



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 16/03/2012

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
2012/03/16	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/16	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/16	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/16	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/16	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/16	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/16	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/16	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/16	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/16	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/16	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/16	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/16	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/16	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/16	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2012/03/16	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/16	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/16	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/16	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/16	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/16	AL7T 2012/05/03			Index Future	420.1670	420.5890	0.100	0.0000	0.0000	16
2012/03/16	AL7T 2012/08/02			Index Future	426.3010	426.7220	0.099	0.0000	0.0000	0
2012/03/16	ALBI 2012/05/03			Index Future	382.4560	382.8410	0.101	0.0000	0.0000	897
2012/03/16	ALBI 2012/08/02			Index Future	388.0400	388.4230	0.099	0.0000	0.0000	118
2012/03/16	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/16	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/16	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/16	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/16	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/16	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/16	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/16	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/16	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/16	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/16	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/16	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0

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2012/03/16	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/16	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/16	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/16	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/16	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/16	CAAN 2012/03/30			Can-Do Future	0.0152	0.0101	(33.553)	0.0000	0.0000	0
2012/03/16	CAAO 2012/03/30			Can-Do Future	0.1935	0.2124	9.767	0.0000	0.0000	100,000
2012/03/16	CAAW2012/04/20			Any day expiry	7.6580	7.6022	(0.729)	0.0000	0.0000	0
2012/03/16	CAAW2012/04/20	8.10	Call	Any day expiry	40.0000	32.0000	(20.000)	0	0	0
2012/03/16	CAAW2012/04/20	8.10	Put	Any day expiry	482.0000	530.0000	9.959	0	0	0
2012/03/16	CAAW2012/04/20	8.15	Call	Any day expiry	35.0000	28.0000	(20.000)	0	0	0
2012/03/16	CAAW2012/04/20	8.15	Put	Any day expiry	527.0000	576.0000	9.298	0	0	0
2012/03/16	CAAW2012/04/20	8.05	Call	Any day expiry	45.0000	37.0000	(17.778)	0	0	0
2012/03/16	CAAW2012/04/20	8.05	Put	Any day expiry	437.0000	485.0000	10.984	0	0	0
2012/03/16	CAAX 2012/03/30			Can-Do Future	0.0160	0.0082	(48.750)	0.0000	0.0000	12,500
2012/03/16	CAAY 2012/04/30			Can-Do Future	0.0449	0.0309	(31.180)	0.0000	0.0000	12,500
2012/03/16	CAAZ 2012/06/18			Can-Do Future	0.0857	0.0680	(20.653)	0.0000	0.0000	5,670
2012/03/16	CABA 2012/06/18			Can-Do Future	0.1004	0.1004	0.000	0.0000	0.0000	8,000
2012/03/16	CABB 2012/06/18			Can-Do Future	0.1027	0.1029	0.195	0.0000	0.0000	8,000
2012/03/16	CABC 2012/06/18			Can-Do Future	0.0825	0.0823	(0.242)	0.0000	0.0000	16,000
2012/03/16	CABD 2012/06/18			Can-Do Future	0.0413	0.0412	(0.242)	0.0000	0.0000	16,000
2012/03/16	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
2012/03/16	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/16	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/16	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/16	DAAA 2012/03/29			Any day expiry	7.6347	7.5790	(0.730)	0.0000	0.0000	0
2012/03/16	DAAA 2012/03/29	7.90	Call	Any day expiry	24.0000	16.0000	(33.333)	0	0	0
2012/03/16	DAAA 2012/03/29	7.90	Put	Any day expiry	289.0000	337.0000	16.609	0	0	0
2012/03/16	DAAA 2012/03/29	7.95	Call	Any day expiry	18.0000	12.0000	(33.333)	0	0	0
2012/03/16	DAAA 2012/03/29	7.95	Put	Any day expiry	333.0000	383.0000	15.015	0	0	0
2012/03/16	DAAA 2012/03/29	7.85	Call	Any day expiry	31.0000	20.0000	(35.484)	0	0	0
2012/03/16	DAAA 2012/03/29	7.85	Put	Any day expiry	246.0000	291.0000	18.293	0	0	0
2012/03/16	GOVI 2012/05/03			GOVI	383.4420	383.8030	0.094	0.0000	0.0000	193
2012/03/16	GOVI 2012/05/03	382.00	Call	GOVI	14,420.0000	18,030.0000	25.035	0	0	0
2012/03/16	GOVI 2012/05/03	382.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/03/16	GOVI 2012/05/03	382.01	Call	GOVI	14,320.0000	17,930.0000	25.209	0	0	0
2012/03/16	GOVI 2012/05/03	382.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/03/16	GOVI 2012/05/03	381.99	Call	GOVI	14,520.0000	18,130.0000	24.862	0	0	0
2012/03/16	GOVI 2012/05/03	381.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/03/16	GOVI 2012/08/02			GOVI	389.0390	389.3990	0.093	0.0000	0.0000	0
2012/03/16	GOVI 2012/08/02	390.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2012/03/16	GOVI 2012/08/02	390.00	Put	GOVI	9,610.0000	6,010.0000	(37.461)	0	0	0
2012/03/16	GOVI 2012/08/02	390.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2012/03/16	GOVI 2012/08/02	390.01	Put	GOVI	9,710.0000	6,110.0000	(37.075)	0	0	0
2012/03/16	GOVI 2012/08/02	389.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2012/03/16	GOVI 2012/08/02	389.99	Put	GOVI	9,510.0000	5,910.0000	(37.855)	0	0	0
2012/03/16	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/03/16	IGOV 2012/05/03			Index Future	171.2740	171.1160	(0.092)	0.0000	0.0000	515
2012/03/16	IGOV 2012/08/02			Index Future	173.7740	173.6110	(0.094)	0.0000	0.0000	0
2012/03/16	ILBI 2012/05/03			Index Future	464.6220	464.6220	0.000	0.0000	0.0000	0
2012/03/16	ILBI 2012/08/02			Index Future	471.2670	471.2670	0.000	0.0000	0.0000	152

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
2012/03/16	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2012/03/16	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2012/03/16	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2012/03/16	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2012/03/16	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2012/03/16	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2012/03/16	JBAF 2012/03/20			Jibar Tradeable Future	5.6000	5.6000	0.000	0.0000	0.0000	2,390
2012/03/16	JBAF 2012/04/18			Jibar Tradeable Future	5.6200	5.6200	0.000	0.0000	0.0000	0
2012/03/16	JBAF 2012/05/16			Jibar Tradeable Future	5.6400	5.6400	0.000	0.0000	0.0000	0
2012/03/16	JBAF 2012/06/20			Jibar Tradeable Future	5.6600	5.6700	0.177	0.0000	0.0000	2,890
2012/03/16	JBAF 2012/07/18			Jibar Tradeable Future	5.6900	5.6900	0.000	0.0000	0.0000	0
2012/03/16	JBAF 2012/08/15			Jibar Tradeable Future	5.7200	5.7200	0.000	0.0000	0.0000	0
2012/03/16	JBAF 2012/09/19			Jibar Tradeable Future	5.7600	5.7800	0.347	0.0000	0.0000	44,760
2012/03/16	JBAF 2012/12/19			Jibar Tradeable Future	5.9600	6.0100	0.839	94.0100	94.0100	840
2012/03/16	JBAF 2013/03/20			Jibar Tradeable Future	6.1800	6.2500	1.133	0.0000	0.0000	790
2012/03/16	JBAF 2013/06/19			Jibar Tradeable Future	6.4100	6.4800	1.092	0.0000	0.0000	1,250
2012/03/16	JBAF 2013/09/18			Jibar Tradeable Future	6.6500	6.7200	1.053	0.0000	0.0000	1,700
2012/03/16	JBAF 2013/12/18			Jibar Tradeable Future	6.8700	6.9400	1.019	0.0000	0.0000	2,000
2012/03/16	R157 2012/05/03			Bond Future	6.8920	6.8800	(0.174)	0.0000	0.0000	11,534
2012/03/16	R157 2012/05/03	8.25	Call	Bond Future	4,382.0000	4,422.0000	0.913	0	0	0
2012/03/16	R157 2012/05/03	8.25	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2012/03/16	R157 2012/05/03	8.30	Call	Bond Future	4,539.0000	4,579.0000	0.881	0	0	0
2012/03/16	R157 2012/05/03	8.30	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2012/03/16	R157 2012/05/03	8.20	Call	Bond Future	4,225.0000	4,264.0000	0.923	0	0	0
2012/03/16	R157 2012/05/03	8.20	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2012/03/16	R157 2012/05/03	6.25	Put	Bond Future	2,180.0000	2,141.0000	(1.789)	0	0	0
2012/03/16	R157 2012/05/03	6.25	Call	Bond Future	35.0000	36.0000	2.857	0	0	1,500
2012/03/16	R157 2012/05/03	6.50	Call	Bond Future	132.0000	135.0000	2.273	0	0	0
2012/03/16	R157 2012/05/03	6.50	Put	Bond Future	1,436.0000	1,399.0000	(2.577)	0	0	1,500
2012/03/16	R157 2012/05/03	6.75	Call	Bond Future	360.0000	369.0000	2.500	0	0	0

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2012/03/16	R157 2012/05/03	6.75	Put	Bond Future	830.0000	800.0000	(3.614)	0	0	1,500
2012/03/16	R157 2012/08/02			Bond Future	6.9840	6.9710	(0.186)	0.0000	0.0000	0
2012/03/16	R157 2012/08/02	8.00	Call	Bond Future	3,280.0000	3,311.0000	0.945	0	0	0
2012/03/16	R157 2012/08/02	8.00	Put	Bond Future	227.0000	219.0000	(3.524)	0	0	0
2012/03/16	R157 2012/08/02	8.05	Call	Bond Future	3,406.0000	3,438.0000	0.940	0	0	0
2012/03/16	R157 2012/08/02	8.05	Put	Bond Future	206.0000	198.0000	(3.883)	0	0	0
2012/03/16	R157 2012/08/02	7.95	Call	Bond Future	3,155.0000	3,186.0000	0.983	0	0	0
2012/03/16	R157 2012/08/02	7.95	Put	Bond Future	250.0000	242.0000	(3.200)	0	0	0
2012/03/16	R157 2012/11/01			Bond Future	7.0590	7.0440	(0.212)	0.0000	0.0000	0
2012/03/16	R157 2012/11/01	7.00	Call	Bond Future	1,271.0000	1,289.0000	1.416	0	0	0
2012/03/16	R157 2012/11/01	7.00	Put	Bond Future	1,437.0000	1,413.0000	(1.670)	0	0	0
2012/03/16	R157 2012/11/01	7.05	Call	Bond Future	1,343.0000	1,361.0000	1.340	0	0	0
2012/03/16	R157 2012/11/01	7.05	Put	Bond Future	1,368.0000	1,344.0000	(1.754)	0	0	0
2012/03/16	R157 2012/11/01	6.95	Call	Bond Future	1,201.0000	1,218.0000	1.415	0	0	0
2012/03/16	R157 2012/11/01	6.95	Put	Bond Future	1,508.0000	1,483.0000	(1.658)	0	0	0
2012/03/16	R157 2013/02/07			Bond Future	7.1280	7.1160	(0.168)	0.0000	0.0000	0
2012/03/16	R157 2013/02/07	6.75	Call	Bond Future	993.0000	1,003.0000	1.007	0	0	0
2012/03/16	R157 2013/02/07	6.75	Put	Bond Future	1,959.0000	1,938.0000	(1.072)	0	0	0
2012/03/16	R157 2013/02/07	6.80	Call	Bond Future	1,045.0000	1,056.0000	1.053	0	0	0
2012/03/16	R157 2013/02/07	6.80	Put	Bond Future	1,882.0000	1,863.0000	(1.010)	0	0	0
2012/03/16	R157 2013/02/07	6.70	Call	Bond Future	941.0000	951.0000	1.063	0	0	0
2012/03/16	R157 2013/02/07	6.70	Put	Bond Future	2,035.0000	2,015.0000	(0.983)	0	0	0
2012/03/16	R186 2012/05/03			Bond Future	8.4670	8.4450	(0.260)	0.0000	0.0000	29,388
2012/03/16	R186 2012/05/03	9.00	Call	Bond Future	5,345.0000	5,500.0000	2.900	0	0	0
2012/03/16	R186 2012/05/03	9.00	Put	Bond Future	541.0000	491.0000	(9.242)	0	0	0
2012/03/16	R186 2012/05/03	9.05	Call	Bond Future	5,708.0000	5,868.0000	2.803	0	0	0
2012/03/16	R186 2012/05/03	9.05	Put	Bond Future	468.0000	423.0000	(9.615)	0	0	0
2012/03/16	R186 2012/05/03	8.95	Call	Bond Future	4,990.0000	5,140.0000	3.006	0	0	0
2012/03/16	R186 2012/05/03	8.95	Put	Bond Future	624.0000	570.0000	(8.654)	0	0	0
2012/03/16	R186 2012/05/03	7.90	Put	Bond Future	5,834.0000	5,648.0000	(3.188)	0	0	0
2012/03/16	R186 2012/05/03	7.90	Call	Bond Future	391.0000	410.0000	4.859	0	0	2,250
2012/03/16	R186 2012/05/03	8.20	Put	Bond Future	3,573.0000	3,416.0000	(4.394)	0	0	0
2012/03/16	R186 2012/05/03	8.20	Call	Bond Future	1,054.0000	1,102.0000	4.554	0	0	750
2012/03/16	R186 2012/05/03	8.50	Call	Bond Future	2,254.0000	2,343.0000	3.949	0	0	0

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2012/03/16	R186 2012/05/03	8.50	Put	Bond Future	1,948.0000	1,832.0000	(5.955)	0	0	750
2012/03/16	R186 2012/05/03	8.85	Call	Bond Future	4,305.0000	4,442.0000	3.182	0	0	0
2012/03/16	R186 2012/05/03	8.85	Put	Bond Future	824.0000	756.0000	(8.252)	0	0	2,250
2012/03/16	R186 2012/08/02			Bond Future	8.5480	8.5250	(0.269)	0.0000	0.0000	430
2012/03/16	R186 2012/08/02	8.75	Call	Bond Future	5,405.0000	5,512.0000	1.980	0	0	0
2012/03/16	R186 2012/08/02	8.75	Put	Bond Future	3,585.0000	3,482.0000	(2.873)	0	0	0
2012/03/16	R186 2012/08/02	8.80	Call	Bond Future	5,664.0000	5,775.0000	1.960	0	0	0
2012/03/16	R186 2012/08/02	8.80	Put	Bond Future	3,400.0000	3,301.0000	(2.912)	0	0	0
2012/03/16	R186 2012/08/02	8.70	Call	Bond Future	5,151.0000	5,255.0000	2.019	0	0	0
2012/03/16	R186 2012/08/02	8.70	Put	Bond Future	3,778.0000	3,672.0000	(2.806)	0	0	0
2012/03/16	R186 2012/08/02	8.25	Put	Bond Future	5,935.0000	5,799.0000	(2.291)	0	0	0
2012/03/16	R186 2012/08/02	8.25	Call	Bond Future	3,173.0000	3,247.0000	2.332	0	0	8,750
2012/03/16	R186 2012/08/02	8.66	Call	Bond Future	4,952.0000	5,053.0000	2.040	0	0	0
2012/03/16	R186 2012/08/02	8.66	Put	Bond Future	3,938.0000	3,829.0000	(2.768)	0	0	276
2012/03/16	R186 2012/08/02	7.66	Put	Bond Future	9,932.0000	9,760.0000	(1.732)	0	0	0
2012/03/16	R186 2012/08/02	7.66	Call	Bond Future	1,419.0000	1,457.0000	2.678	0	0	276
2012/03/16	R186 2012/08/02	7.76	Put	Bond Future	9,163.0000	8,996.0000	(1.823)	0	0	0
2012/03/16	R186 2012/08/02	7.76	Call	Bond Future	1,652.0000	1,695.0000	2.603	0	0	43
2012/03/16	R186 2012/08/02	8.76	Call	Bond Future	5,456.0000	5,564.0000	1.979	0	0	0
2012/03/16	R186 2012/08/02	8.76	Put	Bond Future	3,547.0000	3,445.0000	(2.876)	0	0	43
2012/03/16	R186 2012/11/01			Bond Future	8.6200	8.5960	(0.278)	0.0000	0.0000	0
2012/03/16	R186 2012/11/01	8.75	Call	Bond Future	6,210.0000	6,318.0000	1.739	0	0	0
2012/03/16	R186 2012/11/01	8.75	Put	Bond Future	5,055.0000	4,948.0000	(2.117)	0	0	0
2012/03/16	R186 2012/11/01	8.80	Call	Bond Future	6,451.0000	6,562.0000	1.721	0	0	0
2012/03/16	R186 2012/11/01	8.80	Put	Bond Future	4,857.0000	4,753.0000	(2.141)	0	0	0
2012/03/16	R186 2012/11/01	8.70	Call	Bond Future	5,973.0000	6,078.0000	1.758	0	0	0
2012/03/16	R186 2012/11/01	8.70	Put	Bond Future	5,261.0000	5,151.0000	(2.091)	0	0	0
2012/03/16	R186 2013/02/07			Bond Future	8.6920	8.6690	(0.265)	0.0000	0.0000	0
2012/03/16	R186 2013/02/07	8.50	Call	Bond Future	5,737.0000	5,826.0000	1.551	0	0	0
2012/03/16	R186 2013/02/07	8.50	Put	Bond Future	7,440.0000	7,327.0000	(1.519)	0	0	0
2012/03/16	R186 2013/02/07	8.55	Call	Bond Future	5,949.0000	6,040.0000	1.530	0	0	0
2012/03/16	R186 2013/02/07	8.55	Put	Bond Future	7,205.0000	7,094.0000	(1.541)	0	0	0
2012/03/16	R186 2013/02/07	8.45	Call	Bond Future	5,536.0000	5,622.0000	1.553	0	0	0
2012/03/16	R186 2013/02/07	8.45	Put	Bond Future	7,688.0000	7,572.0000	(1.509)	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
2012/03/16	R189 2012/05/03			Bond Future	215.6547	215.5979	(0.026)	0.0000	0.0000	0
2012/03/16	R189 2012/05/03	215.00	Call	Bond Future	655.0000	598.0000	(8.702)	0	0	0
2012/03/16	R189 2012/05/03	215.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/16	R189 2012/05/03	215.05	Call	Bond Future	605.0000	548.0000	(9.421)	0	0	0
2012/03/16	R189 2012/05/03	215.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/16	R189 2012/05/03	214.95	Call	Bond Future	705.0000	648.0000	(8.085)	0	0	0
2012/03/16	R189 2012/05/03	214.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/16	R197 2012/05/03			Bond Future	253.9152	254.1237	0.082	0.0000	0.0000	999
2012/03/16	R197 2012/05/03	251.00	Call	Bond Future	2,915.0000	3,124.0000	7.170	0	0	0
2012/03/16	R197 2012/05/03	251.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/16	R197 2012/05/03	251.05	Call	Bond Future	2,865.0000	3,074.0000	7.295	0	0	0
2012/03/16	R197 2012/05/03	251.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/16	R197 2012/05/03	250.95	Call	Bond Future	2,965.0000	3,174.0000	7.049	0	0	0
2012/03/16	R197 2012/05/03	250.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/16	R201 2012/05/03			Bond Future	6.2350	6.2230	(0.192)	0.0000	0.0000	1,658
2012/03/16	R201 2012/05/03	7.75	Call	Bond Future	3,666.0000	3,696.0000	0.818	0	0	0
2012/03/16	R201 2012/05/03	7.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/16	R201 2012/05/03	7.80	Call	Bond Future	3,785.0000	3,814.0000	0.766	0	0	0
2012/03/16	R201 2012/05/03	7.80	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2012/03/16	R201 2012/05/03	7.70	Call	Bond Future	3,548.0000	3,578.0000	0.846	0	0	0
2012/03/16	R201 2012/05/03	7.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/16	R201 2012/08/02			Bond Future	6.2720	6.2600	(0.191)	0.0000	0.0000	0
2012/03/16	R201 2012/08/02	7.50	Call	Bond Future	2,785.0000	2,809.0000	0.862	0	0	0
2012/03/16	R201 2012/08/02	7.50	Put	Bond Future	70.0000	67.0000	(4.286)	0	0	0
2012/03/16	R201 2012/08/02	7.55	Call	Bond Future	2,885.0000	2,910.0000	0.867	0	0	0
2012/03/16	R201 2012/08/02	7.55	Put	Bond Future	62.0000	60.0000	(3.226)	0	0	0
2012/03/16	R201 2012/08/02	7.45	Call	Bond Future	2,686.0000	2,709.0000	0.856	0	0	0
2012/03/16	R201 2012/08/02	7.45	Put	Bond Future	80.0000	76.0000	(5.000)	0	0	0
2012/03/16	R201 2012/11/01			Bond Future	6.2700	6.2560	(0.223)	0.0000	0.0000	0
2012/03/16	R201 2012/11/01	6.50	Call	Bond Future	1,135.0000	1,150.0000	1.322	0	0	0
2012/03/16	R201 2012/11/01	6.50	Put	Bond Future	671.0000	658.0000	(1.937)	0	0	0
2012/03/16	R201 2012/11/01	6.55	Call	Bond Future	1,196.0000	1,212.0000	1.338	0	0	0
2012/03/16	R201 2012/11/01	6.55	Put	Bond Future	632.0000	620.0000	(1.899)	0	0	0

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2012/03/16	R201	2012/11/01	6.45	Call	Bond Future	1,075.0000	1,089.0000	1.302	0	0	0
2012/03/16	R201	2012/11/01	6.45	Put	Bond Future	712.0000	698.0000	(1.966)	0	0	0
2012/03/16	R201	2013/02/07			Bond Future	6.2260	6.2150	(0.177)	0.0000	0.0000	0
2012/03/16	R201	2013/02/07	6.25	Call	Bond Future	925.0000	934.0000	0.973	0	0	0
2012/03/16	R201	2013/02/07	6.25	Put	Bond Future	882.0000	872.0000	(1.134)	0	0	0
2012/03/16	R201	2013/02/07	6.30	Call	Bond Future	974.0000	983.0000	0.924	0	0	0
2012/03/16	R201	2013/02/07	6.30	Put	Bond Future	843.0000	832.0000	(1.305)	0	0	0
2012/03/16	R201	2013/02/07	6.20	Call	Bond Future	878.0000	886.0000	0.911	0	0	0
2012/03/16	R201	2013/02/07	6.20	Put	Bond Future	924.0000	913.0000	(1.190)	0	0	0
2012/03/16	R202	2012/05/03			Bond Future	189.7169	189.1064	(0.322)	0.0000	0.0000	36,952
2012/03/16	R202	2012/05/03	190.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/16	R202	2012/05/03	190.00	Put	Bond Future	283.0000	894.0000	215.901	0	0	0
2012/03/16	R202	2012/05/03	190.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/16	R202	2012/05/03	190.05	Put	Bond Future	333.0000	944.0000	183.483	0	0	0
2012/03/16	R202	2012/05/03	189.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/16	R202	2012/05/03	189.95	Put	Bond Future	233.0000	844.0000	262.232	0	0	0
2012/03/16	R203	2012/05/03			Bond Future	7.4540	7.4470	(0.094)	0.0000	0.0000	3,524
2012/03/16	R203	2012/05/03	8.75	Call	Bond Future	5,570.0000	5,601.0000	0.557	0	0	0
2012/03/16	R203	2012/05/03	8.75	Put	Bond Future	5.0000	4.0000	(20.000)	0	0	0
2012/03/16	R203	2012/05/03	8.80	Call	Bond Future	5,776.0000	5,807.0000	0.537	0	0	0
2012/03/16	R203	2012/05/03	8.80	Put	Bond Future	3.0000	3.0000	0.000	0	0	0
2012/03/16	R203	2012/05/03	8.70	Call	Bond Future	5,364.0000	5,394.0000	0.559	0	0	0
2012/03/16	R203	2012/05/03	8.70	Put	Bond Future	6.0000	5.0000	(16.667)	0	0	0
2012/03/16	R203	2012/05/03	7.00	Put	Bond Future	2,229.0000	2,198.0000	(1.391)	0	0	0
2012/03/16	R203	2012/05/03	7.00	Call	Bond Future	188.0000	188.0000	0.000	0	0	4,200
2012/03/16	R203	2012/05/03	7.15	Put	Bond Future	1,697.0000	1,667.0000	(1.768)	0	0	0
2012/03/16	R203	2012/05/03	7.15	Call	Bond Future	336.0000	337.0000	0.298	0	0	1,400
2012/03/16	R203	2012/05/03	7.45	Call	Bond Future	853.0000	860.0000	0.821	0	0	0
2012/03/16	R203	2012/05/03	7.45	Put	Bond Future	871.0000	847.0000	(2.755)	0	0	1,400
2012/03/16	R203	2012/05/03	7.80	Call	Bond Future	1,843.0000	1,860.0000	0.922	0	0	0
2012/03/16	R203	2012/05/03	7.80	Put	Bond Future	320.0000	306.0000	(4.375)	0	0	4,200
2012/03/16	R203	2012/08/02			Bond Future	7.5440	7.5370	(0.093)	0.0000	0.0000	0
2012/03/16	R203	2012/08/02	8.50	Call	Bond Future	4,479.0000	4,499.0000	0.447	0	0	0

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2012/03/16	R203 2012/08/02	8.50	Put	Bond Future	513.0000	503.0000	(1.949)	0	0	0
2012/03/16	R203 2012/08/02	8.55	Call	Bond Future	4,641.0000	4,661.0000	0.431	0	0	0
2012/03/16	R203 2012/08/02	8.55	Put	Bond Future	472.0000	463.0000	(1.907)	0	0	0
2012/03/16	R203 2012/08/02	8.45	Call	Bond Future	4,319.0000	4,338.0000	0.440	0	0	0
2012/03/16	R203 2012/08/02	8.45	Put	Bond Future	555.0000	545.0000	(1.802)	0	0	0
2012/03/16	R203 2012/11/01			Bond Future	7.6240	7.6160	(0.105)	0.0000	0.0000	0
2012/03/16	R203 2012/11/01	7.75	Call	Bond Future	2,479.0000	2,492.0000	0.524	0	0	0
2012/03/16	R203 2012/11/01	7.75	Put	Bond Future	1,969.0000	1,950.0000	(0.965)	0	0	0
2012/03/16	R203 2012/11/01	7.80	Call	Bond Future	2,593.0000	2,607.0000	0.540	0	0	0
2012/03/16	R203 2012/11/01	7.80	Put	Bond Future	1,882.0000	1,863.0000	(1.010)	0	0	0
2012/03/16	R203 2012/11/01	7.70	Call	Bond Future	2,369.0000	2,381.0000	0.507	0	0	0
2012/03/16	R203 2012/11/01	7.70	Put	Bond Future	2,061.0000	2,041.0000	(0.970)	0	0	0
2012/03/16	R203 2013/02/07			Bond Future	7.7050	7.6990	(0.078)	0.0000	0.0000	0
2012/03/16	R203 2013/02/07	6.50	Call	Bond Future	760.0000	762.0000	0.263	0	0	0
2012/03/16	R203 2013/02/07	6.50	Put	Bond Future	5,534.0000	5,513.0000	(0.379)	0	0	0
2012/03/16	R203 2013/02/07	6.55	Call	Bond Future	806.0000	808.0000	0.248	0	0	0
2012/03/16	R203 2013/02/07	6.55	Put	Bond Future	5,376.0000	5,355.0000	(0.391)	0	0	0
2012/03/16	R203 2013/02/07	6.45	Call	Bond Future	718.0000	720.0000	0.279	0	0	0
2012/03/16	R203 2013/02/07	6.45	Put	Bond Future	5,696.0000	5,675.0000	(0.369)	0	0	0
2012/03/16	R204 2012/05/03			Bond Future	7.7550	7.7480	(0.090)	0.0000	0.0000	3,396
2012/03/16	R204 2012/05/03	8.75	Call	Bond Future	4,999.0000	5,032.0000	0.660	0	0	0
2012/03/16	R204 2012/05/03	8.75	Put	Bond Future	38.0000	35.0000	(7.895)	0	0	0
2012/03/16	R204 2012/05/03	8.80	Call	Bond Future	5,232.0000	5,266.0000	0.650	0	0	0
2012/03/16	R204 2012/05/03	8.80	Put	Bond Future	30.0000	28.0000	(6.667)	0	0	0
2012/03/16	R204 2012/05/03	8.70	Call	Bond Future	4,767.0000	4,799.0000	0.671	0	0	0
2012/03/16	R204 2012/05/03	8.70	Put	Bond Future	48.0000	44.0000	(8.333)	0	0	0
2012/03/16	R204 2012/05/03	7.00	Put	Bond Future	4,044.0000	4,007.0000	(0.915)	0	0	0
2012/03/16	R204 2012/05/03	7.00	Call	Bond Future	66.0000	65.0000	(1.515)	0	0	550
2012/03/16	R204 2012/05/03	7.75	Call	Bond Future	1,041.0000	1,048.0000	0.672	0	0	0
2012/03/16	R204 2012/05/03	7.75	Put	Bond Future	1,067.0000	1,038.0000	(2.718)	0	0	550
2012/03/16	R204 2012/08/02			Bond Future	7.8480	7.8400	(0.102)	0.0000	0.0000	0
2012/03/16	R204 2012/08/02	8.50	Call	Bond Future	4,181.0000	4,203.0000	0.526	0	0	0
2012/03/16	R204 2012/08/02	8.50	Put	Bond Future	1,008.0000	990.0000	(1.786)	0	0	0
2012/03/16	R204 2012/08/02	8.55	Call	Bond Future	4,356.0000	4,378.0000	0.505	0	0	0

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2012/03/16	R204 2012/08/02	8.55	Put	Bond Future	944.0000	927.0000	(1.801)	0	0	0
2012/03/16	R204 2012/08/02	8.45	Call	Bond Future	4,009.0000	4,030.0000	0.524	0	0	0
2012/03/16	R204 2012/08/02	8.45	Put	Bond Future	1,075.0000	1,056.0000	(1.767)	0	0	0
2012/03/16	R204 2012/11/01			Bond Future	7.9280	7.9210	(0.088)	0.0000	0.0000	0
2012/03/16	R204 2012/11/01	8.00	Call	Bond Future	2,919.0000	2,931.0000	0.411	0	0	0
2012/03/16	R204 2012/11/01	8.00	Put	Bond Future	2,575.0000	2,553.0000	(0.854)	0	0	0
2012/03/16	R204 2012/11/01	8.05	Call	Bond Future	3,049.0000	3,062.0000	0.426	0	0	0
2012/03/16	R204 2012/11/01	8.05	Put	Bond Future	2,467.0000	2,446.0000	(0.851)	0	0	0
2012/03/16	R204 2012/11/01	7.95	Call	Bond Future	2,792.0000	2,804.0000	0.430	0	0	0
2012/03/16	R204 2012/11/01	7.95	Put	Bond Future	2,687.0000	2,665.0000	(0.819)	0	0	0
2012/03/16	R204 2013/02/07			Bond Future	8.0080	8.0020	(0.075)	0.0000	0.0000	0
2012/03/16	R204 2013/02/07	8.00	Call	Bond Future	3,141.0000	3,150.0000	0.287	0	0	0
2012/03/16	R204 2013/02/07	8.00	Put	Bond Future	3,178.0000	3,159.0000	(0.598)	0	0	0
2012/03/16	R204 2013/02/07	8.05	Call	Bond Future	3,262.0000	3,272.0000	0.307	0	0	0
2012/03/16	R204 2013/02/07	8.05	Put	Bond Future	3,069.0000	3,051.0000	(0.587)	0	0	0
2012/03/16	R204 2013/02/07	7.95	Call	Bond Future	3,022.0000	3,031.0000	0.298	0	0	0
2012/03/16	R204 2013/02/07	7.95	Put	Bond Future	3,289.0000	3,271.0000	(0.547)	0	0	0
2012/03/16	R206 2012/05/03			Bond Future	6.0860	6.0680	(0.296)	0.0000	0.0000	890
2012/03/16	R206 2012/05/03	7.50	Call	Bond Future	2,238.0000	2,267.0000	1.296	0	0	0
2012/03/16	R206 2012/05/03	7.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/16	R206 2012/05/03	7.55	Call	Bond Future	2,316.0000	2,345.0000	1.252	0	0	0
2012/03/16	R206 2012/05/03	7.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/16	R206 2012/05/03	7.45	Call	Bond Future	2,160.0000	2,189.0000	1.343	0	0	0
2012/03/16	R206 2012/05/03	7.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/16	R206 2012/08/02			Bond Future	6.1200	6.1010	(0.310)	0.0000	0.0000	0
2012/03/16	R206 2012/08/02	7.25	Call	Bond Future	1,580.0000	1,603.0000	1.456	0	0	0
2012/03/16	R206 2012/08/02	7.25	Put	Bond Future	43.0000	40.0000	(6.977)	0	0	0
2012/03/16	R206 2012/08/02	7.30	Call	Bond Future	1,642.0000	1,665.0000	1.401	0	0	0
2012/03/16	R206 2012/08/02	7.30	Put	Bond Future	37.0000	34.0000	(8.108)	0	0	0
2012/03/16	R206 2012/08/02	7.20	Call	Bond Future	1,519.0000	1,542.0000	1.514	0	0	0
2012/03/16	R206 2012/08/02	7.20	Put	Bond Future	49.0000	46.0000	(6.122)	0	0	0
2012/03/16	R206 2012/11/01			Bond Future	6.0760	6.0520	(0.395)	0.0000	0.0000	0
2012/03/16	R206 2012/11/01	6.00	Call	Bond Future	413.0000	425.0000	2.906	0	0	0
2012/03/16	R206 2012/11/01	6.00	Put	Bond Future	500.0000	485.0000	(3.000)	0	0	0

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2012/03/16	R206 2012/11/01	6.05	Call	Bond Future	442.0000	454.0000	2.715	0	0	0
2012/03/16	R206 2012/11/01	6.05	Put	Bond Future	472.0000	456.0000	(3.390)	0	0	0
2012/03/16	R206 2012/11/01	5.95	Call	Bond Future	386.0000	398.0000	3.109	0	0	0
2012/03/16	R206 2012/11/01	5.95	Put	Bond Future	531.0000	515.0000	(3.013)	0	0	0
2012/03/16	R206 2013/02/07			Bond Future	5.9260	5.9060	(0.337)	0.0000	0.0000	0
2012/03/16	R206 2013/02/07	6.00	Call	Bond Future	462.0000	471.0000	1.948	0	0	0
2012/03/16	R206 2013/02/07	6.00	Put	Bond Future	396.0000	387.0000	(2.273)	0	0	0
2012/03/16	R206 2013/02/07	6.05	Call	Bond Future	488.0000	497.0000	1.844	0	0	0
2012/03/16	R206 2013/02/07	6.05	Put	Bond Future	377.0000	368.0000	(2.387)	0	0	0
2012/03/16	R206 2013/02/07	5.95	Call	Bond Future	438.0000	446.0000	1.826	0	0	0
2012/03/16	R206 2013/02/07	5.95	Put	Bond Future	417.0000	407.0000	(2.398)	0	0	0
2012/03/16	R207 2012/05/03			Bond Future	7.9640	7.9520	(0.151)	0.0000	0.0000	26,236
2012/03/16	R207 2012/05/03	8.75	Call	Bond Future	4,337.0000	4,394.0000	1.314	0	0	0
2012/03/16	R207 2012/05/03	8.75	Put	Bond Future	114.0000	105.0000	(7.895)	0	0	0
2012/03/16	R207 2012/05/03	8.80	Call	Bond Future	4,578.0000	4,636.0000	1.267	0	0	0
2012/03/16	R207 2012/05/03	8.80	Put	Bond Future	95.0000	87.0000	(8.421)	0	0	0
2012/03/16	R207 2012/05/03	8.70	Call	Bond Future	4,098.0000	4,153.0000	1.342	0	0	0
2012/03/16	R207 2012/05/03	8.70	Put	Bond Future	137.0000	126.0000	(8.029)	0	0	0
2012/03/16	R207 2012/05/03	7.45	Put	Bond Future	3,127.0000	3,065.0000	(1.983)	0	0	0
2012/03/16	R207 2012/05/03	7.45	Call	Bond Future	234.0000	238.0000	1.709	0	0	2,400
2012/03/16	R207 2012/05/03	7.65	Put	Bond Future	2,235.0000	2,176.0000	(2.640)	0	0	0
2012/03/16	R207 2012/05/03	7.65	Call	Bond Future	480.0000	488.0000	1.667	0	0	800
2012/03/16	R207 2012/05/03	8.00	Call	Bond Future	1,271.0000	1,294.0000	1.810	0	0	0
2012/03/16	R207 2012/05/03	8.00	Put	Bond Future	1,072.0000	1,029.0000	(4.011)	0	0	800
2012/03/16	R207 2012/05/03	8.30	Call	Bond Future	2,323.0000	2,362.0000	1.679	0	0	0
2012/03/16	R207 2012/05/03	8.30	Put	Bond Future	489.0000	461.0000	(5.726)	0	0	2,400
2012/03/16	R207 2012/08/02			Bond Future	8.0560	8.0430	(0.161)	0.0000	0.0000	0
2012/03/16	R207 2012/08/02	8.75	Call	Bond Future	4,711.0000	4,755.0000	0.934	0	0	0
2012/03/16	R207 2012/08/02	8.75	Put	Bond Future	1,079.0000	1,053.0000	(2.410)	0	0	0
2012/03/16	R207 2012/08/02	8.80	Call	Bond Future	4,900.0000	4,945.0000	0.918	0	0	0
2012/03/16	R207 2012/08/02	8.80	Put	Bond Future	1,013.0000	988.0000	(2.468)	0	0	0
2012/03/16	R207 2012/08/02	8.70	Call	Bond Future	4,526.0000	4,568.0000	0.928	0	0	0
2012/03/16	R207 2012/08/02	8.70	Put	Bond Future	1,150.0000	1,122.0000	(2.435)	0	0	0
2012/03/16	R207 2012/11/01			Bond Future	8.1330	8.1200	(0.160)	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
2012/03/16	R207 2012/11/01	8.25	Call	Bond Future	3,366.0000	3,396.0000	0.891	0	0	0
2012/03/16	R207 2012/11/01	8.25	Put	Bond Future	2,759.0000	2,721.0000	(1.377)	0	0	0
2012/03/16	R207 2012/11/01	8.30	Call	Bond Future	3,509.0000	3,541.0000	0.912	0	0	0
2012/03/16	R207 2012/11/01	8.30	Put	Bond Future	2,644.0000	2,609.0000	(1.324)	0	0	0
2012/03/16	R207 2012/11/01	8.20	Call	Bond Future	3,225.0000	3,255.0000	0.930	0	0	0
2012/03/16	R207 2012/11/01	8.20	Put	Bond Future	2,877.0000	2,839.0000	(1.321)	0	0	0
2012/03/16	R207 2013/02/07			Bond Future	8.2120	8.2000	(0.146)	0.0000	0.0000	0
2012/03/16	R207 2013/02/07	8.25	Call	Bond Future	3,645.0000	3,672.0000	0.741	0	0	0
2012/03/16	R207 2013/02/07	8.25	Put	Bond Future	3,454.0000	3,420.0000	(0.984)	0	0	0
2012/03/16	R207 2013/02/07	8.30	Call	Bond Future	3,779.0000	3,806.0000	0.714	0	0	0
2012/03/16	R207 2013/02/07	8.30	Put	Bond Future	3,337.0000	3,303.0000	(1.019)	0	0	0
2012/03/16	R207 2013/02/07	8.20	Call	Bond Future	3,513.0000	3,539.0000	0.740	0	0	0
2012/03/16	R207 2013/02/07	8.20	Put	Bond Future	3,574.0000	3,539.0000	(0.979)	0	0	0
2012/03/16	R208 2012/05/03			Bond Future	8.0180	7.9960	(0.274)	0.0000	0.0000	9,510
2012/03/16	R208 2012/05/03	9.00	Call	Bond Future	5,679.0000	5,802.0000	2.166	0	0	0
2012/03/16	R208 2012/05/03	9.00	Put	Bond Future	58.0000	50.0000	(13.793)	0	0	0
2012/03/16	R208 2012/05/03	9.05	Call	Bond Future	5,942.0000	6,066.0000	2.087	0	0	0
2012/03/16	R208 2012/05/03	9.05	Put	Bond Future	47.0000	39.0000	(17.021)	0	0	0
2012/03/16	R208 2012/05/03	8.95	Call	Bond Future	5,417.0000	5,538.0000	2.234	0	0	0
2012/03/16	R208 2012/05/03	8.95	Put	Bond Future	71.0000	61.0000	(14.085)	0	0	0
2012/03/16	R208 2012/05/03	7.50	Put	Bond Future	3,408.0000	3,290.0000	(3.462)	0	0	0
2012/03/16	R208 2012/05/03	7.50	Call	Bond Future	257.0000	270.0000	5.058	0	0	3,000
2012/03/16	R208 2012/05/03	7.70	Put	Bond Future	2,440.0000	2,335.0000	(4.303)	0	0	0
2012/03/16	R208 2012/05/03	7.70	Call	Bond Future	521.0000	547.0000	4.990	0	0	1,000
2012/03/16	R208 2012/05/03	8.05	Call	Bond Future	1,371.0000	1,429.0000	4.230	0	0	0
2012/03/16	R208 2012/05/03	8.05	Put	Bond Future	1,181.0000	1,108.0000	(6.181)	0	0	1,000
2012/03/16	R208 2012/05/03	8.35	Call	Bond Future	2,495.0000	2,581.0000	3.447	0	0	0
2012/03/16	R208 2012/05/03	8.35	Put	Bond Future	544.0000	499.0000	(8.272)	0	0	3,000
2012/03/16	R208 2012/08/02			Bond Future	8.1000	8.0770	(0.284)	0.0000	0.0000	0
2012/03/16	R208 2012/08/02	8.75	Call	Bond Future	4,943.0000	5,031.0000	1.780	0	0	0
2012/03/16	R208 2012/08/02	8.75	Put	Bond Future	1,263.0000	1,217.0000	(3.642)	0	0	0
2012/03/16	R208 2012/08/02	8.80	Call	Bond Future	5,143.0000	5,233.0000	1.750	0	0	0
2012/03/16	R208 2012/08/02	8.80	Put	Bond Future	1,188.0000	1,144.0000	(3.704)	0	0	0
2012/03/16	R208 2012/08/02	8.70	Call	Bond Future	4,747.0000	4,833.0000	1.812	0	0	0

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2012/03/16	R208 2012/08/02	8.70	Put	Bond Future	1,343.0000	1,296.0000	(3.500)	0	0	0
2012/03/16	R208 2012/11/01			Bond Future	8.1730	8.1490	(0.294)	0.0000	0.0000	0
2012/03/16	R208 2012/11/01	8.25	Call	Bond Future	3,573.0000	3,640.0000	1.875	0	0	0
2012/03/16	R208 2012/11/01	8.25	Put	Bond Future	3,138.0000	3,069.0000	(2.199)	0	0	0
2012/03/16	R208 2012/11/01	8.30	Call	Bond Future	3,726.0000	3,794.0000	1.825	0	0	0
2012/03/16	R208 2012/11/01	8.30	Put	Bond Future	3,010.0000	2,942.0000	(2.259)	0	0	0
2012/03/16	R208 2012/11/01	8.20	Call	Bond Future	3,425.0000	3,489.0000	1.869	0	0	0
2012/03/16	R208 2012/11/01	8.20	Put	Bond Future	3,272.0000	3,200.0000	(2.200)	0	0	0
2012/03/16	R208 2013/02/07			Bond Future	8.2450	8.2220	(0.279)	0.0000	0.0000	0
2012/03/16	R208 2013/02/07	8.00	Call	Bond Future	3,242.0000	3,296.0000	1.666	0	0	0
2012/03/16	R208 2013/02/07	8.00	Put	Bond Future	4,606.0000	4,533.0000	(1.585)	0	0	0
2012/03/16	R208 2013/02/07	8.05	Call	Bond Future	3,374.0000	3,429.0000	1.630	0	0	0
2012/03/16	R208 2013/02/07	8.05	Put	Bond Future	4,458.0000	4,386.0000	(1.615)	0	0	0
2012/03/16	R208 2013/02/07	7.95	Call	Bond Future	3,119.0000	3,171.0000	1.667	0	0	0
2012/03/16	R208 2013/02/07	7.95	Put	Bond Future	4,765.0000	4,690.0000	(1.574)	0	0	0
2012/03/16	R209 2012/05/03			Bond Future	8.9060	8.8740	(0.359)	0.0000	0.0000	2,933
2012/03/16	R209 2012/05/03	9.00	Call	Bond Future	2,227.0000	2,354.0000	5.703	0	0	0
2012/03/16	R209 2012/05/03	9.00	Put	Bond Future	1,504.0000	1,383.0000	(8.045)	0	0	0
2012/03/16	R209 2012/05/03	9.05	Call	Bond Future	2,448.0000	2,583.0000	5.515	0	0	0
2012/03/16	R209 2012/05/03	9.05	Put	Bond Future	1,345.0000	1,232.0000	(8.401)	0	0	0
2012/03/16	R209 2012/05/03	8.95	Call	Bond Future	2,015.0000	2,134.0000	5.906	0	0	0
2012/03/16	R209 2012/05/03	8.95	Put	Bond Future	1,675.0000	1,546.0000	(7.701)	0	0	0
2012/03/16	R209 2012/08/02			Bond Future	8.9770	8.9440	(0.368)	0.0000	0.0000	0
2012/03/16	R209 2012/08/02	9.25	Call	Bond Future	5,082.0000	5,222.0000	2.755	0	0	0
2012/03/16	R209 2012/08/02	9.25	Put	Bond Future	3,041.0000	2,928.0000	(3.716)	0	0	0
2012/03/16	R209 2012/08/02	9.30	Call	Bond Future	5,297.0000	5,442.0000	2.737	0	0	0
2012/03/16	R209 2012/08/02	9.30	Put	Bond Future	2,892.0000	2,784.0000	(3.734)	0	0	0
2012/03/16	R209 2012/08/02	9.20	Call	Bond Future	4,869.0000	5,007.0000	2.834	0	0	0
2012/03/16	R209 2012/08/02	9.20	Put	Bond Future	3,195.0000	3,080.0000	(3.599)	0	0	0
2012/03/16	R209 2012/11/01			Bond Future	9.0410	9.0070	(0.376)	0.0000	0.0000	0
2012/03/16	R209 2012/11/01	9.00	Call	Bond Future	4,841.0000	4,967.0000	2.603	0	0	0
2012/03/16	R209 2012/11/01	9.00	Put	Bond Future	5,152.0000	5,020.0000	(2.562)	0	0	0
2012/03/16	R209 2012/11/01	9.05	Call	Bond Future	5,029.0000	5,157.0000	2.545	0	0	0
2012/03/16	R209 2012/11/01	9.05	Put	Bond Future	4,961.0000	4,831.0000	(2.620)	0	0	0

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2012/03/16	R209 2012/11/01	8.95	Call	Bond Future	4,663.0000	4,785.0000	2.616	0	0	0
2012/03/16	R209 2012/11/01	8.95	Put	Bond Future	5,356.0000	5,220.0000	(2.539)	0	0	0
2012/03/16	R209 2013/02/07			Bond Future	9.1070	9.0730	(0.373)	0.0000	0.0000	0
2012/03/16	R209 2013/02/07	9.00	Call	Bond Future	5,520.0000	5,644.0000	2.246	0	0	0
2012/03/16	R209 2013/02/07	9.00	Put	Bond Future	6,325.0000	6,195.0000	(2.055)	0	0	0
2012/03/16	R209 2013/02/07	9.05	Call	Bond Future	5,703.0000	5,829.0000	2.209	0	0	0
2012/03/16	R209 2013/02/07	9.05	Put	Bond Future	6,130.0000	6,002.0000	(2.088)	0	0	0
2012/03/16	R209 2013/02/07	8.95	Call	Bond Future	5,346.0000	5,467.0000	2.263	0	0	0
2012/03/16	R209 2013/02/07	8.95	Put	Bond Future	6,533.0000	6,399.0000	(2.051)	0	0	0
2012/03/16	R210 2012/05/03			Bond Future	140.5214	140.4183	(0.073)	0.0000	0.0000	820
2012/03/16	R210 2012/05/03	139.00	Call	Bond Future	1,521.0000	1,418.0000	(6.772)	0	0	0
2012/03/16	R210 2012/05/03	139.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/16	R210 2012/05/03	139.05	Call	Bond Future	1,471.0000	1,368.0000	(7.002)	0	0	0
2012/03/16	R210 2012/05/03	139.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/16	R210 2012/05/03	138.95	Call	Bond Future	1,571.0000	1,468.0000	(6.556)	0	0	0
2012/03/16	R210 2012/05/03	138.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/16	R211 2012/05/03			Bond Future	118.5717	118.5533	(0.015)	0.0000	0.0000	480
2012/03/16	R211 2012/05/03	118.20	Call	Bond Future	372.0000	353.0000	(5.108)	0	0	0
2012/03/16	R211 2012/05/03	118.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/16	R211 2012/05/03	118.25	Call	Bond Future	322.0000	303.0000	(5.901)	0	0	0
2012/03/16	R211 2012/05/03	118.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/16	R211 2012/05/03	118.15	Call	Bond Future	422.0000	403.0000	(4.502)	0	0	0
2012/03/16	R211 2012/05/03	118.15	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/16	R212 2012/05/03			Bond Future	116.1530	115.9430	(0.181)	0.0000	0.0000	2,752
2012/03/16	R212 2012/05/03	115.30	Call	Bond Future	853.0000	643.0000	(24.619)	0	0	0
2012/03/16	R212 2012/05/03	115.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/16	R212 2012/05/03	115.35	Call	Bond Future	803.0000	593.0000	(26.152)	0	0	0
2012/03/16	R212 2012/05/03	115.35	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/16	R212 2012/05/03	115.25	Call	Bond Future	903.0000	693.0000	(23.256)	0	0	0
2012/03/16	R212 2012/05/03	115.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/16	R213 2012/05/03			Bond Future	8.8120	8.7850	(0.306)	0.0000	0.0000	3,723
2012/03/16	R213 2012/05/03	9.25	Call	Bond Future	4,033.0000	4,187.0000	3.818	0	0	0

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2012/03/16	R213 2012/05/03	9.25	Put	Bond Future	649.0000	588.0000	(9.399)	0	0	0
2012/03/16	R213 2012/05/03	9.30	Call	Bond Future	4,324.0000	4,484.0000	3.700	0	0	0
2012/03/16	R213 2012/05/03	9.30	Put	Bond Future	567.0000	512.0000	(9.700)	0	0	0
2012/03/16	R213 2012/05/03	9.20	Call	Bond Future	3,748.0000	3,896.0000	3.949	0	0	0
2012/03/16	R213 2012/05/03	9.20	Put	Bond Future	740.0000	673.0000	(9.054)	0	0	0
2012/03/16	R213 2012/08/02			Bond Future	8.8860	8.8580	(0.315)	0.0000	0.0000	0
2012/03/16	R213 2012/08/02	9.25	Call	Bond Future	5,563.0000	5,689.0000	2.265	0	0	0
2012/03/16	R213 2012/08/02	9.25	Put	Bond Future	2,777.0000	2,682.0000	(3.421)	0	0	0
2012/03/16	R213 2012/08/02	9.30	Call	Bond Future	5,794.0000	5,924.0000	2.244	0	0	0
2012/03/16	R213 2012/08/02	9.30	Put	Bond Future	2,636.0000	2,546.0000	(3.414)	0	0	0
2012/03/16	R213 2012/08/02	9.20	Call	Bond Future	5,335.0000	5,458.0000	2.306	0	0	0
2012/03/16	R213 2012/08/02	9.20	Put	Bond Future	2,923.0000	2,826.0000	(3.319)	0	0	0
2012/03/16	R213 2012/11/01			Bond Future	8.9550	8.9260	(0.324)	0.0000	0.0000	0
2012/03/16	R213 2012/11/01	9.00	Call	Bond Future	5,266.0000	5,378.0000	2.127	0	0	0
2012/03/16	R213 2012/11/01	9.00	Put	Bond Future	4,919.0000	4,805.0000	(2.318)	0	0	0
2012/03/16	R213 2012/11/01	9.05	Call	Bond Future	5,465.0000	5,579.0000	2.086	0	0	0
2012/03/16	R213 2012/11/01	9.05	Put	Bond Future	4,734.0000	4,623.0000	(2.345)	0	0	0
2012/03/16	R213 2012/11/01	8.95	Call	Bond Future	5,069.0000	5,178.0000	2.150	0	0	0
2012/03/16	R213 2012/11/01	8.95	Put	Bond Future	5,108.0000	4,992.0000	(2.271)	0	0	0
2012/03/16	R213 2013/02/07			Bond Future	9.0270	8.9980	(0.321)	0.0000	0.0000	0
2012/03/16	R213 2013/02/07	9.00	Call	Bond Future	5,828.0000	5,937.0000	1.870	0	0	0
2012/03/16	R213 2013/02/07	9.00	Put	Bond Future	6,034.0000	5,922.0000	(1.856)	0	0	0
2012/03/16	R213 2013/02/07	9.05	Call	Bond Future	6,021.0000	6,132.0000	1.844	0	0	0
2012/03/16	R213 2013/02/07	9.05	Put	Bond Future	5,846.0000	5,735.0000	(1.899)	0	0	0
2012/03/16	R213 2013/02/07	8.95	Call	Bond Future	5,645.0000	5,752.0000	1.895	0	0	0
2012/03/16	R213 2013/02/07	8.95	Put	Bond Future	6,236.0000	6,121.0000	(1.844)	0	0	0
2012/03/16	R214 2012/05/03			Bond Future	8.9390	8.9170	(0.246)	0.0000	0.0000	1,500
2012/03/16	R214 2012/05/03	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/16	R214 2012/05/03	8.80	Put	Bond Future	1,139.0000	960.0000	(15.716)	0	0	0
2012/03/16	R214 2012/05/03	8.81	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/16	R214 2012/05/03	8.81	Put	Bond Future	1,056.0000	877.0000	(16.951)	0	0	0
2012/03/16	R214 2012/05/03	8.79	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/16	R214 2012/05/03	8.79	Put	Bond Future	1,222.0000	1,043.0000	(14.648)	0	0	0
2012/03/16	R214 2012/08/02			Bond Future	9.0070	8.9840	(0.255)	0.0000	0.0000	0

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2012/03/16	R214 2012/08/02	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/16	R214 2012/08/02	8.80	Put	Bond Future	1,684.0000	1,500.0000	(10.926)	0	0	0
2012/03/16	R214 2012/08/02	8.81	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/16	R214 2012/08/02	8.81	Put	Bond Future	1,601.0000	1,417.0000	(11.493)	0	0	0
2012/03/16	R214 2012/08/02	8.79	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/16	R214 2012/08/02	8.79	Put	Bond Future	1,767.0000	1,583.0000	(10.413)	0	0	0
Total										420494.00