



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 22/03/2012

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

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2012/03/22	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/22	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/22	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/22	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/22	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/22	AL7T 2012/05/03			Index Future	418.1820	419.0510	0.208	0.0000	0.0000	16
2012/03/22	AL7T 2012/08/02			Index Future	424.2620	425.1290	0.204	0.0000	0.0000	0
2012/03/22	ALBI 2012/05/03			Index Future	380.4980	381.2730	0.204	0.0000	0.0000	897
2012/03/22	ALBI 2012/08/02			Index Future	386.0300	386.8030	0.200	0.0000	0.0000	118
2012/03/22	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/22	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/22	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/22	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/22	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/22	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/22	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/22	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/22	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/22	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/22	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/22	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0

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2012/03/22	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/22	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/22	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/22	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/22	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/22	CAAN 2012/03/30			Can-Do Future	0.0443	0.0389	(12.190)	0.0000	0.0000	0
2012/03/22	CAAO 2012/03/30			Can-Do Future	0.0672	0.0609	(9.375)	0.0000	0.0000	100,000
2012/03/22	CAAW2012/04/20			Any day expiry	7.6508	7.7664	1.511	0.0000	0.0000	0
2012/03/22	CAAW2012/04/20	8.10	Call	Any day expiry	31.0000	42.0000	35.484	0	0	0
2012/03/22	CAAW2012/04/20	8.10	Put	Any day expiry	480.0000	376.0000	(21.667)	0	0	0
2012/03/22	CAAW2012/04/20	8.15	Call	Any day expiry	27.0000	36.0000	33.333	0	0	0
2012/03/22	CAAW2012/04/20	8.15	Put	Any day expiry	526.0000	420.0000	(20.152)	0	0	0
2012/03/22	CAAW2012/04/20	8.05	Call	Any day expiry	36.0000	50.0000	38.889	0	0	0
2012/03/22	CAAW2012/04/20	8.05	Put	Any day expiry	435.0000	334.0000	(23.218)	0	0	0
2012/03/22	CAAX 2012/03/30			Can-Do Future	0.0849	0.0829	(2.356)	0.0000	0.0000	12,500
2012/03/22	CAAY 2012/04/30			Can-Do Future	0.1406	0.1451	3.201	0.0000	0.0000	12,500
2012/03/22	CAAZ 2012/06/18			Can-Do Future	0.1763	0.1799	2.042	0.0000	0.0000	5,670
2012/03/22	CABA 2012/06/18			Can-Do Future	0.0954	0.0975	2.201	0.0000	0.0000	8,000
2012/03/22	CABB 2012/06/18			Can-Do Future	0.1050	0.1051	0.095	0.0000	0.0000	8,000
2012/03/22	CABC 2012/06/18			Can-Do Future	0.0897	0.0857	(4.459)	0.0000	0.0000	16,000
2012/03/22	CABD 2012/06/18			Can-Do Future	0.0469	0.0442	(5.757)	0.0000	0.0000	16,000
2012/03/22	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2012/03/22	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/22	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/22	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/22	DAAA 2012/03/29			Any day expiry	7.6266	7.7417	1.509	0.0000	0.0000	0
2012/03/22	DAAA 2012/03/29	7.90	Call	Any day expiry	12.0000	20.0000	66.667	0	0	0
2012/03/22	DAAA 2012/03/29	7.90	Put	Any day expiry	285.0000	178.0000	(37.544)	0	0	0
2012/03/22	DAAA 2012/03/29	7.95	Call	Any day expiry	9.0000	14.0000	55.556	0	0	0
2012/03/22	DAAA 2012/03/29	7.95	Put	Any day expiry	332.0000	222.0000	(33.133)	0	0	0
2012/03/22	DAAA 2012/03/29	7.85	Call	Any day expiry	17.0000	29.0000	70.588	0	0	0
2012/03/22	DAAA 2012/03/29	7.85	Put	Any day expiry	240.0000	137.0000	(42.917)	0	0	0
2012/03/22	DAAC 2012/03/30			Any day expiry	6.2760	6.2452	(0.491)	0.0000	0.0000	0
2012/03/22	DAAC 2012/03/30	6.28	Call	Any day expiry	0.0000	38.0000	100.000	0	0	0
2012/03/22	DAAC 2012/03/30	6.28	Put	Any day expiry	0.0000	69.0000	100.000	0	0	0
2012/03/22	DAAC 2012/03/30	6.33	Call	Any day expiry	0.0000	24.0000	100.000	0	0	0
2012/03/22	DAAC 2012/03/30	6.33	Put	Any day expiry	0.0000	105.0000	100.000	0	0	0
2012/03/22	DAAC 2012/03/30	6.23	Call	Any day expiry	0.0000	62.0000	100.000	0	0	0
2012/03/22	DAAC 2012/03/30	6.23	Put	Any day expiry	0.0000	43.0000	100.000	0	0	0
2012/03/22	GOVI 2012/05/03			GOVI	381.5530	382.3220	0.202	0.0000	0.0000	193
2012/03/22	GOVI 2012/05/03	382.00	Call	GOVI	0.0000	3,220.0000	100.000	0	0	0
2012/03/22	GOVI 2012/05/03	382.00	Put	GOVI	4,470.0000	0.0000	(100.000)	0	0	0
2012/03/22	GOVI 2012/05/03	382.01	Call	GOVI	0.0000	3,120.0000	100.000	0	0	0
2012/03/22	GOVI 2012/05/03	382.01	Put	GOVI	4,570.0000	0.0000	(100.000)	0	0	0
2012/03/22	GOVI 2012/05/03	381.99	Call	GOVI	0.0000	3,320.0000	100.000	0	0	0
2012/03/22	GOVI 2012/05/03	381.99	Put	GOVI	4,370.0000	0.0000	(100.000)	0	0	0
2012/03/22	GOVI 2012/08/02			GOVI	387.1000	387.8670	0.198	0.0000	0.0000	0
2012/03/22	GOVI 2012/08/02	390.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2012/03/22	GOVI 2012/08/02	390.00	Put	GOVI	29,000.0000	21,330.0000	(26.448)	0	0	0
2012/03/22	GOVI 2012/08/02	390.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2012/03/22	GOVI 2012/08/02	390.01	Put	GOVI	29,100.0000	21,430.0000	(26.357)	0	0	0
2012/03/22	GOVI 2012/08/02	389.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2012/03/22	GOVI 2012/08/02	389.99	Put	GOVI	28,900.0000	21,230.0000	(26.540)	0	0	0

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2012/03/22	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/03/22	IGOV 2012/05/03			Index Future	171.0180	170.6700	(0.203)	0.0000	0.0000	516
2012/03/22	IGOV 2012/08/02			Index Future	173.5040	173.1450	(0.207)	0.0000	0.0000	0
2012/03/22	ILBI 2012/05/03			Index Future	463.7800	463.7800	0.000	0.0000	0.0000	0
2012/03/22	ILBI 2012/08/02			Index Future	470.4110	470.4110	0.000	0.0000	0.0000	152
2012/03/22	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2012/03/22	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2012/03/22	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2012/03/22	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2012/03/22	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2012/03/22	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2012/03/22	JBAF 2012/04/18			Jibar Tradeable Future	5.6300	5.6200	(0.178)	0.0000	0.0000	0
2012/03/22	JBAF 2012/05/16			Jibar Tradeable Future	5.6500	5.6300	(0.354)	0.0000	0.0000	0
2012/03/22	JBAF 2012/06/20			Jibar Tradeable Future	5.6900	5.6600	(0.527)	0.0000	0.0000	2,890
2012/03/22	JBAF 2012/07/18			Jibar Tradeable Future	5.7500	5.7000	(0.870)	0.0000	0.0000	0
2012/03/22	JBAF 2012/08/15			Jibar Tradeable Future	5.7800	5.7300	(0.865)	0.0000	0.0000	0
2012/03/22	JBAF 2012/09/19			Jibar Tradeable Future	5.8400	5.8000	(0.685)	0.0000	0.0000	44,760
2012/03/22	JBAF 2012/12/19			Jibar Tradeable Future	6.0700	5.9600	(1.812)	0.0000	0.0000	840
2012/03/22	JBAF 2013/03/20			Jibar Tradeable Future	6.3000	6.2200	(1.270)	0.0000	0.0000	790
2012/03/22	JBAF 2013/06/19			Jibar Tradeable Future	6.5400	6.4600	(1.223)	0.0000	0.0000	500
2012/03/22	JBAF 2013/09/18			Jibar Tradeable Future	6.7700	6.7000	(1.034)	0.0000	0.0000	1,700
2012/03/22	JBAF 2013/12/18			Jibar Tradeable Future	7.0100	6.9400	(0.999)	0.0000	0.0000	2,000
2012/03/22	JBAF 2014/03/19			Jibar Tradeable Future	7.0100	7.1800	2.425	0.0000	0.0000	0
2012/03/22	R157 2012/05/03			Bond Future	6.9850	6.9310	(0.773)	0.0000	0.0000	11,534
2012/03/22	R157 2012/05/03	8.25	Call	Bond Future	4,076.0000	4,253.0000	4.342	0	0	0
2012/03/22	R157 2012/05/03	8.25	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0

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2012/03/22	R157 2012/05/03	8.30	Call	Bond Future	4,233.0000	4,410.0000	4.181	0	0	0
2012/03/22	R157 2012/05/03	8.30	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2012/03/22	R157 2012/05/03	8.20	Call	Bond Future	3,918.0000	4,096.0000	4.543	0	0	0
2012/03/22	R157 2012/05/03	8.20	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2012/03/22	R157 2012/05/03	6.25	Put	Bond Future	2,467.0000	2,296.0000	(6.931)	0	0	0
2012/03/22	R157 2012/05/03	6.25	Call	Bond Future	15.0000	22.0000	46.667	0	0	1,500
2012/03/22	R157 2012/05/03	6.50	Call	Bond Future	71.0000	93.0000	30.986	0	0	1,500
2012/03/22	R157 2012/05/03	6.50	Put	Bond Future	1,682.0000	1,526.0000	(9.275)	0	0	1,500
2012/03/22	R157 2012/05/03	6.75	Call	Bond Future	233.0000	286.0000	22.747	0	0	1,500
2012/03/22	R157 2012/05/03	6.75	Put	Bond Future	1,010.0000	885.0000	(12.376)	0	0	1,500
2012/03/22	R157 2012/05/03	7.35	Call	Bond Future	0.0000	1,490.0000	100.000	0	0	0
2012/03/22	R157 2012/05/03	7.35	Put	Bond Future	0.0000	118.0000	100.000	0	0	1,500
2012/03/22	R157 2012/08/02			Bond Future	7.0880	7.0300	(0.818)	0.0000	0.0000	0
2012/03/22	R157 2012/08/02	8.00	Call	Bond Future	3,000.0000	3,168.0000	5.600	0	0	0
2012/03/22	R157 2012/08/02	8.00	Put	Bond Future	265.0000	256.0000	(3.396)	0	0	0
2012/03/22	R157 2012/08/02	8.05	Call	Bond Future	3,123.0000	3,292.0000	5.411	0	0	0
2012/03/22	R157 2012/08/02	8.05	Put	Bond Future	240.0000	232.0000	(3.333)	0	0	0
2012/03/22	R157 2012/08/02	7.95	Call	Bond Future	2,879.0000	3,043.0000	5.696	0	0	0
2012/03/22	R157 2012/08/02	7.95	Put	Bond Future	292.0000	279.0000	(4.452)	0	0	0
2012/03/22	R157 2012/11/01			Bond Future	7.1750	7.1100	(0.906)	0.0000	0.0000	0
2012/03/22	R157 2012/11/01	7.00	Call	Bond Future	1,105.0000	1,201.0000	8.688	0	0	0
2012/03/22	R157 2012/11/01	7.00	Put	Bond Future	1,596.0000	1,510.0000	(5.388)	0	0	0
2012/03/22	R157 2012/11/01	7.05	Call	Bond Future	1,171.0000	1,269.0000	8.369	0	0	0
2012/03/22	R157 2012/11/01	7.05	Put	Bond Future	1,521.0000	1,437.0000	(5.523)	0	0	0
2012/03/22	R157 2012/11/01	6.95	Call	Bond Future	1,040.0000	1,135.0000	9.135	0	0	0
2012/03/22	R157 2012/11/01	6.95	Put	Bond Future	1,672.0000	1,585.0000	(5.203)	0	0	0
2012/03/22	R157 2013/02/07			Bond Future	7.2620	7.1890	(1.005)	0.0000	0.0000	0
2012/03/22	R157 2013/02/07	6.75	Call	Bond Future	853.0000	956.0000	12.075	0	0	0
2012/03/22	R157 2013/02/07	6.75	Put	Bond Future	2,159.0000	2,077.0000	(3.798)	0	0	0
2012/03/22	R157 2013/02/07	6.80	Call	Bond Future	901.0000	1,008.0000	11.876	0	0	0
2012/03/22	R157 2013/02/07	6.80	Put	Bond Future	2,078.0000	2,000.0000	(3.754)	0	0	0
2012/03/22	R157 2013/02/07	6.70	Call	Bond Future	806.0000	907.0000	12.531	0	0	0
2012/03/22	R157 2013/02/07	6.70	Put	Bond Future	2,240.0000	2,156.0000	(3.750)	0	0	0
2012/03/22	R186 2012/05/03			Bond Future	8.5740	8.5420	(0.373)	0.0000	0.0000	29,388

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2012/03/22	R186 2012/05/03	9.00	Call	Bond Future	4,474.0000	4,675.0000	4.493	0	0	0
2012/03/22	R186 2012/05/03	9.00	Put	Bond Future	658.0000	565.0000	(14.134)	0	0	0
2012/03/22	R186 2012/05/03	9.05	Call	Bond Future	4,820.0000	5,030.0000	4.357	0	0	0
2012/03/22	R186 2012/05/03	9.05	Put	Bond Future	568.0000	484.0000	(14.789)	0	0	0
2012/03/22	R186 2012/05/03	8.95	Call	Bond Future	4,137.0000	4,329.0000	4.641	0	0	0
2012/03/22	R186 2012/05/03	8.95	Put	Bond Future	759.0000	657.0000	(13.439)	0	0	0
2012/03/22	R186 2012/05/03	7.90	Put	Bond Future	6,645.0000	6,368.0000	(4.169)	0	0	0
2012/03/22	R186 2012/05/03	7.90	Call	Bond Future	215.0000	232.0000	7.907	0	0	2,250
2012/03/22	R186 2012/05/03	8.20	Put	Bond Future	4,191.0000	3,947.0000	(5.822)	0	0	0
2012/03/22	R186 2012/05/03	8.20	Call	Bond Future	684.0000	735.0000	7.456	0	0	750
2012/03/22	R186 2012/05/03	8.50	Call	Bond Future	1,657.0000	1,750.0000	5.613	0	0	0
2012/03/22	R186 2012/05/03	8.50	Put	Bond Future	2,339.0000	2,138.0000	(8.593)	0	0	750
2012/03/22	R186 2012/05/03	8.85	Call	Bond Future	3,494.0000	3,666.0000	4.923	0	0	0
2012/03/22	R186 2012/05/03	8.85	Put	Bond Future	1,001.0000	878.0000	(12.288)	0	0	2,250
2012/03/22	R186 2012/08/02			Bond Future	8.6590	8.6260	(0.381)	0.0000	0.0000	430
2012/03/22	R186 2012/08/02	8.75	Call	Bond Future	4,757.0000	4,917.0000	3.363	0	0	0
2012/03/22	R186 2012/08/02	8.75	Put	Bond Future	3,942.0000	3,805.0000	(3.475)	0	0	0
2012/03/22	R186 2012/08/02	8.80	Call	Bond Future	5,000.0000	5,165.0000	3.300	0	0	0
2012/03/22	R186 2012/08/02	8.80	Put	Bond Future	3,741.0000	3,609.0000	(3.528)	0	0	0
2012/03/22	R186 2012/08/02	8.70	Call	Bond Future	4,518.0000	4,680.0000	3.586	0	0	0
2012/03/22	R186 2012/08/02	8.70	Put	Bond Future	4,150.0000	4,014.0000	(3.277)	0	0	0
2012/03/22	R186 2012/08/02	8.25	Put	Bond Future	6,462.0000	6,305.0000	(2.430)	0	0	0
2012/03/22	R186 2012/08/02	8.25	Call	Bond Future	2,695.0000	2,836.0000	5.232	0	0	8,750
2012/03/22	R186 2012/08/02	8.66	Call	Bond Future	4,332.0000	4,495.0000	3.763	0	0	0
2012/03/22	R186 2012/08/02	8.66	Put	Bond Future	4,323.0000	4,188.0000	(3.123)	0	0	276
2012/03/22	R186 2012/08/02	7.66	Put	Bond Future	10,659.0000	10,452.0000	(1.942)	0	0	0
2012/03/22	R186 2012/08/02	7.66	Call	Bond Future	1,141.0000	1,232.0000	7.975	0	0	276
2012/03/22	R186 2012/08/02	7.76	Put	Bond Future	9,859.0000	9,652.0000	(2.100)	0	0	0
2012/03/22	R186 2012/08/02	7.76	Call	Bond Future	1,343.0000	1,434.0000	6.776	0	0	43
2012/03/22	R186 2012/08/02	8.76	Call	Bond Future	4,805.0000	4,966.0000	3.351	0	0	0
2012/03/22	R186 2012/08/02	8.76	Put	Bond Future	3,901.0000	3,765.0000	(3.486)	0	0	43
2012/03/22	R186 2012/11/01			Bond Future	8.7350	8.7010	(0.389)	0.0000	0.0000	0
2012/03/22	R186 2012/11/01	8.75	Call	Bond Future	5,595.0000	5,775.0000	3.217	0	0	0
2012/03/22	R186 2012/11/01	8.75	Put	Bond Future	5,463.0000	5,342.0000	(2.215)	0	0	0
2012/03/22	R186 2012/11/01	8.80	Call	Bond Future	5,823.0000	6,007.0000	3.160	0	0	0

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2012/03/22	R186 2012/11/01	8.80	Put	Bond Future	5,251.0000	5,134.0000	(2.228)	0	0	0
2012/03/22	R186 2012/11/01	8.70	Call	Bond Future	5,371.0000	5,554.0000	3.407	0	0	0
2012/03/22	R186 2012/11/01	8.70	Put	Bond Future	5,681.0000	5,563.0000	(2.077)	0	0	0
2012/03/22	R186 2013/02/07			Bond Future	8.8120	8.7770	(0.397)	0.0000	0.0000	0
2012/03/22	R186 2013/02/07	8.50	Call	Bond Future	5,192.0000	5,408.0000	4.160	0	0	0
2012/03/22	R186 2013/02/07	8.50	Put	Bond Future	7,941.0000	7,853.0000	(1.108)	0	0	0
2012/03/22	R186 2013/02/07	8.55	Call	Bond Future	5,393.0000	5,604.0000	3.912	0	0	0
2012/03/22	R186 2013/02/07	8.55	Put	Bond Future	7,695.0000	7,602.0000	(1.209)	0	0	0
2012/03/22	R186 2013/02/07	8.45	Call	Bond Future	5,003.0000	5,215.0000	4.237	0	0	0
2012/03/22	R186 2013/02/07	8.45	Put	Bond Future	8,201.0000	8,109.0000	(1.122)	0	0	0
2012/03/22	R189 2012/05/03			Bond Future	215.8463	215.8209	(0.012)	0.0000	0.0000	0
2012/03/22	R189 2012/05/03	215.00	Call	Bond Future	846.0000	821.0000	(2.955)	0	0	0
2012/03/22	R189 2012/05/03	215.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/22	R189 2012/05/03	215.05	Call	Bond Future	796.0000	771.0000	(3.141)	0	0	0
2012/03/22	R189 2012/05/03	215.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/22	R189 2012/05/03	214.95	Call	Bond Future	896.0000	871.0000	(2.790)	0	0	0
2012/03/22	R189 2012/05/03	214.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/22	R197 2012/05/03			Bond Future	254.0813	253.6118	(0.185)	0.0000	0.0000	999
2012/03/22	R197 2012/05/03	251.00	Call	Bond Future	3,081.0000	2,612.0000	(15.222)	0	0	0
2012/03/22	R197 2012/05/03	251.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/22	R197 2012/05/03	251.05	Call	Bond Future	3,031.0000	2,562.0000	(15.473)	0	0	0
2012/03/22	R197 2012/05/03	251.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/22	R197 2012/05/03	250.95	Call	Bond Future	3,131.0000	2,662.0000	(14.979)	0	0	0
2012/03/22	R197 2012/05/03	250.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/22	R201 2012/05/03			Bond Future	6.3250	6.2410	(1.328)	0.0000	0.0000	1,658
2012/03/22	R201 2012/05/03	7.75	Call	Bond Future	3,444.0000	3,651.0000	6.010	0	0	0
2012/03/22	R201 2012/05/03	7.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/22	R201 2012/05/03	7.80	Call	Bond Future	3,562.0000	3,770.0000	5.839	0	0	0
2012/03/22	R201 2012/05/03	7.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/22	R201 2012/05/03	7.70	Call	Bond Future	3,325.0000	3,533.0000	6.256	0	0	0
2012/03/22	R201 2012/05/03	7.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/22	R201 2012/08/02			Bond Future	6.3770	6.2830	(1.474)	0.0000	0.0000	0
2012/03/22	R201 2012/08/02	7.50	Call	Bond Future	2,564.0000	2,765.0000	7.839	0	0	0

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2012/03/22	R201 2012/08/02	7.50	Put	Bond Future	85.0000	75.0000	(11.765)	0	0	0
2012/03/22	R201 2012/08/02	7.55	Call	Bond Future	2,663.0000	2,864.0000	7.548	0	0	0
2012/03/22	R201 2012/08/02	7.55	Put	Bond Future	75.0000	65.0000	(13.333)	0	0	0
2012/03/22	R201 2012/08/02	7.45	Call	Bond Future	2,467.0000	2,665.0000	8.026	0	0	0
2012/03/22	R201 2012/08/02	7.45	Put	Bond Future	97.0000	84.0000	(13.402)	0	0	0
2012/03/22	R201 2012/11/01			Bond Future	6.3890	6.2830	(1.659)	0.0000	0.0000	0
2012/03/22	R201 2012/11/01	6.50	Call	Bond Future	989.0000	1,109.0000	12.133	0	0	0
2012/03/22	R201 2012/11/01	6.50	Put	Bond Future	766.0000	672.0000	(12.272)	0	0	0
2012/03/22	R201 2012/11/01	6.55	Call	Bond Future	1,047.0000	1,171.0000	11.843	0	0	0
2012/03/22	R201 2012/11/01	6.55	Put	Bond Future	723.0000	633.0000	(12.448)	0	0	0
2012/03/22	R201 2012/11/01	6.45	Call	Bond Future	934.0000	1,051.0000	12.527	0	0	0
2012/03/22	R201 2012/11/01	6.45	Put	Bond Future	811.0000	714.0000	(11.961)	0	0	0
2012/03/22	R201 2013/02/07			Bond Future	6.3690	6.2440	(1.963)	0.0000	0.0000	0
2012/03/22	R201 2013/02/07	6.25	Call	Bond Future	794.0000	911.0000	14.736	0	0	0
2012/03/22	R201 2013/02/07	6.25	Put	Bond Future	1,005.0000	900.0000	(10.448)	0	0	0
2012/03/22	R201 2013/02/07	6.30	Call	Bond Future	839.0000	958.0000	14.184	0	0	0
2012/03/22	R201 2013/02/07	6.30	Put	Bond Future	961.0000	859.0000	(10.614)	0	0	0
2012/03/22	R201 2013/02/07	6.20	Call	Bond Future	751.0000	866.0000	15.313	0	0	0
2012/03/22	R201 2013/02/07	6.20	Put	Bond Future	1,051.0000	944.0000	(10.181)	0	0	0
2012/03/22	R202 2012/05/03			Bond Future	188.6339	188.4790	(0.082)	0.0000	0.0000	36,952
2012/03/22	R202 2012/05/03	190.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/22	R202 2012/05/03	190.00	Put	Bond Future	1,366.0000	1,521.0000	11.347	0	0	0
2012/03/22	R202 2012/05/03	190.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/22	R202 2012/05/03	190.05	Put	Bond Future	1,416.0000	1,571.0000	10.946	0	0	0
2012/03/22	R202 2012/05/03	189.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/22	R202 2012/05/03	189.95	Put	Bond Future	1,316.0000	1,471.0000	11.778	0	0	0
2012/03/22	R203 2012/05/03			Bond Future	7.5550	7.5080	(0.622)	0.0000	0.0000	3,524
2012/03/22	R203 2012/05/03	8.75	Call	Bond Future	5,124.0000	5,330.0000	4.020	0	0	0
2012/03/22	R203 2012/05/03	8.75	Put	Bond Future	6.0000	4.0000	(33.333)	0	0	0
2012/03/22	R203 2012/05/03	8.80	Call	Bond Future	5,329.0000	5,536.0000	3.884	0	0	0
2012/03/22	R203 2012/05/03	8.80	Put	Bond Future	4.0000	3.0000	(25.000)	0	0	0
2012/03/22	R203 2012/05/03	8.70	Call	Bond Future	4,918.0000	5,124.0000	4.189	0	0	0
2012/03/22	R203 2012/05/03	8.70	Put	Bond Future	8.0000	6.0000	(25.000)	0	0	0

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2012/03/22	R203 2012/05/03	7.00	Put	Bond Future	2,591.0000	2,406.0000	(7.140)	0	0	0
2012/03/22	R203 2012/05/03	7.00	Call	Bond Future	102.0000	125.0000	22.549	0	0	4,200
2012/03/22	R203 2012/05/03	7.15	Put	Bond Future	2,011.0000	1,843.0000	(8.354)	0	0	0
2012/03/22	R203 2012/05/03	7.15	Call	Bond Future	202.0000	242.0000	19.802	0	0	1,400
2012/03/22	R203 2012/05/03	7.45	Call	Bond Future	604.0000	686.0000	13.576	0	0	0
2012/03/22	R203 2012/05/03	7.45	Put	Bond Future	1,069.0000	943.0000	(11.787)	0	0	1,400
2012/03/22	R203 2012/05/03	7.80	Call	Bond Future	1,478.0000	1,621.0000	9.675	0	0	0
2012/03/22	R203 2012/05/03	7.80	Put	Bond Future	402.0000	337.0000	(16.169)	0	0	4,200
2012/03/22	R203 2012/08/02			Bond Future	7.6530	7.6040	(0.640)	0.0000	0.0000	0
2012/03/22	R203 2012/08/02	8.50	Call	Bond Future	4,087.0000	4,265.0000	4.355	0	0	0
2012/03/22	R203 2012/08/02	8.50	Put	Bond Future	583.0000	553.0000	(5.146)	0	0	0
2012/03/22	R203 2012/08/02	8.55	Call	Bond Future	4,244.0000	4,428.0000	4.336	0	0	0
2012/03/22	R203 2012/08/02	8.55	Put	Bond Future	537.0000	514.0000	(4.283)	0	0	0
2012/03/22	R203 2012/08/02	8.45	Call	Bond Future	3,932.0000	4,103.0000	4.349	0	0	0
2012/03/22	R203 2012/08/02	8.45	Put	Bond Future	630.0000	594.0000	(5.714)	0	0	0
2012/03/22	R203 2012/11/01			Bond Future	7.7410	7.6880	(0.685)	0.0000	0.0000	0
2012/03/22	R203 2012/11/01	7.75	Call	Bond Future	2,204.0000	2,351.0000	6.670	0	0	0
2012/03/22	R203 2012/11/01	7.75	Put	Bond Future	2,168.0000	2,100.0000	(3.137)	0	0	0
2012/03/22	R203 2012/11/01	7.80	Call	Bond Future	2,311.0000	2,461.0000	6.491	0	0	0
2012/03/22	R203 2012/11/01	7.80	Put	Bond Future	2,073.0000	2,009.0000	(3.087)	0	0	0
2012/03/22	R203 2012/11/01	7.70	Call	Bond Future	2,101.0000	2,247.0000	6.949	0	0	0
2012/03/22	R203 2012/11/01	7.70	Put	Bond Future	2,267.0000	2,198.0000	(3.044)	0	0	0
2012/03/22	R203 2013/02/07			Bond Future	7.8320	7.7750	(0.728)	0.0000	0.0000	0
2012/03/22	R203 2013/02/07	6.50	Call	Bond Future	643.0000	743.0000	15.552	0	0	0
2012/03/22	R203 2013/02/07	6.50	Put	Bond Future	5,905.0000	5,786.0000	(2.015)	0	0	0
2012/03/22	R203 2013/02/07	6.55	Call	Bond Future	683.0000	785.0000	14.934	0	0	0
2012/03/22	R203 2013/02/07	6.55	Put	Bond Future	5,741.0000	5,625.0000	(2.021)	0	0	0
2012/03/22	R203 2013/02/07	6.45	Call	Bond Future	606.0000	702.0000	15.842	0	0	0
2012/03/22	R203 2013/02/07	6.45	Put	Bond Future	6,072.0000	5,949.0000	(2.026)	0	0	0
2012/03/22	R204 2012/05/03			Bond Future	7.8560	7.7990	(0.726)	0.0000	0.0000	3,396
2012/03/22	R204 2012/05/03	8.75	Call	Bond Future	4,489.0000	4,771.0000	6.282	0	0	0
2012/03/22	R204 2012/05/03	8.75	Put	Bond Future	46.0000	36.0000	(21.739)	0	0	0
2012/03/22	R204 2012/05/03	8.80	Call	Bond Future	4,720.0000	5,004.0000	6.017	0	0	0
2012/03/22	R204 2012/05/03	8.80	Put	Bond Future	35.0000	28.0000	(20.000)	0	0	0

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2012/03/22	R204 2012/05/03	8.70	Call	Bond Future	4,258.0000	4,538.0000	6.576	0	0	0
2012/03/22	R204 2012/05/03	8.70	Put	Bond Future	57.0000	45.0000	(21.053)	0	0	0
2012/03/22	R204 2012/05/03	7.00	Put	Bond Future	4,526.0000	4,244.0000	(6.231)	0	0	0
2012/03/22	R204 2012/05/03	7.00	Call	Bond Future	30.0000	40.0000	33.333	0	0	550
2012/03/22	R204 2012/05/03	7.75	Call	Bond Future	747.0000	865.0000	15.797	0	0	0
2012/03/22	R204 2012/05/03	7.75	Put	Bond Future	1,291.0000	1,117.0000	(13.478)	0	0	550
2012/03/22	R204 2012/08/02			Bond Future	7.9550	7.8950	(0.754)	0.0000	0.0000	0
2012/03/22	R204 2012/08/02	8.50	Call	Bond Future	3,771.0000	3,994.0000	5.914	0	0	0
2012/03/22	R204 2012/08/02	8.50	Put	Bond Future	1,127.0000	1,054.0000	(6.477)	0	0	0
2012/03/22	R204 2012/08/02	8.55	Call	Bond Future	3,939.0000	4,166.0000	5.763	0	0	0
2012/03/22	R204 2012/08/02	8.55	Put	Bond Future	1,057.0000	987.0000	(6.623)	0	0	0
2012/03/22	R204 2012/08/02	8.45	Call	Bond Future	3,605.0000	3,825.0000	6.103	0	0	0
2012/03/22	R204 2012/08/02	8.45	Put	Bond Future	1,200.0000	1,124.0000	(6.333)	0	0	0
2012/03/22	R204 2012/11/01			Bond Future	8.0420	7.9790	(0.783)	0.0000	0.0000	0
2012/03/22	R204 2012/11/01	8.00	Call	Bond Future	2,608.0000	2,800.0000	7.362	0	0	0
2012/03/22	R204 2012/11/01	8.00	Put	Bond Future	2,808.0000	2,700.0000	(3.846)	0	0	0
2012/03/22	R204 2012/11/01	8.05	Call	Bond Future	2,730.0000	2,926.0000	7.179	0	0	0
2012/03/22	R204 2012/11/01	8.05	Put	Bond Future	2,692.0000	2,588.0000	(3.863)	0	0	0
2012/03/22	R204 2012/11/01	7.95	Call	Bond Future	2,489.0000	2,680.0000	7.674	0	0	0
2012/03/22	R204 2012/11/01	7.95	Put	Bond Future	2,928.0000	2,819.0000	(3.723)	0	0	0
2012/03/22	R204 2013/02/07			Bond Future	8.1300	8.0630	(0.824)	0.0000	0.0000	0
2012/03/22	R204 2013/02/07	8.00	Call	Bond Future	2,837.0000	3,013.0000	6.204	0	0	0
2012/03/22	R204 2013/02/07	8.00	Put	Bond Future	3,433.0000	3,303.0000	(3.787)	0	0	0
2012/03/22	R204 2013/02/07	8.05	Call	Bond Future	2,952.0000	3,127.0000	5.928	0	0	0
2012/03/22	R204 2013/02/07	8.05	Put	Bond Future	3,319.0000	3,187.0000	(3.977)	0	0	0
2012/03/22	R204 2013/02/07	7.95	Call	Bond Future	2,725.0000	2,901.0000	6.459	0	0	0
2012/03/22	R204 2013/02/07	7.95	Put	Bond Future	3,552.0000	3,421.0000	(3.688)	0	0	0
2012/03/22	R206 2012/05/03			Bond Future	6.1350	6.0220	(1.842)	0.0000	0.0000	890
2012/03/22	R206 2012/05/03	7.50	Call	Bond Future	2,159.0000	2,341.0000	8.430	0	0	0
2012/03/22	R206 2012/05/03	7.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/22	R206 2012/05/03	7.55	Call	Bond Future	2,237.0000	2,418.0000	8.091	0	0	0
2012/03/22	R206 2012/05/03	7.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/22	R206 2012/05/03	7.45	Call	Bond Future	2,081.0000	2,263.0000	8.746	0	0	0
2012/03/22	R206 2012/05/03	7.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2012/03/22	R206 2012/08/02			Bond Future	6.1840	6.0510	(2.151)	0.0000	0.0000	0
2012/03/22	R206 2012/08/02	7.25	Call	Bond Future	1,496.0000	1,669.0000	11.564	0	0	0
2012/03/22	R206 2012/08/02	7.25	Put	Bond Future	47.0000	37.0000	(21.277)	0	0	0
2012/03/22	R206 2012/08/02	7.30	Call	Bond Future	1,558.0000	1,731.0000	11.104	0	0	0
2012/03/22	R206 2012/08/02	7.30	Put	Bond Future	41.0000	32.0000	(21.951)	0	0	0
2012/03/22	R206 2012/08/02	7.20	Call	Bond Future	1,436.0000	1,606.0000	11.838	0	0	0
2012/03/22	R206 2012/08/02	7.20	Put	Bond Future	54.0000	41.0000	(24.074)	0	0	0
2012/03/22	R206 2012/11/01			Bond Future	6.1560	5.9940	(2.632)	0.0000	0.0000	0
2012/03/22	R206 2012/11/01	6.00	Call	Bond Future	366.0000	462.0000	26.230	0	0	0
2012/03/22	R206 2012/11/01	6.00	Put	Bond Future	545.0000	455.0000	(16.514)	0	0	0
2012/03/22	R206 2012/11/01	6.05	Call	Bond Future	393.0000	492.0000	25.191	0	0	0
2012/03/22	R206 2012/11/01	6.05	Put	Bond Future	515.0000	428.0000	(16.893)	0	0	0
2012/03/22	R206 2012/11/01	5.95	Call	Bond Future	341.0000	433.0000	26.979	0	0	0
2012/03/22	R206 2012/11/01	5.95	Put	Bond Future	577.0000	484.0000	(16.118)	0	0	0
2012/03/22	R206 2013/02/07			Bond Future	6.0390	5.8250	(3.544)	0.0000	0.0000	0
2012/03/22	R206 2013/02/07	6.00	Call	Bond Future	408.0000	515.0000	26.225	0	0	0
2012/03/22	R206 2013/02/07	6.00	Put	Bond Future	443.0000	358.0000	(19.187)	0	0	0
2012/03/22	R206 2013/02/07	6.05	Call	Bond Future	431.0000	541.0000	25.522	0	0	0
2012/03/22	R206 2013/02/07	6.05	Put	Bond Future	421.0000	339.0000	(19.477)	0	0	0
2012/03/22	R206 2013/02/07	5.95	Call	Bond Future	385.0000	489.0000	27.013	0	0	0
2012/03/22	R206 2013/02/07	5.95	Put	Bond Future	465.0000	377.0000	(18.925)	0	0	0
2012/03/22	R207 2012/05/03			Bond Future	8.0500	8.0080	(0.522)	0.0000	0.0000	22,226
2012/03/22	R207 2012/05/03	8.75	Call	Bond Future	3,879.0000	4,083.0000	5.259	0	0	0
2012/03/22	R207 2012/05/03	8.75	Put	Bond Future	130.0000	103.0000	(20.769)	0	0	0
2012/03/22	R207 2012/05/03	8.80	Call	Bond Future	4,116.0000	4,325.0000	5.078	0	0	0
2012/03/22	R207 2012/05/03	8.80	Put	Bond Future	107.0000	85.0000	(20.561)	0	0	0
2012/03/22	R207 2012/05/03	8.70	Call	Bond Future	3,644.0000	3,843.0000	5.461	0	0	0
2012/03/22	R207 2012/05/03	8.70	Put	Bond Future	157.0000	125.0000	(20.382)	0	0	0
2012/03/22	R207 2012/05/03	7.45	Put	Bond Future	3,506.0000	3,298.0000	(5.933)	0	0	0
2012/03/22	R207 2012/05/03	7.45	Call	Bond Future	139.0000	162.0000	16.547	0	0	2,400
2012/03/22	R207 2012/05/03	7.65	Put	Bond Future	2,546.0000	2,359.0000	(7.345)	0	0	0
2012/03/22	R207 2012/05/03	7.65	Call	Bond Future	318.0000	362.0000	13.836	0	0	800
2012/03/22	R207 2012/05/03	8.00	Call	Bond Future	973.0000	1,067.0000	9.661	0	0	0
2012/03/22	R207 2012/05/03	8.00	Put	Bond Future	1,248.0000	1,111.0000	(10.978)	0	0	800

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
2012/03/22	R207 2012/05/03	8.30	Call	Bond Future	1,932.0000	2,079.0000	7.609	0	0	0
2012/03/22	R207 2012/05/03	8.30	Put	Bond Future	572.0000	488.0000	(14.685)	0	0	2,400
2012/03/22	R207 2012/08/02			Bond Future	8.1460	8.1030	(0.528)	0.0000	0.0000	0
2012/03/22	R207 2012/08/02	8.75	Call	Bond Future	4,327.0000	4,502.0000	4.044	0	0	0
2012/03/22	R207 2012/08/02	8.75	Put	Bond Future	1,176.0000	1,122.0000	(4.592)	0	0	0
2012/03/22	R207 2012/08/02	8.80	Call	Bond Future	4,510.0000	4,688.0000	3.947	0	0	0
2012/03/22	R207 2012/08/02	8.80	Put	Bond Future	1,104.0000	1,053.0000	(4.620)	0	0	0
2012/03/22	R207 2012/08/02	8.70	Call	Bond Future	4,147.0000	4,319.0000	4.148	0	0	0
2012/03/22	R207 2012/08/02	8.70	Put	Bond Future	1,252.0000	1,194.0000	(4.633)	0	0	0
2012/03/22	R207 2012/11/01			Bond Future	8.2280	8.1830	(0.547)	0.0000	0.0000	0
2012/03/22	R207 2012/11/01	8.25	Call	Bond Future	3,069.0000	3,224.0000	5.051	0	0	0
2012/03/22	R207 2012/11/01	8.25	Put	Bond Future	2,955.0000	2,877.0000	(2.640)	0	0	0
2012/03/22	R207 2012/11/01	8.30	Call	Bond Future	3,206.0000	3,363.0000	4.897	0	0	0
2012/03/22	R207 2012/11/01	8.30	Put	Bond Future	2,834.0000	2,758.0000	(2.682)	0	0	0
2012/03/22	R207 2012/11/01	8.20	Call	Bond Future	2,936.0000	3,091.0000	5.279	0	0	0
2012/03/22	R207 2012/11/01	8.20	Put	Bond Future	3,081.0000	3,003.0000	(2.532)	0	0	0
2012/03/22	R207 2013/02/07			Bond Future	8.3130	8.2650	(0.577)	0.0000	0.0000	0
2012/03/22	R207 2013/02/07	8.25	Call	Bond Future	3,357.0000	3,519.0000	4.826	0	0	0
2012/03/22	R207 2013/02/07	8.25	Put	Bond Future	3,673.0000	3,594.0000	(2.151)	0	0	0
2012/03/22	R207 2013/02/07	8.30	Call	Bond Future	3,485.0000	3,650.0000	4.735	0	0	0
2012/03/22	R207 2013/02/07	8.30	Put	Bond Future	3,550.0000	3,474.0000	(2.141)	0	0	0
2012/03/22	R207 2013/02/07	8.20	Call	Bond Future	3,231.0000	3,395.0000	5.076	0	0	0
2012/03/22	R207 2013/02/07	8.20	Put	Bond Future	3,799.0000	3,722.0000	(2.027)	0	0	0
2012/03/22	R208 2012/05/03			Bond Future	8.0990	8.0620	(0.457)	0.0000	0.0000	9,510
2012/03/22	R208 2012/05/03	9.00	Call	Bond Future	5,202.0000	5,412.0000	4.037	0	0	0
2012/03/22	R208 2012/05/03	9.00	Put	Bond Future	62.0000	52.0000	(16.129)	0	0	0
2012/03/22	R208 2012/05/03	9.05	Call	Bond Future	5,464.0000	5,676.0000	3.880	0	0	0
2012/03/22	R208 2012/05/03	9.05	Put	Bond Future	49.0000	42.0000	(14.286)	0	0	0
2012/03/22	R208 2012/05/03	8.95	Call	Bond Future	4,942.0000	5,149.0000	4.189	0	0	0
2012/03/22	R208 2012/05/03	8.95	Put	Bond Future	77.0000	65.0000	(15.584)	0	0	0
2012/03/22	R208 2012/05/03	7.50	Put	Bond Future	3,788.0000	3,589.0000	(5.253)	0	0	0
2012/03/22	R208 2012/05/03	7.50	Call	Bond Future	156.0000	176.0000	12.821	0	0	3,000
2012/03/22	R208 2012/05/03	7.70	Put	Bond Future	2,752.0000	2,572.0000	(6.541)	0	0	0
2012/03/22	R208 2012/05/03	7.70	Call	Bond Future	352.0000	392.0000	11.364	0	0	1,000

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
2012/03/22	R208 2012/05/03	8.05	Call	Bond Future	1,064.0000	1,149.0000	7.989	0	0	0
2012/03/22	R208 2012/05/03	8.05	Put	Bond Future	1,354.0000	1,220.0000	(9.897)	0	0	1,000
2012/03/22	R208 2012/05/03	8.35	Call	Bond Future	2,095.0000	2,230.0000	6.444	0	0	0
2012/03/22	R208 2012/05/03	8.35	Put	Bond Future	625.0000	541.0000	(13.440)	0	0	3,000
2012/03/22	R208 2012/08/02			Bond Future	8.1850	8.1470	(0.464)	0.0000	0.0000	0
2012/03/22	R208 2012/08/02	8.75	Call	Bond Future	4,552.0000	4,712.0000	3.515	0	0	0
2012/03/22	R208 2012/08/02	8.75	Put	Bond Future	1,364.0000	1,304.0000	(4.399)	0	0	0
2012/03/22	R208 2012/08/02	8.80	Call	Bond Future	4,746.0000	4,909.0000	3.434	0	0	0
2012/03/22	R208 2012/08/02	8.80	Put	Bond Future	1,283.0000	1,226.0000	(4.443)	0	0	0
2012/03/22	R208 2012/08/02	8.70	Call	Bond Future	4,362.0000	4,519.0000	3.599	0	0	0
2012/03/22	R208 2012/08/02	8.70	Put	Bond Future	1,450.0000	1,388.0000	(4.276)	0	0	0
2012/03/22	R208 2012/11/01			Bond Future	8.2620	8.2220	(0.484)	0.0000	0.0000	0
2012/03/22	R208 2012/11/01	8.25	Call	Bond Future	3,272.0000	3,418.0000	4.462	0	0	0
2012/03/22	R208 2012/11/01	8.25	Put	Bond Future	3,340.0000	3,260.0000	(2.395)	0	0	0
2012/03/22	R208 2012/11/01	8.30	Call	Bond Future	3,418.0000	3,566.0000	4.330	0	0	0
2012/03/22	R208 2012/11/01	8.30	Put	Bond Future	3,204.0000	3,127.0000	(2.403)	0	0	0
2012/03/22	R208 2012/11/01	8.20	Call	Bond Future	3,130.0000	3,276.0000	4.665	0	0	0
2012/03/22	R208 2012/11/01	8.20	Put	Bond Future	3,480.0000	3,400.0000	(2.299)	0	0	0
2012/03/22	R208 2013/02/07			Bond Future	8.3400	8.2980	(0.504)	0.0000	0.0000	0
2012/03/22	R208 2013/02/07	8.00	Call	Bond Future	2,976.0000	3,137.0000	5.410	0	0	0
2012/03/22	R208 2013/02/07	8.00	Put	Bond Future	4,862.0000	4,793.0000	(1.419)	0	0	0
2012/03/22	R208 2013/02/07	8.05	Call	Bond Future	3,102.0000	3,261.0000	5.126	0	0	0
2012/03/22	R208 2013/02/07	8.05	Put	Bond Future	4,708.0000	4,636.0000	(1.529)	0	0	0
2012/03/22	R208 2013/02/07	7.95	Call	Bond Future	2,859.0000	3,017.0000	5.526	0	0	0
2012/03/22	R208 2013/02/07	7.95	Put	Bond Future	5,027.0000	4,954.0000	(1.452)	0	0	0
2012/03/22	R209 2012/05/03			Bond Future	9.0020	8.9710	(0.344)	0.0000	0.0000	2,933
2012/03/22	R209 2012/05/03	9.00	Call	Bond Future	1,730.0000	1,801.0000	4.104	0	0	0
2012/03/22	R209 2012/05/03	9.00	Put	Bond Future	1,745.0000	1,579.0000	(9.513)	0	0	0
2012/03/22	R209 2012/05/03	9.05	Call	Bond Future	1,928.0000	2,007.0000	4.098	0	0	0
2012/03/22	R209 2012/05/03	9.05	Put	Bond Future	1,563.0000	1,405.0000	(10.109)	0	0	0
2012/03/22	R209 2012/05/03	8.95	Call	Bond Future	1,544.0000	1,608.0000	4.145	0	0	0
2012/03/22	R209 2012/05/03	8.95	Put	Bond Future	1,942.0000	1,769.0000	(8.908)	0	0	0
2012/03/22	R209 2012/08/02			Bond Future	9.0760	9.0440	(0.353)	0.0000	0.0000	0
2012/03/22	R209 2012/08/02	9.25	Call	Bond Future	4,566.0000	4,664.0000	2.146	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
2012/03/22	R209 2012/08/02	9.25	Put	Bond Future	3,276.0000	3,132.0000	(4.396)	0	0	0
2012/03/22	R209 2012/08/02	9.30	Call	Bond Future	4,771.0000	4,873.0000	2.138	0	0	0
2012/03/22	R209 2012/08/02	9.30	Put	Bond Future	3,117.0000	2,977.0000	(4.491)	0	0	0
2012/03/22	R209 2012/08/02	9.20	Call	Bond Future	4,364.0000	4,459.0000	2.177	0	0	0
2012/03/22	R209 2012/08/02	9.20	Put	Bond Future	3,441.0000	3,294.0000	(4.272)	0	0	0
2012/03/22	R209 2012/11/01			Bond Future	9.1440	9.1110	(0.361)	0.0000	0.0000	0
2012/03/22	R209 2012/11/01	9.00	Call	Bond Future	4,393.0000	4,520.0000	2.891	0	0	0
2012/03/22	R209 2012/11/01	9.00	Put	Bond Future	5,475.0000	5,357.0000	(2.155)	0	0	0
2012/03/22	R209 2012/11/01	9.05	Call	Bond Future	4,571.0000	4,695.0000	2.713	0	0	0
2012/03/22	R209 2012/11/01	9.05	Put	Bond Future	5,275.0000	5,153.0000	(2.313)	0	0	0
2012/03/22	R209 2012/11/01	8.95	Call	Bond Future	4,224.0000	4,347.0000	2.912	0	0	0
2012/03/22	R209 2012/11/01	8.95	Put	Bond Future	5,688.0000	5,565.0000	(2.162)	0	0	0
2012/03/22	R209 2013/02/07			Bond Future	9.2130	9.1790	(0.369)	0.0000	0.0000	0
2012/03/22	R209 2013/02/07	9.00	Call	Bond Future	5,078.0000	5,210.0000	2.599	0	0	0
2012/03/22	R209 2013/02/07	9.00	Put	Bond Future	6,667.0000	6,549.0000	(1.770)	0	0	0
2012/03/22	R209 2013/02/07	9.05	Call	Bond Future	5,253.0000	5,380.0000	2.418	0	0	0
2012/03/22	R209 2013/02/07	9.05	Put	Bond Future	6,464.0000	6,341.0000	(1.903)	0	0	0
2012/03/22	R209 2013/02/07	8.95	Call	Bond Future	4,912.0000	5,042.0000	2.647	0	0	0
2012/03/22	R209 2013/02/07	8.95	Put	Bond Future	6,883.0000	6,763.0000	(1.743)	0	0	0
2012/03/22	R210 2012/05/03			Bond Future	140.3984	139.5675	(0.592)	0.0000	0.0000	820
2012/03/22	R210 2012/05/03	139.00	Call	Bond Future	1,398.0000	567.0000	(59.442)	0	0	0
2012/03/22	R210 2012/05/03	139.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/22	R210 2012/05/03	139.05	Call	Bond Future	1,348.0000	517.0000	(61.647)	0	0	0
2012/03/22	R210 2012/05/03	139.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/22	R210 2012/05/03	138.95	Call	Bond Future	1,448.0000	617.0000	(57.390)	0	0	0
2012/03/22	R210 2012/05/03	138.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/22	R211 2012/05/03			Bond Future	118.5170	118.5079	(0.008)	0.0000	0.0000	480
2012/03/22	R211 2012/05/03	118.20	Call	Bond Future	317.0000	308.0000	(2.839)	0	0	0
2012/03/22	R211 2012/05/03	118.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/22	R211 2012/05/03	118.25	Call	Bond Future	267.0000	258.0000	(3.371)	0	0	0
2012/03/22	R211 2012/05/03	118.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/22	R211 2012/05/03	118.15	Call	Bond Future	367.0000	358.0000	(2.452)	0	0	0
2012/03/22	R211 2012/05/03	118.15	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2012/03/22	R212 2012/05/03			Bond Future	115.9238	115.9189	(0.004)	0.0000	0.0000	2,752
2012/03/22	R212 2012/05/03	115.30	Call	Bond Future	624.0000	619.0000	(0.801)	0	0	0
2012/03/22	R212 2012/05/03	115.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/22	R212 2012/05/03	115.35	Call	Bond Future	574.0000	569.0000	(0.871)	0	0	0
2012/03/22	R212 2012/05/03	115.35	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/22	R212 2012/05/03	115.25	Call	Bond Future	674.0000	669.0000	(0.742)	0	0	0
2012/03/22	R212 2012/05/03	115.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/22	R213 2012/05/03			Bond Future	8.9140	8.8870	(0.303)	0.0000	0.0000	4,359
2012/03/22	R213 2012/05/03	9.25	Call	Bond Future	3,348.0000	3,466.0000	3.524	0	0	0
2012/03/22	R213 2012/05/03	9.25	Put	Bond Future	771.0000	677.0000	(12.192)	0	0	0
2012/03/22	R213 2012/05/03	9.30	Call	Bond Future	3,623.0000	3,749.0000	3.478	0	0	0
2012/03/22	R213 2012/05/03	9.30	Put	Bond Future	673.0000	587.0000	(12.779)	0	0	0
2012/03/22	R213 2012/05/03	9.20	Call	Bond Future	3,080.0000	3,191.0000	3.604	0	0	0
2012/03/22	R213 2012/05/03	9.20	Put	Bond Future	879.0000	778.0000	(11.490)	0	0	0
2012/03/22	R213 2012/08/02			Bond Future	8.9910	8.9640	(0.300)	0.0000	0.0000	0
2012/03/22	R213 2012/08/02	9.25	Call	Bond Future	4,988.0000	5,090.0000	2.045	0	0	0
2012/03/22	R213 2012/08/02	9.25	Put	Bond Future	3,020.0000	2,913.0000	(3.543)	0	0	0
2012/03/22	R213 2012/08/02	9.30	Call	Bond Future	5,208.0000	5,314.0000	2.035	0	0	0
2012/03/22	R213 2012/08/02	9.30	Put	Bond Future	2,868.0000	2,765.0000	(3.591)	0	0	0
2012/03/22	R213 2012/08/02	9.20	Call	Bond Future	4,771.0000	4,870.0000	2.075	0	0	0
2012/03/22	R213 2012/08/02	9.20	Put	Bond Future	3,177.0000	3,067.0000	(3.462)	0	0	0
2012/03/22	R213 2012/11/01			Bond Future	9.0630	9.0360	(0.298)	0.0000	0.0000	0
2012/03/22	R213 2012/11/01	9.00	Call	Bond Future	4,772.0000	4,875.0000	2.158	0	0	0
2012/03/22	R213 2012/11/01	9.00	Put	Bond Future	5,255.0000	5,151.0000	(1.979)	0	0	0
2012/03/22	R213 2012/11/01	9.05	Call	Bond Future	4,962.0000	5,067.0000	2.116	0	0	0
2012/03/22	R213 2012/11/01	9.05	Put	Bond Future	5,061.0000	4,960.0000	(1.996)	0	0	0
2012/03/22	R213 2012/11/01	8.95	Call	Bond Future	4,586.0000	4,693.0000	2.333	0	0	0
2012/03/22	R213 2012/11/01	8.95	Put	Bond Future	5,455.0000	5,356.0000	(1.815)	0	0	0
2012/03/22	R213 2013/02/07			Bond Future	9.1390	9.1110	(0.306)	0.0000	0.0000	0
2012/03/22	R213 2013/02/07	9.00	Call	Bond Future	5,344.0000	5,487.0000	2.676	0	0	0
2012/03/22	R213 2013/02/07	9.00	Put	Bond Future	6,399.0000	6,331.0000	(1.063)	0	0	0
2012/03/22	R213 2013/02/07	9.05	Call	Bond Future	5,528.0000	5,667.0000	2.514	0	0	0
2012/03/22	R213 2013/02/07	9.05	Put	Bond Future	6,201.0000	6,129.0000	(1.161)	0	0	0
2012/03/22	R213 2013/02/07	8.95	Call	Bond Future	5,170.0000	5,312.0000	2.747	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
2012/03/22	R213 2013/02/07	8.95	Put	Bond Future	6,609.0000	6,540.0000	(1.044)	0	0	0
2012/03/22	R214 2012/05/03			Bond Future	9.0360	9.0090	(0.299)	0.0000	0.0000	1,500
2012/03/22	R214 2012/05/03	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/22	R214 2012/05/03	8.80	Put	Bond Future	1,916.0000	1,701.0000	(11.221)	0	0	0
2012/03/22	R214 2012/05/03	8.81	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/22	R214 2012/05/03	8.81	Put	Bond Future	1,833.0000	1,618.0000	(11.729)	0	0	0
2012/03/22	R214 2012/05/03	8.79	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/22	R214 2012/05/03	8.79	Put	Bond Future	1,999.0000	1,784.0000	(10.755)	0	0	0
2012/03/22	R214 2012/08/02			Bond Future	9.1070	9.0800	(0.296)	0.0000	0.0000	0
2012/03/22	R214 2012/08/02	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/22	R214 2012/08/02	8.80	Put	Bond Future	2,474.0000	2,262.0000	(8.569)	0	0	0
2012/03/22	R214 2012/08/02	8.81	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/22	R214 2012/08/02	8.81	Put	Bond Future	2,392.0000	2,179.0000	(8.905)	0	0	0
2012/03/22	R214 2012/08/02	8.79	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/22	R214 2012/08/02	8.79	Put	Bond Future	2,557.0000	2,345.0000	(8.291)	0	0	0

Total

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