



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 03/04/2012

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
2012/04/03	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/03	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/03	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/03	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/03	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/03	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/03	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/03	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/03	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/03	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/03	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/03	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/03	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/03	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/03	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2012/04/03	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/03	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/03	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/03	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/03	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/03	AL7T 2012/05/03			Index Future	424.5490	422.9930	(0.367)	0.0000	0.0000	16
2012/04/03	AL7T 2012/08/02			Index Future	430.6480	429.0650	(0.368)	0.0000	0.0000	0
2012/04/03	ALBI 2012/05/03			Index Future	385.6690	384.1890	(0.384)	0.0000	0.0000	899
2012/04/03	ALBI 2012/08/02			Index Future	391.2100	389.7040	(0.385)	0.0000	0.0000	118
2012/04/03	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/03	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/03	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/03	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/03	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/03	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/03	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/03	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/03	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/03	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/03	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/03	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0

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2012/04/03	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/03	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/03	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/03	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/03	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/03	CAAW2012/04/20			Any day expiry	7.6662	7.6931	0.351	0.0000	0.0000	0
2012/04/03	CAAW2012/04/20	8.10	Call	Any day expiry	16.0000	14.0000	(12.500)	0	0	0
2012/04/03	CAAW2012/04/20	8.10	Put	Any day expiry	450.0000	421.0000	(6.444)	0	0	0
2012/04/03	CAAW2012/04/20	8.15	Call	Any day expiry	13.0000	11.0000	(15.385)	0	0	0
2012/04/03	CAAW2012/04/20	8.15	Put	Any day expiry	497.0000	468.0000	(5.835)	0	0	0
2012/04/03	CAAW2012/04/20	8.05	Call	Any day expiry	19.0000	17.0000	(10.526)	0	0	0
2012/04/03	CAAW2012/04/20	8.05	Put	Any day expiry	403.0000	374.0000	(7.196)	0	0	0
2012/04/03	CAAY 2012/04/30			Can-Do Future	0.0356	0.0386	8.427	0.0000	0.0000	12,500
2012/04/03	CAAZ 2012/06/18			Can-Do Future	0.0832	0.0896	7.692	0.0000	0.0000	5,670
2012/04/03	CABA 2012/06/18			Can-Do Future	0.1731	0.1799	3.928	0.0000	0.0000	8,000
2012/04/03	CABB 2012/06/18			Can-Do Future	0.0317	0.0301	(5.047)	0.0000	0.0000	8,000
2012/04/03	CABC 2012/06/18			Can-Do Future	0.1040	0.1089	4.712	0.0000	0.0000	16,000
2012/04/03	CABD 2012/06/18			Can-Do Future	0.0148	0.0147	(0.676)	0.0000	0.0000	16,000
2012/04/03	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/03	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/03	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/03	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2012/04/03	GOVI 2012/05/03			GOVI	386.6450	385.2420	(0.363)	0.0000	0.0000	201
2012/04/03	GOVI 2012/05/03	382.00	Call	GOVI	46,450.0000	32,420.0000	(30.205)	0	0	0
2012/04/03	GOVI 2012/05/03	382.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/04/03	GOVI 2012/05/03	382.01	Call	GOVI	46,350.0000	32,320.0000	(30.270)	0	0	0
2012/04/03	GOVI 2012/05/03	382.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/04/03	GOVI 2012/05/03	381.99	Call	GOVI	46,550.0000	32,520.0000	(30.140)	0	0	0
2012/04/03	GOVI 2012/05/03	381.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/04/03	GOVI 2012/08/02			GOVI	392.2000	390.7720	(0.364)	0.0000	0.0000	0
2012/04/03	GOVI 2012/08/02	390.00	Call	GOVI	22,000.0000	7,720.0000	(64.909)	0	0	0
2012/04/03	GOVI 2012/08/02	390.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/04/03	GOVI 2012/08/02	390.01	Call	GOVI	21,900.0000	7,620.0000	(65.205)	0	0	0
2012/04/03	GOVI 2012/08/02	390.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/04/03	GOVI 2012/08/02	389.99	Call	GOVI	22,100.0000	7,820.0000	(64.615)	0	0	0
2012/04/03	GOVI 2012/08/02	389.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/04/03	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/04/03	IGOV 2012/05/03			Index Future	172.4220	172.9690	0.317	0.0000	0.0000	550
2012/04/03	IGOV 2012/08/02			Index Future	174.8990	175.4520	0.316	0.0000	0.0000	0
2012/04/03	ILBI 2012/05/03			Index Future	463.9020	463.9020	0.000	0.0000	0.0000	0
2012/04/03	ILBI 2012/08/02			Index Future	470.5320	470.5320	0.000	0.0000	0.0000	152
2012/04/03	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2012/04/03	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2012/04/03	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2012/04/03	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2012/04/03	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2012/04/03	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2012/04/03	JBAF 2012/04/18			Jibar Tradeable Future	5.6100	5.6100	0.000	0.0000	0.0000	0
2012/04/03	JBAF 2012/05/16			Jibar Tradeable Future	5.6200	5.6200	0.000	0.0000	0.0000	0

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2012/04/03	JBAF 2012/06/20			Jibar Tradeable Future	5.6400	5.6400	0.000	0.0000	0.0000	2,890
2012/04/03	JBAF 2012/07/18			Jibar Tradeable Future	5.6700	5.6600	(0.176)	0.0000	0.0000	0
2012/04/03	JBAF 2012/08/15			Jibar Tradeable Future	5.6800	5.6900	0.176	0.0000	0.0000	0
2012/04/03	JBAF 2012/09/19			Jibar Tradeable Future	5.7300	5.7400	0.175	0.0000	0.0000	44,760
2012/04/03	JBAF 2012/12/19			Jibar Tradeable Future	5.8500	5.8700	0.342	0.0000	0.0000	840
2012/04/03	JBAF 2013/03/20			Jibar Tradeable Future	6.0400	6.0500	0.166	0.0000	0.0000	790
2012/04/03	JBAF 2013/06/19			Jibar Tradeable Future	6.2400	6.2500	0.160	0.0000	0.0000	500
2012/04/03	JBAF 2013/09/18			Jibar Tradeable Future	6.4400	6.4500	0.155	0.0000	0.0000	1,700
2012/04/03	JBAF 2013/12/18			Jibar Tradeable Future	6.6500	6.6500	0.000	0.0000	0.0000	1,500
2012/04/03	JBAF 2014/03/19			Jibar Tradeable Future	6.8600	6.8700	0.146	0.0000	0.0000	0
2012/04/03	R157 2012/05/03			Bond Future	6.6990	6.7450	0.687	0.0000	0.0000	12,679
2012/04/03	R157 2012/05/03	8.25	Call	Bond Future	5,021.0000	4,868.0000	(3.047)	0	0	0
2012/04/03	R157 2012/05/03	8.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/03	R157 2012/05/03	8.30	Call	Bond Future	5,179.0000	5,026.0000	(2.954)	0	0	0
2012/04/03	R157 2012/05/03	8.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/03	R157 2012/05/03	8.20	Call	Bond Future	4,864.0000	4,711.0000	(3.146)	0	0	0
2012/04/03	R157 2012/05/03	8.20	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2012/04/03	R157 2012/05/03	6.25	Put	Bond Future	1,551.0000	1,690.0000	8.962	0	0	0
2012/04/03	R157 2012/05/03	6.25	Call	Bond Future	46.0000	32.0000	(30.435)	0	0	1,500
2012/04/03	R157 2012/05/03	6.50	Call	Bond Future	196.0000	151.0000	(22.959)	0	0	1,500
2012/04/03	R157 2012/05/03	6.50	Put	Bond Future	860.0000	968.0000	12.558	0	0	1,500
2012/04/03	R157 2012/05/03	6.75	Call	Bond Future	546.0000	457.0000	(16.300)	0	0	1,500
2012/04/03	R157 2012/05/03	6.75	Put	Bond Future	377.0000	440.0000	16.711	0	0	1,500
2012/04/03	R157 2012/05/03	7.35	Call	Bond Future	2,159.0000	2,010.0000	(6.901)	0	0	0
2012/04/03	R157 2012/05/03	7.35	Put	Bond Future	18.0000	22.0000	22.222	0	0	1,500
2012/04/03	R157 2012/08/02			Bond Future	6.7800	6.8320	0.767	0.0000	0.0000	0
2012/04/03	R157 2012/08/02	8.00	Call	Bond Future	3,806.0000	3,660.0000	(3.836)	0	0	0
2012/04/03	R157 2012/08/02	8.00	Put	Bond Future	128.0000	142.0000	10.938	0	0	0
2012/04/03	R157 2012/08/02	8.05	Call	Bond Future	3,940.0000	3,793.0000	(3.731)	0	0	0
2012/04/03	R157 2012/08/02	8.05	Put	Bond Future	115.0000	127.0000	10.435	0	0	0
2012/04/03	R157 2012/08/02	7.95	Call	Bond Future	3,672.0000	3,528.0000	(3.922)	0	0	0
2012/04/03	R157 2012/08/02	7.95	Put	Bond Future	142.0000	158.0000	11.268	0	0	0
2012/04/03	R157 2012/11/01			Bond Future	6.8370	6.8950	0.848	0.0000	0.0000	0
2012/04/03	R157 2012/11/01	7.00	Call	Bond Future	1,563.0000	1,470.0000	(5.950)	0	0	0

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2012/04/03	R157 2012/11/01	7.00	Put	Bond Future	1,103.0000	1,174.0000	6.437	0	0	0
2012/04/03	R157 2012/11/01	7.05	Call	Bond Future	1,646.0000	1,550.0000	(5.832)	0	0	0
2012/04/03	R157 2012/11/01	7.05	Put	Bond Future	1,046.0000	1,114.0000	6.501	0	0	0
2012/04/03	R157 2012/11/01	6.95	Call	Bond Future	1,485.0000	1,394.0000	(6.128)	0	0	0
2012/04/03	R157 2012/11/01	6.95	Put	Bond Future	1,166.0000	1,239.0000	6.261	0	0	0
2012/04/03	R157 2013/02/07			Bond Future	6.8960	6.9630	0.972	0.0000	0.0000	0
2012/04/03	R157 2013/02/07	6.75	Call	Bond Future	1,271.0000	1,190.0000	(6.373)	0	0	0
2012/04/03	R157 2013/02/07	6.75	Put	Bond Future	1,645.0000	1,736.0000	5.532	0	0	0
2012/04/03	R157 2013/02/07	6.80	Call	Bond Future	1,332.0000	1,250.0000	(6.156)	0	0	0
2012/04/03	R157 2013/02/07	6.80	Put	Bond Future	1,578.0000	1,667.0000	5.640	0	0	0
2012/04/03	R157 2013/02/07	6.70	Call	Bond Future	1,211.0000	1,134.0000	(6.358)	0	0	0
2012/04/03	R157 2013/02/07	6.70	Put	Bond Future	1,714.0000	1,808.0000	5.484	0	0	0
2012/04/03	R186 2012/05/03			Bond Future	8.3660	8.4420	0.908	0.0000	0.0000	29,842
2012/04/03	R186 2012/05/03	9.00	Call	Bond Future	5,915.0000	5,260.0000	(11.074)	0	0	0
2012/04/03	R186 2012/05/03	9.00	Put	Bond Future	167.0000	223.0000	33.533	0	0	0
2012/04/03	R186 2012/05/03	9.05	Call	Bond Future	6,318.0000	5,652.0000	(10.541)	0	0	0
2012/04/03	R186 2012/05/03	9.05	Put	Bond Future	134.0000	180.0000	34.328	0	0	0
2012/04/03	R186 2012/05/03	8.95	Call	Bond Future	5,516.0000	4,873.0000	(11.657)	0	0	0
2012/04/03	R186 2012/05/03	8.95	Put	Bond Future	207.0000	275.0000	32.850	0	0	0
2012/04/03	R186 2012/05/03	7.90	Put	Bond Future	4,777.0000	5,391.0000	12.853	0	0	0
2012/04/03	R186 2012/05/03	7.90	Call	Bond Future	278.0000	181.0000	(34.892)	0	0	2,250
2012/04/03	R186 2012/05/03	8.20	Put	Bond Future	2,542.0000	3,000.0000	18.017	0	0	0
2012/04/03	R186 2012/05/03	8.20	Call	Bond Future	967.0000	714.0000	(26.163)	0	0	750
2012/04/03	R186 2012/05/03	8.50	Call	Bond Future	2,344.0000	1,896.0000	(19.113)	0	0	0
2012/04/03	R186 2012/05/03	8.50	Put	Bond Future	1,094.0000	1,357.0000	24.040	0	0	750
2012/04/03	R186 2012/05/03	8.85	Call	Bond Future	4,738.0000	4,123.0000	(12.980)	0	0	0
2012/04/03	R186 2012/05/03	8.85	Put	Bond Future	313.0000	409.0000	30.671	0	0	2,250
2012/04/03	R186 2012/08/02			Bond Future	8.4460	8.5250	0.935	0.0000	0.0000	630
2012/04/03	R186 2012/08/02	8.75	Call	Bond Future	5,718.0000	5,261.0000	(7.992)	0	0	0
2012/04/03	R186 2012/08/02	8.75	Put	Bond Future	2,963.0000	3,231.0000	9.045	0	0	0
2012/04/03	R186 2012/08/02	8.80	Call	Bond Future	5,994.0000	5,526.0000	(7.808)	0	0	0
2012/04/03	R186 2012/08/02	8.80	Put	Bond Future	2,795.0000	3,052.0000	9.195	0	0	0
2012/04/03	R186 2012/08/02	8.70	Call	Bond Future	5,448.0000	5,002.0000	(8.186)	0	0	0
2012/04/03	R186 2012/08/02	8.70	Put	Bond Future	3,140.0000	3,419.0000	8.885	0	0	0

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2012/04/03	R186 2012/08/02	8.25	Put	Bond Future	5,153.0000	5,546.0000	7.627	0	0	0
2012/04/03	R186 2012/08/02	8.25	Call	Bond Future	3,326.0000	2,994.0000	(9.982)	0	0	8,750
2012/04/03	R186 2012/08/02	8.66	Call	Bond Future	5,236.0000	4,800.0000	(8.327)	0	0	0
2012/04/03	R186 2012/08/02	8.66	Put	Bond Future	3,287.0000	3,576.0000	8.792	0	0	276
2012/04/03	R186 2012/08/02	7.66	Put	Bond Future	9,019.0000	9,559.0000	5.987	0	0	0
2012/04/03	R186 2012/08/02	7.66	Call	Bond Future	1,441.0000	1,256.0000	(12.838)	0	0	276
2012/04/03	R186 2012/08/02	7.76	Put	Bond Future	8,266.0000	8,784.0000	6.267	0	0	0
2012/04/03	R186 2012/08/02	7.76	Call	Bond Future	1,690.0000	1,483.0000	(12.249)	0	0	43
2012/04/03	R186 2012/08/02	8.76	Call	Bond Future	5,773.0000	5,313.0000	(7.968)	0	0	0
2012/04/03	R186 2012/08/02	8.76	Put	Bond Future	2,929.0000	3,194.0000	9.047	0	0	43
2012/04/03	R186 2012/11/01			Bond Future	8.5150	8.5980	0.975	0.0000	0.0000	0
2012/04/03	R186 2012/11/01	8.75	Call	Bond Future	6,538.0000	6,096.0000	(6.760)	0	0	0
2012/04/03	R186 2012/11/01	8.75	Put	Bond Future	4,439.0000	4,744.0000	6.871	0	0	0
2012/04/03	R186 2012/11/01	8.80	Call	Bond Future	6,792.0000	6,342.0000	(6.625)	0	0	0
2012/04/03	R186 2012/11/01	8.80	Put	Bond Future	4,253.0000	4,551.0000	7.007	0	0	0
2012/04/03	R186 2012/11/01	8.70	Call	Bond Future	6,294.0000	5,863.0000	(6.848)	0	0	0
2012/04/03	R186 2012/11/01	8.70	Put	Bond Future	4,637.0000	4,953.0000	6.815	0	0	0
2012/04/03	R186 2013/02/07			Bond Future	8.5890	8.6740	0.990	0.0000	0.0000	0
2012/04/03	R186 2013/02/07	8.50	Call	Bond Future	6,089.0000	5,704.0000	(6.323)	0	0	0
2012/04/03	R186 2013/02/07	8.50	Put	Bond Future	6,883.0000	7,249.0000	5.317	0	0	0
2012/04/03	R186 2013/02/07	8.55	Call	Bond Future	6,303.0000	5,910.0000	(6.235)	0	0	0
2012/04/03	R186 2013/02/07	8.55	Put	Bond Future	6,650.0000	7,008.0000	5.383	0	0	0
2012/04/03	R186 2013/02/07	8.45	Call	Bond Future	5,877.0000	5,501.0000	(6.398)	0	0	0
2012/04/03	R186 2013/02/07	8.45	Put	Bond Future	7,120.0000	7,495.0000	5.267	0	0	0
2012/04/03	R189 2012/05/03			Bond Future	215.2945	215.3274	0.015	0.0000	0.0000	0
2012/04/03	R189 2012/05/03	215.00	Call	Bond Future	295.0000	327.0000	10.847	0	0	0
2012/04/03	R189 2012/05/03	215.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/03	R189 2012/05/03	215.05	Call	Bond Future	245.0000	277.0000	13.061	0	0	0
2012/04/03	R189 2012/05/03	215.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/03	R189 2012/05/03	214.95	Call	Bond Future	345.0000	377.0000	9.275	0	0	0
2012/04/03	R189 2012/05/03	214.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/03	R197 2012/05/03			Bond Future	256.6545	257.0119	0.139	0.0000	0.0000	1,044
2012/04/03	R197 2012/05/03	251.00	Call	Bond Future	5,655.0000	6,012.0000	6.313	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
2012/04/03	R197 2012/05/03	251.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/03	R197 2012/05/03	251.05	Call	Bond Future	5,605.0000	5,962.0000	6.369	0	0	0
2012/04/03	R197 2012/05/03	251.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/03	R197 2012/05/03	250.95	Call	Bond Future	5,705.0000	6,062.0000	6.258	0	0	0
2012/04/03	R197 2012/05/03	250.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/03	R201 2012/05/03			Bond Future	6.0060	6.0550	0.816	0.0000	0.0000	1,658
2012/04/03	R201 2012/05/03	7.75	Call	Bond Future	4,235.0000	4,113.0000	(2.881)	0	0	0
2012/04/03	R201 2012/05/03	7.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/03	R201 2012/05/03	7.80	Call	Bond Future	4,353.0000	4,231.0000	(2.803)	0	0	0
2012/04/03	R201 2012/05/03	7.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/03	R201 2012/05/03	7.70	Call	Bond Future	4,116.0000	3,994.0000	(2.964)	0	0	0
2012/04/03	R201 2012/05/03	7.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/03	R201 2012/08/02			Bond Future	6.0280	6.0840	0.929	0.0000	0.0000	0
2012/04/03	R201 2012/08/02	7.50	Call	Bond Future	3,292.0000	3,169.0000	(3.736)	0	0	0
2012/04/03	R201 2012/08/02	7.50	Put	Bond Future	27.0000	30.0000	11.111	0	0	0
2012/04/03	R201 2012/08/02	7.55	Call	Bond Future	3,397.0000	3,274.0000	(3.621)	0	0	0
2012/04/03	R201 2012/08/02	7.55	Put	Bond Future	23.0000	27.0000	17.391	0	0	0
2012/04/03	R201 2012/08/02	7.45	Call	Bond Future	3,187.0000	3,065.0000	(3.828)	0	0	0
2012/04/03	R201 2012/08/02	7.45	Put	Bond Future	31.0000	35.0000	12.903	0	0	0
2012/04/03	R201 2012/11/01			Bond Future	5.9970	6.0620	1.084	0.0000	0.0000	0
2012/04/03	R201 2012/11/01	6.50	Call	Bond Future	1,449.0000	1,357.0000	(6.349)	0	0	0
2012/04/03	R201 2012/11/01	6.50	Put	Bond Future	431.0000	472.0000	9.513	0	0	0
2012/04/03	R201 2012/11/01	6.55	Call	Bond Future	1,520.0000	1,427.0000	(6.118)	0	0	0
2012/04/03	R201 2012/11/01	6.55	Put	Bond Future	402.0000	441.0000	9.701	0	0	0
2012/04/03	R201 2012/11/01	6.45	Call	Bond Future	1,379.0000	1,289.0000	(6.526)	0	0	0
2012/04/03	R201 2012/11/01	6.45	Put	Bond Future	462.0000	504.0000	9.091	0	0	0
2012/04/03	R201 2013/02/07			Bond Future	5.9330	6.0090	1.281	0.0000	0.0000	0
2012/04/03	R201 2013/02/07	6.25	Call	Bond Future	1,200.0000	1,118.0000	(6.833)	0	0	0
2012/04/03	R201 2013/02/07	6.25	Put	Bond Future	635.0000	689.0000	8.504	0	0	0
2012/04/03	R201 2013/02/07	6.30	Call	Bond Future	1,256.0000	1,172.0000	(6.688)	0	0	0
2012/04/03	R201 2013/02/07	6.30	Put	Bond Future	602.0000	654.0000	8.638	0	0	0
2012/04/03	R201 2013/02/07	6.20	Call	Bond Future	1,144.0000	1,065.0000	(6.906)	0	0	0
2012/04/03	R201 2013/02/07	6.20	Put	Bond Future	668.0000	725.0000	8.533	0	0	0

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2012/04/03	R202 2012/05/03			Bond Future	190.0129	191.3132	0.684	0.0000	0.0000	37,082
2012/04/03	R202 2012/05/03	190.00	Call	Bond Future	13.0000	1,313.0000	10000.000	0	0	0
2012/04/03	R202 2012/05/03	190.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/03	R202 2012/05/03	190.05	Call	Bond Future	0.0000	1,263.0000	100.000	0	0	0
2012/04/03	R202 2012/05/03	190.05	Put	Bond Future	37.0000	0.0000	(100.000)	0	0	0
2012/04/03	R202 2012/05/03	189.95	Call	Bond Future	63.0000	1,363.0000	2063.492	0	0	0
2012/04/03	R202 2012/05/03	189.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/03	R203 2012/05/03			Bond Future	7.2680	7.3190	0.702	0.0000	0.0000	3,524
2012/04/03	R203 2012/05/03	8.75	Call	Bond Future	6,396.0000	6,167.0000	(3.580)	0	0	0
2012/04/03	R203 2012/05/03	8.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/03	R203 2012/05/03	8.80	Call	Bond Future	6,603.0000	6,375.0000	(3.453)	0	0	0
2012/04/03	R203 2012/05/03	8.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/03	R203 2012/05/03	8.70	Call	Bond Future	6,188.0000	5,960.0000	(3.685)	0	0	0
2012/04/03	R203 2012/05/03	8.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/03	R203 2012/05/03	7.00	Put	Bond Future	1,441.0000	1,612.0000	11.867	0	0	0
2012/04/03	R203 2012/05/03	7.00	Call	Bond Future	230.0000	173.0000	(24.783)	0	0	4,200
2012/04/03	R203 2012/05/03	7.15	Put	Bond Future	972.0000	1,110.0000	14.198	0	0	0
2012/04/03	R203 2012/05/03	7.15	Call	Bond Future	441.0000	350.0000	(20.635)	0	0	1,400
2012/04/03	R203 2012/05/03	7.45	Call	Bond Future	1,163.0000	1,001.0000	(13.929)	0	0	0
2012/04/03	R203 2012/05/03	7.45	Put	Bond Future	350.0000	417.0000	19.143	0	0	1,400
2012/04/03	R203 2012/05/03	7.80	Call	Bond Future	2,425.0000	2,213.0000	(8.742)	0	0	0
2012/04/03	R203 2012/05/03	7.80	Put	Bond Future	71.0000	88.0000	23.944	0	0	4,200
2012/04/03	R203 2012/08/02			Bond Future	7.3530	7.4070	0.734	0.0000	0.0000	0
2012/04/03	R203 2012/08/02	8.50	Call	Bond Future	5,105.0000	4,902.0000	(3.976)	0	0	0
2012/04/03	R203 2012/08/02	8.50	Put	Bond Future	323.0000	351.0000	8.669	0	0	0
2012/04/03	R203 2012/08/02	8.55	Call	Bond Future	5,278.0000	5,073.0000	(3.884)	0	0	0
2012/04/03	R203 2012/08/02	8.55	Put	Bond Future	294.0000	320.0000	8.844	0	0	0
2012/04/03	R203 2012/08/02	8.45	Call	Bond Future	4,929.0000	4,729.0000	(4.058)	0	0	0
2012/04/03	R203 2012/08/02	8.45	Put	Bond Future	350.0000	381.0000	8.857	0	0	0
2012/04/03	R203 2012/11/01			Bond Future	7.4230	7.4810	0.781	0.0000	0.0000	0
2012/04/03	R203 2012/11/01	7.75	Call	Bond Future	2,924.0000	2,777.0000	(5.027)	0	0	0
2012/04/03	R203 2012/11/01	7.75	Put	Bond Future	1,594.0000	1,685.0000	5.709	0	0	0
2012/04/03	R203 2012/11/01	7.80	Call	Bond Future	3,050.0000	2,900.0000	(4.918)	0	0	0
2012/04/03	R203 2012/11/01	7.80	Put	Bond Future	1,519.0000	1,606.0000	5.727	0	0	0

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2012/04/03	R203 2012/11/01	7.70	Call	Bond Future	2,801.0000	2,658.0000	(5.105)	0	0	0
2012/04/03	R203 2012/11/01	7.70	Put	Bond Future	1,673.0000	1,768.0000	5.678	0	0	0
2012/04/03	R203 2013/02/07			Bond Future	7.4990	7.5620	0.840	0.0000	0.0000	0
2012/04/03	R203 2013/02/07	6.50	Call	Bond Future	985.0000	917.0000	(6.904)	0	0	0
2012/04/03	R203 2013/02/07	6.50	Put	Bond Future	4,962.0000	5,138.0000	3.547	0	0	0
2012/04/03	R203 2013/02/07	6.55	Call	Bond Future	1,037.0000	967.0000	(6.750)	0	0	0
2012/04/03	R203 2013/02/07	6.55	Put	Bond Future	4,810.0000	4,985.0000	3.638	0	0	0
2012/04/03	R203 2013/02/07	6.45	Call	Bond Future	935.0000	870.0000	(6.952)	0	0	0
2012/04/03	R203 2013/02/07	6.45	Put	Bond Future	5,115.0000	5,295.0000	3.519	0	0	0
2012/04/03	R204 2012/05/03			Bond Future	7.5800	7.6250	0.594	0.0000	0.0000	3,396
2012/04/03	R204 2012/05/03	8.75	Call	Bond Future	5,869.0000	5,636.0000	(3.970)	0	0	0
2012/04/03	R204 2012/05/03	8.75	Put	Bond Future	3.0000	3.0000	0.000	0	0	0
2012/04/03	R204 2012/05/03	8.80	Call	Bond Future	6,109.0000	5,876.0000	(3.814)	0	0	0
2012/04/03	R204 2012/05/03	8.80	Put	Bond Future	1.0000	2.0000	100.000	0	0	0
2012/04/03	R204 2012/05/03	8.70	Call	Bond Future	5,628.0000	5,395.0000	(4.140)	0	0	0
2012/04/03	R204 2012/05/03	8.70	Put	Bond Future	4.0000	4.0000	0.000	0	0	0
2012/04/03	R204 2012/05/03	7.00	Put	Bond Future	3,130.0000	3,346.0000	6.901	0	0	0
2012/04/03	R204 2012/05/03	7.00	Call	Bond Future	57.0000	40.0000	(29.825)	0	0	550
2012/04/03	R204 2012/05/03	7.75	Call	Bond Future	1,342.0000	1,178.0000	(12.221)	0	0	0
2012/04/03	R204 2012/05/03	7.75	Put	Bond Future	463.0000	532.0000	14.903	0	0	550
2012/04/03	R204 2012/08/02			Bond Future	7.6680	7.7160	0.626	0.0000	0.0000	0
2012/04/03	R204 2012/08/02	8.50	Call	Bond Future	4,762.0000	4,568.0000	(4.074)	0	0	0
2012/04/03	R204 2012/08/02	8.50	Put	Bond Future	690.0000	737.0000	6.812	0	0	0
2012/04/03	R204 2012/08/02	8.55	Call	Bond Future	4,952.0000	4,755.0000	(3.978)	0	0	0
2012/04/03	R204 2012/08/02	8.55	Put	Bond Future	642.0000	685.0000	6.698	0	0	0
2012/04/03	R204 2012/08/02	8.45	Call	Bond Future	4,575.0000	4,384.0000	(4.175)	0	0	0
2012/04/03	R204 2012/08/02	8.45	Put	Bond Future	742.0000	792.0000	6.739	0	0	0
2012/04/03	R204 2012/11/01			Bond Future	7.7410	7.7920	0.659	0.0000	0.0000	0
2012/04/03	R204 2012/11/01	8.00	Call	Bond Future	3,330.0000	3,181.0000	(4.474)	0	0	0
2012/04/03	R204 2012/11/01	8.00	Put	Bond Future	2,085.0000	2,183.0000	4.700	0	0	0
2012/04/03	R204 2012/11/01	8.05	Call	Bond Future	3,473.0000	3,321.0000	(4.377)	0	0	0
2012/04/03	R204 2012/11/01	8.05	Put	Bond Future	1,990.0000	2,085.0000	4.774	0	0	0
2012/04/03	R204 2012/11/01	7.95	Call	Bond Future	3,194.0000	3,048.0000	(4.571)	0	0	0
2012/04/03	R204 2012/11/01	7.95	Put	Bond Future	2,188.0000	2,289.0000	4.616	0	0	0

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2012/04/03	R204 2013/02/07			Bond Future	7.8180	7.8730	0.704	0.0000	0.0000	0
2012/04/03	R204 2013/02/07	8.00	Call	Bond Future	3,584.0000	3,438.0000	(4.074)	0	0	0
2012/04/03	R204 2013/02/07	8.00	Put	Bond Future	2,742.0000	2,851.0000	3.975	0	0	0
2012/04/03	R204 2013/02/07	8.05	Call	Bond Future	3,715.0000	3,566.0000	(4.011)	0	0	0
2012/04/03	R204 2013/02/07	8.05	Put	Bond Future	2,643.0000	2,749.0000	4.011	0	0	0
2012/04/03	R204 2013/02/07	7.95	Call	Bond Future	3,459.0000	3,316.0000	(4.134)	0	0	0
2012/04/03	R204 2013/02/07	7.95	Put	Bond Future	2,847.0000	2,960.0000	3.969	0	0	0
2012/04/03	R206 2012/05/03			Bond Future	5.7670	5.8180	0.884	0.0000	0.0000	890
2012/04/03	R206 2012/05/03	7.50	Call	Bond Future	2,752.0000	2,669.0000	(3.016)	0	0	0
2012/04/03	R206 2012/05/03	7.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/03	R206 2012/05/03	7.55	Call	Bond Future	2,830.0000	2,747.0000	(2.933)	0	0	0
2012/04/03	R206 2012/05/03	7.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/03	R206 2012/05/03	7.45	Call	Bond Future	2,674.0000	2,591.0000	(3.104)	0	0	0
2012/04/03	R206 2012/05/03	7.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/03	R206 2012/08/02			Bond Future	5.7600	5.8220	1.076	0.0000	0.0000	0
2012/04/03	R206 2012/08/02	7.25	Call	Bond Future	2,043.0000	1,959.0000	(4.112)	0	0	0
2012/04/03	R206 2012/08/02	7.25	Put	Bond Future	9.0000	11.0000	22.222	0	0	0
2012/04/03	R206 2012/08/02	7.30	Call	Bond Future	2,108.0000	2,024.0000	(3.985)	0	0	0
2012/04/03	R206 2012/08/02	7.30	Put	Bond Future	7.0000	9.0000	28.571	0	0	0
2012/04/03	R206 2012/08/02	7.20	Call	Bond Future	1,977.0000	1,893.0000	(4.249)	0	0	0
2012/04/03	R206 2012/08/02	7.20	Put	Bond Future	10.0000	12.0000	20.000	0	0	0
2012/04/03	R206 2012/11/01			Bond Future	5.6430	5.7210	1.382	0.0000	0.0000	0
2012/04/03	R206 2012/11/01	6.00	Call	Bond Future	677.0000	619.0000	(8.567)	0	0	0
2012/04/03	R206 2012/11/01	6.00	Put	Bond Future	266.0000	298.0000	12.030	0	0	0
2012/04/03	R206 2012/11/01	6.05	Call	Bond Future	716.0000	656.0000	(8.380)	0	0	0
2012/04/03	R206 2012/11/01	6.05	Put	Bond Future	247.0000	277.0000	12.146	0	0	0
2012/04/03	R206 2012/11/01	5.95	Call	Bond Future	640.0000	583.0000	(8.906)	0	0	0
2012/04/03	R206 2012/11/01	5.95	Put	Bond Future	286.0000	319.0000	11.538	0	0	0
2012/04/03	R206 2013/02/07			Bond Future	5.4050	5.5090	1.924	0.0000	0.0000	0
2012/04/03	R206 2013/02/07	6.00	Call	Bond Future	732.0000	667.0000	(8.880)	0	0	0
2012/04/03	R206 2013/02/07	6.00	Put	Bond Future	197.0000	226.0000	14.721	0	0	0
2012/04/03	R206 2013/02/07	6.05	Call	Bond Future	765.0000	698.0000	(8.758)	0	0	0
2012/04/03	R206 2013/02/07	6.05	Put	Bond Future	186.0000	212.0000	13.978	0	0	0
2012/04/03	R206 2013/02/07	5.95	Call	Bond Future	700.0000	636.0000	(9.143)	0	0	0

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2012/04/03	R206 2013/02/07	5.95	Put	Bond Future	210.0000	240.0000	14.286	0	0	0
2012/04/03	R207 2012/05/03			Bond Future	7.7940	7.8500	0.719	0.0000	0.0000	21,246
2012/04/03	R207 2012/05/03	8.75	Call	Bond Future	5,181.0000	4,872.0000	(5.964)	0	0	0
2012/04/03	R207 2012/05/03	8.75	Put	Bond Future	13.0000	17.0000	30.769	0	0	0
2012/04/03	R207 2012/05/03	8.80	Call	Bond Future	5,438.0000	5,128.0000	(5.701)	0	0	0
2012/04/03	R207 2012/05/03	8.80	Put	Bond Future	10.0000	12.0000	20.000	0	0	0
2012/04/03	R207 2012/05/03	8.70	Call	Bond Future	4,924.0000	4,616.0000	(6.255)	0	0	0
2012/04/03	R207 2012/05/03	8.70	Put	Bond Future	18.0000	23.0000	27.778	0	0	0
2012/04/03	R207 2012/05/03	7.45	Put	Bond Future	2,191.0000	2,440.0000	11.365	0	0	0
2012/04/03	R207 2012/05/03	7.45	Call	Bond Future	243.0000	179.0000	(26.337)	0	0	2,400
2012/04/03	R207 2012/05/03	7.65	Put	Bond Future	1,370.0000	1,563.0000	14.088	0	0	0
2012/04/03	R207 2012/05/03	7.65	Call	Bond Future	560.0000	441.0000	(21.250)	0	0	800
2012/04/03	R207 2012/05/03	8.00	Call	Bond Future	1,600.0000	1,376.0000	(14.000)	0	0	0
2012/04/03	R207 2012/05/03	8.00	Put	Bond Future	456.0000	545.0000	19.518	0	0	800
2012/04/03	R207 2012/05/03	8.30	Call	Bond Future	2,913.0000	2,632.0000	(9.646)	0	0	0
2012/04/03	R207 2012/05/03	8.30	Put	Bond Future	134.0000	165.0000	23.134	0	0	2,400
2012/04/03	R207 2012/08/02			Bond Future	7.8830	7.9410	0.736	0.0000	0.0000	0
2012/04/03	R207 2012/08/02	8.75	Call	Bond Future	5,317.0000	5,064.0000	(4.758)	0	0	0
2012/04/03	R207 2012/08/02	8.75	Put	Bond Future	752.0000	813.0000	8.112	0	0	0
2012/04/03	R207 2012/08/02	8.80	Call	Bond Future	5,520.0000	5,263.0000	(4.656)	0	0	0
2012/04/03	R207 2012/08/02	8.80	Put	Bond Future	700.0000	757.0000	8.143	0	0	0
2012/04/03	R207 2012/08/02	8.70	Call	Bond Future	5,116.0000	4,867.0000	(4.867)	0	0	0
2012/04/03	R207 2012/08/02	8.70	Put	Bond Future	807.0000	872.0000	8.055	0	0	0
2012/04/03	R207 2012/11/01			Bond Future	7.9530	8.0150	0.780	0.0000	0.0000	0
2012/04/03	R207 2012/11/01	8.25	Call	Bond Future	3,852.0000	3,653.0000	(5.166)	0	0	0
2012/04/03	R207 2012/11/01	8.25	Put	Bond Future	2,302.0000	2,429.0000	5.517	0	0	0
2012/04/03	R207 2012/11/01	8.30	Call	Bond Future	4,008.0000	3,805.0000	(5.065)	0	0	0
2012/04/03	R207 2012/11/01	8.30	Put	Bond Future	2,200.0000	2,323.0000	5.591	0	0	0
2012/04/03	R207 2012/11/01	8.20	Call	Bond Future	3,699.0000	3,504.0000	(5.272)	0	0	0
2012/04/03	R207 2012/11/01	8.20	Put	Bond Future	2,408.0000	2,539.0000	5.440	0	0	0
2012/04/03	R207 2013/02/07			Bond Future	8.0300	8.0950	0.809	0.0000	0.0000	0
2012/04/03	R207 2013/02/07	8.25	Call	Bond Future	4,116.0000	3,924.0000	(4.665)	0	0	0
2012/04/03	R207 2013/02/07	8.25	Put	Bond Future	3,002.0000	3,141.0000	4.630	0	0	0
2012/04/03	R207 2013/02/07	8.30	Call	Bond Future	4,260.0000	4,065.0000	(4.577)	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
2012/04/03	R207 2013/02/07	8.30	Put	Bond Future	2,895.0000	3,031.0000	4.698	0	0	0
2012/04/03	R207 2013/02/07	8.20	Call	Bond Future	3,978.0000	3,790.0000	(4.726)	0	0	0
2012/04/03	R207 2013/02/07	8.20	Put	Bond Future	3,116.0000	3,259.0000	4.589	0	0	0
2012/04/03	R208 2012/05/03			Bond Future	7.8550	7.9120	0.726	0.0000	0.0000	9,510
2012/04/03	R208 2012/05/03	9.00	Call	Bond Future	6,604.0000	6,262.0000	(5.179)	0	0	0
2012/04/03	R208 2012/05/03	9.00	Put	Bond Future	6.0000	7.0000	16.667	0	0	0
2012/04/03	R208 2012/05/03	9.05	Call	Bond Future	6,877.0000	6,534.0000	(4.988)	0	0	0
2012/04/03	R208 2012/05/03	9.05	Put	Bond Future	4.0000	4.0000	0.000	0	0	0
2012/04/03	R208 2012/05/03	8.95	Call	Bond Future	6,330.0000	5,989.0000	(5.387)	0	0	0
2012/04/03	R208 2012/05/03	8.95	Put	Bond Future	7.0000	9.0000	28.571	0	0	0
2012/04/03	R208 2012/05/03	7.50	Put	Bond Future	2,431.0000	2,705.0000	11.271	0	0	0
2012/04/03	R208 2012/05/03	7.50	Call	Bond Future	257.0000	188.0000	(26.848)	0	0	3,000
2012/04/03	R208 2012/05/03	7.70	Put	Bond Future	1,531.0000	1,747.0000	14.108	0	0	0
2012/04/03	R208 2012/05/03	7.70	Call	Bond Future	590.0000	462.0000	(21.695)	0	0	1,000
2012/04/03	R208 2012/05/03	8.05	Call	Bond Future	1,691.0000	1,449.0000	(14.311)	0	0	0
2012/04/03	R208 2012/05/03	8.05	Put	Bond Future	523.0000	625.0000	19.503	0	0	1,000
2012/04/03	R208 2012/05/03	8.35	Call	Bond Future	3,087.0000	2,781.0000	(9.913)	0	0	0
2012/04/03	R208 2012/05/03	8.35	Put	Bond Future	159.0000	196.0000	23.270	0	0	3,000
2012/04/03	R208 2012/08/02			Bond Future	7.9340	7.9930	0.744	0.0000	0.0000	0
2012/04/03	R208 2012/08/02	8.75	Call	Bond Future	5,547.0000	5,273.0000	(4.940)	0	0	0
2012/04/03	R208 2012/08/02	8.75	Put	Bond Future	896.0000	969.0000	8.147	0	0	0
2012/04/03	R208 2012/08/02	8.80	Call	Bond Future	5,762.0000	5,484.0000	(4.825)	0	0	0
2012/04/03	R208 2012/08/02	8.80	Put	Bond Future	836.0000	904.0000	8.134	0	0	0
2012/04/03	R208 2012/08/02	8.70	Call	Bond Future	5,335.0000	5,065.0000	(5.061)	0	0	0
2012/04/03	R208 2012/08/02	8.70	Put	Bond Future	961.0000	1,037.0000	7.908	0	0	0
2012/04/03	R208 2012/11/01			Bond Future	8.0020	8.0630	0.762	0.0000	0.0000	0
2012/04/03	R208 2012/11/01	8.25	Call	Bond Future	4,011.0000	3,802.0000	(5.211)	0	0	0
2012/04/03	R208 2012/11/01	8.25	Put	Bond Future	2,601.0000	2,741.0000	5.383	0	0	0
2012/04/03	R208 2012/11/01	8.30	Call	Bond Future	4,178.0000	3,963.0000	(5.146)	0	0	0
2012/04/03	R208 2012/11/01	8.30	Put	Bond Future	2,486.0000	2,621.0000	5.430	0	0	0
2012/04/03	R208 2012/11/01	8.20	Call	Bond Future	3,853.0000	3,648.0000	(5.321)	0	0	0
2012/04/03	R208 2012/11/01	8.20	Put	Bond Future	2,725.0000	2,869.0000	5.284	0	0	0
2012/04/03	R208 2013/02/07			Bond Future	8.0730	8.1370	0.793	0.0000	0.0000	0
2012/04/03	R208 2013/02/07	8.00	Call	Bond Future	3,670.0000	3,487.0000	(4.986)	0	0	0

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2012/04/03	R208 2013/02/07	8.00	Put	Bond Future	4,079.0000	4,253.0000	4.266	0	0	0
2012/04/03	R208 2013/02/07	8.05	Call	Bond Future	3,808.0000	3,620.0000	(4.937)	0	0	0
2012/04/03	R208 2013/02/07	8.05	Put	Bond Future	3,937.0000	4,105.0000	4.267	0	0	0
2012/04/03	R208 2013/02/07	7.95	Call	Bond Future	3,536.0000	3,357.0000	(5.062)	0	0	0
2012/04/03	R208 2013/02/07	7.95	Put	Bond Future	4,227.0000	4,404.0000	4.187	0	0	0
2012/04/03	R209 2012/05/03			Bond Future	8.8220	8.9030	0.918	0.0000	0.0000	2,998
2012/04/03	R209 2012/05/03	9.00	Call	Bond Future	2,231.0000	1,813.0000	(18.736)	0	0	0
2012/04/03	R209 2012/05/03	9.00	Put	Bond Future	853.0000	1,067.0000	25.088	0	0	0
2012/04/03	R209 2012/05/03	9.05	Call	Bond Future	2,487.0000	2,045.0000	(17.772)	0	0	0
2012/04/03	R209 2012/05/03	9.05	Put	Bond Future	729.0000	919.0000	26.063	0	0	0
2012/04/03	R209 2012/05/03	8.95	Call	Bond Future	1,990.0000	1,598.0000	(19.698)	0	0	0
2012/04/03	R209 2012/05/03	8.95	Put	Bond Future	995.0000	1,235.0000	24.121	0	0	0
2012/04/03	R209 2012/08/02			Bond Future	8.8920	8.9770	0.956	0.0000	0.0000	0
2012/04/03	R209 2012/08/02	9.25	Call	Bond Future	5,180.0000	4,757.0000	(8.166)	0	0	0
2012/04/03	R209 2012/08/02	9.25	Put	Bond Future	2,484.0000	2,716.0000	9.340	0	0	0
2012/04/03	R209 2012/08/02	9.30	Call	Bond Future	5,408.0000	4,975.0000	(8.007)	0	0	0
2012/04/03	R209 2012/08/02	9.30	Put	Bond Future	2,348.0000	2,570.0000	9.455	0	0	0
2012/04/03	R209 2012/08/02	9.20	Call	Bond Future	4,956.0000	4,542.0000	(8.354)	0	0	0
2012/04/03	R209 2012/08/02	9.20	Put	Bond Future	2,627.0000	2,868.0000	9.174	0	0	0
2012/04/03	R209 2012/11/01			Bond Future	8.9550	9.0420	0.972	0.0000	0.0000	0
2012/04/03	R209 2012/11/01	9.00	Call	Bond Future	5,012.0000	4,648.0000	(7.263)	0	0	0
2012/04/03	R209 2012/11/01	9.00	Put	Bond Future	4,668.0000	4,966.0000	6.384	0	0	0
2012/04/03	R209 2012/11/01	9.05	Call	Bond Future	5,208.0000	4,836.0000	(7.143)	0	0	0
2012/04/03	R209 2012/11/01	9.05	Put	Bond Future	4,486.0000	4,776.0000	6.465	0	0	0
2012/04/03	R209 2012/11/01	8.95	Call	Bond Future	4,825.0000	4,469.0000	(7.378)	0	0	0
2012/04/03	R209 2012/11/01	8.95	Put	Bond Future	4,863.0000	5,169.0000	6.292	0	0	0
2012/04/03	R209 2013/02/07			Bond Future	9.0220	9.1110	0.986	0.0000	0.0000	0
2012/04/03	R209 2013/02/07	9.00	Call	Bond Future	5,675.0000	5,316.0000	(6.326)	0	0	0
2012/04/03	R209 2013/02/07	9.00	Put	Bond Future	5,842.0000	6,151.0000	5.289	0	0	0
2012/04/03	R209 2013/02/07	9.05	Call	Bond Future	5,858.0000	5,492.0000	(6.248)	0	0	0
2012/04/03	R209 2013/02/07	9.05	Put	Bond Future	5,647.0000	5,949.0000	5.348	0	0	0
2012/04/03	R209 2013/02/07	8.95	Call	Bond Future	5,495.0000	5,142.0000	(6.424)	0	0	0
2012/04/03	R209 2013/02/07	8.95	Put	Bond Future	6,043.0000	6,358.0000	5.213	0	0	0

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2012/04/03	R210 2012/05/03			Bond Future	141.0727	141.8884	0.578	0.0000	0.0000	925
2012/04/03	R210 2012/05/03	139.00	Call	Bond Future	2,073.0000	2,888.0000	39.315	0	0	0
2012/04/03	R210 2012/05/03	139.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/03	R210 2012/05/03	139.05	Call	Bond Future	2,023.0000	2,838.0000	40.287	0	0	0
2012/04/03	R210 2012/05/03	139.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/03	R210 2012/05/03	138.95	Call	Bond Future	2,123.0000	2,938.0000	38.389	0	0	0
2012/04/03	R210 2012/05/03	138.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/03	R211 2012/05/03			Bond Future	119.2502	119.2873	0.031	0.0000	0.0000	480
2012/04/03	R211 2012/05/03	118.20	Call	Bond Future	1,050.0000	1,087.0000	3.524	0	0	0
2012/04/03	R211 2012/05/03	118.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/03	R211 2012/05/03	118.25	Call	Bond Future	1,000.0000	1,037.0000	3.700	0	0	0
2012/04/03	R211 2012/05/03	118.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/03	R211 2012/05/03	118.15	Call	Bond Future	1,100.0000	1,137.0000	3.364	0	0	0
2012/04/03	R211 2012/05/03	118.15	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/03	R212 2012/05/03			Bond Future	117.6475	117.9065	0.220	0.0000	0.0000	3,252
2012/04/03	R212 2012/05/03	115.30	Call	Bond Future	2,347.0000	2,607.0000	11.078	0	0	0
2012/04/03	R212 2012/05/03	115.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/03	R212 2012/05/03	115.35	Call	Bond Future	2,297.0000	2,557.0000	11.319	0	0	0
2012/04/03	R212 2012/05/03	115.35	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/03	R212 2012/05/03	115.25	Call	Bond Future	2,397.0000	2,657.0000	10.847	0	0	0
2012/04/03	R212 2012/05/03	115.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/03	R213 2012/05/03			Bond Future	8.7230	8.7940	0.814	0.0000	0.0000	4,345
2012/04/03	R213 2012/05/03	9.25	Call	Bond Future	4,361.0000	3,860.0000	(11.488)	0	0	0
2012/04/03	R213 2012/05/03	9.25	Put	Bond Future	264.0000	333.0000	26.136	0	0	0
2012/04/03	R213 2012/05/03	9.30	Call	Bond Future	4,687.0000	4,176.0000	(10.902)	0	0	0
2012/04/03	R213 2012/05/03	9.30	Put	Bond Future	217.0000	276.0000	27.189	0	0	0
2012/04/03	R213 2012/05/03	9.20	Call	Bond Future	4,039.0000	3,552.0000	(12.057)	0	0	0
2012/04/03	R213 2012/05/03	9.20	Put	Bond Future	317.0000	400.0000	26.183	0	0	0
2012/04/03	R213 2012/08/02			Bond Future	8.7960	8.8700	0.841	0.0000	0.0000	0
2012/04/03	R213 2012/08/02	9.25	Call	Bond Future	5,733.0000	5,336.0000	(6.925)	0	0	0
2012/04/03	R213 2012/08/02	9.25	Put	Bond Future	2,236.0000	2,424.0000	8.408	0	0	0
2012/04/03	R213 2012/08/02	9.30	Call	Bond Future	5,978.0000	5,572.0000	(6.792)	0	0	0
2012/04/03	R213 2012/08/02	9.30	Put	Bond Future	2,109.0000	2,288.0000	8.487	0	0	0

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2012/04/03	R213 2012/08/02	9.20	Call	Bond Future	5,492.0000	5,103.0000	(7.083)	0	0	0
2012/04/03	R213 2012/08/02	9.20	Put	Bond Future	2,369.0000	2,565.0000	8.274	0	0	0
2012/04/03	R213 2012/11/01			Bond Future	8.8630	8.9400	0.869	0.0000	0.0000	0
2012/04/03	R213 2012/11/01	9.00	Call	Bond Future	5,445.0000	5,100.0000	(6.336)	0	0	0
2012/04/03	R213 2012/11/01	9.00	Put	Bond Future	4,380.0000	4,636.0000	5.845	0	0	0
2012/04/03	R213 2012/11/01	9.05	Call	Bond Future	5,654.0000	5,302.0000	(6.226)	0	0	0
2012/04/03	R213 2012/11/01	9.05	Put	Bond Future	4,206.0000	4,455.0000	5.920	0	0	0
2012/04/03	R213 2012/11/01	8.95	Call	Bond Future	5,245.0000	4,908.0000	(6.425)	0	0	0
2012/04/03	R213 2012/11/01	8.95	Put	Bond Future	4,567.0000	4,830.0000	5.759	0	0	0
2012/04/03	R213 2013/02/07			Bond Future	8.9360	9.0150	0.884	0.0000	0.0000	0
2012/04/03	R213 2013/02/07	9.00	Call	Bond Future	6,109.0000	5,772.0000	(5.516)	0	0	0
2012/04/03	R213 2013/02/07	9.00	Put	Bond Future	5,617.0000	5,887.0000	4.807	0	0	0
2012/04/03	R213 2013/02/07	9.05	Call	Bond Future	6,310.0000	5,967.0000	(5.436)	0	0	0
2012/04/03	R213 2013/02/07	9.05	Put	Bond Future	5,436.0000	5,700.0000	4.857	0	0	0
2012/04/03	R213 2013/02/07	8.95	Call	Bond Future	5,918.0000	5,588.0000	(5.576)	0	0	0
2012/04/03	R213 2013/02/07	8.95	Put	Bond Future	5,810.0000	6,087.0000	4.768	0	0	0
2012/04/03	R214 2012/05/03			Bond Future	8.8710	8.9530	0.924	0.0000	0.0000	1,500
2012/04/03	R214 2012/05/03	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/03	R214 2012/05/03	8.80	Put	Bond Future	585.0000	1,252.0000	114.017	0	0	0
2012/04/03	R214 2012/05/03	8.81	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/03	R214 2012/05/03	8.81	Put	Bond Future	502.0000	1,169.0000	132.869	0	0	0
2012/04/03	R214 2012/05/03	8.79	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/03	R214 2012/05/03	8.79	Put	Bond Future	668.0000	1,335.0000	99.850	0	0	0
2012/04/03	R214 2012/08/02			Bond Future	8.9390	9.0230	0.940	0.0000	0.0000	0
2012/04/03	R214 2012/08/02	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/03	R214 2012/08/02	8.80	Put	Bond Future	1,138.0000	1,811.0000	59.139	0	0	0
2012/04/03	R214 2012/08/02	8.81	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/03	R214 2012/08/02	8.81	Put	Bond Future	1,055.0000	1,728.0000	63.791	0	0	0
2012/04/03	R214 2012/08/02	8.79	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/03	R214 2012/08/02	8.79	Put	Bond Future	1,220.0000	1,894.0000	55.246	0	0	0
Total										307175.00