



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 23/03/2012

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
2012/03/23	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/23	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/23	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/23	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/23	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/23	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/23	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/23	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/23	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/23	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/23	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/23	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/23	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/23	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/23	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2012/03/23	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/23	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/23	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/23	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/23	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/23	AL7T 2012/05/03			Index Future	419.0510	420.4700	0.339	0.0000	0.0000	16
2012/03/23	AL7T 2012/08/02			Index Future	425.1290	426.5560	0.336	0.0000	0.0000	0
2012/03/23	ALBI 2012/05/03			Index Future	381.2730	382.4880	0.319	0.0000	0.0000	897
2012/03/23	ALBI 2012/08/02			Index Future	386.8030	388.0250	0.316	0.0000	0.0000	118
2012/03/23	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/23	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/23	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/23	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/23	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/23	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/23	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/23	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/23	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/23	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/23	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/23	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0

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2012/03/23	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/23	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/23	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/23	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/23	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/23	CAAN 2012/03/30			Can-Do Future	0.0389	0.0014	(96.401)	0.0000	0.0000	0
2012/03/23	CAAO 2012/03/30			Can-Do Future	0.0609	0.1641	169.458	0.0000	0.0000	100,000
2012/03/23	CAAW2012/04/20			Any day expiry	7.7664	7.7275	(0.501)	0.0000	0.0000	0
2012/03/23	CAAW2012/04/20	8.10	Call	Any day expiry	42.0000	36.0000	(14.286)	0	0	0
2012/03/23	CAAW2012/04/20	8.10	Put	Any day expiry	376.0000	409.0000	8.777	0	0	0
2012/03/23	CAAW2012/04/20	8.15	Call	Any day expiry	36.0000	31.0000	(13.889)	0	0	0
2012/03/23	CAAW2012/04/20	8.15	Put	Any day expiry	420.0000	454.0000	8.095	0	0	0
2012/03/23	CAAW2012/04/20	8.05	Call	Any day expiry	50.0000	43.0000	(14.000)	0	0	0
2012/03/23	CAAW2012/04/20	8.05	Put	Any day expiry	334.0000	366.0000	9.581	0	0	0
2012/03/23	CAAX 2012/03/30			Can-Do Future	0.0829	0.0049	(94.089)	0.0000	0.0000	12,500
2012/03/23	CAAY 2012/04/30			Can-Do Future	0.1451	0.0577	(60.234)	0.0000	0.0000	12,500
2012/03/23	CAAZ 2012/06/18			Can-Do Future	0.1799	0.1047	(41.801)	0.0000	0.0000	5,670
2012/03/23	CABA 2012/06/18			Can-Do Future	0.0975	0.0981	0.615	0.0000	0.0000	8,000
2012/03/23	CABB 2012/06/18			Can-Do Future	0.1051	0.1052	0.095	0.0000	0.0000	8,000
2012/03/23	CABC 2012/06/18			Can-Do Future	0.0857	0.0845	(1.400)	0.0000	0.0000	16,000
2012/03/23	CABD 2012/06/18			Can-Do Future	0.0442	0.0434	(1.810)	0.0000	0.0000	16,000
2012/03/23	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2012/03/23	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/23	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/23	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/23	DAAA 2012/03/29			Any day expiry	7.7417	7.7031	(0.499)	0.0000	0.0000	0
2012/03/23	DAAA 2012/03/29	7.90	Call	Any day expiry	20.0000	12.0000	(40.000)	0	0	0
2012/03/23	DAAA 2012/03/29	7.90	Put	Any day expiry	178.0000	209.0000	17.416	0	0	0
2012/03/23	DAAA 2012/03/29	7.95	Call	Any day expiry	14.0000	8.0000	(42.857)	0	0	0
2012/03/23	DAAA 2012/03/29	7.95	Put	Any day expiry	222.0000	255.0000	14.865	0	0	0
2012/03/23	DAAA 2012/03/29	7.85	Call	Any day expiry	29.0000	18.0000	(37.931)	0	0	0
2012/03/23	DAAA 2012/03/29	7.85	Put	Any day expiry	137.0000	165.0000	20.438	0	0	0
2012/03/23	DAAC 2012/03/30			Any day expiry	6.2452	6.2837	0.616	0.0000	0.0000	0
2012/03/23	DAAC 2012/03/30	6.28	Call	Any day expiry	38.0000	54.0000	42.105	0	0	0
2012/03/23	DAAC 2012/03/30	6.28	Put	Any day expiry	69.0000	46.0000	(33.333)	0	0	0
2012/03/23	DAAC 2012/03/30	6.33	Call	Any day expiry	24.0000	34.0000	41.667	0	0	0
2012/03/23	DAAC 2012/03/30	6.33	Put	Any day expiry	105.0000	76.0000	(27.619)	0	0	0
2012/03/23	DAAC 2012/03/30	6.23	Call	Any day expiry	62.0000	85.0000	37.097	0	0	0
2012/03/23	DAAC 2012/03/30	6.23	Put	Any day expiry	43.0000	27.0000	(37.209)	0	0	0
2012/03/23	GOVI 2012/05/03			GOVI	382.3220	383.5100	0.311	0.0000	0.0000	193
2012/03/23	GOVI 2012/05/03	382.00	Call	GOVI	3,220.0000	15,100.0000	368.944	0	0	0
2012/03/23	GOVI 2012/05/03	382.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/03/23	GOVI 2012/05/03	382.01	Call	GOVI	3,120.0000	15,000.0000	380.769	0	0	0
2012/03/23	GOVI 2012/05/03	382.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/03/23	GOVI 2012/05/03	381.99	Call	GOVI	3,320.0000	15,200.0000	357.831	0	0	0
2012/03/23	GOVI 2012/05/03	381.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/03/23	GOVI 2012/08/02			GOVI	387.8670	389.0610	0.308	0.0000	0.0000	0
2012/03/23	GOVI 2012/08/02	390.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2012/03/23	GOVI 2012/08/02	390.00	Put	GOVI	21,330.0000	9,390.0000	(55.977)	0	0	0
2012/03/23	GOVI 2012/08/02	390.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2012/03/23	GOVI 2012/08/02	390.01	Put	GOVI	21,430.0000	9,490.0000	(55.716)	0	0	0
2012/03/23	GOVI 2012/08/02	389.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2012/03/23	GOVI 2012/08/02	389.99	Put	GOVI	21,230.0000	9,290.0000	(56.241)	0	0	0

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2012/03/23	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/03/23	IGOV 2012/05/03			Index Future	170.6700	171.0310	0.212	0.0000	0.0000	546
2012/03/23	IGOV 2012/08/02			Index Future	173.1450	173.5060	0.208	0.0000	0.0000	0
2012/03/23	ILBI 2012/05/03			Index Future	463.7800	463.7800	0.000	0.0000	0.0000	0
2012/03/23	ILBI 2012/08/02			Index Future	470.4110	470.4110	0.000	0.0000	0.0000	152
2012/03/23	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2012/03/23	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2012/03/23	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2012/03/23	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2012/03/23	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2012/03/23	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2012/03/23	JBAF 2012/04/18			Jibar Tradeable Future	5.6200	5.6100	(0.178)	0.0000	0.0000	0
2012/03/23	JBAF 2012/05/16			Jibar Tradeable Future	5.6300	5.6200	(0.178)	0.0000	0.0000	0
2012/03/23	JBAF 2012/06/20			Jibar Tradeable Future	5.6600	5.6500	(0.177)	0.0000	0.0000	2,890
2012/03/23	JBAF 2012/07/18			Jibar Tradeable Future	5.7000	5.6800	(0.351)	0.0000	0.0000	0
2012/03/23	JBAF 2012/08/15			Jibar Tradeable Future	5.7300	5.7000	(0.524)	0.0000	0.0000	0
2012/03/23	JBAF 2012/09/19			Jibar Tradeable Future	5.8000	5.7600	(0.690)	0.0000	0.0000	44,760
2012/03/23	JBAF 2012/12/19			Jibar Tradeable Future	5.9600	5.8800	(1.342)	0.0000	0.0000	840
2012/03/23	JBAF 2013/03/20			Jibar Tradeable Future	6.2200	6.1100	(1.768)	0.0000	0.0000	790
2012/03/23	JBAF 2013/06/19			Jibar Tradeable Future	6.4600	6.3500	(1.703)	0.0000	0.0000	500
2012/03/23	JBAF 2013/09/18			Jibar Tradeable Future	6.7000	6.5900	(1.642)	0.0000	0.0000	1,700
2012/03/23	JBAF 2013/12/18			Jibar Tradeable Future	6.9400	6.8400	(1.441)	0.0000	0.0000	2,000
2012/03/23	JBAF 2014/03/19			Jibar Tradeable Future	7.1800	7.0900	(1.253)	0.0000	0.0000	0
2012/03/23	R157 2012/05/03			Bond Future	6.9310	6.8680	(0.909)	0.0000	0.0000	11,534
2012/03/23	R157 2012/05/03	8.25	Call	Bond Future	4,253.0000	4,461.0000	4.891	0	0	0
2012/03/23	R157 2012/05/03	8.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2012/03/23	R157 2012/05/03	8.30	Call	Bond Future	4,410.0000	4,618.0000	4.717	0	0	0
2012/03/23	R157 2012/05/03	8.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/23	R157 2012/05/03	8.20	Call	Bond Future	4,096.0000	4,304.0000	5.078	0	0	0
2012/03/23	R157 2012/05/03	8.20	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2012/03/23	R157 2012/05/03	6.25	Put	Bond Future	2,296.0000	2,096.0000	(8.711)	0	0	0
2012/03/23	R157 2012/05/03	6.25	Call	Bond Future	22.0000	30.0000	36.364	0	0	1,500
2012/03/23	R157 2012/05/03	6.50	Call	Bond Future	93.0000	122.0000	31.183	0	0	1,500
2012/03/23	R157 2012/05/03	6.50	Put	Bond Future	1,526.0000	1,347.0000	(11.730)	0	0	1,500
2012/03/23	R157 2012/05/03	6.75	Call	Bond Future	286.0000	355.0000	24.126	0	0	1,500
2012/03/23	R157 2012/05/03	6.75	Put	Bond Future	885.0000	746.0000	(15.706)	0	0	1,500
2012/03/23	R157 2012/05/03	7.35	Call	Bond Future	1,490.0000	1,665.0000	11.745	0	0	0
2012/03/23	R157 2012/05/03	7.35	Put	Bond Future	118.0000	85.0000	(27.966)	0	0	1,500
2012/03/23	R157 2012/08/02			Bond Future	7.0300	6.9620	(0.967)	0.0000	0.0000	0
2012/03/23	R157 2012/08/02	8.00	Call	Bond Future	3,168.0000	3,341.0000	5.461	0	0	0
2012/03/23	R157 2012/08/02	8.00	Put	Bond Future	256.0000	221.0000	(13.672)	0	0	0
2012/03/23	R157 2012/08/02	8.05	Call	Bond Future	3,292.0000	3,468.0000	5.346	0	0	0
2012/03/23	R157 2012/08/02	8.05	Put	Bond Future	232.0000	201.0000	(13.362)	0	0	0
2012/03/23	R157 2012/08/02	7.95	Call	Bond Future	3,043.0000	3,214.0000	5.619	0	0	0
2012/03/23	R157 2012/08/02	7.95	Put	Bond Future	279.0000	242.0000	(13.262)	0	0	0
2012/03/23	R157 2012/11/01			Bond Future	7.1100	7.0350	(1.055)	0.0000	0.0000	0
2012/03/23	R157 2012/11/01	7.00	Call	Bond Future	1,201.0000	1,299.0000	8.160	0	0	0
2012/03/23	R157 2012/11/01	7.00	Put	Bond Future	1,510.0000	1,397.0000	(7.483)	0	0	0
2012/03/23	R157 2012/11/01	7.05	Call	Bond Future	1,269.0000	1,371.0000	8.038	0	0	0
2012/03/23	R157 2012/11/01	7.05	Put	Bond Future	1,437.0000	1,329.0000	(7.516)	0	0	0
2012/03/23	R157 2012/11/01	6.95	Call	Bond Future	1,135.0000	1,230.0000	8.370	0	0	0
2012/03/23	R157 2012/11/01	6.95	Put	Bond Future	1,585.0000	1,469.0000	(7.319)	0	0	0
2012/03/23	R157 2013/02/07			Bond Future	7.1890	7.1100	(1.099)	0.0000	0.0000	0
2012/03/23	R157 2013/02/07	6.75	Call	Bond Future	956.0000	1,033.0000	8.054	0	0	0
2012/03/23	R157 2013/02/07	6.75	Put	Bond Future	2,077.0000	1,953.0000	(5.970)	0	0	0
2012/03/23	R157 2013/02/07	6.80	Call	Bond Future	1,008.0000	1,088.0000	7.937	0	0	0
2012/03/23	R157 2013/02/07	6.80	Put	Bond Future	2,000.0000	1,880.0000	(6.000)	0	0	0
2012/03/23	R157 2013/02/07	6.70	Call	Bond Future	907.0000	981.0000	8.159	0	0	0
2012/03/23	R157 2013/02/07	6.70	Put	Bond Future	2,156.0000	2,030.0000	(5.844)	0	0	0
2012/03/23	R186 2012/05/03			Bond Future	8.5420	8.4850	(0.667)	0.0000	0.0000	29,388

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2012/03/23	R186 2012/05/03	9.00	Call	Bond Future	4,675.0000	5,090.0000	8.877	0	0	0
2012/03/23	R186 2012/05/03	9.00	Put	Bond Future	565.0000	453.0000	(19.823)	0	0	0
2012/03/23	R186 2012/05/03	9.05	Call	Bond Future	5,030.0000	5,458.0000	8.509	0	0	0
2012/03/23	R186 2012/05/03	9.05	Put	Bond Future	484.0000	385.0000	(20.455)	0	0	0
2012/03/23	R186 2012/05/03	8.95	Call	Bond Future	4,329.0000	4,730.0000	9.263	0	0	0
2012/03/23	R186 2012/05/03	8.95	Put	Bond Future	657.0000	531.0000	(19.178)	0	0	0
2012/03/23	R186 2012/05/03	7.90	Put	Bond Future	6,368.0000	5,891.0000	(7.491)	0	0	0
2012/03/23	R186 2012/05/03	7.90	Call	Bond Future	232.0000	281.0000	21.121	0	0	2,250
2012/03/23	R186 2012/05/03	8.20	Put	Bond Future	3,947.0000	3,547.0000	(10.134)	0	0	0
2012/03/23	R186 2012/05/03	8.20	Call	Bond Future	735.0000	861.0000	17.143	0	0	750
2012/03/23	R186 2012/05/03	8.50	Call	Bond Future	1,750.0000	1,989.0000	13.657	0	0	0
2012/03/23	R186 2012/05/03	8.50	Put	Bond Future	2,138.0000	1,850.0000	(13.471)	0	0	750
2012/03/23	R186 2012/05/03	8.85	Call	Bond Future	3,666.0000	4,036.0000	10.093	0	0	0
2012/03/23	R186 2012/05/03	8.85	Put	Bond Future	878.0000	722.0000	(17.768)	0	0	2,250
2012/03/23	R186 2012/08/02			Bond Future	8.6260	8.5680	(0.672)	0.0000	0.0000	430
2012/03/23	R186 2012/08/02	8.75	Call	Bond Future	4,917.0000	5,200.0000	5.756	0	0	0
2012/03/23	R186 2012/08/02	8.75	Put	Bond Future	3,805.0000	3,562.0000	(6.386)	0	0	0
2012/03/23	R186 2012/08/02	8.80	Call	Bond Future	5,165.0000	5,456.0000	5.634	0	0	0
2012/03/23	R186 2012/08/02	8.80	Put	Bond Future	3,609.0000	3,374.0000	(6.511)	0	0	0
2012/03/23	R186 2012/08/02	8.70	Call	Bond Future	4,680.0000	4,954.0000	5.855	0	0	0
2012/03/23	R186 2012/08/02	8.70	Put	Bond Future	4,014.0000	3,763.0000	(6.253)	0	0	0
2012/03/23	R186 2012/08/02	8.25	Put	Bond Future	6,305.0000	5,976.0000	(5.218)	0	0	0
2012/03/23	R186 2012/08/02	8.25	Call	Bond Future	2,836.0000	3,032.0000	6.911	0	0	8,750
2012/03/23	R186 2012/08/02	8.66	Call	Bond Future	4,495.0000	4,762.0000	5.940	0	0	0
2012/03/23	R186 2012/08/02	8.66	Put	Bond Future	4,188.0000	3,930.0000	(6.160)	0	0	276
2012/03/23	R186 2012/08/02	7.66	Put	Bond Future	10,452.0000	10,031.0000	(4.028)	0	0	0
2012/03/23	R186 2012/08/02	7.66	Call	Bond Future	1,232.0000	1,336.0000	8.442	0	0	276
2012/03/23	R186 2012/08/02	7.76	Put	Bond Future	9,652.0000	9,245.0000	(4.217)	0	0	0
2012/03/23	R186 2012/08/02	7.76	Call	Bond Future	1,434.0000	1,552.0000	8.229	0	0	43
2012/03/23	R186 2012/08/02	8.76	Call	Bond Future	4,966.0000	5,251.0000	5.739	0	0	0
2012/03/23	R186 2012/08/02	8.76	Put	Bond Future	3,765.0000	3,524.0000	(6.401)	0	0	43
2012/03/23	R186 2012/11/01			Bond Future	8.7010	8.6410	(0.690)	0.0000	0.0000	0
2012/03/23	R186 2012/11/01	8.75	Call	Bond Future	5,775.0000	6,053.0000	4.814	0	0	0
2012/03/23	R186 2012/11/01	8.75	Put	Bond Future	5,342.0000	5,086.0000	(4.792)	0	0	0
2012/03/23	R186 2012/11/01	8.80	Call	Bond Future	6,007.0000	6,292.0000	4.744	0	0	0

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2012/03/23	R186 2012/11/01	8.80	Put	Bond Future	5,134.0000	4,885.0000	(4.850)	0	0	0
2012/03/23	R186 2012/11/01	8.70	Call	Bond Future	5,554.0000	5,825.0000	4.879	0	0	0
2012/03/23	R186 2012/11/01	8.70	Put	Bond Future	5,563.0000	5,300.0000	(4.728)	0	0	0
2012/03/23	R186 2013/02/07			Bond Future	8.7770	8.7160	(0.695)	0.0000	0.0000	0
2012/03/23	R186 2013/02/07	8.50	Call	Bond Future	5,408.0000	5,650.0000	4.475	0	0	0
2012/03/23	R186 2013/02/07	8.50	Put	Bond Future	7,853.0000	7,563.0000	(3.693)	0	0	0
2012/03/23	R186 2013/02/07	8.55	Call	Bond Future	5,604.0000	5,853.0000	4.443	0	0	0
2012/03/23	R186 2013/02/07	8.55	Put	Bond Future	7,602.0000	7,319.0000	(3.723)	0	0	0
2012/03/23	R186 2013/02/07	8.45	Call	Bond Future	5,215.0000	5,452.0000	4.545	0	0	0
2012/03/23	R186 2013/02/07	8.45	Put	Bond Future	8,109.0000	7,814.0000	(3.638)	0	0	0
2012/03/23	R189 2012/05/03			Bond Future	215.8209	215.7953	(0.012)	0.0000	0.0000	0
2012/03/23	R189 2012/05/03	215.00	Call	Bond Future	821.0000	795.0000	(3.167)	0	0	0
2012/03/23	R189 2012/05/03	215.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/23	R189 2012/05/03	215.05	Call	Bond Future	771.0000	745.0000	(3.372)	0	0	0
2012/03/23	R189 2012/05/03	215.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/23	R189 2012/05/03	214.95	Call	Bond Future	871.0000	845.0000	(2.985)	0	0	0
2012/03/23	R189 2012/05/03	214.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/23	R197 2012/05/03			Bond Future	253.6118	254.7498	0.449	0.0000	0.0000	999
2012/03/23	R197 2012/05/03	251.00	Call	Bond Future	2,612.0000	3,750.0000	43.568	0	0	0
2012/03/23	R197 2012/05/03	251.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/23	R197 2012/05/03	251.05	Call	Bond Future	2,562.0000	3,700.0000	44.418	0	0	0
2012/03/23	R197 2012/05/03	251.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/23	R197 2012/05/03	250.95	Call	Bond Future	2,662.0000	3,800.0000	42.750	0	0	0
2012/03/23	R197 2012/05/03	250.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/23	R201 2012/05/03			Bond Future	6.2410	6.1770	(1.025)	0.0000	0.0000	1,658
2012/03/23	R201 2012/05/03	7.75	Call	Bond Future	3,651.0000	3,810.0000	4.355	0	0	0
2012/03/23	R201 2012/05/03	7.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/23	R201 2012/05/03	7.80	Call	Bond Future	3,770.0000	3,928.0000	4.191	0	0	0
2012/03/23	R201 2012/05/03	7.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/23	R201 2012/05/03	7.70	Call	Bond Future	3,533.0000	3,691.0000	4.472	0	0	0
2012/03/23	R201 2012/05/03	7.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/23	R201 2012/08/02			Bond Future	6.2830	6.2130	(1.114)	0.0000	0.0000	0
2012/03/23	R201 2012/08/02	7.50	Call	Bond Future	2,765.0000	2,909.0000	5.208	0	0	0

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2012/03/23	R201	2012/08/02	7.50	Put	Bond Future	75.0000	61.0000	(18.667)	0	0	0
2012/03/23	R201	2012/08/02	7.55	Call	Bond Future	2,864.0000	3,010.0000	5.098	0	0	0
2012/03/23	R201	2012/08/02	7.55	Put	Bond Future	65.0000	54.0000	(16.923)	0	0	0
2012/03/23	R201	2012/08/02	7.45	Call	Bond Future	2,665.0000	2,808.0000	5.366	0	0	0
2012/03/23	R201	2012/08/02	7.45	Put	Bond Future	84.0000	69.0000	(17.857)	0	0	0
2012/03/23	R201	2012/11/01			Bond Future	6.2830	6.2050	(1.241)	0.0000	0.0000	0
2012/03/23	R201	2012/11/01	6.50	Call	Bond Future	1,109.0000	1,202.0000	8.386	0	0	0
2012/03/23	R201	2012/11/01	6.50	Put	Bond Future	672.0000	607.0000	(9.673)	0	0	0
2012/03/23	R201	2012/11/01	6.55	Call	Bond Future	1,171.0000	1,266.0000	8.113	0	0	0
2012/03/23	R201	2012/11/01	6.55	Put	Bond Future	633.0000	570.0000	(9.953)	0	0	0
2012/03/23	R201	2012/11/01	6.45	Call	Bond Future	1,051.0000	1,141.0000	8.563	0	0	0
2012/03/23	R201	2012/11/01	6.45	Put	Bond Future	714.0000	646.0000	(9.524)	0	0	0
2012/03/23	R201	2013/02/07			Bond Future	6.2440	6.1610	(1.329)	0.0000	0.0000	0
2012/03/23	R201	2013/02/07	6.25	Call	Bond Future	911.0000	986.0000	8.233	0	0	0
2012/03/23	R201	2013/02/07	6.25	Put	Bond Future	900.0000	828.0000	(8.000)	0	0	0
2012/03/23	R201	2013/02/07	6.30	Call	Bond Future	958.0000	1,035.0000	8.038	0	0	0
2012/03/23	R201	2013/02/07	6.30	Put	Bond Future	859.0000	788.0000	(8.265)	0	0	0
2012/03/23	R201	2013/02/07	6.20	Call	Bond Future	866.0000	939.0000	8.430	0	0	0
2012/03/23	R201	2013/02/07	6.20	Put	Bond Future	944.0000	870.0000	(7.839)	0	0	0
2012/03/23	R202	2012/05/03			Bond Future	188.4790	188.4722	(0.004)	0.0000	0.0000	36,952
2012/03/23	R202	2012/05/03	190.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/23	R202	2012/05/03	190.00	Put	Bond Future	1,521.0000	1,528.0000	0.460	0	0	0
2012/03/23	R202	2012/05/03	190.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/23	R202	2012/05/03	190.05	Put	Bond Future	1,571.0000	1,578.0000	0.446	0	0	0
2012/03/23	R202	2012/05/03	189.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/23	R202	2012/05/03	189.95	Put	Bond Future	1,471.0000	1,478.0000	0.476	0	0	0
2012/03/23	R203	2012/05/03			Bond Future	7.5080	7.4500	(0.773)	0.0000	0.0000	3,524
2012/03/23	R203	2012/05/03	8.75	Call	Bond Future	5,330.0000	5,586.0000	4.803	0	0	0
2012/03/23	R203	2012/05/03	8.75	Put	Bond Future	4.0000	3.0000	(25.000)	0	0	0
2012/03/23	R203	2012/05/03	8.80	Call	Bond Future	5,536.0000	5,792.0000	4.624	0	0	0
2012/03/23	R203	2012/05/03	8.80	Put	Bond Future	3.0000	2.0000	(33.333)	0	0	0
2012/03/23	R203	2012/05/03	8.70	Call	Bond Future	5,124.0000	5,379.0000	4.977	0	0	0
2012/03/23	R203	2012/05/03	8.70	Put	Bond Future	6.0000	3.0000	(50.000)	0	0	0

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2012/03/23	R203 2012/05/03	7.00	Put	Bond Future	2,406.0000	2,180.0000	(9.393)	0	0	0
2012/03/23	R203 2012/05/03	7.00	Call	Bond Future	125.0000	156.0000	24.800	0	0	4,200
2012/03/23	R203 2012/05/03	7.15	Put	Bond Future	1,843.0000	1,638.0000	(11.123)	0	0	0
2012/03/23	R203 2012/05/03	7.15	Call	Bond Future	242.0000	294.0000	21.488	0	0	1,400
2012/03/23	R203 2012/05/03	7.45	Call	Bond Future	686.0000	800.0000	16.618	0	0	0
2012/03/23	R203 2012/05/03	7.45	Put	Bond Future	943.0000	800.0000	(15.164)	0	0	1,400
2012/03/23	R203 2012/05/03	7.80	Call	Bond Future	1,621.0000	1,808.0000	11.536	0	0	0
2012/03/23	R203 2012/05/03	7.80	Put	Bond Future	337.0000	267.0000	(20.772)	0	0	4,200
2012/03/23	R203 2012/08/02			Bond Future	7.6040	7.5430	(0.802)	0.0000	0.0000	0
2012/03/23	R203 2012/08/02	8.50	Call	Bond Future	4,265.0000	4,468.0000	4.760	0	0	0
2012/03/23	R203 2012/08/02	8.50	Put	Bond Future	553.0000	497.0000	(10.127)	0	0	0
2012/03/23	R203 2012/08/02	8.55	Call	Bond Future	4,428.0000	4,634.0000	4.652	0	0	0
2012/03/23	R203 2012/08/02	8.55	Put	Bond Future	514.0000	461.0000	(10.311)	0	0	0
2012/03/23	R203 2012/08/02	8.45	Call	Bond Future	4,103.0000	4,303.0000	4.874	0	0	0
2012/03/23	R203 2012/08/02	8.45	Put	Bond Future	594.0000	535.0000	(9.933)	0	0	0
2012/03/23	R203 2012/11/01			Bond Future	7.6880	7.6240	(0.832)	0.0000	0.0000	0
2012/03/23	R203 2012/11/01	7.75	Call	Bond Future	2,351.0000	2,486.0000	5.742	0	0	0
2012/03/23	R203 2012/11/01	7.75	Put	Bond Future	2,100.0000	1,976.0000	(5.905)	0	0	0
2012/03/23	R203 2012/11/01	7.80	Call	Bond Future	2,461.0000	2,600.0000	5.648	0	0	0
2012/03/23	R203 2012/11/01	7.80	Put	Bond Future	2,009.0000	1,889.0000	(5.973)	0	0	0
2012/03/23	R203 2012/11/01	7.70	Call	Bond Future	2,247.0000	2,378.0000	5.830	0	0	0
2012/03/23	R203 2012/11/01	7.70	Put	Bond Future	2,198.0000	2,070.0000	(5.823)	0	0	0
2012/03/23	R203 2013/02/07			Bond Future	7.7750	7.7090	(0.849)	0.0000	0.0000	0
2012/03/23	R203 2013/02/07	6.50	Call	Bond Future	743.0000	797.0000	7.268	0	0	0
2012/03/23	R203 2013/02/07	6.50	Put	Bond Future	5,786.0000	5,586.0000	(3.457)	0	0	0
2012/03/23	R203 2013/02/07	6.55	Call	Bond Future	785.0000	841.0000	7.134	0	0	0
2012/03/23	R203 2013/02/07	6.55	Put	Bond Future	5,625.0000	5,427.0000	(3.520)	0	0	0
2012/03/23	R203 2013/02/07	6.45	Call	Bond Future	702.0000	754.0000	7.407	0	0	0
2012/03/23	R203 2013/02/07	6.45	Put	Bond Future	5,949.0000	5,747.0000	(3.396)	0	0	0
2012/03/23	R204 2012/05/03			Bond Future	7.7990	7.7410	(0.744)	0.0000	0.0000	3,396
2012/03/23	R204 2012/05/03	8.75	Call	Bond Future	4,771.0000	5,058.0000	6.016	0	0	0
2012/03/23	R204 2012/05/03	8.75	Put	Bond Future	36.0000	25.0000	(30.556)	0	0	0
2012/03/23	R204 2012/05/03	8.80	Call	Bond Future	5,004.0000	5,294.0000	5.795	0	0	0
2012/03/23	R204 2012/05/03	8.80	Put	Bond Future	28.0000	20.0000	(28.571)	0	0	0

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2012/03/23	R204 2012/05/03	8.70	Call	Bond Future	4,538.0000	4,823.0000	6.280	0	0	0
2012/03/23	R204 2012/05/03	8.70	Put	Bond Future	45.0000	32.0000	(28.889)	0	0	0
2012/03/23	R204 2012/05/03	7.00	Put	Bond Future	4,244.0000	3,957.0000	(6.762)	0	0	0
2012/03/23	R204 2012/05/03	7.00	Call	Bond Future	40.0000	51.0000	27.500	0	0	550
2012/03/23	R204 2012/05/03	7.75	Call	Bond Future	865.0000	998.0000	15.376	0	0	0
2012/03/23	R204 2012/05/03	7.75	Put	Bond Future	1,117.0000	952.0000	(14.772)	0	0	550
2012/03/23	R204 2012/08/02			Bond Future	7.8950	7.8360	(0.747)	0.0000	0.0000	0
2012/03/23	R204 2012/08/02	8.50	Call	Bond Future	3,994.0000	4,198.0000	5.108	0	0	0
2012/03/23	R204 2012/08/02	8.50	Put	Bond Future	1,054.0000	965.0000	(8.444)	0	0	0
2012/03/23	R204 2012/08/02	8.55	Call	Bond Future	4,166.0000	4,374.0000	4.993	0	0	0
2012/03/23	R204 2012/08/02	8.55	Put	Bond Future	987.0000	903.0000	(8.511)	0	0	0
2012/03/23	R204 2012/08/02	8.45	Call	Bond Future	3,825.0000	4,024.0000	5.203	0	0	0
2012/03/23	R204 2012/08/02	8.45	Put	Bond Future	1,124.0000	1,030.0000	(8.363)	0	0	0
2012/03/23	R204 2012/11/01			Bond Future	7.9790	7.9160	(0.790)	0.0000	0.0000	0
2012/03/23	R204 2012/11/01	8.00	Call	Bond Future	2,800.0000	2,953.0000	5.464	0	0	0
2012/03/23	R204 2012/11/01	8.00	Put	Bond Future	2,700.0000	2,551.0000	(5.519)	0	0	0
2012/03/23	R204 2012/11/01	8.05	Call	Bond Future	2,926.0000	3,083.0000	5.366	0	0	0
2012/03/23	R204 2012/11/01	8.05	Put	Bond Future	2,588.0000	2,443.0000	(5.603)	0	0	0
2012/03/23	R204 2012/11/01	7.95	Call	Bond Future	2,680.0000	2,829.0000	5.560	0	0	0
2012/03/23	R204 2012/11/01	7.95	Put	Bond Future	2,819.0000	2,666.0000	(5.427)	0	0	0
2012/03/23	R204 2013/02/07			Bond Future	8.0630	7.9990	(0.794)	0.0000	0.0000	0
2012/03/23	R204 2013/02/07	8.00	Call	Bond Future	3,013.0000	3,158.0000	4.812	0	0	0
2012/03/23	R204 2013/02/07	8.00	Put	Bond Future	3,303.0000	3,153.0000	(4.541)	0	0	0
2012/03/23	R204 2013/02/07	8.05	Call	Bond Future	3,127.0000	3,275.0000	4.733	0	0	0
2012/03/23	R204 2013/02/07	8.05	Put	Bond Future	3,187.0000	3,040.0000	(4.612)	0	0	0
2012/03/23	R204 2013/02/07	7.95	Call	Bond Future	2,901.0000	3,043.0000	4.895	0	0	0
2012/03/23	R204 2013/02/07	7.95	Put	Bond Future	3,421.0000	3,269.0000	(4.443)	0	0	0
2012/03/23	R206 2012/05/03			Bond Future	6.0220	5.9570	(1.079)	0.0000	0.0000	890
2012/03/23	R206 2012/05/03	7.50	Call	Bond Future	2,341.0000	2,445.0000	4.443	0	0	0
2012/03/23	R206 2012/05/03	7.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/23	R206 2012/05/03	7.55	Call	Bond Future	2,418.0000	2,523.0000	4.342	0	0	0
2012/03/23	R206 2012/05/03	7.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/23	R206 2012/05/03	7.45	Call	Bond Future	2,263.0000	2,367.0000	4.596	0	0	0
2012/03/23	R206 2012/05/03	7.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2012/03/23	R206 2012/08/02			Bond Future	6.0510	5.9770	(1.223)	0.0000	0.0000	0
2012/03/23	R206 2012/08/02	7.25	Call	Bond Future	1,669.0000	1,763.0000	5.632	0	0	0
2012/03/23	R206 2012/08/02	7.25	Put	Bond Future	37.0000	29.0000	(21.622)	0	0	0
2012/03/23	R206 2012/08/02	7.30	Call	Bond Future	1,731.0000	1,827.0000	5.546	0	0	0
2012/03/23	R206 2012/08/02	7.30	Put	Bond Future	32.0000	26.0000	(18.750)	0	0	0
2012/03/23	R206 2012/08/02	7.20	Call	Bond Future	1,606.0000	1,700.0000	5.853	0	0	0
2012/03/23	R206 2012/08/02	7.20	Put	Bond Future	41.0000	33.0000	(19.512)	0	0	0
2012/03/23	R206 2012/11/01			Bond Future	5.9940	5.9040	(1.502)	0.0000	0.0000	0
2012/03/23	R206 2012/11/01	6.00	Call	Bond Future	462.0000	515.0000	11.472	0	0	0
2012/03/23	R206 2012/11/01	6.00	Put	Bond Future	455.0000	405.0000	(10.989)	0	0	0
2012/03/23	R206 2012/11/01	6.05	Call	Bond Future	492.0000	547.0000	11.179	0	0	0
2012/03/23	R206 2012/11/01	6.05	Put	Bond Future	428.0000	379.0000	(11.449)	0	0	0
2012/03/23	R206 2012/11/01	5.95	Call	Bond Future	433.0000	484.0000	11.778	0	0	0
2012/03/23	R206 2012/11/01	5.95	Put	Bond Future	484.0000	431.0000	(10.950)	0	0	0
2012/03/23	R206 2013/02/07			Bond Future	5.8250	5.7200	(1.803)	0.0000	0.0000	0
2012/03/23	R206 2013/02/07	6.00	Call	Bond Future	515.0000	568.0000	10.291	0	0	0
2012/03/23	R206 2013/02/07	6.00	Put	Bond Future	358.0000	317.0000	(11.453)	0	0	0
2012/03/23	R206 2013/02/07	6.05	Call	Bond Future	541.0000	597.0000	10.351	0	0	0
2012/03/23	R206 2013/02/07	6.05	Put	Bond Future	339.0000	301.0000	(11.209)	0	0	0
2012/03/23	R206 2013/02/07	5.95	Call	Bond Future	489.0000	542.0000	10.838	0	0	0
2012/03/23	R206 2013/02/07	5.95	Put	Bond Future	377.0000	336.0000	(10.875)	0	0	0
2012/03/23	R207 2012/05/03			Bond Future	8.0080	7.9450	(0.787)	0.0000	0.0000	21,226
2012/03/23	R207 2012/05/03	8.75	Call	Bond Future	4,083.0000	4,402.0000	7.813	0	0	0
2012/03/23	R207 2012/05/03	8.75	Put	Bond Future	103.0000	74.0000	(28.155)	0	0	0
2012/03/23	R207 2012/05/03	8.80	Call	Bond Future	4,325.0000	4,649.0000	7.491	0	0	0
2012/03/23	R207 2012/05/03	8.80	Put	Bond Future	85.0000	61.0000	(28.235)	0	0	0
2012/03/23	R207 2012/05/03	8.70	Call	Bond Future	3,843.0000	4,157.0000	8.171	0	0	0
2012/03/23	R207 2012/05/03	8.70	Put	Bond Future	125.0000	91.0000	(27.200)	0	0	0
2012/03/23	R207 2012/05/03	7.45	Put	Bond Future	3,298.0000	2,991.0000	(9.309)	0	0	0
2012/03/23	R207 2012/05/03	7.45	Call	Bond Future	162.0000	203.0000	25.309	0	0	2,400
2012/03/23	R207 2012/05/03	7.65	Put	Bond Future	2,359.0000	2,090.0000	(11.403)	0	0	0
2012/03/23	R207 2012/05/03	7.65	Call	Bond Future	362.0000	440.0000	21.547	0	0	800
2012/03/23	R207 2012/05/03	8.00	Call	Bond Future	1,067.0000	1,236.0000	15.839	0	0	0
2012/03/23	R207 2012/05/03	8.00	Put	Bond Future	1,111.0000	932.0000	(16.112)	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
2012/03/23	R207 2012/05/03	8.30	Call	Bond Future	2,079.0000	2,327.0000	11.929	0	0	0
2012/03/23	R207 2012/05/03	8.30	Put	Bond Future	488.0000	388.0000	(20.492)	0	0	2,400
2012/03/23	R207 2012/08/02			Bond Future	8.1030	8.0380	(0.802)	0.0000	0.0000	0
2012/03/23	R207 2012/08/02	8.75	Call	Bond Future	4,502.0000	4,749.0000	5.486	0	0	0
2012/03/23	R207 2012/08/02	8.75	Put	Bond Future	1,122.0000	1,020.0000	(9.091)	0	0	0
2012/03/23	R207 2012/08/02	8.80	Call	Bond Future	4,688.0000	4,939.0000	5.354	0	0	0
2012/03/23	R207 2012/08/02	8.80	Put	Bond Future	1,053.0000	955.0000	(9.307)	0	0	0
2012/03/23	R207 2012/08/02	8.70	Call	Bond Future	4,319.0000	4,560.0000	5.580	0	0	0
2012/03/23	R207 2012/08/02	8.70	Put	Bond Future	1,194.0000	1,087.0000	(8.961)	0	0	0
2012/03/23	R207 2012/11/01			Bond Future	8.1830	8.1150	(0.831)	0.0000	0.0000	0
2012/03/23	R207 2012/11/01	8.25	Call	Bond Future	3,224.0000	3,410.0000	5.769	0	0	0
2012/03/23	R207 2012/11/01	8.25	Put	Bond Future	2,877.0000	2,709.0000	(5.839)	0	0	0
2012/03/23	R207 2012/11/01	8.30	Call	Bond Future	3,363.0000	3,553.0000	5.650	0	0	0
2012/03/23	R207 2012/11/01	8.30	Put	Bond Future	2,758.0000	2,595.0000	(5.910)	0	0	0
2012/03/23	R207 2012/11/01	8.20	Call	Bond Future	3,091.0000	3,272.0000	5.856	0	0	0
2012/03/23	R207 2012/11/01	8.20	Put	Bond Future	3,003.0000	2,830.0000	(5.761)	0	0	0
2012/03/23	R207 2013/02/07			Bond Future	8.2650	8.1960	(0.835)	0.0000	0.0000	0
2012/03/23	R207 2013/02/07	8.25	Call	Bond Future	3,519.0000	3,695.0000	5.001	0	0	0
2012/03/23	R207 2013/02/07	8.25	Put	Bond Future	3,594.0000	3,423.0000	(4.758)	0	0	0
2012/03/23	R207 2013/02/07	8.30	Call	Bond Future	3,650.0000	3,830.0000	4.932	0	0	0
2012/03/23	R207 2013/02/07	8.30	Put	Bond Future	3,474.0000	3,307.0000	(4.807)	0	0	0
2012/03/23	R207 2013/02/07	8.20	Call	Bond Future	3,395.0000	3,567.0000	5.066	0	0	0
2012/03/23	R207 2013/02/07	8.20	Put	Bond Future	3,722.0000	3,547.0000	(4.702)	0	0	0
2012/03/23	R208 2012/05/03			Bond Future	8.0620	8.0100	(0.645)	0.0000	0.0000	9,510
2012/03/23	R208 2012/05/03	9.00	Call	Bond Future	5,412.0000	5,708.0000	5.469	0	0	0
2012/03/23	R208 2012/05/03	9.00	Put	Bond Future	52.0000	39.0000	(25.000)	0	0	0
2012/03/23	R208 2012/05/03	9.05	Call	Bond Future	5,676.0000	5,974.0000	5.250	0	0	0
2012/03/23	R208 2012/05/03	9.05	Put	Bond Future	42.0000	31.0000	(26.190)	0	0	0
2012/03/23	R208 2012/05/03	8.95	Call	Bond Future	5,149.0000	5,441.0000	5.671	0	0	0
2012/03/23	R208 2012/05/03	8.95	Put	Bond Future	65.0000	48.0000	(26.154)	0	0	0
2012/03/23	R208 2012/05/03	7.50	Put	Bond Future	3,589.0000	3,315.0000	(7.634)	0	0	0
2012/03/23	R208 2012/05/03	7.50	Call	Bond Future	176.0000	211.0000	19.886	0	0	3,000
2012/03/23	R208 2012/05/03	7.70	Put	Bond Future	2,572.0000	2,329.0000	(9.448)	0	0	0
2012/03/23	R208 2012/05/03	7.70	Call	Bond Future	392.0000	458.0000	16.837	0	0	1,000

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
2012/03/23	R208 2012/05/03	8.05	Call	Bond Future	1,149.0000	1,295.0000	12.707	0	0	0
2012/03/23	R208 2012/05/03	8.05	Put	Bond Future	1,220.0000	1,057.0000	(13.361)	0	0	1,000
2012/03/23	R208 2012/05/03	8.35	Call	Bond Future	2,230.0000	2,446.0000	9.686	0	0	0
2012/03/23	R208 2012/05/03	8.35	Put	Bond Future	541.0000	448.0000	(17.190)	0	0	3,000
2012/03/23	R208 2012/08/02			Bond Future	8.1470	8.0940	(0.651)	0.0000	0.0000	0
2012/03/23	R208 2012/08/02	8.75	Call	Bond Future	4,712.0000	4,924.0000	4.499	0	0	0
2012/03/23	R208 2012/08/02	8.75	Put	Bond Future	1,304.0000	1,209.0000	(7.285)	0	0	0
2012/03/23	R208 2012/08/02	8.80	Call	Bond Future	4,909.0000	5,125.0000	4.400	0	0	0
2012/03/23	R208 2012/08/02	8.80	Put	Bond Future	1,226.0000	1,135.0000	(7.423)	0	0	0
2012/03/23	R208 2012/08/02	8.70	Call	Bond Future	4,519.0000	4,725.0000	4.559	0	0	0
2012/03/23	R208 2012/08/02	8.70	Put	Bond Future	1,388.0000	1,286.0000	(7.349)	0	0	0
2012/03/23	R208 2012/11/01			Bond Future	8.2220	8.1670	(0.669)	0.0000	0.0000	0
2012/03/23	R208 2012/11/01	8.25	Call	Bond Future	3,418.0000	3,576.0000	4.623	0	0	0
2012/03/23	R208 2012/11/01	8.25	Put	Bond Future	3,260.0000	3,107.0000	(4.693)	0	0	0
2012/03/23	R208 2012/11/01	8.30	Call	Bond Future	3,566.0000	3,729.0000	4.571	0	0	0
2012/03/23	R208 2012/11/01	8.30	Put	Bond Future	3,127.0000	2,979.0000	(4.733)	0	0	0
2012/03/23	R208 2012/11/01	8.20	Call	Bond Future	3,276.0000	3,431.0000	4.731	0	0	0
2012/03/23	R208 2012/11/01	8.20	Put	Bond Future	3,400.0000	3,244.0000	(4.588)	0	0	0
2012/03/23	R208 2013/02/07			Bond Future	8.2980	8.2420	(0.675)	0.0000	0.0000	0
2012/03/23	R208 2013/02/07	8.00	Call	Bond Future	3,137.0000	3,273.0000	4.335	0	0	0
2012/03/23	R208 2013/02/07	8.00	Put	Bond Future	4,793.0000	4,621.0000	(3.589)	0	0	0
2012/03/23	R208 2013/02/07	8.05	Call	Bond Future	3,261.0000	3,400.0000	4.262	0	0	0
2012/03/23	R208 2013/02/07	8.05	Put	Bond Future	4,636.0000	4,467.0000	(3.645)	0	0	0
2012/03/23	R208 2013/02/07	7.95	Call	Bond Future	3,017.0000	3,149.0000	4.375	0	0	0
2012/03/23	R208 2013/02/07	7.95	Put	Bond Future	4,954.0000	4,778.0000	(3.553)	0	0	0
2012/03/23	R209 2012/05/03			Bond Future	8.9710	8.9190	(0.580)	0.0000	0.0000	3,002
2012/03/23	R209 2012/05/03	9.00	Call	Bond Future	1,801.0000	2,001.0000	11.105	0	0	0
2012/03/23	R209 2012/05/03	9.00	Put	Bond Future	1,579.0000	1,379.0000	(12.666)	0	0	0
2012/03/23	R209 2012/05/03	9.05	Call	Bond Future	2,007.0000	2,222.0000	10.713	0	0	0
2012/03/23	R209 2012/05/03	9.05	Put	Bond Future	1,405.0000	1,220.0000	(13.167)	0	0	0
2012/03/23	R209 2012/05/03	8.95	Call	Bond Future	1,608.0000	1,794.0000	11.567	0	0	0
2012/03/23	R209 2012/05/03	8.95	Put	Bond Future	1,769.0000	1,555.0000	(12.097)	0	0	0
2012/03/23	R209 2012/08/02			Bond Future	9.0440	8.9920	(0.575)	0.0000	0.0000	0
2012/03/23	R209 2012/08/02	9.25	Call	Bond Future	4,664.0000	4,885.0000	4.738	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
2012/03/23	R209 2012/08/02	9.25	Put	Bond Future	3,132.0000	2,958.0000	(5.556)	0	0	0
2012/03/23	R209 2012/08/02	9.30	Call	Bond Future	4,873.0000	5,100.0000	4.658	0	0	0
2012/03/23	R209 2012/08/02	9.30	Put	Bond Future	2,977.0000	2,810.0000	(5.610)	0	0	0
2012/03/23	R209 2012/08/02	9.20	Call	Bond Future	4,459.0000	4,674.0000	4.822	0	0	0
2012/03/23	R209 2012/08/02	9.20	Put	Bond Future	3,294.0000	3,114.0000	(5.464)	0	0	0
2012/03/23	R209 2012/11/01			Bond Future	9.1110	9.0570	(0.593)	0.0000	0.0000	0
2012/03/23	R209 2012/11/01	9.00	Call	Bond Future	4,520.0000	4,717.0000	4.358	0	0	0
2012/03/23	R209 2012/11/01	9.00	Put	Bond Future	5,357.0000	5,148.0000	(3.901)	0	0	0
2012/03/23	R209 2012/11/01	9.05	Call	Bond Future	4,695.0000	4,897.0000	4.302	0	0	0
2012/03/23	R209 2012/11/01	9.05	Put	Bond Future	5,153.0000	4,950.0000	(3.939)	0	0	0
2012/03/23	R209 2012/11/01	8.95	Call	Bond Future	4,347.0000	4,539.0000	4.417	0	0	0
2012/03/23	R209 2012/11/01	8.95	Put	Bond Future	5,565.0000	5,352.0000	(3.827)	0	0	0
2012/03/23	R209 2013/02/07			Bond Future	9.1790	9.1240	(0.599)	0.0000	0.0000	0
2012/03/23	R209 2013/02/07	9.00	Call	Bond Future	5,210.0000	5,408.0000	3.800	0	0	0
2012/03/23	R209 2013/02/07	9.00	Put	Bond Future	6,549.0000	6,340.0000	(3.191)	0	0	0
2012/03/23	R209 2013/02/07	9.05	Call	Bond Future	5,380.0000	5,583.0000	3.773	0	0	0
2012/03/23	R209 2013/02/07	9.05	Put	Bond Future	6,341.0000	6,137.0000	(3.217)	0	0	0
2012/03/23	R209 2013/02/07	8.95	Call	Bond Future	5,042.0000	5,236.0000	3.848	0	0	0
2012/03/23	R209 2013/02/07	8.95	Put	Bond Future	6,763.0000	6,549.0000	(3.164)	0	0	0
2012/03/23	R210 2012/05/03			Bond Future	139.5675	139.5626	(0.004)	0.0000	0.0000	820
2012/03/23	R210 2012/05/03	139.00	Call	Bond Future	567.0000	563.0000	(0.705)	0	0	0
2012/03/23	R210 2012/05/03	139.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/23	R210 2012/05/03	139.05	Call	Bond Future	517.0000	513.0000	(0.774)	0	0	0
2012/03/23	R210 2012/05/03	139.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/23	R210 2012/05/03	138.95	Call	Bond Future	617.0000	613.0000	(0.648)	0	0	0
2012/03/23	R210 2012/05/03	138.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/23	R211 2012/05/03			Bond Future	118.5079	118.4987	(0.008)	0.0000	0.0000	480
2012/03/23	R211 2012/05/03	118.20	Call	Bond Future	308.0000	299.0000	(2.922)	0	0	0
2012/03/23	R211 2012/05/03	118.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/23	R211 2012/05/03	118.25	Call	Bond Future	258.0000	249.0000	(3.488)	0	0	0
2012/03/23	R211 2012/05/03	118.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/23	R211 2012/05/03	118.15	Call	Bond Future	358.0000	349.0000	(2.514)	0	0	0
2012/03/23	R211 2012/05/03	118.15	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2012/03/23	R212 2012/05/03			Bond Future	115.9189	116.4141	0.427	0.0000	0.0000	2,752
2012/03/23	R212 2012/05/03	115.30	Call	Bond Future	619.0000	1,114.0000	79.968	0	0	0
2012/03/23	R212 2012/05/03	115.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/23	R212 2012/05/03	115.35	Call	Bond Future	569.0000	1,064.0000	86.995	0	0	0
2012/03/23	R212 2012/05/03	115.35	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/23	R212 2012/05/03	115.25	Call	Bond Future	669.0000	1,164.0000	73.991	0	0	0
2012/03/23	R212 2012/05/03	115.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/23	R213 2012/05/03			Bond Future	8.8870	8.8310	(0.630)	0.0000	0.0000	4,359
2012/03/23	R213 2012/05/03	9.25	Call	Bond Future	3,466.0000	3,789.0000	9.319	0	0	0
2012/03/23	R213 2012/05/03	9.25	Put	Bond Future	677.0000	557.0000	(17.725)	0	0	0
2012/03/23	R213 2012/05/03	9.30	Call	Bond Future	3,749.0000	4,085.0000	8.962	0	0	0
2012/03/23	R213 2012/05/03	9.30	Put	Bond Future	587.0000	479.0000	(18.399)	0	0	0
2012/03/23	R213 2012/05/03	9.20	Call	Bond Future	3,191.0000	3,501.0000	9.715	0	0	0
2012/03/23	R213 2012/05/03	9.20	Put	Bond Future	778.0000	644.0000	(17.224)	0	0	0
2012/03/23	R213 2012/08/02			Bond Future	8.9640	8.9060	(0.647)	0.0000	0.0000	0
2012/03/23	R213 2012/08/02	9.25	Call	Bond Future	5,090.0000	5,356.0000	5.226	0	0	0
2012/03/23	R213 2012/08/02	9.25	Put	Bond Future	2,913.0000	2,727.0000	(6.385)	0	0	0
2012/03/23	R213 2012/08/02	9.30	Call	Bond Future	5,314.0000	5,586.0000	5.119	0	0	0
2012/03/23	R213 2012/08/02	9.30	Put	Bond Future	2,765.0000	2,585.0000	(6.510)	0	0	0
2012/03/23	R213 2012/08/02	9.20	Call	Bond Future	4,870.0000	5,129.0000	5.318	0	0	0
2012/03/23	R213 2012/08/02	9.20	Put	Bond Future	3,067.0000	2,874.0000	(6.293)	0	0	0
2012/03/23	R213 2012/11/01			Bond Future	9.0360	8.9760	(0.664)	0.0000	0.0000	0
2012/03/23	R213 2012/11/01	9.00	Call	Bond Future	4,875.0000	5,108.0000	4.779	0	0	0
2012/03/23	R213 2012/11/01	9.00	Put	Bond Future	5,151.0000	4,923.0000	(4.426)	0	0	0
2012/03/23	R213 2012/11/01	9.05	Call	Bond Future	5,067.0000	5,305.0000	4.697	0	0	0
2012/03/23	R213 2012/11/01	9.05	Put	Bond Future	4,960.0000	4,736.0000	(4.516)	0	0	0
2012/03/23	R213 2012/11/01	8.95	Call	Bond Future	4,693.0000	4,920.0000	4.837	0	0	0
2012/03/23	R213 2012/11/01	8.95	Put	Bond Future	5,356.0000	5,121.0000	(4.388)	0	0	0
2012/03/23	R213 2013/02/07			Bond Future	9.1110	9.0500	(0.670)	0.0000	0.0000	0
2012/03/23	R213 2013/02/07	9.00	Call	Bond Future	5,487.0000	5,718.0000	4.210	0	0	0
2012/03/23	R213 2013/02/07	9.00	Put	Bond Future	6,331.0000	6,100.0000	(3.649)	0	0	0
2012/03/23	R213 2013/02/07	9.05	Call	Bond Future	5,667.0000	5,902.0000	4.147	0	0	0
2012/03/23	R213 2013/02/07	9.05	Put	Bond Future	6,129.0000	5,902.0000	(3.704)	0	0	0
2012/03/23	R213 2013/02/07	8.95	Call	Bond Future	5,312.0000	5,537.0000	4.236	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
2012/03/23	R213 2013/02/07	8.95	Put	Bond Future	6,540.0000	6,303.0000	(3.624)	0	0	0
2012/03/23	R214 2012/05/03			Bond Future	9.0090	8.9630	(0.511)	0.0000	0.0000	1,500
2012/03/23	R214 2012/05/03	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/23	R214 2012/05/03	8.80	Put	Bond Future	1,701.0000	1,332.0000	(21.693)	0	0	0
2012/03/23	R214 2012/05/03	8.81	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/23	R214 2012/05/03	8.81	Put	Bond Future	1,618.0000	1,249.0000	(22.806)	0	0	0
2012/03/23	R214 2012/05/03	8.79	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/23	R214 2012/05/03	8.79	Put	Bond Future	1,784.0000	1,415.0000	(20.684)	0	0	0
2012/03/23	R214 2012/08/02			Bond Future	9.0800	9.0330	(0.518)	0.0000	0.0000	0
2012/03/23	R214 2012/08/02	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/23	R214 2012/08/02	8.80	Put	Bond Future	2,262.0000	1,891.0000	(16.401)	0	0	0
2012/03/23	R214 2012/08/02	8.81	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/23	R214 2012/08/02	8.81	Put	Bond Future	2,179.0000	1,808.0000	(17.026)	0	0	0
2012/03/23	R214 2012/08/02	8.79	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/23	R214 2012/08/02	8.79	Put	Bond Future	2,345.0000	1,974.0000	(15.821)	0	0	0
Total										417580.00