



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 23/02/2012

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

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2012/02/23	5701	2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/23	5706	2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/23	8607	2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/23	8608	2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/23	8657	2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/23	AL7T	2012/05/03			Index Future	424.1760	422.6540	(0.359)	0.0000	0.0000	16
2012/02/23	AL7T	2012/08/02			Index Future	430.4880	428.9350	(0.361)	0.0000	0.0000	0
2012/02/23	ALBI	2012/05/03			Index Future	385.9330	384.7420	(0.309)	0.0000	0.0000	906
2012/02/23	ALBI	2012/08/02			Index Future	391.6760	390.4590	(0.311)	0.0000	0.0000	118
2012/02/23	C157	2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/23	C186	2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/23	C189	2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/23	C197	2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/23	C201	2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/23	C202	2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/23	C203	2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/23	C204	2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/23	C206	2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/23	C207	2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/23	C208	2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/23	C209	2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0

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2012/02/23	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/23	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/23	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/23	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/23	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/23	CAAN 2012/03/30			Can-Do Future	0.0668	0.0583	(12.725)	0.0000	0.0000	0
2012/02/23	CAAO 2012/03/30			Can-Do Future	0.1599	0.1710	6.942	0.0000	0.0000	100,000
2012/02/23	CAAT 2012/02/29			Can-Do Future	0.0106	0.0032	(69.811)	0.0000	0.0000	12,500
2012/02/23	CAAV 2012/02/29			Can-Do Future	0.0442	0.0563	27.376	0.0000	0.0000	12,987
2012/02/23	CAAW2012/04/20			Any day expiry	7.8022	7.7622	(0.513)	0.0000	0.0000	0
2012/02/23	CAAW2012/04/20	8.10	Call	Any day expiry	106.0000	93.0000	(12.264)	0	0	0
2012/02/23	CAAW2012/04/20	8.10	Put	Any day expiry	404.0000	431.0000	6.683	0	0	0
2012/02/23	CAAW2012/04/20	8.15	Call	Any day expiry	95.0000	83.0000	(12.632)	0	0	0
2012/02/23	CAAW2012/04/20	8.15	Put	Any day expiry	443.0000	471.0000	6.321	0	0	0
2012/02/23	CAAW2012/04/20	8.05	Call	Any day expiry	117.0000	103.0000	(11.966)	0	0	0
2012/02/23	CAAW2012/04/20	8.05	Put	Any day expiry	365.0000	391.0000	7.123	0	0	0
2012/02/23	CAAX 2012/03/30			Can-Do Future	0.0580	0.0508	(12.414)	0.0000	0.0000	12,500
2012/02/23	CAAY 2012/04/30			Can-Do Future	0.0665	0.0602	(9.474)	0.0000	0.0000	12,500
2012/02/23	CAAZ 2012/06/18			Can-Do Future	0.0926	0.0864	(6.695)	0.0000	0.0000	5,670
2012/02/23	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/23	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/23	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2012/02/23	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/23	DAAA 2012/03/29			Any day expiry	7.7772	7.7373	(0.513)	0.0000	0.0000	0
2012/02/23	DAAA 2012/03/29	7.90	Call	Any day expiry	109.0000	94.0000	(13.761)	0	0	0
2012/02/23	DAAA 2012/03/29	7.90	Put	Any day expiry	232.0000	257.0000	10.776	0	0	0
2012/02/23	DAAA 2012/03/29	7.95	Call	Any day expiry	95.0000	81.0000	(14.737)	0	0	0
2012/02/23	DAAA 2012/03/29	7.95	Put	Any day expiry	268.0000	294.0000	9.701	0	0	0
2012/02/23	DAAA 2012/03/29	7.85	Call	Any day expiry	126.0000	108.0000	(14.286)	0	0	0
2012/02/23	DAAA 2012/03/29	7.85	Put	Any day expiry	199.0000	221.0000	11.055	0	0	0
2012/02/23	DAAB 2012/02/29			Any day expiry	7.7600	7.7048	(0.711)	0.0000	0.0000	6,500
2012/02/23	DAAB 2012/02/29	7.75	Call	Any day expiry	0.0000	41.0000	100.000	0	0	0
2012/02/23	DAAB 2012/02/29	7.75	Put	Any day expiry	0.0000	86.0000	100.000	0	0	0
2012/02/23	DAAB 2012/02/29	7.80	Call	Any day expiry	0.0000	27.0000	100.000	0	0	0
2012/02/23	DAAB 2012/02/29	7.80	Put	Any day expiry	0.0000	122.0000	100.000	0	0	0
2012/02/23	DAAB 2012/02/29	7.70	Call	Any day expiry	0.0000	61.0000	100.000	0	0	0
2012/02/23	DAAB 2012/02/29	7.70	Put	Any day expiry	0.0000	56.0000	100.000	0	0	0
2012/02/23	GOVI 2012/05/03			GOVI	386.9560	385.7780	(0.304)	0.0000	0.0000	215
2012/02/23	GOVI 2012/05/03	382.00	Call	GOVI	49,560.0000	37,780.0000	(23.769)	0	0	0
2012/02/23	GOVI 2012/05/03	382.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/02/23	GOVI 2012/05/03	382.01	Call	GOVI	49,460.0000	37,680.0000	(23.817)	0	0	0
2012/02/23	GOVI 2012/05/03	382.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/02/23	GOVI 2012/05/03	381.99	Call	GOVI	49,660.0000	37,880.0000	(23.721)	0	0	0
2012/02/23	GOVI 2012/05/03	381.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/02/23	GOVI 2012/08/02			GOVI	392.7140	391.5100	(0.307)	0.0000	0.0000	0
2012/02/23	GOVI 2012/08/02	390.00	Call	GOVI	27,140.0000	15,100.0000	(44.363)	0	0	0
2012/02/23	GOVI 2012/08/02	390.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/02/23	GOVI 2012/08/02	390.01	Call	GOVI	27,040.0000	15,000.0000	(44.527)	0	0	0
2012/02/23	GOVI 2012/08/02	390.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/02/23	GOVI 2012/08/02	389.99	Call	GOVI	27,240.0000	15,200.0000	(44.200)	0	0	0
2012/02/23	GOVI 2012/08/02	389.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/02/23	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/02/23	IGOV 2012/05/03			Index Future	170.7400	170.4950	(0.143)	0.0000	0.0000	515

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2012/02/23	IGOV 2012/08/02			Index Future	173.2800	173.0290	(0.145)	0.0000	0.0000	0
2012/02/23	ILBI 2012/05/03			Index Future	461.1470	461.1470	0.000	0.0000	0.0000	0
2012/02/23	ILBI 2012/08/02			Index Future	469.6480	469.6480	0.000	0.0000	0.0000	152
2012/02/23	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2012/02/23	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2012/02/23	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2012/02/23	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2012/02/23	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2012/02/23	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2012/02/23	JBAF 2012/03/20			Jibar Tradeable Future	5.6200	5.6200	0.000	0.0000	0.0000	2,390
2012/02/23	JBAF 2012/04/18			Jibar Tradeable Future	5.6200	5.6200	0.000	0.0000	0.0000	0
2012/02/23	JBAF 2012/05/16			Jibar Tradeable Future	5.6400	5.6400	0.000	0.0000	0.0000	0
2012/02/23	JBAF 2012/06/20			Jibar Tradeable Future	5.6700	5.6800	0.176	0.0000	0.0000	2,890
2012/02/23	JBAF 2012/07/18			Jibar Tradeable Future	5.7000	5.7100	0.175	0.0000	0.0000	0
2012/02/23	JBAF 2012/08/15			Jibar Tradeable Future	5.7300	5.7600	0.524	0.0000	0.0000	0
2012/02/23	JBAF 2012/09/19			Jibar Tradeable Future	5.7700	5.8000	0.520	0.0000	0.0000	44,760
2012/02/23	JBAF 2012/12/19			Jibar Tradeable Future	5.8900	5.9700	1.358	0.0000	0.0000	940
2012/02/23	JBAF 2013/03/20			Jibar Tradeable Future	6.0600	6.1400	1.320	0.0000	0.0000	790
2012/02/23	JBAF 2013/06/19			Jibar Tradeable Future	6.2300	6.3200	1.445	0.0000	0.0000	1,250
2012/02/23	JBAF 2013/09/18			Jibar Tradeable Future	6.4000	6.5100	1.719	0.0000	0.0000	1,700
2012/02/23	JBAF 2013/12/18			Jibar Tradeable Future	6.5900	6.7000	1.669	0.0000	0.0000	1,500
2012/02/23	R157 2012/05/03			Bond Future	6.6720	6.7350	0.944	0.0000	0.0000	10,935
2012/02/23	R157 2012/05/03	8.25	Call	Bond Future	5,112.0000	4,903.0000	(4.088)	0	0	0
2012/02/23	R157 2012/05/03	8.25	Put	Bond Future	1.0000	2.0000	100.000	0	0	0
2012/02/23	R157 2012/05/03	8.30	Call	Bond Future	5,269.0000	5,060.0000	(3.967)	0	0	0
2012/02/23	R157 2012/05/03	8.30	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2012/02/23	R157 2012/05/03	8.20	Call	Bond Future	4,955.0000	4,746.0000	(4.218)	0	0	0
2012/02/23	R157 2012/05/03	8.20	Put	Bond Future	2.0000	2.0000	0.000	0	0	0

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2012/02/23	R157 2012/05/03	6.25	Put	Bond Future	1,595.0000	1,764.0000	10.596	0	0	0
2012/02/23	R157 2012/05/03	6.25	Call	Bond Future	180.0000	139.0000	(22.778)	0	0	1,500
2012/02/23	R157 2012/05/03	6.50	Call	Bond Future	418.0000	341.0000	(18.421)	0	0	0
2012/02/23	R157 2012/05/03	6.50	Put	Bond Future	992.0000	1,125.0000	13.407	0	0	1,500
2012/02/23	R157 2012/05/03	6.75	Call	Bond Future	812.0000	694.0000	(14.532)	0	0	0
2012/02/23	R157 2012/05/03	6.75	Put	Bond Future	553.0000	644.0000	16.456	0	0	1,500
2012/02/23	R157 2012/08/02			Bond Future	6.7300	6.8000	1.040	0.0000	0.0000	0
2012/02/23	R157 2012/08/02	8.00	Call	Bond Future	3,996.0000	3,803.0000	(4.830)	0	0	0
2012/02/23	R157 2012/08/02	8.00	Put	Bond Future	164.0000	187.0000	14.024	0	0	0
2012/02/23	R157 2012/08/02	8.05	Call	Bond Future	4,128.0000	3,933.0000	(4.724)	0	0	0
2012/02/23	R157 2012/08/02	8.05	Put	Bond Future	149.0000	169.0000	13.423	0	0	0
2012/02/23	R157 2012/08/02	7.95	Call	Bond Future	3,865.0000	3,674.0000	(4.942)	0	0	0
2012/02/23	R157 2012/08/02	7.95	Put	Bond Future	181.0000	206.0000	13.812	0	0	0
2012/02/23	R157 2012/11/01			Bond Future	6.7780	6.8520	1.092	0.0000	0.0000	0
2012/02/23	R157 2012/11/01	7.00	Call	Bond Future	1,748.0000	1,627.0000	(6.922)	0	0	0
2012/02/23	R157 2012/11/01	7.00	Put	Bond Future	1,121.0000	1,210.0000	7.939	0	0	0
2012/02/23	R157 2012/11/01	7.05	Call	Bond Future	1,832.0000	1,708.0000	(6.769)	0	0	0
2012/02/23	R157 2012/11/01	7.05	Put	Bond Future	1,065.0000	1,150.0000	7.981	0	0	0
2012/02/23	R157 2012/11/01	6.95	Call	Bond Future	1,665.0000	1,547.0000	(7.087)	0	0	0
2012/02/23	R157 2012/11/01	6.95	Put	Bond Future	1,179.0000	1,270.0000	7.718	0	0	0
2012/02/23	R157 2013/02/07			Bond Future	6.8110	6.8930	1.204	0.0000	0.0000	0
2012/02/23	R157 2013/02/07	6.75	Call	Bond Future	1,403.0000	1,301.0000	(7.270)	0	0	0
2012/02/23	R157 2013/02/07	6.75	Put	Bond Future	1,560.0000	1,668.0000	6.923	0	0	0
2012/02/23	R157 2013/02/07	6.80	Call	Bond Future	1,470.0000	1,365.0000	(7.143)	0	0	0
2012/02/23	R157 2013/02/07	6.80	Put	Bond Future	1,498.0000	1,603.0000	7.009	0	0	0
2012/02/23	R157 2013/02/07	6.70	Call	Bond Future	1,341.0000	1,241.0000	(7.457)	0	0	0
2012/02/23	R157 2013/02/07	6.70	Put	Bond Future	1,626.0000	1,736.0000	6.765	0	0	0
2012/02/23	R186 2012/05/03			Bond Future	8.2980	8.3530	0.663	0.0000	0.0000	27,989
2012/02/23	R186 2012/05/03	9.00	Call	Bond Future	6,936.0000	6,490.0000	(6.430)	0	0	0
2012/02/23	R186 2012/05/03	9.00	Put	Bond Future	547.0000	620.0000	13.346	0	0	0
2012/02/23	R186 2012/05/03	9.05	Call	Bond Future	7,308.0000	6,855.0000	(6.199)	0	0	0
2012/02/23	R186 2012/05/03	9.05	Put	Bond Future	483.0000	549.0000	13.665	0	0	0
2012/02/23	R186 2012/05/03	8.95	Call	Bond Future	6,569.0000	6,131.0000	(6.668)	0	0	0
2012/02/23	R186 2012/05/03	8.95	Put	Bond Future	618.0000	699.0000	13.107	0	0	0

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2012/02/23	R186 2012/05/03	7.90	Put	Bond Future	4,878.0000	5,248.0000	7.585	0	0	0
2012/02/23	R186 2012/05/03	7.90	Call	Bond Future	1,021.0000	871.0000	(14.691)	0	0	2,250
2012/02/23	R186 2012/05/03	8.20	Put	Bond Future	2,993.0000	3,270.0000	9.255	0	0	0
2012/02/23	R186 2012/05/03	8.20	Call	Bond Future	2,060.0000	1,817.0000	(11.796)	0	0	750
2012/02/23	R186 2012/05/03	8.50	Call	Bond Future	3,584.0000	3,248.0000	(9.375)	0	0	0
2012/02/23	R186 2012/05/03	8.50	Put	Bond Future	1,693.0000	1,876.0000	10.809	0	0	750
2012/02/23	R186 2012/05/03	8.85	Call	Bond Future	5,851.0000	5,431.0000	(7.178)	0	0	0
2012/02/23	R186 2012/05/03	8.85	Put	Bond Future	784.0000	884.0000	12.755	0	0	2,250
2012/02/23	R186 2012/08/02			Bond Future	8.3690	8.4270	0.693	0.0000	0.0000	0
2012/02/23	R186 2012/08/02	8.75	Call	Bond Future	6,796.0000	6,446.0000	(5.150)	0	0	0
2012/02/23	R186 2012/08/02	8.75	Put	Bond Future	3,329.0000	3,516.0000	5.617	0	0	0
2012/02/23	R186 2012/08/02	8.80	Call	Bond Future	7,075.0000	6,718.0000	(5.046)	0	0	0
2012/02/23	R186 2012/08/02	8.80	Put	Bond Future	3,163.0000	3,344.0000	5.722	0	0	0
2012/02/23	R186 2012/08/02	8.70	Call	Bond Future	6,522.0000	6,180.0000	(5.244)	0	0	0
2012/02/23	R186 2012/08/02	8.70	Put	Bond Future	3,501.0000	3,697.0000	5.598	0	0	0
2012/02/23	R186 2012/08/02	8.25	Put	Bond Future	5,407.0000	5,674.0000	4.938	0	0	0
2012/02/23	R186 2012/08/02	8.25	Call	Bond Future	4,293.0000	4,023.0000	(6.289)	0	0	8,750
2012/02/23	R186 2012/08/02	8.66	Call	Bond Future	6,306.0000	5,970.0000	(5.328)	0	0	0
2012/02/23	R186 2012/08/02	8.66	Put	Bond Future	3,644.0000	3,846.0000	5.543	0	0	276
2012/02/23	R186 2012/08/02	7.66	Put	Bond Future	9,025.0000	9,392.0000	4.066	0	0	0
2012/02/23	R186 2012/08/02	7.66	Call	Bond Future	2,160.0000	1,989.0000	(7.917)	0	0	276
2012/02/23	R186 2012/08/02	7.76	Put	Bond Future	8,322.0000	8,673.0000	4.218	0	0	0
2012/02/23	R186 2012/08/02	7.76	Call	Bond Future	2,459.0000	2,272.0000	(7.605)	0	0	43
2012/02/23	R186 2012/08/02	8.76	Call	Bond Future	6,851.0000	6,500.0000	(5.123)	0	0	0
2012/02/23	R186 2012/08/02	8.76	Put	Bond Future	3,295.0000	3,481.0000	5.645	0	0	43
2012/02/23	R186 2012/11/01			Bond Future	8.4350	8.4930	0.688	0.0000	0.0000	0
2012/02/23	R186 2012/11/01	8.75	Call	Bond Future	7,437.0000	7,112.0000	(4.370)	0	0	0
2012/02/23	R186 2012/11/01	8.75	Put	Bond Future	4,610.0000	4,813.0000	4.403	0	0	0
2012/02/23	R186 2012/11/01	8.80	Call	Bond Future	7,695.0000	7,365.0000	(4.288)	0	0	0
2012/02/23	R186 2012/11/01	8.80	Put	Bond Future	4,429.0000	4,627.0000	4.471	0	0	0
2012/02/23	R186 2012/11/01	8.70	Call	Bond Future	7,181.0000	6,862.0000	(4.442)	0	0	0
2012/02/23	R186 2012/11/01	8.70	Put	Bond Future	4,796.0000	5,005.0000	4.358	0	0	0
2012/02/23	R186 2013/02/07			Bond Future	8.4990	8.5600	0.718	0.0000	0.0000	0
2012/02/23	R186 2013/02/07	8.50	Call	Bond Future	6,850.0000	6,555.0000	(4.307)	0	0	0
2012/02/23	R186 2013/02/07	8.50	Put	Bond Future	6,841.0000	7,091.0000	3.654	0	0	0

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2012/02/23	R186 2013/02/07	8.55	Call	Bond Future	7,080.0000	6,780.0000	(4.237)	0	0	0
2012/02/23	R186 2013/02/07	8.55	Put	Bond Future	6,624.0000	6,869.0000	3.699	0	0	0
2012/02/23	R186 2013/02/07	8.45	Call	Bond Future	6,629.0000	6,340.0000	(4.360)	0	0	0
2012/02/23	R186 2013/02/07	8.45	Put	Bond Future	7,069.0000	7,325.0000	3.621	0	0	0
2012/02/23	R189 2012/05/03			Bond Future	215.4028	215.4561	0.025	0.0000	0.0000	0
2012/02/23	R189 2012/05/03	215.00	Call	Bond Future	403.0000	456.0000	13.151	0	0	0
2012/02/23	R189 2012/05/03	215.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/23	R189 2012/05/03	215.05	Call	Bond Future	353.0000	406.0000	15.014	0	0	0
2012/02/23	R189 2012/05/03	215.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/23	R189 2012/05/03	214.95	Call	Bond Future	453.0000	506.0000	11.700	0	0	0
2012/02/23	R189 2012/05/03	214.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/23	R197 2012/05/03			Bond Future	253.4394	253.4366	(0.001)	0.0000	0.0000	1,005
2012/02/23	R197 2012/05/03	251.00	Call	Bond Future	2,439.0000	2,437.0000	(0.082)	0	0	0
2012/02/23	R197 2012/05/03	251.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/23	R197 2012/05/03	251.05	Call	Bond Future	2,389.0000	2,387.0000	(0.084)	0	0	0
2012/02/23	R197 2012/05/03	251.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/23	R197 2012/05/03	250.95	Call	Bond Future	2,489.0000	2,487.0000	(0.080)	0	0	0
2012/02/23	R197 2012/05/03	250.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/23	R201 2012/05/03			Bond Future	5.9920	6.0570	1.085	0.0000	0.0000	968
2012/02/23	R201 2012/05/03	7.75	Call	Bond Future	4,270.0000	4,108.0000	(3.794)	0	0	0
2012/02/23	R201 2012/05/03	7.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/23	R201 2012/05/03	7.80	Call	Bond Future	4,388.0000	4,226.0000	(3.692)	0	0	0
2012/02/23	R201 2012/05/03	7.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/23	R201 2012/05/03	7.70	Call	Bond Future	4,151.0000	3,989.0000	(3.903)	0	0	0
2012/02/23	R201 2012/05/03	7.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/23	R201 2012/08/02			Bond Future	5.9880	6.0610	1.219	0.0000	0.0000	0
2012/02/23	R201 2012/08/02	7.50	Call	Bond Future	3,401.0000	3,244.0000	(4.616)	0	0	0
2012/02/23	R201 2012/08/02	7.50	Put	Bond Future	45.0000	54.0000	20.000	0	0	0
2012/02/23	R201 2012/08/02	7.55	Call	Bond Future	3,504.0000	3,346.0000	(4.509)	0	0	0
2012/02/23	R201 2012/08/02	7.55	Put	Bond Future	40.0000	47.0000	17.500	0	0	0
2012/02/23	R201 2012/08/02	7.45	Call	Bond Future	3,298.0000	3,142.0000	(4.730)	0	0	0
2012/02/23	R201 2012/08/02	7.45	Put	Bond Future	51.0000	60.0000	17.647	0	0	0
2012/02/23	R201 2012/11/01			Bond Future	5.9490	6.0270	1.311	0.0000	0.0000	0

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2012/02/23	R201 2012/11/01	6.50	Call	Bond Future	1,593.0000	1,484.0000	(6.842)	0	0	0
2012/02/23	R201 2012/11/01	6.50	Put	Bond Future	478.0000	527.0000	10.251	0	0	0
2012/02/23	R201 2012/11/01	6.55	Call	Bond Future	1,665.0000	1,553.0000	(6.727)	0	0	0
2012/02/23	R201 2012/11/01	6.55	Put	Bond Future	449.0000	496.0000	10.468	0	0	0
2012/02/23	R201 2012/11/01	6.45	Call	Bond Future	1,523.0000	1,416.0000	(7.026)	0	0	0
2012/02/23	R201 2012/11/01	6.45	Put	Bond Future	508.0000	560.0000	10.236	0	0	0
2012/02/23	R201 2013/02/07			Bond Future	5.8520	5.9410	1.521	0.0000	0.0000	0
2012/02/23	R201 2013/02/07	6.25	Call	Bond Future	1,342.0000	1,244.0000	(7.303)	0	0	0
2012/02/23	R201 2013/02/07	6.25	Put	Bond Future	632.0000	693.0000	9.652	0	0	0
2012/02/23	R201 2013/02/07	6.30	Call	Bond Future	1,400.0000	1,299.0000	(7.214)	0	0	0
2012/02/23	R201 2013/02/07	6.30	Put	Bond Future	601.0000	659.0000	9.651	0	0	0
2012/02/23	R201 2013/02/07	6.20	Call	Bond Future	1,285.0000	1,189.0000	(7.471)	0	0	0
2012/02/23	R201 2013/02/07	6.20	Put	Bond Future	664.0000	727.0000	9.488	0	0	0
2012/02/23	R202 2012/05/03			Bond Future	188.9588	188.0647	(0.473)	0.0000	0.0000	36,952
2012/02/23	R202 2012/05/03	190.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/23	R202 2012/05/03	190.00	Put	Bond Future	1,041.0000	1,935.0000	85.879	0	0	0
2012/02/23	R202 2012/05/03	190.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/23	R202 2012/05/03	190.05	Put	Bond Future	1,091.0000	1,985.0000	81.943	0	0	0
2012/02/23	R202 2012/05/03	189.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/23	R202 2012/05/03	189.95	Put	Bond Future	991.0000	1,885.0000	90.212	0	0	0
2012/02/23	R203 2012/05/03			Bond Future	7.2480	7.3040	0.773	0.0000	0.0000	3,536
2012/02/23	R203 2012/05/03	8.75	Call	Bond Future	6,493.0000	6,243.0000	(3.850)	0	0	0
2012/02/23	R203 2012/05/03	8.75	Put	Bond Future	7.0000	8.0000	14.286	0	0	0
2012/02/23	R203 2012/05/03	8.80	Call	Bond Future	6,698.0000	6,449.0000	(3.718)	0	0	0
2012/02/23	R203 2012/05/03	8.80	Put	Bond Future	5.0000	7.0000	40.000	0	0	0
2012/02/23	R203 2012/05/03	8.70	Call	Bond Future	6,287.0000	6,038.0000	(3.961)	0	0	0
2012/02/23	R203 2012/05/03	8.70	Put	Bond Future	9.0000	11.0000	22.222	0	0	0
2012/02/23	R203 2012/05/03	7.00	Put	Bond Future	1,670.0000	1,835.0000	9.880	0	0	0
2012/02/23	R203 2012/05/03	7.00	Call	Bond Future	549.0000	463.0000	(15.665)	0	0	4,200
2012/02/23	R203 2012/05/03	7.15	Put	Bond Future	1,253.0000	1,393.0000	11.173	0	0	0
2012/02/23	R203 2012/05/03	7.15	Call	Bond Future	812.0000	701.0000	(13.670)	0	0	1,400
2012/02/23	R203 2012/05/03	7.45	Call	Bond Future	1,547.0000	1,383.0000	(10.601)	0	0	0
2012/02/23	R203 2012/05/03	7.45	Put	Bond Future	645.0000	732.0000	13.488	0	0	1,400

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2012/02/23	R203 2012/05/03	7.80	Call	Bond Future	2,698.0000	2,489.0000	(7.746)	0	0	0
2012/02/23	R203 2012/05/03	7.80	Put	Bond Future	255.0000	297.0000	16.471	0	0	4,200
2012/02/23	R203 2012/08/02			Bond Future	7.3190	7.3790	0.820	0.0000	0.0000	0
2012/02/23	R203 2012/08/02	8.50	Call	Bond Future	5,356.0000	5,136.0000	(4.108)	0	0	0
2012/02/23	R203 2012/08/02	8.50	Put	Bond Future	428.0000	465.0000	8.645	0	0	0
2012/02/23	R203 2012/08/02	8.55	Call	Bond Future	5,525.0000	5,303.0000	(4.018)	0	0	0
2012/02/23	R203 2012/08/02	8.55	Put	Bond Future	395.0000	430.0000	8.861	0	0	0
2012/02/23	R203 2012/08/02	8.45	Call	Bond Future	5,188.0000	4,971.0000	(4.183)	0	0	0
2012/02/23	R203 2012/08/02	8.45	Put	Bond Future	463.0000	503.0000	8.639	0	0	0
2012/02/23	R203 2012/11/01			Bond Future	7.3850	7.4460	0.826	0.0000	0.0000	0
2012/02/23	R203 2012/11/01	7.75	Call	Bond Future	3,140.0000	2,985.0000	(4.936)	0	0	0
2012/02/23	R203 2012/11/01	7.75	Put	Bond Future	1,654.0000	1,749.0000	5.744	0	0	0
2012/02/23	R203 2012/11/01	7.80	Call	Bond Future	3,266.0000	3,108.0000	(4.838)	0	0	0
2012/02/23	R203 2012/11/01	7.80	Put	Bond Future	1,579.0000	1,671.0000	5.826	0	0	0
2012/02/23	R203 2012/11/01	7.70	Call	Bond Future	3,017.0000	2,864.0000	(5.071)	0	0	0
2012/02/23	R203 2012/11/01	7.70	Put	Bond Future	1,733.0000	1,830.0000	5.597	0	0	0
2012/02/23	R203 2013/02/07			Bond Future	7.4470	7.5130	0.886	0.0000	0.0000	0
2012/02/23	R203 2013/02/07	6.50	Call	Bond Future	1,071.0000	997.0000	(6.909)	0	0	0
2012/02/23	R203 2013/02/07	6.50	Put	Bond Future	4,845.0000	5,028.0000	3.777	0	0	0
2012/02/23	R203 2013/02/07	6.55	Call	Bond Future	1,130.0000	1,053.0000	(6.814)	0	0	0
2012/02/23	R203 2013/02/07	6.55	Put	Bond Future	4,701.0000	4,881.0000	3.829	0	0	0
2012/02/23	R203 2013/02/07	6.45	Call	Bond Future	1,018.0000	947.0000	(6.974)	0	0	0
2012/02/23	R203 2013/02/07	6.45	Put	Bond Future	4,996.0000	5,182.0000	3.723	0	0	0
2012/02/23	R204 2012/05/03			Bond Future	7.5450	7.6060	0.808	0.0000	0.0000	3,150
2012/02/23	R204 2012/05/03	8.75	Call	Bond Future	6,090.0000	5,782.0000	(5.057)	0	0	0
2012/02/23	R204 2012/05/03	8.75	Put	Bond Future	41.0000	51.0000	24.390	0	0	0
2012/02/23	R204 2012/05/03	8.80	Call	Bond Future	6,324.0000	6,015.0000	(4.886)	0	0	0
2012/02/23	R204 2012/05/03	8.80	Put	Bond Future	34.0000	43.0000	26.471	0	0	0
2012/02/23	R204 2012/05/03	8.70	Call	Bond Future	5,857.0000	5,551.0000	(5.225)	0	0	0
2012/02/23	R204 2012/05/03	8.70	Put	Bond Future	50.0000	62.0000	24.000	0	0	0
2012/02/23	R204 2012/05/03	7.00	Put	Bond Future	3,177.0000	3,438.0000	8.215	0	0	0
2012/02/23	R204 2012/05/03	7.00	Call	Bond Future	287.0000	230.0000	(19.861)	0	0	550
2012/02/23	R204 2012/05/03	7.75	Call	Bond Future	1,866.0000	1,662.0000	(10.932)	0	0	0
2012/02/23	R204 2012/05/03	7.75	Put	Bond Future	804.0000	918.0000	14.179	0	0	550

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2012/02/23	R204 2012/08/02			Bond Future	7.6210	7.6850	0.840	0.0000	0.0000	0
2012/02/23	R204 2012/08/02	8.50	Call	Bond Future	5,160.0000	4,909.0000	(4.864)	0	0	0
2012/02/23	R204 2012/08/02	8.50	Put	Bond Future	852.0000	922.0000	8.216	0	0	0
2012/02/23	R204 2012/08/02	8.55	Call	Bond Future	5,345.0000	5,090.0000	(4.771)	0	0	0
2012/02/23	R204 2012/08/02	8.55	Put	Bond Future	799.0000	865.0000	8.260	0	0	0
2012/02/23	R204 2012/08/02	8.45	Call	Bond Future	4,976.0000	4,729.0000	(4.964)	0	0	0
2012/02/23	R204 2012/08/02	8.45	Put	Bond Future	907.0000	981.0000	8.159	0	0	0
2012/02/23	R204 2012/11/01			Bond Future	7.6890	7.7560	0.871	0.0000	0.0000	0
2012/02/23	R204 2012/11/01	8.00	Call	Bond Future	3,694.0000	3,497.0000	(5.333)	0	0	0
2012/02/23	R204 2012/11/01	8.00	Put	Bond Future	2,197.0000	2,325.0000	5.826	0	0	0
2012/02/23	R204 2012/11/01	8.05	Call	Bond Future	3,838.0000	3,638.0000	(5.211)	0	0	0
2012/02/23	R204 2012/11/01	8.05	Put	Bond Future	2,103.0000	2,228.0000	5.944	0	0	0
2012/02/23	R204 2012/11/01	7.95	Call	Bond Future	3,552.0000	3,360.0000	(5.405)	0	0	0
2012/02/23	R204 2012/11/01	7.95	Put	Bond Future	2,294.0000	2,427.0000	5.798	0	0	0
2012/02/23	R204 2013/02/07			Bond Future	7.7540	7.8240	0.903	0.0000	0.0000	0
2012/02/23	R204 2013/02/07	8.00	Call	Bond Future	3,880.0000	3,692.0000	(4.845)	0	0	0
2012/02/23	R204 2013/02/07	8.00	Put	Bond Future	2,739.0000	2,877.0000	5.038	0	0	0
2012/02/23	R204 2013/02/07	8.05	Call	Bond Future	4,014.0000	3,822.0000	(4.783)	0	0	0
2012/02/23	R204 2013/02/07	8.05	Put	Bond Future	2,643.0000	2,778.0000	5.108	0	0	0
2012/02/23	R204 2013/02/07	7.95	Call	Bond Future	3,748.0000	3,563.0000	(4.936)	0	0	0
2012/02/23	R204 2013/02/07	7.95	Put	Bond Future	2,838.0000	2,979.0000	4.968	0	0	0
2012/02/23	R206 2012/05/03			Bond Future	5.9140	5.9700	0.947	0.0000	0.0000	300
2012/02/23	R206 2012/05/03	7.50	Call	Bond Future	2,514.0000	2,424.0000	(3.580)	0	0	0
2012/02/23	R206 2012/05/03	7.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/23	R206 2012/05/03	7.55	Call	Bond Future	2,592.0000	2,502.0000	(3.472)	0	0	0
2012/02/23	R206 2012/05/03	7.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/23	R206 2012/05/03	7.45	Call	Bond Future	2,436.0000	2,346.0000	(3.695)	0	0	0
2012/02/23	R206 2012/05/03	7.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/23	R206 2012/08/02			Bond Future	5.8950	5.9630	1.154	0.0000	0.0000	0
2012/02/23	R206 2012/08/02	7.25	Call	Bond Future	1,879.0000	1,791.0000	(4.683)	0	0	0
2012/02/23	R206 2012/08/02	7.25	Put	Bond Future	32.0000	38.0000	18.750	0	0	0
2012/02/23	R206 2012/08/02	7.30	Call	Bond Future	1,943.0000	1,854.0000	(4.581)	0	0	0
2012/02/23	R206 2012/08/02	7.30	Put	Bond Future	28.0000	33.0000	17.857	0	0	0
2012/02/23	R206 2012/08/02	7.20	Call	Bond Future	1,816.0000	1,729.0000	(4.791)	0	0	0

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2012/02/23	R206 2012/08/02	7.20	Put	Bond Future	36.0000	43.0000	19.444	0	0	0
2012/02/23	R206 2012/11/01			Bond Future	5.8030	5.8760	1.258	0.0000	0.0000	0
2012/02/23	R206 2012/11/01	6.00	Call	Bond Future	602.0000	554.0000	(7.973)	0	0	0
2012/02/23	R206 2012/11/01	6.00	Put	Bond Future	375.0000	411.0000	9.600	0	0	0
2012/02/23	R206 2012/11/01	6.05	Call	Bond Future	637.0000	587.0000	(7.849)	0	0	0
2012/02/23	R206 2012/11/01	6.05	Put	Bond Future	353.0000	387.0000	9.632	0	0	0
2012/02/23	R206 2012/11/01	5.95	Call	Bond Future	569.0000	523.0000	(8.084)	0	0	0
2012/02/23	R206 2012/11/01	5.95	Put	Bond Future	400.0000	438.0000	9.500	0	0	0
2012/02/23	R206 2013/02/07			Bond Future	5.5640	5.6590	1.707	0.0000	0.0000	0
2012/02/23	R206 2013/02/07	6.00	Call	Bond Future	674.0000	620.0000	(8.012)	0	0	0
2012/02/23	R206 2013/02/07	6.00	Put	Bond Future	283.0000	314.0000	10.954	0	0	0
2012/02/23	R206 2013/02/07	6.05	Call	Bond Future	704.0000	649.0000	(7.813)	0	0	0
2012/02/23	R206 2013/02/07	6.05	Put	Bond Future	268.0000	298.0000	11.194	0	0	0
2012/02/23	R206 2013/02/07	5.95	Call	Bond Future	644.0000	592.0000	(8.075)	0	0	0
2012/02/23	R206 2013/02/07	5.95	Put	Bond Future	297.0000	331.0000	11.448	0	0	0
2012/02/23	R207 2012/05/03			Bond Future	7.7860	7.8520	0.848	0.0000	0.0000	24,915
2012/02/23	R207 2012/05/03	8.75	Call	Bond Future	5,341.0000	4,998.0000	(6.422)	0	0	0
2012/02/23	R207 2012/05/03	8.75	Put	Bond Future	129.0000	154.0000	19.380	0	0	0
2012/02/23	R207 2012/05/03	8.80	Call	Bond Future	5,582.0000	5,236.0000	(6.198)	0	0	0
2012/02/23	R207 2012/05/03	8.80	Put	Bond Future	109.0000	132.0000	21.101	0	0	0
2012/02/23	R207 2012/05/03	8.70	Call	Bond Future	5,099.0000	4,760.0000	(6.648)	0	0	0
2012/02/23	R207 2012/05/03	8.70	Put	Bond Future	148.0000	178.0000	20.270	0	0	0
2012/02/23	R207 2012/05/03	7.45	Put	Bond Future	2,535.0000	2,793.0000	10.178	0	0	0
2012/02/23	R207 2012/05/03	7.45	Call	Bond Future	632.0000	521.0000	(17.563)	0	0	2,400
2012/02/23	R207 2012/05/03	7.65	Put	Bond Future	1,803.0000	2,015.0000	11.758	0	0	0
2012/02/23	R207 2012/05/03	7.65	Call	Bond Future	1,038.0000	882.0000	(15.029)	0	0	800
2012/02/23	R207 2012/05/03	8.00	Call	Bond Future	2,082.0000	1,844.0000	(11.431)	0	0	0
2012/02/23	R207 2012/05/03	8.00	Put	Bond Future	894.0000	1,024.0000	14.541	0	0	800
2012/02/23	R207 2012/05/03	8.30	Call	Bond Future	3,264.0000	2,971.0000	(8.977)	0	0	0
2012/02/23	R207 2012/05/03	8.30	Put	Bond Future	440.0000	516.0000	17.273	0	0	2,400
2012/02/23	R207 2012/08/02			Bond Future	7.8640	7.9340	0.890	0.0000	0.0000	0
2012/02/23	R207 2012/08/02	8.75	Call	Bond Future	5,642.0000	5,347.0000	(5.229)	0	0	0
2012/02/23	R207 2012/08/02	8.75	Put	Bond Future	974.0000	1,058.0000	8.624	0	0	0
2012/02/23	R207 2012/08/02	8.80	Call	Bond Future	5,839.0000	5,540.0000	(5.121)	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
2012/02/23	R207 2012/08/02	8.80	Put	Bond Future	916.0000	996.0000	8.734	0	0	0
2012/02/23	R207 2012/08/02	8.70	Call	Bond Future	5,447.0000	5,157.0000	(5.324)	0	0	0
2012/02/23	R207 2012/08/02	8.70	Put	Bond Future	1,035.0000	1,124.0000	8.599	0	0	0
2012/02/23	R207 2012/11/01			Bond Future	7.9330	8.0040	0.895	0.0000	0.0000	0
2012/02/23	R207 2012/11/01	8.25	Call	Bond Future	4,126.0000	3,900.0000	(5.477)	0	0	0
2012/02/23	R207 2012/11/01	8.25	Put	Bond Future	2,471.0000	2,619.0000	5.989	0	0	0
2012/02/23	R207 2012/11/01	8.30	Call	Bond Future	4,281.0000	4,050.0000	(5.396)	0	0	0
2012/02/23	R207 2012/11/01	8.30	Put	Bond Future	2,368.0000	2,511.0000	6.039	0	0	0
2012/02/23	R207 2012/11/01	8.20	Call	Bond Future	3,974.0000	3,752.0000	(5.586)	0	0	0
2012/02/23	R207 2012/11/01	8.20	Put	Bond Future	2,577.0000	2,729.0000	5.898	0	0	0
2012/02/23	R207 2013/02/07			Bond Future	8.0000	8.0740	0.925	0.0000	0.0000	0
2012/02/23	R207 2013/02/07	8.25	Call	Bond Future	4,362.0000	4,143.0000	(5.021)	0	0	0
2012/02/23	R207 2013/02/07	8.25	Put	Bond Future	3,095.0000	3,253.0000	5.105	0	0	0
2012/02/23	R207 2013/02/07	8.30	Call	Bond Future	4,507.0000	4,285.0000	(4.926)	0	0	0
2012/02/23	R207 2013/02/07	8.30	Put	Bond Future	2,989.0000	3,144.0000	5.186	0	0	0
2012/02/23	R207 2013/02/07	8.20	Call	Bond Future	4,219.0000	4,004.0000	(5.096)	0	0	0
2012/02/23	R207 2013/02/07	8.20	Put	Bond Future	3,204.0000	3,366.0000	5.056	0	0	0
2012/02/23	R208 2012/05/03			Bond Future	7.8740	7.9300	0.711	0.0000	0.0000	9,194
2012/02/23	R208 2012/05/03	9.00	Call	Bond Future	6,568.0000	6,246.0000	(4.903)	0	0	0
2012/02/23	R208 2012/05/03	9.00	Put	Bond Future	84.0000	99.0000	17.857	0	0	0
2012/02/23	R208 2012/05/03	9.05	Call	Bond Future	6,829.0000	6,505.0000	(4.744)	0	0	0
2012/02/23	R208 2012/05/03	9.05	Put	Bond Future	71.0000	84.0000	18.310	0	0	0
2012/02/23	R208 2012/05/03	8.95	Call	Bond Future	6,306.0000	5,986.0000	(5.075)	0	0	0
2012/02/23	R208 2012/05/03	8.95	Put	Bond Future	98.0000	114.0000	16.327	0	0	0
2012/02/23	R208 2012/05/03	7.50	Put	Bond Future	2,905.0000	3,145.0000	8.262	0	0	0
2012/02/23	R208 2012/05/03	7.50	Call	Bond Future	616.0000	520.0000	(15.584)	0	0	3,000
2012/02/23	R208 2012/05/03	7.70	Put	Bond Future	2,082.0000	2,281.0000	9.558	0	0	0
2012/02/23	R208 2012/05/03	7.70	Call	Bond Future	1,026.0000	888.0000	(13.450)	0	0	1,000
2012/02/23	R208 2012/05/03	8.05	Call	Bond Future	2,094.0000	1,881.0000	(10.172)	0	0	0
2012/02/23	R208 2012/05/03	8.05	Put	Bond Future	1,041.0000	1,165.0000	11.912	0	0	1,000
2012/02/23	R208 2012/05/03	8.35	Call	Bond Future	3,332.0000	3,067.0000	(7.953)	0	0	0
2012/02/23	R208 2012/05/03	8.35	Put	Bond Future	518.0000	590.0000	13.900	0	0	3,000
2012/02/23	R208 2012/08/02			Bond Future	7.9460	8.0040	0.730	0.0000	0.0000	0
2012/02/23	R208 2012/08/02	8.75	Call	Bond Future	5,779.0000	5,520.0000	(4.482)	0	0	0

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2012/02/23	R208 2012/08/02	8.75	Put	Bond Future	1,199.0000	1,280.0000	6.756	0	0	0
2012/02/23	R208 2012/08/02	8.80	Call	Bond Future	5,985.0000	5,722.0000	(4.394)	0	0	0
2012/02/23	R208 2012/08/02	8.80	Put	Bond Future	1,129.0000	1,207.0000	6.909	0	0	0
2012/02/23	R208 2012/08/02	8.70	Call	Bond Future	5,575.0000	5,320.0000	(4.574)	0	0	0
2012/02/23	R208 2012/08/02	8.70	Put	Bond Future	1,271.0000	1,356.0000	6.688	0	0	0
2012/02/23	R208 2012/11/01			Bond Future	8.0130	8.0720	0.736	0.0000	0.0000	0
2012/02/23	R208 2012/11/01	8.25	Call	Bond Future	4,266.0000	4,066.0000	(4.688)	0	0	0
2012/02/23	R208 2012/11/01	8.25	Put	Bond Future	2,919.0000	3,056.0000	4.693	0	0	0
2012/02/23	R208 2012/11/01	8.30	Call	Bond Future	4,429.0000	4,225.0000	(4.606)	0	0	0
2012/02/23	R208 2012/11/01	8.30	Put	Bond Future	2,801.0000	2,934.0000	4.748	0	0	0
2012/02/23	R208 2012/11/01	8.20	Call	Bond Future	4,106.0000	3,910.0000	(4.774)	0	0	0
2012/02/23	R208 2012/11/01	8.20	Put	Bond Future	3,041.0000	3,183.0000	4.670	0	0	0
2012/02/23	R208 2013/02/07			Bond Future	8.0770	8.1390	0.768	0.0000	0.0000	0
2012/02/23	R208 2013/02/07	8.00	Call	Bond Future	3,852.0000	3,674.0000	(4.621)	0	0	0
2012/02/23	R208 2013/02/07	8.00	Put	Bond Future	4,283.0000	4,451.0000	3.922	0	0	0
2012/02/23	R208 2013/02/07	8.05	Call	Bond Future	3,994.0000	3,812.0000	(4.557)	0	0	0
2012/02/23	R208 2013/02/07	8.05	Put	Bond Future	4,145.0000	4,309.0000	3.957	0	0	0
2012/02/23	R208 2013/02/07	7.95	Call	Bond Future	3,717.0000	3,543.0000	(4.681)	0	0	0
2012/02/23	R208 2013/02/07	7.95	Put	Bond Future	4,430.0000	4,602.0000	3.883	0	0	0
2012/02/23	R209 2012/05/03			Bond Future	8.8070	8.8470	0.454	0.0000	0.0000	2,042
2012/02/23	R209 2012/05/03	9.00	Call	Bond Future	3,051.0000	2,844.0000	(6.785)	0	0	0
2012/02/23	R209 2012/05/03	9.00	Put	Bond Future	1,555.0000	1,662.0000	6.881	0	0	0
2012/02/23	R209 2012/05/03	9.05	Call	Bond Future	3,288.0000	3,074.0000	(6.509)	0	0	0
2012/02/23	R209 2012/05/03	9.05	Put	Bond Future	1,412.0000	1,512.0000	7.082	0	0	0
2012/02/23	R209 2012/05/03	8.95	Call	Bond Future	2,822.0000	2,623.0000	(7.052)	0	0	0
2012/02/23	R209 2012/05/03	8.95	Put	Bond Future	1,709.0000	1,824.0000	6.729	0	0	0
2012/02/23	R209 2012/08/02			Bond Future	8.8720	8.9130	0.462	0.0000	0.0000	0
2012/02/23	R209 2012/08/02	9.25	Call	Bond Future	5,880.0000	5,668.0000	(3.605)	0	0	0
2012/02/23	R209 2012/08/02	9.25	Put	Bond Future	3,029.0000	3,135.0000	3.500	0	0	0
2012/02/23	R209 2012/08/02	9.30	Call	Bond Future	6,103.0000	5,887.0000	(3.539)	0	0	0
2012/02/23	R209 2012/08/02	9.30	Put	Bond Future	2,888.0000	2,990.0000	3.532	0	0	0
2012/02/23	R209 2012/08/02	9.20	Call	Bond Future	5,661.0000	5,453.0000	(3.674)	0	0	0
2012/02/23	R209 2012/08/02	9.20	Put	Bond Future	3,177.0000	3,287.0000	3.462	0	0	0
2012/02/23	R209 2012/11/01			Bond Future	8.9340	8.9750	0.459	0.0000	0.0000	0

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2012/02/23	R209 2012/11/01	9.00	Call	Bond Future	5,534.0000	5,352.0000	(3.289)	0	0	0
2012/02/23	R209 2012/11/01	9.00	Put	Bond Future	5,029.0000	5,161.0000	2.625	0	0	0
2012/02/23	R209 2012/11/01	9.05	Call	Bond Future	5,731.0000	5,545.0000	(3.246)	0	0	0
2012/02/23	R209 2012/11/01	9.05	Put	Bond Future	4,848.0000	4,976.0000	2.640	0	0	0
2012/02/23	R209 2012/11/01	8.95	Call	Bond Future	5,345.0000	5,167.0000	(3.330)	0	0	0
2012/02/23	R209 2012/11/01	8.95	Put	Bond Future	5,222.0000	5,358.0000	2.604	0	0	0
2012/02/23	R209 2013/02/07			Bond Future	8.9950	9.0380	0.478	0.0000	0.0000	0
2012/02/23	R209 2013/02/07	9.00	Call	Bond Future	6,205.0000	6,021.0000	(2.965)	0	0	0
2012/02/23	R209 2013/02/07	9.00	Put	Bond Future	6,167.0000	6,309.0000	2.303	0	0	0
2012/02/23	R209 2013/02/07	9.05	Call	Bond Future	6,396.0000	6,209.0000	(2.924)	0	0	0
2012/02/23	R209 2013/02/07	9.05	Put	Bond Future	5,980.0000	6,119.0000	2.324	0	0	0
2012/02/23	R209 2013/02/07	8.95	Call	Bond Future	6,023.0000	5,842.0000	(3.005)	0	0	0
2012/02/23	R209 2013/02/07	8.95	Put	Bond Future	6,366.0000	6,511.0000	2.278	0	0	0
2012/02/23	R210 2012/05/03			Bond Future	139.7017	139.7009	(0.001)	0.0000	0.0000	840
2012/02/23	R210 2012/05/03	139.00	Call	Bond Future	702.0000	701.0000	(0.142)	0	0	0
2012/02/23	R210 2012/05/03	139.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/23	R210 2012/05/03	139.05	Call	Bond Future	652.0000	651.0000	(0.153)	0	0	0
2012/02/23	R210 2012/05/03	139.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/23	R210 2012/05/03	138.95	Call	Bond Future	752.0000	751.0000	(0.133)	0	0	0
2012/02/23	R210 2012/05/03	138.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/23	R211 2012/05/03			Bond Future	118.3794	118.3741	(0.004)	0.0000	0.0000	480
2012/02/23	R211 2012/05/03	118.20	Call	Bond Future	179.0000	174.0000	(2.793)	0	0	0
2012/02/23	R211 2012/05/03	118.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/23	R211 2012/05/03	118.25	Call	Bond Future	129.0000	124.0000	(3.876)	0	0	0
2012/02/23	R211 2012/05/03	118.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/23	R211 2012/05/03	118.15	Call	Bond Future	229.0000	224.0000	(2.183)	0	0	0
2012/02/23	R211 2012/05/03	118.15	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/23	R212 2012/05/03			Bond Future	115.9516	115.9503	(0.001)	0.0000	0.0000	2,842
2012/02/23	R212 2012/05/03	115.30	Call	Bond Future	652.0000	650.0000	(0.307)	0	0	0
2012/02/23	R212 2012/05/03	115.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/23	R212 2012/05/03	115.35	Call	Bond Future	602.0000	600.0000	(0.332)	0	0	0
2012/02/23	R212 2012/05/03	115.35	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/23	R212 2012/05/03	115.25	Call	Bond Future	702.0000	700.0000	(0.285)	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
2012/02/23	R212 2012/05/03	115.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/23	R213 2012/05/03			Bond Future	8.7230	8.7790	0.642	0.0000	0.0000	974
2012/02/23	R213 2012/05/03	9.25	Call	Bond Future	4,878.0000	4,522.0000	(7.298)	0	0	0
2012/02/23	R213 2012/05/03	9.25	Put	Bond Future	781.0000	875.0000	12.036	0	0	0
2012/02/23	R213 2012/05/03	9.30	Call	Bond Future	5,169.0000	4,805.0000	(7.042)	0	0	0
2012/02/23	R213 2012/05/03	9.30	Put	Bond Future	699.0000	785.0000	12.303	0	0	0
2012/02/23	R213 2012/05/03	9.20	Call	Bond Future	4,592.0000	4,245.0000	(7.557)	0	0	0
2012/02/23	R213 2012/05/03	9.20	Put	Bond Future	870.0000	974.0000	11.954	0	0	0
2012/02/23	R213 2012/08/02			Bond Future	8.7910	8.8480	0.648	0.0000	0.0000	0
2012/02/23	R213 2012/08/02	9.25	Call	Bond Future	6,346.0000	6,043.0000	(4.775)	0	0	0
2012/02/23	R213 2012/08/02	9.25	Put	Bond Future	2,809.0000	2,958.0000	5.304	0	0	0
2012/02/23	R213 2012/08/02	9.30	Call	Bond Future	6,583.0000	6,274.0000	(4.694)	0	0	0
2012/02/23	R213 2012/08/02	9.30	Put	Bond Future	2,674.0000	2,817.0000	5.348	0	0	0
2012/02/23	R213 2012/08/02	9.20	Call	Bond Future	6,113.0000	5,815.0000	(4.875)	0	0	0
2012/02/23	R213 2012/08/02	9.20	Put	Bond Future	2,950.0000	3,104.0000	5.220	0	0	0
2012/02/23	R213 2012/11/01			Bond Future	8.8570	8.9150	0.655	0.0000	0.0000	0
2012/02/23	R213 2012/11/01	9.00	Call	Bond Future	5,953.0000	5,689.0000	(4.435)	0	0	0
2012/02/23	R213 2012/11/01	9.00	Put	Bond Future	4,841.0000	5,031.0000	3.925	0	0	0
2012/02/23	R213 2012/11/01	9.05	Call	Bond Future	6,160.0000	5,891.0000	(4.367)	0	0	0
2012/02/23	R213 2012/11/01	9.05	Put	Bond Future	4,665.0000	4,849.0000	3.944	0	0	0
2012/02/23	R213 2012/11/01	8.95	Call	Bond Future	5,749.0000	5,490.0000	(4.505)	0	0	0
2012/02/23	R213 2012/11/01	8.95	Put	Bond Future	5,023.0000	5,218.0000	3.882	0	0	0
2012/02/23	R213 2013/02/07			Bond Future	8.9250	8.9850	0.672	0.0000	0.0000	0
2012/02/23	R213 2013/02/07	9.00	Call	Bond Future	6,504.0000	6,243.0000	(4.013)	0	0	0
2012/02/23	R213 2013/02/07	9.00	Put	Bond Future	5,926.0000	6,128.0000	3.409	0	0	0
2012/02/23	R213 2013/02/07	9.05	Call	Bond Future	6,703.0000	6,438.0000	(3.953)	0	0	0
2012/02/23	R213 2013/02/07	9.05	Put	Bond Future	5,744.0000	5,941.0000	3.430	0	0	0
2012/02/23	R213 2013/02/07	8.95	Call	Bond Future	6,312.0000	6,056.0000	(4.056)	0	0	0
2012/02/23	R213 2013/02/07	8.95	Put	Bond Future	6,119.0000	6,325.0000	3.367	0	0	0
Total										393509.00