



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 19/04/2012

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
2012/04/19	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/19	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/19	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/19	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/19	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/19	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/19	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/19	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/19	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/19	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/19	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/19	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/19	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/19	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/19	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2012/04/19	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/19	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/19	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/19	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/19	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/19	AL7T 2012/05/03			Index Future	428.9960	429.0010	0.001	0.0000	0.0000	13
2012/04/19	AL7T 2012/08/02			Index Future	435.0730	435.0720	0.000	0.0000	0.0000	0
2012/04/19	ALBI 2012/05/03			Index Future	389.5730	389.4110	(0.042)	0.0000	0.0000	819
2012/04/19	ALBI 2012/08/02			Index Future	395.0910	394.9210	(0.043)	0.0000	0.0000	198
2012/04/19	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/19	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/19	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/19	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/19	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/19	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/19	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/19	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/19	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/19	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/19	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/19	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0

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2012/04/19	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/19	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/19	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/19	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/19	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/19	CAAW2012/04/20			Any day expiry	7.8115	7.8445	0.422	0.0000	0.0000	0
2012/04/19	CAAW2012/04/20	8.10	Call	Any day expiry	1.0000	0.0000	(100.000)	0	0	0
2012/04/19	CAAW2012/04/20	8.10	Put	Any day expiry	290.0000	256.0000	(11.724)	0	0	0
2012/04/19	CAAW2012/04/20	8.15	Call	Any day expiry	1.0000	0.0000	(100.000)	0	0	0
2012/04/19	CAAW2012/04/20	8.15	Put	Any day expiry	340.0000	306.0000	(10.000)	0	0	0
2012/04/19	CAAW2012/04/20	8.05	Call	Any day expiry	2.0000	1.0000	(50.000)	0	0	0
2012/04/19	CAAW2012/04/20	8.05	Put	Any day expiry	241.0000	207.0000	(14.108)	0	0	0
2012/04/19	CAAY 2012/04/30			Can-Do Future	0.0293	0.0309	5.461	0.0000	0.0000	12,500
2012/04/19	CAAZ 2012/06/18			Can-Do Future	0.1096	0.1159	5.748	0.0000	0.0000	5,670
2012/04/19	CABA 2012/06/18			Can-Do Future	0.2323	0.2350	1.162	0.0000	0.0000	8,000
2012/04/19	CABB 2012/06/18			Can-Do Future	0.0135	0.0107	(20.741)	0.0000	0.0000	8,000
2012/04/19	CABC 2012/06/18			Can-Do Future	0.2434	0.2063	(15.242)	0.0000	0.0000	0
2012/04/19	CABD 2012/06/18			Can-Do Future	0.0056	0.0043	(23.214)	0.0000	0.0000	16,000
2012/04/19	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/19	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/19	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/19	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2012/04/19	DAAE 2012/04/30			Any day expiry	6.4011	6.3970	(0.064)	0.0000	0.0000	500
2012/04/19	DAAE 2012/04/30	6.50	Call	Any day expiry	23.0000	20.0000	(13.043)	0	0	0
2012/04/19	DAAE 2012/04/30	6.50	Put	Any day expiry	122.0000	123.0000	0.820	0	0	0
2012/04/19	DAAE 2012/04/30	6.55	Call	Any day expiry	14.0000	12.0000	(14.286)	0	0	0
2012/04/19	DAAE 2012/04/30	6.55	Put	Any day expiry	163.0000	165.0000	1.227	0	0	0
2012/04/19	DAAE 2012/04/30	6.45	Call	Any day expiry	36.0000	33.0000	(8.333)	0	0	0
2012/04/19	DAAE 2012/04/30	6.45	Put	Any day expiry	85.0000	86.0000	1.176	0	0	0
2012/04/19	DAAF 2012/04/30			Any day expiry	8.1109	8.1084	(0.031)	0.0000	0.0000	0
2012/04/19	DAAF 2012/04/30	8.00	Call	Any day expiry	137.0000	133.0000	(2.920)	0	0	0
2012/04/19	DAAF 2012/04/30	8.00	Put	Any day expiry	26.0000	25.0000	(3.846)	0	0	0
2012/04/19	DAAF 2012/04/30	8.05	Call	Any day expiry	99.0000	95.0000	(4.040)	0	0	0
2012/04/19	DAAF 2012/04/30	8.05	Put	Any day expiry	38.0000	37.0000	(2.632)	0	0	0
2012/04/19	DAAF 2012/04/30	7.95	Call	Any day expiry	178.0000	174.0000	(2.247)	0	0	0
2012/04/19	DAAF 2012/04/30	7.95	Put	Any day expiry	17.0000	16.0000	(5.882)	0	0	0
2012/04/19	DAAG 2012/04/30			Any day expiry	7.8217	7.8474	0.329	0.0000	0.0000	500
2012/04/19	DAAG 2012/04/30	7.95	Call	Any day expiry	40.0000	41.0000	2.500	0	0	0
2012/04/19	DAAG 2012/04/30	7.95	Put	Any day expiry	168.0000	144.0000	(14.286)	0	0	0
2012/04/19	DAAG 2012/04/30	8.00	Call	Any day expiry	30.0000	30.0000	0.000	0	0	0
2012/04/19	DAAG 2012/04/30	8.00	Put	Any day expiry	208.0000	183.0000	(12.019)	0	0	0
2012/04/19	DAAG 2012/04/30	7.90	Call	Any day expiry	53.0000	55.0000	3.774	0	0	0
2012/04/19	DAAG 2012/04/30	7.90	Put	Any day expiry	131.0000	108.0000	(17.557)	0	0	0
2012/04/19	GOVI 2012/05/03			GOVI	390.4170	390.2760	(0.036)	0.0000	0.0000	205
2012/04/19	GOVI 2012/05/03	382.00	Call	GOVI	84,170.0000	82,760.0000	(1.675)	0	0	0
2012/04/19	GOVI 2012/05/03	382.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/04/19	GOVI 2012/05/03	382.01	Call	GOVI	84,070.0000	82,660.0000	(1.677)	0	0	0
2012/04/19	GOVI 2012/05/03	382.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/04/19	GOVI 2012/05/03	381.99	Call	GOVI	84,270.0000	82,860.0000	(1.673)	0	0	0
2012/04/19	GOVI 2012/05/03	381.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/04/19	GOVI 2012/08/02			GOVI	395.9470	395.7990	(0.037)	0.0000	0.0000	26
2012/04/19	GOVI 2012/08/02	390.00	Call	GOVI	59,470.0000	57,990.0000	(2.489)	0	0	0
2012/04/19	GOVI 2012/08/02	390.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/04/19	GOVI 2012/08/02	390.01	Call	GOVI	59,370.0000	57,890.0000	(2.493)	0	0	0
2012/04/19	GOVI 2012/08/02	390.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0

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2012/04/19	GOVI 2012/08/02	389.99	Call	GOVI	59,570.0000	58,090.0000	(2.484)	0	0	0
2012/04/19	GOVI 2012/08/02	389.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/04/19	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/04/19	IGOV 2012/05/03			Index Future	173.8340	173.8580	0.014	0.0000	0.0000	563
2012/04/19	IGOV 2012/08/02			Index Future	176.2960	176.3190	0.013	0.0000	0.0000	0
2012/04/19	ILBI 2012/05/03			Index Future	468.5490	470.9960	0.522	0.0000	0.0000	0
2012/04/19	ILBI 2012/08/02			Index Future	475.2060	477.6890	0.523	0.0000	0.0000	169
2012/04/19	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2012/04/19	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2012/04/19	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2012/04/19	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2012/04/19	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2012/04/19	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2012/04/19	JBAF 2012/05/16			Jibar Tradeable Future	5.6100	5.6100	0.000	0.0000	0.0000	0
2012/04/19	JBAF 2012/06/20			Jibar Tradeable Future	5.6300	5.6200	(0.178)	0.0000	0.0000	2,890
2012/04/19	JBAF 2012/07/18			Jibar Tradeable Future	5.6500	5.6400	(0.177)	0.0000	0.0000	0
2012/04/19	JBAF 2012/08/15			Jibar Tradeable Future	5.6700	5.6700	0.000	0.0000	0.0000	0
2012/04/19	JBAF 2012/09/19			Jibar Tradeable Future	5.7000	5.6900	(0.175)	0.0000	0.0000	44,760
2012/04/19	JBAF 2012/10/17			Jibar Tradeable Future	5.7600	5.7200	(0.694)	0.0000	0.0000	0
2012/04/19	JBAF 2012/12/19			Jibar Tradeable Future	5.8200	5.7800	(0.687)	0.0000	0.0000	840
2012/04/19	JBAF 2013/03/20			Jibar Tradeable Future	5.9900	5.9700	(0.334)	0.0000	0.0000	790
2012/04/19	JBAF 2013/06/19			Jibar Tradeable Future	6.1800	6.1500	(0.485)	0.0000	0.0000	500
2012/04/19	JBAF 2013/09/18			Jibar Tradeable Future	6.3800	6.3400	(0.627)	0.0000	0.0000	1,700
2012/04/19	JBAF 2013/12/18			Jibar Tradeable Future	6.5800	6.5500	(0.456)	0.0000	0.0000	1,500
2012/04/19	JBAF 2014/03/19			Jibar Tradeable Future	6.7900	6.7600	(0.442)	0.0000	0.0000	0
2012/04/19	R157 2012/05/03			Bond Future	6.5080	6.5230	0.230	0.0000	0.0000	12,719

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2012/04/19	R157 2012/05/03	8.25	Call	Bond Future	5,659.0000	5,608.0000	(0.901)	0	0	0
2012/04/19	R157 2012/05/03	8.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/19	R157 2012/05/03	8.30	Call	Bond Future	5,816.0000	5,766.0000	(0.860)	0	0	0
2012/04/19	R157 2012/05/03	8.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/19	R157 2012/05/03	8.20	Call	Bond Future	5,501.0000	5,451.0000	(0.909)	0	0	0
2012/04/19	R157 2012/05/03	8.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/19	R157 2012/05/03	6.25	Put	Bond Future	910.0000	950.0000	4.396	0	0	0
2012/04/19	R157 2012/05/03	6.25	Call	Bond Future	42.0000	32.0000	(23.810)	0	0	1,500
2012/04/19	R157 2012/05/03	6.50	Call	Bond Future	282.0000	248.0000	(12.057)	0	0	1,500
2012/04/19	R157 2012/05/03	6.50	Put	Bond Future	309.0000	325.0000	5.178	0	0	1,500
2012/04/19	R157 2012/05/03	6.75	Call	Bond Future	862.0000	814.0000	(5.568)	0	0	1,500
2012/04/19	R157 2012/05/03	6.75	Put	Bond Future	55.0000	57.0000	3.636	0	0	1,500
2012/04/19	R157 2012/05/03	7.35	Call	Bond Future	2,778.0000	2,728.0000	(1.800)	0	0	0
2012/04/19	R157 2012/05/03	7.35	Put	Bond Future	0.0000	0.0000	0.000	0	0	1,500
2012/04/19	R157 2012/08/02			Bond Future	6.5790	6.5960	0.258	0.0000	0.0000	108
2012/04/19	R157 2012/08/02	8.00	Call	Bond Future	4,313.0000	4,261.0000	(1.206)	0	0	0
2012/04/19	R157 2012/08/02	8.00	Put	Bond Future	15.0000	16.0000	6.667	0	0	0
2012/04/19	R157 2012/08/02	8.05	Call	Bond Future	4,458.0000	4,405.0000	(1.189)	0	0	0
2012/04/19	R157 2012/08/02	8.05	Put	Bond Future	12.0000	12.0000	0.000	0	0	0
2012/04/19	R157 2012/08/02	7.95	Call	Bond Future	4,168.0000	4,116.0000	(1.248)	0	0	0
2012/04/19	R157 2012/08/02	7.95	Put	Bond Future	18.0000	18.0000	0.000	0	0	0
2012/04/19	R157 2012/11/01			Bond Future	6.6180	6.6380	0.302	0.0000	0.0000	0
2012/04/19	R157 2012/11/01	7.00	Call	Bond Future	1,762.0000	1,722.0000	(2.270)	0	0	0
2012/04/19	R157 2012/11/01	7.00	Put	Bond Future	681.0000	698.0000	2.496	0	0	0
2012/04/19	R157 2012/11/01	7.05	Call	Bond Future	1,857.0000	1,816.0000	(2.208)	0	0	0
2012/04/19	R157 2012/11/01	7.05	Put	Bond Future	635.0000	651.0000	2.520	0	0	0
2012/04/19	R157 2012/11/01	6.95	Call	Bond Future	1,669.0000	1,630.0000	(2.337)	0	0	0
2012/04/19	R157 2012/11/01	6.95	Put	Bond Future	729.0000	747.0000	2.469	0	0	0
2012/04/19	R157 2013/02/07			Bond Future	6.6570	6.6790	0.330	0.0000	0.0000	0
2012/04/19	R157 2013/02/07	6.75	Call	Bond Future	1,413.0000	1,380.0000	(2.335)	0	0	0
2012/04/19	R157 2013/02/07	6.75	Put	Bond Future	1,174.0000	1,197.0000	1.959	0	0	0
2012/04/19	R157 2013/02/07	6.80	Call	Bond Future	1,485.0000	1,452.0000	(2.222)	0	0	0
2012/04/19	R157 2013/02/07	6.80	Put	Bond Future	1,117.0000	1,141.0000	2.149	0	0	0
2012/04/19	R157 2013/02/07	6.70	Call	Bond Future	1,344.0000	1,312.0000	(2.381)	0	0	0
2012/04/19	R157 2013/02/07	6.70	Put	Bond Future	1,233.0000	1,258.0000	2.028	0	0	0

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2012/04/19	R186 2012/05/03			Bond Future	8.1630	8.1770	0.172	0.0000	0.0000	30,640
2012/04/19	R186 2012/05/03	9.00	Call	Bond Future	7,688.0000	7,552.0000	(1.769)	0	0	0
2012/04/19	R186 2012/05/03	9.00	Put	Bond Future	10.0000	9.0000	(10.000)	0	0	0
2012/04/19	R186 2012/05/03	9.05	Call	Bond Future	8,121.0000	7,985.0000	(1.675)	0	0	0
2012/04/19	R186 2012/05/03	9.05	Put	Bond Future	7.0000	6.0000	(14.286)	0	0	0
2012/04/19	R186 2012/05/03	8.95	Call	Bond Future	7,254.0000	7,118.0000	(1.875)	0	0	0
2012/04/19	R186 2012/05/03	8.95	Put	Bond Future	15.0000	13.0000	(13.333)	0	0	0
2012/04/19	R186 2012/05/03	7.90	Put	Bond Future	2,941.0000	3,018.0000	2.618	0	0	0
2012/04/19	R186 2012/05/03	7.90	Call	Bond Future	372.0000	315.0000	(15.323)	0	0	2,250
2012/04/19	R186 2012/05/03	8.20	Put	Bond Future	1,096.0000	1,114.0000	1.642	0	0	0
2012/04/19	R186 2012/05/03	8.20	Call	Bond Future	1,451.0000	1,335.0000	(7.994)	0	0	750
2012/04/19	R186 2012/05/03	8.50	Call	Bond Future	3,450.0000	3,311.0000	(4.029)	0	0	0
2012/04/19	R186 2012/05/03	8.50	Put	Bond Future	270.0000	266.0000	(1.481)	0	0	750
2012/04/19	R186 2012/05/03	8.85	Call	Bond Future	6,386.0000	6,248.0000	(2.161)	0	0	0
2012/04/19	R186 2012/05/03	8.85	Put	Bond Future	31.0000	27.0000	(12.903)	0	0	2,250
2012/04/19	R186 2012/08/02			Bond Future	8.2390	8.2540	0.182	0.0000	0.0000	790
2012/04/19	R186 2012/08/02	8.75	Call	Bond Future	6,356.0000	6,241.0000	(1.809)	0	0	0
2012/04/19	R186 2012/08/02	8.75	Put	Bond Future	1,671.0000	1,697.0000	1.556	0	0	0
2012/04/19	R186 2012/08/02	8.80	Call	Bond Future	6,676.0000	6,559.0000	(1.753)	0	0	0
2012/04/19	R186 2012/08/02	8.80	Put	Bond Future	1,547.0000	1,571.0000	1.551	0	0	0
2012/04/19	R186 2012/08/02	8.70	Call	Bond Future	6,042.0000	5,929.0000	(1.870)	0	0	0
2012/04/19	R186 2012/08/02	8.70	Put	Bond Future	1,803.0000	1,832.0000	1.608	0	0	0
2012/04/19	R186 2012/08/02	8.25	Put	Bond Future	3,426.0000	3,478.0000	1.518	0	0	0
2012/04/19	R186 2012/08/02	8.25	Call	Bond Future	3,530.0000	3,440.0000	(2.550)	0	0	8,750
2012/04/19	R186 2012/08/02	8.66	Call	Bond Future	5,795.0000	5,683.0000	(1.933)	0	0	0
2012/04/19	R186 2012/08/02	8.66	Put	Bond Future	1,916.0000	1,945.0000	1.514	0	0	276
2012/04/19	R186 2012/08/02	7.66	Put	Bond Future	7,001.0000	7,092.0000	1.300	0	0	0
2012/04/19	R186 2012/08/02	7.66	Call	Bond Future	1,353.0000	1,303.0000	(3.695)	0	0	276
2012/04/19	R186 2012/08/02	7.76	Put	Bond Future	6,277.0000	6,362.0000	1.354	0	0	0
2012/04/19	R186 2012/08/02	7.76	Call	Bond Future	1,632.0000	1,575.0000	(3.493)	0	0	43
2012/04/19	R186 2012/08/02	8.76	Call	Bond Future	6,420.0000	6,304.0000	(1.807)	0	0	0
2012/04/19	R186 2012/08/02	8.76	Put	Bond Future	1,646.0000	1,671.0000	1.519	0	0	43
2012/04/19	R186 2012/08/02	8.00	Put	Bond Future	4,738.0000	4,806.0000	1.435	0	0	0
2012/04/19	R186 2012/08/02	8.00	Call	Bond Future	2,452.0000	2,378.0000	(3.018)	0	0	199

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
2012/04/19	R186 2012/08/02	9.00	Call	Bond Future	8,007.0000	7,883.0000	(1.549)	0	0	0
2012/04/19	R186 2012/08/02	9.00	Put	Bond Future	1,126.0000	1,144.0000	1.599	0	0	199
2012/04/19	R186 2012/11/01			Bond Future	8.3020	8.3180	0.193	0.0000	0.0000	0
2012/04/19	R186 2012/11/01	8.75	Call	Bond Future	7,396.0000	7,288.0000	(1.460)	0	0	0
2012/04/19	R186 2012/11/01	8.75	Put	Bond Future	3,346.0000	3,386.0000	1.195	0	0	0
2012/04/19	R186 2012/11/01	8.80	Call	Bond Future	7,677.0000	7,568.0000	(1.420)	0	0	0
2012/04/19	R186 2012/11/01	8.80	Put	Bond Future	3,187.0000	3,226.0000	1.224	0	0	0
2012/04/19	R186 2012/11/01	8.70	Call	Bond Future	7,118.0000	7,012.0000	(1.489)	0	0	0
2012/04/19	R186 2012/11/01	8.70	Put	Bond Future	3,510.0000	3,552.0000	1.197	0	0	0
2012/04/19	R186 2013/02/07			Bond Future	8.3700	8.3860	0.191	0.0000	0.0000	0
2012/04/19	R186 2013/02/07	8.50	Call	Bond Future	6,532.0000	6,441.0000	(1.393)	0	0	0
2012/04/19	R186 2013/02/07	8.50	Put	Bond Future	5,359.0000	5,413.0000	1.008	0	0	0
2012/04/19	R186 2013/02/07	8.55	Call	Bond Future	6,778.0000	6,686.0000	(1.357)	0	0	0
2012/04/19	R186 2013/02/07	8.55	Put	Bond Future	5,158.0000	5,211.0000	1.028	0	0	0
2012/04/19	R186 2013/02/07	8.45	Call	Bond Future	6,297.0000	6,208.0000	(1.413)	0	0	0
2012/04/19	R186 2013/02/07	8.45	Put	Bond Future	5,573.0000	5,629.0000	1.005	0	0	0
2012/04/19	R189 2012/05/03			Bond Future	215.5096	215.7143	0.095	0.0000	0.0000	0
2012/04/19	R189 2012/05/03	215.00	Call	Bond Future	510.0000	714.0000	40.000	0	0	0
2012/04/19	R189 2012/05/03	215.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/19	R189 2012/05/03	215.05	Call	Bond Future	460.0000	664.0000	44.348	0	0	0
2012/04/19	R189 2012/05/03	215.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/19	R189 2012/05/03	214.95	Call	Bond Future	560.0000	764.0000	36.429	0	0	0
2012/04/19	R189 2012/05/03	214.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/19	R189 2012/08/02			Bond Future	218.5621	218.7668	0.094	0.0000	0.0000	44
2012/04/19	R189 2012/08/02	218.00	Call	Bond Future	562.0000	767.0000	36.477	0	0	0
2012/04/19	R189 2012/08/02	218.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/19	R189 2012/08/02	218.05	Call	Bond Future	512.0000	717.0000	40.039	0	0	0
2012/04/19	R189 2012/08/02	218.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/19	R189 2012/08/02	217.95	Call	Bond Future	612.0000	817.0000	33.497	0	0	0
2012/04/19	R189 2012/08/02	217.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/19	R197 2012/05/03			Bond Future	259.8946	259.9186	0.009	0.0000	0.0000	1,044
2012/04/19	R197 2012/05/03	251.00	Call	Bond Future	8,895.0000	8,919.0000	0.270	0	0	0
2012/04/19	R197 2012/05/03	251.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2012/04/19	R197 2012/05/03	251.05	Call	Bond Future	8,845.0000	8,869.0000	0.271	0	0	0
2012/04/19	R197 2012/05/03	251.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/19	R197 2012/05/03	250.95	Call	Bond Future	8,945.0000	8,969.0000	0.268	0	0	0
2012/04/19	R197 2012/05/03	250.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/19	R197 2012/08/02			Bond Future	258.3865	258.4074	0.008	0.0000	0.0000	257
2012/04/19	R197 2012/08/02	257.00	Call	Bond Future	1,387.0000	1,407.0000	1.442	0	0	0
2012/04/19	R197 2012/08/02	257.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/19	R197 2012/08/02	257.05	Call	Bond Future	1,337.0000	1,357.0000	1.496	0	0	0
2012/04/19	R197 2012/08/02	257.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/19	R197 2012/08/02	256.95	Call	Bond Future	1,437.0000	1,457.0000	1.392	0	0	0
2012/04/19	R197 2012/08/02	256.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/19	R201 2012/05/03			Bond Future	5.8500	5.8650	0.256	0.0000	0.0000	1,845
2012/04/19	R201 2012/05/03	7.75	Call	Bond Future	4,624.0000	4,587.0000	(0.800)	0	0	0
2012/04/19	R201 2012/05/03	7.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/19	R201 2012/05/03	7.80	Call	Bond Future	4,742.0000	4,705.0000	(0.780)	0	0	0
2012/04/19	R201 2012/05/03	7.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/19	R201 2012/05/03	7.70	Call	Bond Future	4,506.0000	4,468.0000	(0.843)	0	0	0
2012/04/19	R201 2012/05/03	7.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/19	R201 2012/08/02			Bond Future	5.8630	5.8810	0.307	0.0000	0.0000	37
2012/04/19	R201 2012/08/02	7.50	Call	Bond Future	3,640.0000	3,600.0000	(1.099)	0	0	0
2012/04/19	R201 2012/08/02	7.50	Put	Bond Future	1.0000	2.0000	100.000	0	0	0
2012/04/19	R201 2012/08/02	7.55	Call	Bond Future	3,749.0000	3,708.0000	(1.094)	0	0	0
2012/04/19	R201 2012/08/02	7.55	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2012/04/19	R201 2012/08/02	7.45	Call	Bond Future	3,532.0000	3,491.0000	(1.161)	0	0	0
2012/04/19	R201 2012/08/02	7.45	Put	Bond Future	2.0000	1.0000	(50.000)	0	0	0
2012/04/19	R201 2012/11/01			Bond Future	5.8160	5.8380	0.378	0.0000	0.0000	0
2012/04/19	R201 2012/11/01	6.50	Call	Bond Future	1,638.0000	1,602.0000	(2.198)	0	0	0
2012/04/19	R201 2012/11/01	6.50	Put	Bond Future	251.0000	260.0000	3.586	0	0	0
2012/04/19	R201 2012/11/01	6.55	Call	Bond Future	1,718.0000	1,681.0000	(2.154)	0	0	0
2012/04/19	R201 2012/11/01	6.55	Put	Bond Future	231.0000	239.0000	3.463	0	0	0
2012/04/19	R201 2012/11/01	6.45	Call	Bond Future	1,560.0000	1,525.0000	(2.244)	0	0	0
2012/04/19	R201 2012/11/01	6.45	Put	Bond Future	274.0000	284.0000	3.650	0	0	0
2012/04/19	R201 2013/02/07			Bond Future	5.7320	5.7560	0.419	0.0000	0.0000	0
2012/04/19	R201 2013/02/07	6.25	Call	Bond Future	1,366.0000	1,336.0000	(2.196)	0	0	0

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2012/04/19	R201 2013/02/07	6.25	Put	Bond Future	440.0000	454.0000	3.182	0	0	0
2012/04/19	R201 2013/02/07	6.30	Call	Bond Future	1,429.0000	1,398.0000	(2.169)	0	0	0
2012/04/19	R201 2013/02/07	6.30	Put	Bond Future	415.0000	427.0000	2.892	0	0	0
2012/04/19	R201 2013/02/07	6.20	Call	Bond Future	1,305.0000	1,275.0000	(2.299)	0	0	0
2012/04/19	R201 2013/02/07	6.20	Put	Bond Future	468.0000	481.0000	2.778	0	0	0
2012/04/19	R202 2012/05/03			Bond Future	191.5723	191.5918	0.010	0.0000	0.0000	37,085
2012/04/19	R202 2012/05/03	190.00	Call	Bond Future	1,572.0000	1,592.0000	1.272	0	0	0
2012/04/19	R202 2012/05/03	190.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/19	R202 2012/05/03	190.05	Call	Bond Future	1,522.0000	1,542.0000	1.314	0	0	0
2012/04/19	R202 2012/05/03	190.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/19	R202 2012/05/03	189.95	Call	Bond Future	1,622.0000	1,642.0000	1.233	0	0	0
2012/04/19	R202 2012/05/03	189.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/19	R203 2012/05/03			Bond Future	7.0990	7.1030	0.056	0.0000	0.0000	3,653
2012/04/19	R203 2012/05/03	8.75	Call	Bond Future	7,157.0000	7,139.0000	(0.252)	0	0	0
2012/04/19	R203 2012/05/03	8.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/19	R203 2012/05/03	8.80	Call	Bond Future	7,365.0000	7,347.0000	(0.244)	0	0	0
2012/04/19	R203 2012/05/03	8.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/19	R203 2012/05/03	8.70	Call	Bond Future	6,950.0000	6,932.0000	(0.259)	0	0	0
2012/04/19	R203 2012/05/03	8.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/19	R203 2012/05/03	7.00	Put	Bond Future	755.0000	751.0000	(0.530)	0	0	0
2012/04/19	R203 2012/05/03	7.00	Call	Bond Future	306.0000	284.0000	(7.190)	0	0	4,200
2012/04/19	R203 2012/05/03	7.15	Put	Bond Future	394.0000	386.0000	(2.030)	0	0	0
2012/04/19	R203 2012/05/03	7.15	Call	Bond Future	625.0000	598.0000	(4.320)	0	0	1,400
2012/04/19	R203 2012/05/03	7.45	Call	Bond Future	1,641.0000	1,617.0000	(1.463)	0	0	0
2012/04/19	R203 2012/05/03	7.45	Put	Bond Future	67.0000	61.0000	(8.955)	0	0	1,400
2012/04/19	R203 2012/05/03	7.80	Call	Bond Future	3,119.0000	3,100.0000	(0.609)	0	0	0
2012/04/19	R203 2012/05/03	7.80	Put	Bond Future	4.0000	3.0000	(25.000)	0	0	4,200
2012/04/19	R203 2012/08/02			Bond Future	7.1780	7.1830	0.070	0.0000	0.0000	71
2012/04/19	R203 2012/08/02	8.50	Call	Bond Future	5,632.0000	5,609.0000	(0.408)	0	0	0
2012/04/19	R203 2012/08/02	8.50	Put	Bond Future	95.0000	94.0000	(1.053)	0	0	0
2012/04/19	R203 2012/08/02	8.55	Call	Bond Future	5,822.0000	5,799.0000	(0.395)	0	0	0
2012/04/19	R203 2012/08/02	8.55	Put	Bond Future	83.0000	82.0000	(1.205)	0	0	0
2012/04/19	R203 2012/08/02	8.45	Call	Bond Future	5,442.0000	5,420.0000	(0.404)	0	0	0

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2012/04/19	R203 2012/08/02	8.45	Put	Bond Future	108.0000	108.0000	0.000	0	0	0
2012/04/19	R203 2012/11/01			Bond Future	7.2390	7.2450	0.083	0.0000	0.0000	0
2012/04/19	R203 2012/11/01	7.75	Call	Bond Future	3,190.0000	3,168.0000	(0.690)	0	0	0
2012/04/19	R203 2012/11/01	7.75	Put	Bond Future	1,103.0000	1,105.0000	0.181	0	0	0
2012/04/19	R203 2012/11/01	7.80	Call	Bond Future	3,329.0000	3,307.0000	(0.661)	0	0	0
2012/04/19	R203 2012/11/01	7.80	Put	Bond Future	1,040.0000	1,043.0000	0.288	0	0	0
2012/04/19	R203 2012/11/01	7.70	Call	Bond Future	3,053.0000	3,032.0000	(0.688)	0	0	0
2012/04/19	R203 2012/11/01	7.70	Put	Bond Future	1,168.0000	1,171.0000	0.257	0	0	0
2012/04/19	R203 2013/02/07			Bond Future	7.3060	7.3120	0.082	0.0000	0.0000	0
2012/04/19	R203 2013/02/07	6.50	Call	Bond Future	919.0000	909.0000	(1.088)	0	0	0
2012/04/19	R203 2013/02/07	6.50	Put	Bond Future	4,142.0000	4,155.0000	0.314	0	0	0
2012/04/19	R203 2013/02/07	6.55	Call	Bond Future	978.0000	968.0000	(1.022)	0	0	0
2012/04/19	R203 2013/02/07	6.55	Put	Bond Future	3,997.0000	4,011.0000	0.350	0	0	0
2012/04/19	R203 2013/02/07	6.45	Call	Bond Future	862.0000	853.0000	(1.044)	0	0	0
2012/04/19	R203 2013/02/07	6.45	Put	Bond Future	4,289.0000	4,303.0000	0.326	0	0	0
2012/04/19	R204 2012/05/03			Bond Future	7.4000	7.3940	(0.081)	0.0000	0.0000	3,658
2012/04/19	R204 2012/05/03	8.75	Call	Bond Future	6,808.0000	6,839.0000	0.455	0	0	0
2012/04/19	R204 2012/05/03	8.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/19	R204 2012/05/03	8.80	Call	Bond Future	7,049.0000	7,081.0000	0.454	0	0	0
2012/04/19	R204 2012/05/03	8.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/19	R204 2012/05/03	8.70	Call	Bond Future	6,566.0000	6,597.0000	0.472	0	0	0
2012/04/19	R204 2012/05/03	8.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/19	R204 2012/05/03	7.00	Put	Bond Future	2,185.0000	2,149.0000	(1.648)	0	0	0
2012/04/19	R204 2012/05/03	7.00	Call	Bond Future	54.0000	49.0000	(9.259)	0	0	550
2012/04/19	R204 2012/05/03	7.75	Call	Bond Future	1,914.0000	1,932.0000	0.940	0	0	0
2012/04/19	R204 2012/05/03	7.75	Put	Bond Future	93.0000	79.0000	(15.054)	0	0	550
2012/04/19	R204 2012/08/02			Bond Future	7.4830	7.4770	(0.080)	0.0000	0.0000	99
2012/04/19	R204 2012/08/02	8.50	Call	Bond Future	5,291.0000	5,313.0000	0.416	0	0	0
2012/04/19	R204 2012/08/02	8.50	Put	Bond Future	285.0000	277.0000	(2.807)	0	0	0
2012/04/19	R204 2012/08/02	8.55	Call	Bond Future	5,498.0000	5,521.0000	0.418	0	0	0
2012/04/19	R204 2012/08/02	8.55	Put	Bond Future	254.0000	247.0000	(2.756)	0	0	0
2012/04/19	R204 2012/08/02	8.45	Call	Bond Future	5,082.0000	5,103.0000	0.413	0	0	0
2012/04/19	R204 2012/08/02	8.45	Put	Bond Future	315.0000	306.0000	(2.857)	0	0	0
2012/04/19	R204 2012/11/01			Bond Future	7.5470	7.5420	(0.066)	0.0000	0.0000	0

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2012/04/19	R204 2012/11/01	8.00	Call	Bond Future	3,710.0000	3,720.0000	0.270	0	0	0
2012/04/19	R204 2012/11/01	8.00	Put	Bond Future	1,520.0000	1,506.0000	(0.921)	0	0	0
2012/04/19	R204 2012/11/01	8.05	Call	Bond Future	3,868.0000	3,878.0000	0.259	0	0	0
2012/04/19	R204 2012/11/01	8.05	Put	Bond Future	1,440.0000	1,426.0000	(0.972)	0	0	0
2012/04/19	R204 2012/11/01	7.95	Call	Bond Future	3,555.0000	3,564.0000	0.253	0	0	0
2012/04/19	R204 2012/11/01	7.95	Put	Bond Future	1,604.0000	1,589.0000	(0.935)	0	0	0
2012/04/19	R204 2013/02/07			Bond Future	7.6170	7.6100	(0.092)	0.0000	0.0000	0
2012/04/19	R204 2013/02/07	8.00	Call	Bond Future	3,805.0000	3,821.0000	0.420	0	0	0
2012/04/19	R204 2013/02/07	8.00	Put	Bond Future	2,022.0000	2,005.0000	(0.841)	0	0	0
2012/04/19	R204 2013/02/07	8.05	Call	Bond Future	3,950.0000	3,966.0000	0.405	0	0	0
2012/04/19	R204 2013/02/07	8.05	Put	Bond Future	1,937.0000	1,920.0000	(0.878)	0	0	0
2012/04/19	R204 2013/02/07	7.95	Call	Bond Future	3,663.0000	3,678.0000	0.410	0	0	0
2012/04/19	R204 2013/02/07	7.95	Put	Bond Future	2,111.0000	2,093.0000	(0.853)	0	0	0
2012/04/19	R206 2012/05/03			Bond Future	5.6170	5.6330	0.285	0.0000	0.0000	1,000
2012/04/19	R206 2012/05/03	7.50	Call	Bond Future	2,995.0000	2,969.0000	(0.868)	0	0	0
2012/04/19	R206 2012/05/03	7.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/19	R206 2012/05/03	7.55	Call	Bond Future	3,073.0000	3,047.0000	(0.846)	0	0	0
2012/04/19	R206 2012/05/03	7.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/19	R206 2012/05/03	7.45	Call	Bond Future	2,917.0000	2,891.0000	(0.891)	0	0	0
2012/04/19	R206 2012/05/03	7.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/19	R206 2012/08/02			Bond Future	5.5980	5.6170	0.339	0.0000	0.0000	18
2012/04/19	R206 2012/08/02	7.25	Call	Bond Future	2,259.0000	2,232.0000	(1.195)	0	0	0
2012/04/19	R206 2012/08/02	7.25	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2012/04/19	R206 2012/08/02	7.30	Call	Bond Future	2,326.0000	2,299.0000	(1.161)	0	0	0
2012/04/19	R206 2012/08/02	7.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/19	R206 2012/08/02	7.20	Call	Bond Future	2,191.0000	2,165.0000	(1.187)	0	0	0
2012/04/19	R206 2012/08/02	7.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/19	R206 2012/11/01			Bond Future	5.4520	5.4810	0.532	0.0000	0.0000	0
2012/04/19	R206 2012/11/01	6.00	Call	Bond Future	769.0000	743.0000	(3.381)	0	0	0
2012/04/19	R206 2012/11/01	6.00	Put	Bond Future	137.0000	144.0000	5.109	0	0	0
2012/04/19	R206 2012/11/01	6.05	Call	Bond Future	813.0000	787.0000	(3.198)	0	0	0
2012/04/19	R206 2012/11/01	6.05	Put	Bond Future	123.0000	131.0000	6.504	0	0	0
2012/04/19	R206 2012/11/01	5.95	Call	Bond Future	725.0000	700.0000	(3.448)	0	0	0
2012/04/19	R206 2012/11/01	5.95	Put	Bond Future	150.0000	159.0000	6.000	0	0	0

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2012/04/19	R206 2013/02/07			Bond Future	5.1740	5.2070	0.638	0.0000	0.0000	0
2012/04/19	R206 2013/02/07	6.00	Call	Bond Future	869.0000	845.0000	(2.762)	0	0	0
2012/04/19	R206 2013/02/07	6.00	Put	Bond Future	125.0000	131.0000	4.800	0	0	0
2012/04/19	R206 2013/02/07	6.05	Call	Bond Future	905.0000	881.0000	(2.652)	0	0	0
2012/04/19	R206 2013/02/07	6.05	Put	Bond Future	117.0000	123.0000	5.128	0	0	0
2012/04/19	R206 2013/02/07	5.95	Call	Bond Future	833.0000	810.0000	(2.761)	0	0	0
2012/04/19	R206 2013/02/07	5.95	Put	Bond Future	134.0000	141.0000	5.224	0	0	0
2012/04/19	R207 2012/05/03			Bond Future	7.5940	7.5940	0.000	0.0000	0.0000	21,396
2012/04/19	R207 2012/05/03	8.75	Call	Bond Future	6,294.0000	6,294.0000	0.000	0	0	0
2012/04/19	R207 2012/05/03	8.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/19	R207 2012/05/03	8.80	Call	Bond Future	6,555.0000	6,555.0000	0.000	0	0	0
2012/04/19	R207 2012/05/03	8.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/19	R207 2012/05/03	8.70	Call	Bond Future	6,033.0000	6,033.0000	0.000	0	0	0
2012/04/19	R207 2012/05/03	8.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/19	R207 2012/05/03	7.45	Put	Bond Future	1,164.0000	1,144.0000	(1.718)	0	0	0
2012/04/19	R207 2012/05/03	7.45	Call	Bond Future	343.0000	323.0000	(5.831)	0	0	2,400
2012/04/19	R207 2012/05/03	7.65	Put	Bond Future	532.0000	510.0000	(4.135)	0	0	0
2012/04/19	R207 2012/05/03	7.65	Call	Bond Future	849.0000	827.0000	(2.591)	0	0	800
2012/04/19	R207 2012/05/03	8.00	Call	Bond Future	2,347.0000	2,337.0000	(0.426)	0	0	0
2012/04/19	R207 2012/05/03	8.00	Put	Bond Future	77.0000	67.0000	(12.987)	0	0	800
2012/04/19	R207 2012/05/03	8.30	Call	Bond Future	3,914.0000	3,912.0000	(0.051)	0	0	0
2012/04/19	R207 2012/05/03	8.30	Put	Bond Future	8.0000	6.0000	(25.000)	0	0	2,400
2012/04/19	R207 2012/08/02			Bond Future	7.6770	5.6170	(26.833)	0.0000	0.0000	210
2012/04/19	R207 2012/08/02	8.75	Call	Bond Future	5,987.0000	17,896.0000	198.914	0	0	0
2012/04/19	R207 2012/08/02	8.75	Put	Bond Future	296.0000	0.0000	(100.000)	0	0	0
2012/04/19	R207 2012/08/02	8.80	Call	Bond Future	6,211.0000	18,151.0000	192.240	0	0	0
2012/04/19	R207 2012/08/02	8.80	Put	Bond Future	265.0000	0.0000	(100.000)	0	0	0
2012/04/19	R207 2012/08/02	8.70	Call	Bond Future	5,762.0000	17,641.0000	206.161	0	0	0
2012/04/19	R207 2012/08/02	8.70	Put	Bond Future	327.0000	1.0000	(99.694)	0	0	0
2012/04/19	R207 2012/11/01			Bond Future	7.7400	7.7400	0.000	0.0000	0.0000	0
2012/04/19	R207 2012/11/01	8.25	Call	Bond Future	4,289.0000	4,283.0000	(0.140)	0	0	0
2012/04/19	R207 2012/11/01	8.25	Put	Bond Future	1,608.0000	1,602.0000	(0.373)	0	0	0
2012/04/19	R207 2012/11/01	8.30	Call	Bond Future	4,463.0000	4,457.0000	(0.134)	0	0	0
2012/04/19	R207 2012/11/01	8.30	Put	Bond Future	1,525.0000	1,519.0000	(0.393)	0	0	0

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2012/04/19	R207 2012/11/01	8.20	Call	Bond Future	4,118.0000	4,111.0000	(0.170)	0	0	0
2012/04/19	R207 2012/11/01	8.20	Put	Bond Future	1,696.0000	1,689.0000	(0.413)	0	0	0
2012/04/19	R207 2013/02/07			Bond Future	7.8080	7.8080	0.000	0.0000	0.0000	0
2012/04/19	R207 2013/02/07	8.25	Call	Bond Future	4,459.0000	4,454.0000	(0.112)	0	0	0
2012/04/19	R207 2013/02/07	8.25	Put	Bond Future	2,204.0000	2,199.0000	(0.227)	0	0	0
2012/04/19	R207 2013/02/07	8.30	Call	Bond Future	4,619.0000	4,614.0000	(0.108)	0	0	0
2012/04/19	R207 2013/02/07	8.30	Put	Bond Future	2,114.0000	2,109.0000	(0.237)	0	0	0
2012/04/19	R207 2013/02/07	8.20	Call	Bond Future	4,302.0000	4,297.0000	(0.116)	0	0	0
2012/04/19	R207 2013/02/07	8.20	Put	Bond Future	2,299.0000	2,294.0000	(0.217)	0	0	0
2012/04/19	R208 2012/05/03			Bond Future	7.6980	7.6970	(0.013)	0.0000	0.0000	10,014
2012/04/19	R208 2012/05/03	9.00	Call	Bond Future	7,552.0000	7,558.0000	0.079	0	0	0
2012/04/19	R208 2012/05/03	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/19	R208 2012/05/03	9.05	Call	Bond Future	7,826.0000	7,833.0000	0.089	0	0	0
2012/04/19	R208 2012/05/03	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/19	R208 2012/05/03	8.95	Call	Bond Future	7,277.0000	7,283.0000	0.082	0	0	0
2012/04/19	R208 2012/05/03	8.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/19	R208 2012/05/03	7.50	Put	Bond Future	1,512.0000	1,487.0000	(1.653)	0	0	0
2012/04/19	R208 2012/05/03	7.50	Call	Bond Future	292.0000	273.0000	(6.507)	0	0	3,000
2012/04/19	R208 2012/05/03	7.70	Put	Bond Future	747.0000	719.0000	(3.748)	0	0	0
2012/04/19	R208 2012/05/03	7.70	Call	Bond Future	759.0000	737.0000	(2.899)	0	0	1,000
2012/04/19	R208 2012/05/03	8.05	Call	Bond Future	2,251.0000	2,243.0000	(0.355)	0	0	0
2012/04/19	R208 2012/05/03	8.05	Put	Bond Future	130.0000	116.0000	(10.769)	0	0	1,000
2012/04/19	R208 2012/05/03	8.35	Call	Bond Future	3,898.0000	3,901.0000	0.077	0	0	0
2012/04/19	R208 2012/05/03	8.35	Put	Bond Future	16.0000	13.0000	(18.750)	0	0	3,000
2012/04/19	R208 2012/08/02			Bond Future	7.7740	7.7730	(0.013)	0.0000	0.0000	336
2012/04/19	R208 2012/08/02	8.75	Call	Bond Future	6,015.0000	6,014.0000	(0.017)	0	0	0
2012/04/19	R208 2012/08/02	8.75	Put	Bond Future	416.0000	409.0000	(1.683)	0	0	0
2012/04/19	R208 2012/08/02	8.80	Call	Bond Future	6,249.0000	6,249.0000	0.000	0	0	0
2012/04/19	R208 2012/08/02	8.80	Put	Bond Future	375.0000	369.0000	(1.600)	0	0	0
2012/04/19	R208 2012/08/02	8.70	Call	Bond Future	5,779.0000	5,778.0000	(0.017)	0	0	0
2012/04/19	R208 2012/08/02	8.70	Put	Bond Future	457.0000	450.0000	(1.532)	0	0	0
2012/04/19	R208 2012/11/01			Bond Future	7.8360	7.8360	0.000	0.0000	0.0000	0
2012/04/19	R208 2012/11/01	8.25	Call	Bond Future	4,361.0000	4,353.0000	(0.183)	0	0	0
2012/04/19	R208 2012/11/01	8.25	Put	Bond Future	1,991.0000	1,983.0000	(0.402)	0	0	0

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2012/04/19	R208 2012/11/01	8.30	Call	Bond Future	4,541.0000	4,534.0000	(0.154)	0	0	0
2012/04/19	R208 2012/11/01	8.30	Put	Bond Future	1,890.0000	1,883.0000	(0.370)	0	0	0
2012/04/19	R208 2012/11/01	8.20	Call	Bond Future	4,183.0000	4,175.0000	(0.191)	0	0	0
2012/04/19	R208 2012/11/01	8.20	Put	Bond Future	2,095.0000	2,087.0000	(0.382)	0	0	0
2012/04/19	R208 2013/02/07			Bond Future	7.9020	7.9020	0.000	0.0000	0.0000	0
2012/04/19	R208 2013/02/07	8.00	Call	Bond Future	3,755.0000	3,749.0000	(0.160)	0	0	0
2012/04/19	R208 2013/02/07	8.00	Put	Bond Future	3,202.0000	3,196.0000	(0.187)	0	0	0
2012/04/19	R208 2013/02/07	8.05	Call	Bond Future	3,910.0000	3,904.0000	(0.153)	0	0	0
2012/04/19	R208 2013/02/07	8.05	Put	Bond Future	3,077.0000	3,071.0000	(0.195)	0	0	0
2012/04/19	R208 2013/02/07	7.95	Call	Bond Future	3,608.0000	3,602.0000	(0.166)	0	0	0
2012/04/19	R208 2013/02/07	7.95	Put	Bond Future	3,337.0000	3,331.0000	(0.180)	0	0	0
2012/04/19	R209 2012/05/03			Bond Future	8.6620	8.6760	0.162	0.0000	0.0000	3,030
2012/04/19	R209 2012/05/03	9.00	Call	Bond Future	2,917.0000	2,798.0000	(4.080)	0	0	0
2012/04/19	R209 2012/05/03	9.00	Put	Bond Future	264.0000	258.0000	(2.273)	0	0	0
2012/04/19	R209 2012/05/03	9.05	Call	Bond Future	3,238.0000	3,119.0000	(3.675)	0	0	0
2012/04/19	R209 2012/05/03	9.05	Put	Bond Future	205.0000	199.0000	(2.927)	0	0	0
2012/04/19	R209 2012/05/03	8.95	Call	Bond Future	2,607.0000	2,489.0000	(4.526)	0	0	0
2012/04/19	R209 2012/05/03	8.95	Put	Bond Future	337.0000	332.0000	(1.484)	0	0	0
2012/04/19	R209 2012/08/02			Bond Future	8.7300	8.7450	0.172	0.0000	0.0000	0
2012/04/19	R209 2012/08/02	9.25	Call	Bond Future	5,505.0000	5,408.0000	(1.762)	0	0	0
2012/04/19	R209 2012/08/02	9.25	Put	Bond Future	1,536.0000	1,558.0000	1.432	0	0	0
2012/04/19	R209 2012/08/02	9.30	Call	Bond Future	5,763.0000	5,664.0000	(1.718)	0	0	0
2012/04/19	R209 2012/08/02	9.30	Put	Bond Future	1,430.0000	1,450.0000	1.399	0	0	0
2012/04/19	R209 2012/08/02	9.20	Call	Bond Future	5,252.0000	5,156.0000	(1.828)	0	0	0
2012/04/19	R209 2012/08/02	9.20	Put	Bond Future	1,650.0000	1,673.0000	1.394	0	0	0
2012/04/19	R209 2012/11/01			Bond Future	8.7890	8.8050	0.182	0.0000	0.0000	0
2012/04/19	R209 2012/11/01	9.00	Call	Bond Future	5,428.0000	5,343.0000	(1.566)	0	0	0
2012/04/19	R209 2012/11/01	9.00	Put	Bond Future	3,795.0000	3,836.0000	1.080	0	0	0
2012/04/19	R209 2012/11/01	9.05	Call	Bond Future	5,642.0000	5,555.0000	(1.542)	0	0	0
2012/04/19	R209 2012/11/01	9.05	Put	Bond Future	3,630.0000	3,669.0000	1.074	0	0	0
2012/04/19	R209 2012/11/01	8.95	Call	Bond Future	5,217.0000	5,134.0000	(1.591)	0	0	0
2012/04/19	R209 2012/11/01	8.95	Put	Bond Future	3,966.0000	4,009.0000	1.084	0	0	0
2012/04/19	R209 2013/02/07			Bond Future	8.8520	8.8680	0.181	0.0000	0.0000	0
2012/04/19	R209 2013/02/07	9.00	Call	Bond Future	6,032.0000	5,952.0000	(1.326)	0	0	0

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2012/04/19	R209 2013/02/07	9.00	Put	Bond Future	4,894.0000	4,939.0000	0.919	0	0	0
2012/04/19	R209 2013/02/07	9.05	Call	Bond Future	6,237.0000	6,156.0000	(1.299)	0	0	0
2012/04/19	R209 2013/02/07	9.05	Put	Bond Future	4,721.0000	4,765.0000	0.932	0	0	0
2012/04/19	R209 2013/02/07	8.95	Call	Bond Future	5,830.0000	5,751.0000	(1.355)	0	0	0
2012/04/19	R209 2013/02/07	8.95	Put	Bond Future	5,074.0000	5,119.0000	0.887	0	0	0
2012/04/19	R210 2012/05/03			Bond Future	141.8945	141.9091	0.010	0.0000	0.0000	925
2012/04/19	R210 2012/05/03	139.00	Call	Bond Future	2,895.0000	2,909.0000	0.484	0	0	0
2012/04/19	R210 2012/05/03	139.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/19	R210 2012/05/03	139.05	Call	Bond Future	2,845.0000	2,859.0000	0.492	0	0	0
2012/04/19	R210 2012/05/03	139.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/19	R210 2012/05/03	138.95	Call	Bond Future	2,945.0000	2,959.0000	0.475	0	0	0
2012/04/19	R210 2012/05/03	138.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/19	R210 2012/08/02			Bond Future	143.9043	143.9173	0.009	0.0000	0.0000	80
2012/04/19	R210 2012/08/02	143.00	Call	Bond Future	904.0000	917.0000	1.438	0	0	0
2012/04/19	R210 2012/08/02	143.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/19	R210 2012/08/02	143.05	Call	Bond Future	854.0000	867.0000	1.522	0	0	0
2012/04/19	R210 2012/08/02	143.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/19	R210 2012/08/02	142.95	Call	Bond Future	954.0000	967.0000	1.363	0	0	0
2012/04/19	R210 2012/08/02	142.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/19	R211 2012/05/03			Bond Future	119.4894	119.4965	0.006	0.0000	0.0000	480
2012/04/19	R211 2012/05/03	118.20	Call	Bond Future	1,289.0000	1,296.0000	0.543	0	0	0
2012/04/19	R211 2012/05/03	118.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/19	R211 2012/05/03	118.25	Call	Bond Future	1,239.0000	1,246.0000	0.565	0	0	0
2012/04/19	R211 2012/05/03	118.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/19	R211 2012/05/03	118.15	Call	Bond Future	1,339.0000	1,346.0000	0.523	0	0	0
2012/04/19	R211 2012/05/03	118.15	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/19	R211 2012/08/02			Bond Future	119.7850	119.7906	0.005	0.0000	0.0000	0
2012/04/19	R211 2012/08/02	120.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/19	R211 2012/08/02	120.00	Put	Bond Future	215.0000	209.0000	(2.791)	0	0	0
2012/04/19	R211 2012/08/02	120.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/19	R211 2012/08/02	120.05	Put	Bond Future	265.0000	259.0000	(2.264)	0	0	0
2012/04/19	R211 2012/08/02	119.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/19	R211 2012/08/02	119.95	Put	Bond Future	165.0000	159.0000	(3.636)	0	0	0

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2012/04/19	R212 2012/05/03			Bond Future	118.2543	118.3158	0.052	0.0000	0.0000	2,902
2012/04/19	R212 2012/05/03	115.30	Call	Bond Future	2,954.0000	3,016.0000	2.099	0	0	0
2012/04/19	R212 2012/05/03	115.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/19	R212 2012/05/03	115.35	Call	Bond Future	2,904.0000	2,966.0000	2.135	0	0	0
2012/04/19	R212 2012/05/03	115.35	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/19	R212 2012/05/03	115.25	Call	Bond Future	3,004.0000	3,066.0000	2.064	0	0	0
2012/04/19	R212 2012/05/03	115.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/19	R212 2012/08/02			Bond Future	118.3959	118.4568	0.051	0.0000	0.0000	30
2012/04/19	R212 2012/08/02	118.00	Call	Bond Future	396.0000	457.0000	15.404	0	0	0
2012/04/19	R212 2012/08/02	118.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/19	R212 2012/08/02	118.05	Call	Bond Future	346.0000	407.0000	17.630	0	0	0
2012/04/19	R212 2012/08/02	118.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/19	R212 2012/08/02	117.95	Call	Bond Future	446.0000	507.0000	13.677	0	0	0
2012/04/19	R212 2012/08/02	117.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/19	R213 2012/05/03			Bond Future	8.5320	8.5360	0.047	0.0000	0.0000	4,435
2012/04/19	R213 2012/05/03	9.25	Call	Bond Future	5,689.0000	5,651.0000	(0.668)	0	0	0
2012/04/19	R213 2012/05/03	9.25	Put	Bond Future	29.0000	24.0000	(17.241)	0	0	0
2012/04/19	R213 2012/05/03	9.30	Call	Bond Future	6,054.0000	6,017.0000	(0.611)	0	0	0
2012/04/19	R213 2012/05/03	9.30	Put	Bond Future	21.0000	17.0000	(19.048)	0	0	0
2012/04/19	R213 2012/05/03	9.20	Call	Bond Future	5,325.0000	5,286.0000	(0.732)	0	0	0
2012/04/19	R213 2012/05/03	9.20	Put	Bond Future	41.0000	35.0000	(14.634)	0	0	0
2012/04/19	R213 2012/08/02			Bond Future	8.6020	8.6060	0.047	0.0000	0.0000	13
2012/04/19	R213 2012/08/02	9.25	Call	Bond Future	6,313.0000	6,276.0000	(0.586)	0	0	0
2012/04/19	R213 2012/08/02	9.25	Put	Bond Future	1,251.0000	1,247.0000	(0.320)	0	0	0
2012/04/19	R213 2012/08/02	9.30	Call	Bond Future	6,593.0000	6,556.0000	(0.561)	0	0	0
2012/04/19	R213 2012/08/02	9.30	Put	Bond Future	1,160.0000	1,155.0000	(0.431)	0	0	0
2012/04/19	R213 2012/08/02	9.20	Call	Bond Future	6,037.0000	6,000.0000	(0.613)	0	0	0
2012/04/19	R213 2012/08/02	9.20	Put	Bond Future	1,350.0000	1,345.0000	(0.370)	0	0	0
2012/04/19	R213 2012/11/01			Bond Future	8.6640	8.6690	0.058	0.0000	0.0000	0
2012/04/19	R213 2012/11/01	9.00	Call	Bond Future	6,035.0000	5,998.0000	(0.613)	0	0	0
2012/04/19	R213 2012/11/01	9.00	Put	Bond Future	3,387.0000	3,390.0000	0.089	0	0	0
2012/04/19	R213 2012/11/01	9.05	Call	Bond Future	6,266.0000	6,229.0000	(0.590)	0	0	0
2012/04/19	R213 2012/11/01	9.05	Put	Bond Future	3,235.0000	3,238.0000	0.093	0	0	0
2012/04/19	R213 2012/11/01	8.95	Call	Bond Future	5,807.0000	5,771.0000	(0.620)	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
2012/04/19	R213 2012/11/01	8.95	Put	Bond Future	3,545.0000	3,550.0000	0.141	0	0	0
2012/04/19	R213 2013/02/07			Bond Future	8.7320	8.7370	0.057	0.0000	0.0000	0
2012/04/19	R213 2013/02/07	9.00	Call	Bond Future	6,570.0000	6,537.0000	(0.502)	0	0	0
2012/04/19	R213 2013/02/07	9.00	Put	Bond Future	4,478.0000	4,485.0000	0.156	0	0	0
2012/04/19	R213 2013/02/07	9.05	Call	Bond Future	6,789.0000	6,756.0000	(0.486)	0	0	0
2012/04/19	R213 2013/02/07	9.05	Put	Bond Future	4,315.0000	4,322.0000	0.162	0	0	0
2012/04/19	R213 2013/02/07	8.95	Call	Bond Future	6,353.0000	6,321.0000	(0.504)	0	0	0
2012/04/19	R213 2013/02/07	8.95	Put	Bond Future	4,646.0000	4,653.0000	0.151	0	0	0
2012/04/19	R214 2012/05/03			Bond Future	8.7060	8.7250	0.218	0.0000	0.0000	1,530
2012/04/19	R214 2012/05/03	8.80	Call	Bond Future	787.0000	627.0000	(20.330)	0	0	0
2012/04/19	R214 2012/05/03	8.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/19	R214 2012/05/03	8.81	Call	Bond Future	870.0000	709.0000	(18.506)	0	0	0
2012/04/19	R214 2012/05/03	8.81	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/19	R214 2012/05/03	8.79	Call	Bond Future	704.0000	544.0000	(22.727)	0	0	0
2012/04/19	R214 2012/05/03	8.79	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/19	R214 2012/08/02			Bond Future	8.7710	8.7910	0.228	0.0000	0.0000	0
2012/04/19	R214 2012/08/02	8.80	Call	Bond Future	241.0000	75.0000	(68.880)	0	0	0
2012/04/19	R214 2012/08/02	8.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/19	R214 2012/08/02	8.81	Call	Bond Future	324.0000	157.0000	(51.543)	0	0	0
2012/04/19	R214 2012/08/02	8.81	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/19	R214 2012/08/02	8.79	Call	Bond Future	158.0000	0.0000	(100.000)	0	0	0
2012/04/19	R214 2012/08/02	8.79	Put	Bond Future	0.0000	8.0000	100.000	0	0	0
Total										296078.00