



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 14/05/2012

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
2012/05/14	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/14	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/14	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/14	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/14	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/14	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/14	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/14	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/14	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/14	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/14	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/14	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/14	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/14	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/14	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2012/05/14	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/14	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/14	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/14	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/14	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/14	AL7T 2012/08/02			Index Future	434.9270	432.7340	(0.504)	0.0000	0.0000	13
2012/05/14	AL7T 2012/11/01			Index Future	441.4900	439.2490	(0.508)	0.0000	0.0000	0
2012/05/14	ALBI 2012/08/02			Index Future	393.9390	392.1020	(0.466)	0.0000	0.0000	1,008
2012/05/14	ALBI 2012/11/01			Index Future	399.8840	398.0050	(0.470)	0.0000	0.0000	0
2012/05/14	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/14	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/14	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/14	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/14	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/14	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/14	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/14	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/14	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/14	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/14	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/14	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0

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2012/05/14	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/14	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/14	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/14	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/14	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/14	CAAZ 2012/06/18			Can-Do Future	0.1679	0.2187	30.256	0.0000	0.0000	5,670
2012/05/14	CABA 2012/06/18			Can-Do Future	0.0000	0.0000	0.000	0.0000	0.0000	0
2012/05/14	CABB 2012/06/18			Can-Do Future	0.0037	0.0038	2.703	0.0000	0.0000	8,000
2012/05/14	CABC 2012/06/18			Can-Do Future	0.0369	0.0295	(20.054)	0.0000	0.0000	0
2012/05/14	CABD 2012/06/18			Can-Do Future	0.0002	0.0002	0.000	0.0000	0.0000	16,000
2012/05/14	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/14	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/14	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/14	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/14	DAUS 2012/05/31			Any day expiry	8.0937	8.1927	1.223	0.0000	0.0000	0
2012/05/14	DAUS 2012/05/31	7.75	Call	Any day expiry	355.0000	447.0000	25.915	0	0	0
2012/05/14	DAUS 2012/05/31	7.75	Put	Any day expiry	11.0000	4.0000	(63.636)	0	0	0
2012/05/14	DAUS 2012/05/31	7.76	Call	Any day expiry	346.0000	437.0000	26.301	0	0	0
2012/05/14	DAUS 2012/05/31	7.76	Put	Any day expiry	12.0000	4.0000	(66.667)	0	0	0
2012/05/14	DAUS 2012/05/31	7.74	Call	Any day expiry	364.0000	457.0000	25.549	0	0	0
2012/05/14	DAUS 2012/05/31	7.74	Put	Any day expiry	10.0000	4.0000	(60.000)	0	0	0
2012/05/14	DAUS 2012/05/31	7.40	Call	Any day expiry	695.0000	794.0000	14.245	0	0	0
2012/05/14	DAUS 2012/05/31	7.40	Put	Any day expiry	1.0000	1.0000	0.000	0	0	4,110

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2012/05/14	DAUS 2012/05/31	8.25	Put	Any day expiry	217.0000	144.0000	(33.641)	0	0	0
2012/05/14	DAUS 2012/05/31	8.25	Call	Any day expiry	61.0000	87.0000	42.623	0	0	4,110
2012/05/14	DAUS 2012/06/29			Any day expiry	8.1287	8.2281	1.223	0.0000	0.0000	0
2012/05/14	DAUS 2012/06/29	7.75	Call	Any day expiry	416.0000	500.0000	20.192	0	0	0
2012/05/14	DAUS 2012/06/29	7.75	Put	Any day expiry	37.0000	22.0000	(40.541)	0	0	0
2012/05/14	DAUS 2012/06/29	7.76	Call	Any day expiry	408.0000	491.0000	20.343	0	0	0
2012/05/14	DAUS 2012/06/29	7.76	Put	Any day expiry	39.0000	23.0000	(41.026)	0	0	0
2012/05/14	DAUS 2012/06/29	7.74	Call	Any day expiry	424.0000	509.0000	20.047	0	0	0
2012/05/14	DAUS 2012/06/29	7.74	Put	Any day expiry	35.0000	21.0000	(40.000)	0	0	0
2012/05/14	DAUS 2012/06/29	7.40	Call	Any day expiry	736.0000	832.0000	13.043	0	0	0
2012/05/14	DAUS 2012/06/29	7.40	Put	Any day expiry	7.0000	4.0000	(42.857)	0	0	5,480
2012/05/14	DAUS 2012/06/29	8.25	Put	Any day expiry	257.0000	193.0000	(24.903)	0	0	0
2012/05/14	DAUS 2012/06/29	8.25	Call	Any day expiry	136.0000	171.0000	25.735	0	0	5,480
2012/05/14	DAUS 2012/07/31			Any day expiry	8.1664	8.2661	1.221	0.0000	0.0000	0
2012/05/14	DAUS 2012/07/31	7.80	Call	Any day expiry	441.0000	518.0000	17.460	0	0	0
2012/05/14	DAUS 2012/07/31	7.80	Put	Any day expiry	75.0000	52.0000	(30.667)	0	0	0
2012/05/14	DAUS 2012/07/31	7.81	Call	Any day expiry	434.0000	510.0000	17.512	0	0	0
2012/05/14	DAUS 2012/07/31	7.81	Put	Any day expiry	78.0000	54.0000	(30.769)	0	0	0
2012/05/14	DAUS 2012/07/31	7.79	Call	Any day expiry	448.0000	526.0000	17.411	0	0	0
2012/05/14	DAUS 2012/07/31	7.79	Put	Any day expiry	72.0000	50.0000	(30.556)	0	0	0
2012/05/14	DAUS 2012/07/31	7.40	Call	Any day expiry	781.0000	876.0000	12.164	0	0	0
2012/05/14	DAUS 2012/07/31	7.40	Put	Any day expiry	15.0000	10.0000	(33.333)	0	0	4,800
2012/05/14	DAUS 2012/07/31	8.25	Put	Any day expiry	289.0000	228.0000	(21.107)	0	0	0
2012/05/14	DAUS 2012/07/31	8.25	Call	Any day expiry	205.0000	244.0000	19.024	0	0	4,800
2012/05/14	DAUS 2012/08/31			Any day expiry	8.2029	8.3025	1.214	0.0000	0.0000	0
2012/05/14	DAUS 2012/08/31	7.85	Call	Any day expiry	467.0000	539.0000	15.418	0	0	0
2012/05/14	DAUS 2012/08/31	7.85	Put	Any day expiry	114.0000	87.0000	(23.684)	0	0	0
2012/05/14	DAUS 2012/08/31	7.86	Call	Any day expiry	461.0000	532.0000	15.401	0	0	0
2012/05/14	DAUS 2012/08/31	7.86	Put	Any day expiry	118.0000	90.0000	(23.729)	0	0	0
2012/05/14	DAUS 2012/08/31	7.84	Call	Any day expiry	474.0000	547.0000	15.401	0	0	0
2012/05/14	DAUS 2012/08/31	7.84	Put	Any day expiry	111.0000	85.0000	(23.423)	0	0	0
2012/05/14	DAUS 2012/08/31	7.40	Call	Any day expiry	828.0000	922.0000	11.353	0	0	0
2012/05/14	DAUS 2012/08/31	7.40	Put	Any day expiry	25.0000	20.0000	(20.000)	0	0	6,170
2012/05/14	DAUS 2012/08/31	8.25	Put	Any day expiry	314.0000	259.0000	(17.516)	0	0	0
2012/05/14	DAUS 2012/08/31	8.25	Call	Any day expiry	267.0000	311.0000	16.479	0	0	6,170

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2012/05/14	DAUS 2012/09/28			Any day expiry	8.2357	8.3349	1.205	0.0000	0.0000	0
2012/05/14	DAUS 2012/09/28	7.90	Call	Any day expiry	488.0000	557.0000	14.139	0	0	0
2012/05/14	DAUS 2012/09/28	7.90	Put	Any day expiry	152.0000	122.0000	(19.737)	0	0	0
2012/05/14	DAUS 2012/09/28	7.91	Call	Any day expiry	482.0000	550.0000	14.108	0	0	0
2012/05/14	DAUS 2012/09/28	7.91	Put	Any day expiry	156.0000	125.0000	(19.872)	0	0	0
2012/05/14	DAUS 2012/09/28	7.89	Call	Any day expiry	494.0000	564.0000	14.170	0	0	0
2012/05/14	DAUS 2012/09/28	7.89	Put	Any day expiry	148.0000	119.0000	(19.595)	0	0	0
2012/05/14	DAUS 2012/09/28	7.40	Call	Any day expiry	872.0000	964.0000	10.550	0	0	0
2012/05/14	DAUS 2012/09/28	7.40	Put	Any day expiry	36.0000	29.0000	(19.444)	0	0	7,540
2012/05/14	DAUS 2012/09/28	8.25	Put	Any day expiry	334.0000	281.0000	(15.868)	0	0	0
2012/05/14	DAUS 2012/09/28	8.25	Call	Any day expiry	320.0000	366.0000	14.375	0	0	7,540
2012/05/14	DAUS 2012/10/31			Any day expiry	8.2744	8.3732	1.194	0.0000	0.0000	0
2012/05/14	DAUS 2012/10/31	7.90	Call	Any day expiry	545.0000	614.0000	12.661	0	0	0
2012/05/14	DAUS 2012/10/31	7.90	Put	Any day expiry	171.0000	141.0000	(17.544)	0	0	0
2012/05/14	DAUS 2012/10/31	7.91	Call	Any day expiry	540.0000	608.0000	12.593	0	0	0
2012/05/14	DAUS 2012/10/31	7.91	Put	Any day expiry	176.0000	145.0000	(17.614)	0	0	0
2012/05/14	DAUS 2012/10/31	7.89	Call	Any day expiry	551.0000	621.0000	12.704	0	0	0
2012/05/14	DAUS 2012/10/31	7.89	Put	Any day expiry	167.0000	138.0000	(17.365)	0	0	0
2012/05/14	DAUS 2012/10/31	7.40	Call	Any day expiry	923.0000	1,013.0000	9.751	0	0	0
2012/05/14	DAUS 2012/10/31	7.40	Put	Any day expiry	49.0000	40.0000	(18.367)	0	0	8,220
2012/05/14	DAUS 2012/10/31	8.25	Put	Any day expiry	353.0000	304.0000	(13.881)	0	0	0
2012/05/14	DAUS 2012/10/31	8.25	Call	Any day expiry	377.0000	427.0000	13.263	0	0	8,220
2012/05/14	GOVI 2012/08/02			GOVI	395.0460	393.2920	(0.444)	0.0000	0.0000	228
2012/05/14	GOVI 2012/08/02	390.00	Call	GOVI	50,460.0000	32,920.0000	(34.760)	0	0	0
2012/05/14	GOVI 2012/08/02	390.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/05/14	GOVI 2012/08/02	390.01	Call	GOVI	50,360.0000	32,820.0000	(34.829)	0	0	0
2012/05/14	GOVI 2012/08/02	390.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/05/14	GOVI 2012/08/02	389.99	Call	GOVI	50,560.0000	33,020.0000	(34.691)	0	0	0
2012/05/14	GOVI 2012/08/02	389.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/05/14	GOVI 2012/11/01			GOVI	401.0070	399.2140	(0.447)	0.0000	0.0000	0
2012/05/14	GOVI 2012/11/01	402.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2012/05/14	GOVI 2012/11/01	402.00	Put	GOVI	9,930.0000	27,860.0000	180.564	0	0	0
2012/05/14	GOVI 2012/11/01	402.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2012/05/14	GOVI 2012/11/01	402.01	Put	GOVI	10,030.0000	27,960.0000	178.764	0	0	0

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2012/05/14	GOVI 2012/11/01	401.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2012/05/14	GOVI 2012/11/01	401.99	Put	GOVI	9,830.0000	27,760.0000	182.401	0	0	0
2012/05/14	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/05/14	IGOV 2012/08/02			Index Future	175.4650	175.5630	0.056	0.0000	0.0000	563
2012/05/14	IGOV 2012/11/01			Index Future	178.1120	178.2060	0.053	0.0000	0.0000	0
2012/05/14	ILBI 2012/08/02			Index Future	478.1960	478.1960	0.000	0.0000	0.0000	169
2012/05/14	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2012/05/14	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2012/05/14	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2012/05/14	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2012/05/14	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2012/05/14	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2012/05/14	JBAF 2012/05/16			Jibar Tradeable Future	5.6000	5.6000	0.000	0.0000	0.0000	0
2012/05/14	JBAF 2012/06/20			Jibar Tradeable Future	5.6100	5.6100	0.000	0.0000	0.0000	2,890
2012/05/14	JBAF 2012/07/18			Jibar Tradeable Future	5.6100	5.6100	0.000	0.0000	0.0000	0
2012/05/14	JBAF 2012/08/15			Jibar Tradeable Future	5.6200	5.6200	0.000	0.0000	0.0000	0
2012/05/14	JBAF 2012/09/19			Jibar Tradeable Future	5.6300	5.6200	(0.178)	0.0000	0.0000	44,760
2012/05/14	JBAF 2012/10/17			Jibar Tradeable Future	5.6400	5.6400	0.000	0.0000	0.0000	0
2012/05/14	JBAF 2012/12/19			Jibar Tradeable Future	5.6900	5.6900	0.000	0.0000	0.0000	840
2012/05/14	JBAF 2013/03/20			Jibar Tradeable Future	5.8200	5.8300	0.172	0.0000	0.0000	790
2012/05/14	JBAF 2013/06/19			Jibar Tradeable Future	5.9600	5.9900	0.503	0.0000	0.0000	500
2012/05/14	JBAF 2013/09/18			Jibar Tradeable Future	6.1200	6.1500	0.490	0.0000	0.0000	1,700
2012/05/14	JBAF 2013/12/18			Jibar Tradeable Future	6.3000	6.3400	0.635	0.0000	0.0000	1,500
2012/05/14	JBAF 2014/03/19			Jibar Tradeable Future	6.5000	6.5500	0.769	0.0000	0.0000	0
2012/05/14	R157 2012/08/02			Bond Future	6.5070	6.5720	0.999	0.0000	0.0000	14,824
2012/05/14	R157 2012/08/02	8.00	Call	Bond Future	4,523.0000	4,322.0000	(4.444)	0	0	0

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2012/05/14	R157 2012/08/02	8.00	Put	Bond Future	2.0000	2.0000	0.000	0	0	0
2012/05/14	R157 2012/08/02	8.05	Call	Bond Future	4,670.0000	4,469.0000	(4.304)	0	0	0
2012/05/14	R157 2012/08/02	8.05	Put	Bond Future	1.0000	2.0000	100.000	0	0	0
2012/05/14	R157 2012/08/02	7.95	Call	Bond Future	4,376.0000	4,175.0000	(4.593)	0	0	0
2012/05/14	R157 2012/08/02	7.95	Put	Bond Future	3.0000	3.0000	0.000	0	0	0
2012/05/14	R157 2012/08/02	6.15	Put	Bond Future	1,309.0000	1,461.0000	11.612	0	0	0
2012/05/14	R157 2012/08/02	6.15	Call	Bond Future	194.0000	145.0000	(25.258)	0	0	3,750
2012/05/14	R157 2012/08/02	6.35	Put	Bond Future	875.0000	996.0000	13.829	0	0	0
2012/05/14	R157 2012/08/02	6.35	Call	Bond Future	386.0000	306.0000	(20.725)	0	0	1,250
2012/05/14	R157 2012/08/02	6.55	Call	Bond Future	675.0000	561.0000	(16.889)	0	0	0
2012/05/14	R157 2012/08/02	6.55	Put	Bond Future	542.0000	629.0000	16.052	0	0	1,250
2012/05/14	R157 2012/08/02	6.95	Call	Bond Future	1,529.0000	1,361.0000	(10.988)	0	0	0
2012/05/14	R157 2012/08/02	6.95	Put	Bond Future	164.0000	198.0000	20.732	0	0	3,750
2012/05/14	R157 2012/11/01			Bond Future	6.5500	6.6220	1.099	0.0000	0.0000	0
2012/05/14	R157 2012/11/01	7.00	Call	Bond Future	1,730.0000	1,581.0000	(8.613)	0	0	0
2012/05/14	R157 2012/11/01	7.00	Put	Bond Future	455.0000	511.0000	12.308	0	0	0
2012/05/14	R157 2012/11/01	7.05	Call	Bond Future	1,833.0000	1,680.0000	(8.347)	0	0	0
2012/05/14	R157 2012/11/01	7.05	Put	Bond Future	417.0000	470.0000	12.710	0	0	0
2012/05/14	R157 2012/11/01	6.95	Call	Bond Future	1,630.0000	1,485.0000	(8.896)	0	0	0
2012/05/14	R157 2012/11/01	6.95	Put	Bond Future	496.0000	556.0000	12.097	0	0	0
2012/05/14	R157 2013/02/07			Bond Future	6.5980	6.6830	1.288	0.0000	0.0000	0
2012/05/14	R157 2013/02/07	6.75	Call	Bond Future	1,382.0000	1,257.0000	(9.045)	0	0	0
2012/05/14	R157 2013/02/07	6.75	Put	Bond Future	991.0000	1,085.0000	9.485	0	0	0
2012/05/14	R157 2013/02/07	6.80	Call	Bond Future	1,458.0000	1,329.0000	(8.848)	0	0	0
2012/05/14	R157 2013/02/07	6.80	Put	Bond Future	938.0000	1,028.0000	9.595	0	0	0
2012/05/14	R157 2013/02/07	6.70	Call	Bond Future	1,310.0000	1,189.0000	(9.237)	0	0	0
2012/05/14	R157 2013/02/07	6.70	Put	Bond Future	1,047.0000	1,145.0000	9.360	0	0	0
2012/05/14	R186 2012/08/02			Bond Future	8.3810	8.4930	1.336	0.0000	0.0000	34,719
2012/05/14	R186 2012/08/02	8.75	Call	Bond Future	4,608.0000	3,862.0000	(16.189)	0	0	0
2012/05/14	R186 2012/08/02	8.75	Put	Bond Future	1,252.0000	1,539.0000	22.923	0	0	2,700
2012/05/14	R186 2012/08/02	8.80	Call	Bond Future	4,927.0000	4,158.0000	(15.608)	0	0	0
2012/05/14	R186 2012/08/02	8.80	Put	Bond Future	1,127.0000	1,391.0000	23.425	0	0	0
2012/05/14	R186 2012/08/02	8.70	Call	Bond Future	4,298.0000	3,577.0000	(16.775)	0	0	0
2012/05/14	R186 2012/08/02	8.70	Put	Bond Future	1,389.0000	1,701.0000	22.462	0	0	0

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2012/05/14	R186 2012/08/02	8.25	Put	Bond Future	3,217.0000	3,791.0000	17.843	0	0	0
2012/05/14	R186 2012/08/02	8.25	Call	Bond Future	1,992.0000	1,532.0000	(23.092)	0	0	8,750
2012/05/14	R186 2012/08/02	8.66	Call	Bond Future	4,056.0000	3,355.0000	(17.283)	0	0	0
2012/05/14	R186 2012/08/02	8.66	Put	Bond Future	1,506.0000	1,838.0000	22.045	0	0	276
2012/05/14	R186 2012/08/02	7.66	Put	Bond Future	7,414.0000	8,299.0000	11.937	0	0	0
2012/05/14	R186 2012/08/02	7.66	Call	Bond Future	437.0000	289.0000	(33.867)	0	0	276
2012/05/14	R186 2012/08/02	7.76	Put	Bond Future	6,570.0000	7,413.0000	12.831	0	0	0
2012/05/14	R186 2012/08/02	7.76	Call	Bond Future	595.0000	405.0000	(31.933)	0	0	43
2012/05/14	R186 2012/08/02	8.76	Call	Bond Future	4,671.0000	3,921.0000	(16.057)	0	0	0
2012/05/14	R186 2012/08/02	8.76	Put	Bond Future	1,226.0000	1,509.0000	23.083	0	0	43
2012/05/14	R186 2012/08/02	8.00	Put	Bond Future	4,752.0000	5,475.0000	15.215	0	0	0
2012/05/14	R186 2012/08/02	8.00	Call	Bond Future	1,137.0000	826.0000	(27.353)	0	0	1,099
2012/05/14	R186 2012/08/02	9.00	Call	Bond Future	6,277.0000	5,426.0000	(13.557)	0	0	0
2012/05/14	R186 2012/08/02	9.00	Put	Bond Future	725.0000	908.0000	25.241	0	0	199
2012/05/14	R186 2012/08/02	7.70	Put	Bond Future	7,070.0000	7,939.0000	12.291	0	0	0
2012/05/14	R186 2012/08/02	7.70	Call	Bond Future	496.0000	331.0000	(33.266)	0	0	2,700
2012/05/14	R186 2012/08/02	8.30	Call	Bond Future	2,200.0000	1,709.0000	(22.318)	0	0	0
2012/05/14	R186 2012/08/02	8.30	Put	Bond Future	2,956.0000	3,498.0000	18.336	0	0	900
2012/05/14	R186 2012/11/01			Bond Future	8.4530	8.5690	1.372	0.0000	0.0000	0
2012/05/14	R186 2012/11/01	8.75	Call	Bond Future	5,771.0000	5,108.0000	(11.488)	0	0	0
2012/05/14	R186 2012/11/01	8.75	Put	Bond Future	3,108.0000	3,496.0000	12.484	0	0	0
2012/05/14	R186 2012/11/01	8.80	Call	Bond Future	6,040.0000	5,361.0000	(11.242)	0	0	0
2012/05/14	R186 2012/11/01	8.80	Put	Bond Future	2,938.0000	3,309.0000	12.628	0	0	0
2012/05/14	R186 2012/11/01	8.70	Call	Bond Future	5,509.0000	4,863.0000	(11.726)	0	0	0
2012/05/14	R186 2012/11/01	8.70	Put	Bond Future	3,289.0000	3,693.0000	12.283	0	0	0
2012/05/14	R186 2013/02/07			Bond Future	8.5310	8.6530	1.430	0.0000	0.0000	0
2012/05/14	R186 2013/02/07	8.50	Call	Bond Future	5,361.0000	4,790.0000	(10.651)	0	0	0
2012/05/14	R186 2013/02/07	8.50	Put	Bond Future	5,638.0000	6,150.0000	9.081	0	0	0
2012/05/14	R186 2013/02/07	8.55	Call	Bond Future	5,589.0000	5,004.0000	(10.467)	0	0	0
2012/05/14	R186 2013/02/07	8.55	Put	Bond Future	5,419.0000	5,917.0000	9.190	0	0	0
2012/05/14	R186 2013/02/07	8.45	Call	Bond Future	5,143.0000	4,586.0000	(10.830)	0	0	0
2012/05/14	R186 2013/02/07	8.45	Put	Bond Future	5,870.0000	6,395.0000	8.944	0	0	0
2012/05/14	R189 2012/08/02			Bond Future	218.8223	218.8244	0.001	0.0000	0.0000	44
2012/05/14	R189 2012/08/02	218.00	Call	Bond Future	822.0000	824.0000	0.243	0	0	0

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2012/05/14	R189 2012/08/02	218.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/14	R189 2012/08/02	218.05	Call	Bond Future	772.0000	774.0000	0.259	0	0	0
2012/05/14	R189 2012/08/02	218.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/14	R189 2012/08/02	217.95	Call	Bond Future	872.0000	874.0000	0.229	0	0	0
2012/05/14	R189 2012/08/02	217.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/14	R197 2012/08/02			Bond Future	256.9899	257.0108	0.008	0.0000	0.0000	1,389
2012/05/14	R197 2012/08/02	257.00	Call	Bond Future	0.0000	11.0000	100.000	0	0	0
2012/05/14	R197 2012/08/02	257.00	Put	Bond Future	10.0000	0.0000	(100.000)	0	0	0
2012/05/14	R197 2012/08/02	257.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/14	R197 2012/08/02	257.05	Put	Bond Future	60.0000	39.0000	(35.000)	0	0	0
2012/05/14	R197 2012/08/02	256.95	Call	Bond Future	40.0000	61.0000	52.500	0	0	0
2012/05/14	R197 2012/08/02	256.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/14	R201 2012/08/02			Bond Future	5.7940	5.8490	0.949	0.0000	0.0000	2,704
2012/05/14	R201 2012/08/02	7.50	Call	Bond Future	3,796.0000	3,671.0000	(3.293)	0	0	0
2012/05/14	R201 2012/08/02	7.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/14	R201 2012/08/02	7.55	Call	Bond Future	3,905.0000	3,780.0000	(3.201)	0	0	0
2012/05/14	R201 2012/08/02	7.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/14	R201 2012/08/02	7.45	Call	Bond Future	3,688.0000	3,562.0000	(3.416)	0	0	0
2012/05/14	R201 2012/08/02	7.45	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2012/05/14	R201 2012/11/01			Bond Future	5.7520	5.8170	1.130	0.0000	0.0000	0
2012/05/14	R201 2012/11/01	6.50	Call	Bond Future	1,654.0000	1,540.0000	(6.892)	0	0	0
2012/05/14	R201 2012/11/01	6.50	Put	Bond Future	136.0000	155.0000	13.971	0	0	0
2012/05/14	R201 2012/11/01	6.55	Call	Bond Future	1,740.0000	1,625.0000	(6.609)	0	0	0
2012/05/14	R201 2012/11/01	6.55	Put	Bond Future	122.0000	140.0000	14.754	0	0	0
2012/05/14	R201 2012/11/01	6.45	Call	Bond Future	1,569.0000	1,458.0000	(7.075)	0	0	0
2012/05/14	R201 2012/11/01	6.45	Put	Bond Future	152.0000	174.0000	14.474	0	0	0
2012/05/14	R201 2013/02/07			Bond Future	5.6810	5.7590	1.373	0.0000	0.0000	0
2012/05/14	R201 2013/02/07	6.25	Call	Bond Future	1,355.0000	1,254.0000	(7.454)	0	0	0
2012/05/14	R201 2013/02/07	6.25	Put	Bond Future	338.0000	377.0000	11.538	0	0	0
2012/05/14	R201 2013/02/07	6.30	Call	Bond Future	1,421.0000	1,317.0000	(7.319)	0	0	0
2012/05/14	R201 2013/02/07	6.30	Put	Bond Future	315.0000	351.0000	11.429	0	0	0
2012/05/14	R201 2013/02/07	6.20	Call	Bond Future	1,291.0000	1,192.0000	(7.668)	0	0	0
2012/05/14	R201 2013/02/07	6.20	Put	Bond Future	363.0000	404.0000	11.295	0	0	0

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2012/05/14	R202 2012/08/02			Bond Future	190.1176	190.1348	0.009	0.0000	0.0000	40,005
2012/05/14	R202 2012/08/02	191.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/14	R202 2012/08/02	191.00	Put	Bond Future	882.0000	865.0000	(1.927)	0	0	0
2012/05/14	R202 2012/08/02	191.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/14	R202 2012/08/02	191.05	Put	Bond Future	932.0000	915.0000	(1.824)	0	0	0
2012/05/14	R202 2012/08/02	190.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/14	R202 2012/08/02	190.95	Put	Bond Future	832.0000	815.0000	(2.043)	0	0	0
2012/05/14	R203 2012/08/02			Bond Future	7.0660	7.1450	1.118	0.0000	0.0000	3,883
2012/05/14	R203 2012/08/02	8.50	Call	Bond Future	6,035.0000	5,695.0000	(5.634)	0	0	0
2012/05/14	R203 2012/08/02	8.50	Put	Bond Future	12.0000	15.0000	25.000	0	0	0
2012/05/14	R203 2012/08/02	8.55	Call	Bond Future	6,235.0000	5,894.0000	(5.469)	0	0	0
2012/05/14	R203 2012/08/02	8.55	Put	Bond Future	10.0000	12.0000	20.000	0	0	0
2012/05/14	R203 2012/08/02	8.45	Call	Bond Future	5,836.0000	5,496.0000	(5.826)	0	0	0
2012/05/14	R203 2012/08/02	8.45	Put	Bond Future	16.0000	19.0000	18.750	0	0	0
2012/05/14	R203 2012/08/02	6.60	Put	Bond Future	2,345.0000	2,611.0000	11.343	0	0	0
2012/05/14	R203 2012/08/02	6.60	Call	Bond Future	291.0000	214.0000	(26.460)	0	0	4,200
2012/05/14	R203 2012/08/02	6.85	Put	Bond Future	1,552.0000	1,764.0000	13.660	0	0	0
2012/05/14	R203 2012/08/02	6.85	Call	Bond Future	606.0000	475.0000	(21.617)	0	0	1,400
2012/05/14	R203 2012/08/02	7.15	Call	Bond Future	1,214.0000	1,012.0000	(16.639)	0	0	0
2012/05/14	R203 2012/08/02	7.15	Put	Bond Future	849.0000	990.0000	16.608	0	0	1,400
2012/05/14	R203 2012/08/02	7.55	Call	Bond Future	2,399.0000	2,119.0000	(11.672)	0	0	0
2012/05/14	R203 2012/08/02	7.55	Put	Bond Future	317.0000	380.0000	19.874	0	0	4,200
2012/05/14	R203 2012/11/01			Bond Future	7.1270	7.2110	1.179	0.0000	0.0000	0
2012/05/14	R203 2012/11/01	7.75	Call	Bond Future	3,284.0000	3,021.0000	(8.009)	0	0	0
2012/05/14	R203 2012/11/01	7.75	Put	Bond Future	732.0000	818.0000	11.749	0	0	0
2012/05/14	R203 2012/11/01	7.80	Call	Bond Future	3,435.0000	3,167.0000	(7.802)	0	0	0
2012/05/14	R203 2012/11/01	7.80	Put	Bond Future	682.0000	762.0000	11.730	0	0	0
2012/05/14	R203 2012/11/01	7.70	Call	Bond Future	3,136.0000	2,879.0000	(8.195)	0	0	0
2012/05/14	R203 2012/11/01	7.70	Put	Bond Future	786.0000	878.0000	11.705	0	0	0
2012/05/14	R203 2013/02/07			Bond Future	7.1960	7.2880	1.278	0.0000	0.0000	0
2012/05/14	R203 2013/02/07	6.50	Call	Bond Future	918.0000	805.0000	(12.309)	0	0	0
2012/05/14	R203 2013/02/07	6.50	Put	Bond Future	3,708.0000	3,957.0000	6.715	0	0	0
2012/05/14	R203 2013/02/07	6.55	Call	Bond Future	981.0000	863.0000	(12.029)	0	0	0
2012/05/14	R203 2013/02/07	6.55	Put	Bond Future	3,567.0000	3,811.0000	6.840	0	0	0

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2012/05/14	R203 2013/02/07	6.45	Call	Bond Future	858.0000	751.0000	(12.471)	0	0	0
2012/05/14	R203 2013/02/07	6.45	Put	Bond Future	3,852.0000	4,107.0000	6.620	0	0	0
2012/05/14	R204 2012/08/02			Bond Future	7.3860	7.4630	1.043	0.0000	0.0000	4,098
2012/05/14	R204 2012/08/02	8.50	Call	Bond Future	5,568.0000	5,190.0000	(6.789)	0	0	0
2012/05/14	R204 2012/08/02	8.50	Put	Bond Future	68.0000	83.0000	22.059	0	0	0
2012/05/14	R204 2012/08/02	8.55	Call	Bond Future	5,795.0000	5,415.0000	(6.557)	0	0	0
2012/05/14	R204 2012/08/02	8.55	Put	Bond Future	57.0000	69.0000	21.053	0	0	0
2012/05/14	R204 2012/08/02	8.45	Call	Bond Future	5,341.0000	4,965.0000	(7.040)	0	0	0
2012/05/14	R204 2012/08/02	8.45	Put	Bond Future	80.0000	97.0000	21.250	0	0	0
2012/05/14	R204 2012/11/01			Bond Future	7.4510	7.5330	1.101	0.0000	0.0000	0
2012/05/14	R204 2012/11/01	8.00	Call	Bond Future	3,712.0000	3,418.0000	(7.920)	0	0	0
2012/05/14	R204 2012/11/01	8.00	Put	Bond Future	1,051.0000	1,160.0000	10.371	0	0	0
2012/05/14	R204 2012/11/01	8.05	Call	Bond Future	3,882.0000	3,582.0000	(7.728)	0	0	0
2012/05/14	R204 2012/11/01	8.05	Put	Bond Future	983.0000	1,086.0000	10.478	0	0	0
2012/05/14	R204 2012/11/01	7.95	Call	Bond Future	3,545.0000	3,257.0000	(8.124)	0	0	0
2012/05/14	R204 2012/11/01	7.95	Put	Bond Future	1,123.0000	1,238.0000	10.240	0	0	0
2012/05/14	R204 2013/02/07			Bond Future	7.5230	7.6110	1.170	0.0000	0.0000	0
2012/05/14	R204 2013/02/07	8.00	Call	Bond Future	3,865.0000	3,588.0000	(7.167)	0	0	0
2012/05/14	R204 2013/02/07	8.00	Put	Bond Future	1,638.0000	1,777.0000	8.486	0	0	0
2012/05/14	R204 2013/02/07	8.05	Call	Bond Future	4,017.0000	3,735.0000	(7.020)	0	0	0
2012/05/14	R204 2013/02/07	8.05	Put	Bond Future	1,561.0000	1,694.0000	8.520	0	0	0
2012/05/14	R204 2013/02/07	7.95	Call	Bond Future	3,716.0000	3,445.0000	(7.293)	0	0	0
2012/05/14	R204 2013/02/07	7.95	Put	Bond Future	1,720.0000	1,864.0000	8.372	0	0	0
2012/05/14	R206 2012/08/02			Bond Future	5.4190	5.4550	0.664	0.0000	0.0000	1,781
2012/05/14	R206 2012/08/02	7.25	Call	Bond Future	2,507.0000	2,457.0000	(1.994)	0	0	0
2012/05/14	R206 2012/08/02	7.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/14	R206 2012/08/02	7.30	Call	Bond Future	2,575.0000	2,524.0000	(1.981)	0	0	0
2012/05/14	R206 2012/08/02	7.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/14	R206 2012/08/02	7.20	Call	Bond Future	2,440.0000	2,390.0000	(2.049)	0	0	0
2012/05/14	R206 2012/08/02	7.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/14	R206 2012/11/01			Bond Future	5.2600	5.3060	0.875	0.0000	0.0000	0
2012/05/14	R206 2012/11/01	6.00	Call	Bond Future	902.0000	855.0000	(5.211)	0	0	0
2012/05/14	R206 2012/11/01	6.00	Put	Bond Future	47.0000	54.0000	14.894	0	0	0

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2012/05/14	R206 2012/11/01	6.05	Call	Bond Future	954.0000	905.0000	(5.136)	0	0	0
2012/05/14	R206 2012/11/01	6.05	Put	Bond Future	42.0000	46.0000	9.524	0	0	0
2012/05/14	R206 2012/11/01	5.95	Call	Bond Future	852.0000	805.0000	(5.516)	0	0	0
2012/05/14	R206 2012/11/01	5.95	Put	Bond Future	54.0000	61.0000	12.963	0	0	0
2012/05/14	R206 2013/02/07			Bond Future	4.9670	5.0340	1.349	0.0000	0.0000	0
2012/05/14	R206 2013/02/07	6.00	Call	Bond Future	998.0000	945.0000	(5.311)	0	0	0
2012/05/14	R206 2013/02/07	6.00	Put	Bond Future	67.0000	75.0000	11.940	0	0	0
2012/05/14	R206 2013/02/07	6.05	Call	Bond Future	1,036.0000	983.0000	(5.116)	0	0	0
2012/05/14	R206 2013/02/07	6.05	Put	Bond Future	60.0000	68.0000	13.333	0	0	0
2012/05/14	R206 2013/02/07	5.95	Call	Bond Future	960.0000	908.0000	(5.417)	0	0	0
2012/05/14	R206 2013/02/07	5.95	Put	Bond Future	74.0000	82.0000	10.811	0	0	0
2012/05/14	R207 2012/08/02			Bond Future	7.6840	7.7770	1.210	0.0000	0.0000	27,509
2012/05/14	R207 2012/08/02	8.75	Call	Bond Future	5,756.0000	5,271.0000	(8.426)	0	0	0
2012/05/14	R207 2012/08/02	8.75	Put	Bond Future	103.0000	129.0000	25.243	0	0	0
2012/05/14	R207 2012/08/02	8.80	Call	Bond Future	5,995.0000	5,507.0000	(8.140)	0	0	0
2012/05/14	R207 2012/08/02	8.80	Put	Bond Future	88.0000	110.0000	25.000	0	0	0
2012/05/14	R207 2012/08/02	8.70	Call	Bond Future	5,516.0000	5,036.0000	(8.702)	0	0	0
2012/05/14	R207 2012/08/02	8.70	Put	Bond Future	119.0000	149.0000	25.210	0	0	0
2012/05/14	R207 2012/11/01			Bond Future	7.7520	7.8500	1.264	0.0000	0.0000	0
2012/05/14	R207 2012/11/01	8.25	Call	Bond Future	3,903.0000	3,537.0000	(9.377)	0	0	0
2012/05/14	R207 2012/11/01	8.25	Put	Bond Future	1,287.0000	1,442.0000	12.044	0	0	0
2012/05/14	R207 2012/11/01	8.30	Call	Bond Future	4,082.0000	3,708.0000	(9.162)	0	0	0
2012/05/14	R207 2012/11/01	8.30	Put	Bond Future	1,208.0000	1,356.0000	12.252	0	0	0
2012/05/14	R207 2012/11/01	8.20	Call	Bond Future	3,728.0000	3,370.0000	(9.603)	0	0	0
2012/05/14	R207 2012/11/01	8.20	Put	Bond Future	1,370.0000	1,534.0000	11.971	0	0	0
2012/05/14	R207 2013/02/07			Bond Future	7.8290	7.9320	1.316	0.0000	0.0000	0
2012/05/14	R207 2013/02/07	8.25	Call	Bond Future	4,100.0000	3,757.0000	(8.366)	0	0	0
2012/05/14	R207 2013/02/07	8.25	Put	Bond Future	1,954.0000	2,142.0000	9.621	0	0	0
2012/05/14	R207 2013/02/07	8.30	Call	Bond Future	4,261.0000	3,911.0000	(8.214)	0	0	0
2012/05/14	R207 2013/02/07	8.30	Put	Bond Future	1,864.0000	2,045.0000	9.710	0	0	0
2012/05/14	R207 2013/02/07	8.20	Call	Bond Future	3,941.0000	3,605.0000	(8.526)	0	0	0
2012/05/14	R207 2013/02/07	8.20	Put	Bond Future	2,047.0000	2,241.0000	9.477	0	0	0
2012/05/14	R208 2012/08/02			Bond Future	7.7730	7.8650	1.184	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
2012/05/14	R208 2012/08/02	8.75	Call	Bond Future	5,760.0000	5,250.0000	(8.854)	0	0	0
2012/05/14	R208 2012/08/02	8.75	Put	Bond Future	155.0000	192.0000	23.871	0	0	0
2012/05/14	R208 2012/08/02	8.80	Call	Bond Future	6,013.0000	5,498.0000	(8.565)	0	0	0
2012/05/14	R208 2012/08/02	8.80	Put	Bond Future	133.0000	165.0000	24.060	0	0	0
2012/05/14	R208 2012/08/02	8.70	Call	Bond Future	5,507.0000	5,002.0000	(9.170)	0	0	0
2012/05/14	R208 2012/08/02	8.70	Put	Bond Future	179.0000	220.0000	22.905	0	0	0
2012/05/14	R208 2012/08/02	7.20	Put	Bond Future	3,868.0000	4,308.0000	11.375	0	0	0
2012/05/14	R208 2012/08/02	7.20	Call	Bond Future	372.0000	265.0000	(28.763)	0	0	3,450
2012/05/14	R208 2012/08/02	7.50	Put	Bond Future	2,496.0000	2,846.0000	14.022	0	0	0
2012/05/14	R208 2012/08/02	7.50	Call	Bond Future	850.0000	654.0000	(23.059)	0	0	1,150
2012/05/14	R208 2012/08/02	7.80	Call	Bond Future	1,630.0000	1,331.0000	(18.344)	0	0	0
2012/05/14	R208 2012/08/02	7.80	Put	Bond Future	1,469.0000	1,717.0000	16.882	0	0	1,150
2012/05/14	R208 2012/08/02	8.25	Call	Bond Future	3,355.0000	2,924.0000	(12.846)	0	0	0
2012/05/14	R208 2012/08/02	8.25	Put	Bond Future	564.0000	680.0000	20.567	0	0	3,450
2012/05/14	R208 2012/11/01			Bond Future	7.8390	7.9360	1.237	0.0000	0.0000	0
2012/05/14	R208 2012/11/01	8.25	Call	Bond Future	3,904.0000	3,524.0000	(9.734)	0	0	0
2012/05/14	R208 2012/11/01	8.25	Put	Bond Future	1,552.0000	1,734.0000	11.727	0	0	0
2012/05/14	R208 2012/11/01	8.30	Call	Bond Future	4,091.0000	3,701.0000	(9.533)	0	0	0
2012/05/14	R208 2012/11/01	8.30	Put	Bond Future	1,457.0000	1,629.0000	11.805	0	0	0
2012/05/14	R208 2012/11/01	8.20	Call	Bond Future	3,723.0000	3,351.0000	(9.992)	0	0	0
2012/05/14	R208 2012/11/01	8.20	Put	Bond Future	1,653.0000	1,843.0000	11.494	0	0	0
2012/05/14	R208 2013/02/07			Bond Future	7.9110	8.0130	1.289	0.0000	0.0000	0
2012/05/14	R208 2013/02/07	8.00	Call	Bond Future	3,449.0000	3,128.0000	(9.307)	0	0	0
2012/05/14	R208 2013/02/07	8.00	Put	Bond Future	2,947.0000	3,201.0000	8.619	0	0	0
2012/05/14	R208 2013/02/07	8.05	Call	Bond Future	3,603.0000	3,274.0000	(9.131)	0	0	0
2012/05/14	R208 2013/02/07	8.05	Put	Bond Future	2,821.0000	3,067.0000	8.720	0	0	0
2012/05/14	R208 2013/02/07	7.95	Call	Bond Future	3,301.0000	2,989.0000	(9.452)	0	0	0
2012/05/14	R208 2013/02/07	7.95	Put	Bond Future	3,081.0000	3,344.0000	8.536	0	0	0
2012/05/14	R209 2012/08/02			Bond Future	8.9240	9.0100	0.964	0.0000	0.0000	3,099
2012/05/14	R209 2012/08/02	9.25	Call	Bond Future	3,717.0000	3,244.0000	(12.725)	0	0	0
2012/05/14	R209 2012/08/02	9.25	Put	Bond Future	1,269.0000	1,455.0000	14.657	0	0	0
2012/05/14	R209 2012/08/02	9.30	Call	Bond Future	3,966.0000	3,478.0000	(12.305)	0	0	0
2012/05/14	R209 2012/08/02	9.30	Put	Bond Future	1,154.0000	1,325.0000	14.818	0	0	0
2012/05/14	R209 2012/08/02	9.20	Call	Bond Future	3,475.0000	3,016.0000	(13.209)	0	0	0

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2012/05/14	R209 2012/08/02	9.20	Put	Bond Future	1,394.0000	1,594.0000	14.347	0	0	0
2012/05/14	R209 2012/11/01			Bond Future	8.9910	9.0810	1.001	0.0000	0.0000	0
2012/05/14	R209 2012/11/01	9.00	Call	Bond Future	3,874.0000	3,491.0000	(9.886)	0	0	0
2012/05/14	R209 2012/11/01	9.00	Put	Bond Future	3,805.0000	4,103.0000	7.832	0	0	0
2012/05/14	R209 2012/11/01	9.05	Call	Bond Future	4,066.0000	3,672.0000	(9.690)	0	0	0
2012/05/14	R209 2012/11/01	9.05	Put	Bond Future	3,619.0000	3,905.0000	7.903	0	0	0
2012/05/14	R209 2012/11/01	8.95	Call	Bond Future	3,687.0000	3,314.0000	(10.117)	0	0	0
2012/05/14	R209 2012/11/01	8.95	Put	Bond Future	4,000.0000	4,308.0000	7.700	0	0	0
2012/05/14	R209 2013/02/07			Bond Future	9.0640	9.1560	1.015	0.0000	0.0000	0
2012/05/14	R209 2013/02/07	9.00	Call	Bond Future	4,671.0000	4,297.0000	(8.007)	0	0	0
2012/05/14	R209 2013/02/07	9.00	Put	Bond Future	5,154.0000	5,467.0000	6.073	0	0	0
2012/05/14	R209 2013/02/07	9.05	Call	Bond Future	4,853.0000	4,471.0000	(7.871)	0	0	0
2012/05/14	R209 2013/02/07	9.05	Put	Bond Future	4,958.0000	5,262.0000	6.132	0	0	0
2012/05/14	R209 2013/02/07	8.95	Call	Bond Future	4,492.0000	4,127.0000	(8.126)	0	0	0
2012/05/14	R209 2013/02/07	8.95	Put	Bond Future	5,357.0000	5,678.0000	5.992	0	0	0
2012/05/14	R210 2012/08/02			Bond Future	143.4555	143.4683	0.009	0.0000	0.0000	925
2012/05/14	R210 2012/08/02	143.00	Call	Bond Future	456.0000	468.0000	2.632	0	0	0
2012/05/14	R210 2012/08/02	143.00	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2012/05/14	R210 2012/08/02	143.05	Call	Bond Future	406.0000	418.0000	2.956	0	0	0
2012/05/14	R210 2012/08/02	143.05	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2012/05/14	R210 2012/08/02	142.95	Call	Bond Future	506.0000	518.0000	2.372	0	0	0
2012/05/14	R210 2012/08/02	142.95	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2012/05/14	R211 2012/08/02			Bond Future	119.5408	119.5464	0.005	0.0000	0.0000	480
2012/05/14	R211 2012/08/02	120.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/14	R211 2012/08/02	120.00	Put	Bond Future	459.0000	454.0000	(1.089)	0	0	0
2012/05/14	R211 2012/08/02	120.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/14	R211 2012/08/02	120.05	Put	Bond Future	509.0000	504.0000	(0.982)	0	0	0
2012/05/14	R211 2012/08/02	119.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/14	R211 2012/08/02	119.95	Put	Bond Future	409.0000	404.0000	(1.222)	0	0	0
2012/05/14	R212 2012/08/02			Bond Future	118.3147	118.3242	0.008	0.0000	0.0000	2,962
2012/05/14	R212 2012/08/02	118.00	Call	Bond Future	315.0000	324.0000	2.857	0	0	0
2012/05/14	R212 2012/08/02	118.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/14	R212 2012/08/02	118.05	Call	Bond Future	265.0000	274.0000	3.396	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
2012/05/14	R212 2012/08/02	118.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/14	R212 2012/08/02	117.95	Call	Bond Future	365.0000	374.0000	2.466	0	0	0
2012/05/14	R212 2012/08/02	117.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/14	R213 2012/08/02			Bond Future	8.7960	8.9080	1.273	0.0000	0.0000	4,725
2012/05/14	R213 2012/08/02	9.25	Call	Bond Future	4,508.0000	3,843.0000	(14.752)	0	0	0
2012/05/14	R213 2012/08/02	9.25	Put	Bond Future	1,011.0000	1,229.0000	21.563	0	0	0
2012/05/14	R213 2012/08/02	9.30	Call	Bond Future	4,783.0000	4,100.0000	(14.280)	0	0	0
2012/05/14	R213 2012/08/02	9.30	Put	Bond Future	914.0000	1,114.0000	21.882	0	0	0
2012/05/14	R213 2012/08/02	9.20	Call	Bond Future	4,239.0000	3,592.0000	(15.263)	0	0	0
2012/05/14	R213 2012/08/02	9.20	Put	Bond Future	1,116.0000	1,353.0000	21.237	0	0	0
2012/05/14	R213 2012/11/01			Bond Future	8.8670	8.9830	1.308	0.0000	0.0000	0
2012/05/14	R213 2012/11/01	9.00	Call	Bond Future	4,412.0000	3,885.0000	(11.945)	0	0	0
2012/05/14	R213 2012/11/01	9.00	Put	Bond Future	3,379.0000	3,754.0000	11.098	0	0	0
2012/05/14	R213 2012/11/01	9.05	Call	Bond Future	4,623.0000	4,082.0000	(11.702)	0	0	0
2012/05/14	R213 2012/11/01	9.05	Put	Bond Future	3,206.0000	3,567.0000	11.260	0	0	0
2012/05/14	R213 2012/11/01	8.95	Call	Bond Future	4,207.0000	3,694.0000	(12.194)	0	0	0
2012/05/14	R213 2012/11/01	8.95	Put	Bond Future	3,560.0000	3,949.0000	10.927	0	0	0
2012/05/14	R213 2013/02/07			Bond Future	8.9460	9.0660	1.341	0.0000	0.0000	0
2012/05/14	R213 2013/02/07	9.00	Call	Bond Future	5,194.0000	4,682.0000	(9.858)	0	0	0
2012/05/14	R213 2013/02/07	9.00	Put	Bond Future	4,779.0000	5,185.0000	8.496	0	0	0
2012/05/14	R213 2013/02/07	9.05	Call	Bond Future	5,396.0000	4,872.0000	(9.711)	0	0	0
2012/05/14	R213 2013/02/07	9.05	Put	Bond Future	4,599.0000	4,994.0000	8.589	0	0	0
2012/05/14	R213 2013/02/07	8.95	Call	Bond Future	5,002.0000	4,501.0000	(10.016)	0	0	0
2012/05/14	R213 2013/02/07	8.95	Put	Bond Future	4,971.0000	5,389.0000	8.409	0	0	0
2012/05/14	R214 2012/08/02			Bond Future	8.9510	9.0370	0.961	0.0000	0.0000	1,530
2012/05/14	R214 2012/08/02	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/14	R214 2012/08/02	8.80	Put	Bond Future	1,234.0000	1,922.0000	55.754	0	0	0
2012/05/14	R214 2012/08/02	8.81	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/14	R214 2012/08/02	8.81	Put	Bond Future	1,152.0000	1,840.0000	59.722	0	0	0
2012/05/14	R214 2012/08/02	8.79	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/14	R214 2012/08/02	8.79	Put	Bond Future	1,317.0000	2,005.0000	52.240	0	0	0
Total										358716.00