



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 10/05/2012

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/05/10	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/10	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/10	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/10	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/10	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/10	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/10	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/10	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/10	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/10	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/10	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/10	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/10	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/10	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/10	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2012/05/10	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/10	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/10	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/10	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/10	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/10	AL7T 2012/08/02			Index Future	433.3290	435.5440	0.511	0.0000	0.0000	13
2012/05/10	AL7T 2012/11/01			Index Future	439.8710	442.1120	0.509	0.0000	0.0000	0
2012/05/10	ALBI 2012/08/02			Index Future	392.4850	394.4570	0.502	0.0000	0.0000	1,008
2012/05/10	ALBI 2012/11/01			Index Future	398.4110	400.4050	0.500	0.0000	0.0000	0
2012/05/10	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/10	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/10	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/10	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/10	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/10	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/10	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/10	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/10	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/10	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/10	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/10	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0

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2012/05/10	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/10	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/10	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/10	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/10	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/10	CAAZ 2012/06/18			Can-Do Future	0.1475	0.1390	(5.763)	0.0000	0.0000	5,670
2012/05/10	CABA 2012/06/18			Can-Do Future	0.0989	0.1097	10.920	0.0000	0.0000	8,000
2012/05/10	CABB 2012/06/18			Can-Do Future	0.0056	0.0045	(19.643)	0.0000	0.0000	8,000
2012/05/10	CABC 2012/06/18			Can-Do Future	0.0551	0.0461	(16.334)	0.0000	0.0000	0
2012/05/10	CABD 2012/06/18			Can-Do Future	0.0005	0.0003	(40.000)	0.0000	0.0000	16,000
2012/05/10	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/10	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/10	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/10	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/10	DAUS 2012/05/31			Any day expiry	8.0525	8.0302	(0.277)	0.0000	0.0000	0
2012/05/10	DAUS 2012/05/31	7.75	Call	Any day expiry	320.0000	300.0000	(6.250)	0	0	0
2012/05/10	DAUS 2012/05/31	7.75	Put	Any day expiry	18.0000	20.0000	11.111	0	0	0
2012/05/10	DAUS 2012/05/31	7.76	Call	Any day expiry	311.0000	292.0000	(6.109)	0	0	0
2012/05/10	DAUS 2012/05/31	7.76	Put	Any day expiry	19.0000	22.0000	15.789	0	0	0
2012/05/10	DAUS 2012/05/31	7.74	Call	Any day expiry	328.0000	309.0000	(5.793)	0	0	0
2012/05/10	DAUS 2012/05/31	7.74	Put	Any day expiry	16.0000	19.0000	18.750	0	0	0
2012/05/10	DAUS 2012/05/31	7.40	Call	Any day expiry	654.0000	633.0000	(3.211)	0	0	0
2012/05/10	DAUS 2012/05/31	7.40	Put	Any day expiry	2.0000	3.0000	50.000	0	0	4,110

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2012/05/10	DAUS 2012/05/31	8.25	Put	Any day expiry	251.0000	266.0000	5.976	0	0	0
2012/05/10	DAUS 2012/05/31	8.25	Call	Any day expiry	53.0000	46.0000	(13.208)	0	0	4,110
2012/05/10	DAUS 2012/06/29			Any day expiry	8.0871	8.0644	(0.281)	0.0000	0.0000	0
2012/05/10	DAUS 2012/06/29	7.75	Call	Any day expiry	382.0000	366.0000	(4.188)	0	0	0
2012/05/10	DAUS 2012/06/29	7.75	Put	Any day expiry	45.0000	52.0000	15.556	0	0	0
2012/05/10	DAUS 2012/06/29	7.76	Call	Any day expiry	374.0000	358.0000	(4.278)	0	0	0
2012/05/10	DAUS 2012/06/29	7.76	Put	Any day expiry	47.0000	54.0000	14.894	0	0	0
2012/05/10	DAUS 2012/06/29	7.74	Call	Any day expiry	389.0000	373.0000	(4.113)	0	0	0
2012/05/10	DAUS 2012/06/29	7.74	Put	Any day expiry	42.0000	49.0000	16.667	0	0	0
2012/05/10	DAUS 2012/06/29	7.40	Call	Any day expiry	695.0000	674.0000	(3.022)	0	0	0
2012/05/10	DAUS 2012/06/29	7.40	Put	Any day expiry	8.0000	10.0000	25.000	0	0	5,480
2012/05/10	DAUS 2012/06/29	8.25	Put	Any day expiry	282.0000	299.0000	6.028	0	0	0
2012/05/10	DAUS 2012/06/29	8.25	Call	Any day expiry	119.0000	113.0000	(5.042)	0	0	5,480
2012/05/10	DAUS 2012/07/31			Any day expiry	8.1248	8.1020	(0.281)	0.0000	0.0000	0
2012/05/10	DAUS 2012/07/31	7.80	Call	Any day expiry	407.0000	395.0000	(2.948)	0	0	0
2012/05/10	DAUS 2012/07/31	7.80	Put	Any day expiry	82.0000	93.0000	13.415	0	0	0
2012/05/10	DAUS 2012/07/31	7.81	Call	Any day expiry	401.0000	388.0000	(3.242)	0	0	0
2012/05/10	DAUS 2012/07/31	7.81	Put	Any day expiry	86.0000	96.0000	11.628	0	0	0
2012/05/10	DAUS 2012/07/31	7.79	Call	Any day expiry	414.0000	402.0000	(2.899)	0	0	0
2012/05/10	DAUS 2012/07/31	7.79	Put	Any day expiry	79.0000	90.0000	13.924	0	0	0
2012/05/10	DAUS 2012/07/31	7.40	Call	Any day expiry	741.0000	722.0000	(2.564)	0	0	0
2012/05/10	DAUS 2012/07/31	7.40	Put	Any day expiry	16.0000	20.0000	25.000	0	0	4,800
2012/05/10	DAUS 2012/07/31	8.25	Put	Any day expiry	308.0000	326.0000	5.844	0	0	0
2012/05/10	DAUS 2012/07/31	8.25	Call	Any day expiry	183.0000	178.0000	(2.732)	0	0	4,800
2012/05/10	DAUS 2012/08/31			Any day expiry	8.1613	8.1383	(0.282)	0.0000	0.0000	0
2012/05/10	DAUS 2012/08/31	7.85	Call	Any day expiry	437.0000	424.0000	(2.975)	0	0	0
2012/05/10	DAUS 2012/08/31	7.85	Put	Any day expiry	126.0000	136.0000	7.937	0	0	0
2012/05/10	DAUS 2012/08/31	7.86	Call	Any day expiry	431.0000	418.0000	(3.016)	0	0	0
2012/05/10	DAUS 2012/08/31	7.86	Put	Any day expiry	130.0000	140.0000	7.692	0	0	0
2012/05/10	DAUS 2012/08/31	7.84	Call	Any day expiry	443.0000	430.0000	(2.935)	0	0	0
2012/05/10	DAUS 2012/08/31	7.84	Put	Any day expiry	122.0000	132.0000	8.197	0	0	0
2012/05/10	DAUS 2012/08/31	7.40	Call	Any day expiry	790.0000	770.0000	(2.532)	0	0	0
2012/05/10	DAUS 2012/08/31	7.40	Put	Any day expiry	29.0000	32.0000	10.345	0	0	6,170
2012/05/10	DAUS 2012/08/31	8.25	Put	Any day expiry	334.0000	350.0000	4.790	0	0	0
2012/05/10	DAUS 2012/08/31	8.25	Call	Any day expiry	245.0000	238.0000	(2.857)	0	0	6,170

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2012/05/10	DAUS 2012/09/28			Any day expiry	8.1942	8.1712	(0.281)	0.0000	0.0000	0
2012/05/10	DAUS 2012/09/28	7.90	Call	Any day expiry	460.0000	447.0000	(2.826)	0	0	0
2012/05/10	DAUS 2012/09/28	7.90	Put	Any day expiry	166.0000	176.0000	6.024	0	0	0
2012/05/10	DAUS 2012/09/28	7.91	Call	Any day expiry	454.0000	442.0000	(2.643)	0	0	0
2012/05/10	DAUS 2012/09/28	7.91	Put	Any day expiry	170.0000	181.0000	6.471	0	0	0
2012/05/10	DAUS 2012/09/28	7.89	Call	Any day expiry	465.0000	453.0000	(2.581)	0	0	0
2012/05/10	DAUS 2012/09/28	7.89	Put	Any day expiry	161.0000	172.0000	6.832	0	0	0
2012/05/10	DAUS 2012/09/28	7.40	Call	Any day expiry	833.0000	814.0000	(2.281)	0	0	0
2012/05/10	DAUS 2012/09/28	7.40	Put	Any day expiry	39.0000	43.0000	10.256	0	0	7,540
2012/05/10	DAUS 2012/09/28	8.25	Put	Any day expiry	353.0000	368.0000	4.249	0	0	0
2012/05/10	DAUS 2012/09/28	8.25	Call	Any day expiry	297.0000	289.0000	(2.694)	0	0	7,540
2012/05/10	DAUS 2012/10/31			Any day expiry	8.2329	8.2099	(0.279)	0.0000	0.0000	0
2012/05/10	DAUS 2012/10/31	7.90	Call	Any day expiry	517.0000	503.0000	(2.708)	0	0	0
2012/05/10	DAUS 2012/10/31	7.90	Put	Any day expiry	184.0000	193.0000	4.891	0	0	0
2012/05/10	DAUS 2012/10/31	7.91	Call	Any day expiry	511.0000	498.0000	(2.544)	0	0	0
2012/05/10	DAUS 2012/10/31	7.91	Put	Any day expiry	188.0000	198.0000	5.319	0	0	0
2012/05/10	DAUS 2012/10/31	7.89	Call	Any day expiry	522.0000	509.0000	(2.490)	0	0	0
2012/05/10	DAUS 2012/10/31	7.89	Put	Any day expiry	179.0000	189.0000	5.587	0	0	0
2012/05/10	DAUS 2012/10/31	7.40	Call	Any day expiry	885.0000	864.0000	(2.373)	0	0	0
2012/05/10	DAUS 2012/10/31	7.40	Put	Any day expiry	52.0000	54.0000	3.846	0	0	8,220
2012/05/10	DAUS 2012/10/31	8.25	Put	Any day expiry	372.0000	384.0000	3.226	0	0	0
2012/05/10	DAUS 2012/10/31	8.25	Call	Any day expiry	355.0000	344.0000	(3.099)	0	0	8,220
2012/05/10	GOVI 2012/08/02			GOVI	393.6110	395.5130	0.483	0.0000	0.0000	228
2012/05/10	GOVI 2012/08/02	390.00	Call	GOVI	36,110.0000	55,130.0000	52.672	0	0	0
2012/05/10	GOVI 2012/08/02	390.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/05/10	GOVI 2012/08/02	390.01	Call	GOVI	36,010.0000	55,030.0000	52.819	0	0	0
2012/05/10	GOVI 2012/08/02	390.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/05/10	GOVI 2012/08/02	389.99	Call	GOVI	36,210.0000	55,230.0000	52.527	0	0	0
2012/05/10	GOVI 2012/08/02	389.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/05/10	GOVI 2012/11/01			GOVI	399.5540	401.4780	0.482	0.0000	0.0000	0
2012/05/10	GOVI 2012/11/01	402.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2012/05/10	GOVI 2012/11/01	402.00	Put	GOVI	24,460.0000	5,220.0000	(78.659)	0	0	0
2012/05/10	GOVI 2012/11/01	402.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2012/05/10	GOVI 2012/11/01	402.01	Put	GOVI	24,560.0000	5,320.0000	(78.339)	0	0	0

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2012/05/10	GOVI 2012/11/01	401.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2012/05/10	GOVI 2012/11/01	401.99	Put	GOVI	24,360.0000	5,120.0000	(78.982)	0	0	0
2012/05/10	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/05/10	IGOV 2012/08/02			Index Future	176.4060	175.9970	(0.232)	0.0000	0.0000	563
2012/05/10	IGOV 2012/11/01			Index Future	179.0690	178.6510	(0.233)	0.0000	0.0000	0
2012/05/10	ILBI 2012/08/02			Index Future	478.9960	478.1960	(0.167)	0.0000	0.0000	169
2012/05/10	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2012/05/10	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2012/05/10	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2012/05/10	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2012/05/10	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2012/05/10	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2012/05/10	JBAF 2012/05/16			Jibar Tradeable Future	5.6000	5.6000	0.000	0.0000	0.0000	0
2012/05/10	JBAF 2012/06/20			Jibar Tradeable Future	5.6100	5.6100	0.000	0.0000	0.0000	2,890
2012/05/10	JBAF 2012/07/18			Jibar Tradeable Future	5.6200	5.6100	(0.178)	0.0000	0.0000	0
2012/05/10	JBAF 2012/08/15			Jibar Tradeable Future	5.6400	5.6200	(0.355)	0.0000	0.0000	0
2012/05/10	JBAF 2012/09/19			Jibar Tradeable Future	5.6600	5.6300	(0.530)	0.0000	0.0000	44,760
2012/05/10	JBAF 2012/10/17			Jibar Tradeable Future	5.6800	5.6500	(0.528)	0.0000	0.0000	0
2012/05/10	JBAF 2012/12/19			Jibar Tradeable Future	5.7400	5.7000	(0.697)	0.0000	0.0000	840
2012/05/10	JBAF 2013/03/20			Jibar Tradeable Future	5.8900	5.8200	(1.188)	0.0000	0.0000	790
2012/05/10	JBAF 2013/06/19			Jibar Tradeable Future	6.0700	5.9700	(1.647)	0.0000	0.0000	500
2012/05/10	JBAF 2013/09/18			Jibar Tradeable Future	6.2600	6.1400	(1.917)	0.0000	0.0000	1,700
2012/05/10	JBAF 2013/12/18			Jibar Tradeable Future	6.4400	6.3200	(1.863)	0.0000	0.0000	1,500
2012/05/10	JBAF 2014/03/19			Jibar Tradeable Future	6.6300	6.5300	(1.508)	0.0000	0.0000	0
2012/05/10	R157 2012/08/02			Bond Future	6.6170	6.5180	(1.496)	0.0000	0.0000	14,824
2012/05/10	R157 2012/08/02	8.00	Call	Bond Future	4,184.0000	4,489.0000	7.290	0	0	0

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2012/05/10	R157 2012/08/02	8.00	Put	Bond Future	3.0000	2.0000	(33.333)	0	0	0
2012/05/10	R157 2012/08/02	8.05	Call	Bond Future	4,331.0000	4,636.0000	7.042	0	0	0
2012/05/10	R157 2012/08/02	8.05	Put	Bond Future	3.0000	1.0000	(66.667)	0	0	0
2012/05/10	R157 2012/08/02	7.95	Call	Bond Future	4,038.0000	4,342.0000	7.528	0	0	0
2012/05/10	R157 2012/08/02	7.95	Put	Bond Future	5.0000	3.0000	(40.000)	0	0	0
2012/05/10	R157 2012/08/02	6.15	Put	Bond Future	1,598.0000	1,338.0000	(16.270)	0	0	0
2012/05/10	R157 2012/08/02	6.15	Call	Bond Future	143.0000	189.0000	32.168	0	0	3,750
2012/05/10	R157 2012/08/02	6.35	Put	Bond Future	1,122.0000	900.0000	(19.786)	0	0	0
2012/05/10	R157 2012/08/02	6.35	Call	Bond Future	293.0000	377.0000	28.669	0	0	1,250
2012/05/10	R157 2012/08/02	6.55	Call	Bond Future	530.0000	661.0000	24.717	0	0	0
2012/05/10	R157 2012/08/02	6.55	Put	Bond Future	737.0000	562.0000	(23.745)	0	0	1,250
2012/05/10	R157 2012/08/02	6.95	Call	Bond Future	1,287.0000	1,504.0000	16.861	0	0	0
2012/05/10	R157 2012/08/02	6.95	Put	Bond Future	263.0000	173.0000	(34.221)	0	0	3,750
2012/05/10	R157 2012/11/01			Bond Future	6.6710	6.5620	(1.634)	0.0000	0.0000	0
2012/05/10	R157 2012/11/01	7.00	Call	Bond Future	1,590.0000	1,709.0000	7.484	0	0	0
2012/05/10	R157 2012/11/01	7.00	Put	Bond Future	660.0000	468.0000	(29.091)	0	0	0
2012/05/10	R157 2012/11/01	7.05	Call	Bond Future	1,684.0000	1,810.0000	7.482	0	0	0
2012/05/10	R157 2012/11/01	7.05	Put	Bond Future	613.0000	429.0000	(30.016)	0	0	0
2012/05/10	R157 2012/11/01	6.95	Call	Bond Future	1,500.0000	1,609.0000	7.267	0	0	0
2012/05/10	R157 2012/11/01	6.95	Put	Bond Future	710.0000	509.0000	(28.310)	0	0	0
2012/05/10	R157 2013/02/07			Bond Future	6.7380	6.6140	(1.840)	0.0000	0.0000	0
2012/05/10	R157 2013/02/07	6.75	Call	Bond Future	1,219.0000	1,361.0000	11.649	0	0	0
2012/05/10	R157 2013/02/07	6.75	Put	Bond Future	1,188.0000	1,011.0000	(14.899)	0	0	0
2012/05/10	R157 2013/02/07	6.80	Call	Bond Future	1,289.0000	1,436.0000	11.404	0	0	0
2012/05/10	R157 2013/02/07	6.80	Put	Bond Future	1,130.0000	958.0000	(15.221)	0	0	0
2012/05/10	R157 2013/02/07	6.70	Call	Bond Future	1,154.0000	1,290.0000	11.785	0	0	0
2012/05/10	R157 2013/02/07	6.70	Put	Bond Future	1,252.0000	1,068.0000	(14.696)	0	0	0
2012/05/10	R186 2012/08/02			Bond Future	8.4140	8.3350	(0.939)	8.3990	8.3990	34,719
2012/05/10	R186 2012/08/02	8.75	Call	Bond Future	4,499.0000	4,929.0000	9.558	0	0	0
2012/05/10	R186 2012/08/02	8.75	Put	Bond Future	1,449.0000	1,145.0000	(20.980)	0	0	2,700
2012/05/10	R186 2012/08/02	8.80	Call	Bond Future	4,808.0000	5,257.0000	9.339	0	0	0
2012/05/10	R186 2012/08/02	8.80	Put	Bond Future	1,314.0000	1,029.0000	(21.689)	0	0	0
2012/05/10	R186 2012/08/02	8.70	Call	Bond Future	4,199.0000	4,609.0000	9.764	0	0	0
2012/05/10	R186 2012/08/02	8.70	Put	Bond Future	1,596.0000	1,271.0000	(20.363)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/05/10	R186 2012/08/02	8.25	Put	Bond Future	3,492.0000	2,996.0000	(14.204)	0	0	0
2012/05/10	R186 2012/08/02	8.25	Call	Bond Future	1,961.0000	2,199.0000	12.137	0	0	8,750
2012/05/10	R186 2012/08/02	8.66	Call	Bond Future	3,966.0000	4,359.0000	9.909	0	0	0
2012/05/10	R186 2012/08/02	8.66	Put	Bond Future	1,722.0000	1,381.0000	(19.803)	0	0	276
2012/05/10	R186 2012/08/02	7.66	Put	Bond Future	7,733.0000	7,059.0000	(8.716)	0	0	0
2012/05/10	R186 2012/08/02	7.66	Call	Bond Future	450.0000	510.0000	13.333	0	0	276
2012/05/10	R186 2012/08/02	7.76	Put	Bond Future	6,886.0000	6,233.0000	(9.483)	0	0	0
2012/05/10	R186 2012/08/02	7.76	Call	Bond Future	606.0000	687.0000	13.366	0	0	43
2012/05/10	R186 2012/08/02	8.76	Call	Bond Future	4,560.0000	4,994.0000	9.518	0	0	0
2012/05/10	R186 2012/08/02	8.76	Put	Bond Future	1,421.0000	1,121.0000	(21.112)	0	0	43
2012/05/10	R186 2012/08/02	8.00	Put	Bond Future	5,056.0000	4,469.0000	(11.610)	0	0	0
2012/05/10	R186 2012/08/02	8.00	Call	Bond Future	1,135.0000	1,282.0000	12.952	0	0	1,099
2012/05/10	R186 2012/08/02	9.00	Call	Bond Future	6,117.0000	6,638.0000	8.517	0	0	0
2012/05/10	R186 2012/08/02	9.00	Put	Bond Future	871.0000	658.0000	(24.455)	0	0	199
2012/05/10	R186 2012/08/02	7.70	Put	Bond Future	7,388.0000	6,722.0000	(9.015)	0	0	0
2012/05/10	R186 2012/08/02	7.70	Call	Bond Future	508.0000	576.0000	13.386	0	0	2,700
2012/05/10	R186 2012/08/02	8.30	Call	Bond Future	2,165.0000	2,420.0000	11.778	0	0	0
2012/05/10	R186 2012/08/02	8.30	Put	Bond Future	3,226.0000	2,747.0000	(14.848)	0	0	900
2012/05/10	R186 2012/11/01			Bond Future	8.4860	8.4060	(0.943)	0.0000	0.0000	0
2012/05/10	R186 2012/11/01	8.75	Call	Bond Future	5,806.0000	6,050.0000	4.203	0	0	0
2012/05/10	R186 2012/11/01	8.75	Put	Bond Future	3,444.0000	2,958.0000	(14.111)	0	0	0
2012/05/10	R186 2012/11/01	8.80	Call	Bond Future	6,067.0000	6,325.0000	4.253	0	0	0
2012/05/10	R186 2012/11/01	8.80	Put	Bond Future	3,265.0000	2,793.0000	(14.456)	0	0	0
2012/05/10	R186 2012/11/01	8.70	Call	Bond Future	5,550.0000	5,781.0000	4.162	0	0	0
2012/05/10	R186 2012/11/01	8.70	Put	Bond Future	3,630.0000	3,131.0000	(13.747)	0	0	0
2012/05/10	R186 2013/02/07			Bond Future	8.5670	8.4820	(0.992)	0.0000	0.0000	0
2012/05/10	R186 2013/02/07	8.50	Call	Bond Future	5,246.0000	5,600.0000	6.748	0	0	0
2012/05/10	R186 2013/02/07	8.50	Put	Bond Future	5,844.0000	5,439.0000	(6.930)	0	0	0
2012/05/10	R186 2013/02/07	8.55	Call	Bond Future	5,470.0000	5,834.0000	6.654	0	0	0
2012/05/10	R186 2013/02/07	8.55	Put	Bond Future	5,621.0000	5,226.0000	(7.027)	0	0	0
2012/05/10	R186 2013/02/07	8.45	Call	Bond Future	5,032.0000	5,376.0000	6.836	0	0	0
2012/05/10	R186 2013/02/07	8.45	Put	Bond Future	6,080.0000	5,664.0000	(6.842)	0	0	0
2012/05/10	R189 2012/08/02			Bond Future	218.8183	218.8222	0.002	0.0000	0.0000	44
2012/05/10	R189 2012/08/02	218.00	Call	Bond Future	818.0000	822.0000	0.489	0	0	0

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2012/05/10	R189 2012/08/02	218.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/10	R189 2012/08/02	218.05	Call	Bond Future	768.0000	772.0000	0.521	0	0	0
2012/05/10	R189 2012/08/02	218.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/10	R189 2012/08/02	217.95	Call	Bond Future	868.0000	872.0000	0.461	0	0	0
2012/05/10	R189 2012/08/02	217.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/10	R197 2012/08/02			Bond Future	258.1230	257.2058	(0.355)	0.0000	0.0000	1,389
2012/05/10	R197 2012/08/02	257.00	Call	Bond Future	1,123.0000	206.0000	(81.656)	0	0	0
2012/05/10	R197 2012/08/02	257.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/10	R197 2012/08/02	257.05	Call	Bond Future	1,073.0000	156.0000	(85.461)	0	0	0
2012/05/10	R197 2012/08/02	257.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/10	R197 2012/08/02	256.95	Call	Bond Future	1,173.0000	256.0000	(78.176)	0	0	0
2012/05/10	R197 2012/08/02	256.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/10	R201 2012/08/02			Bond Future	5.8820	5.8050	(1.309)	0.0000	0.0000	2,704
2012/05/10	R201 2012/08/02	7.50	Call	Bond Future	3,596.0000	3,771.0000	4.867	0	0	0
2012/05/10	R201 2012/08/02	7.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/10	R201 2012/08/02	7.55	Call	Bond Future	3,705.0000	3,880.0000	4.723	0	0	0
2012/05/10	R201 2012/08/02	7.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/10	R201 2012/08/02	7.45	Call	Bond Future	3,488.0000	3,663.0000	5.017	0	0	0
2012/05/10	R201 2012/08/02	7.45	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2012/05/10	R201 2012/11/01			Bond Future	5.8510	5.7650	(1.470)	0.0000	0.0000	0
2012/05/10	R201 2012/11/01	6.50	Call	Bond Future	1,523.0000	1,633.0000	7.223	0	0	0
2012/05/10	R201 2012/11/01	6.50	Put	Bond Future	208.0000	142.0000	(31.731)	0	0	0
2012/05/10	R201 2012/11/01	6.55	Call	Bond Future	1,604.0000	1,718.0000	7.107	0	0	0
2012/05/10	R201 2012/11/01	6.55	Put	Bond Future	188.0000	126.0000	(32.979)	0	0	0
2012/05/10	R201 2012/11/01	6.45	Call	Bond Future	1,443.0000	1,549.0000	7.346	0	0	0
2012/05/10	R201 2012/11/01	6.45	Put	Bond Future	228.0000	158.0000	(30.702)	0	0	0
2012/05/10	R201 2013/02/07			Bond Future	5.8010	5.6970	(1.793)	0.0000	0.0000	0
2012/05/10	R201 2013/02/07	6.25	Call	Bond Future	1,215.0000	1,336.0000	9.959	0	0	0
2012/05/10	R201 2013/02/07	6.25	Put	Bond Future	413.0000	348.0000	(15.738)	0	0	0
2012/05/10	R201 2013/02/07	6.30	Call	Bond Future	1,277.0000	1,401.0000	9.710	0	0	0
2012/05/10	R201 2013/02/07	6.30	Put	Bond Future	387.0000	324.0000	(16.279)	0	0	0
2012/05/10	R201 2013/02/07	6.20	Call	Bond Future	1,155.0000	1,272.0000	10.130	0	0	0
2012/05/10	R201 2013/02/07	6.20	Put	Bond Future	442.0000	372.0000	(15.837)	0	0	0

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2012/05/10	R202 2012/08/02			Bond Future	191.5953	191.0076	(0.307)	0.0000	0.0000	40,005
2012/05/10	R202 2012/08/02	191.00	Call	Bond Future	595.0000	8.0000	(98.655)	0	0	0
2012/05/10	R202 2012/08/02	191.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/10	R202 2012/08/02	191.05	Call	Bond Future	545.0000	0.0000	(100.000)	0	0	0
2012/05/10	R202 2012/08/02	191.05	Put	Bond Future	0.0000	42.0000	100.000	0	0	0
2012/05/10	R202 2012/08/02	190.95	Call	Bond Future	645.0000	58.0000	(91.008)	0	0	0
2012/05/10	R202 2012/08/02	190.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/10	R203 2012/08/02			Bond Future	7.1730	7.0670	(1.478)	0.0000	0.0000	3,883
2012/05/10	R203 2012/08/02	8.50	Call	Bond Future	5,583.0000	6,032.0000	8.042	0	0	0
2012/05/10	R203 2012/08/02	8.50	Put	Bond Future	25.0000	13.0000	(48.000)	0	0	0
2012/05/10	R203 2012/08/02	8.55	Call	Bond Future	5,780.0000	6,231.0000	7.803	0	0	0
2012/05/10	R203 2012/08/02	8.55	Put	Bond Future	20.0000	10.0000	(50.000)	0	0	0
2012/05/10	R203 2012/08/02	8.45	Call	Bond Future	5,385.0000	5,832.0000	8.301	0	0	0
2012/05/10	R203 2012/08/02	8.45	Put	Bond Future	30.0000	16.0000	(46.667)	0	0	0
2012/05/10	R203 2012/08/02	6.60	Put	Bond Future	2,753.0000	2,352.0000	(14.566)	0	0	0
2012/05/10	R203 2012/08/02	6.60	Call	Bond Future	235.0000	294.0000	25.106	0	0	4,200
2012/05/10	R203 2012/08/02	6.85	Put	Bond Future	1,908.0000	1,560.0000	(18.239)	0	0	0
2012/05/10	R203 2012/08/02	6.85	Call	Bond Future	498.0000	610.0000	22.490	0	0	1,400
2012/05/10	R203 2012/08/02	7.15	Call	Bond Future	1,022.0000	1,218.0000	19.178	0	0	0
2012/05/10	R203 2012/08/02	7.15	Put	Bond Future	1,122.0000	857.0000	(23.619)	0	0	1,400
2012/05/10	R203 2012/08/02	7.55	Call	Bond Future	2,091.0000	2,400.0000	14.778	0	0	0
2012/05/10	R203 2012/08/02	7.55	Put	Bond Future	474.0000	322.0000	(32.068)	0	0	4,200
2012/05/10	R203 2012/11/01			Bond Future	7.2410	7.1280	(1.561)	0.0000	0.0000	0
2012/05/10	R203 2012/11/01	7.75	Call	Bond Future	3,021.0000	3,285.0000	8.739	0	0	0
2012/05/10	R203 2012/11/01	7.75	Put	Bond Future	942.0000	737.0000	(21.762)	0	0	0
2012/05/10	R203 2012/11/01	7.80	Call	Bond Future	3,162.0000	3,436.0000	8.665	0	0	0
2012/05/10	R203 2012/11/01	7.80	Put	Bond Future	881.0000	687.0000	(22.020)	0	0	0
2012/05/10	R203 2012/11/01	7.70	Call	Bond Future	2,882.0000	3,138.0000	8.883	0	0	0
2012/05/10	R203 2012/11/01	7.70	Put	Bond Future	1,005.0000	792.0000	(21.194)	0	0	0
2012/05/10	R203 2013/02/07			Bond Future	7.3200	7.1980	(1.667)	0.0000	0.0000	0
2012/05/10	R203 2013/02/07	6.50	Call	Bond Future	820.0000	919.0000	12.073	0	0	0
2012/05/10	R203 2013/02/07	6.50	Put	Bond Future	4,098.0000	3,717.0000	(9.297)	0	0	0
2012/05/10	R203 2013/02/07	6.55	Call	Bond Future	877.0000	982.0000	11.973	0	0	0
2012/05/10	R203 2013/02/07	6.55	Put	Bond Future	3,951.0000	3,576.0000	(9.491)	0	0	0

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2012/05/10	R203 2013/02/07	6.45	Call	Bond Future	766.0000	859.0000	12.141	0	0	0
2012/05/10	R203 2013/02/07	6.45	Put	Bond Future	4,247.0000	3,861.0000	(9.089)	0	0	0
2012/05/10	R204 2012/08/02			Bond Future	7.4760	7.3860	(1.204)	0.0000	0.0000	4,098
2012/05/10	R204 2012/08/02	8.50	Call	Bond Future	5,147.0000	5,571.0000	8.238	0	0	0
2012/05/10	R204 2012/08/02	8.50	Put	Bond Future	106.0000	71.0000	(33.019)	0	0	0
2012/05/10	R204 2012/08/02	8.55	Call	Bond Future	5,369.0000	5,797.0000	7.972	0	0	0
2012/05/10	R204 2012/08/02	8.55	Put	Bond Future	90.0000	59.0000	(34.444)	0	0	0
2012/05/10	R204 2012/08/02	8.45	Call	Bond Future	4,925.0000	5,344.0000	8.508	0	0	0
2012/05/10	R204 2012/08/02	8.45	Put	Bond Future	123.0000	83.0000	(32.520)	0	0	0
2012/05/10	R204 2012/11/01			Bond Future	7.5460	7.4520	(1.246)	0.0000	0.0000	0
2012/05/10	R204 2012/11/01	8.00	Call	Bond Future	3,472.0000	3,713.0000	6.941	0	0	0
2012/05/10	R204 2012/11/01	8.00	Put	Bond Future	1,277.0000	1,057.0000	(17.228)	0	0	0
2012/05/10	R204 2012/11/01	8.05	Call	Bond Future	3,633.0000	3,884.0000	6.909	0	0	0
2012/05/10	R204 2012/11/01	8.05	Put	Bond Future	1,200.0000	990.0000	(17.500)	0	0	0
2012/05/10	R204 2012/11/01	7.95	Call	Bond Future	3,313.0000	3,547.0000	7.063	0	0	0
2012/05/10	R204 2012/11/01	7.95	Put	Bond Future	1,357.0000	1,130.0000	(16.728)	0	0	0
2012/05/10	R204 2013/02/07			Bond Future	7.6250	7.5250	(1.311)	0.0000	0.0000	0
2012/05/10	R204 2013/02/07	8.00	Call	Bond Future	3,622.0000	3,864.0000	6.681	0	0	0
2012/05/10	R204 2013/02/07	8.00	Put	Bond Future	1,877.0000	1,647.0000	(12.254)	0	0	0
2012/05/10	R204 2013/02/07	8.05	Call	Bond Future	3,767.0000	4,015.0000	6.583	0	0	0
2012/05/10	R204 2013/02/07	8.05	Put	Bond Future	1,792.0000	1,568.0000	(12.500)	0	0	0
2012/05/10	R204 2013/02/07	7.95	Call	Bond Future	3,480.0000	3,715.0000	6.753	0	0	0
2012/05/10	R204 2013/02/07	7.95	Put	Bond Future	1,965.0000	1,728.0000	(12.061)	0	0	0
2012/05/10	R206 2012/08/02			Bond Future	5.6050	5.4470	(2.819)	0.0000	0.0000	1,781
2012/05/10	R206 2012/08/02	7.25	Call	Bond Future	2,249.0000	2,468.0000	9.738	0	0	0
2012/05/10	R206 2012/08/02	7.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/10	R206 2012/08/02	7.30	Call	Bond Future	2,316.0000	2,536.0000	9.499	0	0	0
2012/05/10	R206 2012/08/02	7.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/10	R206 2012/08/02	7.20	Call	Bond Future	2,181.0000	2,401.0000	10.087	0	0	0
2012/05/10	R206 2012/08/02	7.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/10	R206 2012/11/01			Bond Future	5.4850	5.2940	(3.482)	0.0000	0.0000	0
2012/05/10	R206 2012/11/01	6.00	Call	Bond Future	706.0000	869.0000	23.088	0	0	0
2012/05/10	R206 2012/11/01	6.00	Put	Bond Future	112.0000	54.0000	(51.786)	0	0	0

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2012/05/10	R206 2012/11/01	6.05	Call	Bond Future	751.0000	919.0000	22.370	0	0	0
2012/05/10	R206 2012/11/01	6.05	Put	Bond Future	100.0000	46.0000	(54.000)	0	0	0
2012/05/10	R206 2012/11/01	5.95	Call	Bond Future	661.0000	819.0000	23.903	0	0	0
2012/05/10	R206 2012/11/01	5.95	Put	Bond Future	125.0000	61.0000	(51.200)	0	0	0
2012/05/10	R206 2013/02/07			Bond Future	5.2700	5.0160	(4.820)	0.0000	0.0000	0
2012/05/10	R206 2013/02/07	6.00	Call	Bond Future	775.0000	960.0000	23.871	0	0	0
2012/05/10	R206 2013/02/07	6.00	Put	Bond Future	118.0000	73.0000	(38.136)	0	0	0
2012/05/10	R206 2013/02/07	6.05	Call	Bond Future	809.0000	998.0000	23.362	0	0	0
2012/05/10	R206 2013/02/07	6.05	Put	Bond Future	108.0000	67.0000	(37.963)	0	0	0
2012/05/10	R206 2013/02/07	5.95	Call	Bond Future	740.0000	923.0000	24.730	0	0	0
2012/05/10	R206 2013/02/07	5.95	Put	Bond Future	128.0000	81.0000	(36.719)	0	0	0
2012/05/10	R207 2012/08/02			Bond Future	7.7590	7.6590	(1.289)	0.0000	0.0000	27,509
2012/05/10	R207 2012/08/02	8.75	Call	Bond Future	5,387.0000	5,888.0000	9.300	0	0	0
2012/05/10	R207 2012/08/02	8.75	Put	Bond Future	146.0000	98.0000	(32.877)	0	0	0
2012/05/10	R207 2012/08/02	8.80	Call	Bond Future	5,621.0000	6,128.0000	9.020	0	0	0
2012/05/10	R207 2012/08/02	8.80	Put	Bond Future	125.0000	83.0000	(33.600)	0	0	0
2012/05/10	R207 2012/08/02	8.70	Call	Bond Future	5,152.0000	5,648.0000	9.627	0	0	0
2012/05/10	R207 2012/08/02	8.70	Put	Bond Future	167.0000	114.0000	(31.737)	0	0	0
2012/05/10	R207 2012/11/01			Bond Future	7.8300	7.7260	(1.328)	0.0000	0.0000	0
2012/05/10	R207 2012/11/01	8.25	Call	Bond Future	3,719.0000	4,005.0000	7.690	0	0	0
2012/05/10	R207 2012/11/01	8.25	Put	Bond Future	1,518.0000	1,249.0000	(17.721)	0	0	0
2012/05/10	R207 2012/11/01	8.30	Call	Bond Future	3,890.0000	4,186.0000	7.609	0	0	0
2012/05/10	R207 2012/11/01	8.30	Put	Bond Future	1,431.0000	1,173.0000	(18.029)	0	0	0
2012/05/10	R207 2012/11/01	8.20	Call	Bond Future	3,552.0000	3,828.0000	7.770	0	0	0
2012/05/10	R207 2012/11/01	8.20	Put	Bond Future	1,610.0000	1,331.0000	(17.329)	0	0	0
2012/05/10	R207 2013/02/07			Bond Future	7.9120	7.8020	(1.390)	0.0000	0.0000	0
2012/05/10	R207 2013/02/07	8.25	Call	Bond Future	3,917.0000	4,194.0000	7.072	0	0	0
2012/05/10	R207 2013/02/07	8.25	Put	Bond Future	2,199.0000	1,908.0000	(13.233)	0	0	0
2012/05/10	R207 2013/02/07	8.30	Call	Bond Future	4,071.0000	4,356.0000	7.001	0	0	0
2012/05/10	R207 2013/02/07	8.30	Put	Bond Future	2,102.0000	1,819.0000	(13.463)	0	0	0
2012/05/10	R207 2013/02/07	8.20	Call	Bond Future	3,764.0000	4,033.0000	7.147	0	0	0
2012/05/10	R207 2013/02/07	8.20	Put	Bond Future	2,298.0000	1,999.0000	(13.011)	0	0	0
2012/05/10	R208 2012/08/02			Bond Future	7.8310	7.7520	(1.009)	0.0000	0.0000	9,382

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/05/10	R208 2012/08/02	8.75	Call	Bond Future	5,466.0000	5,879.0000	7.556	0	0	0
2012/05/10	R208 2012/08/02	8.75	Put	Bond Future	206.0000	149.0000	(27.670)	0	0	0
2012/05/10	R208 2012/08/02	8.80	Call	Bond Future	5,713.0000	6,133.0000	7.352	0	0	0
2012/05/10	R208 2012/08/02	8.80	Put	Bond Future	178.0000	128.0000	(28.090)	0	0	0
2012/05/10	R208 2012/08/02	8.70	Call	Bond Future	5,218.0000	5,625.0000	7.800	0	0	0
2012/05/10	R208 2012/08/02	8.70	Put	Bond Future	235.0000	171.0000	(27.234)	0	0	0
2012/05/10	R208 2012/08/02	7.20	Put	Bond Future	4,181.0000	3,773.0000	(9.758)	0	0	0
2012/05/10	R208 2012/08/02	7.20	Call	Bond Future	340.0000	402.0000	18.235	0	0	3,450
2012/05/10	R208 2012/08/02	7.50	Put	Bond Future	2,769.0000	2,422.0000	(12.532)	0	0	0
2012/05/10	R208 2012/08/02	7.50	Call	Bond Future	778.0000	902.0000	15.938	0	0	1,150
2012/05/10	R208 2012/08/02	7.80	Call	Bond Future	1,503.0000	1,706.0000	13.506	0	0	0
2012/05/10	R208 2012/08/02	7.80	Put	Bond Future	1,687.0000	1,420.0000	(15.827)	0	0	1,150
2012/05/10	R208 2012/08/02	8.25	Call	Bond Future	3,134.0000	3,459.0000	10.370	0	0	0
2012/05/10	R208 2012/08/02	8.25	Put	Bond Future	688.0000	543.0000	(21.076)	0	0	3,450
2012/05/10	R208 2012/11/01			Bond Future	7.9000	7.8180	(1.038)	0.0000	0.0000	0
2012/05/10	R208 2012/11/01	8.25	Call	Bond Future	3,822.0000	3,992.0000	4.448	0	0	0
2012/05/10	R208 2012/11/01	8.25	Put	Bond Future	1,823.0000	1,517.0000	(16.786)	0	0	0
2012/05/10	R208 2012/11/01	8.30	Call	Bond Future	4,000.0000	4,180.0000	4.500	0	0	0
2012/05/10	R208 2012/11/01	8.30	Put	Bond Future	1,720.0000	1,424.0000	(17.209)	0	0	0
2012/05/10	R208 2012/11/01	8.20	Call	Bond Future	3,648.0000	3,808.0000	4.386	0	0	0
2012/05/10	R208 2012/11/01	8.20	Put	Bond Future	1,932.0000	1,616.0000	(16.356)	0	0	0
2012/05/10	R208 2013/02/07			Bond Future	7.9760	7.8900	(1.078)	0.0000	0.0000	0
2012/05/10	R208 2013/02/07	8.00	Call	Bond Future	3,315.0000	3,519.0000	6.154	0	0	0
2012/05/10	R208 2013/02/07	8.00	Put	Bond Future	3,180.0000	2,898.0000	(8.868)	0	0	0
2012/05/10	R208 2013/02/07	8.05	Call	Bond Future	3,464.0000	3,675.0000	6.091	0	0	0
2012/05/10	R208 2013/02/07	8.05	Put	Bond Future	3,049.0000	2,774.0000	(9.019)	0	0	0
2012/05/10	R208 2013/02/07	7.95	Call	Bond Future	3,172.0000	3,370.0000	6.242	0	0	0
2012/05/10	R208 2013/02/07	7.95	Put	Bond Future	3,319.0000	3,031.0000	(8.677)	0	0	0
2012/05/10	R209 2012/08/02			Bond Future	8.9920	8.8890	(1.145)	0.0000	0.0000	3,099
2012/05/10	R209 2012/08/02	9.25	Call	Bond Future	3,476.0000	3,915.0000	12.629	0	0	0
2012/05/10	R209 2012/08/02	9.25	Put	Bond Future	1,549.0000	1,196.0000	(22.789)	0	0	0
2012/05/10	R209 2012/08/02	9.30	Call	Bond Future	3,710.0000	4,170.0000	12.399	0	0	0
2012/05/10	R209 2012/08/02	9.30	Put	Bond Future	1,420.0000	1,087.0000	(23.451)	0	0	0
2012/05/10	R209 2012/08/02	9.20	Call	Bond Future	3,248.0000	3,667.0000	12.900	0	0	0

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2012/05/10	R209 2012/08/02	9.20	Put	Bond Future	1,688.0000	1,315.0000	(22.097)	0	0	0
2012/05/10	R209 2012/11/01			Bond Future	9.0610	8.9550	(1.170)	0.0000	0.0000	0
2012/05/10	R209 2012/11/01	9.00	Call	Bond Future	3,802.0000	4,032.0000	6.049	0	0	0
2012/05/10	R209 2012/11/01	9.00	Put	Bond Future	4,264.0000	3,688.0000	(13.508)	0	0	0
2012/05/10	R209 2012/11/01	9.05	Call	Bond Future	3,986.0000	4,228.0000	6.071	0	0	0
2012/05/10	R209 2012/11/01	9.05	Put	Bond Future	4,069.0000	3,506.0000	(13.836)	0	0	0
2012/05/10	R209 2012/11/01	8.95	Call	Bond Future	3,623.0000	3,840.0000	5.990	0	0	0
2012/05/10	R209 2012/11/01	8.95	Put	Bond Future	4,466.0000	3,878.0000	(13.166)	0	0	0
2012/05/10	R209 2013/02/07			Bond Future	9.1370	9.0270	(1.204)	0.0000	0.0000	0
2012/05/10	R209 2013/02/07	9.00	Call	Bond Future	4,484.0000	4,825.0000	7.605	0	0	0
2012/05/10	R209 2013/02/07	9.00	Put	Bond Future	5,513.0000	5,030.0000	(8.761)	0	0	0
2012/05/10	R209 2013/02/07	9.05	Call	Bond Future	4,663.0000	5,011.0000	7.463	0	0	0
2012/05/10	R209 2013/02/07	9.05	Put	Bond Future	5,314.0000	4,837.0000	(8.976)	0	0	0
2012/05/10	R209 2013/02/07	8.95	Call	Bond Future	4,311.0000	4,643.0000	7.701	0	0	0
2012/05/10	R209 2013/02/07	8.95	Put	Bond Future	5,721.0000	5,229.0000	(8.600)	0	0	0
2012/05/10	R210 2012/08/02			Bond Future	144.1776	144.1916	0.010	0.0000	0.0000	925
2012/05/10	R210 2012/08/02	143.00	Call	Bond Future	1,178.0000	1,192.0000	1.188	0	0	0
2012/05/10	R210 2012/08/02	143.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/10	R210 2012/08/02	143.05	Call	Bond Future	1,128.0000	1,142.0000	1.241	0	0	0
2012/05/10	R210 2012/08/02	143.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/10	R210 2012/08/02	142.95	Call	Bond Future	1,228.0000	1,242.0000	1.140	0	0	0
2012/05/10	R210 2012/08/02	142.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/10	R211 2012/08/02			Bond Future	119.8772	119.8029	(0.062)	0.0000	0.0000	480
2012/05/10	R211 2012/08/02	120.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/10	R211 2012/08/02	120.00	Put	Bond Future	123.0000	197.0000	60.163	0	0	0
2012/05/10	R211 2012/08/02	120.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/10	R211 2012/08/02	120.05	Put	Bond Future	173.0000	247.0000	42.775	0	0	0
2012/05/10	R211 2012/08/02	119.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/10	R211 2012/08/02	119.95	Put	Bond Future	73.0000	147.0000	101.370	0	0	0
2012/05/10	R212 2012/08/02			Bond Future	118.9574	118.8142	(0.120)	0.0000	0.0000	2,962
2012/05/10	R212 2012/08/02	118.00	Call	Bond Future	957.0000	814.0000	(14.943)	0	0	0
2012/05/10	R212 2012/08/02	118.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/10	R212 2012/08/02	118.05	Call	Bond Future	907.0000	764.0000	(15.766)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/05/10	R212 2012/08/02	118.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/10	R212 2012/08/02	117.95	Call	Bond Future	1,007.0000	864.0000	(14.201)	0	0	0
2012/05/10	R212 2012/08/02	117.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/10	R213 2012/08/02			Bond Future	8.8590	8.7660	(1.050)	0.0000	0.0000	4,725
2012/05/10	R213 2012/08/02	9.25	Call	Bond Future	4,201.0000	4,697.0000	11.807	0	0	0
2012/05/10	R213 2012/08/02	9.25	Put	Bond Future	1,202.0000	960.0000	(20.133)	0	0	0
2012/05/10	R213 2012/08/02	9.30	Call	Bond Future	4,464.0000	4,976.0000	11.470	0	0	0
2012/05/10	R213 2012/08/02	9.30	Put	Bond Future	1,094.0000	868.0000	(20.658)	0	0	0
2012/05/10	R213 2012/08/02	9.20	Call	Bond Future	3,944.0000	4,423.0000	12.145	0	0	0
2012/05/10	R213 2012/08/02	9.20	Put	Bond Future	1,320.0000	1,061.0000	(19.621)	0	0	0
2012/05/10	R213 2012/11/01			Bond Future	8.9320	8.8360	(1.075)	0.0000	0.0000	0
2012/05/10	R213 2012/11/01	9.00	Call	Bond Future	4,324.0000	4,562.0000	5.504	0	0	0
2012/05/10	R213 2012/11/01	9.00	Put	Bond Future	3,798.0000	3,285.0000	(13.507)	0	0	0
2012/05/10	R213 2012/11/01	9.05	Call	Bond Future	4,526.0000	4,777.0000	5.546	0	0	0
2012/05/10	R213 2012/11/01	9.05	Put	Bond Future	3,617.0000	3,117.0000	(13.824)	0	0	0
2012/05/10	R213 2012/11/01	8.95	Call	Bond Future	4,126.0000	4,353.0000	5.502	0	0	0
2012/05/10	R213 2012/11/01	8.95	Put	Bond Future	3,986.0000	3,462.0000	(13.146)	0	0	0
2012/05/10	R213 2013/02/07			Bond Future	9.0140	8.9140	(1.109)	0.0000	0.0000	0
2012/05/10	R213 2013/02/07	9.00	Call	Bond Future	5,019.0000	5,339.0000	6.376	0	0	0
2012/05/10	R213 2013/02/07	9.00	Put	Bond Future	5,126.0000	4,676.0000	(8.779)	0	0	0
2012/05/10	R213 2013/02/07	9.05	Call	Bond Future	5,214.0000	5,543.0000	6.310	0	0	0
2012/05/10	R213 2013/02/07	9.05	Put	Bond Future	4,939.0000	4,498.0000	(8.929)	0	0	0
2012/05/10	R213 2013/02/07	8.95	Call	Bond Future	4,828.0000	5,143.0000	6.524	0	0	0
2012/05/10	R213 2013/02/07	8.95	Put	Bond Future	5,320.0000	4,865.0000	(8.553)	0	0	0
2012/05/10	R214 2012/08/02			Bond Future	9.0140	8.9210	(1.032)	0.0000	0.0000	1,530
2012/05/10	R214 2012/08/02	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/10	R214 2012/08/02	8.80	Put	Bond Future	1,739.0000	992.0000	(42.956)	0	0	0
2012/05/10	R214 2012/08/02	8.81	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/10	R214 2012/08/02	8.81	Put	Bond Future	1,657.0000	909.0000	(45.142)	0	0	0
2012/05/10	R214 2012/08/02	8.79	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/10	R214 2012/08/02	8.79	Put	Bond Future	1,822.0000	1,075.0000	(40.999)	0	0	0

Total

366716.00