



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 29/05/2012

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
2012/05/29	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/29	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/29	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/29	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/29	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/29	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/29	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/29	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/29	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/29	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/29	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/29	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/29	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/29	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/29	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2012/05/29	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/29	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/29	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/29	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/29	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/29	AL7T 2012/08/02			Index Future	436.4840	435.5170	(0.222)	0.0000	0.0000	13
2012/05/29	AL7T 2012/11/01			Index Future	442.9230	441.9440	(0.221)	0.0000	0.0000	0
2012/05/29	ALBI 2012/08/02			Index Future	394.8040	394.3420	(0.117)	0.0000	0.0000	1,004
2012/05/29	ALBI 2012/11/01			Index Future	400.6280	400.1620	(0.116)	0.0000	0.0000	0
2012/05/29	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/29	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/29	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/29	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/29	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/29	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/29	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/29	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/29	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/29	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/29	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/29	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0

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2012/05/29	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/29	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/29	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/29	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/29	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/29	CAAZ 2012/06/18			Can-Do Future	0.3258	0.3010	(7.612)	0.0000	0.0000	5,670
2012/05/29	CABA 2012/06/18			Can-Do Future	0.0000	0.0000	0.000	0.0000	0.0000	0
2012/05/29	CABB 2012/06/18			Can-Do Future	0.0017	0.0016	(5.882)	0.0000	0.0000	8,000
2012/05/29	CABC 2012/06/18			Can-Do Future	0.0263	0.0299	13.688	0.0000	0.0000	0
2012/05/29	CABD 2012/06/18			Can-Do Future	0.0000	0.0000	0.000	0.0000	0.0000	16,000
2012/05/29	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/29	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/29	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/29	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/29	DAAH 2012/06/28			Any day expiry	8.3777	8.3300	(0.569)	0.0000	0.0000	2,360
2012/05/29	DAAH 2012/06/28	8.50	Call	Any day expiry	138.0000	118.0000	(14.493)	0	0	0
2012/05/29	DAAH 2012/06/28	8.50	Put	Any day expiry	260.0000	288.0000	10.769	0	0	0
2012/05/29	DAAH 2012/06/28	8.51	Call	Any day expiry	135.0000	115.0000	(14.815)	0	0	0
2012/05/29	DAAH 2012/06/28	8.51	Put	Any day expiry	267.0000	295.0000	10.487	0	0	0
2012/05/29	DAAH 2012/06/28	8.49	Call	Any day expiry	141.0000	120.0000	(14.894)	0	0	0
2012/05/29	DAAH 2012/06/28	8.49	Put	Any day expiry	253.0000	280.0000	10.672	0	0	0
2012/05/29	DAAH 2012/06/28	8.25	Put	Any day expiry	116.0000	133.0000	14.655	0	0	0
2012/05/29	DAAH 2012/06/28	8.25	Call	Any day expiry	244.0000	213.0000	(12.705)	0	0	0

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2012/05/29	DAAH 2012/06/28	7.40	Call	Any day expiry	980.0000	932.0000	(4.898)	0	0	0
2012/05/29	DAAH 2012/06/28	7.40	Put	Any day expiry	2.0000	2.0000	0.000	0	0	0
2012/05/29	DAUS 2012/05/31			Any day expiry	8.3425	8.2965	(0.551)	0.0000	0.0000	0
2012/05/29	DAUS 2012/05/31	7.75	Call	Any day expiry	593.0000	547.0000	(7.757)	0	0	0
2012/05/29	DAUS 2012/05/31	7.75	Put	Any day expiry	1.0000	1.0000	0.000	0	0	0
2012/05/29	DAUS 2012/05/31	7.76	Call	Any day expiry	583.0000	537.0000	(7.890)	0	0	0
2012/05/29	DAUS 2012/05/31	7.76	Put	Any day expiry	1.0000	1.0000	0.000	0	0	0
2012/05/29	DAUS 2012/05/31	7.74	Call	Any day expiry	603.0000	557.0000	(7.629)	0	0	0
2012/05/29	DAUS 2012/05/31	7.74	Put	Any day expiry	1.0000	1.0000	0.000	0	0	0
2012/05/29	DAUS 2012/05/31	7.40	Call	Any day expiry	943.0000	897.0000	(4.878)	0	0	0
2012/05/29	DAUS 2012/05/31	7.40	Put	Any day expiry	1.0000	1.0000	0.000	0	0	0
2012/05/29	DAUS 2012/05/31	8.25	Put	Any day expiry	29.0000	31.0000	6.897	0	0	0
2012/05/29	DAUS 2012/05/31	8.25	Call	Any day expiry	121.0000	77.0000	(36.364)	0	0	0
2012/05/29	DAUS 2012/05/31	7.72	Call	Any day expiry	623.0000	577.0000	(7.384)	0	0	0
2012/05/29	DAUS 2012/05/31	7.72	Put	Any day expiry	1.0000	1.0000	0.000	0	0	4,110
2012/05/29	DAUS 2012/05/31	8.51	Put	Any day expiry	183.0000	220.0000	20.219	0	0	0
2012/05/29	DAUS 2012/05/31	8.51	Call	Any day expiry	15.0000	6.0000	(60.000)	0	0	4,110
2012/05/29	DAUS 2012/06/29			Any day expiry	8.3790	8.3313	(0.569)	0.0000	0.0000	0
2012/05/29	DAUS 2012/06/29	7.75	Call	Any day expiry	640.0000	594.0000	(7.188)	0	0	0
2012/05/29	DAUS 2012/06/29	7.75	Put	Any day expiry	11.0000	13.0000	18.182	0	0	0
2012/05/29	DAUS 2012/06/29	7.76	Call	Any day expiry	631.0000	585.0000	(7.290)	0	0	0
2012/05/29	DAUS 2012/06/29	7.76	Put	Any day expiry	12.0000	14.0000	16.667	0	0	0
2012/05/29	DAUS 2012/06/29	7.74	Call	Any day expiry	650.0000	604.0000	(7.077)	0	0	0
2012/05/29	DAUS 2012/06/29	7.74	Put	Any day expiry	11.0000	13.0000	18.182	0	0	0
2012/05/29	DAUS 2012/06/29	7.40	Call	Any day expiry	981.0000	934.0000	(4.791)	0	0	0
2012/05/29	DAUS 2012/06/29	7.40	Put	Any day expiry	2.0000	3.0000	50.000	0	0	0
2012/05/29	DAUS 2012/06/29	8.25	Put	Any day expiry	119.0000	136.0000	14.286	0	0	0
2012/05/29	DAUS 2012/06/29	8.25	Call	Any day expiry	248.0000	217.0000	(12.500)	0	0	0
2012/05/29	DAUS 2012/06/29	7.72	Call	Any day expiry	669.0000	623.0000	(6.876)	0	0	0
2012/05/29	DAUS 2012/06/29	7.72	Put	Any day expiry	10.0000	12.0000	20.000	0	0	5,480
2012/05/29	DAUS 2012/06/29	8.51	Put	Any day expiry	270.0000	298.0000	10.370	0	0	0
2012/05/29	DAUS 2012/06/29	8.51	Call	Any day expiry	139.0000	119.0000	(14.388)	0	0	5,480
2012/05/29	DAUS 2012/07/31			Any day expiry	8.4184	8.3708	(0.565)	0.0000	0.0000	0
2012/05/29	DAUS 2012/07/31	7.80	Call	Any day expiry	657.0000	616.0000	(6.240)	0	0	0

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2012/05/29	DAUS 2012/07/31	7.80	Put	Any day expiry	39.0000	45.0000	15.385	0	0	0
2012/05/29	DAUS 2012/07/31	7.81	Call	Any day expiry	648.0000	607.0000	(6.327)	0	0	0
2012/05/29	DAUS 2012/07/31	7.81	Put	Any day expiry	40.0000	46.0000	15.000	0	0	0
2012/05/29	DAUS 2012/07/31	7.79	Call	Any day expiry	665.0000	624.0000	(6.165)	0	0	0
2012/05/29	DAUS 2012/07/31	7.79	Put	Any day expiry	37.0000	43.0000	16.216	0	0	0
2012/05/29	DAUS 2012/07/31	7.40	Call	Any day expiry	1,027.0000	981.0000	(4.479)	0	0	0
2012/05/29	DAUS 2012/07/31	7.40	Put	Any day expiry	9.0000	10.0000	11.111	0	0	0
2012/05/29	DAUS 2012/07/31	8.25	Put	Any day expiry	174.0000	193.0000	10.920	0	0	0
2012/05/29	DAUS 2012/07/31	8.25	Call	Any day expiry	342.0000	314.0000	(8.187)	0	0	0
2012/05/29	DAUS 2012/07/31	7.72	Call	Any day expiry	726.0000	684.0000	(5.785)	0	0	0
2012/05/29	DAUS 2012/07/31	7.72	Put	Any day expiry	28.0000	33.0000	17.857	0	0	4,800
2012/05/29	DAUS 2012/07/31	8.51	Put	Any day expiry	322.0000	349.0000	8.385	0	0	0
2012/05/29	DAUS 2012/07/31	8.51	Call	Any day expiry	230.0000	210.0000	(8.696)	0	0	4,800
2012/05/29	DAUS 2012/08/31			Any day expiry	8.4557	8.4079	(0.565)	0.0000	0.0000	0
2012/05/29	DAUS 2012/08/31	7.85	Call	Any day expiry	680.0000	644.0000	(5.294)	0	0	0
2012/05/29	DAUS 2012/08/31	7.85	Put	Any day expiry	74.0000	86.0000	16.216	0	0	0
2012/05/29	DAUS 2012/08/31	7.86	Call	Any day expiry	673.0000	636.0000	(5.498)	0	0	0
2012/05/29	DAUS 2012/08/31	7.86	Put	Any day expiry	77.0000	88.0000	14.286	0	0	0
2012/05/29	DAUS 2012/08/31	7.84	Call	Any day expiry	688.0000	651.0000	(5.378)	0	0	0
2012/05/29	DAUS 2012/08/31	7.84	Put	Any day expiry	72.0000	83.0000	15.278	0	0	0
2012/05/29	DAUS 2012/08/31	7.40	Call	Any day expiry	1,077.0000	1,032.0000	(4.178)	0	0	0
2012/05/29	DAUS 2012/08/31	7.40	Put	Any day expiry	21.0000	24.0000	14.286	0	0	0
2012/05/29	DAUS 2012/08/31	8.25	Put	Any day expiry	213.0000	234.0000	9.859	0	0	0
2012/05/29	DAUS 2012/08/31	8.25	Call	Any day expiry	419.0000	392.0000	(6.444)	0	0	0
2012/05/29	DAUS 2012/08/31	7.72	Call	Any day expiry	786.0000	747.0000	(4.962)	0	0	0
2012/05/29	DAUS 2012/08/31	7.72	Put	Any day expiry	50.0000	59.0000	18.000	0	0	6,170
2012/05/29	DAUS 2012/08/31	8.51	Put	Any day expiry	359.0000	387.0000	7.799	0	0	0
2012/05/29	DAUS 2012/08/31	8.51	Call	Any day expiry	305.0000	285.0000	(6.557)	0	0	6,170
2012/05/29	DAUS 2012/09/28			Any day expiry	8.4883	8.4403	(0.565)	0.0000	0.0000	0
2012/05/29	DAUS 2012/09/28	7.90	Call	Any day expiry	697.0000	662.0000	(5.022)	0	0	0
2012/05/29	DAUS 2012/09/28	7.90	Put	Any day expiry	109.0000	122.0000	11.927	0	0	0
2012/05/29	DAUS 2012/09/28	7.91	Call	Any day expiry	690.0000	655.0000	(5.072)	0	0	0
2012/05/29	DAUS 2012/09/28	7.91	Put	Any day expiry	112.0000	125.0000	11.607	0	0	0
2012/05/29	DAUS 2012/09/28	7.89	Call	Any day expiry	705.0000	670.0000	(4.965)	0	0	0
2012/05/29	DAUS 2012/09/28	7.89	Put	Any day expiry	107.0000	120.0000	12.150	0	0	0

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2012/05/29	DAUS 2012/09/28	7.40	Call	Any day expiry	1,120.0000	1,076.0000	(3.929)	0	0	0
2012/05/29	DAUS 2012/09/28	7.40	Put	Any day expiry	32.0000	36.0000	12.500	0	0	0
2012/05/29	DAUS 2012/09/28	8.25	Put	Any day expiry	241.0000	263.0000	9.129	0	0	0
2012/05/29	DAUS 2012/09/28	8.25	Call	Any day expiry	479.0000	453.0000	(5.428)	0	0	0
2012/05/29	DAUS 2012/09/28	7.72	Call	Any day expiry	836.0000	799.0000	(4.426)	0	0	0
2012/05/29	DAUS 2012/09/28	7.72	Put	Any day expiry	68.0000	79.0000	16.176	0	0	7,540
2012/05/29	DAUS 2012/09/28	8.51	Put	Any day expiry	387.0000	414.0000	6.977	0	0	0
2012/05/29	DAUS 2012/09/28	8.51	Call	Any day expiry	365.0000	344.0000	(5.753)	0	0	7,540
2012/05/29	DAUS 2012/10/31			Any day expiry	8.5268	8.4785	(0.566)	0.0000	0.0000	0
2012/05/29	DAUS 2012/10/31	7.90	Call	Any day expiry	759.0000	725.0000	(4.480)	0	0	0
2012/05/29	DAUS 2012/10/31	7.90	Put	Any day expiry	132.0000	147.0000	11.364	0	0	0
2012/05/29	DAUS 2012/10/31	7.91	Call	Any day expiry	752.0000	717.0000	(4.654)	0	0	0
2012/05/29	DAUS 2012/10/31	7.91	Put	Any day expiry	135.0000	149.0000	10.370	0	0	0
2012/05/29	DAUS 2012/10/31	7.89	Call	Any day expiry	766.0000	732.0000	(4.439)	0	0	0
2012/05/29	DAUS 2012/10/31	7.89	Put	Any day expiry	129.0000	144.0000	11.628	0	0	0
2012/05/29	DAUS 2012/10/31	7.40	Call	Any day expiry	1,171.0000	1,130.0000	(3.501)	0	0	0
2012/05/29	DAUS 2012/10/31	7.40	Put	Any day expiry	44.0000	52.0000	18.182	0	0	0
2012/05/29	DAUS 2012/10/31	8.25	Put	Any day expiry	268.0000	290.0000	8.209	0	0	0
2012/05/29	DAUS 2012/10/31	8.25	Call	Any day expiry	545.0000	518.0000	(4.954)	0	0	0
2012/05/29	DAUS 2012/10/31	7.72	Call	Any day expiry	894.0000	858.0000	(4.027)	0	0	0
2012/05/29	DAUS 2012/10/31	7.72	Put	Any day expiry	87.0000	100.0000	14.943	0	0	8,220
2012/05/29	DAUS 2012/10/31	8.51	Call	Any day expiry	431.0000	409.0000	(5.104)	0	0	8,220
2012/05/29	DAUS 2012/10/31	8.51	Put	Any day expiry	414.0000	441.0000	6.522	0	0	0
2012/05/29	DAUS 2012/11/30			Any day expiry	8.5617	8.5133	(0.565)	0.0000	0.0000	0
2012/05/29	DAUS 2012/11/30	8.50	Call	Any day expiry	490.0000	469.0000	(4.286)	0	0	0
2012/05/29	DAUS 2012/11/30	8.50	Put	Any day expiry	428.0000	456.0000	6.542	0	0	0
2012/05/29	DAUS 2012/11/30	8.51	Call	Any day expiry	486.0000	465.0000	(4.321)	0	0	8,440
2012/05/29	DAUS 2012/11/30	8.51	Put	Any day expiry	434.0000	462.0000	6.452	0	0	0
2012/05/29	DAUS 2012/11/30	8.49	Call	Any day expiry	494.0000	473.0000	(4.251)	0	0	0
2012/05/29	DAUS 2012/11/30	8.49	Put	Any day expiry	422.0000	450.0000	6.635	0	0	0
2012/05/29	DAUS 2012/11/30	7.72	Call	Any day expiry	944.0000	908.0000	(3.814)	0	0	0
2012/05/29	DAUS 2012/11/30	7.72	Put	Any day expiry	102.0000	115.0000	12.745	0	0	8,440
2012/05/29	DAUS 2012/12/27			Any day expiry	8.5919	8.5434	(0.564)	0.0000	0.0000	0
2012/05/29	DAUS 2012/12/27	8.50	Call	Any day expiry	537.0000	514.0000	(4.283)	0	0	0
2012/05/29	DAUS 2012/12/27	8.50	Put	Any day expiry	445.0000	471.0000	5.843	0	0	0

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2012/05/29	DAUS 2012/12/27	8.51	Call	Any day expiry	533.0000	511.0000	(4.128)	0	0	7,530
2012/05/29	DAUS 2012/12/27	8.51	Put	Any day expiry	451.0000	478.0000	5.987	0	0	0
2012/05/29	DAUS 2012/12/27	8.49	Call	Any day expiry	541.0000	518.0000	(4.251)	0	0	0
2012/05/29	DAUS 2012/12/27	8.49	Put	Any day expiry	439.0000	465.0000	5.923	0	0	0
2012/05/29	DAUS 2012/12/27	7.72	Call	Any day expiry	986.0000	948.0000	(3.854)	0	0	0
2012/05/29	DAUS 2012/12/27	7.72	Put	Any day expiry	114.0000	125.0000	9.649	0	0	7,530
2012/05/29	ES33 2012/08/02			Bond Future	9.5650	9.5540	(0.115)	0.0000	0.0000	4,220
2012/05/29	ES33 2012/08/02	9.50	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/29	ES33 2012/08/02	9.50	Put	Bond Future	501.0000	416.0000	(16.966)	0	0	0
2012/05/29	ES33 2012/08/02	9.51	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/29	ES33 2012/08/02	9.51	Put	Bond Future	423.0000	339.0000	(19.858)	0	0	0
2012/05/29	ES33 2012/08/02	9.49	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/29	ES33 2012/08/02	9.49	Put	Bond Future	578.0000	494.0000	(14.533)	0	0	0
2012/05/29	ES33 2012/11/01			Bond Future	9.6610	9.6490	(0.124)	0.0000	0.0000	0
2012/05/29	ES33 2012/11/01	9.50	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/29	ES33 2012/11/01	9.50	Put	Bond Future	1,228.0000	1,137.0000	(7.410)	0	0	0
2012/05/29	ES33 2012/11/01	9.51	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/29	ES33 2012/11/01	9.51	Put	Bond Future	1,151.0000	1,060.0000	(7.906)	0	0	0
2012/05/29	ES33 2012/11/01	9.49	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/29	ES33 2012/11/01	9.49	Put	Bond Future	1,305.0000	1,215.0000	(6.897)	0	0	0
2012/05/29	GOVI 2012/08/02			GOVI	395.9060	395.4190	(0.123)	0.0000	0.0000	236
2012/05/29	GOVI 2012/08/02	390.00	Call	GOVI	59,060.0000	54,190.0000	(8.246)	0	0	0
2012/05/29	GOVI 2012/08/02	390.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/05/29	GOVI 2012/08/02	390.01	Call	GOVI	58,960.0000	54,090.0000	(8.260)	0	0	0
2012/05/29	GOVI 2012/08/02	390.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/05/29	GOVI 2012/08/02	389.99	Call	GOVI	59,160.0000	54,290.0000	(8.232)	0	0	0
2012/05/29	GOVI 2012/08/02	389.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/05/29	GOVI 2012/11/01			GOVI	401.7470	401.2540	(0.123)	0.0000	0.0000	0
2012/05/29	GOVI 2012/11/01	402.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2012/05/29	GOVI 2012/11/01	402.00	Put	GOVI	2,530.0000	7,460.0000	194.862	0	0	0
2012/05/29	GOVI 2012/11/01	402.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2012/05/29	GOVI 2012/11/01	402.01	Put	GOVI	2,630.0000	7,560.0000	187.452	0	0	0
2012/05/29	GOVI 2012/11/01	401.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0

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2012/05/29	GOVI 2012/11/01	401.99	Put	GOVI	2,430.0000	7,360.0000	202.881	0	0	0
2012/05/29	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/05/29	IGOV 2012/08/02			Index Future	174.0770	174.0530	(0.014)	0.0000	0.0000	563
2012/05/29	IGOV 2012/11/01			Index Future	176.6450	176.6220	(0.013)	0.0000	0.0000	0
2012/05/29	ILBI 2012/08/02			Index Future	471.6390	471.6390	0.000	0.0000	0.0000	169
2012/05/29	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2012/05/29	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2012/05/29	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2012/05/29	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2012/05/29	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2012/05/29	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2012/05/29	JBAF 2012/06/20			Jibar Tradeable Future	5.6000	5.6000	0.000	0.0000	0.0000	2,890
2012/05/29	JBAF 2012/07/18			Jibar Tradeable Future	5.5600	5.5600	0.000	0.0000	0.0000	0
2012/05/29	JBAF 2012/08/15			Jibar Tradeable Future	5.5300	5.5300	0.000	0.0000	0.0000	0
2012/05/29	JBAF 2012/09/19			Jibar Tradeable Future	5.5100	5.5000	(0.181)	0.0000	0.0000	44,760
2012/05/29	JBAF 2012/10/17			Jibar Tradeable Future	5.5000	5.4900	(0.182)	0.0000	0.0000	0
2012/05/29	JBAF 2012/11/21			Jibar Tradeable Future	5.5000	5.4900	(0.182)	0.0000	0.0000	0
2012/05/29	JBAF 2012/12/19			Jibar Tradeable Future	5.5000	5.4900	(0.182)	0.0000	0.0000	840
2012/05/29	JBAF 2013/03/20			Jibar Tradeable Future	5.5500	5.5300	(0.360)	0.0000	0.0000	790
2012/05/29	JBAF 2013/06/19			Jibar Tradeable Future	5.6700	5.6500	(0.353)	0.0000	0.0000	500
2012/05/29	JBAF 2013/09/18			Jibar Tradeable Future	5.8500	5.8300	(0.342)	0.0000	0.0000	1,700
2012/05/29	JBAF 2013/12/18			Jibar Tradeable Future	6.0300	6.0100	(0.332)	0.0000	0.0000	1,500
2012/05/29	JBAF 2014/03/19			Jibar Tradeable Future	6.2100	6.2000	(0.161)	0.0000	0.0000	0
2012/05/29	R157 2012/08/02			Bond Future	6.4050	6.4320	0.422	6.4390	6.4390	14,970
2012/05/29	R157 2012/08/02	8.00	Call	Bond Future	4,839.0000	4,755.0000	(1.736)	0	0	0
2012/05/29	R157 2012/08/02	8.00	Put	Bond Future	1.0000	1.0000	0.000	0	0	0

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2012/05/29	R157 2012/08/02	8.05	Call	Bond Future	4,986.0000	4,902.0000	(1.685)	0	0	0
2012/05/29	R157 2012/08/02	8.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/29	R157 2012/08/02	7.95	Call	Bond Future	4,691.0000	4,607.0000	(1.791)	0	0	0
2012/05/29	R157 2012/08/02	7.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/29	R157 2012/08/02	6.15	Put	Bond Future	1,011.0000	1,070.0000	5.836	0	0	0
2012/05/29	R157 2012/08/02	6.15	Call	Bond Future	214.0000	189.0000	(11.682)	0	0	3,750
2012/05/29	R157 2012/08/02	6.35	Put	Bond Future	613.0000	656.0000	7.015	0	0	0
2012/05/29	R157 2012/08/02	6.35	Call	Bond Future	442.0000	401.0000	(9.276)	0	0	1,250
2012/05/29	R157 2012/08/02	6.55	Call	Bond Future	785.0000	729.0000	(7.134)	0	0	0
2012/05/29	R157 2012/08/02	6.55	Put	Bond Future	335.0000	363.0000	8.358	0	0	1,250
2012/05/29	R157 2012/08/02	6.95	Call	Bond Future	1,756.0000	1,679.0000	(4.385)	0	0	0
2012/05/29	R157 2012/08/02	6.95	Put	Bond Future	74.0000	81.0000	9.459	0	0	3,750
2012/05/29	R157 2012/11/01			Bond Future	6.4520	6.4810	0.449	6.5140	6.5140	100
2012/05/29	R157 2012/11/01	7.00	Call	Bond Future	1,882.0000	1,817.0000	(3.454)	0	0	0
2012/05/29	R157 2012/11/01	7.00	Put	Bond Future	327.0000	345.0000	5.505	0	0	0
2012/05/29	R157 2012/11/01	7.05	Call	Bond Future	1,992.0000	1,925.0000	(3.363)	0	0	0
2012/05/29	R157 2012/11/01	7.05	Put	Bond Future	296.0000	312.0000	5.405	0	0	0
2012/05/29	R157 2012/11/01	6.95	Call	Bond Future	1,775.0000	1,711.0000	(3.606)	0	0	0
2012/05/29	R157 2012/11/01	6.95	Put	Bond Future	361.0000	380.0000	5.263	0	0	0
2012/05/29	R157 2013/02/07			Bond Future	6.5010	6.5330	0.492	0.0000	0.0000	0
2012/05/29	R157 2013/02/07	6.75	Call	Bond Future	1,466.0000	1,415.0000	(3.479)	0	0	0
2012/05/29	R157 2013/02/07	6.75	Put	Bond Future	824.0000	856.0000	3.883	0	0	0
2012/05/29	R157 2013/02/07	6.80	Call	Bond Future	1,546.0000	1,494.0000	(3.364)	0	0	0
2012/05/29	R157 2013/02/07	6.80	Put	Bond Future	776.0000	806.0000	3.866	0	0	0
2012/05/29	R157 2013/02/07	6.70	Call	Bond Future	1,389.0000	1,339.0000	(3.600)	0	0	0
2012/05/29	R157 2013/02/07	6.70	Put	Bond Future	876.0000	908.0000	3.653	0	0	0
2012/05/29	R186 2012/08/02			Bond Future	8.3780	8.3920	0.167	8.4020	8.4020	34,789
2012/05/29	R186 2012/08/02	8.75	Call	Bond Future	4,409.0000	4,299.0000	(2.495)	0	0	0
2012/05/29	R186 2012/08/02	8.75	Put	Bond Future	1,025.0000	1,045.0000	1.951	0	0	2,700
2012/05/29	R186 2012/08/02	8.80	Call	Bond Future	4,737.0000	4,625.0000	(2.364)	0	0	0
2012/05/29	R186 2012/08/02	8.80	Put	Bond Future	909.0000	927.0000	1.980	0	0	0
2012/05/29	R186 2012/08/02	8.70	Call	Bond Future	4,090.0000	3,983.0000	(2.616)	0	0	0
2012/05/29	R186 2012/08/02	8.70	Put	Bond Future	1,153.0000	1,176.0000	1.995	0	0	0
2012/05/29	R186 2012/08/02	8.25	Put	Bond Future	2,943.0000	3,001.0000	1.971	0	0	0

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2012/05/29	R186 2012/08/02	8.25	Call	Bond Future	1,745.0000	1,673.0000	(4.126)	0	0	8,750
2012/05/29	R186 2012/08/02	8.66	Call	Bond Future	3,842.0000	3,738.0000	(2.707)	0	0	0
2012/05/29	R186 2012/08/02	8.66	Put	Bond Future	1,264.0000	1,290.0000	2.057	0	0	276
2012/05/29	R186 2012/08/02	7.66	Put	Bond Future	7,256.0000	7,363.0000	1.475	0	0	0
2012/05/29	R186 2012/08/02	7.66	Call	Bond Future	307.0000	284.0000	(7.492)	0	0	276
2012/05/29	R186 2012/08/02	7.76	Put	Bond Future	6,385.0000	6,486.0000	1.582	0	0	0
2012/05/29	R186 2012/08/02	7.76	Call	Bond Future	438.0000	409.0000	(6.621)	0	0	43
2012/05/29	R186 2012/08/02	8.76	Call	Bond Future	4,473.0000	4,364.0000	(2.437)	0	0	0
2012/05/29	R186 2012/08/02	8.76	Put	Bond Future	1,000.0000	1,021.0000	2.100	0	0	43
2012/05/29	R186 2012/08/02	8.00	Put	Bond Future	4,513.0000	4,594.0000	1.795	0	0	0
2012/05/29	R186 2012/08/02	8.00	Call	Bond Future	926.0000	877.0000	(5.292)	0	0	1,099
2012/05/29	R186 2012/08/02	9.00	Call	Bond Future	6,127.0000	6,007.0000	(1.959)	0	0	0
2012/05/29	R186 2012/08/02	9.00	Put	Bond Future	547.0000	557.0000	1.828	0	0	199
2012/05/29	R186 2012/08/02	7.70	Put	Bond Future	6,902.0000	7,007.0000	1.521	0	0	0
2012/05/29	R186 2012/08/02	7.70	Call	Bond Future	355.0000	330.0000	(7.042)	0	0	2,700
2012/05/29	R186 2012/08/02	8.30	Call	Bond Future	1,953.0000	1,876.0000	(3.943)	0	0	0
2012/05/29	R186 2012/08/02	8.30	Put	Bond Future	2,681.0000	2,734.0000	1.977	0	0	900
2012/05/29	R186 2012/11/01			Bond Future	8.4540	8.4690	0.177	8.4880	8.4880	100
2012/05/29	R186 2012/11/01	8.75	Call	Bond Future	5,526.0000	5,430.0000	(1.737)	0	0	0
2012/05/29	R186 2012/11/01	8.75	Put	Bond Future	2,873.0000	2,913.0000	1.392	0	0	0
2012/05/29	R186 2012/11/01	8.80	Call	Bond Future	5,797.0000	5,698.0000	(1.708)	0	0	0
2012/05/29	R186 2012/11/01	8.80	Put	Bond Future	2,704.0000	2,741.0000	1.368	0	0	0
2012/05/29	R186 2012/11/01	8.70	Call	Bond Future	5,261.0000	5,167.0000	(1.787)	0	0	0
2012/05/29	R186 2012/11/01	8.70	Put	Bond Future	3,050.0000	3,092.0000	1.377	0	0	0
2012/05/29	R186 2012/11/01	8.82	Call	Bond Future	5,907.0000	5,807.0000	(1.693)	0	0	0
2012/05/29	R186 2012/11/01	8.82	Put	Bond Future	2,639.0000	2,675.0000	1.364	0	0	1,858
2012/05/29	R186 2012/11/01	7.82	Put	Bond Future	7,716.0000	7,802.0000	1.115	0	0	0
2012/05/29	R186 2012/11/01	7.82	Call	Bond Future	1,728.0000	1,678.0000	(2.894)	0	0	1,858
2012/05/29	R186 2013/02/07			Bond Future	8.5350	8.5510	0.187	0.0000	0.0000	0
2012/05/29	R186 2013/02/07	8.50	Call	Bond Future	5,126.0000	5,042.0000	(1.639)	0	0	0
2012/05/29	R186 2013/02/07	8.50	Put	Bond Future	5,439.0000	5,498.0000	1.085	0	0	0
2012/05/29	R186 2013/02/07	8.55	Call	Bond Future	5,353.0000	5,267.0000	(1.607)	0	0	0
2012/05/29	R186 2013/02/07	8.55	Put	Bond Future	5,219.0000	5,276.0000	1.092	0	0	0
2012/05/29	R186 2013/02/07	8.45	Call	Bond Future	4,907.0000	4,826.0000	(1.651)	0	0	0
2012/05/29	R186 2013/02/07	8.45	Put	Bond Future	5,669.0000	5,731.0000	1.094	0	0	0

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2012/05/29	R189 2012/08/02			Bond Future	218.8672	218.8702	0.001	0.0000	0.0000	44
2012/05/29	R189 2012/08/02	218.00	Call	Bond Future	867.0000	870.0000	0.346	0	0	0
2012/05/29	R189 2012/08/02	218.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/29	R189 2012/08/02	218.05	Call	Bond Future	817.0000	820.0000	0.367	0	0	0
2012/05/29	R189 2012/08/02	218.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/29	R189 2012/08/02	217.95	Call	Bond Future	917.0000	920.0000	0.327	0	0	0
2012/05/29	R189 2012/08/02	217.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/29	R197 2012/08/02			Bond Future	256.3972	256.4191	0.009	0.0000	0.0000	1,409
2012/05/29	R197 2012/08/02	257.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/29	R197 2012/08/02	257.00	Put	Bond Future	603.0000	581.0000	(3.648)	0	0	0
2012/05/29	R197 2012/08/02	257.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/29	R197 2012/08/02	257.05	Put	Bond Future	653.0000	631.0000	(3.369)	0	0	0
2012/05/29	R197 2012/08/02	256.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/29	R197 2012/08/02	256.95	Put	Bond Future	553.0000	531.0000	(3.978)	0	0	0
2012/05/29	R201 2012/08/02			Bond Future	5.7230	5.7500	0.472	0.0000	0.0000	2,704
2012/05/29	R201 2012/08/02	7.50	Call	Bond Future	3,958.0000	3,897.0000	(1.541)	0	0	0
2012/05/29	R201 2012/08/02	7.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/29	R201 2012/08/02	7.55	Call	Bond Future	4,067.0000	4,005.0000	(1.524)	0	0	0
2012/05/29	R201 2012/08/02	7.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/29	R201 2012/08/02	7.45	Call	Bond Future	3,849.0000	3,788.0000	(1.585)	0	0	0
2012/05/29	R201 2012/08/02	7.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/29	R201 2012/11/01			Bond Future	5.6900	5.7200	0.527	0.0000	0.0000	0
2012/05/29	R201 2012/11/01	6.50	Call	Bond Future	1,737.0000	1,682.0000	(3.166)	0	0	0
2012/05/29	R201 2012/11/01	6.50	Put	Bond Future	92.0000	99.0000	7.609	0	0	0
2012/05/29	R201 2012/11/01	6.55	Call	Bond Future	1,826.0000	1,771.0000	(3.012)	0	0	0
2012/05/29	R201 2012/11/01	6.55	Put	Bond Future	81.0000	87.0000	7.407	0	0	0
2012/05/29	R201 2012/11/01	6.45	Call	Bond Future	1,649.0000	1,595.0000	(3.275)	0	0	0
2012/05/29	R201 2012/11/01	6.45	Put	Bond Future	105.0000	112.0000	6.667	0	0	0
2012/05/29	R201 2013/02/07			Bond Future	5.6240	5.6590	0.622	0.0000	0.0000	0
2012/05/29	R201 2013/02/07	6.25	Call	Bond Future	1,404.0000	1,357.0000	(3.348)	0	0	0
2012/05/29	R201 2013/02/07	6.25	Put	Bond Future	284.0000	300.0000	5.634	0	0	0
2012/05/29	R201 2013/02/07	6.30	Call	Bond Future	1,472.0000	1,423.0000	(3.329)	0	0	0
2012/05/29	R201 2013/02/07	6.30	Put	Bond Future	263.0000	277.0000	5.323	0	0	0

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2012/05/29	R201 2013/02/07	6.20	Call	Bond Future	1,337.0000	1,291.0000	(3.441)	0	0	0
2012/05/29	R201 2013/02/07	6.20	Put	Bond Future	306.0000	323.0000	5.556	0	0	0
2012/05/29	R202 2012/08/02			Bond Future	186.8292	186.7004	(0.069)	0.0000	0.0000	40,005
2012/05/29	R202 2012/08/02	191.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/29	R202 2012/08/02	191.00	Put	Bond Future	4,171.0000	4,300.0000	3.093	0	0	0
2012/05/29	R202 2012/08/02	191.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/29	R202 2012/08/02	191.05	Put	Bond Future	4,221.0000	4,350.0000	3.056	0	0	0
2012/05/29	R202 2012/08/02	190.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/29	R202 2012/08/02	190.95	Put	Bond Future	4,121.0000	4,250.0000	3.130	0	0	0
2012/05/29	R203 2012/08/02			Bond Future	7.0020	7.0330	0.443	0.0000	0.0000	3,541
2012/05/29	R203 2012/08/02	8.50	Call	Bond Future	6,305.0000	6,170.0000	(2.141)	0	0	0
2012/05/29	R203 2012/08/02	8.50	Put	Bond Future	3.0000	3.0000	0.000	0	0	0
2012/05/29	R203 2012/08/02	8.55	Call	Bond Future	6,506.0000	6,371.0000	(2.075)	0	0	0
2012/05/29	R203 2012/08/02	8.55	Put	Bond Future	2.0000	2.0000	0.000	0	0	0
2012/05/29	R203 2012/08/02	8.45	Call	Bond Future	6,103.0000	5,968.0000	(2.212)	0	0	0
2012/05/29	R203 2012/08/02	8.45	Put	Bond Future	4.0000	4.0000	0.000	0	0	0
2012/05/29	R203 2012/08/02	6.60	Put	Bond Future	2,037.0000	2,140.0000	5.056	0	0	0
2012/05/29	R203 2012/08/02	6.60	Call	Bond Future	263.0000	230.0000	(12.548)	0	0	4,200
2012/05/29	R203 2012/08/02	6.85	Put	Bond Future	1,262.0000	1,340.0000	6.181	0	0	0
2012/05/29	R203 2012/08/02	6.85	Call	Bond Future	595.0000	538.0000	(9.580)	0	0	1,400
2012/05/29	R203 2012/08/02	7.15	Call	Bond Future	1,261.0000	1,173.0000	(6.979)	0	0	0
2012/05/29	R203 2012/08/02	7.15	Put	Bond Future	617.0000	664.0000	7.618	0	0	1,400
2012/05/29	R203 2012/08/02	7.55	Call	Bond Future	2,549.0000	2,430.0000	(4.668)	0	0	0
2012/05/29	R203 2012/08/02	7.55	Put	Bond Future	188.0000	204.0000	8.511	0	0	4,200
2012/05/29	R203 2012/11/01			Bond Future	7.0680	7.1000	0.453	0.0000	0.0000	0
2012/05/29	R203 2012/11/01	7.75	Call	Bond Future	3,382.0000	3,277.0000	(3.105)	0	0	0
2012/05/29	R203 2012/11/01	7.75	Put	Bond Future	584.0000	613.0000	4.966	0	0	0
2012/05/29	R203 2012/11/01	7.80	Call	Bond Future	3,539.0000	3,432.0000	(3.023)	0	0	0
2012/05/29	R203 2012/11/01	7.80	Put	Bond Future	540.0000	566.0000	4.815	0	0	0
2012/05/29	R203 2012/11/01	7.70	Call	Bond Future	3,228.0000	3,125.0000	(3.191)	0	0	0
2012/05/29	R203 2012/11/01	7.70	Put	Bond Future	632.0000	663.0000	4.905	0	0	0
2012/05/29	R203 2013/02/07			Bond Future	7.1400	7.1740	0.476	0.0000	0.0000	0
2012/05/29	R203 2013/02/07	6.50	Call	Bond Future	898.0000	855.0000	(4.788)	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
2012/05/29	R203 2013/02/07	6.50	Put	Bond Future	3,467.0000	3,558.0000	2.625	0	0	0
2012/05/29	R203 2013/02/07	6.55	Call	Bond Future	962.0000	917.0000	(4.678)	0	0	0
2012/05/29	R203 2013/02/07	6.55	Put	Bond Future	3,327.0000	3,417.0000	2.705	0	0	0
2012/05/29	R203 2013/02/07	6.45	Call	Bond Future	837.0000	796.0000	(4.898)	0	0	0
2012/05/29	R203 2013/02/07	6.45	Put	Bond Future	3,610.0000	3,703.0000	2.576	0	0	0
2012/05/29	R204 2012/08/02			Bond Future	7.3050	7.3350	0.411	0.0000	0.0000	4,101
2012/05/29	R204 2012/08/02	8.50	Call	Bond Future	5,937.0000	5,785.0000	(2.560)	0	0	0
2012/05/29	R204 2012/08/02	8.50	Put	Bond Future	23.0000	25.0000	8.696	0	0	0
2012/05/29	R204 2012/08/02	8.55	Call	Bond Future	6,170.0000	6,018.0000	(2.464)	0	0	0
2012/05/29	R204 2012/08/02	8.55	Put	Bond Future	17.0000	19.0000	11.765	0	0	0
2012/05/29	R204 2012/08/02	8.45	Call	Bond Future	5,704.0000	5,553.0000	(2.647)	0	0	0
2012/05/29	R204 2012/08/02	8.45	Put	Bond Future	29.0000	31.0000	6.897	0	0	0
2012/05/29	R204 2012/11/01			Bond Future	7.3730	7.4050	0.434	0.0000	0.0000	0
2012/05/29	R204 2012/11/01	8.00	Call	Bond Future	3,883.0000	3,762.0000	(3.116)	0	0	0
2012/05/29	R204 2012/11/01	8.00	Put	Bond Future	837.0000	874.0000	4.421	0	0	0
2012/05/29	R204 2012/11/01	8.05	Call	Bond Future	4,061.0000	3,938.0000	(3.029)	0	0	0
2012/05/29	R204 2012/11/01	8.05	Put	Bond Future	776.0000	812.0000	4.639	0	0	0
2012/05/29	R204 2012/11/01	7.95	Call	Bond Future	3,707.0000	3,588.0000	(3.210)	0	0	0
2012/05/29	R204 2012/11/01	7.95	Put	Bond Future	899.0000	939.0000	4.449	0	0	0
2012/05/29	R204 2013/02/07			Bond Future	7.4470	7.4800	0.443	0.0000	0.0000	0
2012/05/29	R204 2013/02/07	8.00	Call	Bond Future	4,003.0000	3,894.0000	(2.723)	0	0	0
2012/05/29	R204 2013/02/07	8.00	Put	Bond Future	1,416.0000	1,464.0000	3.390	0	0	0
2012/05/29	R204 2013/02/07	8.05	Call	Bond Future	4,161.0000	4,050.0000	(2.668)	0	0	0
2012/05/29	R204 2013/02/07	8.05	Put	Bond Future	1,344.0000	1,390.0000	3.423	0	0	0
2012/05/29	R204 2013/02/07	7.95	Call	Bond Future	3,848.0000	3,741.0000	(2.781)	0	0	0
2012/05/29	R204 2013/02/07	7.95	Put	Bond Future	1,492.0000	1,541.0000	3.284	0	0	0
2012/05/29	R206 2012/08/02			Bond Future	5.3820	5.3940	0.223	0.0000	0.0000	1,781
2012/05/29	R206 2012/08/02	7.25	Call	Bond Future	2,559.0000	2,542.0000	(0.664)	0	0	0
2012/05/29	R206 2012/08/02	7.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/29	R206 2012/08/02	7.30	Call	Bond Future	2,626.0000	2,609.0000	(0.647)	0	0	0
2012/05/29	R206 2012/08/02	7.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/29	R206 2012/08/02	7.20	Call	Bond Future	2,492.0000	2,475.0000	(0.682)	0	0	0
2012/05/29	R206 2012/08/02	7.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2012/05/29	R206 2012/11/01			Bond Future	5.2450	5.2590	0.267	0.0000	0.0000	0
2012/05/29	R206 2012/11/01	6.00	Call	Bond Future	907.0000	892.0000	(1.654)	0	0	0
2012/05/29	R206 2012/11/01	6.00	Put	Bond Future	35.0000	36.0000	2.857	0	0	0
2012/05/29	R206 2012/11/01	6.05	Call	Bond Future	959.0000	944.0000	(1.564)	0	0	0
2012/05/29	R206 2012/11/01	6.05	Put	Bond Future	29.0000	30.0000	3.448	0	0	0
2012/05/29	R206 2012/11/01	5.95	Call	Bond Future	855.0000	841.0000	(1.637)	0	0	0
2012/05/29	R206 2012/11/01	5.95	Put	Bond Future	40.0000	42.0000	5.000	0	0	0
2012/05/29	R206 2013/02/07			Bond Future	4.9780	4.9960	0.362	0.0000	0.0000	0
2012/05/29	R206 2013/02/07	6.00	Call	Bond Future	983.0000	968.0000	(1.526)	0	0	0
2012/05/29	R206 2013/02/07	6.00	Put	Bond Future	62.0000	63.0000	1.613	0	0	0
2012/05/29	R206 2013/02/07	6.05	Call	Bond Future	1,021.0000	1,007.0000	(1.371)	0	0	0
2012/05/29	R206 2013/02/07	6.05	Put	Bond Future	55.0000	57.0000	3.636	0	0	0
2012/05/29	R206 2013/02/07	5.95	Call	Bond Future	945.0000	930.0000	(1.587)	0	0	0
2012/05/29	R206 2013/02/07	5.95	Put	Bond Future	69.0000	70.0000	1.449	0	0	0
2012/05/29	R207 2012/08/02			Bond Future	7.6290	7.6700	0.537	0.0000	0.0000	27,509
2012/05/29	R207 2012/08/02	8.75	Call	Bond Future	5,999.0000	5,778.0000	(3.684)	0	0	0
2012/05/29	R207 2012/08/02	8.75	Put	Bond Future	43.0000	48.0000	11.628	0	0	0
2012/05/29	R207 2012/08/02	8.80	Call	Bond Future	6,246.0000	6,024.0000	(3.554)	0	0	0
2012/05/29	R207 2012/08/02	8.80	Put	Bond Future	35.0000	39.0000	11.429	0	0	0
2012/05/29	R207 2012/08/02	8.70	Call	Bond Future	5,753.0000	5,534.0000	(3.807)	0	0	0
2012/05/29	R207 2012/08/02	8.70	Put	Bond Future	53.0000	60.0000	13.208	0	0	0
2012/05/29	R207 2012/11/01			Bond Future	7.7010	7.7430	0.545	0.0000	0.0000	0
2012/05/29	R207 2012/11/01	8.25	Call	Bond Future	3,948.0000	3,784.0000	(4.154)	0	0	0
2012/05/29	R207 2012/11/01	8.25	Put	Bond Future	1,059.0000	1,119.0000	5.666	0	0	0
2012/05/29	R207 2012/11/01	8.30	Call	Bond Future	4,134.0000	3,967.0000	(4.040)	0	0	0
2012/05/29	R207 2012/11/01	8.30	Put	Bond Future	987.0000	1,045.0000	5.876	0	0	0
2012/05/29	R207 2012/11/01	8.20	Call	Bond Future	3,766.0000	3,606.0000	(4.249)	0	0	0
2012/05/29	R207 2012/11/01	8.20	Put	Bond Future	1,135.0000	1,200.0000	5.727	0	0	0
2012/05/29	R207 2013/02/07			Bond Future	7.7800	7.8240	0.566	0.0000	0.0000	0
2012/05/29	R207 2013/02/07	8.25	Call	Bond Future	4,162.0000	4,011.0000	(3.628)	0	0	0
2012/05/29	R207 2013/02/07	8.25	Put	Bond Future	1,762.0000	1,839.0000	4.370	0	0	0
2012/05/29	R207 2013/02/07	8.30	Call	Bond Future	4,327.0000	4,173.0000	(3.559)	0	0	0
2012/05/29	R207 2013/02/07	8.30	Put	Bond Future	1,676.0000	1,750.0000	4.415	0	0	0
2012/05/29	R207 2013/02/07	8.20	Call	Bond Future	4,000.0000	3,852.0000	(3.700)	0	0	0

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2012/05/29	R207 2013/02/07	8.20	Put	Bond Future	1,852.0000	1,932.0000	4.320	0	0	0
2012/05/29	R208 2012/08/02			Bond Future	7.7190	7.7590	0.518	0.0000	0.0000	9,382
2012/05/29	R208 2012/08/02	8.75	Call	Bond Future	5,998.0000	5,768.0000	(3.835)	0	0	0
2012/05/29	R208 2012/08/02	8.75	Put	Bond Future	71.0000	80.0000	12.676	0	0	0
2012/05/29	R208 2012/08/02	8.80	Call	Bond Future	6,261.0000	6,029.0000	(3.705)	0	0	0
2012/05/29	R208 2012/08/02	8.80	Put	Bond Future	58.0000	65.0000	12.069	0	0	0
2012/05/29	R208 2012/08/02	8.70	Call	Bond Future	5,735.0000	5,506.0000	(3.993)	0	0	0
2012/05/29	R208 2012/08/02	8.70	Put	Bond Future	84.0000	94.0000	11.905	0	0	0
2012/05/29	R208 2012/08/02	7.20	Put	Bond Future	3,477.0000	3,671.0000	5.580	0	0	0
2012/05/29	R208 2012/08/02	7.20	Call	Bond Future	304.0000	258.0000	(15.132)	0	0	3,450
2012/05/29	R208 2012/08/02	7.50	Put	Bond Future	2,105.0000	2,254.0000	7.078	0	0	0
2012/05/29	R208 2012/08/02	7.50	Call	Bond Future	782.0000	692.0000	(11.509)	0	0	1,150
2012/05/29	R208 2012/08/02	7.80	Call	Bond Future	1,611.0000	1,469.0000	(8.814)	0	0	0
2012/05/29	R208 2012/08/02	7.80	Put	Bond Future	1,128.0000	1,225.0000	8.599	0	0	1,150
2012/05/29	R208 2012/08/02	8.25	Call	Bond Future	3,465.0000	3,263.0000	(5.830)	0	0	0
2012/05/29	R208 2012/08/02	8.25	Put	Bond Future	352.0000	389.0000	10.511	0	0	3,450
2012/05/29	R208 2012/11/01			Bond Future	7.7890	7.8300	0.526	0.0000	0.0000	0
2012/05/29	R208 2012/11/01	8.25	Call	Bond Future	3,965.0000	3,797.0000	(4.237)	0	0	0
2012/05/29	R208 2012/11/01	8.25	Put	Bond Future	1,321.0000	1,392.0000	5.375	0	0	0
2012/05/29	R208 2012/11/01	8.30	Call	Bond Future	4,158.0000	3,986.0000	(4.137)	0	0	0
2012/05/29	R208 2012/11/01	8.30	Put	Bond Future	1,233.0000	1,300.0000	5.434	0	0	0
2012/05/29	R208 2012/11/01	8.20	Call	Bond Future	3,776.0000	3,612.0000	(4.343)	0	0	0
2012/05/29	R208 2012/11/01	8.20	Put	Bond Future	1,414.0000	1,489.0000	5.304	0	0	0
2012/05/29	R208 2013/02/07			Bond Future	7.8630	7.9070	0.560	0.0000	0.0000	0
2012/05/29	R208 2013/02/07	8.00	Call	Bond Future	3,478.0000	3,335.0000	(4.112)	0	0	0
2012/05/29	R208 2013/02/07	8.00	Put	Bond Future	2,704.0000	2,811.0000	3.957	0	0	0
2012/05/29	R208 2013/02/07	8.05	Call	Bond Future	3,637.0000	3,490.0000	(4.042)	0	0	0
2012/05/29	R208 2013/02/07	8.05	Put	Bond Future	2,583.0000	2,685.0000	3.949	0	0	0
2012/05/29	R208 2013/02/07	7.95	Call	Bond Future	3,323.0000	3,184.0000	(4.183)	0	0	0
2012/05/29	R208 2013/02/07	7.95	Put	Bond Future	2,831.0000	2,941.0000	3.886	0	0	0
2012/05/29	R209 2012/08/02			Bond Future	8.9430	8.9370	(0.067)	0.0000	0.0000	20,995
2012/05/29	R209 2012/08/02	9.25	Call	Bond Future	3,387.0000	3,404.0000	0.502	0	0	0
2012/05/29	R209 2012/08/02	9.25	Put	Bond Future	1,085.0000	1,056.0000	(2.673)	0	0	0

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2012/05/29	R209 2012/08/02	9.30	Call	Bond Future	3,639.0000	3,658.0000	0.522	0	0	0
2012/05/29	R209 2012/08/02	9.30	Put	Bond Future	973.0000	946.0000	(2.775)	0	0	0
2012/05/29	R209 2012/08/02	9.20	Call	Bond Future	3,142.0000	3,158.0000	0.509	0	0	0
2012/05/29	R209 2012/08/02	9.20	Put	Bond Future	1,207.0000	1,177.0000	(2.486)	0	0	0
2012/05/29	R209 2012/11/01			Bond Future	9.0140	9.0080	(0.067)	0.0000	0.0000	0
2012/05/29	R209 2012/11/01	9.00	Call	Bond Future	3,578.0000	3,591.0000	0.363	0	0	0
2012/05/29	R209 2012/11/01	9.00	Put	Bond Future	3,684.0000	3,652.0000	(0.869)	0	0	0
2012/05/29	R209 2012/11/01	9.05	Call	Bond Future	3,768.0000	3,781.0000	0.345	0	0	0
2012/05/29	R209 2012/11/01	9.05	Put	Bond Future	3,496.0000	3,463.0000	(0.944)	0	0	0
2012/05/29	R209 2012/11/01	8.95	Call	Bond Future	3,394.0000	3,406.0000	0.354	0	0	0
2012/05/29	R209 2012/11/01	8.95	Put	Bond Future	3,882.0000	3,849.0000	(0.850)	0	0	0
2012/05/29	R209 2013/02/07			Bond Future	9.0900	9.0830	(0.077)	0.0000	0.0000	0
2012/05/29	R209 2013/02/07	9.00	Call	Bond Future	4,445.0000	4,463.0000	0.405	0	0	0
2012/05/29	R209 2013/02/07	9.00	Put	Bond Future	5,123.0000	5,089.0000	(0.664)	0	0	0
2012/05/29	R209 2013/02/07	9.05	Call	Bond Future	4,629.0000	4,647.0000	0.389	0	0	0
2012/05/29	R209 2013/02/07	9.05	Put	Bond Future	4,929.0000	4,895.0000	(0.690)	0	0	0
2012/05/29	R209 2013/02/07	8.95	Call	Bond Future	4,269.0000	4,286.0000	0.398	0	0	0
2012/05/29	R209 2013/02/07	8.95	Put	Bond Future	5,329.0000	5,293.0000	(0.676)	0	0	0
2012/05/29	R210 2012/08/02			Bond Future	141.4450	141.4586	0.010	0.0000	0.0000	925
2012/05/29	R210 2012/08/02	143.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/29	R210 2012/08/02	143.00	Put	Bond Future	1,555.0000	1,541.0000	(0.900)	0	0	0
2012/05/29	R210 2012/08/02	143.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/29	R210 2012/08/02	143.05	Put	Bond Future	1,605.0000	1,591.0000	(0.872)	0	0	0
2012/05/29	R210 2012/08/02	142.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/29	R210 2012/08/02	142.95	Put	Bond Future	1,505.0000	1,491.0000	(0.930)	0	0	0
2012/05/29	R211 2012/08/02			Bond Future	119.6859	119.6920	0.005	0.0000	0.0000	480
2012/05/29	R211 2012/08/02	120.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/29	R211 2012/08/02	120.00	Put	Bond Future	314.0000	308.0000	(1.911)	0	0	0
2012/05/29	R211 2012/08/02	120.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/29	R211 2012/08/02	120.05	Put	Bond Future	364.0000	358.0000	(1.648)	0	0	0
2012/05/29	R211 2012/08/02	119.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/29	R211 2012/08/02	119.95	Put	Bond Future	264.0000	258.0000	(2.273)	0	0	0
2012/05/29	R212 2012/08/02			Bond Future	117.4556	117.4658	0.009	0.0000	0.0000	2,962

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2012/05/29	R212 2012/08/02	118.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/29	R212 2012/08/02	118.00	Put	Bond Future	544.0000	534.0000	(1.838)	0	0	0
2012/05/29	R212 2012/08/02	118.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/29	R212 2012/08/02	118.05	Put	Bond Future	594.0000	584.0000	(1.684)	0	0	0
2012/05/29	R212 2012/08/02	117.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/29	R212 2012/08/02	117.95	Put	Bond Future	494.0000	484.0000	(2.024)	0	0	0
2012/05/29	R213 2012/08/02			Bond Future	8.8350	8.8490	0.158	0.0000	0.0000	4,725
2012/05/29	R213 2012/08/02	9.25	Call	Bond Future	4,058.0000	3,963.0000	(2.341)	0	0	0
2012/05/29	R213 2012/08/02	9.25	Put	Bond Future	870.0000	885.0000	1.724	0	0	0
2012/05/29	R213 2012/08/02	9.30	Call	Bond Future	4,335.0000	4,239.0000	(2.215)	0	0	0
2012/05/29	R213 2012/08/02	9.30	Put	Bond Future	775.0000	790.0000	1.935	0	0	0
2012/05/29	R213 2012/08/02	9.20	Call	Bond Future	3,787.0000	3,695.0000	(2.429)	0	0	0
2012/05/29	R213 2012/08/02	9.20	Put	Bond Future	973.0000	992.0000	1.953	0	0	0
2012/05/29	R213 2012/11/01			Bond Future	8.9110	8.9250	0.157	0.0000	0.0000	0
2012/05/29	R213 2012/11/01	9.00	Call	Bond Future	4,047.0000	3,975.0000	(1.779)	0	0	0
2012/05/29	R213 2012/11/01	9.00	Put	Bond Future	3,358.0000	3,395.0000	1.102	0	0	0
2012/05/29	R213 2012/11/01	9.05	Call	Bond Future	4,253.0000	4,180.0000	(1.716)	0	0	0
2012/05/29	R213 2012/11/01	9.05	Put	Bond Future	3,180.0000	3,216.0000	1.132	0	0	0
2012/05/29	R213 2012/11/01	8.95	Call	Bond Future	3,846.0000	3,776.0000	(1.820)	0	0	0
2012/05/29	R213 2012/11/01	8.95	Put	Bond Future	3,543.0000	3,582.0000	1.101	0	0	0
2012/05/29	R213 2013/02/07			Bond Future	8.9940	9.0090	0.167	0.0000	0.0000	0
2012/05/29	R213 2013/02/07	9.00	Call	Bond Future	4,813.0000	4,743.0000	(1.454)	0	0	0
2012/05/29	R213 2013/02/07	9.00	Put	Bond Future	4,767.0000	4,812.0000	0.944	0	0	0
2012/05/29	R213 2013/02/07	9.05	Call	Bond Future	5,009.0000	4,938.0000	(1.417)	0	0	0
2012/05/29	R213 2013/02/07	9.05	Put	Bond Future	4,581.0000	4,625.0000	0.960	0	0	0
2012/05/29	R213 2013/02/07	8.95	Call	Bond Future	4,624.0000	4,556.0000	(1.471)	0	0	0
2012/05/29	R213 2013/02/07	8.95	Put	Bond Future	4,962.0000	5,009.0000	0.947	0	0	0
2012/05/29	R214 2012/08/02			Bond Future	8.9600	8.9540	(0.067)	0.0000	0.0000	1,530
2012/05/29	R214 2012/08/02	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/29	R214 2012/08/02	8.80	Put	Bond Future	1,307.0000	1,259.0000	(3.673)	0	0	0
2012/05/29	R214 2012/08/02	8.81	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/29	R214 2012/08/02	8.81	Put	Bond Future	1,224.0000	1,176.0000	(3.922)	0	0	0
2012/05/29	R214 2012/08/02	8.79	Call	Bond Future	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/05/29	R214 2012/08/02	8.79	Put	Bond Future	1,390.0000	1,342.0000	(3.453)	0	0	0
Total										418949.00