0000	4,288.0000	6.139	0	0	0
2012/03/30	R201 2012/05/03	7.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/30	R201 2012/05/03	7.70	Call	Bond Future	3,803.0000	4,052.0000	6.547	0	0	0
2012/03/30	R201 2012/05/03	7.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/30	R201 2012/08/02			Bond Future	6.1660	6.0560	(1.784)	0.0000	0.0000	0
2012/03/30	R201 2012/08/02	7.50	Call	Bond Future	3,002.0000	3,233.0000	7.695	0	0	0



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2012/03/30	R201 2012/08/02	7.50	Put	Bond Future	49.0000	31.0000	(36.735)	0	0	0
2012/03/30	R201 2012/08/02	7.55	Call	Bond Future	3,105.0000	3,337.0000	7.472	0	0	0
2012/03/30	R201 2012/08/02	7.55	Put	Bond Future	43.0000	27.0000	(37.209)	0	0	0
2012/03/30	R201 2012/08/02	7.45	Call	Bond Future	2,900.0000	3,129.0000	7.897	0	0	0
2012/03/30	R201 2012/08/02	7.45	Put	Bond Future	55.0000	36.0000	(34.545)	0	0	0
2012/03/30	R201 2012/11/01			Bond Future	6.1550	6.0290	(2.047)	0.0000	0.0000	0
2012/03/30	R201 2012/11/01	6.50	Call	Bond Future	1,253.0000	1,410.0000	12.530	0	0	0
2012/03/30	R201 2012/11/01	6.50	Put	Bond Future	556.0000	458.0000	(17.626)	0	0	0
2012/03/30	R201 2012/11/01	6.55	Call	Bond Future	1,319.0000	1,480.0000	12.206	0	0	0
2012/03/30	R201 2012/11/01	6.55	Put	Bond Future	522.0000	427.0000	(18.199)	0	0	0
2012/03/30	R201 2012/11/01	6.45	Call	Bond Future	1,190.0000	1,341.0000	12.689	0	0	0
2012/03/30	R201 2012/11/01	6.45	Put	Bond Future	594.0000	489.0000	(17.677)	0	0	0
2012/03/30	R201 2013/02/07			Bond Future	6.1100	5.9700	(2.291)	0.0000	0.0000	0
2012/03/30	R201 2013/02/07	6.25	Call	Bond Future	1,027.0000	1,164.0000	13.340	0	0	0
2012/03/30	R201 2013/02/07	6.25	Put	Bond Future	778.0000	665.0000	(14.524)	0	0	0
2012/03/30	R201 2013/02/07	6.30	Call	Bond Future	1,077.0000	1,220.0000	13.278	0	0	0
2012/03/30	R201 2013/02/07	6.30	Put	Bond Future	739.0000	632.0000	(14.479)	0	0	0
2012/03/30	R201 2013/02/07	6.20	Call	Bond Future	978.0000	1,110.0000	13.497	0	0	0
2012/03/30	R201 2013/02/07	6.20	Put	Bond Future	818.0000	700.0000	(14.425)	0	0	0
2012/03/30	R202 2012/05/03			Bond Future	188.4863	189.9933	0.800	0.0000	0.0000	36,952
2012/03/30	R202 2012/05/03	190.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/30	R202 2012/05/03	190.00	Put	Bond Future	1,514.0000	7.0000	(99.538)	0	0	0
2012/03/30	R202 2012/05/03	190.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/30	R202 2012/05/03	190.05	Put	Bond Future	1,564.0000	57.0000	(96.355)	0	0	0
2012/03/30	R202 2012/05/03	189.95	Call	Bond Future	0.0000	43.0000	100.000	0	0	0
2012/03/30	R202 2012/05/03	189.95	Put	Bond Future	1,464.0000	0.0000	(100.000)	0	0	0
2012/03/30	R203 2012/05/03			Bond Future	7.3980	7.3000	(1.325)	0.0000	0.0000	3,524
2012/03/30	R203 2012/05/03	8.75	Call	Bond Future	5,815.0000	6,253.0000	7.532	0	0	0
2012/03/30	R203 2012/05/03	8.75	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2012/03/30	R203 2012/05/03	8.80	Call	Bond Future	6,022.0000	6,460.0000	7.273	0	0	0
2012/03/30	R203 2012/05/03	8.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/30	R203 2012/05/03	8.70	Call	Bond Future	5,608.0000	6,045.0000	7.792	0	0	0
2012/03/30	R203 2012/05/03	8.70	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0

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2012/03/30	R203 2012/05/03	7.00	Put	Bond Future	1,949.0000	1,575.0000	(19.189)	0	0	0
2012/03/30	R203 2012/05/03	7.00	Call	Bond Future	157.0000	221.0000	40.764	0	0	4,200
2012/03/30	R203 2012/05/03	7.15	Put	Bond Future	1,418.0000	1,092.0000	(22.990)	0	0	0
2012/03/30	R203 2012/05/03	7.15	Call	Bond Future	306.0000	418.0000	36.601	0	0	1,400
2012/03/30	R203 2012/05/03	7.45	Call	Bond Future	861.0000	1,097.0000	27.410	0	0	0
2012/03/30	R203 2012/05/03	7.45	Put	Bond Future	630.0000	428.0000	(32.063)	0	0	1,400
2012/03/30	R203 2012/05/03	7.80	Call	Bond Future	1,950.0000	2,310.0000	18.462	0	0	0
2012/03/30	R203 2012/05/03	7.80	Put	Bond Future	178.0000	100.0000	(43.820)	0	0	4,200
2012/03/30	R203 2012/08/02			Bond Future	7.4890	7.3860	(1.375)	0.0000	0.0000	0
2012/03/30	R203 2012/08/02	8.50	Call	Bond Future	4,628.0000	4,996.0000	7.952	0	0	0
2012/03/30	R203 2012/08/02	8.50	Put	Bond Future	427.0000	355.0000	(16.862)	0	0	0
2012/03/30	R203 2012/08/02	8.55	Call	Bond Future	4,798.0000	5,167.0000	7.691	0	0	0
2012/03/30	R203 2012/08/02	8.55	Put	Bond Future	395.0000	324.0000	(17.975)	0	0	0
2012/03/30	R203 2012/08/02	8.45	Call	Bond Future	4,459.0000	4,822.0000	8.141	0	0	0
2012/03/30	R203 2012/08/02	8.45	Put	Bond Future	461.0000	384.0000	(16.703)	0	0	0
2012/03/30	R203 2012/11/01			Bond Future	7.5680	7.4570	(1.467)	0.0000	0.0000	0
2012/03/30	R203 2012/11/01	7.75	Call	Bond Future	2,582.0000	2,856.0000	10.612	0	0	0
2012/03/30	R203 2012/11/01	7.75	Put	Bond Future	1,844.0000	1,665.0000	(9.707)	0	0	0
2012/03/30	R203 2012/11/01	7.80	Call	Bond Future	2,700.0000	2,979.0000	10.333	0	0	0
2012/03/30	R203 2012/11/01	7.80	Put	Bond Future	1,761.0000	1,587.0000	(9.881)	0	0	0
2012/03/30	R203 2012/11/01	7.70	Call	Bond Future	2,471.0000	2,735.0000	10.684	0	0	0
2012/03/30	R203 2012/11/01	7.70	Put	Bond Future	1,935.0000	1,746.0000	(9.767)	0	0	0
2012/03/30	R203 2013/02/07			Bond Future	7.6530	7.5360	(1.529)	0.0000	0.0000	0
2012/03/30	R203 2013/02/07	6.50	Call	Bond Future	830.0000	956.0000	15.181	0	0	0
2012/03/30	R203 2013/02/07	6.50	Put	Bond Future	5,403.0000	5,076.0000	(6.052)	0	0	0
2012/03/30	R203 2013/02/07	6.55	Call	Bond Future	876.0000	1,007.0000	14.954	0	0	0
2012/03/30	R203 2013/02/07	6.55	Put	Bond Future	5,246.0000	4,924.0000	(6.138)	0	0	0
2012/03/30	R203 2013/02/07	6.45	Call	Bond Future	786.0000	907.0000	15.394	0	0	0
2012/03/30	R203 2013/02/07	6.45	Put	Bond Future	5,563.0000	5,231.0000	(5.968)	0	0	0
2012/03/30	R204 2012/05/03			Bond Future	7.7090	7.6160	(1.206)	0.0000	0.0000	3,396
2012/03/30	R204 2012/05/03	8.75	Call	Bond Future	5,211.0000	5,685.0000	9.096	0	0	0
2012/03/30	R204 2012/05/03	8.75	Put	Bond Future	13.0000	6.0000	(53.846)	0	0	0
2012/03/30	R204 2012/05/03	8.80	Call	Bond Future	5,449.0000	5,924.0000	8.717	0	0	0
2012/03/30	R204 2012/05/03	8.80	Put	Bond Future	10.0000	3.0000	(70.000)	0	0	0

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2012/03/30	R204 2012/05/03	8.70	Call	Bond Future	4,972.0000	5,444.0000	9.493	0	0	0
2012/03/30	R204 2012/05/03	8.70	Put	Bond Future	16.0000	7.0000	(56.250)	0	0	0
2012/03/30	R204 2012/05/03	7.00	Put	Bond Future	3,782.0000	3,317.0000	(12.295)	0	0	0
2012/03/30	R204 2012/05/03	7.00	Call	Bond Future	41.0000	57.0000	39.024	0	0	550
2012/03/30	R204 2012/05/03	7.75	Call	Bond Future	1,011.0000	1,258.0000	24.431	0	0	0
2012/03/30	R204 2012/05/03	7.75	Put	Bond Future	800.0000	566.0000	(29.250)	0	0	550
2012/03/30	R204 2012/08/02			Bond Future	7.8030	7.7060	(1.243)	0.0000	0.0000	0
2012/03/30	R204 2012/08/02	8.50	Call	Bond Future	4,276.0000	4,634.0000	8.372	0	0	0
2012/03/30	R204 2012/08/02	8.50	Put	Bond Future	879.0000	753.0000	(14.334)	0	0	0
2012/03/30	R204 2012/08/02	8.55	Call	Bond Future	4,456.0000	4,821.0000	8.191	0	0	0
2012/03/30	R204 2012/08/02	8.55	Put	Bond Future	821.0000	701.0000	(14.616)	0	0	0
2012/03/30	R204 2012/08/02	8.45	Call	Bond Future	4,099.0000	4,450.0000	8.563	0	0	0
2012/03/30	R204 2012/08/02	8.45	Put	Bond Future	941.0000	808.0000	(14.134)	0	0	0
2012/03/30	R204 2012/11/01			Bond Future	7.8830	7.7800	(1.307)	0.0000	0.0000	0
2012/03/30	R204 2012/11/01	8.00	Call	Bond Future	3,002.0000	3,239.0000	7.895	0	0	0
2012/03/30	R204 2012/11/01	8.00	Put	Bond Future	2,442.0000	2,183.0000	(10.606)	0	0	0
2012/03/30	R204 2012/11/01	8.05	Call	Bond Future	3,134.0000	3,379.0000	7.817	0	0	0
2012/03/30	R204 2012/11/01	8.05	Put	Bond Future	2,336.0000	2,085.0000	(10.745)	0	0	0
2012/03/30	R204 2012/11/01	7.95	Call	Bond Future	2,875.0000	3,105.0000	8.000	0	0	0
2012/03/30	R204 2012/11/01	7.95	Put	Bond Future	2,554.0000	2,288.0000	(10.415)	0	0	0
2012/03/30	R204 2013/02/07			Bond Future	7.9670	7.8600	(1.343)	0.0000	0.0000	0
2012/03/30	R204 2013/02/07	8.00	Call	Bond Future	3,205.0000	3,491.0000	8.924	0	0	0
2012/03/30	R204 2013/02/07	8.00	Put	Bond Future	3,053.0000	2,844.0000	(6.846)	0	0	0
2012/03/30	R204 2013/02/07	8.05	Call	Bond Future	3,324.0000	3,620.0000	8.905	0	0	0
2012/03/30	R204 2013/02/07	8.05	Put	Bond Future	2,942.0000	2,743.0000	(6.764)	0	0	0
2012/03/30	R204 2013/02/07	7.95	Call	Bond Future	3,088.0000	3,369.0000	9.100	0	0	0
2012/03/30	R204 2013/02/07	7.95	Put	Bond Future	3,166.0000	2,952.0000	(6.759)	0	0	0
2012/03/30	R206 2012/05/03			Bond Future	5.8840	5.7830	(1.717)	0.0000	0.0000	890
2012/03/30	R206 2012/05/03	7.50	Call	Bond Future	2,563.0000	2,726.0000	6.360	0	0	0
2012/03/30	R206 2012/05/03	7.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/30	R206 2012/05/03	7.55	Call	Bond Future	2,641.0000	2,804.0000	6.172	0	0	0
2012/03/30	R206 2012/05/03	7.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/30	R206 2012/05/03	7.45	Call	Bond Future	2,485.0000	2,648.0000	6.559	0	0	0
2012/03/30	R206 2012/05/03	7.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2012/03/30	R206 2012/08/02			Bond Future	5.8960	5.7780	(2.001)	0.0000	0.0000	0
2012/03/30	R206 2012/08/02	7.25	Call	Bond Future	1,866.0000	2,019.0000	8.199	0	0	0
2012/03/30	R206 2012/08/02	7.25	Put	Bond Future	20.0000	10.0000	(50.000)	0	0	0
2012/03/30	R206 2012/08/02	7.30	Call	Bond Future	1,931.0000	2,085.0000	7.975	0	0	0
2012/03/30	R206 2012/08/02	7.30	Put	Bond Future	18.0000	9.0000	(50.000)	0	0	0
2012/03/30	R206 2012/08/02	7.20	Call	Bond Future	1,802.0000	1,954.0000	8.435	0	0	0
2012/03/30	R206 2012/08/02	7.20	Put	Bond Future	23.0000	12.0000	(47.826)	0	0	0
2012/03/30	R206 2012/11/01			Bond Future	5.8100	5.6640	(2.513)	0.0000	0.0000	0
2012/03/30	R206 2012/11/01	6.00	Call	Bond Future	569.0000	664.0000	16.696	0	0	0
2012/03/30	R206 2012/11/01	6.00	Put	Bond Future	350.0000	277.0000	(20.857)	0	0	0
2012/03/30	R206 2012/11/01	6.05	Call	Bond Future	604.0000	703.0000	16.391	0	0	0
2012/03/30	R206 2012/11/01	6.05	Put	Bond Future	328.0000	259.0000	(21.037)	0	0	0
2012/03/30	R206 2012/11/01	5.95	Call	Bond Future	536.0000	627.0000	16.978	0	0	0
2012/03/30	R206 2012/11/01	5.95	Put	Bond Future	375.0000	298.0000	(20.533)	0	0	0
2012/03/30	R206 2013/02/07			Bond Future	5.6140	5.4330	(3.224)	0.0000	0.0000	0
2012/03/30	R206 2013/02/07	6.00	Call	Bond Future	623.0000	716.0000	14.928	0	0	0
2012/03/30	R206 2013/02/07	6.00	Put	Bond Future	277.0000	207.0000	(25.271)	0	0	0
2012/03/30	R206 2013/02/07	6.05	Call	Bond Future	653.0000	748.0000	14.548	0	0	0
2012/03/30	R206 2013/02/07	6.05	Put	Bond Future	262.0000	194.0000	(25.954)	0	0	0
2012/03/30	R206 2013/02/07	5.95	Call	Bond Future	594.0000	684.0000	15.152	0	0	0
2012/03/30	R206 2013/02/07	5.95	Put	Bond Future	292.0000	219.0000	(25.000)	0	0	0
2012/03/30	R207 2012/05/03			Bond Future	7.9290	7.8310	(1.236)	0.0000	0.0000	21,226
2012/03/30	R207 2012/05/03	8.75	Call	Bond Future	4,463.0000	4,983.0000	11.651	0	0	0
2012/03/30	R207 2012/05/03	8.75	Put	Bond Future	47.0000	22.0000	(53.191)	0	0	0
2012/03/30	R207 2012/05/03	8.80	Call	Bond Future	4,714.0000	5,239.0000	11.137	0	0	0
2012/03/30	R207 2012/05/03	8.80	Put	Bond Future	37.0000	17.0000	(54.054)	0	0	0
2012/03/30	R207 2012/05/03	8.70	Call	Bond Future	4,214.0000	4,728.0000	12.197	0	0	0
2012/03/30	R207 2012/05/03	8.70	Put	Bond Future	59.0000	29.0000	(50.847)	0	0	0
2012/03/30	R207 2012/05/03	7.45	Put	Bond Future	2,869.0000	2,388.0000	(16.765)	0	0	0
2012/03/30	R207 2012/05/03	7.45	Call	Bond Future	170.0000	233.0000	37.059	0	0	2,400
2012/03/30	R207 2012/05/03	7.65	Put	Bond Future	1,958.0000	1,543.0000	(21.195)	0	0	0
2012/03/30	R207 2012/05/03	7.65	Call	Bond Future	397.0000	527.0000	32.746	0	0	800
2012/03/30	R207 2012/05/03	8.00	Call	Bond Future	1,204.0000	1,500.0000	24.585	0	0	0
2012/03/30	R207 2012/05/03	8.00	Put	Bond Future	812.0000	563.0000	(30.665)	0	0	800

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
2012/03/30	R207 2012/05/03	8.30	Call	Bond Future	2,333.0000	2,757.0000	18.174	0	0	0
2012/03/30	R207 2012/05/03	8.30	Put	Bond Future	305.0000	184.0000	(39.672)	0	0	2,400
2012/03/30	R207 2012/08/02			Bond Future	8.0220	7.9210	(1.259)	0.0000	0.0000	0
2012/03/30	R207 2012/08/02	8.75	Call	Bond Future	4,766.0000	5,177.0000	8.624	0	0	0
2012/03/30	R207 2012/08/02	8.75	Put	Bond Future	952.0000	818.0000	(14.076)	0	0	0
2012/03/30	R207 2012/08/02	8.80	Call	Bond Future	4,959.0000	5,377.0000	8.429	0	0	0
2012/03/30	R207 2012/08/02	8.80	Put	Bond Future	890.0000	763.0000	(14.270)	0	0	0
2012/03/30	R207 2012/08/02	8.70	Call	Bond Future	4,576.0000	4,980.0000	8.829	0	0	0
2012/03/30	R207 2012/08/02	8.70	Put	Bond Future	1,017.0000	877.0000	(13.766)	0	0	0
2012/03/30	R207 2012/11/01			Bond Future	8.0990	7.9930	(1.309)	0.0000	0.0000	0
2012/03/30	R207 2012/11/01	8.25	Call	Bond Future	3,415.0000	3,749.0000	9.780	0	0	0
2012/03/30	R207 2012/11/01	8.25	Put	Bond Future	2,631.0000	2,410.0000	(8.400)	0	0	0
2012/03/30	R207 2012/11/01	8.30	Call	Bond Future	3,560.0000	3,902.0000	9.607	0	0	0
2012/03/30	R207 2012/11/01	8.30	Put	Bond Future	2,518.0000	2,305.0000	(8.459)	0	0	0
2012/03/30	R207 2012/11/01	8.20	Call	Bond Future	3,276.0000	3,598.0000	9.829	0	0	0
2012/03/30	R207 2012/11/01	8.20	Put	Bond Future	2,751.0000	2,517.0000	(8.506)	0	0	0
2012/03/30	R207 2013/02/07			Bond Future	8.1820	8.0710	(1.357)	0.0000	0.0000	0
2012/03/30	R207 2013/02/07	8.25	Call	Bond Future	3,699.0000	4,015.0000	8.543	0	0	0
2012/03/30	R207 2013/02/07	8.25	Put	Bond Future	3,356.0000	3,110.0000	(7.330)	0	0	0
2012/03/30	R207 2013/02/07	8.30	Call	Bond Future	3,835.0000	4,157.0000	8.396	0	0	0
2012/03/30	R207 2013/02/07	8.30	Put	Bond Future	3,241.0000	3,001.0000	(7.405)	0	0	0
2012/03/30	R207 2013/02/07	8.20	Call	Bond Future	3,570.0000	3,879.0000	8.655	0	0	0
2012/03/30	R207 2013/02/07	8.20	Put	Bond Future	3,479.0000	3,226.0000	(7.272)	0	0	0
2012/03/30	R208 2012/05/03			Bond Future	7.9990	7.8920	(1.338)	0.0000	0.0000	9,510
2012/03/30	R208 2012/05/03	9.00	Call	Bond Future	5,757.0000	6,385.0000	10.908	0	0	0
2012/03/30	R208 2012/05/03	9.00	Put	Bond Future	23.0000	10.0000	(56.522)	0	0	0
2012/03/30	R208 2012/05/03	9.05	Call	Bond Future	6,026.0000	6,657.0000	10.471	0	0	0
2012/03/30	R208 2012/05/03	9.05	Put	Bond Future	17.0000	7.0000	(58.824)	0	0	0
2012/03/30	R208 2012/05/03	8.95	Call	Bond Future	5,488.0000	6,113.0000	11.388	0	0	0
2012/03/30	R208 2012/05/03	8.95	Put	Bond Future	29.0000	13.0000	(55.172)	0	0	0
2012/03/30	R208 2012/05/03	7.50	Put	Bond Future	3,210.0000	2,643.0000	(17.664)	0	0	0
2012/03/30	R208 2012/05/03	7.50	Call	Bond Future	172.0000	246.0000	43.023	0	0	3,000
2012/03/30	R208 2012/05/03	7.70	Put	Bond Future	2,210.0000	1,720.0000	(22.172)	0	0	0
2012/03/30	R208 2012/05/03	7.70	Call	Bond Future	404.0000	556.0000	37.624	0	0	1,000

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2012/03/30	R208 2012/05/03	8.05	Call	Bond Future	1,242.0000	1,586.0000	27.697	0	0	0
2012/03/30	R208 2012/05/03	8.05	Put	Bond Future	938.0000	641.0000	(31.663)	0	0	1,000
2012/03/30	R208 2012/05/03	8.35	Call	Bond Future	2,426.0000	2,922.0000	20.445	0	0	0
2012/03/30	R208 2012/05/03	8.35	Put	Bond Future	362.0000	217.0000	(40.055)	0	0	3,000
2012/03/30	R208 2012/08/02			Bond Future	8.0830	7.9720	(1.373)	0.0000	0.0000	0
2012/03/30	R208 2012/08/02	8.75	Call	Bond Future	4,918.0000	5,400.0000	9.801	0	0	0
2012/03/30	R208 2012/08/02	8.75	Put	Bond Future	1,139.0000	972.0000	(14.662)	0	0	0
2012/03/30	R208 2012/08/02	8.80	Call	Bond Future	5,121.0000	5,612.0000	9.588	0	0	0
2012/03/30	R208 2012/08/02	8.80	Put	Bond Future	1,067.0000	909.0000	(14.808)	0	0	0
2012/03/30	R208 2012/08/02	8.70	Call	Bond Future	4,718.0000	5,191.0000	10.025	0	0	0
2012/03/30	R208 2012/08/02	8.70	Put	Bond Future	1,215.0000	1,040.0000	(14.403)	0	0	0
2012/03/30	R208 2012/11/01			Bond Future	8.1570	8.0410	(1.422)	0.0000	0.0000	0
2012/03/30	R208 2012/11/01	8.25	Call	Bond Future	3,562.0000	3,904.0000	9.601	0	0	0
2012/03/30	R208 2012/11/01	8.25	Put	Bond Future	3,036.0000	2,717.0000	(10.507)	0	0	0
2012/03/30	R208 2012/11/01	8.30	Call	Bond Future	3,715.0000	4,067.0000	9.475	0	0	0
2012/03/30	R208 2012/11/01	8.30	Put	Bond Future	2,908.0000	2,599.0000	(10.626)	0	0	0
2012/03/30	R208 2012/11/01	8.20	Call	Bond Future	3,415.0000	3,749.0000	9.780	0	0	0
2012/03/30	R208 2012/11/01	8.20	Put	Bond Future	3,171.0000	2,844.0000	(10.312)	0	0	0
2012/03/30	R208 2013/02/07			Bond Future	8.2340	8.1130	(1.470)	0.0000	0.0000	0
2012/03/30	R208 2013/02/07	8.00	Call	Bond Future	3,257.0000	3,577.0000	9.825	0	0	0
2012/03/30	R208 2013/02/07	8.00	Put	Bond Future	4,560.0000	4,209.0000	(7.697)	0	0	0
2012/03/30	R208 2013/02/07	8.05	Call	Bond Future	3,385.0000	3,712.0000	9.660	0	0	0
2012/03/30	R208 2013/02/07	8.05	Put	Bond Future	4,408.0000	4,064.0000	(7.804)	0	0	0
2012/03/30	R208 2013/02/07	7.95	Call	Bond Future	3,133.0000	3,446.0000	9.990	0	0	0
2012/03/30	R208 2013/02/07	7.95	Put	Bond Future	4,718.0000	4,360.0000	(7.588)	0	0	0
2012/03/30	R209 2012/05/03			Bond Future	8.9500	8.8530	(1.084)	0.0000	0.0000	2,998
2012/03/30	R209 2012/05/03	9.00	Call	Bond Future	1,741.0000	2,139.0000	22.860	0	0	0
2012/03/30	R209 2012/05/03	9.00	Put	Bond Future	1,358.0000	1,004.0000	(26.068)	0	0	0
2012/03/30	R209 2012/05/03	9.05	Call	Bond Future	1,955.0000	2,383.0000	21.893	0	0	0
2012/03/30	R209 2012/05/03	9.05	Put	Bond Future	1,192.0000	868.0000	(27.181)	0	0	0
2012/03/30	R209 2012/05/03	8.95	Call	Bond Future	1,542.0000	1,910.0000	23.865	0	0	0
2012/03/30	R209 2012/05/03	8.95	Put	Bond Future	1,542.0000	1,158.0000	(24.903)	0	0	0
2012/03/30	R209 2012/08/02			Bond Future	9.0240	8.9240	(1.108)	0.0000	0.0000	0
2012/03/30	R209 2012/08/02	9.25	Call	Bond Future	4,653.0000	5,067.0000	8.897	0	0	0

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2012/03/30	R209 2012/08/02	9.25	Put	Bond Future	2,970.0000	2,619.0000	(11.818)	0	0	0
2012/03/30	R209 2012/08/02	9.30	Call	Bond Future	4,865.0000	5,291.0000	8.756	0	0	0
2012/03/30	R209 2012/08/02	9.30	Put	Bond Future	2,818.0000	2,479.0000	(12.030)	0	0	0
2012/03/30	R209 2012/08/02	9.20	Call	Bond Future	4,444.0000	4,847.0000	9.068	0	0	0
2012/03/30	R209 2012/08/02	9.20	Put	Bond Future	3,128.0000	2,766.0000	(11.573)	0	0	0
2012/03/30	R209 2012/11/01			Bond Future	9.0900	8.9880	(1.122)	0.0000	0.0000	0
2012/03/30	R209 2012/11/01	9.00	Call	Bond Future	4,522.0000	4,910.0000	8.580	0	0	0
2012/03/30	R209 2012/11/01	9.00	Put	Bond Future	5,201.0000	4,819.0000	(7.345)	0	0	0
2012/03/30	R209 2012/11/01	9.05	Call	Bond Future	4,699.0000	5,103.0000	8.598	0	0	0
2012/03/30	R209 2012/11/01	9.05	Put	Bond Future	5,000.0000	4,633.0000	(7.340)	0	0	0
2012/03/30	R209 2012/11/01	8.95	Call	Bond Future	4,348.0000	4,726.0000	8.694	0	0	0
2012/03/30	R209 2012/11/01	8.95	Put	Bond Future	5,409.0000	5,017.0000	(7.247)	0	0	0
2012/03/30	R209 2013/02/07			Bond Future	9.1600	9.0550	(1.146)	0.0000	0.0000	0
2012/03/30	R209 2013/02/07	9.00	Call	Bond Future	5,217.0000	5,571.0000	6.786	0	0	0
2012/03/30	R209 2013/02/07	9.00	Put	Bond Future	6,416.0000	5,987.0000	(6.686)	0	0	0
2012/03/30	R209 2013/02/07	9.05	Call	Bond Future	5,389.0000	5,751.0000	6.717	0	0	0
2012/03/30	R209 2013/02/07	9.05	Put	Bond Future	6,210.0000	5,789.0000	(6.779)	0	0	0
2012/03/30	R209 2013/02/07	8.95	Call	Bond Future	5,048.0000	5,393.0000	6.834	0	0	0
2012/03/30	R209 2013/02/07	8.95	Put	Bond Future	6,628.0000	6,190.0000	(6.608)	0	0	0
2012/03/30	R210 2012/05/03			Bond Future	139.9392	141.0582	0.800	0.0000	0.0000	860
2012/03/30	R210 2012/05/03	139.00	Call	Bond Future	939.0000	2,058.0000	119.169	0	0	0
2012/03/30	R210 2012/05/03	139.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/30	R210 2012/05/03	139.05	Call	Bond Future	889.0000	2,008.0000	125.872	0	0	0
2012/03/30	R210 2012/05/03	139.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/30	R210 2012/05/03	138.95	Call	Bond Future	989.0000	2,108.0000	113.145	0	0	0
2012/03/30	R210 2012/05/03	138.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/30	R211 2012/05/03			Bond Future	118.4780	119.0262	0.463	0.0000	0.0000	480
2012/03/30	R211 2012/05/03	118.20	Call	Bond Future	278.0000	826.0000	197.122	0	0	0
2012/03/30	R211 2012/05/03	118.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/30	R211 2012/05/03	118.25	Call	Bond Future	228.0000	776.0000	240.351	0	0	0
2012/03/30	R211 2012/05/03	118.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/30	R211 2012/05/03	118.15	Call	Bond Future	328.0000	876.0000	167.073	0	0	0
2012/03/30	R211 2012/05/03	118.15	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2012/03/30	R212 2012/05/03			Bond Future	116.5175	117.2324	0.614	0.0000	0.0000	3,252
2012/03/30	R212 2012/05/03	115.30	Call	Bond Future	1,217.0000	1,932.0000	58.751	0	0	0
2012/03/30	R212 2012/05/03	115.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/30	R212 2012/05/03	115.35	Call	Bond Future	1,167.0000	1,882.0000	61.268	0	0	0
2012/03/30	R212 2012/05/03	115.35	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/30	R212 2012/05/03	115.25	Call	Bond Future	1,267.0000	1,982.0000	56.433	0	0	0
2012/03/30	R212 2012/05/03	115.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/30	R213 2012/05/03			Bond Future	8.8460	8.7540	(1.040)	0.0000	0.0000	4,359
2012/03/30	R213 2012/05/03	9.25	Call	Bond Future	3,599.0000	4,189.0000	16.393	0	0	0
2012/03/30	R213 2012/05/03	9.25	Put	Bond Future	486.0000	341.0000	(29.835)	0	0	0
2012/03/30	R213 2012/05/03	9.30	Call	Bond Future	3,899.0000	4,506.0000	15.568	0	0	0
2012/03/30	R213 2012/05/03	9.30	Put	Bond Future	413.0000	285.0000	(30.993)	0	0	0
2012/03/30	R213 2012/05/03	9.20	Call	Bond Future	3,308.0000	3,877.0000	17.201	0	0	0
2012/03/30	R213 2012/05/03	9.20	Put	Bond Future	570.0000	405.0000	(28.947)	0	0	0
2012/03/30	R213 2012/08/02			Bond Future	8.9220	8.8280	(1.054)	0.0000	0.0000	0
2012/03/30	R213 2012/08/02	9.25	Call	Bond Future	5,191.0000	5,608.0000	8.033	0	0	0
2012/03/30	R213 2012/08/02	9.25	Put	Bond Future	2,687.0000	2,364.0000	(12.021)	0	0	0
2012/03/30	R213 2012/08/02	9.30	Call	Bond Future	5,420.0000	5,849.0000	7.915	0	0	0
2012/03/30	R213 2012/08/02	9.30	Put	Bond Future	2,544.0000	2,234.0000	(12.186)	0	0	0
2012/03/30	R213 2012/08/02	9.20	Call	Bond Future	4,965.0000	5,371.0000	8.177	0	0	0
2012/03/30	R213 2012/08/02	9.20	Put	Bond Future	2,835.0000	2,502.0000	(11.746)	0	0	0
2012/03/30	R213 2012/11/01			Bond Future	8.9940	8.8960	(1.090)	0.0000	0.0000	0
2012/03/30	R213 2012/11/01	9.00	Call	Bond Future	4,966.0000	5,334.0000	7.410	0	0	0
2012/03/30	R213 2012/11/01	9.00	Put	Bond Future	4,920.0000	4,528.0000	(7.967)	0	0	0
2012/03/30	R213 2012/11/01	9.05	Call	Bond Future	5,162.0000	5,540.0000	7.323	0	0	0
2012/03/30	R213 2012/11/01	9.05	Put	Bond Future	4,732.0000	4,350.0000	(8.073)	0	0	0
2012/03/30	R213 2012/11/01	8.95	Call	Bond Future	4,780.0000	5,138.0000	7.490	0	0	0
2012/03/30	R213 2012/11/01	8.95	Put	Bond Future	5,120.0000	4,718.0000	(7.852)	0	0	0
2012/03/30	R213 2013/02/07			Bond Future	9.0700	8.9700	(1.103)	0.0000	0.0000	0
2012/03/30	R213 2013/02/07	9.00	Call	Bond Future	5,583.0000	5,995.0000	7.380	0	0	0
2012/03/30	R213 2013/02/07	9.00	Put	Bond Future	6,117.0000	5,765.0000	(5.754)	0	0	0
2012/03/30	R213 2013/02/07	9.05	Call	Bond Future	5,766.0000	6,193.0000	7.405	0	0	0
2012/03/30	R213 2013/02/07	9.05	Put	Bond Future	5,918.0000	5,581.0000	(5.694)	0	0	0
2012/03/30	R213 2013/02/07	8.95	Call	Bond Future	5,404.0000	5,806.0000	7.439	0	0	0



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2012/03/30	R213 2013/02/07	8.95	Put	Bond Future	6,322.0000	5,960.0000	(5.726)	0	0	0
2012/03/30	R214 2012/05/03			Bond Future	8.9990	8.9020	(1.078)	0.0000	0.0000	1,500
2012/03/30	R214 2012/05/03	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/30	R214 2012/05/03	8.80	Put	Bond Future	1,621.0000	838.0000	(48.304)	0	0	0
2012/03/30	R214 2012/05/03	8.81	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/30	R214 2012/05/03	8.81	Put	Bond Future	1,538.0000	755.0000	(50.910)	0	0	0
2012/03/30	R214 2012/05/03	8.79	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/30	R214 2012/05/03	8.79	Put	Bond Future	1,704.0000	921.0000	(45.951)	0	0	0
2012/03/30	R214 2012/08/02			Bond Future	9.0700	8.9710	(1.092)	0.0000	0.0000	0
2012/03/30	R214 2012/08/02	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/30	R214 2012/08/02	8.80	Put	Bond Future	2,183.0000	1,395.0000	(36.097)	0	0	0
2012/03/30	R214 2012/08/02	8.81	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/30	R214 2012/08/02	8.81	Put	Bond Future	2,101.0000	1,313.0000	(37.506)	0	0	0
2012/03/30	R214 2012/08/02	8.79	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/30	R214 2012/08/02	8.79	Put	Bond Future	2,266.0000	1,478.0000	(34.775)	0	0	0
<b>Total</b>										<b>305949.00</b>