



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 12/04/2012

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/04/12	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/12	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/12	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/12	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/12	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/12	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/12	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/12	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/12	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/12	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/12	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/12	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/12	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/12	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/12	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2012/04/12	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/12	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/12	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/12	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/12	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/12	AL7T 2012/05/03			Index Future	421.8090	422.6710	0.204	0.0000	0.0000	13
2012/04/12	AL7T 2012/08/02			Index Future	427.8190	428.6900	0.204	0.0000	0.0000	0
2012/04/12	ALBI 2012/05/03			Index Future	383.1620	383.8980	0.192	0.0000	0.0000	899
2012/04/12	ALBI 2012/08/02			Index Future	388.6220	389.3650	0.191	0.0000	0.0000	118
2012/04/12	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/12	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/12	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/12	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/12	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/12	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/12	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/12	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/12	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/12	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/12	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/12	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0

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2012/04/12	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/12	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/12	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/12	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/12	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/12	CAAW2012/04/20			Any day expiry	7.9878	7.9065	(1.018)	0.0000	0.0000	0
2012/04/12	CAAW2012/04/20	8.10	Call	Any day expiry	39.0000	21.0000	(46.154)	0	0	0
2012/04/12	CAAW2012/04/20	8.10	Put	Any day expiry	151.0000	215.0000	42.384	0	0	0
2012/04/12	CAAW2012/04/20	8.15	Call	Any day expiry	29.0000	15.0000	(48.276)	0	0	0
2012/04/12	CAAW2012/04/20	8.15	Put	Any day expiry	191.0000	259.0000	35.602	0	0	0
2012/04/12	CAAW2012/04/20	8.05	Call	Any day expiry	53.0000	29.0000	(45.283)	0	0	0
2012/04/12	CAAW2012/04/20	8.05	Put	Any day expiry	115.0000	173.0000	50.435	0	0	0
2012/04/12	CAAY 2012/04/30			Can-Do Future	0.1076	0.0736	(31.599)	0.0000	0.0000	12,500
2012/04/12	CAAZ 2012/06/18			Can-Do Future	0.1713	0.1441	(15.879)	0.0000	0.0000	5,670
2012/04/12	CABA 2012/06/18			Can-Do Future	0.1733	0.2008	15.868	0.0000	0.0000	8,000
2012/04/12	CABB 2012/06/18			Can-Do Future	0.0103	0.0123	19.417	0.0000	0.0000	8,000
2012/04/12	CABC 2012/06/18			Can-Do Future	0.1876	0.2178	16.098	0.0000	0.0000	16,000
2012/04/12	CABD 2012/06/18			Can-Do Future	0.0065	0.0068	4.615	0.0000	0.0000	16,000
2012/04/12	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/12	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/12	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/12	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2012/04/12	DAAE 2012/04/30			Any day expiry	6.5494	6.5428	(0.101)	0.0000	0.0000	1,000
2012/04/12	DAAE 2012/04/30	6.50	Call	Any day expiry	96.0000	90.0000	(6.250)	0	0	0
2012/04/12	DAAE 2012/04/30	6.50	Put	Any day expiry	47.0000	47.0000	0.000	0	0	0
2012/04/12	DAAE 2012/04/30	6.55	Call	Any day expiry	66.0000	61.0000	(7.576)	0	0	0
2012/04/12	DAAE 2012/04/30	6.55	Put	Any day expiry	67.0000	68.0000	1.493	0	0	0
2012/04/12	DAAE 2012/04/30	6.45	Call	Any day expiry	131.0000	125.0000	(4.580)	0	0	0
2012/04/12	DAAE 2012/04/30	6.45	Put	Any day expiry	32.0000	32.0000	0.000	0	0	0
2012/04/12	DAAF 2012/04/30			Any day expiry	8.2395	8.2511	0.141	0.0000	0.0000	1,000
2012/04/12	DAAF 2012/04/30	8.00	Call	Any day expiry	255.0000	266.0000	4.314	0	0	0
2012/04/12	DAAF 2012/04/30	8.00	Put	Any day expiry	16.0000	15.0000	(6.250)	0	0	0
2012/04/12	DAAF 2012/04/30	8.05	Call	Any day expiry	212.0000	222.0000	4.717	0	0	0
2012/04/12	DAAF 2012/04/30	8.05	Put	Any day expiry	23.0000	21.0000	(8.696)	0	0	0
2012/04/12	DAAF 2012/04/30	7.95	Call	Any day expiry	300.0000	311.0000	3.667	0	0	0
2012/04/12	DAAF 2012/04/30	7.95	Put	Any day expiry	11.0000	10.0000	(9.091)	0	0	0
2012/04/12	GOVI 2012/05/03			GOVI	384.2760	384.9850	0.185	0.0000	0.0000	204
2012/04/12	GOVI 2012/05/03	382.00	Call	GOVI	22,760.0000	29,850.0000	31.151	0	0	0
2012/04/12	GOVI 2012/05/03	382.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/04/12	GOVI 2012/05/03	382.01	Call	GOVI	22,660.0000	29,750.0000	31.289	0	0	0
2012/04/12	GOVI 2012/05/03	382.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/04/12	GOVI 2012/05/03	381.99	Call	GOVI	22,860.0000	29,950.0000	31.015	0	0	0
2012/04/12	GOVI 2012/05/03	381.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/04/12	GOVI 2012/08/02			GOVI	389.7510	390.4670	0.184	0.0000	0.0000	26
2012/04/12	GOVI 2012/08/02	390.00	Call	GOVI	0.0000	4,670.0000	100.000	0	0	0
2012/04/12	GOVI 2012/08/02	390.00	Put	GOVI	2,490.0000	0.0000	(100.000)	0	0	0
2012/04/12	GOVI 2012/08/02	390.01	Call	GOVI	0.0000	4,570.0000	100.000	0	0	0
2012/04/12	GOVI 2012/08/02	390.01	Put	GOVI	2,590.0000	0.0000	(100.000)	0	0	0
2012/04/12	GOVI 2012/08/02	389.99	Call	GOVI	0.0000	4,770.0000	100.000	0	0	0
2012/04/12	GOVI 2012/08/02	389.99	Put	GOVI	2,390.0000	0.0000	(100.000)	0	0	0
2012/04/12	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/04/12	IGOV 2012/05/03			Index Future	172.6810	172.7160	0.020	0.0000	0.0000	563
2012/04/12	IGOV 2012/08/02			Index Future	175.1410	175.1750	0.019	0.0000	0.0000	0

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2012/04/12	ILBI	2012/05/03			Index Future	467.0050	467.8600	0.183	0.0000	0.0000	0
2012/04/12	ILBI	2012/08/02			Index Future	473.6390	474.5080	0.183	0.0000	0.0000	169
2012/04/12	J157	2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2012/04/12	J186	2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2012/04/12	J201	2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2012/04/12	J203	2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2012/04/12	J204	2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2012/04/12	J207	2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2012/04/12	JBAF	2012/04/18			Jibar Tradeable Future	5.6000	5.6000	0.000	0.0000	0.0000	0
2012/04/12	JBAF	2012/05/16			Jibar Tradeable Future	5.6100	5.6100	0.000	0.0000	0.0000	0
2012/04/12	JBAF	2012/06/20			Jibar Tradeable Future	5.6400	5.6300	(0.177)	0.0000	0.0000	2,890
2012/04/12	JBAF	2012/07/18			Jibar Tradeable Future	5.6500	5.6500	0.000	0.0000	0.0000	0
2012/04/12	JBAF	2012/08/15			Jibar Tradeable Future	5.6700	5.6700	0.000	0.0000	0.0000	0
2012/04/12	JBAF	2012/09/19			Jibar Tradeable Future	5.7100	5.7000	(0.175)	0.0000	0.0000	44,760
2012/04/12	JBAF	2012/12/19			Jibar Tradeable Future	5.8300	5.8200	(0.172)	0.0000	0.0000	840
2012/04/12	JBAF	2013/03/20			Jibar Tradeable Future	6.0200	5.9900	(0.498)	0.0000	0.0000	790
2012/04/12	JBAF	2013/06/19			Jibar Tradeable Future	6.2200	6.1800	(0.643)	0.0000	0.0000	500
2012/04/12	JBAF	2013/09/18			Jibar Tradeable Future	6.4200	6.3800	(0.623)	0.0000	0.0000	1,700
2012/04/12	JBAF	2013/12/18			Jibar Tradeable Future	6.6300	6.5800	(0.754)	0.0000	0.0000	1,500
2012/04/12	JBAF	2014/03/19			Jibar Tradeable Future	6.8600	6.7900	(1.020)	0.0000	0.0000	0
2012/04/12	R157	2012/05/03			Bond Future	6.7590	6.7120	(0.695)	0.0000	0.0000	12,719
2012/04/12	R157	2012/05/03	8.25	Call	Bond Future	4,822.0000	4,978.0000	3.235	0	0	0
2012/04/12	R157	2012/05/03	8.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/12	R157	2012/05/03	8.30	Call	Bond Future	4,979.0000	5,135.0000	3.133	0	0	0
2012/04/12	R157	2012/05/03	8.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/12	R157	2012/05/03	8.20	Call	Bond Future	4,664.0000	4,820.0000	3.345	0	0	0
2012/04/12	R157	2012/05/03	8.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/12	R157	2012/05/03	6.25	Put	Bond Future	1,715.0000	1,562.0000	(8.921)	0	0	0
2012/04/12	R157	2012/05/03	6.25	Call	Bond Future	10.0000	13.0000	30.000	0	0	1,500

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2012/04/12	R157 2012/05/03	6.50	Call	Bond Future	82.0000	106.0000	29.268	0	0	1,500
2012/04/12	R157 2012/05/03	6.50	Put	Bond Future	946.0000	813.0000	(14.059)	0	0	1,500
2012/04/12	R157 2012/05/03	6.75	Call	Bond Future	351.0000	424.0000	20.798	0	0	1,500
2012/04/12	R157 2012/05/03	6.75	Put	Bond Future	381.0000	298.0000	(21.785)	0	0	1,500
2012/04/12	R157 2012/05/03	7.35	Call	Bond Future	1,949.0000	2,102.0000	7.850	0	0	0
2012/04/12	R157 2012/05/03	7.35	Put	Bond Future	8.0000	4.0000	(50.000)	0	0	1,500
2012/04/12	R157 2012/08/02			Bond Future	6.8510	6.8000	(0.744)	0.0000	0.0000	0
2012/04/12	R157 2012/08/02	8.00	Call	Bond Future	3,514.0000	3,661.0000	4.183	0	0	0
2012/04/12	R157 2012/08/02	8.00	Put	Bond Future	54.0000	45.0000	(16.667)	0	0	0
2012/04/12	R157 2012/08/02	8.05	Call	Bond Future	3,653.0000	3,802.0000	4.079	0	0	0
2012/04/12	R157 2012/08/02	8.05	Put	Bond Future	46.0000	38.0000	(17.391)	0	0	0
2012/04/12	R157 2012/08/02	7.95	Call	Bond Future	3,374.0000	3,520.0000	4.327	0	0	0
2012/04/12	R157 2012/08/02	7.95	Put	Bond Future	62.0000	52.0000	(16.129)	0	0	0
2012/04/12	R157 2012/11/01			Bond Future	6.9160	6.8600	(0.810)	0.0000	0.0000	0
2012/04/12	R157 2012/11/01	7.00	Call	Bond Future	1,314.0000	1,398.0000	6.393	0	0	0
2012/04/12	R157 2012/11/01	7.00	Put	Bond Future	1,077.0000	1,003.0000	(6.871)	0	0	0
2012/04/12	R157 2012/11/01	7.05	Call	Bond Future	1,393.0000	1,479.0000	6.174	0	0	0
2012/04/12	R157 2012/11/01	7.05	Put	Bond Future	1,016.0000	944.0000	(7.087)	0	0	0
2012/04/12	R157 2012/11/01	6.95	Call	Bond Future	1,239.0000	1,320.0000	6.538	0	0	0
2012/04/12	R157 2012/11/01	6.95	Put	Bond Future	1,143.0000	1,066.0000	(6.737)	0	0	0
2012/04/12	R157 2013/02/07			Bond Future	6.9880	6.9270	(0.873)	0.0000	0.0000	0
2012/04/12	R157 2013/02/07	6.75	Call	Bond Future	1,087.0000	1,154.0000	6.164	0	0	0
2012/04/12	R157 2013/02/07	6.75	Put	Bond Future	1,696.0000	1,608.0000	(5.189)	0	0	0
2012/04/12	R157 2013/02/07	6.80	Call	Bond Future	1,144.0000	1,214.0000	6.119	0	0	0
2012/04/12	R157 2013/02/07	6.80	Put	Bond Future	1,625.0000	1,539.0000	(5.292)	0	0	0
2012/04/12	R157 2013/02/07	6.70	Call	Bond Future	1,031.0000	1,096.0000	6.305	0	0	0
2012/04/12	R157 2013/02/07	6.70	Put	Bond Future	1,769.0000	1,678.0000	(5.144)	0	0	0
2012/04/12	R186 2012/05/03			Bond Future	8.4970	8.4610	(0.424)	0.0000	0.0000	30,792
2012/04/12	R186 2012/05/03	9.00	Call	Bond Future	4,769.0000	5,049.0000	5.871	0	0	0
2012/04/12	R186 2012/05/03	9.00	Put	Bond Future	243.0000	189.0000	(22.222)	0	0	0
2012/04/12	R186 2012/05/03	9.05	Call	Bond Future	5,157.0000	5,445.0000	5.585	0	0	0
2012/04/12	R186 2012/05/03	9.05	Put	Bond Future	195.0000	149.0000	(23.590)	0	0	0
2012/04/12	R186 2012/05/03	8.95	Call	Bond Future	4,389.0000	4,659.0000	6.152	0	0	0
2012/04/12	R186 2012/05/03	8.95	Put	Bond Future	302.0000	238.0000	(21.192)	0	0	0

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2012/04/12	R186 2012/05/03	7.90	Put	Bond Future	5,836.0000	5,515.0000	(5.500)	0	0	0
2012/04/12	R186 2012/05/03	7.90	Call	Bond Future	115.0000	128.0000	11.304	0	0	2,250
2012/04/12	R186 2012/05/03	8.20	Put	Bond Future	3,324.0000	3,045.0000	(8.394)	0	0	0
2012/04/12	R186 2012/05/03	8.20	Call	Bond Future	527.0000	582.0000	10.436	0	0	750
2012/04/12	R186 2012/05/03	8.50	Call	Bond Future	1,556.0000	1,696.0000	8.997	0	0	0
2012/04/12	R186 2012/05/03	8.50	Put	Bond Future	1,528.0000	1,334.0000	(12.696)	0	0	750
2012/04/12	R186 2012/05/03	8.85	Call	Bond Future	3,658.0000	3,905.0000	6.752	0	0	0
2012/04/12	R186 2012/05/03	8.85	Put	Bond Future	455.0000	368.0000	(19.121)	0	0	2,250
2012/04/12	R186 2012/08/02			Bond Future	8.5830	8.5460	(0.431)	0.0000	0.0000	630
2012/04/12	R186 2012/08/02	8.75	Call	Bond Future	4,376.0000	4,559.0000	4.182	0	0	0
2012/04/12	R186 2012/08/02	8.75	Put	Bond Future	2,874.0000	2,721.0000	(5.324)	0	0	0
2012/04/12	R186 2012/08/02	8.80	Call	Bond Future	4,637.0000	4,826.0000	4.076	0	0	0
2012/04/12	R186 2012/08/02	8.80	Put	Bond Future	2,691.0000	2,544.0000	(5.463)	0	0	0
2012/04/12	R186 2012/08/02	8.70	Call	Bond Future	4,127.0000	4,302.0000	4.240	0	0	0
2012/04/12	R186 2012/08/02	8.70	Put	Bond Future	3,072.0000	2,911.0000	(5.241)	0	0	0
2012/04/12	R186 2012/08/02	8.25	Put	Bond Future	5,319.0000	5,097.0000	(4.174)	0	0	0
2012/04/12	R186 2012/08/02	8.25	Call	Bond Future	2,239.0000	2,354.0000	5.136	0	0	8,750
2012/04/12	R186 2012/08/02	8.66	Call	Bond Future	3,932.0000	4,103.0000	4.349	0	0	0
2012/04/12	R186 2012/08/02	8.66	Put	Bond Future	3,236.0000	3,071.0000	(5.099)	0	0	276
2012/04/12	R186 2012/08/02	7.66	Put	Bond Future	9,601.0000	9,314.0000	(2.989)	0	0	0
2012/04/12	R186 2012/08/02	7.66	Call	Bond Future	770.0000	819.0000	6.364	0	0	276
2012/04/12	R186 2012/08/02	7.76	Put	Bond Future	8,767.0000	8,489.0000	(3.171)	0	0	0
2012/04/12	R186 2012/08/02	7.76	Call	Bond Future	938.0000	997.0000	6.290	0	0	43
2012/04/12	R186 2012/08/02	8.76	Call	Bond Future	4,428.0000	4,611.0000	4.133	0	0	0
2012/04/12	R186 2012/08/02	8.76	Put	Bond Future	2,837.0000	2,684.0000	(5.393)	0	0	43
2012/04/12	R186 2012/08/02	8.00	Put	Bond Future	0.0000	6,697.0000	100.000	0	0	0
2012/04/12	R186 2012/08/02	8.00	Call	Bond Future	0.0000	1,564.0000	100.000	0	0	199
2012/04/12	R186 2012/08/02	9.00	Call	Bond Future	0.0000	5,961.0000	100.000	0	0	0
2012/04/12	R186 2012/08/02	9.00	Put	Bond Future	0.0000	1,927.0000	100.000	0	0	199
2012/04/12	R186 2012/11/01			Bond Future	8.6570	8.6190	(0.439)	0.0000	0.0000	0
2012/04/12	R186 2012/11/01	8.75	Call	Bond Future	5,652.0000	5,827.0000	3.096	0	0	0
2012/04/12	R186 2012/11/01	8.75	Put	Bond Future	4,828.0000	4,663.0000	(3.418)	0	0	0
2012/04/12	R186 2012/11/01	8.80	Call	Bond Future	5,890.0000	6,070.0000	3.056	0	0	0
2012/04/12	R186 2012/11/01	8.80	Put	Bond Future	4,626.0000	4,467.0000	(3.437)	0	0	0
2012/04/12	R186 2012/11/01	8.70	Call	Bond Future	5,425.0000	5,595.0000	3.134	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/04/12	R186 2012/11/01	8.70	Put	Bond Future	5,043.0000	4,874.0000	(3.351)	0	0	0
2012/04/12	R186 2013/02/07			Bond Future	8.7370	8.6970	(0.458)	0.0000	0.0000	0
2012/04/12	R186 2013/02/07	8.50	Call	Bond Future	5,162.0000	5,319.0000	3.041	0	0	0
2012/04/12	R186 2013/02/07	8.50	Put	Bond Future	7,259.0000	7,066.0000	(2.659)	0	0	0
2012/04/12	R186 2013/02/07	8.55	Call	Bond Future	5,362.0000	5,523.0000	3.003	0	0	0
2012/04/12	R186 2013/02/07	8.55	Put	Bond Future	7,012.0000	6,823.0000	(2.695)	0	0	0
2012/04/12	R186 2013/02/07	8.45	Call	Bond Future	4,966.0000	5,119.0000	3.081	0	0	0
2012/04/12	R186 2013/02/07	8.45	Put	Bond Future	7,512.0000	7,315.0000	(2.622)	0	0	0
2012/04/12	R189 2012/05/03			Bond Future	215.3653	215.3712	0.003	0.0000	0.0000	0
2012/04/12	R189 2012/05/03	215.00	Call	Bond Future	365.0000	371.0000	1.644	0	0	0
2012/04/12	R189 2012/05/03	215.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/12	R189 2012/05/03	215.05	Call	Bond Future	315.0000	321.0000	1.905	0	0	0
2012/04/12	R189 2012/05/03	215.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/12	R189 2012/05/03	214.95	Call	Bond Future	415.0000	421.0000	1.446	0	0	0
2012/04/12	R189 2012/05/03	214.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/12	R197 2012/05/03			Bond Future	258.3221	258.3459	0.009	0.0000	0.0000	1,044
2012/04/12	R197 2012/05/03	251.00	Call	Bond Future	7,322.0000	7,346.0000	0.328	0	0	0
2012/04/12	R197 2012/05/03	251.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/12	R197 2012/05/03	251.05	Call	Bond Future	7,272.0000	7,296.0000	0.330	0	0	0
2012/04/12	R197 2012/05/03	251.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/12	R197 2012/05/03	250.95	Call	Bond Future	7,372.0000	7,396.0000	0.326	0	0	0
2012/04/12	R197 2012/05/03	250.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/12	R201 2012/05/03			Bond Future	6.0680	6.0310	(0.610)	0.0000	0.0000	1,845
2012/04/12	R201 2012/05/03	7.75	Call	Bond Future	4,080.0000	4,172.0000	2.255	0	0	0
2012/04/12	R201 2012/05/03	7.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/12	R201 2012/05/03	7.80	Call	Bond Future	4,199.0000	4,291.0000	2.191	0	0	0
2012/04/12	R201 2012/05/03	7.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/12	R201 2012/05/03	7.70	Call	Bond Future	3,962.0000	4,054.0000	2.322	0	0	0
2012/04/12	R201 2012/05/03	7.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/12	R201 2012/08/02			Bond Future	6.1020	6.0620	(0.656)	0.0000	0.0000	0
2012/04/12	R201 2012/08/02	7.50	Call	Bond Future	3,104.0000	3,193.0000	2.867	0	0	0
2012/04/12	R201 2012/08/02	7.50	Put	Bond Future	6.0000	5.0000	(16.667)	0	0	0
2012/04/12	R201 2012/08/02	7.55	Call	Bond Future	3,212.0000	3,301.0000	2.771	0	0	0

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2012/04/12	R201	2012/08/02	7.55	Put	Bond Future	6.0000	4.0000	(33.333)	0	0	0
2012/04/12	R201	2012/08/02	7.45	Call	Bond Future	2,997.0000	3,086.0000	2.970	0	0	0
2012/04/12	R201	2012/08/02	7.45	Put	Bond Future	8.0000	7.0000	(12.500)	0	0	0
2012/04/12	R201	2012/11/01			Bond Future	6.0820	6.0380	(0.723)	0.0000	0.0000	0
2012/04/12	R201	2012/11/01	6.50	Call	Bond Future	1,263.0000	1,322.0000	4.671	0	0	0
2012/04/12	R201	2012/11/01	6.50	Put	Bond Future	418.0000	388.0000	(7.177)	0	0	0
2012/04/12	R201	2012/11/01	6.55	Call	Bond Future	1,333.0000	1,394.0000	4.576	0	0	0
2012/04/12	R201	2012/11/01	6.55	Put	Bond Future	388.0000	359.0000	(7.474)	0	0	0
2012/04/12	R201	2012/11/01	6.45	Call	Bond Future	1,194.0000	1,252.0000	4.858	0	0	0
2012/04/12	R201	2012/11/01	6.45	Put	Bond Future	450.0000	418.0000	(7.111)	0	0	0
2012/04/12	R201	2013/02/07			Bond Future	6.0350	5.9860	(0.812)	0.0000	0.0000	0
2012/04/12	R201	2013/02/07	6.25	Call	Bond Future	1,072.0000	1,122.0000	4.664	0	0	0
2012/04/12	R201	2013/02/07	6.25	Put	Bond Future	689.0000	652.0000	(5.370)	0	0	0
2012/04/12	R201	2013/02/07	6.30	Call	Bond Future	1,125.0000	1,176.0000	4.533	0	0	0
2012/04/12	R201	2013/02/07	6.30	Put	Bond Future	653.0000	617.0000	(5.513)	0	0	0
2012/04/12	R201	2013/02/07	6.20	Call	Bond Future	1,020.0000	1,068.0000	4.706	0	0	0
2012/04/12	R201	2013/02/07	6.20	Put	Bond Future	726.0000	687.0000	(5.372)	0	0	0
2012/04/12	R202	2012/05/03			Bond Future	189.9351	189.9547	0.010	0.0000	0.0000	37,085
2012/04/12	R202	2012/05/03	190.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/12	R202	2012/05/03	190.00	Put	Bond Future	65.0000	45.0000	(30.769)	0	0	0
2012/04/12	R202	2012/05/03	190.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/12	R202	2012/05/03	190.05	Put	Bond Future	115.0000	95.0000	(17.391)	0	0	0
2012/04/12	R202	2012/05/03	189.95	Call	Bond Future	0.0000	5.0000	100.000	0	0	0
2012/04/12	R202	2012/05/03	189.95	Put	Bond Future	15.0000	0.0000	(100.000)	0	0	0
2012/04/12	R203	2012/05/03			Bond Future	7.3540	7.3270	(0.367)	0.0000	0.0000	3,923
2012/04/12	R203	2012/05/03	8.75	Call	Bond Future	6,011.0000	6,132.0000	2.013	0	0	0
2012/04/12	R203	2012/05/03	8.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/12	R203	2012/05/03	8.80	Call	Bond Future	6,218.0000	6,339.0000	1.946	0	0	0
2012/04/12	R203	2012/05/03	8.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/12	R203	2012/05/03	8.70	Call	Bond Future	5,803.0000	5,924.0000	2.085	0	0	0
2012/04/12	R203	2012/05/03	8.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/12	R203	2012/05/03	7.00	Put	Bond Future	1,717.0000	1,606.0000	(6.465)	0	0	0
2012/04/12	R203	2012/05/03	7.00	Call	Bond Future	121.0000	131.0000	8.264	0	0	4,200

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2012/04/12	R203 2012/05/03	7.15	Put	Bond Future	1,182.0000	1,084.0000	(8.291)	0	0	0
2012/04/12	R203 2012/05/03	7.15	Call	Bond Future	266.0000	289.0000	8.647	0	0	1,400
2012/04/12	R203 2012/05/03	7.45	Call	Bond Future	862.0000	924.0000	7.193	0	0	0
2012/04/12	R203 2012/05/03	7.45	Put	Bond Future	434.0000	376.0000	(13.364)	0	0	1,400
2012/04/12	R203 2012/05/03	7.80	Call	Bond Future	2,052.0000	2,155.0000	5.019	0	0	0
2012/04/12	R203 2012/05/03	7.80	Put	Bond Future	83.0000	66.0000	(20.482)	0	0	4,200
2012/04/12	R203 2012/08/02			Bond Future	7.4460	7.4180	(0.376)	0.0000	0.0000	0
2012/04/12	R203 2012/08/02	8.50	Call	Bond Future	4,618.0000	4,720.0000	2.209	0	0	0
2012/04/12	R203 2012/08/02	8.50	Put	Bond Future	234.0000	216.0000	(7.692)	0	0	0
2012/04/12	R203 2012/08/02	8.55	Call	Bond Future	4,795.0000	4,899.0000	2.169	0	0	0
2012/04/12	R203 2012/08/02	8.55	Put	Bond Future	209.0000	193.0000	(7.656)	0	0	0
2012/04/12	R203 2012/08/02	8.45	Call	Bond Future	4,440.0000	4,540.0000	2.252	0	0	0
2012/04/12	R203 2012/08/02	8.45	Put	Bond Future	259.0000	239.0000	(7.722)	0	0	0
2012/04/12	R203 2012/11/01			Bond Future	7.5220	7.4930	(0.386)	0.0000	0.0000	0
2012/04/12	R203 2012/11/01	7.75	Call	Bond Future	2,563.0000	2,627.0000	2.497	0	0	0
2012/04/12	R203 2012/11/01	7.75	Put	Bond Future	1,638.0000	1,584.0000	(3.297)	0	0	0
2012/04/12	R203 2012/11/01	7.80	Call	Bond Future	2,683.0000	2,749.0000	2.460	0	0	0
2012/04/12	R203 2012/11/01	7.80	Put	Bond Future	1,557.0000	1,504.0000	(3.404)	0	0	0
2012/04/12	R203 2012/11/01	7.70	Call	Bond Future	2,445.0000	2,507.0000	2.536	0	0	0
2012/04/12	R203 2012/11/01	7.70	Put	Bond Future	1,722.0000	1,666.0000	(3.252)	0	0	0
2012/04/12	R203 2013/02/07			Bond Future	7.6070	7.5770	(0.394)	0.0000	0.0000	0
2012/04/12	R203 2013/02/07	6.50	Call	Bond Future	735.0000	759.0000	3.265	0	0	0
2012/04/12	R203 2013/02/07	6.50	Put	Bond Future	5,130.0000	5,038.0000	(1.793)	0	0	0
2012/04/12	R203 2013/02/07	6.55	Call	Bond Future	780.0000	805.0000	3.205	0	0	0
2012/04/12	R203 2013/02/07	6.55	Put	Bond Future	4,972.0000	4,881.0000	(1.830)	0	0	0
2012/04/12	R203 2013/02/07	6.45	Call	Bond Future	692.0000	716.0000	3.468	0	0	0
2012/04/12	R203 2013/02/07	6.45	Put	Bond Future	5,291.0000	5,199.0000	(1.739)	0	0	0
2012/04/12	R204 2012/05/03			Bond Future	7.6590	7.6330	(0.339)	0.0000	0.0000	3,656
2012/04/12	R204 2012/05/03	8.75	Call	Bond Future	5,458.0000	5,592.0000	2.455	0	0	0
2012/04/12	R204 2012/05/03	8.75	Put	Bond Future	2.0000	1.0000	(50.000)	0	0	0
2012/04/12	R204 2012/05/03	8.80	Call	Bond Future	5,699.0000	5,833.0000	2.351	0	0	0
2012/04/12	R204 2012/05/03	8.80	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2012/04/12	R204 2012/05/03	8.70	Call	Bond Future	5,217.0000	5,351.0000	2.569	0	0	0
2012/04/12	R204 2012/05/03	8.70	Put	Bond Future	2.0000	2.0000	0.000	0	0	0

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2012/04/12	R204 2012/05/03	7.00	Put	Bond Future	3,504.0000	3,371.0000	(3.796)	0	0	0
2012/04/12	R204 2012/05/03	7.00	Call	Bond Future	21.0000	23.0000	9.524	0	0	550
2012/04/12	R204 2012/05/03	7.75	Call	Bond Future	1,013.0000	1,080.0000	6.614	0	0	0
2012/04/12	R204 2012/05/03	7.75	Put	Bond Future	543.0000	476.0000	(12.339)	0	0	550
2012/04/12	R204 2012/08/02			Bond Future	7.7540	7.7270	(0.348)	0.0000	0.0000	0
2012/04/12	R204 2012/08/02	8.50	Call	Bond Future	4,200.0000	4,302.0000	2.429	0	0	0
2012/04/12	R204 2012/08/02	8.50	Put	Bond Future	559.0000	526.0000	(5.903)	0	0	0
2012/04/12	R204 2012/08/02	8.55	Call	Bond Future	4,392.0000	4,496.0000	2.368	0	0	0
2012/04/12	R204 2012/08/02	8.55	Put	Bond Future	512.0000	482.0000	(5.859)	0	0	0
2012/04/12	R204 2012/08/02	8.45	Call	Bond Future	4,011.0000	4,110.0000	2.468	0	0	0
2012/04/12	R204 2012/08/02	8.45	Put	Bond Future	609.0000	573.0000	(5.911)	0	0	0
2012/04/12	R204 2012/11/01			Bond Future	7.8320	7.8030	(0.370)	0.0000	0.0000	0
2012/04/12	R204 2012/11/01	8.00	Call	Bond Future	3,000.0000	3,073.0000	2.433	0	0	0
2012/04/12	R204 2012/11/01	8.00	Put	Bond Future	2,195.0000	2,128.0000	(3.052)	0	0	0
2012/04/12	R204 2012/11/01	8.05	Call	Bond Future	3,137.0000	3,212.0000	2.391	0	0	0
2012/04/12	R204 2012/11/01	8.05	Put	Bond Future	2,094.0000	2,029.0000	(3.104)	0	0	0
2012/04/12	R204 2012/11/01	7.95	Call	Bond Future	2,866.0000	2,937.0000	2.477	0	0	0
2012/04/12	R204 2012/11/01	7.95	Put	Bond Future	2,300.0000	2,231.0000	(3.000)	0	0	0
2012/04/12	R204 2013/02/07			Bond Future	7.9150	7.8860	(0.366)	0.0000	0.0000	0
2012/04/12	R204 2013/02/07	8.00	Call	Bond Future	3,171.0000	3,239.0000	2.144	0	0	0
2012/04/12	R204 2013/02/07	8.00	Put	Bond Future	2,779.0000	2,712.0000	(2.411)	0	0	0
2012/04/12	R204 2013/02/07	8.05	Call	Bond Future	3,298.0000	3,367.0000	2.092	0	0	0
2012/04/12	R204 2013/02/07	8.05	Put	Bond Future	2,676.0000	2,610.0000	(2.466)	0	0	0
2012/04/12	R204 2013/02/07	7.95	Call	Bond Future	3,051.0000	3,117.0000	2.163	0	0	0
2012/04/12	R204 2013/02/07	7.95	Put	Bond Future	2,889.0000	2,821.0000	(2.354)	0	0	0
2012/04/12	R206 2012/05/03			Bond Future	5.8200	5.7580	(1.065)	0.0000	0.0000	1,000
2012/04/12	R206 2012/05/03	7.50	Call	Bond Future	2,666.0000	2,766.0000	3.751	0	0	0
2012/04/12	R206 2012/05/03	7.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/12	R206 2012/05/03	7.55	Call	Bond Future	2,744.0000	2,844.0000	3.644	0	0	0
2012/04/12	R206 2012/05/03	7.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/12	R206 2012/05/03	7.45	Call	Bond Future	2,588.0000	2,688.0000	3.864	0	0	0
2012/04/12	R206 2012/05/03	7.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/12	R206 2012/08/02			Bond Future	5.8330	5.7590	(1.269)	0.0000	0.0000	0
2012/04/12	R206 2012/08/02	7.25	Call	Bond Future	1,934.0000	2,036.0000	5.274	0	0	0

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2012/04/12	R206 2012/08/02	7.25	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2012/04/12	R206 2012/08/02	7.30	Call	Bond Future	2,001.0000	2,103.0000	5.097	0	0	0
2012/04/12	R206 2012/08/02	7.30	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2012/04/12	R206 2012/08/02	7.20	Call	Bond Future	1,867.0000	1,969.0000	5.463	0	0	0
2012/04/12	R206 2012/08/02	7.20	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2012/04/12	R206 2012/11/01			Bond Future	5.7330	5.6450	(1.535)	0.0000	0.0000	0
2012/04/12	R206 2012/11/01	6.00	Call	Bond Future	555.0000	620.0000	11.712	0	0	0
2012/04/12	R206 2012/11/01	6.00	Put	Bond Future	248.0000	211.0000	(14.919)	0	0	0
2012/04/12	R206 2012/11/01	6.05	Call	Bond Future	593.0000	661.0000	11.467	0	0	0
2012/04/12	R206 2012/11/01	6.05	Put	Bond Future	228.0000	195.0000	(14.474)	0	0	0
2012/04/12	R206 2012/11/01	5.95	Call	Bond Future	519.0000	581.0000	11.946	0	0	0
2012/04/12	R206 2012/11/01	5.95	Put	Bond Future	269.0000	230.0000	(14.498)	0	0	0
2012/04/12	R206 2013/02/07			Bond Future	5.5290	5.4190	(1.990)	0.0000	0.0000	0
2012/04/12	R206 2013/02/07	6.00	Call	Bond Future	657.0000	724.0000	10.198	0	0	0
2012/04/12	R206 2013/02/07	6.00	Put	Bond Future	234.0000	202.0000	(13.675)	0	0	0
2012/04/12	R206 2013/02/07	6.05	Call	Bond Future	688.0000	756.0000	9.884	0	0	0
2012/04/12	R206 2013/02/07	6.05	Put	Bond Future	220.0000	189.0000	(14.091)	0	0	0
2012/04/12	R206 2013/02/07	5.95	Call	Bond Future	626.0000	692.0000	10.543	0	0	0
2012/04/12	R206 2013/02/07	5.95	Put	Bond Future	248.0000	215.0000	(13.306)	0	0	0
2012/04/12	R207 2012/05/03			Bond Future	7.8790	7.8430	(0.457)	0.0000	0.0000	21,736
2012/04/12	R207 2012/05/03	8.75	Call	Bond Future	4,706.0000	4,902.0000	4.165	0	0	0
2012/04/12	R207 2012/05/03	8.75	Put	Bond Future	12.0000	8.0000	(33.333)	0	0	0
2012/04/12	R207 2012/05/03	8.80	Call	Bond Future	4,963.0000	5,160.0000	3.969	0	0	0
2012/04/12	R207 2012/05/03	8.80	Put	Bond Future	9.0000	5.0000	(44.444)	0	0	0
2012/04/12	R207 2012/05/03	8.70	Call	Bond Future	4,449.0000	4,643.0000	4.361	0	0	0
2012/04/12	R207 2012/05/03	8.70	Put	Bond Future	17.0000	11.0000	(35.294)	0	0	0
2012/04/12	R207 2012/05/03	7.45	Put	Bond Future	2,546.0000	2,362.0000	(7.227)	0	0	0
2012/04/12	R207 2012/05/03	7.45	Call	Bond Future	124.0000	140.0000	12.903	0	0	2,400
2012/04/12	R207 2012/05/03	7.65	Put	Bond Future	1,626.0000	1,466.0000	(9.840)	0	0	0
2012/04/12	R207 2012/05/03	7.65	Call	Bond Future	342.0000	383.0000	11.988	0	0	800
2012/04/12	R207 2012/05/03	8.00	Call	Bond Future	1,215.0000	1,327.0000	9.218	0	0	0
2012/04/12	R207 2012/05/03	8.00	Put	Bond Future	545.0000	457.0000	(16.147)	0	0	800
2012/04/12	R207 2012/05/03	8.30	Call	Bond Future	2,457.0000	2,622.0000	6.716	0	0	0
2012/04/12	R207 2012/05/03	8.30	Put	Bond Future	152.0000	116.0000	(23.684)	0	0	2,400

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/04/12	R207 2012/08/02			Bond Future	7.9730	7.9350	(0.477)	0.0000	0.0000	0
2012/04/12	R207 2012/08/02	8.75	Call	Bond Future	4,684.0000	4,842.0000	3.373	0	0	0
2012/04/12	R207 2012/08/02	8.75	Put	Bond Future	606.0000	559.0000	(7.756)	0	0	0
2012/04/12	R207 2012/08/02	8.80	Call	Bond Future	4,890.0000	5,051.0000	3.292	0	0	0
2012/04/12	R207 2012/08/02	8.80	Put	Bond Future	557.0000	513.0000	(7.899)	0	0	0
2012/04/12	R207 2012/08/02	8.70	Call	Bond Future	4,481.0000	4,636.0000	3.459	0	0	0
2012/04/12	R207 2012/08/02	8.70	Put	Bond Future	659.0000	608.0000	(7.739)	0	0	0
2012/04/12	R207 2012/11/01			Bond Future	8.0480	8.0090	(0.485)	0.0000	0.0000	0
2012/04/12	R207 2012/11/01	8.25	Call	Bond Future	3,423.0000	3,534.0000	3.243	0	0	0
2012/04/12	R207 2012/11/01	8.25	Put	Bond Future	2,372.0000	2,279.0000	(3.921)	0	0	0
2012/04/12	R207 2012/11/01	8.30	Call	Bond Future	3,573.0000	3,687.0000	3.191	0	0	0
2012/04/12	R207 2012/11/01	8.30	Put	Bond Future	2,265.0000	2,174.0000	(4.018)	0	0	0
2012/04/12	R207 2012/11/01	8.20	Call	Bond Future	3,275.0000	3,384.0000	3.328	0	0	0
2012/04/12	R207 2012/11/01	8.20	Put	Bond Future	2,483.0000	2,388.0000	(3.826)	0	0	0
2012/04/12	R207 2013/02/07			Bond Future	8.1310	8.0900	(0.504)	0.0000	0.0000	0
2012/04/12	R207 2013/02/07	8.25	Call	Bond Future	3,626.0000	3,735.0000	3.006	0	0	0
2012/04/12	R207 2013/02/07	8.25	Put	Bond Future	3,025.0000	2,926.0000	(3.273)	0	0	0
2012/04/12	R207 2013/02/07	8.30	Call	Bond Future	3,766.0000	3,877.0000	2.947	0	0	0
2012/04/12	R207 2013/02/07	8.30	Put	Bond Future	2,915.0000	2,818.0000	(3.328)	0	0	0
2012/04/12	R207 2013/02/07	8.20	Call	Bond Future	3,494.0000	3,600.0000	3.034	0	0	0
2012/04/12	R207 2013/02/07	8.20	Put	Bond Future	3,145.0000	3,043.0000	(3.243)	0	0	0
2012/04/12	R208 2012/05/03			Bond Future	7.9670	7.9350	(0.402)	0.0000	0.0000	10,000
2012/04/12	R208 2012/05/03	9.00	Call	Bond Future	5,931.0000	6,121.0000	3.204	0	0	0
2012/04/12	R208 2012/05/03	9.00	Put	Bond Future	6.0000	4.0000	(33.333)	0	0	0
2012/04/12	R208 2012/05/03	9.05	Call	Bond Future	6,204.0000	6,394.0000	3.063	0	0	0
2012/04/12	R208 2012/05/03	9.05	Put	Bond Future	4.0000	2.0000	(50.000)	0	0	0
2012/04/12	R208 2012/05/03	8.95	Call	Bond Future	5,658.0000	5,847.0000	3.340	0	0	0
2012/04/12	R208 2012/05/03	8.95	Put	Bond Future	8.0000	5.0000	(37.500)	0	0	0
2012/04/12	R208 2012/05/03	7.50	Put	Bond Future	2,966.0000	2,786.0000	(6.069)	0	0	0
2012/04/12	R208 2012/05/03	7.50	Call	Bond Future	119.0000	131.0000	10.084	0	0	3,000
2012/04/12	R208 2012/05/03	7.70	Put	Bond Future	1,943.0000	1,784.0000	(8.183)	0	0	0
2012/04/12	R208 2012/05/03	7.70	Call	Bond Future	329.0000	361.0000	9.726	0	0	1,000
2012/04/12	R208 2012/05/03	8.05	Call	Bond Future	1,195.0000	1,291.0000	8.033	0	0	0
2012/04/12	R208 2012/05/03	8.05	Put	Bond Future	700.0000	605.0000	(13.571)	0	0	1,000

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/04/12	R208 2012/05/03	8.35	Call	Bond Future	2,468.0000	2,618.0000	6.078	0	0	0
2012/04/12	R208 2012/05/03	8.35	Put	Bond Future	213.0000	171.0000	(19.718)	0	0	3,000
2012/04/12	R208 2012/08/02			Bond Future	8.0520	8.0190	(0.410)	0.0000	0.0000	0
2012/04/12	R208 2012/08/02	8.75	Call	Bond Future	4,741.0000	4,883.0000	2.995	0	0	0
2012/04/12	R208 2012/08/02	8.75	Put	Bond Future	781.0000	731.0000	(6.402)	0	0	0
2012/04/12	R208 2012/08/02	8.80	Call	Bond Future	4,956.0000	5,101.0000	2.926	0	0	0
2012/04/12	R208 2012/08/02	8.80	Put	Bond Future	721.0000	673.0000	(6.657)	0	0	0
2012/04/12	R208 2012/08/02	8.70	Call	Bond Future	4,529.0000	4,668.0000	3.069	0	0	0
2012/04/12	R208 2012/08/02	8.70	Put	Bond Future	846.0000	792.0000	(6.383)	0	0	0
2012/04/12	R208 2012/11/01			Bond Future	8.1240	8.0910	(0.406)	0.0000	0.0000	0
2012/04/12	R208 2012/11/01	8.25	Call	Bond Future	3,483.0000	3,580.0000	2.785	0	0	0
2012/04/12	R208 2012/11/01	8.25	Put	Bond Future	2,770.0000	2,679.0000	(3.285)	0	0	0
2012/04/12	R208 2012/11/01	8.30	Call	Bond Future	3,639.0000	3,739.0000	2.748	0	0	0
2012/04/12	R208 2012/11/01	8.30	Put	Bond Future	2,645.0000	2,557.0000	(3.327)	0	0	0
2012/04/12	R208 2012/11/01	8.20	Call	Bond Future	3,333.0000	3,427.0000	2.820	0	0	0
2012/04/12	R208 2012/11/01	8.20	Put	Bond Future	2,902.0000	2,808.0000	(3.239)	0	0	0
2012/04/12	R208 2013/02/07			Bond Future	8.2020	8.1670	(0.427)	0.0000	0.0000	0
2012/04/12	R208 2013/02/07	8.00	Call	Bond Future	3,114.0000	3,200.0000	2.762	0	0	0
2012/04/12	R208 2013/02/07	8.00	Put	Bond Future	4,241.0000	4,133.0000	(2.547)	0	0	0
2012/04/12	R208 2013/02/07	8.05	Call	Bond Future	3,243.0000	3,331.0000	2.714	0	0	0
2012/04/12	R208 2013/02/07	8.05	Put	Bond Future	4,089.0000	3,983.0000	(2.592)	0	0	0
2012/04/12	R208 2013/02/07	7.95	Call	Bond Future	2,988.0000	3,072.0000	2.811	0	0	0
2012/04/12	R208 2013/02/07	7.95	Put	Bond Future	4,396.0000	4,286.0000	(2.502)	0	0	0
2012/04/12	R209 2012/05/03			Bond Future	8.9590	8.9230	(0.402)	0.0000	0.0000	3,048
2012/04/12	R209 2012/05/03	9.00	Call	Bond Future	1,506.0000	1,632.0000	8.367	0	0	0
2012/04/12	R209 2012/05/03	9.00	Put	Bond Future	1,192.0000	1,041.0000	(12.668)	0	0	0
2012/04/12	R209 2012/05/03	9.05	Call	Bond Future	1,720.0000	1,859.0000	8.081	0	0	0
2012/04/12	R209 2012/05/03	9.05	Put	Bond Future	1,026.0000	888.0000	(13.450)	0	0	0
2012/04/12	R209 2012/05/03	8.95	Call	Bond Future	1,310.0000	1,422.0000	8.550	0	0	0
2012/04/12	R209 2012/05/03	8.95	Put	Bond Future	1,379.0000	1,214.0000	(11.965)	0	0	0
2012/04/12	R209 2012/08/02			Bond Future	9.0350	8.9980	(0.410)	0.0000	0.0000	0
2012/04/12	R209 2012/08/02	9.25	Call	Bond Future	4,045.0000	4,202.0000	3.881	0	0	0
2012/04/12	R209 2012/08/02	9.25	Put	Bond Future	2,445.0000	2,321.0000	(5.072)	0	0	0
2012/04/12	R209 2012/08/02	9.30	Call	Bond Future	4,262.0000	4,423.0000	3.778	0	0	0

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2012/04/12	R209 2012/08/02	9.30	Put	Bond Future	2,298.0000	2,178.0000	(5.222)	0	0	0
2012/04/12	R209 2012/08/02	9.20	Call	Bond Future	3,834.0000	3,986.0000	3.965	0	0	0
2012/04/12	R209 2012/08/02	9.20	Put	Bond Future	2,601.0000	2,472.0000	(4.960)	0	0	0
2012/04/12	R209 2012/11/01			Bond Future	9.1020	9.0640	(0.417)	0.0000	0.0000	0
2012/04/12	R209 2012/11/01	9.00	Call	Bond Future	4,266.0000	4,400.0000	3.141	0	0	0
2012/04/12	R209 2012/11/01	9.00	Put	Bond Future	5,035.0000	4,884.0000	(2.999)	0	0	0
2012/04/12	R209 2012/11/01	9.05	Call	Bond Future	4,443.0000	4,581.0000	3.106	0	0	0
2012/04/12	R209 2012/11/01	9.05	Put	Bond Future	4,834.0000	4,686.0000	(3.062)	0	0	0
2012/04/12	R209 2012/11/01	8.95	Call	Bond Future	4,093.0000	4,223.0000	3.176	0	0	0
2012/04/12	R209 2012/11/01	8.95	Put	Bond Future	5,244.0000	5,089.0000	(2.956)	0	0	0
2012/04/12	R209 2013/02/07			Bond Future	9.1730	9.1340	(0.425)	0.0000	0.0000	0
2012/04/12	R209 2013/02/07	9.00	Call	Bond Future	4,881.0000	5,018.0000	2.807	0	0	0
2012/04/12	R209 2013/02/07	9.00	Put	Bond Future	6,176.0000	6,024.0000	(2.461)	0	0	0
2012/04/12	R209 2013/02/07	9.05	Call	Bond Future	5,053.0000	5,192.0000	2.751	0	0	0
2012/04/12	R209 2013/02/07	9.05	Put	Bond Future	5,970.0000	5,820.0000	(2.513)	0	0	0
2012/04/12	R209 2013/02/07	8.95	Call	Bond Future	4,713.0000	4,846.0000	2.822	0	0	0
2012/04/12	R209 2013/02/07	8.95	Put	Bond Future	6,389.0000	6,234.0000	(2.426)	0	0	0
2012/04/12	R210 2012/05/03			Bond Future	140.4998	140.5144	0.010	0.0000	0.0000	925
2012/04/12	R210 2012/05/03	139.00	Call	Bond Future	1,500.0000	1,514.0000	0.933	0	0	0
2012/04/12	R210 2012/05/03	139.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/12	R210 2012/05/03	139.05	Call	Bond Future	1,450.0000	1,464.0000	0.966	0	0	0
2012/04/12	R210 2012/05/03	139.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/12	R210 2012/05/03	138.95	Call	Bond Future	1,550.0000	1,564.0000	0.903	0	0	0
2012/04/12	R210 2012/05/03	138.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/12	R211 2012/05/03			Bond Future	119.2230	119.3648	0.119	0.0000	0.0000	480
2012/04/12	R211 2012/05/03	118.20	Call	Bond Future	1,023.0000	1,165.0000	13.881	0	0	0
2012/04/12	R211 2012/05/03	118.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/12	R211 2012/05/03	118.25	Call	Bond Future	973.0000	1,115.0000	14.594	0	0	0
2012/04/12	R211 2012/05/03	118.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/12	R211 2012/05/03	118.15	Call	Bond Future	1,073.0000	1,215.0000	13.234	0	0	0
2012/04/12	R211 2012/05/03	118.15	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/12	R212 2012/05/03			Bond Future	117.8725	117.8835	0.009	0.0000	0.0000	3,252
2012/04/12	R212 2012/05/03	115.30	Call	Bond Future	2,573.0000	2,583.0000	0.389	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/04/12	R212 2012/05/03	115.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/12	R212 2012/05/03	115.35	Call	Bond Future	2,523.0000	2,533.0000	0.396	0	0	0
2012/04/12	R212 2012/05/03	115.35	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/12	R212 2012/05/03	115.25	Call	Bond Future	2,623.0000	2,633.0000	0.381	0	0	0
2012/04/12	R212 2012/05/03	115.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/12	R213 2012/05/03			Bond Future	8.8450	8.8240	(0.237)	0.0000	0.0000	4,435
2012/04/12	R213 2012/05/03	9.25	Call	Bond Future	3,462.0000	3,581.0000	3.437	0	0	0
2012/04/12	R213 2012/05/03	9.25	Put	Bond Future	341.0000	293.0000	(14.076)	0	0	0
2012/04/12	R213 2012/05/03	9.30	Call	Bond Future	3,774.0000	3,898.0000	3.286	0	0	0
2012/04/12	R213 2012/05/03	9.30	Put	Bond Future	280.0000	237.0000	(15.357)	0	0	0
2012/04/12	R213 2012/05/03	9.20	Call	Bond Future	3,159.0000	3,271.0000	3.545	0	0	0
2012/04/12	R213 2012/05/03	9.20	Put	Bond Future	413.0000	359.0000	(13.075)	0	0	0
2012/04/12	R213 2012/08/02			Bond Future	8.9230	8.9010	(0.247)	0.0000	0.0000	0
2012/04/12	R213 2012/08/02	9.25	Call	Bond Future	4,627.0000	4,724.0000	2.096	0	0	0
2012/04/12	R213 2012/08/02	9.25	Put	Bond Future	2,130.0000	2,055.0000	(3.521)	0	0	0
2012/04/12	R213 2012/08/02	9.30	Call	Bond Future	4,864.0000	4,965.0000	2.076	0	0	0
2012/04/12	R213 2012/08/02	9.30	Put	Bond Future	1,996.0000	1,925.0000	(3.557)	0	0	0
2012/04/12	R213 2012/08/02	9.20	Call	Bond Future	4,395.0000	4,489.0000	2.139	0	0	0
2012/04/12	R213 2012/08/02	9.20	Put	Bond Future	2,273.0000	2,195.0000	(3.432)	0	0	0
2012/04/12	R213 2012/11/01			Bond Future	8.9940	8.9720	(0.245)	0.0000	0.0000	0
2012/04/12	R213 2012/11/01	9.00	Call	Bond Future	4,746.0000	4,825.0000	1.665	0	0	0
2012/04/12	R213 2012/11/01	9.00	Put	Bond Future	4,700.0000	4,609.0000	(1.936)	0	0	0
2012/04/12	R213 2012/11/01	9.05	Call	Bond Future	4,943.0000	5,024.0000	1.639	0	0	0
2012/04/12	R213 2012/11/01	9.05	Put	Bond Future	4,513.0000	4,425.0000	(1.950)	0	0	0
2012/04/12	R213 2012/11/01	8.95	Call	Bond Future	4,559.0000	4,636.0000	1.689	0	0	0
2012/04/12	R213 2012/11/01	8.95	Put	Bond Future	4,899.0000	4,806.0000	(1.898)	0	0	0
2012/04/12	R213 2013/02/07			Bond Future	9.0710	9.0490	(0.243)	0.0000	0.0000	0
2012/04/12	R213 2013/02/07	9.00	Call	Bond Future	5,276.0000	5,354.0000	1.478	0	0	0
2012/04/12	R213 2013/02/07	9.00	Put	Bond Future	5,817.0000	5,728.0000	(1.530)	0	0	0
2012/04/12	R213 2013/02/07	9.05	Call	Bond Future	5,459.0000	5,539.0000	1.465	0	0	0
2012/04/12	R213 2013/02/07	9.05	Put	Bond Future	5,619.0000	5,531.0000	(1.566)	0	0	0
2012/04/12	R213 2013/02/07	8.95	Call	Bond Future	5,096.0000	5,172.0000	1.491	0	0	0
2012/04/12	R213 2013/02/07	8.95	Put	Bond Future	6,022.0000	5,931.0000	(1.511)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/04/12	R214 2012/05/03			Bond Future	9.0130	8.9820	(0.344)	0.0000	0.0000	1,530
2012/04/12	R214 2012/05/03	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/12	R214 2012/05/03	8.80	Put	Bond Future	1,733.0000	1,485.0000	(14.310)	0	0	0
2012/04/12	R214 2012/05/03	8.81	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/12	R214 2012/05/03	8.81	Put	Bond Future	1,650.0000	1,402.0000	(15.030)	0	0	0
2012/04/12	R214 2012/05/03	8.79	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/12	R214 2012/05/03	8.79	Put	Bond Future	1,816.0000	1,568.0000	(13.656)	0	0	0
2012/04/12	R214 2012/08/02			Bond Future	9.0860	9.0550	(0.341)	0.0000	0.0000	0
2012/04/12	R214 2012/08/02	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/12	R214 2012/08/02	8.80	Put	Bond Future	2,310.0000	2,065.0000	(10.606)	0	0	0
2012/04/12	R214 2012/08/02	8.81	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/12	R214 2012/08/02	8.81	Put	Bond Future	2,227.0000	1,982.0000	(11.001)	0	0	0
2012/04/12	R214 2012/08/02	8.79	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/12	R214 2012/08/02	8.79	Put	Bond Future	2,392.0000	2,148.0000	(10.201)	0	0	0
Total										312728.00