



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 11/04/2012

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/04/11	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/11	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/11	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/11	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/11	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/11	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/11	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/11	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/11	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/11	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/11	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/11	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/11	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/11	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/11	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2012/04/11	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/11	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/11	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/11	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/11	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/11	AL7T 2012/05/03			Index Future	421.0850	421.8090	0.172	0.0000	0.0000	16
2012/04/11	AL7T 2012/08/02			Index Future	427.0890	427.8190	0.171	0.0000	0.0000	0
2012/04/11	ALBI 2012/05/03			Index Future	382.4590	383.1620	0.184	0.0000	0.0000	899
2012/04/11	ALBI 2012/08/02			Index Future	387.9130	388.6220	0.183	0.0000	0.0000	118
2012/04/11	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/11	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/11	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/11	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/11	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/11	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/11	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/11	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/11	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/11	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/11	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/11	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0

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2012/04/11	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/11	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/11	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/11	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/11	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/11	CAAW2012/04/20			Any day expiry	8.0232	7.9878	(0.441)	0.0000	0.0000	0
2012/04/11	CAAW2012/04/20	8.10	Call	Any day expiry	51.0000	39.0000	(23.529)	0	0	0
2012/04/11	CAAW2012/04/20	8.10	Put	Any day expiry	128.0000	151.0000	17.969	0	0	0
2012/04/11	CAAW2012/04/20	8.15	Call	Any day expiry	38.0000	29.0000	(23.684)	0	0	0
2012/04/11	CAAW2012/04/20	8.15	Put	Any day expiry	165.0000	191.0000	15.758	0	0	0
2012/04/11	CAAW2012/04/20	8.05	Call	Any day expiry	68.0000	53.0000	(22.059)	0	0	0
2012/04/11	CAAW2012/04/20	8.05	Put	Any day expiry	95.0000	115.0000	21.053	0	0	0
2012/04/11	CAAY 2012/04/30			Can-Do Future	0.1250	0.1076	(13.920)	0.0000	0.0000	12,500
2012/04/11	CAAZ 2012/06/18			Can-Do Future	0.1896	0.1713	(9.652)	0.0000	0.0000	5,670
2012/04/11	CABA 2012/06/18			Can-Do Future	0.2028	0.1733	(14.546)	0.0000	0.0000	8,000
2012/04/11	CABB 2012/06/18			Can-Do Future	0.0089	0.0103	15.730	0.0000	0.0000	8,000
2012/04/11	CABC 2012/06/18			Can-Do Future	0.1773	0.1876	5.809	0.0000	0.0000	16,000
2012/04/11	CABD 2012/06/18			Can-Do Future	0.0052	0.0065	25.000	0.0000	0.0000	16,000
2012/04/11	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/11	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/11	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/11	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2012/04/11	DAAE 2012/04/30			Any day expiry	6.5340	6.5494	0.236	0.0000	0.0000	1,000
2012/04/11	DAAE 2012/04/30	6.50	Call	Any day expiry	85.0000	96.0000	12.941	0	0	0
2012/04/11	DAAE 2012/04/30	6.50	Put	Any day expiry	51.0000	47.0000	(7.843)	0	0	0
2012/04/11	DAAE 2012/04/30	6.55	Call	Any day expiry	57.0000	66.0000	15.789	0	0	0
2012/04/11	DAAE 2012/04/30	6.55	Put	Any day expiry	73.0000	67.0000	(8.219)	0	0	0
2012/04/11	DAAE 2012/04/30	6.45	Call	Any day expiry	119.0000	131.0000	10.084	0	0	0
2012/04/11	DAAE 2012/04/30	6.45	Put	Any day expiry	35.0000	32.0000	(8.571)	0	0	0
2012/04/11	DAAF 2012/04/30			Any day expiry	8.2371	8.2395	0.029	0.0000	0.0000	1,000
2012/04/11	DAAF 2012/04/30	8.00	Call	Any day expiry	255.0000	255.0000	0.000	0	0	0
2012/04/11	DAAF 2012/04/30	8.00	Put	Any day expiry	18.0000	16.0000	(11.111)	0	0	0
2012/04/11	DAAF 2012/04/30	8.05	Call	Any day expiry	212.0000	212.0000	0.000	0	0	0
2012/04/11	DAAF 2012/04/30	8.05	Put	Any day expiry	25.0000	23.0000	(8.000)	0	0	0
2012/04/11	DAAF 2012/04/30	7.95	Call	Any day expiry	299.0000	300.0000	0.334	0	0	0
2012/04/11	DAAF 2012/04/30	7.95	Put	Any day expiry	12.0000	11.0000	(8.333)	0	0	0
2012/04/11	GOVI 2012/05/03			GOVI	383.6020	384.2760	0.176	0.0000	0.0000	201
2012/04/11	GOVI 2012/05/03	382.00	Call	GOVI	16,020.0000	22,760.0000	42.072	0	0	0
2012/04/11	GOVI 2012/05/03	382.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/04/11	GOVI 2012/05/03	382.01	Call	GOVI	15,920.0000	22,660.0000	42.337	0	0	0
2012/04/11	GOVI 2012/05/03	382.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/04/11	GOVI 2012/05/03	381.99	Call	GOVI	16,120.0000	22,860.0000	41.811	0	0	0
2012/04/11	GOVI 2012/05/03	381.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/04/11	GOVI 2012/08/02			GOVI	389.0710	389.7510	0.175	0.0000	0.0000	0
2012/04/11	GOVI 2012/08/02	390.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2012/04/11	GOVI 2012/08/02	390.00	Put	GOVI	9,290.0000	2,490.0000	(73.197)	0	0	0
2012/04/11	GOVI 2012/08/02	390.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2012/04/11	GOVI 2012/08/02	390.01	Put	GOVI	9,390.0000	2,590.0000	(72.417)	0	0	0
2012/04/11	GOVI 2012/08/02	389.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2012/04/11	GOVI 2012/08/02	389.99	Put	GOVI	9,190.0000	2,390.0000	(73.993)	0	0	0
2012/04/11	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/04/11	IGOV 2012/05/03			Index Future	172.7160	172.6810	(0.020)	0.0000	0.0000	550
2012/04/11	IGOV 2012/08/02			Index Future	175.1790	175.1410	(0.022)	0.0000	0.0000	0

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2012/04/11	ILBI	2012/05/03			Index Future	467.0050	467.0050	0.000	0.0000	0.0000	0
2012/04/11	ILBI	2012/08/02			Index Future	473.6390	473.6390	0.000	0.0000	0.0000	169
2012/04/11	J157	2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2012/04/11	J186	2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2012/04/11	J201	2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2012/04/11	J203	2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2012/04/11	J204	2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2012/04/11	J207	2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2012/04/11	JBAF	2012/04/18			Jibar Tradeable Future	5.6100	5.6000	(0.178)	0.0000	0.0000	0
2012/04/11	JBAF	2012/05/16			Jibar Tradeable Future	5.6200	5.6100	(0.178)	0.0000	0.0000	0
2012/04/11	JBAF	2012/06/20			Jibar Tradeable Future	5.6400	5.6400	0.000	0.0000	0.0000	2,890
2012/04/11	JBAF	2012/07/18			Jibar Tradeable Future	5.6600	5.6500	(0.177)	0.0000	0.0000	0
2012/04/11	JBAF	2012/08/15			Jibar Tradeable Future	5.6800	5.6700	(0.176)	0.0000	0.0000	0
2012/04/11	JBAF	2012/09/19			Jibar Tradeable Future	5.7300	5.7100	(0.349)	0.0000	0.0000	44,760
2012/04/11	JBAF	2012/12/19			Jibar Tradeable Future	5.8500	5.8300	(0.342)	0.0000	0.0000	840
2012/04/11	JBAF	2013/03/20			Jibar Tradeable Future	6.0400	6.0200	(0.331)	0.0000	0.0000	790
2012/04/11	JBAF	2013/06/19			Jibar Tradeable Future	6.2500	6.2200	(0.480)	0.0000	0.0000	500
2012/04/11	JBAF	2013/09/18			Jibar Tradeable Future	6.4700	6.4200	(0.773)	0.0000	0.0000	1,700
2012/04/11	JBAF	2013/12/18			Jibar Tradeable Future	6.6900	6.6300	(0.897)	0.0000	0.0000	1,500
2012/04/11	JBAF	2014/03/19			Jibar Tradeable Future	6.9100	6.8600	(0.724)	0.0000	0.0000	0
2012/04/11	R157	2012/05/03			Bond Future	6.8090	6.7590	(0.734)	0.0000	0.0000	12,679
2012/04/11	R157	2012/05/03	8.25	Call	Bond Future	4,656.0000	4,822.0000	3.565	0	0	0
2012/04/11	R157	2012/05/03	8.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/11	R157	2012/05/03	8.30	Call	Bond Future	4,813.0000	4,979.0000	3.449	0	0	0
2012/04/11	R157	2012/05/03	8.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/11	R157	2012/05/03	8.20	Call	Bond Future	4,498.0000	4,664.0000	3.691	0	0	0
2012/04/11	R157	2012/05/03	8.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/11	R157	2012/05/03	6.25	Put	Bond Future	1,880.0000	1,715.0000	(8.777)	0	0	0
2012/04/11	R157	2012/05/03	6.25	Call	Bond Future	10.0000	10.0000	0.000	0	0	1,500

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2012/04/11	R157 2012/05/03	6.50	Call	Bond Future	73.0000	82.0000	12.329	0	0	1,500
2012/04/11	R157 2012/05/03	6.50	Put	Bond Future	1,102.0000	946.0000	(14.156)	0	0	1,500
2012/04/11	R157 2012/05/03	6.75	Call	Bond Future	303.0000	351.0000	15.842	0	0	1,500
2012/04/11	R157 2012/05/03	6.75	Put	Bond Future	499.0000	381.0000	(23.647)	0	0	1,500
2012/04/11	R157 2012/05/03	7.35	Call	Bond Future	1,794.0000	1,949.0000	8.640	0	0	0
2012/04/11	R157 2012/05/03	7.35	Put	Bond Future	18.0000	8.0000	(55.556)	0	0	1,500
2012/04/11	R157 2012/08/02			Bond Future	6.9050	6.8510	(0.782)	0.0000	0.0000	0
2012/04/11	R157 2012/08/02	8.00	Call	Bond Future	3,445.0000	3,514.0000	2.003	0	0	0
2012/04/11	R157 2012/08/02	8.00	Put	Bond Future	151.0000	54.0000	(64.238)	0	0	0
2012/04/11	R157 2012/08/02	8.05	Call	Bond Future	3,576.0000	3,653.0000	2.153	0	0	0
2012/04/11	R157 2012/08/02	8.05	Put	Bond Future	134.0000	46.0000	(65.672)	0	0	0
2012/04/11	R157 2012/08/02	7.95	Call	Bond Future	3,314.0000	3,374.0000	1.811	0	0	0
2012/04/11	R157 2012/08/02	7.95	Put	Bond Future	168.0000	62.0000	(63.095)	0	0	0
2012/04/11	R157 2012/11/01			Bond Future	6.9750	6.9160	(0.846)	0.0000	0.0000	0
2012/04/11	R157 2012/11/01	7.00	Call	Bond Future	1,329.0000	1,314.0000	(1.129)	0	0	0
2012/04/11	R157 2012/11/01	7.00	Put	Bond Future	1,259.0000	1,077.0000	(14.456)	0	0	0
2012/04/11	R157 2012/11/01	7.05	Call	Bond Future	1,405.0000	1,393.0000	(0.854)	0	0	0
2012/04/11	R157 2012/11/01	7.05	Put	Bond Future	1,194.0000	1,016.0000	(14.908)	0	0	0
2012/04/11	R157 2012/11/01	6.95	Call	Bond Future	1,257.0000	1,239.0000	(1.432)	0	0	0
2012/04/11	R157 2012/11/01	6.95	Put	Bond Future	1,327.0000	1,143.0000	(13.866)	0	0	0
2012/04/11	R157 2013/02/07			Bond Future	7.0540	6.9880	(0.936)	0.0000	0.0000	0
2012/04/11	R157 2013/02/07	6.75	Call	Bond Future	1,074.0000	1,087.0000	1.210	0	0	0
2012/04/11	R157 2013/02/07	6.75	Put	Bond Future	1,852.0000	1,696.0000	(8.423)	0	0	0
2012/04/11	R157 2013/02/07	6.80	Call	Bond Future	1,130.0000	1,144.0000	1.239	0	0	0
2012/04/11	R157 2013/02/07	6.80	Put	Bond Future	1,779.0000	1,625.0000	(8.657)	0	0	0
2012/04/11	R157 2013/02/07	6.70	Call	Bond Future	1,020.0000	1,031.0000	1.078	0	0	0
2012/04/11	R157 2013/02/07	6.70	Put	Bond Future	1,926.0000	1,769.0000	(8.152)	0	0	0
2012/04/11	R186 2012/05/03			Bond Future	8.5400	8.4970	(0.504)	0.0000	0.0000	30,792
2012/04/11	R186 2012/05/03	9.00	Call	Bond Future	4,355.0000	4,769.0000	9.506	0	0	0
2012/04/11	R186 2012/05/03	9.00	Put	Bond Future	226.0000	243.0000	7.522	0	0	0
2012/04/11	R186 2012/05/03	9.05	Call	Bond Future	4,742.0000	5,157.0000	8.752	0	0	0
2012/04/11	R186 2012/05/03	9.05	Put	Bond Future	177.0000	195.0000	10.169	0	0	0
2012/04/11	R186 2012/05/03	8.95	Call	Bond Future	3,975.0000	4,389.0000	10.415	0	0	0
2012/04/11	R186 2012/05/03	8.95	Put	Bond Future	285.0000	302.0000	5.965	0	0	0

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2012/04/11	R186 2012/05/03	7.90	Put	Bond Future	6,174.0000	5,836.0000	(5.475)	0	0	0
2012/04/11	R186 2012/05/03	7.90	Call	Bond Future	56.0000	115.0000	105.357	0	0	2,250
2012/04/11	R186 2012/05/03	8.20	Put	Bond Future	3,540.0000	3,324.0000	(6.102)	0	0	0
2012/04/11	R186 2012/05/03	8.20	Call	Bond Future	346.0000	527.0000	52.312	0	0	750
2012/04/11	R186 2012/05/03	8.50	Call	Bond Future	1,229.0000	1,556.0000	26.607	0	0	0
2012/04/11	R186 2012/05/03	8.50	Put	Bond Future	1,598.0000	1,528.0000	(4.380)	0	0	750
2012/04/11	R186 2012/05/03	8.85	Call	Bond Future	3,249.0000	3,658.0000	12.588	0	0	0
2012/04/11	R186 2012/05/03	8.85	Put	Bond Future	443.0000	455.0000	2.709	0	0	2,250
2012/04/11	R186 2012/08/02			Bond Future	8.6280	8.5830	(0.522)	0.0000	0.0000	630
2012/04/11	R186 2012/08/02	8.75	Call	Bond Future	4,600.0000	4,376.0000	(4.870)	0	0	0
2012/04/11	R186 2012/08/02	8.75	Put	Bond Future	3,506.0000	2,874.0000	(18.026)	0	0	0
2012/04/11	R186 2012/08/02	8.80	Call	Bond Future	4,850.0000	4,637.0000	(4.392)	0	0	0
2012/04/11	R186 2012/08/02	8.80	Put	Bond Future	3,312.0000	2,691.0000	(18.750)	0	0	0
2012/04/11	R186 2012/08/02	8.70	Call	Bond Future	4,357.0000	4,127.0000	(5.279)	0	0	0
2012/04/11	R186 2012/08/02	8.70	Put	Bond Future	3,709.0000	3,072.0000	(17.174)	0	0	0
2012/04/11	R186 2012/08/02	8.25	Put	Bond Future	5,991.0000	5,319.0000	(11.217)	0	0	0
2012/04/11	R186 2012/08/02	8.25	Call	Bond Future	2,504.0000	2,239.0000	(10.583)	0	0	8,750
2012/04/11	R186 2012/08/02	8.66	Call	Bond Future	4,167.0000	3,932.0000	(5.640)	0	0	0
2012/04/11	R186 2012/08/02	8.66	Put	Bond Future	3,879.0000	3,236.0000	(16.576)	0	0	276
2012/04/11	R186 2012/08/02	7.66	Put	Bond Future	10,217.0000	9,601.0000	(6.029)	0	0	0
2012/04/11	R186 2012/08/02	7.66	Call	Bond Future	978.0000	770.0000	(21.268)	0	0	276
2012/04/11	R186 2012/08/02	7.76	Put	Bond Future	9,406.0000	8,767.0000	(6.794)	0	0	0
2012/04/11	R186 2012/08/02	7.76	Call	Bond Future	1,170.0000	938.0000	(19.829)	0	0	43
2012/04/11	R186 2012/08/02	8.76	Call	Bond Future	4,649.0000	4,428.0000	(4.754)	0	0	0
2012/04/11	R186 2012/08/02	8.76	Put	Bond Future	3,466.0000	2,837.0000	(18.148)	0	0	43
2012/04/11	R186 2012/11/01			Bond Future	8.7040	8.6570	(0.540)	0.0000	0.0000	0
2012/04/11	R186 2012/11/01	8.75	Call	Bond Future	5,489.0000	5,652.0000	2.970	0	0	0
2012/04/11	R186 2012/11/01	8.75	Put	Bond Future	5,082.0000	4,828.0000	(4.998)	0	0	0
2012/04/11	R186 2012/11/01	8.80	Call	Bond Future	5,722.0000	5,890.0000	2.936	0	0	0
2012/04/11	R186 2012/11/01	8.80	Put	Bond Future	4,876.0000	4,626.0000	(5.127)	0	0	0
2012/04/11	R186 2012/11/01	8.70	Call	Bond Future	5,267.0000	5,425.0000	3.000	0	0	0
2012/04/11	R186 2012/11/01	8.70	Put	Bond Future	5,302.0000	5,043.0000	(4.885)	0	0	0
2012/04/11	R186 2013/02/07			Bond Future	8.7840	8.7370	(0.535)	0.0000	0.0000	0
2012/04/11	R186 2013/02/07	8.50	Call	Bond Future	5,173.0000	5,162.0000	(0.213)	0	0	0
2012/04/11	R186 2013/02/07	8.50	Put	Bond Future	7,679.0000	7,259.0000	(5.469)	0	0	0

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2012/04/11	R186 2013/02/07	8.55	Call	Bond Future	5,368.0000	5,362.0000	(0.112)	0	0	0
2012/04/11	R186 2013/02/07	8.55	Put	Bond Future	7,427.0000	7,012.0000	(5.588)	0	0	0
2012/04/11	R186 2013/02/07	8.45	Call	Bond Future	4,981.0000	4,966.0000	(0.301)	0	0	0
2012/04/11	R186 2013/02/07	8.45	Put	Bond Future	7,936.0000	7,512.0000	(5.343)	0	0	0
2012/04/11	R189 2012/05/03			Bond Future	215.3455	215.3653	0.009	0.0000	0.0000	0
2012/04/11	R189 2012/05/03	215.00	Call	Bond Future	345.0000	365.0000	5.797	0	0	0
2012/04/11	R189 2012/05/03	215.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/11	R189 2012/05/03	215.05	Call	Bond Future	295.0000	315.0000	6.780	0	0	0
2012/04/11	R189 2012/05/03	215.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/11	R189 2012/05/03	214.95	Call	Bond Future	395.0000	415.0000	5.063	0	0	0
2012/04/11	R189 2012/05/03	214.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/11	R197 2012/05/03			Bond Future	258.2474	258.3221	0.029	0.0000	0.0000	1,044
2012/04/11	R197 2012/05/03	251.00	Call	Bond Future	7,247.0000	7,322.0000	1.035	0	0	0
2012/04/11	R197 2012/05/03	251.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/11	R197 2012/05/03	251.05	Call	Bond Future	7,197.0000	7,272.0000	1.042	0	0	0
2012/04/11	R197 2012/05/03	251.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/11	R197 2012/05/03	250.95	Call	Bond Future	7,297.0000	7,372.0000	1.028	0	0	0
2012/04/11	R197 2012/05/03	250.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/11	R201 2012/05/03			Bond Future	6.1110	6.0680	(0.704)	0.0000	0.0000	1,845
2012/04/11	R201 2012/05/03	7.75	Call	Bond Future	3,974.0000	4,080.0000	2.667	0	0	0
2012/04/11	R201 2012/05/03	7.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/11	R201 2012/05/03	7.80	Call	Bond Future	4,092.0000	4,199.0000	2.615	0	0	0
2012/04/11	R201 2012/05/03	7.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/11	R201 2012/05/03	7.70	Call	Bond Future	3,855.0000	3,962.0000	2.776	0	0	0
2012/04/11	R201 2012/05/03	7.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/11	R201 2012/08/02			Bond Future	6.1490	6.1020	(0.764)	0.0000	0.0000	0
2012/04/11	R201 2012/08/02	7.50	Call	Bond Future	3,024.0000	3,104.0000	2.646	0	0	0
2012/04/11	R201 2012/08/02	7.50	Put	Bond Future	32.0000	6.0000	(81.250)	0	0	0
2012/04/11	R201 2012/08/02	7.55	Call	Bond Future	3,128.0000	3,212.0000	2.685	0	0	0
2012/04/11	R201 2012/08/02	7.55	Put	Bond Future	28.0000	6.0000	(78.571)	0	0	0
2012/04/11	R201 2012/08/02	7.45	Call	Bond Future	2,920.0000	2,997.0000	2.637	0	0	0
2012/04/11	R201 2012/08/02	7.45	Put	Bond Future	37.0000	8.0000	(78.378)	0	0	0
2012/04/11	R201 2012/11/01			Bond Future	6.1360	6.0820	(0.880)	0.0000	0.0000	0

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2012/04/11	R201 2012/11/01	6.50	Call	Bond Future	1,246.0000	1,263.0000	1.364	0	0	0
2012/04/11	R201 2012/11/01	6.50	Put	Bond Future	511.0000	418.0000	(18.200)	0	0	0
2012/04/11	R201 2012/11/01	6.55	Call	Bond Future	1,313.0000	1,333.0000	1.523	0	0	0
2012/04/11	R201 2012/11/01	6.55	Put	Bond Future	477.0000	388.0000	(18.658)	0	0	0
2012/04/11	R201 2012/11/01	6.45	Call	Bond Future	1,181.0000	1,194.0000	1.101	0	0	0
2012/04/11	R201 2012/11/01	6.45	Put	Bond Future	546.0000	450.0000	(17.582)	0	0	0
2012/04/11	R201 2013/02/07			Bond Future	6.0950	6.0350	(0.984)	0.0000	0.0000	0
2012/04/11	R201 2013/02/07	6.25	Call	Bond Future	1,021.0000	1,072.0000	4.995	0	0	0
2012/04/11	R201 2013/02/07	6.25	Put	Bond Future	745.0000	689.0000	(7.517)	0	0	0
2012/04/11	R201 2013/02/07	6.30	Call	Bond Future	1,073.0000	1,125.0000	4.846	0	0	0
2012/04/11	R201 2013/02/07	6.30	Put	Bond Future	708.0000	653.0000	(7.768)	0	0	0
2012/04/11	R201 2013/02/07	6.20	Call	Bond Future	970.0000	1,020.0000	5.155	0	0	0
2012/04/11	R201 2013/02/07	6.20	Put	Bond Future	783.0000	726.0000	(7.280)	0	0	0
2012/04/11	R202 2012/05/03			Bond Future	189.8743	189.9351	0.032	0.0000	0.0000	37,082
2012/04/11	R202 2012/05/03	190.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/11	R202 2012/05/03	190.00	Put	Bond Future	126.0000	65.0000	(48.413)	0	0	0
2012/04/11	R202 2012/05/03	190.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/11	R202 2012/05/03	190.05	Put	Bond Future	176.0000	115.0000	(34.659)	0	0	0
2012/04/11	R202 2012/05/03	189.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/11	R202 2012/05/03	189.95	Put	Bond Future	76.0000	15.0000	(80.263)	0	0	0
2012/04/11	R203 2012/05/03			Bond Future	7.3920	7.3540	(0.514)	0.0000	0.0000	3,923
2012/04/11	R203 2012/05/03	8.75	Call	Bond Future	5,841.0000	6,011.0000	2.910	0	0	0
2012/04/11	R203 2012/05/03	8.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/11	R203 2012/05/03	8.80	Call	Bond Future	6,049.0000	6,218.0000	2.794	0	0	0
2012/04/11	R203 2012/05/03	8.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/11	R203 2012/05/03	8.70	Call	Bond Future	5,634.0000	5,803.0000	3.000	0	0	0
2012/04/11	R203 2012/05/03	8.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/11	R203 2012/05/03	7.00	Put	Bond Future	1,842.0000	1,717.0000	(6.786)	0	0	0
2012/04/11	R203 2012/05/03	7.00	Call	Bond Future	77.0000	121.0000	57.143	0	0	4,200
2012/04/11	R203 2012/05/03	7.15	Put	Bond Future	1,276.0000	1,182.0000	(7.367)	0	0	0
2012/04/11	R203 2012/05/03	7.15	Call	Bond Future	190.0000	266.0000	40.000	0	0	1,400
2012/04/11	R203 2012/05/03	7.45	Call	Bond Future	723.0000	862.0000	19.225	0	0	0
2012/04/11	R203 2012/05/03	7.45	Put	Bond Future	465.0000	434.0000	(6.667)	0	0	1,400

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2012/04/11	R203 2012/05/03	7.80	Call	Bond Future	1,883.0000	2,052.0000	8.975	0	0	0
2012/04/11	R203 2012/05/03	7.80	Put	Bond Future	84.0000	83.0000	(1.190)	0	0	4,200
2012/04/11	R203 2012/08/02			Bond Future	7.4870	7.4460	(0.548)	0.0000	0.0000	0
2012/04/11	R203 2012/08/02	8.50	Call	Bond Future	4,581.0000	4,618.0000	0.808	0	0	0
2012/04/11	R203 2012/08/02	8.50	Put	Bond Future	372.0000	234.0000	(37.097)	0	0	0
2012/04/11	R203 2012/08/02	8.55	Call	Bond Future	4,750.0000	4,795.0000	0.947	0	0	0
2012/04/11	R203 2012/08/02	8.55	Put	Bond Future	339.0000	209.0000	(38.348)	0	0	0
2012/04/11	R203 2012/08/02	8.45	Call	Bond Future	4,410.0000	4,440.0000	0.680	0	0	0
2012/04/11	R203 2012/08/02	8.45	Put	Bond Future	404.0000	259.0000	(35.891)	0	0	0
2012/04/11	R203 2012/11/01			Bond Future	7.5660	7.5220	(0.582)	0.0000	0.0000	0
2012/04/11	R203 2012/11/01	7.75	Call	Bond Future	2,541.0000	2,563.0000	0.866	0	0	0
2012/04/11	R203 2012/11/01	7.75	Put	Bond Future	1,795.0000	1,638.0000	(8.747)	0	0	0
2012/04/11	R203 2012/11/01	7.80	Call	Bond Future	2,659.0000	2,683.0000	0.903	0	0	0
2012/04/11	R203 2012/11/01	7.80	Put	Bond Future	1,712.0000	1,557.0000	(9.054)	0	0	0
2012/04/11	R203 2012/11/01	7.70	Call	Bond Future	2,427.0000	2,445.0000	0.742	0	0	0
2012/04/11	R203 2012/11/01	7.70	Put	Bond Future	1,883.0000	1,722.0000	(8.550)	0	0	0
2012/04/11	R203 2013/02/07			Bond Future	7.6540	7.6070	(0.614)	0.0000	0.0000	0
2012/04/11	R203 2013/02/07	6.50	Call	Bond Future	808.0000	735.0000	(9.035)	0	0	0
2012/04/11	R203 2013/02/07	6.50	Put	Bond Future	5,385.0000	5,130.0000	(4.735)	0	0	0
2012/04/11	R203 2013/02/07	6.55	Call	Bond Future	853.0000	780.0000	(8.558)	0	0	0
2012/04/11	R203 2013/02/07	6.55	Put	Bond Future	5,227.0000	4,972.0000	(4.879)	0	0	0
2012/04/11	R203 2013/02/07	6.45	Call	Bond Future	764.0000	692.0000	(9.424)	0	0	0
2012/04/11	R203 2013/02/07	6.45	Put	Bond Future	5,545.0000	5,291.0000	(4.581)	0	0	0
2012/04/11	R204 2012/05/03			Bond Future	7.6880	7.6590	(0.377)	0.0000	0.0000	3,656
2012/04/11	R204 2012/05/03	8.75	Call	Bond Future	5,308.0000	5,458.0000	2.826	0	0	0
2012/04/11	R204 2012/05/03	8.75	Put	Bond Future	1.0000	2.0000	100.000	0	0	0
2012/04/11	R204 2012/05/03	8.80	Call	Bond Future	5,549.0000	5,699.0000	2.703	0	0	0
2012/04/11	R204 2012/05/03	8.80	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2012/04/11	R204 2012/05/03	8.70	Call	Bond Future	5,067.0000	5,217.0000	2.960	0	0	0
2012/04/11	R204 2012/05/03	8.70	Put	Bond Future	2.0000	2.0000	0.000	0	0	0
2012/04/11	R204 2012/05/03	7.00	Put	Bond Future	3,644.0000	3,504.0000	(3.842)	0	0	0
2012/04/11	R204 2012/05/03	7.00	Call	Bond Future	12.0000	21.0000	75.000	0	0	550
2012/04/11	R204 2012/05/03	7.75	Call	Bond Future	884.0000	1,013.0000	14.593	0	0	0
2012/04/11	R204 2012/05/03	7.75	Put	Bond Future	564.0000	543.0000	(3.723)	0	0	550

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2012/04/11	R204 2012/08/02			Bond Future	7.7840	7.7540	(0.385)	0.0000	0.0000	0
2012/04/11	R204 2012/08/02	8.50	Call	Bond Future	4,260.0000	4,200.0000	(1.408)	0	0	0
2012/04/11	R204 2012/08/02	8.50	Put	Bond Future	768.0000	559.0000	(27.214)	0	0	0
2012/04/11	R204 2012/08/02	8.55	Call	Bond Future	4,443.0000	4,392.0000	(1.148)	0	0	0
2012/04/11	R204 2012/08/02	8.55	Put	Bond Future	713.0000	512.0000	(28.191)	0	0	0
2012/04/11	R204 2012/08/02	8.45	Call	Bond Future	4,079.0000	4,011.0000	(1.667)	0	0	0
2012/04/11	R204 2012/08/02	8.45	Put	Bond Future	826.0000	609.0000	(26.271)	0	0	0
2012/04/11	R204 2012/11/01			Bond Future	7.8630	7.8320	(0.394)	0.0000	0.0000	0
2012/04/11	R204 2012/11/01	8.00	Call	Bond Future	2,945.0000	3,000.0000	1.868	0	0	0
2012/04/11	R204 2012/11/01	8.00	Put	Bond Future	2,289.0000	2,195.0000	(4.107)	0	0	0
2012/04/11	R204 2012/11/01	8.05	Call	Bond Future	3,080.0000	3,137.0000	1.851	0	0	0
2012/04/11	R204 2012/11/01	8.05	Put	Bond Future	2,186.0000	2,094.0000	(4.209)	0	0	0
2012/04/11	R204 2012/11/01	7.95	Call	Bond Future	2,816.0000	2,866.0000	1.776	0	0	0
2012/04/11	R204 2012/11/01	7.95	Put	Bond Future	2,399.0000	2,300.0000	(4.127)	0	0	0
2012/04/11	R204 2013/02/07			Bond Future	7.9480	7.9150	(0.415)	0.0000	0.0000	0
2012/04/11	R204 2013/02/07	8.00	Call	Bond Future	3,216.0000	3,171.0000	(1.399)	0	0	0
2012/04/11	R204 2013/02/07	8.00	Put	Bond Future	2,976.0000	2,779.0000	(6.620)	0	0	0
2012/04/11	R204 2013/02/07	8.05	Call	Bond Future	3,341.0000	3,298.0000	(1.287)	0	0	0
2012/04/11	R204 2013/02/07	8.05	Put	Bond Future	2,871.0000	2,676.0000	(6.792)	0	0	0
2012/04/11	R204 2013/02/07	7.95	Call	Bond Future	3,099.0000	3,051.0000	(1.549)	0	0	0
2012/04/11	R204 2013/02/07	7.95	Put	Bond Future	3,090.0000	2,889.0000	(6.505)	0	0	0
2012/04/11	R206 2012/05/03			Bond Future	5.8580	5.8200	(0.649)	0.0000	0.0000	1,000
2012/04/11	R206 2012/05/03	7.50	Call	Bond Future	2,605.0000	2,666.0000	2.342	0	0	0
2012/04/11	R206 2012/05/03	7.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/11	R206 2012/05/03	7.55	Call	Bond Future	2,683.0000	2,744.0000	2.274	0	0	0
2012/04/11	R206 2012/05/03	7.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/11	R206 2012/05/03	7.45	Call	Bond Future	2,527.0000	2,588.0000	2.414	0	0	0
2012/04/11	R206 2012/05/03	7.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/11	R206 2012/08/02			Bond Future	5.8770	5.8330	(0.749)	0.0000	0.0000	0
2012/04/11	R206 2012/08/02	7.25	Call	Bond Future	1,883.0000	1,934.0000	2.708	0	0	0
2012/04/11	R206 2012/08/02	7.25	Put	Bond Future	11.0000	1.0000	(90.909)	0	0	0
2012/04/11	R206 2012/08/02	7.30	Call	Bond Future	1,948.0000	2,001.0000	2.721	0	0	0
2012/04/11	R206 2012/08/02	7.30	Put	Bond Future	9.0000	1.0000	(88.889)	0	0	0
2012/04/11	R206 2012/08/02	7.20	Call	Bond Future	1,818.0000	1,867.0000	2.695	0	0	0

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2012/04/11	R206 2012/08/02	7.20	Put	Bond Future	13.0000	1.0000	(92.308)	0	0	0
2012/04/11	R206 2012/11/01			Bond Future	5.7870	5.7330	(0.933)	0.0000	0.0000	0
2012/04/11	R206 2012/11/01	6.00	Call	Bond Future	566.0000	555.0000	(1.943)	0	0	0
2012/04/11	R206 2012/11/01	6.00	Put	Bond Future	321.0000	248.0000	(22.741)	0	0	0
2012/04/11	R206 2012/11/01	6.05	Call	Bond Future	602.0000	593.0000	(1.495)	0	0	0
2012/04/11	R206 2012/11/01	6.05	Put	Bond Future	300.0000	228.0000	(24.000)	0	0	0
2012/04/11	R206 2012/11/01	5.95	Call	Bond Future	532.0000	519.0000	(2.444)	0	0	0
2012/04/11	R206 2012/11/01	5.95	Put	Bond Future	344.0000	269.0000	(21.802)	0	0	0
2012/04/11	R206 2013/02/07			Bond Future	5.5960	5.5290	(1.197)	0.0000	0.0000	0
2012/04/11	R206 2013/02/07	6.00	Call	Bond Future	611.0000	657.0000	7.529	0	0	0
2012/04/11	R206 2013/02/07	6.00	Put	Bond Future	248.0000	234.0000	(5.645)	0	0	0
2012/04/11	R206 2013/02/07	6.05	Call	Bond Future	642.0000	688.0000	7.165	0	0	0
2012/04/11	R206 2013/02/07	6.05	Put	Bond Future	235.0000	220.0000	(6.383)	0	0	0
2012/04/11	R206 2013/02/07	5.95	Call	Bond Future	582.0000	626.0000	7.560	0	0	0
2012/04/11	R206 2013/02/07	5.95	Put	Bond Future	264.0000	248.0000	(6.061)	0	0	0
2012/04/11	R207 2012/05/03			Bond Future	7.9180	7.8790	(0.493)	0.0000	0.0000	21,736
2012/04/11	R207 2012/05/03	8.75	Call	Bond Future	4,488.0000	4,706.0000	4.857	0	0	0
2012/04/11	R207 2012/05/03	8.75	Put	Bond Future	11.0000	12.0000	9.091	0	0	0
2012/04/11	R207 2012/05/03	8.80	Call	Bond Future	4,745.0000	4,963.0000	4.594	0	0	0
2012/04/11	R207 2012/05/03	8.80	Put	Bond Future	7.0000	9.0000	28.571	0	0	0
2012/04/11	R207 2012/05/03	8.70	Call	Bond Future	4,231.0000	4,449.0000	5.152	0	0	0
2012/04/11	R207 2012/05/03	8.70	Put	Bond Future	16.0000	17.0000	6.250	0	0	0
2012/04/11	R207 2012/05/03	7.45	Put	Bond Future	2,716.0000	2,546.0000	(6.259)	0	0	0
2012/04/11	R207 2012/05/03	7.45	Call	Bond Future	78.0000	124.0000	58.974	0	0	2,400
2012/04/11	R207 2012/05/03	7.65	Put	Bond Future	1,748.0000	1,626.0000	(6.979)	0	0	0
2012/04/11	R207 2012/05/03	7.65	Call	Bond Future	248.0000	342.0000	37.903	0	0	800
2012/04/11	R207 2012/05/03	8.00	Call	Bond Future	1,034.0000	1,215.0000	17.505	0	0	0
2012/04/11	R207 2012/05/03	8.00	Put	Bond Future	581.0000	545.0000	(6.196)	0	0	800
2012/04/11	R207 2012/05/03	8.30	Call	Bond Future	2,243.0000	2,457.0000	9.541	0	0	0
2012/04/11	R207 2012/05/03	8.30	Put	Bond Future	154.0000	152.0000	(1.299)	0	0	2,400
2012/04/11	R207 2012/08/02			Bond Future	8.0130	7.9730	(0.499)	0.0000	0.0000	0
2012/04/11	R207 2012/08/02	8.75	Call	Bond Future	4,712.0000	4,684.0000	(0.594)	0	0	0
2012/04/11	R207 2012/08/02	8.75	Put	Bond Future	849.0000	606.0000	(28.622)	0	0	0
2012/04/11	R207 2012/08/02	8.80	Call	Bond Future	4,908.0000	4,890.0000	(0.367)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/04/11	R207 2012/08/02	8.80	Put	Bond Future	790.0000	557.0000	(29.494)	0	0	0
2012/04/11	R207 2012/08/02	8.70	Call	Bond Future	4,519.0000	4,481.0000	(0.841)	0	0	0
2012/04/11	R207 2012/08/02	8.70	Put	Bond Future	912.0000	659.0000	(27.741)	0	0	0
2012/04/11	R207 2012/11/01			Bond Future	8.0900	8.0480	(0.519)	0.0000	0.0000	0
2012/04/11	R207 2012/11/01	8.25	Call	Bond Future	3,380.0000	3,423.0000	1.272	0	0	0
2012/04/11	R207 2012/11/01	8.25	Put	Bond Future	2,549.0000	2,372.0000	(6.944)	0	0	0
2012/04/11	R207 2012/11/01	8.30	Call	Bond Future	3,527.0000	3,573.0000	1.304	0	0	0
2012/04/11	R207 2012/11/01	8.30	Put	Bond Future	2,438.0000	2,265.0000	(7.096)	0	0	0
2012/04/11	R207 2012/11/01	8.20	Call	Bond Future	3,236.0000	3,275.0000	1.205	0	0	0
2012/04/11	R207 2012/11/01	8.20	Put	Bond Future	2,664.0000	2,483.0000	(6.794)	0	0	0
2012/04/11	R207 2013/02/07			Bond Future	8.1740	8.1310	(0.526)	0.0000	0.0000	0
2012/04/11	R207 2013/02/07	8.25	Call	Bond Future	3,667.0000	3,626.0000	(1.118)	0	0	0
2012/04/11	R207 2013/02/07	8.25	Put	Bond Future	3,284.0000	3,025.0000	(7.887)	0	0	0
2012/04/11	R207 2013/02/07	8.30	Call	Bond Future	3,803.0000	3,766.0000	(0.973)	0	0	0
2012/04/11	R207 2013/02/07	8.30	Put	Bond Future	3,169.0000	2,915.0000	(8.015)	0	0	0
2012/04/11	R207 2013/02/07	8.20	Call	Bond Future	3,537.0000	3,494.0000	(1.216)	0	0	0
2012/04/11	R207 2013/02/07	8.20	Put	Bond Future	3,406.0000	3,145.0000	(7.663)	0	0	0
2012/04/11	R208 2012/05/03			Bond Future	8.0000	7.9670	(0.412)	0.0000	0.0000	10,000
2012/04/11	R208 2012/05/03	9.00	Call	Bond Future	5,732.0000	5,931.0000	3.472	0	0	0
2012/04/11	R208 2012/05/03	9.00	Put	Bond Future	4.0000	6.0000	50.000	0	0	0
2012/04/11	R208 2012/05/03	9.05	Call	Bond Future	6,006.0000	6,204.0000	3.297	0	0	0
2012/04/11	R208 2012/05/03	9.05	Put	Bond Future	3.0000	4.0000	33.333	0	0	0
2012/04/11	R208 2012/05/03	8.95	Call	Bond Future	5,459.0000	5,658.0000	3.645	0	0	0
2012/04/11	R208 2012/05/03	8.95	Put	Bond Future	6.0000	8.0000	33.333	0	0	0
2012/04/11	R208 2012/05/03	7.50	Put	Bond Future	3,115.0000	2,966.0000	(4.783)	0	0	0
2012/04/11	R208 2012/05/03	7.50	Call	Bond Future	71.0000	119.0000	67.606	0	0	3,000
2012/04/11	R208 2012/05/03	7.70	Put	Bond Future	2,045.0000	1,943.0000	(4.988)	0	0	0
2012/04/11	R208 2012/05/03	7.70	Call	Bond Future	234.0000	329.0000	40.598	0	0	1,000
2012/04/11	R208 2012/05/03	8.05	Call	Bond Future	1,015.0000	1,195.0000	17.734	0	0	0
2012/04/11	R208 2012/05/03	8.05	Put	Bond Future	717.0000	700.0000	(2.371)	0	0	1,000
2012/04/11	R208 2012/05/03	8.35	Call	Bond Future	2,262.0000	2,468.0000	9.107	0	0	0
2012/04/11	R208 2012/05/03	8.35	Put	Bond Future	204.0000	213.0000	4.412	0	0	3,000
2012/04/11	R208 2012/08/02			Bond Future	8.0860	8.0520	(0.420)	0.0000	0.0000	0
2012/04/11	R208 2012/08/02	8.75	Call	Bond Future	4,805.0000	4,741.0000	(1.332)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/04/11	R208 2012/08/02	8.75	Put	Bond Future	1,043.0000	781.0000	(25.120)	0	0	0
2012/04/11	R208 2012/08/02	8.80	Call	Bond Future	5,011.0000	4,956.0000	(1.098)	0	0	0
2012/04/11	R208 2012/08/02	8.80	Put	Bond Future	974.0000	721.0000	(25.975)	0	0	0
2012/04/11	R208 2012/08/02	8.70	Call	Bond Future	4,603.0000	4,529.0000	(1.608)	0	0	0
2012/04/11	R208 2012/08/02	8.70	Put	Bond Future	1,118.0000	846.0000	(24.329)	0	0	0
2012/04/11	R208 2012/11/01			Bond Future	8.1600	8.1240	(0.441)	0.0000	0.0000	0
2012/04/11	R208 2012/11/01	8.25	Call	Bond Future	3,441.0000	3,483.0000	1.221	0	0	0
2012/04/11	R208 2012/11/01	8.25	Put	Bond Future	2,932.0000	2,770.0000	(5.525)	0	0	0
2012/04/11	R208 2012/11/01	8.30	Call	Bond Future	3,595.0000	3,639.0000	1.224	0	0	0
2012/04/11	R208 2012/11/01	8.30	Put	Bond Future	2,805.0000	2,645.0000	(5.704)	0	0	0
2012/04/11	R208 2012/11/01	8.20	Call	Bond Future	3,295.0000	3,333.0000	1.153	0	0	0
2012/04/11	R208 2012/11/01	8.20	Put	Bond Future	3,068.0000	2,902.0000	(5.411)	0	0	0
2012/04/11	R208 2013/02/07			Bond Future	8.2390	8.2020	(0.449)	0.0000	0.0000	0
2012/04/11	R208 2013/02/07	8.00	Call	Bond Future	3,174.0000	3,114.0000	(1.890)	0	0	0
2012/04/11	R208 2013/02/07	8.00	Put	Bond Future	4,505.0000	4,241.0000	(5.860)	0	0	0
2012/04/11	R208 2013/02/07	8.05	Call	Bond Future	3,301.0000	3,243.0000	(1.757)	0	0	0
2012/04/11	R208 2013/02/07	8.05	Put	Bond Future	4,352.0000	4,089.0000	(6.043)	0	0	0
2012/04/11	R208 2013/02/07	7.95	Call	Bond Future	3,051.0000	2,988.0000	(2.065)	0	0	0
2012/04/11	R208 2013/02/07	7.95	Put	Bond Future	4,664.0000	4,396.0000	(5.746)	0	0	0
2012/04/11	R209 2012/05/03			Bond Future	9.0020	8.9590	(0.478)	0.0000	0.0000	3,048
2012/04/11	R209 2012/05/03	9.00	Call	Bond Future	1,220.0000	1,506.0000	23.443	0	0	0
2012/04/11	R209 2012/05/03	9.00	Put	Bond Future	1,235.0000	1,192.0000	(3.482)	0	0	0
2012/04/11	R209 2012/05/03	9.05	Call	Bond Future	1,420.0000	1,720.0000	21.127	0	0	0
2012/04/11	R209 2012/05/03	9.05	Put	Bond Future	1,055.0000	1,026.0000	(2.749)	0	0	0
2012/04/11	R209 2012/05/03	8.95	Call	Bond Future	1,039.0000	1,310.0000	26.083	0	0	0
2012/04/11	R209 2012/05/03	8.95	Put	Bond Future	1,437.0000	1,379.0000	(4.036)	0	0	0
2012/04/11	R209 2012/08/02			Bond Future	9.0790	9.0350	(0.485)	0.0000	0.0000	0
2012/04/11	R209 2012/08/02	9.25	Call	Bond Future	4,191.0000	4,045.0000	(3.484)	0	0	0
2012/04/11	R209 2012/08/02	9.25	Put	Bond Future	2,923.0000	2,445.0000	(16.353)	0	0	0
2012/04/11	R209 2012/08/02	9.30	Call	Bond Future	4,397.0000	4,262.0000	(3.070)	0	0	0
2012/04/11	R209 2012/08/02	9.30	Put	Bond Future	2,765.0000	2,298.0000	(16.890)	0	0	0
2012/04/11	R209 2012/08/02	9.20	Call	Bond Future	3,988.0000	3,834.0000	(3.862)	0	0	0
2012/04/11	R209 2012/08/02	9.20	Put	Bond Future	3,087.0000	2,601.0000	(15.743)	0	0	0
2012/04/11	R209 2012/11/01			Bond Future	9.1470	9.1020	(0.492)	0.0000	0.0000	0

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2012/04/11	R209 2012/11/01	9.00	Call	Bond Future	4,169.0000	4,266.0000	2.327	0	0	0
2012/04/11	R209 2012/11/01	9.00	Put	Bond Future	5,274.0000	5,035.0000	(4.532)	0	0	0
2012/04/11	R209 2012/11/01	9.05	Call	Bond Future	4,347.0000	4,443.0000	2.208	0	0	0
2012/04/11	R209 2012/11/01	9.05	Put	Bond Future	5,073.0000	4,834.0000	(4.711)	0	0	0
2012/04/11	R209 2012/11/01	8.95	Call	Bond Future	4,000.0000	4,093.0000	2.325	0	0	0
2012/04/11	R209 2012/11/01	8.95	Put	Bond Future	5,486.0000	5,244.0000	(4.411)	0	0	0
2012/04/11	R209 2013/02/07			Bond Future	9.2190	9.1730	(0.499)	0.0000	0.0000	0
2012/04/11	R209 2013/02/07	9.00	Call	Bond Future	4,850.0000	4,881.0000	0.639	0	0	0
2012/04/11	R209 2013/02/07	9.00	Put	Bond Future	6,483.0000	6,176.0000	(4.735)	0	0	0
2012/04/11	R209 2013/02/07	9.05	Call	Bond Future	5,017.0000	5,053.0000	0.718	0	0	0
2012/04/11	R209 2013/02/07	9.05	Put	Bond Future	6,272.0000	5,970.0000	(4.815)	0	0	0
2012/04/11	R209 2013/02/07	8.95	Call	Bond Future	4,685.0000	4,713.0000	0.598	0	0	0
2012/04/11	R209 2013/02/07	8.95	Put	Bond Future	6,700.0000	6,389.0000	(4.642)	0	0	0
2012/04/11	R210 2012/05/03			Bond Future	140.4547	140.4998	0.032	0.0000	0.0000	925
2012/04/11	R210 2012/05/03	139.00	Call	Bond Future	1,455.0000	1,500.0000	3.093	0	0	0
2012/04/11	R210 2012/05/03	139.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/11	R210 2012/05/03	139.05	Call	Bond Future	1,405.0000	1,450.0000	3.203	0	0	0
2012/04/11	R210 2012/05/03	139.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/11	R210 2012/05/03	138.95	Call	Bond Future	1,505.0000	1,550.0000	2.990	0	0	0
2012/04/11	R210 2012/05/03	138.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/11	R211 2012/05/03			Bond Future	119.2005	119.2230	0.019	0.0000	0.0000	480
2012/04/11	R211 2012/05/03	118.20	Call	Bond Future	1,000.0000	1,023.0000	2.300	0	0	0
2012/04/11	R211 2012/05/03	118.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/11	R211 2012/05/03	118.25	Call	Bond Future	950.0000	973.0000	2.421	0	0	0
2012/04/11	R211 2012/05/03	118.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/11	R211 2012/05/03	118.15	Call	Bond Future	1,050.0000	1,073.0000	2.190	0	0	0
2012/04/11	R211 2012/05/03	118.15	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/11	R212 2012/05/03			Bond Future	117.8384	117.8725	0.029	0.0000	0.0000	3,252
2012/04/11	R212 2012/05/03	115.30	Call	Bond Future	2,538.0000	2,573.0000	1.379	0	0	0
2012/04/11	R212 2012/05/03	115.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/11	R212 2012/05/03	115.35	Call	Bond Future	2,488.0000	2,523.0000	1.407	0	0	0
2012/04/11	R212 2012/05/03	115.35	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/11	R212 2012/05/03	115.25	Call	Bond Future	2,588.0000	2,623.0000	1.352	0	0	0

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2012/04/11	R212 2012/05/03	115.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/11	R213 2012/05/03			Bond Future	8.8880	8.8450	(0.484)	0.0000	0.0000	4,435
2012/04/11	R213 2012/05/03	9.25	Call	Bond Future	3,125.0000	3,462.0000	10.784	0	0	0
2012/04/11	R213 2012/05/03	9.25	Put	Bond Future	344.0000	341.0000	(0.872)	0	0	0
2012/04/11	R213 2012/05/03	9.30	Call	Bond Future	3,433.0000	3,774.0000	9.933	0	0	0
2012/04/11	R213 2012/05/03	9.30	Put	Bond Future	279.0000	280.0000	0.358	0	0	0
2012/04/11	R213 2012/05/03	9.20	Call	Bond Future	2,826.0000	3,159.0000	11.783	0	0	0
2012/04/11	R213 2012/05/03	9.20	Put	Bond Future	420.0000	413.0000	(1.667)	0	0	0
2012/04/11	R213 2012/08/02			Bond Future	8.9670	8.9230	(0.491)	0.0000	0.0000	0
2012/04/11	R213 2012/08/02	9.25	Call	Bond Future	4,754.0000	4,627.0000	(2.671)	0	0	0
2012/04/11	R213 2012/08/02	9.25	Put	Bond Future	2,600.0000	2,130.0000	(18.077)	0	0	0
2012/04/11	R213 2012/08/02	9.30	Call	Bond Future	4,980.0000	4,864.0000	(2.329)	0	0	0
2012/04/11	R213 2012/08/02	9.30	Put	Bond Future	2,454.0000	1,996.0000	(18.663)	0	0	0
2012/04/11	R213 2012/08/02	9.20	Call	Bond Future	4,532.0000	4,395.0000	(3.023)	0	0	0
2012/04/11	R213 2012/08/02	9.20	Put	Bond Future	2,752.0000	2,273.0000	(17.406)	0	0	0
2012/04/11	R213 2012/11/01			Bond Future	9.0390	8.9940	(0.498)	0.0000	0.0000	0
2012/04/11	R213 2012/11/01	9.00	Call	Bond Future	4,614.0000	4,746.0000	2.861	0	0	0
2012/04/11	R213 2012/11/01	9.00	Put	Bond Future	4,913.0000	4,700.0000	(4.335)	0	0	0
2012/04/11	R213 2012/11/01	9.05	Call	Bond Future	4,806.0000	4,943.0000	2.851	0	0	0
2012/04/11	R213 2012/11/01	9.05	Put	Bond Future	4,722.0000	4,513.0000	(4.426)	0	0	0
2012/04/11	R213 2012/11/01	8.95	Call	Bond Future	4,431.0000	4,559.0000	2.889	0	0	0
2012/04/11	R213 2012/11/01	8.95	Put	Bond Future	5,117.0000	4,899.0000	(4.260)	0	0	0
2012/04/11	R213 2013/02/07			Bond Future	9.1180	9.0710	(0.515)	0.0000	0.0000	0
2012/04/11	R213 2013/02/07	9.00	Call	Bond Future	5,300.0000	5,276.0000	(0.453)	0	0	0
2012/04/11	R213 2013/02/07	9.00	Put	Bond Future	6,197.0000	5,817.0000	(6.132)	0	0	0
2012/04/11	R213 2013/02/07	9.05	Call	Bond Future	5,486.0000	5,459.0000	(0.492)	0	0	0
2012/04/11	R213 2013/02/07	9.05	Put	Bond Future	6,001.0000	5,619.0000	(6.366)	0	0	0
2012/04/11	R213 2013/02/07	8.95	Call	Bond Future	5,124.0000	5,096.0000	(0.546)	0	0	0
2012/04/11	R213 2013/02/07	8.95	Put	Bond Future	6,405.0000	6,022.0000	(5.980)	0	0	0
2012/04/11	R214 2012/05/03			Bond Future	9.0560	9.0130	(0.475)	0.0000	0.0000	1,530
2012/04/11	R214 2012/05/03	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/11	R214 2012/05/03	8.80	Put	Bond Future	2,075.0000	1,733.0000	(16.482)	0	0	0
2012/04/11	R214 2012/05/03	8.81	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
2012/04/11	R214 2012/05/03	8.81	Put	Bond Future	1,992.0000	1,650.0000	(17.169)	0	0	0
2012/04/11	R214 2012/05/03	8.79	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/11	R214 2012/05/03	8.79	Put	Bond Future	2,158.0000	1,816.0000	(15.848)	0	0	0
2012/04/11	R214 2012/08/02			Bond Future	9.1300	9.0860	(0.482)	0.0000	0.0000	0
2012/04/11	R214 2012/08/02	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/11	R214 2012/08/02	8.80	Put	Bond Future	2,654.0000	2,310.0000	(12.962)	0	0	0
2012/04/11	R214 2012/08/02	8.81	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/11	R214 2012/08/02	8.81	Put	Bond Future	2,571.0000	2,227.0000	(13.380)	0	0	0
2012/04/11	R214 2012/08/02	8.79	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/11	R214 2012/08/02	8.79	Put	Bond Future	2,737.0000	2,392.0000	(12.605)	0	0	0

Total **312248.00**