



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 14/02/2012

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
2012/02/14	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/14	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/14	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/14	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/14	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/14	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/14	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/14	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/14	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/14	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/14	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/14	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/14	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/14	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/14	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2012/02/14	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/14	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/14	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/14	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/14	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/14	AL7T 2012/05/03			Index Future	423.8000	423.4490	(0.083)	0.0000	0.0000	16
2012/02/14	AL7T 2012/08/02			Index Future	430.1570	429.7930	(0.085)	0.0000	0.0000	0
2012/02/14	ALBI 2012/05/03			Index Future	385.8800	385.2200	(0.171)	0.0000	0.0000	906
2012/02/14	ALBI 2012/08/02			Index Future	391.6680	390.9920	(0.173)	0.0000	0.0000	118
2012/02/14	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/14	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/14	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/14	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/14	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/14	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/14	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/14	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/14	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/14	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/14	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/14	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0

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2012/02/14	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/14	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/14	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/14	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/14	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/14	CAAN 2012/03/30			Can-Do Future	0.0812	0.0848	4.433	0.0000	0.0000	0
2012/02/14	CAAO 2012/03/30			Can-Do Future	0.1781	0.1645	(7.636)	0.0000	0.0000	100,000
2012/02/14	CAAT 2012/02/29			Can-Do Future	0.0249	0.0270	8.434	0.0000	0.0000	12,500
2012/02/14	CAAV 2012/02/29			Can-Do Future	0.0992	0.0751	(24.294)	0.0000	0.0000	12,987
2012/02/14	CAAW2012/04/20			Any day expiry	7.7662	7.8070	0.525	0.0000	0.0000	0
2012/02/14	CAAW2012/04/20	8.10	Call	Any day expiry	117.0000	126.0000	7.692	0	0	0
2012/02/14	CAAW2012/04/20	8.10	Put	Any day expiry	451.0000	419.0000	(7.095)	0	0	0
2012/02/14	CAAW2012/04/20	8.15	Call	Any day expiry	107.0000	114.0000	6.542	0	0	0
2012/02/14	CAAW2012/04/20	8.15	Put	Any day expiry	491.0000	457.0000	(6.925)	0	0	0
2012/02/14	CAAW2012/04/20	8.05	Call	Any day expiry	129.0000	138.0000	6.977	0	0	0
2012/02/14	CAAW2012/04/20	8.05	Put	Any day expiry	413.0000	381.0000	(7.748)	0	0	0
2012/02/14	CAAX 2012/03/30			Can-Do Future	0.0695	0.0755	8.633	0.0000	0.0000	12,500
2012/02/14	CAAY 2012/04/30			Can-Do Future	0.0706	0.0778	10.198	0.0000	0.0000	12,500
2012/02/14	CAAZ 2012/06/18			Can-Do Future	0.0813	0.0893	9.840	0.0000	0.0000	5,670
2012/02/14	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/14	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/14	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2012/02/14	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/14	DAAA 2012/03/29			Any day expiry	7.7415	7.7824	0.528	0.0000	0.0000	0
2012/02/14	DAAA 2012/03/29	7.90	Call	Any day expiry	122.0000	133.0000	9.016	0	0	0
2012/02/14	DAAA 2012/03/29	7.90	Put	Any day expiry	281.0000	251.0000	(10.676)	0	0	0
2012/02/14	DAAA 2012/03/29	7.95	Call	Any day expiry	108.0000	118.0000	9.259	0	0	0
2012/02/14	DAAA 2012/03/29	7.95	Put	Any day expiry	317.0000	286.0000	(9.779)	0	0	0
2012/02/14	DAAA 2012/03/29	7.85	Call	Any day expiry	138.0000	151.0000	9.420	0	0	0
2012/02/14	DAAA 2012/03/29	7.85	Put	Any day expiry	247.0000	219.0000	(11.336)	0	0	0
2012/02/14	GOVI 2012/05/03			GOVI	386.8030	386.2210	(0.150)	0.0000	0.0000	181
2012/02/14	GOVI 2012/05/03	382.00	Call	GOVI	48,030.0000	42,210.0000	(12.117)	0	0	0
2012/02/14	GOVI 2012/05/03	382.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/02/14	GOVI 2012/05/03	382.01	Call	GOVI	47,930.0000	42,110.0000	(12.143)	0	0	0
2012/02/14	GOVI 2012/05/03	382.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/02/14	GOVI 2012/05/03	381.99	Call	GOVI	48,130.0000	42,310.0000	(12.092)	0	0	0
2012/02/14	GOVI 2012/05/03	381.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/02/14	GOVI 2012/08/02			GOVI	392.6050	392.0070	(0.152)	0.0000	0.0000	0
2012/02/14	GOVI 2012/08/02	390.00	Call	GOVI	26,050.0000	20,070.0000	(22.956)	0	0	0
2012/02/14	GOVI 2012/08/02	390.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/02/14	GOVI 2012/08/02	390.01	Call	GOVI	25,950.0000	19,970.0000	(23.044)	0	0	0
2012/02/14	GOVI 2012/08/02	390.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/02/14	GOVI 2012/08/02	389.99	Call	GOVI	26,150.0000	20,170.0000	(22.868)	0	0	0
2012/02/14	GOVI 2012/08/02	389.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/02/14	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/02/14	IGOV 2012/05/03			Index Future	169.9150	169.9060	(0.005)	0.0000	0.0000	514
2012/02/14	IGOV 2012/08/02			Index Future	172.4640	172.4520	(0.007)	0.0000	0.0000	0
2012/02/14	ILBI 2012/05/03			Index Future	465.1140	461.0820	(0.867)	0.0000	0.0000	0
2012/02/14	ILBI 2012/08/02			Index Future	473.7980	469.6520	(0.875)	0.0000	0.0000	152
2012/02/14	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2012/02/14	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0

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2012/02/14	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2012/02/14	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2012/02/14	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2012/02/14	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2012/02/14	JBAF 2012/02/15			Jibar Tradeable Future	5.6000	5.6000	0.000	0.0000	0.0000	0
2012/02/14	JBAF 2012/03/20			Jibar Tradeable Future	5.6100	5.6100	0.000	0.0000	0.0000	2,390
2012/02/14	JBAF 2012/04/18			Jibar Tradeable Future	5.6100	5.6100	0.000	0.0000	0.0000	0
2012/02/14	JBAF 2012/05/16			Jibar Tradeable Future	5.6200	5.6200	0.000	0.0000	0.0000	0
2012/02/14	JBAF 2012/06/20			Jibar Tradeable Future	5.6300	5.6400	0.178	0.0000	0.0000	2,890
2012/02/14	JBAF 2012/07/18			Jibar Tradeable Future	5.6600	5.6500	(0.177)	0.0000	0.0000	0
2012/02/14	JBAF 2012/09/19			Jibar Tradeable Future	5.7300	5.7300	0.000	0.0000	0.0000	44,760
2012/02/14	JBAF 2012/12/19			Jibar Tradeable Future	5.8500	5.8600	0.171	0.0000	0.0000	940
2012/02/14	JBAF 2013/03/20			Jibar Tradeable Future	6.0100	6.0100	0.000	0.0000	0.0000	790
2012/02/14	JBAF 2013/06/19			Jibar Tradeable Future	6.1700	6.1800	0.162	0.0000	0.0000	1,250
2012/02/14	JBAF 2013/09/18			Jibar Tradeable Future	6.3400	6.3500	0.158	0.0000	0.0000	1,700
2012/02/14	JBAF 2013/12/18			Jibar Tradeable Future	6.5200	6.5400	0.307	0.0000	0.0000	1,500
2012/02/14	R157 2012/05/03			Bond Future	6.6390	6.6760	0.557	0.0000	0.0000	10,835
2012/02/14	R157 2012/05/03	8.25	Call	Bond Future	5,223.0000	5,100.0000	(2.355)	0	0	0
2012/02/14	R157 2012/05/03	8.25	Put	Bond Future	2.0000	2.0000	0.000	0	0	0
2012/02/14	R157 2012/05/03	8.30	Call	Bond Future	5,380.0000	5,257.0000	(2.286)	0	0	0
2012/02/14	R157 2012/05/03	8.30	Put	Bond Future	2.0000	2.0000	0.000	0	0	0
2012/02/14	R157 2012/05/03	8.20	Call	Bond Future	5,066.0000	4,943.0000	(2.428)	0	0	0
2012/02/14	R157 2012/05/03	8.20	Put	Bond Future	3.0000	3.0000	0.000	0	0	0
2012/02/14	R157 2012/05/03	6.25	Put	Bond Future	1,542.0000	1,635.0000	6.031	0	0	0
2012/02/14	R157 2012/05/03	6.25	Call	Bond Future	236.0000	206.0000	(12.712)	0	0	1,500
2012/02/14	R157 2012/05/03	6.50	Call	Bond Future	503.0000	452.0000	(10.139)	0	0	0
2012/02/14	R157 2012/05/03	6.50	Put	Bond Future	967.0000	1,040.0000	7.549	0	0	1,500
2012/02/14	R157 2012/05/03	6.75	Call	Bond Future	925.0000	850.0000	(8.108)	0	0	0
2012/02/14	R157 2012/05/03	6.75	Put	Bond Future	556.0000	604.0000	8.633	0	0	1,500
2012/02/14	R157 2012/08/02			Bond Future	6.6890	6.7300	0.613	0.0000	0.0000	0
2012/02/14	R157 2012/08/02	8.00	Call	Bond Future	4,128.0000	4,014.0000	(2.762)	0	0	0

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2012/02/14	R157 2012/08/02	8.00	Put	Bond Future	170.0000	182.0000	7.059	0	0	0
2012/02/14	R157 2012/08/02	8.05	Call	Bond Future	4,260.0000	4,144.0000	(2.723)	0	0	0
2012/02/14	R157 2012/08/02	8.05	Put	Bond Future	154.0000	165.0000	7.143	0	0	0
2012/02/14	R157 2012/08/02	7.95	Call	Bond Future	3,997.0000	3,884.0000	(2.827)	0	0	0
2012/02/14	R157 2012/08/02	7.95	Put	Bond Future	187.0000	200.0000	6.952	0	0	0
2012/02/14	R157 2012/11/01			Bond Future	6.7340	6.7790	0.668	0.0000	0.0000	0
2012/02/14	R157 2012/11/01	7.00	Call	Bond Future	1,833.0000	1,756.0000	(4.201)	0	0	0
2012/02/14	R157 2012/11/01	7.00	Put	Bond Future	1,082.0000	1,132.0000	4.621	0	0	0
2012/02/14	R157 2012/11/01	7.05	Call	Bond Future	1,919.0000	1,841.0000	(4.065)	0	0	0
2012/02/14	R157 2012/11/01	7.05	Put	Bond Future	1,027.0000	1,077.0000	4.869	0	0	0
2012/02/14	R157 2012/11/01	6.95	Call	Bond Future	1,748.0000	1,673.0000	(4.291)	0	0	0
2012/02/14	R157 2012/11/01	6.95	Put	Bond Future	1,137.0000	1,190.0000	4.661	0	0	0
2012/02/14	R157 2013/02/07			Bond Future	6.7600	6.8120	0.769	0.0000	0.0000	0
2012/02/14	R157 2013/02/07	6.75	Call	Bond Future	1,482.0000	1,414.0000	(4.588)	0	0	0
2012/02/14	R157 2013/02/07	6.75	Put	Bond Future	1,508.0000	1,573.0000	4.310	0	0	0
2012/02/14	R157 2013/02/07	6.80	Call	Bond Future	1,551.0000	1,481.0000	(4.513)	0	0	0
2012/02/14	R157 2013/02/07	6.80	Put	Bond Future	1,448.0000	1,512.0000	4.420	0	0	0
2012/02/14	R157 2013/02/07	6.70	Call	Bond Future	1,417.0000	1,351.0000	(4.658)	0	0	0
2012/02/14	R157 2013/02/07	6.70	Put	Bond Future	1,571.0000	1,639.0000	4.328	0	0	0
2012/02/14	R186 2012/05/03			Bond Future	8.3020	8.3430	0.494	0.0000	0.0000	28,058
2012/02/14	R186 2012/05/03	9.00	Call	Bond Future	7,032.0000	6,703.0000	(4.679)	0	0	0
2012/02/14	R186 2012/05/03	9.00	Put	Bond Future	681.0000	739.0000	8.517	0	0	0
2012/02/14	R186 2012/05/03	9.05	Call	Bond Future	7,396.0000	7,061.0000	(4.529)	0	0	0
2012/02/14	R186 2012/05/03	9.05	Put	Bond Future	609.0000	661.0000	8.539	0	0	0
2012/02/14	R186 2012/05/03	8.95	Call	Bond Future	6,673.0000	6,350.0000	(4.840)	0	0	0
2012/02/14	R186 2012/05/03	8.95	Put	Bond Future	760.0000	824.0000	8.421	0	0	0
2012/02/14	R186 2012/05/03	7.90	Put	Bond Future	5,070.0000	5,335.0000	5.227	0	0	0
2012/02/14	R186 2012/05/03	7.90	Call	Bond Future	1,175.0000	1,053.0000	(10.383)	0	0	2,250
2012/02/14	R186 2012/05/03	8.20	Put	Bond Future	3,209.0000	3,409.0000	6.232	0	0	0
2012/02/14	R186 2012/05/03	8.20	Call	Bond Future	2,238.0000	2,050.0000	(8.400)	0	0	750
2012/02/14	R186 2012/05/03	8.50	Call	Bond Future	3,750.0000	3,499.0000	(6.693)	0	0	0
2012/02/14	R186 2012/05/03	8.50	Put	Bond Future	1,897.0000	2,033.0000	7.169	0	0	750
2012/02/14	R186 2012/05/03	8.85	Call	Bond Future	5,972.0000	5,662.0000	(5.191)	0	0	0
2012/02/14	R186 2012/05/03	8.85	Put	Bond Future	943.0000	1,021.0000	8.271	0	0	2,250

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2012/02/14	R186 2012/08/02			Bond Future	8.3720	8.4140	0.502	0.0000	0.0000	0
2012/02/14	R186 2012/08/02	8.75	Call	Bond Future	6,897.0000	6,641.0000	(3.712)	0	0	0
2012/02/14	R186 2012/08/02	8.75	Put	Bond Future	3,457.0000	3,591.0000	3.876	0	0	0
2012/02/14	R186 2012/08/02	8.80	Call	Bond Future	7,174.0000	6,912.0000	(3.652)	0	0	0
2012/02/14	R186 2012/08/02	8.80	Put	Bond Future	3,290.0000	3,418.0000	3.891	0	0	0
2012/02/14	R186 2012/08/02	8.70	Call	Bond Future	6,625.0000	6,373.0000	(3.804)	0	0	0
2012/02/14	R186 2012/08/02	8.70	Put	Bond Future	3,632.0000	3,770.0000	3.800	0	0	0
2012/02/14	R186 2012/08/02	8.25	Put	Bond Future	5,543.0000	5,732.0000	3.410	0	0	0
2012/02/14	R186 2012/08/02	8.25	Call	Bond Future	4,401.0000	4,201.0000	(4.544)	0	0	8,750
2012/02/14	R186 2012/08/02	8.66	Call	Bond Future	6,410.0000	6,163.0000	(3.853)	0	0	0
2012/02/14	R186 2012/08/02	8.66	Put	Bond Future	3,776.0000	3,919.0000	3.787	0	0	276
2012/02/14	R186 2012/08/02	7.66	Put	Bond Future	9,149.0000	9,409.0000	2.842	0	0	0
2012/02/14	R186 2012/08/02	7.66	Call	Bond Future	2,256.0000	2,126.0000	(5.762)	0	0	276
2012/02/14	R186 2012/08/02	7.76	Put	Bond Future	0.0000	8,697.0000	100.000	0	0	0
2012/02/14	R186 2012/08/02	7.76	Call	Bond Future	0.0000	2,417.0000	100.000	0	0	43
2012/02/14	R186 2012/08/02	8.76	Call	Bond Future	0.0000	6,694.0000	100.000	0	0	0
2012/02/14	R186 2012/08/02	8.76	Put	Bond Future	0.0000	3,555.0000	100.000	0	0	43
2012/02/14	R186 2012/11/01			Bond Future	8.4380	8.4810	0.510	0.0000	0.0000	0
2012/02/14	R186 2012/11/01	8.75	Call	Bond Future	7,582.0000	7,338.0000	(3.218)	0	0	0
2012/02/14	R186 2012/11/01	8.75	Put	Bond Future	4,783.0000	4,930.0000	3.073	0	0	0
2012/02/14	R186 2012/11/01	8.80	Call	Bond Future	7,840.0000	7,592.0000	(3.163)	0	0	0
2012/02/14	R186 2012/11/01	8.80	Put	Bond Future	4,601.0000	4,745.0000	3.130	0	0	0
2012/02/14	R186 2012/11/01	8.70	Call	Bond Future	7,328.0000	7,089.0000	(3.261)	0	0	0
2012/02/14	R186 2012/11/01	8.70	Put	Bond Future	4,971.0000	5,123.0000	3.058	0	0	0
2012/02/14	R186 2013/02/07			Bond Future	8.5030	8.5480	0.529	0.0000	0.0000	0
2012/02/14	R186 2013/02/07	8.50	Call	Bond Future	6,904.0000	6,683.0000	(3.201)	0	0	0
2012/02/14	R186 2013/02/07	8.50	Put	Bond Future	6,931.0000	7,112.0000	2.611	0	0	0
2012/02/14	R186 2013/02/07	8.55	Call	Bond Future	7,134.0000	6,909.0000	(3.154)	0	0	0
2012/02/14	R186 2013/02/07	8.55	Put	Bond Future	6,714.0000	6,891.0000	2.636	0	0	0
2012/02/14	R186 2013/02/07	8.45	Call	Bond Future	6,684.0000	6,468.0000	(3.232)	0	0	0
2012/02/14	R186 2013/02/07	8.45	Put	Bond Future	7,160.0000	7,346.0000	2.598	0	0	0
2012/02/14	R189 2012/05/03			Bond Future	215.5809	215.5654	(0.007)	0.0000	0.0000	0
2012/02/14	R189 2012/05/03	215.00	Call	Bond Future	581.0000	565.0000	(2.754)	0	0	0
2012/02/14	R189 2012/05/03	215.00	Put	Bond Future	0.0000	0.0000	0.000	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
2012/02/14	R189 2012/05/03	215.05	Call	Bond Future	531.0000	515.0000	(3.013)	0	0	0
2012/02/14	R189 2012/05/03	215.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/14	R189 2012/05/03	214.95	Call	Bond Future	631.0000	615.0000	(2.536)	0	0	0
2012/02/14	R189 2012/05/03	214.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/14	R197 2012/05/03			Bond Future	252.0813	252.0799	(0.001)	0.0000	0.0000	1,005
2012/02/14	R197 2012/05/03	251.00	Call	Bond Future	1,081.0000	1,080.0000	(0.093)	0	0	0
2012/02/14	R197 2012/05/03	251.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/14	R197 2012/05/03	251.05	Call	Bond Future	1,031.0000	1,030.0000	(0.097)	0	0	0
2012/02/14	R197 2012/05/03	251.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/14	R197 2012/05/03	250.95	Call	Bond Future	1,131.0000	1,130.0000	(0.088)	0	0	0
2012/02/14	R197 2012/05/03	250.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/14	R201 2012/05/03			Bond Future	6.1540	6.1870	0.536	0.0000	0.0000	968
2012/02/14	R201 2012/05/03	7.75	Call	Bond Future	3,867.0000	3,786.0000	(2.095)	0	0	0
2012/02/14	R201 2012/05/03	7.75	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2012/02/14	R201 2012/05/03	7.80	Call	Bond Future	3,985.0000	3,904.0000	(2.033)	0	0	0
2012/02/14	R201 2012/05/03	7.80	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2012/02/14	R201 2012/05/03	7.70	Call	Bond Future	3,749.0000	3,667.0000	(2.187)	0	0	0
2012/02/14	R201 2012/05/03	7.70	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2012/02/14	R201 2012/08/02			Bond Future	6.1630	6.2000	0.600	0.0000	0.0000	0
2012/02/14	R201 2012/08/02	7.50	Call	Bond Future	3,046.0000	2,969.0000	(2.528)	0	0	0
2012/02/14	R201 2012/08/02	7.50	Put	Bond Future	86.0000	92.0000	6.977	0	0	0
2012/02/14	R201 2012/08/02	7.55	Call	Bond Future	3,146.0000	3,068.0000	(2.479)	0	0	0
2012/02/14	R201 2012/08/02	7.55	Put	Bond Future	77.0000	83.0000	7.792	0	0	0
2012/02/14	R201 2012/08/02	7.45	Call	Bond Future	2,947.0000	2,871.0000	(2.579)	0	0	0
2012/02/14	R201 2012/08/02	7.45	Put	Bond Future	96.0000	103.0000	7.292	0	0	0
2012/02/14	R201 2012/11/01			Bond Future	6.1470	6.1890	0.683	0.0000	0.0000	0
2012/02/14	R201 2012/11/01	6.50	Call	Bond Future	1,338.0000	1,283.0000	(4.111)	0	0	0
2012/02/14	R201 2012/11/01	6.50	Put	Bond Future	625.0000	655.0000	4.800	0	0	0
2012/02/14	R201 2012/11/01	6.55	Call	Bond Future	1,403.0000	1,347.0000	(3.991)	0	0	0
2012/02/14	R201 2012/11/01	6.55	Put	Bond Future	590.0000	619.0000	4.915	0	0	0
2012/02/14	R201 2012/11/01	6.45	Call	Bond Future	1,274.0000	1,221.0000	(4.160)	0	0	0
2012/02/14	R201 2012/11/01	6.45	Put	Bond Future	662.0000	694.0000	4.834	0	0	0
2012/02/14	R201 2013/02/07			Bond Future	6.0810	6.1300	0.806	0.0000	0.0000	0

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2012/02/14	R201	2013/02/07	6.25	Call	Bond Future	1,125.0000	1,076.0000	(4.356)	0	0	0
2012/02/14	R201	2013/02/07	6.25	Put	Bond Future	824.0000	863.0000	4.733	0	0	0
2012/02/14	R201	2013/02/07	6.30	Call	Bond Future	1,177.0000	1,127.0000	(4.248)	0	0	0
2012/02/14	R201	2013/02/07	6.30	Put	Bond Future	787.0000	825.0000	4.828	0	0	0
2012/02/14	R201	2013/02/07	6.20	Call	Bond Future	1,074.0000	1,026.0000	(4.469)	0	0	0
2012/02/14	R201	2013/02/07	6.20	Put	Bond Future	862.0000	901.0000	4.524	0	0	0
2012/02/14	R202	2012/05/03			Bond Future	187.4794	187.4794	0.000	0.0000	0.0000	36,952
2012/02/14	R202	2012/05/03	190.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/14	R202	2012/05/03	190.00	Put	Bond Future	2,521.0000	2,521.0000	0.000	0	0	0
2012/02/14	R202	2012/05/03	190.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/14	R202	2012/05/03	190.05	Put	Bond Future	2,571.0000	2,571.0000	0.000	0	0	0
2012/02/14	R202	2012/05/03	189.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/14	R202	2012/05/03	189.95	Put	Bond Future	2,471.0000	2,471.0000	0.000	0	0	0
2012/02/14	R203	2012/05/03			Bond Future	7.2800	7.2840	0.055	0.0000	0.0000	3,536
2012/02/14	R203	2012/05/03	8.75	Call	Bond Future	6,357.0000	6,339.0000	(0.283)	0	0	0
2012/02/14	R203	2012/05/03	8.75	Put	Bond Future	15.0000	15.0000	0.000	0	0	0
2012/02/14	R203	2012/05/03	8.80	Call	Bond Future	6,561.0000	6,543.0000	(0.274)	0	0	0
2012/02/14	R203	2012/05/03	8.80	Put	Bond Future	12.0000	12.0000	0.000	0	0	0
2012/02/14	R203	2012/05/03	8.70	Call	Bond Future	6,153.0000	6,134.0000	(0.309)	0	0	0
2012/02/14	R203	2012/05/03	8.70	Put	Bond Future	19.0000	18.0000	(5.263)	0	0	0
2012/02/14	R203	2012/05/03	7.00	Put	Bond Future	1,842.0000	1,848.0000	0.326	0	0	0
2012/02/14	R203	2012/05/03	7.00	Call	Bond Future	577.0000	565.0000	(2.080)	0	0	4,200
2012/02/14	R203	2012/05/03	7.15	Put	Bond Future	1,419.0000	1,422.0000	0.211	0	0	0
2012/02/14	R203	2012/05/03	7.15	Call	Bond Future	834.0000	819.0000	(1.799)	0	0	1,400
2012/02/14	R203	2012/05/03	7.45	Call	Bond Future	1,540.0000	1,522.0000	(1.169)	0	0	0
2012/02/14	R203	2012/05/03	7.45	Put	Bond Future	781.0000	781.0000	0.000	0	0	1,400
2012/02/14	R203	2012/05/03	7.80	Call	Bond Future	2,642.0000	2,622.0000	(0.757)	0	0	0
2012/02/14	R203	2012/05/03	7.80	Put	Bond Future	342.0000	340.0000	(0.585)	0	0	4,200
2012/02/14	R203	2012/08/02			Bond Future	7.3490	7.3540	0.068	0.0000	0.0000	0
2012/02/14	R203	2012/08/02	8.50	Call	Bond Future	5,284.0000	5,263.0000	(0.397)	0	0	0
2012/02/14	R203	2012/08/02	8.50	Put	Bond Future	485.0000	485.0000	0.000	0	0	0
2012/02/14	R203	2012/08/02	8.55	Call	Bond Future	5,451.0000	5,429.0000	(0.404)	0	0	0
2012/02/14	R203	2012/08/02	8.55	Put	Bond Future	449.0000	449.0000	0.000	0	0	0

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2012/02/14	R203 2012/08/02	8.45	Call	Bond Future	5,120.0000	5,098.0000	(0.430)	0	0	0
2012/02/14	R203 2012/08/02	8.45	Put	Bond Future	523.0000	523.0000	0.000	0	0	0
2012/02/14	R203 2012/11/01			Bond Future	7.4170	7.4230	0.081	0.0000	0.0000	0
2012/02/14	R203 2012/11/01	7.75	Call	Bond Future	3,107.0000	3,088.0000	(0.612)	0	0	0
2012/02/14	R203 2012/11/01	7.75	Put	Bond Future	1,753.0000	1,758.0000	0.285	0	0	0
2012/02/14	R203 2012/11/01	7.80	Call	Bond Future	3,231.0000	3,212.0000	(0.588)	0	0	0
2012/02/14	R203 2012/11/01	7.80	Put	Bond Future	1,675.0000	1,681.0000	0.358	0	0	0
2012/02/14	R203 2012/11/01	7.70	Call	Bond Future	2,985.0000	2,967.0000	(0.603)	0	0	0
2012/02/14	R203 2012/11/01	7.70	Put	Bond Future	1,833.0000	1,839.0000	0.327	0	0	0
2012/02/14	R203 2013/02/07			Bond Future	7.4820	7.4880	0.080	0.0000	0.0000	0
2012/02/14	R203 2013/02/07	6.50	Call	Bond Future	1,063.0000	1,054.0000	(0.847)	0	0	0
2012/02/14	R203 2013/02/07	6.50	Put	Bond Future	4,973.0000	4,988.0000	0.302	0	0	0
2012/02/14	R203 2013/02/07	6.55	Call	Bond Future	1,121.0000	1,111.0000	(0.892)	0	0	0
2012/02/14	R203 2013/02/07	6.55	Put	Bond Future	4,828.0000	4,841.0000	0.269	0	0	0
2012/02/14	R203 2013/02/07	6.45	Call	Bond Future	1,011.0000	1,002.0000	(0.890)	0	0	0
2012/02/14	R203 2013/02/07	6.45	Put	Bond Future	5,125.0000	5,140.0000	0.293	0	0	0
2012/02/14	R204 2012/05/03			Bond Future	7.5810	7.5750	(0.079)	0.0000	0.0000	3,150
2012/02/14	R204 2012/05/03	8.75	Call	Bond Future	5,934.0000	5,961.0000	0.455	0	0	0
2012/02/14	R204 2012/05/03	8.75	Put	Bond Future	73.0000	69.0000	(5.479)	0	0	0
2012/02/14	R204 2012/05/03	8.80	Call	Bond Future	6,164.0000	6,192.0000	0.454	0	0	0
2012/02/14	R204 2012/05/03	8.80	Put	Bond Future	62.0000	58.0000	(6.452)	0	0	0
2012/02/14	R204 2012/05/03	8.70	Call	Bond Future	5,705.0000	5,732.0000	0.473	0	0	0
2012/02/14	R204 2012/05/03	8.70	Put	Bond Future	86.0000	82.0000	(4.651)	0	0	0
2012/02/14	R204 2012/05/03	7.00	Put	Bond Future	3,398.0000	3,368.0000	(0.883)	0	0	0
2012/02/14	R204 2012/05/03	7.00	Call	Bond Future	320.0000	321.0000	0.313	0	0	550
2012/02/14	R204 2012/05/03	7.75	Call	Bond Future	1,849.0000	1,859.0000	0.541	0	0	0
2012/02/14	R204 2012/05/03	7.75	Put	Bond Future	975.0000	954.0000	(2.154)	0	0	550
2012/02/14	R204 2012/08/02			Bond Future	7.6560	7.6500	(0.078)	0.0000	0.0000	0
2012/02/14	R204 2012/08/02	8.50	Call	Bond Future	5,109.0000	5,126.0000	0.333	0	0	0
2012/02/14	R204 2012/08/02	8.50	Put	Bond Future	977.0000	964.0000	(1.331)	0	0	0
2012/02/14	R204 2012/08/02	8.55	Call	Bond Future	5,285.0000	5,302.0000	0.322	0	0	0
2012/02/14	R204 2012/08/02	8.55	Put	Bond Future	915.0000	902.0000	(1.421)	0	0	0
2012/02/14	R204 2012/08/02	8.45	Call	Bond Future	4,929.0000	4,946.0000	0.345	0	0	0
2012/02/14	R204 2012/08/02	8.45	Put	Bond Future	1,036.0000	1,023.0000	(1.255)	0	0	0

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2012/02/14	R204 2012/11/01			Bond Future	7.7270	7.7210	(0.078)	0.0000	0.0000	0
2012/02/14	R204 2012/11/01	8.00	Call	Bond Future	3,645.0000	3,657.0000	0.329	0	0	0
2012/02/14	R204 2012/11/01	8.00	Put	Bond Future	2,332.0000	2,315.0000	(0.729)	0	0	0
2012/02/14	R204 2012/11/01	8.05	Call	Bond Future	3,787.0000	3,799.0000	0.317	0	0	0
2012/02/14	R204 2012/11/01	8.05	Put	Bond Future	2,236.0000	2,219.0000	(0.760)	0	0	0
2012/02/14	R204 2012/11/01	7.95	Call	Bond Future	3,506.0000	3,517.0000	0.314	0	0	0
2012/02/14	R204 2012/11/01	7.95	Put	Bond Future	2,432.0000	2,414.0000	(0.740)	0	0	0
2012/02/14	R204 2013/02/07			Bond Future	7.7940	7.7880	(0.077)	0.0000	0.0000	0
2012/02/14	R204 2013/02/07	8.00	Call	Bond Future	3,824.0000	3,835.0000	0.288	0	0	0
2012/02/14	R204 2013/02/07	8.00	Put	Bond Future	2,870.0000	2,853.0000	(0.592)	0	0	0
2012/02/14	R204 2013/02/07	8.05	Call	Bond Future	3,955.0000	3,966.0000	0.278	0	0	0
2012/02/14	R204 2013/02/07	8.05	Put	Bond Future	2,771.0000	2,754.0000	(0.613)	0	0	0
2012/02/14	R204 2013/02/07	7.95	Call	Bond Future	3,694.0000	3,705.0000	0.298	0	0	0
2012/02/14	R204 2013/02/07	7.95	Put	Bond Future	2,970.0000	2,953.0000	(0.572)	0	0	0
2012/02/14	R206 2012/05/03			Bond Future	6.0600	6.1000	0.660	0.0000	0.0000	300
2012/02/14	R206 2012/05/03	7.50	Call	Bond Future	2,280.0000	2,216.0000	(2.807)	0	0	0
2012/02/14	R206 2012/05/03	7.50	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2012/02/14	R206 2012/05/03	7.55	Call	Bond Future	2,358.0000	2,293.0000	(2.757)	0	0	0
2012/02/14	R206 2012/05/03	7.55	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2012/02/14	R206 2012/05/03	7.45	Call	Bond Future	2,202.0000	2,138.0000	(2.906)	0	0	0
2012/02/14	R206 2012/05/03	7.45	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2012/02/14	R206 2012/08/02			Bond Future	6.0600	6.1080	0.792	0.0000	0.0000	0
2012/02/14	R206 2012/08/02	7.25	Call	Bond Future	1,679.0000	1,619.0000	(3.574)	0	0	0
2012/02/14	R206 2012/08/02	7.25	Put	Bond Future	59.0000	65.0000	10.169	0	0	0
2012/02/14	R206 2012/08/02	7.30	Call	Bond Future	1,740.0000	1,679.0000	(3.506)	0	0	0
2012/02/14	R206 2012/08/02	7.30	Put	Bond Future	53.0000	58.0000	9.434	0	0	0
2012/02/14	R206 2012/08/02	7.20	Call	Bond Future	1,618.0000	1,559.0000	(3.646)	0	0	0
2012/02/14	R206 2012/08/02	7.20	Put	Bond Future	66.0000	73.0000	10.606	0	0	0
2012/02/14	R206 2012/11/01			Bond Future	6.0030	6.0620	0.983	0.0000	0.0000	0
2012/02/14	R206 2012/11/01	6.00	Call	Bond Future	490.0000	456.0000	(6.939)	0	0	0
2012/02/14	R206 2012/11/01	6.00	Put	Bond Future	493.0000	527.0000	6.897	0	0	0
2012/02/14	R206 2012/11/01	6.05	Call	Bond Future	522.0000	486.0000	(6.897)	0	0	0
2012/02/14	R206 2012/11/01	6.05	Put	Bond Future	468.0000	500.0000	6.838	0	0	0
2012/02/14	R206 2012/11/01	5.95	Call	Bond Future	462.0000	429.0000	(7.143)	0	0	0

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2012/02/14	R206 2012/11/01	5.95	Put	Bond Future	523.0000	558.0000	6.692	0	0	0
2012/02/14	R206 2013/02/07			Bond Future	5.8260	5.9030	1.322	0.0000	0.0000	0
2012/02/14	R206 2013/02/07	6.00	Call	Bond Future	547.0000	509.0000	(6.947)	0	0	0
2012/02/14	R206 2013/02/07	6.00	Put	Bond Future	391.0000	422.0000	7.928	0	0	0
2012/02/14	R206 2013/02/07	6.05	Call	Bond Future	573.0000	533.0000	(6.981)	0	0	0
2012/02/14	R206 2013/02/07	6.05	Put	Bond Future	372.0000	401.0000	7.796	0	0	0
2012/02/14	R206 2013/02/07	5.95	Call	Bond Future	521.0000	484.0000	(7.102)	0	0	0
2012/02/14	R206 2013/02/07	5.95	Put	Bond Future	410.0000	442.0000	7.805	0	0	0
2012/02/14	R207 2012/05/03			Bond Future	7.8270	7.8260	(0.013)	0.0000	0.0000	24,905
2012/02/14	R207 2012/05/03	8.75	Call	Bond Future	5,180.0000	5,181.0000	0.019	0	0	0
2012/02/14	R207 2012/05/03	8.75	Put	Bond Future	197.0000	192.0000	(2.538)	0	0	0
2012/02/14	R207 2012/05/03	8.80	Call	Bond Future	5,414.0000	5,415.0000	0.018	0	0	0
2012/02/14	R207 2012/05/03	8.80	Put	Bond Future	170.0000	166.0000	(2.353)	0	0	0
2012/02/14	R207 2012/05/03	8.70	Call	Bond Future	4,946.0000	4,946.0000	0.000	0	0	0
2012/02/14	R207 2012/05/03	8.70	Put	Bond Future	224.0000	219.0000	(2.232)	0	0	0
2012/02/14	R207 2012/05/03	7.45	Put	Bond Future	2,795.0000	2,783.0000	(0.429)	0	0	0
2012/02/14	R207 2012/05/03	7.45	Call	Bond Future	663.0000	656.0000	(1.056)	0	0	2,400
2012/02/14	R207 2012/05/03	7.65	Put	Bond Future	2,049.0000	2,036.0000	(0.634)	0	0	0
2012/02/14	R207 2012/05/03	7.65	Call	Bond Future	1,055.0000	1,048.0000	(0.664)	0	0	800
2012/02/14	R207 2012/05/03	8.00	Call	Bond Future	2,052.0000	2,046.0000	(0.292)	0	0	0
2012/02/14	R207 2012/05/03	8.00	Put	Bond Future	1,093.0000	1,081.0000	(1.098)	0	0	800
2012/02/14	R207 2012/05/03	8.30	Call	Bond Future	3,178.0000	3,175.0000	(0.094)	0	0	0
2012/02/14	R207 2012/05/03	8.30	Put	Bond Future	583.0000	575.0000	(1.372)	0	0	2,400
2012/02/14	R207 2012/08/02			Bond Future	7.9050	7.9050	0.000	0.0000	0.0000	0
2012/02/14	R207 2012/08/02	8.75	Call	Bond Future	5,568.0000	5,561.0000	(0.126)	0	0	0
2012/02/14	R207 2012/08/02	8.75	Put	Bond Future	1,122.0000	1,115.0000	(0.624)	0	0	0
2012/02/14	R207 2012/08/02	8.80	Call	Bond Future	5,754.0000	5,747.0000	(0.122)	0	0	0
2012/02/14	R207 2012/08/02	8.80	Put	Bond Future	1,053.0000	1,046.0000	(0.665)	0	0	0
2012/02/14	R207 2012/08/02	8.70	Call	Bond Future	5,377.0000	5,371.0000	(0.112)	0	0	0
2012/02/14	R207 2012/08/02	8.70	Put	Bond Future	1,187.0000	1,181.0000	(0.505)	0	0	0
2012/02/14	R207 2012/11/01			Bond Future	7.9760	7.9750	(0.013)	0.0000	0.0000	0
2012/02/14	R207 2012/11/01	8.25	Call	Bond Future	4,055.0000	4,052.0000	(0.074)	0	0	0
2012/02/14	R207 2012/11/01	8.25	Put	Bond Future	2,626.0000	2,618.0000	(0.305)	0	0	0
2012/02/14	R207 2012/11/01	8.30	Call	Bond Future	4,206.0000	4,203.0000	(0.071)	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
2012/02/14	R207 2012/11/01	8.30	Put	Bond Future	2,520.0000	2,511.0000	(0.357)	0	0	0
2012/02/14	R207 2012/11/01	8.20	Call	Bond Future	3,905.0000	3,902.0000	(0.077)	0	0	0
2012/02/14	R207 2012/11/01	8.20	Put	Bond Future	2,735.0000	2,727.0000	(0.293)	0	0	0
2012/02/14	R207 2013/02/07			Bond Future	8.0460	8.0450	(0.012)	0.0000	0.0000	0
2012/02/14	R207 2013/02/07	8.25	Call	Bond Future	4,283.0000	4,280.0000	(0.070)	0	0	0
2012/02/14	R207 2013/02/07	8.25	Put	Bond Future	3,251.0000	3,243.0000	(0.246)	0	0	0
2012/02/14	R207 2013/02/07	8.30	Call	Bond Future	4,425.0000	4,423.0000	(0.045)	0	0	0
2012/02/14	R207 2013/02/07	8.30	Put	Bond Future	3,142.0000	3,135.0000	(0.223)	0	0	0
2012/02/14	R207 2013/02/07	8.20	Call	Bond Future	4,142.0000	4,140.0000	(0.048)	0	0	0
2012/02/14	R207 2013/02/07	8.20	Put	Bond Future	3,361.0000	3,354.0000	(0.208)	0	0	0
2012/02/14	R208 2012/05/03			Bond Future	7.8790	7.9040	0.317	0.0000	0.0000	9,194
2012/02/14	R208 2012/05/03	9.00	Call	Bond Future	6,574.0000	6,430.0000	(2.190)	0	0	0
2012/02/14	R208 2012/05/03	9.00	Put	Bond Future	120.0000	127.0000	5.833	0	0	0
2012/02/14	R208 2012/05/03	9.05	Call	Bond Future	6,831.0000	6,686.0000	(2.123)	0	0	0
2012/02/14	R208 2012/05/03	9.05	Put	Bond Future	103.0000	108.0000	4.854	0	0	0
2012/02/14	R208 2012/05/03	8.95	Call	Bond Future	6,319.0000	6,176.0000	(2.263)	0	0	0
2012/02/14	R208 2012/05/03	8.95	Put	Bond Future	141.0000	148.0000	4.965	0	0	0
2012/02/14	R208 2012/05/03	7.50	Put	Bond Future	3,043.0000	3,142.0000	3.253	0	0	0
2012/02/14	R208 2012/05/03	7.50	Call	Bond Future	724.0000	673.0000	(7.044)	0	0	3,000
2012/02/14	R208 2012/05/03	7.70	Put	Bond Future	2,235.0000	2,317.0000	3.669	0	0	0
2012/02/14	R208 2012/05/03	7.70	Call	Bond Future	1,149.0000	1,080.0000	(6.005)	0	0	1,000
2012/02/14	R208 2012/05/03	8.05	Call	Bond Future	2,222.0000	2,122.0000	(4.500)	0	0	0
2012/02/14	R208 2012/05/03	8.05	Put	Bond Future	1,199.0000	1,250.0000	4.254	0	0	1,000
2012/02/14	R208 2012/05/03	8.35	Call	Bond Future	3,429.0000	3,308.0000	(3.529)	0	0	0
2012/02/14	R208 2012/05/03	8.35	Put	Bond Future	646.0000	675.0000	4.489	0	0	3,000
2012/02/14	R208 2012/08/02			Bond Future	7.9490	7.9750	0.327	0.0000	0.0000	0
2012/02/14	R208 2012/08/02	8.75	Call	Bond Future	5,828.0000	5,708.0000	(2.059)	0	0	0
2012/02/14	R208 2012/08/02	8.75	Put	Bond Future	1,265.0000	1,298.0000	2.609	0	0	0
2012/02/14	R208 2012/08/02	8.80	Call	Bond Future	6,033.0000	5,911.0000	(2.022)	0	0	0
2012/02/14	R208 2012/08/02	8.80	Put	Bond Future	1,195.0000	1,226.0000	2.594	0	0	0
2012/02/14	R208 2012/08/02	8.70	Call	Bond Future	5,625.0000	5,507.0000	(2.098)	0	0	0
2012/02/14	R208 2012/08/02	8.70	Put	Bond Future	1,339.0000	1,373.0000	2.539	0	0	0
2012/02/14	R208 2012/11/01			Bond Future	8.0160	8.0430	0.337	0.0000	0.0000	0
2012/02/14	R208 2012/11/01	8.25	Call	Bond Future	4,309.0000	4,213.0000	(2.228)	0	0	0

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2012/02/14	R208 2012/11/01	8.25	Put	Bond Future	2,979.0000	3,038.0000	1.981	0	0	0
2012/02/14	R208 2012/11/01	8.30	Call	Bond Future	4,471.0000	4,374.0000	(2.170)	0	0	0
2012/02/14	R208 2012/11/01	8.30	Put	Bond Future	2,860.0000	2,917.0000	1.993	0	0	0
2012/02/14	R208 2012/11/01	8.20	Call	Bond Future	4,149.0000	4,055.0000	(2.266)	0	0	0
2012/02/14	R208 2012/11/01	8.20	Put	Bond Future	3,101.0000	3,162.0000	1.967	0	0	0
2012/02/14	R208 2013/02/07			Bond Future	8.0800	8.1090	0.359	0.0000	0.0000	0
2012/02/14	R208 2013/02/07	8.00	Call	Bond Future	3,887.0000	3,801.0000	(2.213)	0	0	0
2012/02/14	R208 2013/02/07	8.00	Put	Bond Future	4,335.0000	4,411.0000	1.753	0	0	0
2012/02/14	R208 2013/02/07	8.05	Call	Bond Future	4,029.0000	3,940.0000	(2.209)	0	0	0
2012/02/14	R208 2013/02/07	8.05	Put	Bond Future	4,197.0000	4,270.0000	1.739	0	0	0
2012/02/14	R208 2013/02/07	7.95	Call	Bond Future	3,752.0000	3,667.0000	(2.265)	0	0	0
2012/02/14	R208 2013/02/07	7.95	Put	Bond Future	4,482.0000	4,559.0000	1.718	0	0	0
2012/02/14	R209 2012/05/03			Bond Future	8.7690	8.8450	0.867	0.0000	0.0000	2,042
2012/02/14	R209 2012/05/03	9.00	Call	Bond Future	3,405.0000	3,023.0000	(11.219)	0	0	0
2012/02/14	R209 2012/05/03	9.00	Put	Bond Future	1,608.0000	1,825.0000	13.495	0	0	0
2012/02/14	R209 2012/05/03	9.05	Call	Bond Future	3,646.0000	3,250.0000	(10.861)	0	0	0
2012/02/14	R209 2012/05/03	9.05	Put	Bond Future	1,470.0000	1,672.0000	13.741	0	0	0
2012/02/14	R209 2012/05/03	8.95	Call	Bond Future	3,171.0000	2,803.0000	(11.605)	0	0	0
2012/02/14	R209 2012/05/03	8.95	Put	Bond Future	1,757.0000	1,988.0000	13.147	0	0	0
2012/02/14	R209 2012/08/02			Bond Future	8.8320	8.9110	0.894	0.0000	0.0000	0
2012/02/14	R209 2012/08/02	9.25	Call	Bond Future	6,183.0000	5,783.0000	(6.469)	0	0	0
2012/02/14	R209 2012/08/02	9.25	Put	Bond Future	3,020.0000	3,234.0000	7.086	0	0	0
2012/02/14	R209 2012/08/02	9.30	Call	Bond Future	6,408.0000	6,001.0000	(6.351)	0	0	0
2012/02/14	R209 2012/08/02	9.30	Put	Bond Future	2,881.0000	3,088.0000	7.185	0	0	0
2012/02/14	R209 2012/08/02	9.20	Call	Bond Future	5,960.0000	5,568.0000	(6.577)	0	0	0
2012/02/14	R209 2012/08/02	9.20	Put	Bond Future	3,164.0000	3,386.0000	7.016	0	0	0
2012/02/14	R209 2012/11/01			Bond Future	8.8930	8.9740	0.911	0.0000	0.0000	0
2012/02/14	R209 2012/11/01	9.00	Call	Bond Future	5,853.0000	5,499.0000	(6.048)	0	0	0
2012/02/14	R209 2012/11/01	9.00	Put	Bond Future	5,032.0000	5,301.0000	5.346	0	0	0
2012/02/14	R209 2012/11/01	9.05	Call	Bond Future	6,052.0000	5,692.0000	(5.948)	0	0	0
2012/02/14	R209 2012/11/01	9.05	Put	Bond Future	4,852.0000	5,115.0000	5.420	0	0	0
2012/02/14	R209 2012/11/01	8.95	Call	Bond Future	5,656.0000	5,309.0000	(6.135)	0	0	0
2012/02/14	R209 2012/11/01	8.95	Put	Bond Future	5,217.0000	5,493.0000	5.290	0	0	0
2012/02/14	R209 2013/02/07			Bond Future	8.9530	9.0360	0.927	0.0000	0.0000	0

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2012/02/14	R209 2013/02/07	9.00	Call	Bond Future	6,519.0000	6,168.0000	(5.384)	0	0	0
2012/02/14	R209 2013/02/07	9.00	Put	Bond Future	6,161.0000	6,441.0000	4.545	0	0	0
2012/02/14	R209 2013/02/07	9.05	Call	Bond Future	6,712.0000	6,355.0000	(5.319)	0	0	0
2012/02/14	R209 2013/02/07	9.05	Put	Bond Future	5,976.0000	6,249.0000	4.568	0	0	0
2012/02/14	R209 2013/02/07	8.95	Call	Bond Future	6,327.0000	5,982.0000	(5.453)	0	0	0
2012/02/14	R209 2013/02/07	8.95	Put	Bond Future	6,350.0000	6,636.0000	4.504	0	0	0
2012/02/14	R210 2012/05/03			Bond Future	139.1549	139.1549	0.000	0.0000	0.0000	820
2012/02/14	R210 2012/05/03	139.00	Call	Bond Future	155.0000	155.0000	0.000	0	0	0
2012/02/14	R210 2012/05/03	139.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/14	R210 2012/05/03	139.05	Call	Bond Future	105.0000	105.0000	0.000	0	0	0
2012/02/14	R210 2012/05/03	139.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/14	R210 2012/05/03	138.95	Call	Bond Future	205.0000	205.0000	0.000	0	0	0
2012/02/14	R210 2012/05/03	138.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/14	R211 2012/05/03			Bond Future	118.4921	118.4318	(0.051)	0.0000	0.0000	480
2012/02/14	R211 2012/05/03	118.20	Call	Bond Future	292.0000	232.0000	(20.548)	0	0	0
2012/02/14	R211 2012/05/03	118.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/14	R211 2012/05/03	118.25	Call	Bond Future	242.0000	182.0000	(24.793)	0	0	0
2012/02/14	R211 2012/05/03	118.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/14	R211 2012/05/03	118.15	Call	Bond Future	342.0000	282.0000	(17.544)	0	0	0
2012/02/14	R211 2012/05/03	118.15	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/14	R212 2012/05/03			Bond Future	115.5613	115.5606	(0.001)	0.0000	0.0000	2,827
2012/02/14	R212 2012/05/03	115.30	Call	Bond Future	261.0000	261.0000	0.000	0	0	0
2012/02/14	R212 2012/05/03	115.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/14	R212 2012/05/03	115.35	Call	Bond Future	211.0000	211.0000	0.000	0	0	0
2012/02/14	R212 2012/05/03	115.35	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/14	R212 2012/05/03	115.25	Call	Bond Future	311.0000	311.0000	0.000	0	0	0
2012/02/14	R212 2012/05/03	115.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/14	R213 2012/05/03			Bond Future	8.7280	8.7680	0.458	0.0000	0.0000	785
2012/02/14	R213 2012/05/03	9.25	Call	Bond Future	4,985.0000	4,731.0000	(5.095)	0	0	0
2012/02/14	R213 2012/05/03	9.25	Put	Bond Future	928.0000	996.0000	7.328	0	0	0
2012/02/14	R213 2012/05/03	9.30	Call	Bond Future	5,270.0000	5,010.0000	(4.934)	0	0	0
2012/02/14	R213 2012/05/03	9.30	Put	Bond Future	840.0000	902.0000	7.381	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
2012/02/14	R213 2012/05/03	9.20	Call	Bond Future	4,706.0000	4,458.0000	(5.270)	0	0	0
2012/02/14	R213 2012/05/03	9.20	Put	Bond Future	1,025.0000	1,098.0000	7.122	0	0	0
2012/02/14	R213 2012/08/02			Bond Future	8.7950	8.8360	0.466	0.0000	0.0000	0
2012/02/14	R213 2012/08/02	9.25	Call	Bond Future	6,428.0000	6,206.0000	(3.454)	0	0	0
2012/02/14	R213 2012/08/02	9.25	Put	Bond Future	2,923.0000	3,026.0000	3.524	0	0	0
2012/02/14	R213 2012/08/02	9.30	Call	Bond Future	6,663.0000	6,438.0000	(3.377)	0	0	0
2012/02/14	R213 2012/08/02	9.30	Put	Bond Future	2,786.0000	2,886.0000	3.589	0	0	0
2012/02/14	R213 2012/08/02	9.20	Call	Bond Future	6,196.0000	5,978.0000	(3.518)	0	0	0
2012/02/14	R213 2012/08/02	9.20	Put	Bond Future	3,065.0000	3,172.0000	3.491	0	0	0
2012/02/14	R213 2012/11/01			Bond Future	8.8610	8.9040	0.485	0.0000	0.0000	0
2012/02/14	R213 2012/11/01	9.00	Call	Bond Future	6,015.0000	5,817.0000	(3.292)	0	0	0
2012/02/14	R213 2012/11/01	9.00	Put	Bond Future	4,935.0000	5,073.0000	2.796	0	0	0
2012/02/14	R213 2012/11/01	9.05	Call	Bond Future	6,222.0000	6,020.0000	(3.247)	0	0	0
2012/02/14	R213 2012/11/01	9.05	Put	Bond Future	4,758.0000	4,893.0000	2.837	0	0	0
2012/02/14	R213 2012/11/01	8.95	Call	Bond Future	5,812.0000	5,617.0000	(3.355)	0	0	0
2012/02/14	R213 2012/11/01	8.95	Put	Bond Future	5,118.0000	5,259.0000	2.755	0	0	0
2012/02/14	R213 2013/02/07			Bond Future	8.9290	8.9730	0.493	0.0000	0.0000	0
2012/02/14	R213 2013/02/07	9.00	Call	Bond Future	6,626.0000	6,432.0000	(2.928)	0	0	0
2012/02/14	R213 2013/02/07	9.00	Put	Bond Future	6,079.0000	6,225.0000	2.402	0	0	0
2012/02/14	R213 2013/02/07	9.05	Call	Bond Future	6,826.0000	6,628.0000	(2.901)	0	0	0
2012/02/14	R213 2013/02/07	9.05	Put	Bond Future	5,898.0000	6,039.0000	2.391	0	0	0
2012/02/14	R213 2013/02/07	8.95	Call	Bond Future	6,429.0000	6,238.0000	(2.971)	0	0	0
2012/02/14	R213 2013/02/07	8.95	Put	Bond Future	6,267.0000	6,415.0000	2.362	0	0	0
Total										386709.00