



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 15/05/2012

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
2012/05/15	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/15	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/15	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/15	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/15	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/15	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/15	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/15	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/15	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/15	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/15	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/15	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/15	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/15	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/15	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2012/05/15	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/15	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/15	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/15	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/15	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/15	AL7T 2012/08/02			Index Future	432.7340	432.9970	0.061	0.0000	0.0000	13
2012/05/15	AL7T 2012/11/01			Index Future	439.2490	439.5210	0.062	0.0000	0.0000	0
2012/05/15	ALBI 2012/08/02			Index Future	392.1020	392.4750	0.095	0.0000	0.0000	1,008
2012/05/15	ALBI 2012/11/01			Index Future	398.0050	398.3880	0.096	0.0000	0.0000	0
2012/05/15	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/15	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/15	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/15	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/15	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/15	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/15	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/15	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/15	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/15	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/15	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/15	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0

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2012/05/15	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/15	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/15	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/15	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/15	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/15	CAAZ 2012/06/18			Can-Do Future	0.2187	0.2681	22.588	0.0000	0.0000	5,670
2012/05/15	CABA 2012/06/18			Can-Do Future	0.0000	0.0000	0.000	0.0000	0.0000	0
2012/05/15	CABB 2012/06/18			Can-Do Future	0.0038	0.0028	(26.316)	0.0000	0.0000	8,000
2012/05/15	CABC 2012/06/18			Can-Do Future	0.0295	0.0240	(18.644)	0.0000	0.0000	0
2012/05/15	CABD 2012/06/18			Can-Do Future	0.0002	0.0001	(50.000)	0.0000	0.0000	16,000
2012/05/15	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/15	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/15	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/15	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/15	DAUS 2012/05/31			Any day expiry	8.1927	8.2858	1.136	0.0000	0.0000	0
2012/05/15	DAUS 2012/05/31	7.75	Call	Any day expiry	447.0000	539.0000	20.582	0	0	0
2012/05/15	DAUS 2012/05/31	7.75	Put	Any day expiry	4.0000	3.0000	(25.000)	0	0	0
2012/05/15	DAUS 2012/05/31	7.76	Call	Any day expiry	437.0000	529.0000	21.053	0	0	0
2012/05/15	DAUS 2012/05/31	7.76	Put	Any day expiry	4.0000	3.0000	(25.000)	0	0	0
2012/05/15	DAUS 2012/05/31	7.74	Call	Any day expiry	457.0000	549.0000	20.131	0	0	0
2012/05/15	DAUS 2012/05/31	7.74	Put	Any day expiry	4.0000	3.0000	(25.000)	0	0	0
2012/05/15	DAUS 2012/05/31	7.40	Call	Any day expiry	794.0000	886.0000	11.587	0	0	0
2012/05/15	DAUS 2012/05/31	7.40	Put	Any day expiry	1.0000	0.0000	(100.000)	0	0	4,110

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2012/05/15	DAUS 2012/05/31	8.25	Put	Any day expiry	144.0000	92.0000	(36.111)	0	0	0
2012/05/15	DAUS 2012/05/31	8.25	Call	Any day expiry	87.0000	128.0000	47.126	0	0	4,110
2012/05/15	DAUS 2012/06/29			Any day expiry	8.2281	8.3214	1.134	0.0000	0.0000	0
2012/05/15	DAUS 2012/06/29	7.75	Call	Any day expiry	500.0000	590.0000	18.000	0	0	0
2012/05/15	DAUS 2012/06/29	7.75	Put	Any day expiry	22.0000	19.0000	(13.636)	0	0	0
2012/05/15	DAUS 2012/06/29	7.76	Call	Any day expiry	491.0000	581.0000	18.330	0	0	0
2012/05/15	DAUS 2012/06/29	7.76	Put	Any day expiry	23.0000	20.0000	(13.043)	0	0	0
2012/05/15	DAUS 2012/06/29	7.74	Call	Any day expiry	509.0000	599.0000	17.682	0	0	0
2012/05/15	DAUS 2012/06/29	7.74	Put	Any day expiry	21.0000	18.0000	(14.286)	0	0	0
2012/05/15	DAUS 2012/06/29	7.40	Call	Any day expiry	832.0000	925.0000	11.178	0	0	0
2012/05/15	DAUS 2012/06/29	7.40	Put	Any day expiry	4.0000	4.0000	0.000	0	0	5,480
2012/05/15	DAUS 2012/06/29	8.25	Put	Any day expiry	193.0000	151.0000	(21.762)	0	0	0
2012/05/15	DAUS 2012/06/29	8.25	Call	Any day expiry	171.0000	222.0000	29.825	0	0	5,480
2012/05/15	DAUS 2012/07/31			Any day expiry	8.2661	8.3593	1.127	0.0000	0.0000	0
2012/05/15	DAUS 2012/07/31	7.80	Call	Any day expiry	518.0000	603.0000	16.409	0	0	0
2012/05/15	DAUS 2012/07/31	7.80	Put	Any day expiry	52.0000	44.0000	(15.385)	0	0	0
2012/05/15	DAUS 2012/07/31	7.81	Call	Any day expiry	510.0000	594.0000	16.471	0	0	0
2012/05/15	DAUS 2012/07/31	7.81	Put	Any day expiry	54.0000	45.0000	(16.667)	0	0	0
2012/05/15	DAUS 2012/07/31	7.79	Call	Any day expiry	526.0000	611.0000	16.160	0	0	0
2012/05/15	DAUS 2012/07/31	7.79	Put	Any day expiry	50.0000	42.0000	(16.000)	0	0	0
2012/05/15	DAUS 2012/07/31	7.40	Call	Any day expiry	876.0000	969.0000	10.616	0	0	0
2012/05/15	DAUS 2012/07/31	7.40	Put	Any day expiry	10.0000	10.0000	0.000	0	0	4,800
2012/05/15	DAUS 2012/07/31	8.25	Put	Any day expiry	228.0000	190.0000	(16.667)	0	0	0
2012/05/15	DAUS 2012/07/31	8.25	Call	Any day expiry	244.0000	299.0000	22.541	0	0	4,800
2012/05/15	DAUS 2012/08/31			Any day expiry	8.3025	8.3957	1.123	0.0000	0.0000	0
2012/05/15	DAUS 2012/08/31	7.85	Call	Any day expiry	539.0000	619.0000	14.842	0	0	0
2012/05/15	DAUS 2012/08/31	7.85	Put	Any day expiry	87.0000	73.0000	(16.092)	0	0	0
2012/05/15	DAUS 2012/08/31	7.86	Call	Any day expiry	532.0000	611.0000	14.850	0	0	0
2012/05/15	DAUS 2012/08/31	7.86	Put	Any day expiry	90.0000	75.0000	(16.667)	0	0	0
2012/05/15	DAUS 2012/08/31	7.84	Call	Any day expiry	547.0000	627.0000	14.625	0	0	0
2012/05/15	DAUS 2012/08/31	7.84	Put	Any day expiry	85.0000	71.0000	(16.471)	0	0	0
2012/05/15	DAUS 2012/08/31	7.40	Call	Any day expiry	922.0000	1,015.0000	10.087	0	0	0
2012/05/15	DAUS 2012/08/31	7.40	Put	Any day expiry	20.0000	19.0000	(5.000)	0	0	6,170
2012/05/15	DAUS 2012/08/31	8.25	Put	Any day expiry	259.0000	218.0000	(15.830)	0	0	0
2012/05/15	DAUS 2012/08/31	8.25	Call	Any day expiry	311.0000	364.0000	17.042	0	0	6,170

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2012/05/15	DAUS 2012/09/28			Any day expiry	8.3349	8.4283	1.121	0.0000	0.0000	0
2012/05/15	DAUS 2012/09/28	7.90	Call	Any day expiry	557.0000	631.0000	13.285	0	0	0
2012/05/15	DAUS 2012/09/28	7.90	Put	Any day expiry	122.0000	103.0000	(15.574)	0	0	0
2012/05/15	DAUS 2012/09/28	7.91	Call	Any day expiry	550.0000	624.0000	13.455	0	0	0
2012/05/15	DAUS 2012/09/28	7.91	Put	Any day expiry	125.0000	106.0000	(15.200)	0	0	0
2012/05/15	DAUS 2012/09/28	7.89	Call	Any day expiry	564.0000	639.0000	13.298	0	0	0
2012/05/15	DAUS 2012/09/28	7.89	Put	Any day expiry	119.0000	101.0000	(15.126)	0	0	0
2012/05/15	DAUS 2012/09/28	7.40	Call	Any day expiry	964.0000	1,056.0000	9.544	0	0	0
2012/05/15	DAUS 2012/09/28	7.40	Put	Any day expiry	29.0000	28.0000	(3.448)	0	0	7,540
2012/05/15	DAUS 2012/09/28	8.25	Put	Any day expiry	281.0000	241.0000	(14.235)	0	0	0
2012/05/15	DAUS 2012/09/28	8.25	Call	Any day expiry	366.0000	419.0000	14.481	0	0	7,540
2012/05/15	DAUS 2012/10/31			Any day expiry	8.3732	8.4667	1.117	0.0000	0.0000	0
2012/05/15	DAUS 2012/10/31	7.90	Call	Any day expiry	614.0000	688.0000	12.052	0	0	0
2012/05/15	DAUS 2012/10/31	7.90	Put	Any day expiry	141.0000	121.0000	(14.184)	0	0	0
2012/05/15	DAUS 2012/10/31	7.91	Call	Any day expiry	608.0000	681.0000	12.007	0	0	0
2012/05/15	DAUS 2012/10/31	7.91	Put	Any day expiry	145.0000	124.0000	(14.483)	0	0	0
2012/05/15	DAUS 2012/10/31	7.89	Call	Any day expiry	621.0000	695.0000	11.916	0	0	0
2012/05/15	DAUS 2012/10/31	7.89	Put	Any day expiry	138.0000	118.0000	(14.493)	0	0	0
2012/05/15	DAUS 2012/10/31	7.40	Call	Any day expiry	1,013.0000	1,104.0000	8.983	0	0	0
2012/05/15	DAUS 2012/10/31	7.40	Put	Any day expiry	40.0000	37.0000	(7.500)	0	0	8,220
2012/05/15	DAUS 2012/10/31	8.25	Put	Any day expiry	304.0000	261.0000	(14.145)	0	0	0
2012/05/15	DAUS 2012/10/31	8.25	Call	Any day expiry	427.0000	478.0000	11.944	0	0	8,220
2012/05/15	GOVI 2012/08/02			GOVI	393.2920	393.6250	0.085	0.0000	0.0000	228
2012/05/15	GOVI 2012/08/02	390.00	Call	GOVI	32,920.0000	36,250.0000	10.115	0	0	0
2012/05/15	GOVI 2012/08/02	390.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/05/15	GOVI 2012/08/02	390.01	Call	GOVI	32,820.0000	36,150.0000	10.146	0	0	0
2012/05/15	GOVI 2012/08/02	390.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/05/15	GOVI 2012/08/02	389.99	Call	GOVI	33,020.0000	36,350.0000	10.085	0	0	0
2012/05/15	GOVI 2012/08/02	389.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/05/15	GOVI 2012/11/01			GOVI	399.2140	399.5550	0.085	0.0000	0.0000	0
2012/05/15	GOVI 2012/11/01	402.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2012/05/15	GOVI 2012/11/01	402.00	Put	GOVI	27,860.0000	24,450.0000	(12.240)	0	0	0
2012/05/15	GOVI 2012/11/01	402.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2012/05/15	GOVI 2012/11/01	402.01	Put	GOVI	27,960.0000	24,550.0000	(12.196)	0	0	0

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2012/05/15	GOVI 2012/11/01	401.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2012/05/15	GOVI 2012/11/01	401.99	Put	GOVI	27,760.0000	24,350.0000	(12.284)	0	0	0
2012/05/15	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/05/15	IGOV 2012/08/02			Index Future	175.5630	175.5780	0.009	0.0000	0.0000	563
2012/05/15	IGOV 2012/11/01			Index Future	178.2060	178.2230	0.010	0.0000	0.0000	0
2012/05/15	ILBI 2012/08/02			Index Future	478.1960	478.1960	0.000	0.0000	0.0000	169
2012/05/15	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2012/05/15	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2012/05/15	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2012/05/15	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2012/05/15	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2012/05/15	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2012/05/15	JBAF 2012/05/16			Jibar Tradeable Future	5.6000	5.6000	0.000	0.0000	0.0000	0
2012/05/15	JBAF 2012/06/20			Jibar Tradeable Future	5.6100	5.6100	0.000	0.0000	0.0000	2,890
2012/05/15	JBAF 2012/07/18			Jibar Tradeable Future	5.6100	5.6100	0.000	0.0000	0.0000	0
2012/05/15	JBAF 2012/08/15			Jibar Tradeable Future	5.6200	5.6200	0.000	0.0000	0.0000	0
2012/05/15	JBAF 2012/09/19			Jibar Tradeable Future	5.6200	5.6200	0.000	0.0000	0.0000	44,760
2012/05/15	JBAF 2012/10/17			Jibar Tradeable Future	5.6400	5.6400	0.000	0.0000	0.0000	0
2012/05/15	JBAF 2012/12/19			Jibar Tradeable Future	5.6900	5.6800	(0.176)	0.0000	0.0000	840
2012/05/15	JBAF 2013/03/20			Jibar Tradeable Future	5.8300	5.8300	0.000	0.0000	0.0000	790
2012/05/15	JBAF 2013/06/19			Jibar Tradeable Future	5.9900	5.9800	(0.167)	0.0000	0.0000	500
2012/05/15	JBAF 2013/09/18			Jibar Tradeable Future	6.1500	6.1500	0.000	0.0000	0.0000	1,700
2012/05/15	JBAF 2013/12/18			Jibar Tradeable Future	6.3400	6.3400	0.000	0.0000	0.0000	1,500
2012/05/15	JBAF 2014/03/19			Jibar Tradeable Future	6.5500	6.5400	(0.153)	0.0000	0.0000	0
2012/05/15	R157 2012/08/02			Bond Future	6.5720	6.5600	(0.183)	6.5110	6.5110	14,897
2012/05/15	R157 2012/08/02	8.00	Call	Bond Future	4,322.0000	4,359.0000	0.856	0	0	0

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2012/05/15	R157 2012/08/02	8.00	Put	Bond Future	2.0000	2.0000	0.000	0	0	0
2012/05/15	R157 2012/08/02	8.05	Call	Bond Future	4,469.0000	4,506.0000	0.828	0	0	0
2012/05/15	R157 2012/08/02	8.05	Put	Bond Future	2.0000	1.0000	(50.000)	0	0	0
2012/05/15	R157 2012/08/02	7.95	Call	Bond Future	4,175.0000	4,212.0000	0.886	0	0	0
2012/05/15	R157 2012/08/02	7.95	Put	Bond Future	3.0000	3.0000	0.000	0	0	0
2012/05/15	R157 2012/08/02	6.15	Put	Bond Future	1,461.0000	1,429.0000	(2.190)	0	0	0
2012/05/15	R157 2012/08/02	6.15	Call	Bond Future	145.0000	150.0000	3.448	0	0	3,750
2012/05/15	R157 2012/08/02	6.35	Put	Bond Future	996.0000	968.0000	(2.811)	0	0	0
2012/05/15	R157 2012/08/02	6.35	Call	Bond Future	306.0000	315.0000	2.941	0	0	1,250
2012/05/15	R157 2012/08/02	6.55	Call	Bond Future	561.0000	576.0000	2.674	0	0	0
2012/05/15	R157 2012/08/02	6.55	Put	Bond Future	629.0000	607.0000	(3.498)	0	0	1,250
2012/05/15	R157 2012/08/02	6.95	Call	Bond Future	1,361.0000	1,387.0000	1.910	0	0	0
2012/05/15	R157 2012/08/02	6.95	Put	Bond Future	198.0000	187.0000	(5.556)	0	0	3,750
2012/05/15	R157 2012/11/01			Bond Future	6.6220	6.6090	(0.196)	0.0000	0.0000	0
2012/05/15	R157 2012/11/01	7.00	Call	Bond Future	1,581.0000	1,604.0000	1.455	0	0	0
2012/05/15	R157 2012/11/01	7.00	Put	Bond Future	511.0000	497.0000	(2.740)	0	0	0
2012/05/15	R157 2012/11/01	7.05	Call	Bond Future	1,680.0000	1,703.0000	1.369	0	0	0
2012/05/15	R157 2012/11/01	7.05	Put	Bond Future	470.0000	456.0000	(2.979)	0	0	0
2012/05/15	R157 2012/11/01	6.95	Call	Bond Future	1,485.0000	1,507.0000	1.481	0	0	0
2012/05/15	R157 2012/11/01	6.95	Put	Bond Future	556.0000	541.0000	(2.698)	0	0	0
2012/05/15	R157 2013/02/07			Bond Future	6.6830	6.6690	(0.209)	0.0000	0.0000	0
2012/05/15	R157 2013/02/07	6.75	Call	Bond Future	1,257.0000	1,274.0000	1.352	0	0	0
2012/05/15	R157 2013/02/07	6.75	Put	Bond Future	1,085.0000	1,066.0000	(1.751)	0	0	0
2012/05/15	R157 2013/02/07	6.80	Call	Bond Future	1,329.0000	1,346.0000	1.279	0	0	0
2012/05/15	R157 2013/02/07	6.80	Put	Bond Future	1,028.0000	1,009.0000	(1.848)	0	0	0
2012/05/15	R157 2013/02/07	6.70	Call	Bond Future	1,189.0000	1,205.0000	1.346	0	0	0
2012/05/15	R157 2013/02/07	6.70	Put	Bond Future	1,145.0000	1,125.0000	(1.747)	0	0	0
2012/05/15	R186 2012/08/02			Bond Future	8.4930	8.4670	(0.306)	0.0000	0.0000	34,719
2012/05/15	R186 2012/08/02	8.75	Call	Bond Future	3,862.0000	4,005.0000	3.703	0	0	0
2012/05/15	R186 2012/08/02	8.75	Put	Bond Future	1,539.0000	1,444.0000	(6.173)	0	0	2,700
2012/05/15	R186 2012/08/02	8.80	Call	Bond Future	4,158.0000	4,307.0000	3.583	0	0	0
2012/05/15	R186 2012/08/02	8.80	Put	Bond Future	1,391.0000	1,302.0000	(6.398)	0	0	0
2012/05/15	R186 2012/08/02	8.70	Call	Bond Future	3,577.0000	3,713.0000	3.802	0	0	0
2012/05/15	R186 2012/08/02	8.70	Put	Bond Future	1,701.0000	1,598.0000	(6.055)	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
2012/05/15	R186 2012/08/02	8.25	Put	Bond Future	3,791.0000	3,627.0000	(4.326)	0	0	0
2012/05/15	R186 2012/08/02	8.25	Call	Bond Future	1,532.0000	1,607.0000	4.896	0	0	8,750
2012/05/15	R186 2012/08/02	8.66	Call	Bond Future	3,355.0000	3,486.0000	3.905	0	0	0
2012/05/15	R186 2012/08/02	8.66	Put	Bond Future	1,838.0000	1,730.0000	(5.876)	0	0	276
2012/05/15	R186 2012/08/02	7.66	Put	Bond Future	8,299.0000	8,078.0000	(2.663)	0	0	0
2012/05/15	R186 2012/08/02	7.66	Call	Bond Future	289.0000	307.0000	6.228	0	0	276
2012/05/15	R186 2012/08/02	7.76	Put	Bond Future	7,413.0000	7,199.0000	(2.887)	0	0	0
2012/05/15	R186 2012/08/02	7.76	Call	Bond Future	405.0000	430.0000	6.173	0	0	43
2012/05/15	R186 2012/08/02	8.76	Call	Bond Future	3,921.0000	4,065.0000	3.673	0	0	0
2012/05/15	R186 2012/08/02	8.76	Put	Bond Future	1,509.0000	1,415.0000	(6.229)	0	0	43
2012/05/15	R186 2012/08/02	8.00	Put	Bond Future	5,475.0000	5,282.0000	(3.525)	0	0	0
2012/05/15	R186 2012/08/02	8.00	Call	Bond Future	826.0000	872.0000	5.569	0	0	1,099
2012/05/15	R186 2012/08/02	9.00	Call	Bond Future	5,426.0000	5,599.0000	3.188	0	0	0
2012/05/15	R186 2012/08/02	9.00	Put	Bond Future	908.0000	842.0000	(7.269)	0	0	199
2012/05/15	R186 2012/08/02	7.70	Put	Bond Future	7,939.0000	7,721.0000	(2.746)	0	0	0
2012/05/15	R186 2012/08/02	7.70	Call	Bond Future	331.0000	352.0000	6.344	0	0	2,700
2012/05/15	R186 2012/08/02	8.30	Call	Bond Future	1,709.0000	1,791.0000	4.798	0	0	0
2012/05/15	R186 2012/08/02	8.30	Put	Bond Future	3,498.0000	3,341.0000	(4.488)	0	0	900
2012/05/15	R186 2012/11/01			Bond Future	8.5690	8.5420	(0.315)	0.0000	0.0000	0
2012/05/15	R186 2012/11/01	8.75	Call	Bond Future	5,108.0000	5,238.0000	2.545	0	0	0
2012/05/15	R186 2012/11/01	8.75	Put	Bond Future	3,496.0000	3,383.0000	(3.232)	0	0	0
2012/05/15	R186 2012/11/01	8.80	Call	Bond Future	5,361.0000	5,494.0000	2.481	0	0	0
2012/05/15	R186 2012/11/01	8.80	Put	Bond Future	3,309.0000	3,199.0000	(3.324)	0	0	0
2012/05/15	R186 2012/11/01	8.70	Call	Bond Future	4,863.0000	4,988.0000	2.570	0	0	0
2012/05/15	R186 2012/11/01	8.70	Put	Bond Future	3,693.0000	3,575.0000	(3.195)	0	0	0
2012/05/15	R186 2013/02/07			Bond Future	8.6530	8.6240	(0.335)	0.0000	0.0000	0
2012/05/15	R186 2013/02/07	8.50	Call	Bond Future	4,790.0000	4,905.0000	2.401	0	0	0
2012/05/15	R186 2013/02/07	8.50	Put	Bond Future	6,150.0000	6,009.0000	(2.293)	0	0	0
2012/05/15	R186 2013/02/07	8.55	Call	Bond Future	5,004.0000	5,122.0000	2.358	0	0	0
2012/05/15	R186 2013/02/07	8.55	Put	Bond Future	5,917.0000	5,779.0000	(2.332)	0	0	0
2012/05/15	R186 2013/02/07	8.45	Call	Bond Future	4,586.0000	4,698.0000	2.442	0	0	0
2012/05/15	R186 2013/02/07	8.45	Put	Bond Future	6,395.0000	6,251.0000	(2.252)	0	0	0
2012/05/15	R189 2012/08/02			Bond Future	218.8244	218.8270	0.001	0.0000	0.0000	44
2012/05/15	R189 2012/08/02	218.00	Call	Bond Future	824.0000	827.0000	0.364	0	0	0

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2012/05/15	R189 2012/08/02	218.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/15	R189 2012/08/02	218.05	Call	Bond Future	774.0000	777.0000	0.388	0	0	0
2012/05/15	R189 2012/08/02	218.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/15	R189 2012/08/02	217.95	Call	Bond Future	874.0000	877.0000	0.343	0	0	0
2012/05/15	R189 2012/08/02	217.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/15	R197 2012/08/02			Bond Future	257.0108	257.0325	0.008	0.0000	0.0000	1,389
2012/05/15	R197 2012/08/02	257.00	Call	Bond Future	11.0000	32.0000	190.909	0	0	0
2012/05/15	R197 2012/08/02	257.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/15	R197 2012/08/02	257.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/15	R197 2012/08/02	257.05	Put	Bond Future	39.0000	18.0000	(53.846)	0	0	0
2012/05/15	R197 2012/08/02	256.95	Call	Bond Future	61.0000	82.0000	34.426	0	0	0
2012/05/15	R197 2012/08/02	256.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/15	R201 2012/08/02			Bond Future	5.8490	5.8490	0.000	0.0000	0.0000	2,704
2012/05/15	R201 2012/08/02	7.50	Call	Bond Future	3,671.0000	3,671.0000	0.000	0	0	0
2012/05/15	R201 2012/08/02	7.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/15	R201 2012/08/02	7.55	Call	Bond Future	3,780.0000	3,780.0000	0.000	0	0	0
2012/05/15	R201 2012/08/02	7.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/15	R201 2012/08/02	7.45	Call	Bond Future	3,562.0000	3,562.0000	0.000	0	0	0
2012/05/15	R201 2012/08/02	7.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/15	R201 2012/11/01			Bond Future	5.8170	5.8160	(0.017)	0.0000	0.0000	0
2012/05/15	R201 2012/11/01	6.50	Call	Bond Future	1,540.0000	1,541.0000	0.065	0	0	0
2012/05/15	R201 2012/11/01	6.50	Put	Bond Future	155.0000	154.0000	(0.645)	0	0	0
2012/05/15	R201 2012/11/01	6.55	Call	Bond Future	1,625.0000	1,625.0000	0.000	0	0	0
2012/05/15	R201 2012/11/01	6.55	Put	Bond Future	140.0000	138.0000	(1.429)	0	0	0
2012/05/15	R201 2012/11/01	6.45	Call	Bond Future	1,458.0000	1,458.0000	0.000	0	0	0
2012/05/15	R201 2012/11/01	6.45	Put	Bond Future	174.0000	172.0000	(1.149)	0	0	0
2012/05/15	R201 2013/02/07			Bond Future	5.7590	5.7590	0.000	0.0000	0.0000	0
2012/05/15	R201 2013/02/07	6.25	Call	Bond Future	1,254.0000	1,253.0000	(0.080)	0	0	0
2012/05/15	R201 2013/02/07	6.25	Put	Bond Future	377.0000	376.0000	(0.265)	0	0	0
2012/05/15	R201 2013/02/07	6.30	Call	Bond Future	1,317.0000	1,316.0000	(0.076)	0	0	0
2012/05/15	R201 2013/02/07	6.30	Put	Bond Future	351.0000	350.0000	(0.285)	0	0	0
2012/05/15	R201 2013/02/07	6.20	Call	Bond Future	1,192.0000	1,190.0000	(0.168)	0	0	0
2012/05/15	R201 2013/02/07	6.20	Put	Bond Future	404.0000	402.0000	(0.495)	0	0	0

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2012/05/15	R202 2012/08/02			Bond Future	190.1348	190.1528	0.009	0.0000	0.0000	40,005
2012/05/15	R202 2012/08/02	191.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/15	R202 2012/08/02	191.00	Put	Bond Future	865.0000	847.0000	(2.081)	0	0	0
2012/05/15	R202 2012/08/02	191.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/15	R202 2012/08/02	191.05	Put	Bond Future	915.0000	897.0000	(1.967)	0	0	0
2012/05/15	R202 2012/08/02	190.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/15	R202 2012/08/02	190.95	Put	Bond Future	815.0000	797.0000	(2.209)	0	0	0
2012/05/15	R203 2012/08/02			Bond Future	7.1450	7.1440	(0.014)	0.0000	0.0000	3,883
2012/05/15	R203 2012/08/02	8.50	Call	Bond Future	5,695.0000	5,699.0000	0.070	0	0	0
2012/05/15	R203 2012/08/02	8.50	Put	Bond Future	15.0000	15.0000	0.000	0	0	0
2012/05/15	R203 2012/08/02	8.55	Call	Bond Future	5,894.0000	5,898.0000	0.068	0	0	0
2012/05/15	R203 2012/08/02	8.55	Put	Bond Future	12.0000	12.0000	0.000	0	0	0
2012/05/15	R203 2012/08/02	8.45	Call	Bond Future	5,496.0000	5,500.0000	0.073	0	0	0
2012/05/15	R203 2012/08/02	8.45	Put	Bond Future	19.0000	19.0000	0.000	0	0	0
2012/05/15	R203 2012/08/02	6.60	Put	Bond Future	2,611.0000	2,604.0000	(0.268)	0	0	0
2012/05/15	R203 2012/08/02	6.60	Call	Bond Future	214.0000	211.0000	(1.402)	0	0	4,200
2012/05/15	R203 2012/08/02	6.85	Put	Bond Future	1,764.0000	1,756.0000	(0.454)	0	0	0
2012/05/15	R203 2012/08/02	6.85	Call	Bond Future	475.0000	471.0000	(0.842)	0	0	1,400
2012/05/15	R203 2012/08/02	7.15	Call	Bond Future	1,012.0000	1,008.0000	(0.395)	0	0	0
2012/05/15	R203 2012/08/02	7.15	Put	Bond Future	990.0000	982.0000	(0.808)	0	0	1,400
2012/05/15	R203 2012/08/02	7.55	Call	Bond Future	2,119.0000	2,118.0000	(0.047)	0	0	0
2012/05/15	R203 2012/08/02	7.55	Put	Bond Future	380.0000	375.0000	(1.316)	0	0	4,200
2012/05/15	R203 2012/11/01			Bond Future	7.2110	7.2100	(0.014)	0.0000	0.0000	0
2012/05/15	R203 2012/11/01	7.75	Call	Bond Future	3,021.0000	3,020.0000	(0.033)	0	0	0
2012/05/15	R203 2012/11/01	7.75	Put	Bond Future	818.0000	813.0000	(0.611)	0	0	0
2012/05/15	R203 2012/11/01	7.80	Call	Bond Future	3,167.0000	3,165.0000	(0.063)	0	0	0
2012/05/15	R203 2012/11/01	7.80	Put	Bond Future	762.0000	756.0000	(0.787)	0	0	0
2012/05/15	R203 2012/11/01	7.70	Call	Bond Future	2,879.0000	2,877.0000	(0.069)	0	0	0
2012/05/15	R203 2012/11/01	7.70	Put	Bond Future	878.0000	872.0000	(0.683)	0	0	0
2012/05/15	R203 2013/02/07			Bond Future	7.2880	7.2880	0.000	0.0000	0.0000	0
2012/05/15	R203 2013/02/07	6.50	Call	Bond Future	805.0000	802.0000	(0.373)	0	0	0
2012/05/15	R203 2013/02/07	6.50	Put	Bond Future	3,957.0000	3,954.0000	(0.076)	0	0	0
2012/05/15	R203 2013/02/07	6.55	Call	Bond Future	863.0000	860.0000	(0.348)	0	0	0
2012/05/15	R203 2013/02/07	6.55	Put	Bond Future	3,811.0000	3,808.0000	(0.079)	0	0	0

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2012/05/15	R203 2013/02/07	6.45	Call	Bond Future	751.0000	748.0000	(0.399)	0	0	0
2012/05/15	R203 2013/02/07	6.45	Put	Bond Future	4,107.0000	4,104.0000	(0.073)	0	0	0
2012/05/15	R204 2012/08/02			Bond Future	7.4630	7.4520	(0.147)	0.0000	0.0000	4,098
2012/05/15	R204 2012/08/02	8.50	Call	Bond Future	5,190.0000	5,240.0000	0.963	0	0	0
2012/05/15	R204 2012/08/02	8.50	Put	Bond Future	83.0000	77.0000	(7.229)	0	0	0
2012/05/15	R204 2012/08/02	8.55	Call	Bond Future	5,415.0000	5,466.0000	0.942	0	0	0
2012/05/15	R204 2012/08/02	8.55	Put	Bond Future	69.0000	65.0000	(5.797)	0	0	0
2012/05/15	R204 2012/08/02	8.45	Call	Bond Future	4,965.0000	5,015.0000	1.007	0	0	0
2012/05/15	R204 2012/08/02	8.45	Put	Bond Future	97.0000	91.0000	(6.186)	0	0	0
2012/05/15	R204 2012/11/01			Bond Future	7.5330	7.5210	(0.159)	0.0000	0.0000	0
2012/05/15	R204 2012/11/01	8.00	Call	Bond Future	3,418.0000	3,452.0000	0.995	0	0	0
2012/05/15	R204 2012/11/01	8.00	Put	Bond Future	1,160.0000	1,135.0000	(2.155)	0	0	0
2012/05/15	R204 2012/11/01	8.05	Call	Bond Future	3,582.0000	3,618.0000	1.005	0	0	0
2012/05/15	R204 2012/11/01	8.05	Put	Bond Future	1,086.0000	1,063.0000	(2.118)	0	0	0
2012/05/15	R204 2012/11/01	7.95	Call	Bond Future	3,257.0000	3,290.0000	1.013	0	0	0
2012/05/15	R204 2012/11/01	7.95	Put	Bond Future	1,238.0000	1,212.0000	(2.100)	0	0	0
2012/05/15	R204 2013/02/07			Bond Future	7.6110	7.5990	(0.158)	0.0000	0.0000	0
2012/05/15	R204 2013/02/07	8.00	Call	Bond Future	3,588.0000	3,619.0000	0.864	0	0	0
2012/05/15	R204 2013/02/07	8.00	Put	Bond Future	1,777.0000	1,751.0000	(1.463)	0	0	0
2012/05/15	R204 2013/02/07	8.05	Call	Bond Future	3,735.0000	3,766.0000	0.830	0	0	0
2012/05/15	R204 2013/02/07	8.05	Put	Bond Future	1,694.0000	1,668.0000	(1.535)	0	0	0
2012/05/15	R204 2013/02/07	7.95	Call	Bond Future	3,445.0000	3,475.0000	0.871	0	0	0
2012/05/15	R204 2013/02/07	7.95	Put	Bond Future	1,864.0000	1,838.0000	(1.395)	0	0	0
2012/05/15	R206 2012/08/02			Bond Future	5.4550	5.4560	0.018	0.0000	0.0000	1,781
2012/05/15	R206 2012/08/02	7.25	Call	Bond Future	2,457.0000	2,456.0000	(0.041)	0	0	0
2012/05/15	R206 2012/08/02	7.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/15	R206 2012/08/02	7.30	Call	Bond Future	2,524.0000	2,523.0000	(0.040)	0	0	0
2012/05/15	R206 2012/08/02	7.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/15	R206 2012/08/02	7.20	Call	Bond Future	2,390.0000	2,388.0000	(0.084)	0	0	0
2012/05/15	R206 2012/08/02	7.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/15	R206 2012/11/01			Bond Future	5.3060	5.3060	0.000	0.0000	0.0000	0
2012/05/15	R206 2012/11/01	6.00	Call	Bond Future	855.0000	854.0000	(0.117)	0	0	0
2012/05/15	R206 2012/11/01	6.00	Put	Bond Future	54.0000	53.0000	(1.852)	0	0	0

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2012/05/15	R206 2012/11/01	6.05	Call	Bond Future	905.0000	905.0000	0.000	0	0	0
2012/05/15	R206 2012/11/01	6.05	Put	Bond Future	46.0000	46.0000	0.000	0	0	0
2012/05/15	R206 2012/11/01	5.95	Call	Bond Future	805.0000	804.0000	(0.124)	0	0	0
2012/05/15	R206 2012/11/01	5.95	Put	Bond Future	61.0000	60.0000	(1.639)	0	0	0
2012/05/15	R206 2013/02/07			Bond Future	5.0340	5.0360	0.040	0.0000	0.0000	0
2012/05/15	R206 2013/02/07	6.00	Call	Bond Future	945.0000	943.0000	(0.212)	0	0	0
2012/05/15	R206 2013/02/07	6.00	Put	Bond Future	75.0000	74.0000	(1.333)	0	0	0
2012/05/15	R206 2013/02/07	6.05	Call	Bond Future	983.0000	981.0000	(0.203)	0	0	0
2012/05/15	R206 2013/02/07	6.05	Put	Bond Future	68.0000	68.0000	0.000	0	0	0
2012/05/15	R206 2013/02/07	5.95	Call	Bond Future	908.0000	906.0000	(0.220)	0	0	0
2012/05/15	R206 2013/02/07	5.95	Put	Bond Future	82.0000	82.0000	0.000	0	0	0
2012/05/15	R207 2012/08/02			Bond Future	7.7770	7.7710	(0.077)	0.0000	0.0000	27,509
2012/05/15	R207 2012/08/02	8.75	Call	Bond Future	5,271.0000	5,298.0000	0.512	0	0	0
2012/05/15	R207 2012/08/02	8.75	Put	Bond Future	129.0000	123.0000	(4.651)	0	0	0
2012/05/15	R207 2012/08/02	8.80	Call	Bond Future	5,507.0000	5,535.0000	0.508	0	0	0
2012/05/15	R207 2012/08/02	8.80	Put	Bond Future	110.0000	105.0000	(4.545)	0	0	0
2012/05/15	R207 2012/08/02	8.70	Call	Bond Future	5,036.0000	5,062.0000	0.516	0	0	0
2012/05/15	R207 2012/08/02	8.70	Put	Bond Future	149.0000	143.0000	(4.027)	0	0	0
2012/05/15	R207 2012/11/01			Bond Future	7.8500	7.8430	(0.089)	0.0000	0.0000	0
2012/05/15	R207 2012/11/01	8.25	Call	Bond Future	3,537.0000	3,555.0000	0.509	0	0	0
2012/05/15	R207 2012/11/01	8.25	Put	Bond Future	1,442.0000	1,423.0000	(1.318)	0	0	0
2012/05/15	R207 2012/11/01	8.30	Call	Bond Future	3,708.0000	3,726.0000	0.485	0	0	0
2012/05/15	R207 2012/11/01	8.30	Put	Bond Future	1,356.0000	1,336.0000	(1.475)	0	0	0
2012/05/15	R207 2012/11/01	8.20	Call	Bond Future	3,370.0000	3,387.0000	0.504	0	0	0
2012/05/15	R207 2012/11/01	8.20	Put	Bond Future	1,534.0000	1,514.0000	(1.304)	0	0	0
2012/05/15	R207 2013/02/07			Bond Future	7.9320	7.9260	(0.076)	0.0000	0.0000	0
2012/05/15	R207 2013/02/07	8.25	Call	Bond Future	3,757.0000	3,771.0000	0.373	0	0	0
2012/05/15	R207 2013/02/07	8.25	Put	Bond Future	2,142.0000	2,125.0000	(0.794)	0	0	0
2012/05/15	R207 2013/02/07	8.30	Call	Bond Future	3,911.0000	3,925.0000	0.358	0	0	0
2012/05/15	R207 2013/02/07	8.30	Put	Bond Future	2,045.0000	2,028.0000	(0.831)	0	0	0
2012/05/15	R207 2013/02/07	8.20	Call	Bond Future	3,605.0000	3,618.0000	0.361	0	0	0
2012/05/15	R207 2013/02/07	8.20	Put	Bond Future	2,241.0000	2,224.0000	(0.759)	0	0	0
2012/05/15	R208 2012/08/02			Bond Future	7.8650	7.8540	(0.140)	0.0000	0.0000	9,382

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
2012/05/15	R208 2012/08/02	8.75	Call	Bond Future	5,250.0000	5,305.0000	1.048	0	0	0
2012/05/15	R208 2012/08/02	8.75	Put	Bond Future	192.0000	182.0000	(5.208)	0	0	0
2012/05/15	R208 2012/08/02	8.80	Call	Bond Future	5,498.0000	5,554.0000	1.019	0	0	0
2012/05/15	R208 2012/08/02	8.80	Put	Bond Future	165.0000	155.0000	(6.061)	0	0	0
2012/05/15	R208 2012/08/02	8.70	Call	Bond Future	5,002.0000	5,055.0000	1.060	0	0	0
2012/05/15	R208 2012/08/02	8.70	Put	Bond Future	220.0000	208.0000	(5.455)	0	0	0
2012/05/15	R208 2012/08/02	7.20	Put	Bond Future	4,308.0000	4,248.0000	(1.393)	0	0	0
2012/05/15	R208 2012/08/02	7.20	Call	Bond Future	265.0000	270.0000	1.887	0	0	3,450
2012/05/15	R208 2012/08/02	7.50	Put	Bond Future	2,846.0000	2,792.0000	(1.897)	0	0	0
2012/05/15	R208 2012/08/02	7.50	Call	Bond Future	654.0000	665.0000	1.682	0	0	1,150
2012/05/15	R208 2012/08/02	7.80	Call	Bond Future	1,331.0000	1,352.0000	1.578	0	0	0
2012/05/15	R208 2012/08/02	7.80	Put	Bond Future	1,717.0000	1,673.0000	(2.563)	0	0	1,150
2012/05/15	R208 2012/08/02	8.25	Call	Bond Future	2,924.0000	2,963.0000	1.334	0	0	0
2012/05/15	R208 2012/08/02	8.25	Put	Bond Future	680.0000	654.0000	(3.824)	0	0	3,450
2012/05/15	R208 2012/11/01			Bond Future	7.9360	7.9240	(0.151)	0.0000	0.0000	0
2012/05/15	R208 2012/11/01	8.25	Call	Bond Future	3,524.0000	3,560.0000	1.022	0	0	0
2012/05/15	R208 2012/11/01	8.25	Put	Bond Future	1,734.0000	1,700.0000	(1.961)	0	0	0
2012/05/15	R208 2012/11/01	8.30	Call	Bond Future	3,701.0000	3,738.0000	1.000	0	0	0
2012/05/15	R208 2012/11/01	8.30	Put	Bond Future	1,629.0000	1,597.0000	(1.964)	0	0	0
2012/05/15	R208 2012/11/01	8.20	Call	Bond Future	3,351.0000	3,386.0000	1.044	0	0	0
2012/05/15	R208 2012/11/01	8.20	Put	Bond Future	1,843.0000	1,808.0000	(1.899)	0	0	0
2012/05/15	R208 2013/02/07			Bond Future	8.0130	8.0010	(0.150)	0.0000	0.0000	0
2012/05/15	R208 2013/02/07	8.00	Call	Bond Future	3,128.0000	3,157.0000	0.927	0	0	0
2012/05/15	R208 2013/02/07	8.00	Put	Bond Future	3,201.0000	3,163.0000	(1.187)	0	0	0
2012/05/15	R208 2013/02/07	8.05	Call	Bond Future	3,274.0000	3,304.0000	0.916	0	0	0
2012/05/15	R208 2013/02/07	8.05	Put	Bond Future	3,067.0000	3,029.0000	(1.239)	0	0	0
2012/05/15	R208 2013/02/07	7.95	Call	Bond Future	2,989.0000	3,016.0000	0.903	0	0	0
2012/05/15	R208 2013/02/07	7.95	Put	Bond Future	3,344.0000	3,303.0000	(1.226)	0	0	0
2012/05/15	R209 2012/08/02			Bond Future	9.0100	8.9840	(0.289)	0.0000	0.0000	3,099
2012/05/15	R209 2012/08/02	9.25	Call	Bond Future	3,244.0000	3,359.0000	3.545	0	0	0
2012/05/15	R209 2012/08/02	9.25	Put	Bond Future	1,455.0000	1,371.0000	(5.773)	0	0	0
2012/05/15	R209 2012/08/02	9.30	Call	Bond Future	3,478.0000	3,598.0000	3.450	0	0	0
2012/05/15	R209 2012/08/02	9.30	Put	Bond Future	1,325.0000	1,246.0000	(5.962)	0	0	0
2012/05/15	R209 2012/08/02	9.20	Call	Bond Future	3,016.0000	3,126.0000	3.647	0	0	0

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2012/05/15	R209 2012/08/02	9.20	Put	Bond Future	1,594.0000	1,505.0000	(5.583)	0	0	0
2012/05/15	R209 2012/11/01			Bond Future	9.0810	9.0530	(0.308)	0.0000	0.0000	0
2012/05/15	R209 2012/11/01	9.00	Call	Bond Future	3,491.0000	3,586.0000	2.721	0	0	0
2012/05/15	R209 2012/11/01	9.00	Put	Bond Future	4,103.0000	3,987.0000	(2.827)	0	0	0
2012/05/15	R209 2012/11/01	9.05	Call	Bond Future	3,672.0000	3,770.0000	2.669	0	0	0
2012/05/15	R209 2012/11/01	9.05	Put	Bond Future	3,905.0000	3,793.0000	(2.868)	0	0	0
2012/05/15	R209 2012/11/01	8.95	Call	Bond Future	3,314.0000	3,406.0000	2.776	0	0	0
2012/05/15	R209 2012/11/01	8.95	Put	Bond Future	4,308.0000	4,189.0000	(2.762)	0	0	0
2012/05/15	R209 2013/02/07			Bond Future	9.1560	9.1290	(0.295)	0.0000	0.0000	0
2012/05/15	R209 2013/02/07	9.00	Call	Bond Future	4,297.0000	4,387.0000	2.094	0	0	0
2012/05/15	R209 2013/02/07	9.00	Put	Bond Future	5,467.0000	5,356.0000	(2.030)	0	0	0
2012/05/15	R209 2013/02/07	9.05	Call	Bond Future	4,471.0000	4,564.0000	2.080	0	0	0
2012/05/15	R209 2013/02/07	9.05	Put	Bond Future	5,262.0000	5,155.0000	(2.033)	0	0	0
2012/05/15	R209 2013/02/07	8.95	Call	Bond Future	4,127.0000	4,215.0000	2.132	0	0	0
2012/05/15	R209 2013/02/07	8.95	Put	Bond Future	5,678.0000	5,565.0000	(1.990)	0	0	0
2012/05/15	R210 2012/08/02			Bond Future	143.4683	143.4815	0.009	0.0000	0.0000	925
2012/05/15	R210 2012/08/02	143.00	Call	Bond Future	468.0000	481.0000	2.778	0	0	0
2012/05/15	R210 2012/08/02	143.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/15	R210 2012/08/02	143.05	Call	Bond Future	418.0000	431.0000	3.110	0	0	0
2012/05/15	R210 2012/08/02	143.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/15	R210 2012/08/02	142.95	Call	Bond Future	518.0000	531.0000	2.510	0	0	0
2012/05/15	R210 2012/08/02	142.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/15	R211 2012/08/02			Bond Future	119.5464	119.5524	0.005	0.0000	0.0000	480
2012/05/15	R211 2012/08/02	120.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/15	R211 2012/08/02	120.00	Put	Bond Future	454.0000	448.0000	(1.322)	0	0	0
2012/05/15	R211 2012/08/02	120.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/15	R211 2012/08/02	120.05	Put	Bond Future	504.0000	498.0000	(1.190)	0	0	0
2012/05/15	R211 2012/08/02	119.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/15	R211 2012/08/02	119.95	Put	Bond Future	404.0000	398.0000	(1.485)	0	0	0
2012/05/15	R212 2012/08/02			Bond Future	118.3242	118.3340	0.008	0.0000	0.0000	2,962
2012/05/15	R212 2012/08/02	118.00	Call	Bond Future	324.0000	334.0000	3.086	0	0	0
2012/05/15	R212 2012/08/02	118.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/15	R212 2012/08/02	118.05	Call	Bond Future	274.0000	284.0000	3.650	0	0	0

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2012/05/15	R212 2012/08/02	118.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/15	R212 2012/08/02	117.95	Call	Bond Future	374.0000	384.0000	2.674	0	0	0
2012/05/15	R212 2012/08/02	117.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/15	R213 2012/08/02			Bond Future	8.9080	8.8770	(0.348)	0.0000	0.0000	4,725
2012/05/15	R213 2012/08/02	9.25	Call	Bond Future	3,843.0000	3,999.0000	4.059	0	0	0
2012/05/15	R213 2012/08/02	9.25	Put	Bond Future	1,229.0000	1,142.0000	(7.079)	0	0	0
2012/05/15	R213 2012/08/02	9.30	Call	Bond Future	4,100.0000	4,262.0000	3.951	0	0	0
2012/05/15	R213 2012/08/02	9.30	Put	Bond Future	1,114.0000	1,033.0000	(7.271)	0	0	0
2012/05/15	R213 2012/08/02	9.20	Call	Bond Future	3,592.0000	3,742.0000	4.176	0	0	0
2012/05/15	R213 2012/08/02	9.20	Put	Bond Future	1,353.0000	1,259.0000	(6.948)	0	0	0
2012/05/15	R213 2012/11/01			Bond Future	8.9830	8.9500	(0.367)	0.0000	0.0000	0
2012/05/15	R213 2012/11/01	9.00	Call	Bond Future	3,885.0000	4,010.0000	3.218	0	0	0
2012/05/15	R213 2012/11/01	9.00	Put	Bond Future	3,754.0000	3,624.0000	(3.463)	0	0	0
2012/05/15	R213 2012/11/01	9.05	Call	Bond Future	4,082.0000	4,211.0000	3.160	0	0	0
2012/05/15	R213 2012/11/01	9.05	Put	Bond Future	3,567.0000	3,441.0000	(3.532)	0	0	0
2012/05/15	R213 2012/11/01	8.95	Call	Bond Future	3,694.0000	3,815.0000	3.276	0	0	0
2012/05/15	R213 2012/11/01	8.95	Put	Bond Future	3,949.0000	3,815.0000	(3.393)	0	0	0
2012/05/15	R213 2013/02/07			Bond Future	9.0660	9.0320	(0.375)	0.0000	0.0000	0
2012/05/15	R213 2013/02/07	9.00	Call	Bond Future	4,682.0000	4,807.0000	2.670	0	0	0
2012/05/15	R213 2013/02/07	9.00	Put	Bond Future	5,185.0000	5,052.0000	(2.565)	0	0	0
2012/05/15	R213 2013/02/07	9.05	Call	Bond Future	4,872.0000	5,000.0000	2.627	0	0	0
2012/05/15	R213 2013/02/07	9.05	Put	Bond Future	4,994.0000	4,863.0000	(2.623)	0	0	0
2012/05/15	R213 2013/02/07	8.95	Call	Bond Future	4,501.0000	4,622.0000	2.688	0	0	0
2012/05/15	R213 2013/02/07	8.95	Put	Bond Future	5,389.0000	5,251.0000	(2.561)	0	0	0
2012/05/15	R214 2012/08/02			Bond Future	9.0370	9.0060	(0.343)	0.0000	0.0000	1,530
2012/05/15	R214 2012/08/02	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/15	R214 2012/08/02	8.80	Put	Bond Future	1,922.0000	1,676.0000	(12.799)	0	0	0
2012/05/15	R214 2012/08/02	8.81	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/15	R214 2012/08/02	8.81	Put	Bond Future	1,840.0000	1,593.0000	(13.424)	0	0	0
2012/05/15	R214 2012/08/02	8.79	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/15	R214 2012/08/02	8.79	Put	Bond Future	2,005.0000	1,759.0000	(12.269)	0	0	0
Total										358789.00