



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 09/05/2012

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

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2012/05/09	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/09	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/09	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/09	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/09	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/09	AL7T 2012/08/02			Index Future	435.9550	433.3290	(0.602)	0.0000	0.0000	13
2012/05/09	AL7T 2012/11/01			Index Future	442.5400	439.8710	(0.603)	0.0000	0.0000	0
2012/05/09	ALBI 2012/08/02			Index Future	394.4890	392.4850	(0.508)	0.0000	0.0000	1,008
2012/05/09	ALBI 2012/11/01			Index Future	400.4480	398.4110	(0.509)	0.0000	0.0000	0
2012/05/09	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/09	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/09	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/09	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/09	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/09	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/09	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/09	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/09	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/09	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/09	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/09	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0

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2012/05/09	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/09	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/09	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/09	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/09	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/09	CAAZ 2012/06/18			Can-Do Future	0.1027	0.1475	43.622	0.0000	0.0000	5,670
2012/05/09	CABA 2012/06/18			Can-Do Future	0.2260	0.0989	(56.239)	0.0000	0.0000	8,000
2012/05/09	CABB 2012/06/18			Can-Do Future	0.0059	0.0056	(5.085)	0.0000	0.0000	8,000
2012/05/09	CABC 2012/06/18			Can-Do Future	0.0733	0.0551	(24.829)	0.0000	0.0000	0
2012/05/09	CABD 2012/06/18			Can-Do Future	0.0005	0.0005	0.000	0.0000	0.0000	16,000
2012/05/09	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/09	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/09	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/09	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/09	DAUS 2012/05/31			Any day expiry	7.9425	8.0525	1.385	0.0000	0.0000	0
2012/05/09	DAUS 2012/05/31	7.75	Call	Any day expiry	228.0000	320.0000	40.351	0	0	0
2012/05/09	DAUS 2012/05/31	7.75	Put	Any day expiry	36.0000	18.0000	(50.000)	0	0	0
2012/05/09	DAUS 2012/05/31	7.76	Call	Any day expiry	221.0000	311.0000	40.724	0	0	0
2012/05/09	DAUS 2012/05/31	7.76	Put	Any day expiry	39.0000	19.0000	(51.282)	0	0	0
2012/05/09	DAUS 2012/05/31	7.74	Call	Any day expiry	236.0000	328.0000	38.983	0	0	0
2012/05/09	DAUS 2012/05/31	7.74	Put	Any day expiry	34.0000	16.0000	(52.941)	0	0	0
2012/05/09	DAUS 2012/05/31	7.40	Call	Any day expiry	546.0000	654.0000	19.780	0	0	0
2012/05/09	DAUS 2012/05/31	7.40	Put	Any day expiry	4.0000	2.0000	(50.000)	0	0	4,110

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2012/05/09	DAUS 2012/05/31	8.25	Put	Any day expiry	338.0000	251.0000	(25.740)	0	0	0
2012/05/09	DAUS 2012/05/31	8.25	Call	Any day expiry	30.0000	53.0000	76.667	0	0	4,110
2012/05/09	DAUS 2012/06/29			Any day expiry	7.9762	8.0871	1.390	0.0000	0.0000	0
2012/05/09	DAUS 2012/06/29	7.75	Call	Any day expiry	296.0000	382.0000	29.054	0	0	0
2012/05/09	DAUS 2012/06/29	7.75	Put	Any day expiry	70.0000	45.0000	(35.714)	0	0	0
2012/05/09	DAUS 2012/06/29	7.76	Call	Any day expiry	289.0000	374.0000	29.412	0	0	0
2012/05/09	DAUS 2012/06/29	7.76	Put	Any day expiry	73.0000	47.0000	(35.616)	0	0	0
2012/05/09	DAUS 2012/06/29	7.74	Call	Any day expiry	303.0000	389.0000	28.383	0	0	0
2012/05/09	DAUS 2012/06/29	7.74	Put	Any day expiry	67.0000	42.0000	(37.313)	0	0	0
2012/05/09	DAUS 2012/06/29	7.40	Call	Any day expiry	589.0000	695.0000	17.997	0	0	0
2012/05/09	DAUS 2012/06/29	7.40	Put	Any day expiry	13.0000	8.0000	(38.462)	0	0	5,480
2012/05/09	DAUS 2012/06/29	8.25	Put	Any day expiry	358.0000	282.0000	(21.229)	0	0	0
2012/05/09	DAUS 2012/06/29	8.25	Call	Any day expiry	84.0000	119.0000	41.667	0	0	5,480
2012/05/09	DAUS 2012/07/31			Any day expiry	8.0134	8.1248	1.390	0.0000	0.0000	0
2012/05/09	DAUS 2012/07/31	7.80	Call	Any day expiry	329.0000	407.0000	23.708	0	0	0
2012/05/09	DAUS 2012/07/31	7.80	Put	Any day expiry	116.0000	82.0000	(29.310)	0	0	0
2012/05/09	DAUS 2012/07/31	7.81	Call	Any day expiry	323.0000	401.0000	24.149	0	0	0
2012/05/09	DAUS 2012/07/31	7.81	Put	Any day expiry	120.0000	86.0000	(28.333)	0	0	0
2012/05/09	DAUS 2012/07/31	7.79	Call	Any day expiry	335.0000	414.0000	23.582	0	0	0
2012/05/09	DAUS 2012/07/31	7.79	Put	Any day expiry	112.0000	79.0000	(29.464)	0	0	0
2012/05/09	DAUS 2012/07/31	7.40	Call	Any day expiry	638.0000	741.0000	16.144	0	0	0
2012/05/09	DAUS 2012/07/31	7.40	Put	Any day expiry	25.0000	16.0000	(36.000)	0	0	4,800
2012/05/09	DAUS 2012/07/31	8.25	Put	Any day expiry	378.0000	308.0000	(18.519)	0	0	0
2012/05/09	DAUS 2012/07/31	8.25	Call	Any day expiry	141.0000	183.0000	29.787	0	0	4,800
2012/05/09	DAUS 2012/08/31			Any day expiry	8.0496	8.1613	1.388	0.0000	0.0000	0
2012/05/09	DAUS 2012/08/31	7.85	Call	Any day expiry	362.0000	437.0000	20.718	0	0	0
2012/05/09	DAUS 2012/08/31	7.85	Put	Any day expiry	162.0000	126.0000	(22.222)	0	0	0
2012/05/09	DAUS 2012/08/31	7.86	Call	Any day expiry	356.0000	431.0000	21.067	0	0	0
2012/05/09	DAUS 2012/08/31	7.86	Put	Any day expiry	166.0000	130.0000	(21.687)	0	0	0
2012/05/09	DAUS 2012/08/31	7.84	Call	Any day expiry	367.0000	443.0000	20.708	0	0	0
2012/05/09	DAUS 2012/08/31	7.84	Put	Any day expiry	157.0000	122.0000	(22.293)	0	0	0
2012/05/09	DAUS 2012/08/31	7.40	Call	Any day expiry	689.0000	790.0000	14.659	0	0	0
2012/05/09	DAUS 2012/08/31	7.40	Put	Any day expiry	39.0000	29.0000	(25.641)	0	0	6,170
2012/05/09	DAUS 2012/08/31	8.25	Put	Any day expiry	397.0000	334.0000	(15.869)	0	0	0
2012/05/09	DAUS 2012/08/31	8.25	Call	Any day expiry	197.0000	245.0000	24.365	0	0	6,170

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2012/05/09	DAUS 2012/09/28			Any day expiry	8.0823	8.1942	1.385	0.0000	0.0000	0
2012/05/09	DAUS 2012/09/28	7.90	Call	Any day expiry	387.0000	460.0000	18.863	0	0	0
2012/05/09	DAUS 2012/09/28	7.90	Put	Any day expiry	205.0000	166.0000	(19.024)	0	0	0
2012/05/09	DAUS 2012/09/28	7.91	Call	Any day expiry	382.0000	454.0000	18.848	0	0	0
2012/05/09	DAUS 2012/09/28	7.91	Put	Any day expiry	210.0000	170.0000	(19.048)	0	0	0
2012/05/09	DAUS 2012/09/28	7.89	Call	Any day expiry	392.0000	465.0000	18.622	0	0	0
2012/05/09	DAUS 2012/09/28	7.89	Put	Any day expiry	200.0000	161.0000	(19.500)	0	0	0
2012/05/09	DAUS 2012/09/28	7.40	Call	Any day expiry	734.0000	833.0000	13.488	0	0	0
2012/05/09	DAUS 2012/09/28	7.40	Put	Any day expiry	52.0000	39.0000	(25.000)	0	0	7,540
2012/05/09	DAUS 2012/09/28	8.25	Put	Any day expiry	412.0000	353.0000	(14.320)	0	0	0
2012/05/09	DAUS 2012/09/28	8.25	Call	Any day expiry	244.0000	297.0000	21.721	0	0	7,540
2012/05/09	DAUS 2012/10/31			Any day expiry	8.1209	8.2329	1.379	0.0000	0.0000	0
2012/05/09	DAUS 2012/10/31	7.90	Call	Any day expiry	443.0000	517.0000	16.704	0	0	0
2012/05/09	DAUS 2012/10/31	7.90	Put	Any day expiry	222.0000	184.0000	(17.117)	0	0	0
2012/05/09	DAUS 2012/10/31	7.91	Call	Any day expiry	438.0000	511.0000	16.667	0	0	0
2012/05/09	DAUS 2012/10/31	7.91	Put	Any day expiry	227.0000	188.0000	(17.181)	0	0	0
2012/05/09	DAUS 2012/10/31	7.89	Call	Any day expiry	448.0000	522.0000	16.518	0	0	0
2012/05/09	DAUS 2012/10/31	7.89	Put	Any day expiry	217.0000	179.0000	(17.512)	0	0	0
2012/05/09	DAUS 2012/10/31	7.40	Call	Any day expiry	785.0000	885.0000	12.739	0	0	0
2012/05/09	DAUS 2012/10/31	7.40	Put	Any day expiry	64.0000	52.0000	(18.750)	0	0	8,220
2012/05/09	DAUS 2012/10/31	8.25	Put	Any day expiry	426.0000	372.0000	(12.676)	0	0	0
2012/05/09	DAUS 2012/10/31	8.25	Call	Any day expiry	297.0000	355.0000	19.529	0	0	8,220
2012/05/09	GOVI 2012/08/02			GOVI	395.5770	393.6110	(0.497)	0.0000	0.0000	228
2012/05/09	GOVI 2012/08/02	390.00	Call	GOVI	55,770.0000	36,110.0000	(35.252)	0	0	0
2012/05/09	GOVI 2012/08/02	390.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/05/09	GOVI 2012/08/02	390.01	Call	GOVI	55,670.0000	36,010.0000	(35.315)	0	0	0
2012/05/09	GOVI 2012/08/02	390.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/05/09	GOVI 2012/08/02	389.99	Call	GOVI	55,870.0000	36,210.0000	(35.189)	0	0	0
2012/05/09	GOVI 2012/08/02	389.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/05/09	GOVI 2012/11/01			GOVI	401.5520	399.5540	(0.498)	0.0000	0.0000	0
2012/05/09	GOVI 2012/11/01	402.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2012/05/09	GOVI 2012/11/01	402.00	Put	GOVI	4,480.0000	24,460.0000	445.982	0	0	0
2012/05/09	GOVI 2012/11/01	402.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2012/05/09	GOVI 2012/11/01	402.01	Put	GOVI	4,580.0000	24,560.0000	436.245	0	0	0

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2012/05/09	GOVI 2012/11/01	401.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2012/05/09	GOVI 2012/11/01	401.99	Put	GOVI	4,380.0000	24,360.0000	456.164	0	0	0
2012/05/09	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/05/09	IGOV 2012/08/02			Index Future	176.5080	176.4060	(0.058)	0.0000	0.0000	563
2012/05/09	IGOV 2012/11/01			Index Future	179.1740	179.0690	(0.059)	0.0000	0.0000	0
2012/05/09	ILBI 2012/08/02			Index Future	478.9960	478.9960	0.000	0.0000	0.0000	169
2012/05/09	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2012/05/09	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2012/05/09	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2012/05/09	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2012/05/09	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2012/05/09	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2012/05/09	JBAF 2012/05/16			Jibar Tradeable Future	5.6000	5.6000	0.000	0.0000	0.0000	0
2012/05/09	JBAF 2012/06/20			Jibar Tradeable Future	5.6100	5.6100	0.000	0.0000	0.0000	2,890
2012/05/09	JBAF 2012/07/18			Jibar Tradeable Future	5.6200	5.6200	0.000	0.0000	0.0000	0
2012/05/09	JBAF 2012/08/15			Jibar Tradeable Future	5.6300	5.6400	0.178	0.0000	0.0000	0
2012/05/09	JBAF 2012/09/19			Jibar Tradeable Future	5.6500	5.6600	0.177	0.0000	0.0000	44,760
2012/05/09	JBAF 2012/10/17			Jibar Tradeable Future	5.6700	5.6800	0.176	0.0000	0.0000	0
2012/05/09	JBAF 2012/12/19			Jibar Tradeable Future	5.7200	5.7400	0.350	0.0000	0.0000	840
2012/05/09	JBAF 2013/03/20			Jibar Tradeable Future	5.8500	5.8900	0.684	0.0000	0.0000	790
2012/05/09	JBAF 2013/06/19			Jibar Tradeable Future	6.0000	6.0700	1.167	0.0000	0.0000	500
2012/05/09	JBAF 2013/09/18			Jibar Tradeable Future	6.1700	6.2600	1.459	0.0000	0.0000	1,700
2012/05/09	JBAF 2013/12/18			Jibar Tradeable Future	6.3600	6.4400	1.258	0.0000	0.0000	1,500
2012/05/09	JBAF 2014/03/19			Jibar Tradeable Future	6.5600	6.6300	1.067	0.0000	0.0000	0
2012/05/09	R157 2012/08/02			Bond Future	6.5540	6.6170	0.961	0.0000	0.0000	14,824
2012/05/09	R157 2012/08/02	8.00	Call	Bond Future	4,378.0000	4,184.0000	(4.431)	0	0	0

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2012/05/09	R157 2012/08/02	8.00	Put	Bond Future	2.0000	3.0000	50.000	0	0	0
2012/05/09	R157 2012/08/02	8.05	Call	Bond Future	4,525.0000	4,331.0000	(4.287)	0	0	0
2012/05/09	R157 2012/08/02	8.05	Put	Bond Future	2.0000	3.0000	50.000	0	0	0
2012/05/09	R157 2012/08/02	7.95	Call	Bond Future	4,231.0000	4,038.0000	(4.562)	0	0	0
2012/05/09	R157 2012/08/02	7.95	Put	Bond Future	3.0000	5.0000	66.667	0	0	0
2012/05/09	R157 2012/08/02	6.15	Put	Bond Future	1,443.0000	1,598.0000	10.742	0	0	0
2012/05/09	R157 2012/08/02	6.15	Call	Bond Future	183.0000	143.0000	(21.858)	0	0	3,750
2012/05/09	R157 2012/08/02	6.35	Put	Bond Future	993.0000	1,122.0000	12.991	0	0	0
2012/05/09	R157 2012/08/02	6.35	Call	Bond Future	359.0000	293.0000	(18.384)	0	0	1,250
2012/05/09	R157 2012/08/02	6.55	Call	Bond Future	627.0000	530.0000	(15.470)	0	0	0
2012/05/09	R157 2012/08/02	6.55	Put	Bond Future	639.0000	737.0000	15.336	0	0	1,250
2012/05/09	R157 2012/08/02	6.95	Call	Bond Future	1,437.0000	1,287.0000	(10.438)	0	0	0
2012/05/09	R157 2012/08/02	6.95	Put	Bond Future	218.0000	263.0000	20.642	0	0	3,750
2012/05/09	R157 2012/11/01			Bond Future	6.6010	6.6710	1.060	0.0000	0.0000	0
2012/05/09	R157 2012/11/01	7.00	Call	Bond Future	1,724.0000	1,590.0000	(7.773)	0	0	0
2012/05/09	R157 2012/11/01	7.00	Put	Bond Future	594.0000	660.0000	11.111	0	0	0
2012/05/09	R157 2012/11/01	7.05	Call	Bond Future	1,821.0000	1,684.0000	(7.523)	0	0	0
2012/05/09	R157 2012/11/01	7.05	Put	Bond Future	551.0000	613.0000	11.252	0	0	0
2012/05/09	R157 2012/11/01	6.95	Call	Bond Future	1,629.0000	1,500.0000	(7.919)	0	0	0
2012/05/09	R157 2012/11/01	6.95	Put	Bond Future	640.0000	710.0000	10.938	0	0	0
2012/05/09	R157 2013/02/07			Bond Future	6.6600	6.7380	1.171	0.0000	0.0000	0
2012/05/09	R157 2013/02/07	6.75	Call	Bond Future	1,326.0000	1,219.0000	(8.069)	0	0	0
2012/05/09	R157 2013/02/07	6.75	Put	Bond Future	1,094.0000	1,188.0000	8.592	0	0	0
2012/05/09	R157 2013/02/07	6.80	Call	Bond Future	1,399.0000	1,289.0000	(7.863)	0	0	0
2012/05/09	R157 2013/02/07	6.80	Put	Bond Future	1,039.0000	1,130.0000	8.758	0	0	0
2012/05/09	R157 2013/02/07	6.70	Call	Bond Future	1,257.0000	1,154.0000	(8.194)	0	0	0
2012/05/09	R157 2013/02/07	6.70	Put	Bond Future	1,154.0000	1,252.0000	8.492	0	0	0
2012/05/09	R186 2012/08/02			Bond Future	8.3030	8.4140	1.337	8.4070	8.4070	34,719
2012/05/09	R186 2012/08/02	8.75	Call	Bond Future	5,246.0000	4,499.0000	(14.239)	0	0	0
2012/05/09	R186 2012/08/02	8.75	Put	Bond Future	1,163.0000	1,449.0000	24.592	0	0	2,700
2012/05/09	R186 2012/08/02	8.80	Call	Bond Future	5,576.0000	4,808.0000	(13.773)	0	0	0
2012/05/09	R186 2012/08/02	8.80	Put	Bond Future	1,048.0000	1,314.0000	25.382	0	0	0
2012/05/09	R186 2012/08/02	8.70	Call	Bond Future	4,923.0000	4,199.0000	(14.706)	0	0	0
2012/05/09	R186 2012/08/02	8.70	Put	Bond Future	1,286.0000	1,596.0000	24.106	0	0	0

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2012/05/09	R186 2012/08/02	8.25	Put	Bond Future	2,941.0000	3,492.0000	18.735	0	0	0
2012/05/09	R186 2012/08/02	8.25	Call	Bond Future	2,443.0000	1,961.0000	(19.730)	0	0	8,750
2012/05/09	R186 2012/08/02	8.66	Call	Bond Future	4,671.0000	3,966.0000	(15.093)	0	0	0
2012/05/09	R186 2012/08/02	8.66	Put	Bond Future	1,393.0000	1,722.0000	23.618	0	0	276
2012/05/09	R186 2012/08/02	7.66	Put	Bond Future	6,875.0000	7,733.0000	12.480	0	0	0
2012/05/09	R186 2012/08/02	7.66	Call	Bond Future	626.0000	450.0000	(28.115)	0	0	276
2012/05/09	R186 2012/08/02	7.76	Put	Bond Future	6,071.0000	6,886.0000	13.424	0	0	0
2012/05/09	R186 2012/08/02	7.76	Call	Bond Future	824.0000	606.0000	(26.456)	0	0	43
2012/05/09	R186 2012/08/02	8.76	Call	Bond Future	5,312.0000	4,560.0000	(14.157)	0	0	0
2012/05/09	R186 2012/08/02	8.76	Put	Bond Future	1,140.0000	1,421.0000	24.649	0	0	43
2012/05/09	R186 2012/08/02	8.00	Put	Bond Future	4,362.0000	5,056.0000	15.910	0	0	0
2012/05/09	R186 2012/08/02	8.00	Call	Bond Future	1,474.0000	1,135.0000	(22.999)	0	0	1,099
2012/05/09	R186 2012/08/02	9.00	Call	Bond Future	6,962.0000	6,117.0000	(12.137)	0	0	0
2012/05/09	R186 2012/08/02	9.00	Put	Bond Future	683.0000	871.0000	27.526	0	0	199
2012/05/09	R186 2012/08/02	7.70	Put	Bond Future	6,547.0000	7,388.0000	12.846	0	0	0
2012/05/09	R186 2012/08/02	7.70	Call	Bond Future	700.0000	508.0000	(27.429)	0	0	2,700
2012/05/09	R186 2012/08/02	8.30	Call	Bond Future	2,675.0000	2,165.0000	(19.065)	0	0	0
2012/05/09	R186 2012/08/02	8.30	Put	Bond Future	2,703.0000	3,226.0000	19.349	0	0	900
2012/05/09	R186 2012/11/01			Bond Future	8.3720	8.4860	1.362	0.0000	0.0000	0
2012/05/09	R186 2012/11/01	8.75	Call	Bond Future	6,462.0000	5,806.0000	(10.152)	0	0	0
2012/05/09	R186 2012/11/01	8.75	Put	Bond Future	3,058.0000	3,444.0000	12.623	0	0	0
2012/05/09	R186 2012/11/01	8.80	Call	Bond Future	6,738.0000	6,067.0000	(9.958)	0	0	0
2012/05/09	R186 2012/11/01	8.80	Put	Bond Future	2,894.0000	3,265.0000	12.820	0	0	0
2012/05/09	R186 2012/11/01	8.70	Call	Bond Future	6,191.0000	5,550.0000	(10.354)	0	0	0
2012/05/09	R186 2012/11/01	8.70	Put	Bond Future	3,229.0000	3,630.0000	12.419	0	0	0
2012/05/09	R186 2013/02/07			Bond Future	8.4480	8.5670	1.409	0.0000	0.0000	0
2012/05/09	R186 2013/02/07	8.50	Call	Bond Future	5,812.0000	5,246.0000	(9.738)	0	0	0
2012/05/09	R186 2013/02/07	8.50	Put	Bond Future	5,345.0000	5,844.0000	9.336	0	0	0
2012/05/09	R186 2013/02/07	8.55	Call	Bond Future	6,050.0000	5,470.0000	(9.587)	0	0	0
2012/05/09	R186 2013/02/07	8.55	Put	Bond Future	5,136.0000	5,621.0000	9.443	0	0	0
2012/05/09	R186 2013/02/07	8.45	Call	Bond Future	5,584.0000	5,032.0000	(9.885)	0	0	0
2012/05/09	R186 2013/02/07	8.45	Put	Bond Future	5,566.0000	6,080.0000	9.235	0	0	0
2012/05/09	R189 2012/08/02			Bond Future	218.8083	218.8183	0.005	0.0000	0.0000	44
2012/05/09	R189 2012/08/02	218.00	Call	Bond Future	808.0000	818.0000	1.238	0	0	0

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2012/05/09	R189 2012/08/02	218.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/09	R189 2012/08/02	218.05	Call	Bond Future	758.0000	768.0000	1.319	0	0	0
2012/05/09	R189 2012/08/02	218.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/09	R189 2012/08/02	217.95	Call	Bond Future	858.0000	868.0000	1.166	0	0	0
2012/05/09	R189 2012/08/02	217.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/09	R197 2012/08/02			Bond Future	258.0566	258.1230	0.026	0.0000	0.0000	1,389
2012/05/09	R197 2012/08/02	257.00	Call	Bond Future	1,057.0000	1,123.0000	6.244	0	0	0
2012/05/09	R197 2012/08/02	257.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/09	R197 2012/08/02	257.05	Call	Bond Future	1,007.0000	1,073.0000	6.554	0	0	0
2012/05/09	R197 2012/08/02	257.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/09	R197 2012/08/02	256.95	Call	Bond Future	1,107.0000	1,173.0000	5.962	0	0	0
2012/05/09	R197 2012/08/02	256.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/09	R201 2012/08/02			Bond Future	5.8380	5.8820	0.754	0.0000	0.0000	2,704
2012/05/09	R201 2012/08/02	7.50	Call	Bond Future	3,696.0000	3,596.0000	(2.706)	0	0	0
2012/05/09	R201 2012/08/02	7.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/09	R201 2012/08/02	7.55	Call	Bond Future	3,805.0000	3,705.0000	(2.628)	0	0	0
2012/05/09	R201 2012/08/02	7.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/09	R201 2012/08/02	7.45	Call	Bond Future	3,587.0000	3,488.0000	(2.760)	0	0	0
2012/05/09	R201 2012/08/02	7.45	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2012/05/09	R201 2012/11/01			Bond Future	5.8020	5.8510	0.845	0.0000	0.0000	0
2012/05/09	R201 2012/11/01	6.50	Call	Bond Future	1,604.0000	1,523.0000	(5.050)	0	0	0
2012/05/09	R201 2012/11/01	6.50	Put	Bond Future	189.0000	208.0000	10.053	0	0	0
2012/05/09	R201 2012/11/01	6.55	Call	Bond Future	1,686.0000	1,604.0000	(4.864)	0	0	0
2012/05/09	R201 2012/11/01	6.55	Put	Bond Future	170.0000	188.0000	10.588	0	0	0
2012/05/09	R201 2012/11/01	6.45	Call	Bond Future	1,522.0000	1,443.0000	(5.191)	0	0	0
2012/05/09	R201 2012/11/01	6.45	Put	Bond Future	207.0000	228.0000	10.145	0	0	0
2012/05/09	R201 2013/02/07			Bond Future	5.7440	5.8010	0.992	0.0000	0.0000	0
2012/05/09	R201 2013/02/07	6.25	Call	Bond Future	1,286.0000	1,215.0000	(5.521)	0	0	0
2012/05/09	R201 2013/02/07	6.25	Put	Bond Future	382.0000	413.0000	8.115	0	0	0
2012/05/09	R201 2013/02/07	6.30	Call	Bond Future	1,349.0000	1,277.0000	(5.337)	0	0	0
2012/05/09	R201 2013/02/07	6.30	Put	Bond Future	356.0000	387.0000	8.708	0	0	0
2012/05/09	R201 2013/02/07	6.20	Call	Bond Future	1,224.0000	1,155.0000	(5.637)	0	0	0
2012/05/09	R201 2013/02/07	6.20	Put	Bond Future	409.0000	442.0000	8.068	0	0	0

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2012/05/09	R202 2012/08/02			Bond Future	191.5404	191.5953	0.029	0.0000	0.0000	40,005
2012/05/09	R202 2012/08/02	191.00	Call	Bond Future	540.0000	595.0000	10.185	0	0	0
2012/05/09	R202 2012/08/02	191.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/09	R202 2012/08/02	191.05	Call	Bond Future	490.0000	545.0000	11.224	0	0	0
2012/05/09	R202 2012/08/02	191.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/09	R202 2012/08/02	190.95	Call	Bond Future	590.0000	645.0000	9.322	0	0	0
2012/05/09	R202 2012/08/02	190.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/09	R203 2012/08/02			Bond Future	7.0970	7.1730	1.071	0.0000	0.0000	3,883
2012/05/09	R203 2012/08/02	8.50	Call	Bond Future	5,907.0000	5,583.0000	(5.485)	0	0	0
2012/05/09	R203 2012/08/02	8.50	Put	Bond Future	19.0000	25.0000	31.579	0	0	0
2012/05/09	R203 2012/08/02	8.55	Call	Bond Future	6,105.0000	5,780.0000	(5.324)	0	0	0
2012/05/09	R203 2012/08/02	8.55	Put	Bond Future	15.0000	20.0000	33.333	0	0	0
2012/05/09	R203 2012/08/02	8.45	Call	Bond Future	5,708.0000	5,385.0000	(5.659)	0	0	0
2012/05/09	R203 2012/08/02	8.45	Put	Bond Future	23.0000	30.0000	30.435	0	0	0
2012/05/09	R203 2012/08/02	6.60	Put	Bond Future	2,490.0000	2,753.0000	10.562	0	0	0
2012/05/09	R203 2012/08/02	6.60	Call	Bond Future	302.0000	235.0000	(22.185)	0	0	4,200
2012/05/09	R203 2012/08/02	6.85	Put	Bond Future	1,691.0000	1,908.0000	12.833	0	0	0
2012/05/09	R203 2012/08/02	6.85	Call	Bond Future	610.0000	498.0000	(18.361)	0	0	1,400
2012/05/09	R203 2012/08/02	7.15	Call	Bond Future	1,198.0000	1,022.0000	(14.691)	0	0	0
2012/05/09	R203 2012/08/02	7.15	Put	Bond Future	968.0000	1,122.0000	15.909	0	0	1,400
2012/05/09	R203 2012/08/02	7.55	Call	Bond Future	2,341.0000	2,091.0000	(10.679)	0	0	0
2012/05/09	R203 2012/08/02	7.55	Put	Bond Future	394.0000	474.0000	20.305	0	0	4,200
2012/05/09	R203 2012/11/01			Bond Future	7.1590	7.2410	1.145	0.0000	0.0000	0
2012/05/09	R203 2012/11/01	7.75	Call	Bond Future	3,262.0000	3,021.0000	(7.388)	0	0	0
2012/05/09	R203 2012/11/01	7.75	Put	Bond Future	843.0000	942.0000	11.744	0	0	0
2012/05/09	R203 2012/11/01	7.80	Call	Bond Future	3,409.0000	3,162.0000	(7.246)	0	0	0
2012/05/09	R203 2012/11/01	7.80	Put	Bond Future	789.0000	881.0000	11.660	0	0	0
2012/05/09	R203 2012/11/01	7.70	Call	Bond Future	3,119.0000	2,882.0000	(7.599)	0	0	0
2012/05/09	R203 2012/11/01	7.70	Put	Bond Future	902.0000	1,005.0000	11.419	0	0	0
2012/05/09	R203 2013/02/07			Bond Future	7.2330	7.3200	1.203	0.0000	0.0000	0
2012/05/09	R203 2013/02/07	6.50	Call	Bond Future	920.0000	820.0000	(10.870)	0	0	0
2012/05/09	R203 2013/02/07	6.50	Put	Bond Future	3,856.0000	4,098.0000	6.276	0	0	0
2012/05/09	R203 2013/02/07	6.55	Call	Bond Future	981.0000	877.0000	(10.601)	0	0	0
2012/05/09	R203 2013/02/07	6.55	Put	Bond Future	3,713.0000	3,951.0000	6.410	0	0	0

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2012/05/09	R203 2013/02/07	6.45	Call	Bond Future	861.0000	766.0000	(11.034)	0	0	0
2012/05/09	R203 2013/02/07	6.45	Put	Bond Future	4,001.0000	4,247.0000	6.148	0	0	0
2012/05/09	R204 2012/08/02			Bond Future	7.4060	7.4760	0.945	0.0000	0.0000	4,098
2012/05/09	R204 2012/08/02	8.50	Call	Bond Future	5,484.0000	5,147.0000	(6.145)	0	0	0
2012/05/09	R204 2012/08/02	8.50	Put	Bond Future	86.0000	106.0000	23.256	0	0	0
2012/05/09	R204 2012/08/02	8.55	Call	Bond Future	5,708.0000	5,369.0000	(5.939)	0	0	0
2012/05/09	R204 2012/08/02	8.55	Put	Bond Future	72.0000	90.0000	25.000	0	0	0
2012/05/09	R204 2012/08/02	8.45	Call	Bond Future	5,259.0000	4,925.0000	(6.351)	0	0	0
2012/05/09	R204 2012/08/02	8.45	Put	Bond Future	100.0000	123.0000	23.000	0	0	0
2012/05/09	R204 2012/11/01			Bond Future	7.4720	7.5460	0.990	0.0000	0.0000	0
2012/05/09	R204 2012/11/01	8.00	Call	Bond Future	3,723.0000	3,472.0000	(6.742)	0	0	0
2012/05/09	R204 2012/11/01	8.00	Put	Bond Future	1,165.0000	1,277.0000	9.614	0	0	0
2012/05/09	R204 2012/11/01	8.05	Call	Bond Future	3,890.0000	3,633.0000	(6.607)	0	0	0
2012/05/09	R204 2012/11/01	8.05	Put	Bond Future	1,094.0000	1,200.0000	9.689	0	0	0
2012/05/09	R204 2012/11/01	7.95	Call	Bond Future	3,559.0000	3,313.0000	(6.912)	0	0	0
2012/05/09	R204 2012/11/01	7.95	Put	Bond Future	1,240.0000	1,357.0000	9.435	0	0	0
2012/05/09	R204 2013/02/07			Bond Future	7.5470	7.6250	1.034	0.0000	0.0000	0
2012/05/09	R204 2013/02/07	8.00	Call	Bond Future	3,857.0000	3,622.0000	(6.093)	0	0	0
2012/05/09	R204 2013/02/07	8.00	Put	Bond Future	1,744.0000	1,877.0000	7.626	0	0	0
2012/05/09	R204 2013/02/07	8.05	Call	Bond Future	4,007.0000	3,767.0000	(5.990)	0	0	0
2012/05/09	R204 2013/02/07	8.05	Put	Bond Future	1,664.0000	1,792.0000	7.692	0	0	0
2012/05/09	R204 2013/02/07	7.95	Call	Bond Future	3,710.0000	3,480.0000	(6.199)	0	0	0
2012/05/09	R204 2013/02/07	7.95	Put	Bond Future	1,827.0000	1,965.0000	7.553	0	0	0
2012/05/09	R206 2012/08/02			Bond Future	5.6050	5.6050	0.000	0.0000	0.0000	1,781
2012/05/09	R206 2012/08/02	7.25	Call	Bond Future	2,249.0000	2,249.0000	0.000	0	0	0
2012/05/09	R206 2012/08/02	7.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/09	R206 2012/08/02	7.30	Call	Bond Future	2,316.0000	2,316.0000	0.000	0	0	0
2012/05/09	R206 2012/08/02	7.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/09	R206 2012/08/02	7.20	Call	Bond Future	2,181.0000	2,181.0000	0.000	0	0	0
2012/05/09	R206 2012/08/02	7.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/09	R206 2012/11/01			Bond Future	5.4840	5.4850	0.018	0.0000	0.0000	0
2012/05/09	R206 2012/11/01	6.00	Call	Bond Future	707.0000	706.0000	(0.141)	0	0	0
2012/05/09	R206 2012/11/01	6.00	Put	Bond Future	112.0000	112.0000	0.000	0	0	0

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2012/05/09	R206 2012/11/01	6.05	Call	Bond Future	753.0000	751.0000	(0.266)	0	0	0
2012/05/09	R206 2012/11/01	6.05	Put	Bond Future	101.0000	100.0000	(0.990)	0	0	0
2012/05/09	R206 2012/11/01	5.95	Call	Bond Future	663.0000	661.0000	(0.302)	0	0	0
2012/05/09	R206 2012/11/01	5.95	Put	Bond Future	125.0000	125.0000	0.000	0	0	0
2012/05/09	R206 2013/02/07			Bond Future	5.2700	5.2700	0.000	0.0000	0.0000	0
2012/05/09	R206 2013/02/07	6.00	Call	Bond Future	775.0000	775.0000	0.000	0	0	0
2012/05/09	R206 2013/02/07	6.00	Put	Bond Future	118.0000	118.0000	0.000	0	0	0
2012/05/09	R206 2013/02/07	6.05	Call	Bond Future	810.0000	809.0000	(0.123)	0	0	0
2012/05/09	R206 2013/02/07	6.05	Put	Bond Future	109.0000	108.0000	(0.917)	0	0	0
2012/05/09	R206 2013/02/07	5.95	Call	Bond Future	741.0000	740.0000	(0.135)	0	0	0
2012/05/09	R206 2013/02/07	5.95	Put	Bond Future	129.0000	128.0000	(0.775)	0	0	0
2012/05/09	R207 2012/08/02			Bond Future	7.6630	7.7590	1.253	0.0000	0.0000	27,509
2012/05/09	R207 2012/08/02	8.75	Call	Bond Future	5,879.0000	5,387.0000	(8.369)	0	0	0
2012/05/09	R207 2012/08/02	8.75	Put	Bond Future	111.0000	146.0000	31.532	0	0	0
2012/05/09	R207 2012/08/02	8.80	Call	Bond Future	6,118.0000	5,621.0000	(8.124)	0	0	0
2012/05/09	R207 2012/08/02	8.80	Put	Bond Future	95.0000	125.0000	31.579	0	0	0
2012/05/09	R207 2012/08/02	8.70	Call	Bond Future	5,640.0000	5,152.0000	(8.652)	0	0	0
2012/05/09	R207 2012/08/02	8.70	Put	Bond Future	128.0000	167.0000	30.469	0	0	0
2012/05/09	R207 2012/11/01			Bond Future	7.7300	7.8300	1.294	0.0000	0.0000	0
2012/05/09	R207 2012/11/01	8.25	Call	Bond Future	4,081.0000	3,719.0000	(8.870)	0	0	0
2012/05/09	R207 2012/11/01	8.25	Put	Bond Future	1,347.0000	1,518.0000	12.695	0	0	0
2012/05/09	R207 2012/11/01	8.30	Call	Bond Future	4,259.0000	3,890.0000	(8.664)	0	0	0
2012/05/09	R207 2012/11/01	8.30	Put	Bond Future	1,267.0000	1,431.0000	12.944	0	0	0
2012/05/09	R207 2012/11/01	8.20	Call	Bond Future	3,906.0000	3,552.0000	(9.063)	0	0	0
2012/05/09	R207 2012/11/01	8.20	Put	Bond Future	1,431.0000	1,610.0000	12.509	0	0	0
2012/05/09	R207 2013/02/07			Bond Future	7.8070	7.9120	1.345	0.0000	0.0000	0
2012/05/09	R207 2013/02/07	8.25	Call	Bond Future	4,257.0000	3,917.0000	(7.987)	0	0	0
2012/05/09	R207 2013/02/07	8.25	Put	Bond Future	1,997.0000	2,199.0000	10.115	0	0	0
2012/05/09	R207 2013/02/07	8.30	Call	Bond Future	4,419.0000	4,071.0000	(7.875)	0	0	0
2012/05/09	R207 2013/02/07	8.30	Put	Bond Future	1,908.0000	2,102.0000	10.168	0	0	0
2012/05/09	R207 2013/02/07	8.20	Call	Bond Future	4,098.0000	3,764.0000	(8.150)	0	0	0
2012/05/09	R207 2013/02/07	8.20	Put	Bond Future	2,090.0000	2,298.0000	9.952	0	0	0
2012/05/09	R208 2012/08/02			Bond Future	7.7350	7.8310	1.241	0.0000	0.0000	9,382

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/05/09	R208 2012/08/02	8.75	Call	Bond Future	5,991.0000	5,466.0000	(8.763)	0	0	0
2012/05/09	R208 2012/08/02	8.75	Put	Bond Future	159.0000	206.0000	29.560	0	0	0
2012/05/09	R208 2012/08/02	8.80	Call	Bond Future	6,244.0000	5,713.0000	(8.504)	0	0	0
2012/05/09	R208 2012/08/02	8.80	Put	Bond Future	137.0000	178.0000	29.927	0	0	0
2012/05/09	R208 2012/08/02	8.70	Call	Bond Future	5,737.0000	5,218.0000	(9.047)	0	0	0
2012/05/09	R208 2012/08/02	8.70	Put	Bond Future	182.0000	235.0000	29.121	0	0	0
2012/05/09	R208 2012/08/02	7.20	Put	Bond Future	3,724.0000	4,181.0000	12.272	0	0	0
2012/05/09	R208 2012/08/02	7.20	Call	Bond Future	455.0000	340.0000	(25.275)	0	0	3,450
2012/05/09	R208 2012/08/02	7.50	Put	Bond Future	2,401.0000	2,769.0000	15.327	0	0	0
2012/05/09	R208 2012/08/02	7.50	Call	Bond Future	982.0000	778.0000	(20.774)	0	0	1,150
2012/05/09	R208 2012/08/02	7.80	Call	Bond Future	1,809.0000	1,503.0000	(16.915)	0	0	0
2012/05/09	R208 2012/08/02	7.80	Put	Bond Future	1,421.0000	1,687.0000	18.719	0	0	1,150
2012/05/09	R208 2012/08/02	8.25	Call	Bond Future	3,573.0000	3,134.0000	(12.287)	0	0	0
2012/05/09	R208 2012/08/02	8.25	Put	Bond Future	555.0000	688.0000	23.964	0	0	3,450
2012/05/09	R208 2012/11/01			Bond Future	7.8000	7.9000	1.282	0.0000	0.0000	0
2012/05/09	R208 2012/11/01	8.25	Call	Bond Future	4,205.0000	3,822.0000	(9.108)	0	0	0
2012/05/09	R208 2012/11/01	8.25	Put	Bond Future	1,625.0000	1,823.0000	12.185	0	0	0
2012/05/09	R208 2012/11/01	8.30	Call	Bond Future	4,391.0000	4,000.0000	(8.905)	0	0	0
2012/05/09	R208 2012/11/01	8.30	Put	Bond Future	1,530.0000	1,720.0000	12.418	0	0	0
2012/05/09	R208 2012/11/01	8.20	Call	Bond Future	4,021.0000	3,648.0000	(9.276)	0	0	0
2012/05/09	R208 2012/11/01	8.20	Put	Bond Future	1,724.0000	1,932.0000	12.065	0	0	0
2012/05/09	R208 2013/02/07			Bond Future	7.8720	7.9760	1.321	0.0000	0.0000	0
2012/05/09	R208 2013/02/07	8.00	Call	Bond Future	3,637.0000	3,315.0000	(8.853)	0	0	0
2012/05/09	R208 2013/02/07	8.00	Put	Bond Future	2,914.0000	3,180.0000	9.128	0	0	0
2012/05/09	R208 2013/02/07	8.05	Call	Bond Future	3,794.0000	3,464.0000	(8.698)	0	0	0
2012/05/09	R208 2013/02/07	8.05	Put	Bond Future	2,791.0000	3,049.0000	9.244	0	0	0
2012/05/09	R208 2013/02/07	7.95	Call	Bond Future	3,486.0000	3,172.0000	(9.007)	0	0	0
2012/05/09	R208 2013/02/07	7.95	Put	Bond Future	3,045.0000	3,319.0000	8.998	0	0	0
2012/05/09	R209 2012/08/02			Bond Future	8.9280	8.9920	0.717	0.0000	0.0000	3,099
2012/05/09	R209 2012/08/02	9.25	Call	Bond Future	3,811.0000	3,476.0000	(8.790)	0	0	0
2012/05/09	R209 2012/08/02	9.25	Put	Bond Future	1,394.0000	1,549.0000	11.119	0	0	0
2012/05/09	R209 2012/08/02	9.30	Call	Bond Future	4,056.0000	3,710.0000	(8.531)	0	0	0
2012/05/09	R209 2012/08/02	9.30	Put	Bond Future	1,275.0000	1,420.0000	11.373	0	0	0
2012/05/09	R209 2012/08/02	9.20	Call	Bond Future	3,572.0000	3,248.0000	(9.071)	0	0	0

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2012/05/09	R209 2012/08/02	9.20	Put	Bond Future	1,522.0000	1,688.0000	10.907	0	0	0
2012/05/09	R209 2012/11/01			Bond Future	8.9950	9.0610	0.734	0.0000	0.0000	0
2012/05/09	R209 2012/11/01	9.00	Call	Bond Future	4,073.0000	3,802.0000	(6.654)	0	0	0
2012/05/09	R209 2012/11/01	9.00	Put	Bond Future	4,035.0000	4,264.0000	5.675	0	0	0
2012/05/09	R209 2012/11/01	9.05	Call	Bond Future	4,264.0000	3,986.0000	(6.520)	0	0	0
2012/05/09	R209 2012/11/01	9.05	Put	Bond Future	3,847.0000	4,069.0000	5.771	0	0	0
2012/05/09	R209 2012/11/01	8.95	Call	Bond Future	3,886.0000	3,623.0000	(6.768)	0	0	0
2012/05/09	R209 2012/11/01	8.95	Put	Bond Future	4,230.0000	4,466.0000	5.579	0	0	0
2012/05/09	R209 2013/02/07			Bond Future	9.0690	9.1370	0.750	0.0000	0.0000	0
2012/05/09	R209 2013/02/07	9.00	Call	Bond Future	4,751.0000	4,484.0000	(5.620)	0	0	0
2012/05/09	R209 2013/02/07	9.00	Put	Bond Future	5,272.0000	5,513.0000	4.571	0	0	0
2012/05/09	R209 2013/02/07	9.05	Call	Bond Future	4,937.0000	4,663.0000	(5.550)	0	0	0
2012/05/09	R209 2013/02/07	9.05	Put	Bond Future	5,080.0000	5,314.0000	4.606	0	0	0
2012/05/09	R209 2013/02/07	8.95	Call	Bond Future	4,572.0000	4,311.0000	(5.709)	0	0	0
2012/05/09	R209 2013/02/07	8.95	Put	Bond Future	5,474.0000	5,721.0000	4.512	0	0	0
2012/05/09	R210 2012/08/02			Bond Future	144.5127	144.1776	(0.232)	0.0000	0.0000	925
2012/05/09	R210 2012/08/02	143.00	Call	Bond Future	1,513.0000	1,178.0000	(22.141)	0	0	0
2012/05/09	R210 2012/08/02	143.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/09	R210 2012/08/02	143.05	Call	Bond Future	1,463.0000	1,128.0000	(22.898)	0	0	0
2012/05/09	R210 2012/08/02	143.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/09	R210 2012/08/02	142.95	Call	Bond Future	1,563.0000	1,228.0000	(21.433)	0	0	0
2012/05/09	R210 2012/08/02	142.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/09	R211 2012/08/02			Bond Future	119.8589	119.8772	0.015	0.0000	0.0000	480
2012/05/09	R211 2012/08/02	120.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/09	R211 2012/08/02	120.00	Put	Bond Future	141.0000	123.0000	(12.766)	0	0	0
2012/05/09	R211 2012/08/02	120.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/09	R211 2012/08/02	120.05	Put	Bond Future	191.0000	173.0000	(9.424)	0	0	0
2012/05/09	R211 2012/08/02	119.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/09	R211 2012/08/02	119.95	Put	Bond Future	91.0000	73.0000	(19.780)	0	0	0
2012/05/09	R212 2012/08/02			Bond Future	118.9272	118.9574	0.025	0.0000	0.0000	2,962
2012/05/09	R212 2012/08/02	118.00	Call	Bond Future	927.0000	957.0000	3.236	0	0	0
2012/05/09	R212 2012/08/02	118.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/09	R212 2012/08/02	118.05	Call	Bond Future	877.0000	907.0000	3.421	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
2012/05/09	R212 2012/08/02	118.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/09	R212 2012/08/02	117.95	Call	Bond Future	977.0000	1,007.0000	3.071	0	0	0
2012/05/09	R212 2012/08/02	117.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/09	R213 2012/08/02			Bond Future	8.7690	8.8590	1.026	0.0000	0.0000	4,725
2012/05/09	R213 2012/08/02	9.25	Call	Bond Future	4,728.0000	4,201.0000	(11.146)	0	0	0
2012/05/09	R213 2012/08/02	9.25	Put	Bond Future	1,015.0000	1,202.0000	18.424	0	0	0
2012/05/09	R213 2012/08/02	9.30	Call	Bond Future	5,005.0000	4,464.0000	(10.809)	0	0	0
2012/05/09	R213 2012/08/02	9.30	Put	Bond Future	921.0000	1,094.0000	18.784	0	0	0
2012/05/09	R213 2012/08/02	9.20	Call	Bond Future	4,457.0000	3,944.0000	(11.510)	0	0	0
2012/05/09	R213 2012/08/02	9.20	Put	Bond Future	1,119.0000	1,320.0000	17.962	0	0	0
2012/05/09	R213 2012/11/01			Bond Future	8.8390	8.9320	1.052	0.0000	0.0000	0
2012/05/09	R213 2012/11/01	9.00	Call	Bond Future	4,742.0000	4,324.0000	(8.815)	0	0	0
2012/05/09	R213 2012/11/01	9.00	Put	Bond Future	3,489.0000	3,798.0000	8.856	0	0	0
2012/05/09	R213 2012/11/01	9.05	Call	Bond Future	4,954.0000	4,526.0000	(8.639)	0	0	0
2012/05/09	R213 2012/11/01	9.05	Put	Bond Future	3,317.0000	3,617.0000	9.044	0	0	0
2012/05/09	R213 2012/11/01	8.95	Call	Bond Future	4,533.0000	4,126.0000	(8.979)	0	0	0
2012/05/09	R213 2012/11/01	8.95	Put	Bond Future	3,666.0000	3,986.0000	8.729	0	0	0
2012/05/09	R213 2013/02/07			Bond Future	8.9180	9.0140	1.076	0.0000	0.0000	0
2012/05/09	R213 2013/02/07	9.00	Call	Bond Future	5,426.0000	5,019.0000	(7.501)	0	0	0
2012/05/09	R213 2013/02/07	9.00	Put	Bond Future	4,794.0000	5,126.0000	6.925	0	0	0
2012/05/09	R213 2013/02/07	9.05	Call	Bond Future	5,629.0000	5,214.0000	(7.373)	0	0	0
2012/05/09	R213 2013/02/07	9.05	Put	Bond Future	4,615.0000	4,939.0000	7.021	0	0	0
2012/05/09	R213 2013/02/07	8.95	Call	Bond Future	5,226.0000	4,828.0000	(7.616)	0	0	0
2012/05/09	R213 2013/02/07	8.95	Put	Bond Future	4,979.0000	5,320.0000	6.849	0	0	0
2012/05/09	R214 2012/08/02			Bond Future	8.9750	9.0140	0.435	0.0000	0.0000	1,530
2012/05/09	R214 2012/08/02	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/09	R214 2012/08/02	8.80	Put	Bond Future	1,427.0000	1,739.0000	21.864	0	0	0
2012/05/09	R214 2012/08/02	8.81	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/09	R214 2012/08/02	8.81	Put	Bond Future	1,345.0000	1,657.0000	23.197	0	0	0
2012/05/09	R214 2012/08/02	8.79	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/09	R214 2012/08/02	8.79	Put	Bond Future	1,510.0000	1,822.0000	20.662	0	0	0

Total

366716.00