



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 20/04/2012

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
2012/04/20	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/20	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/20	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/20	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/20	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/20	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/20	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/20	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/20	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/20	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/20	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/20	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/20	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/20	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/20	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2012/04/20	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/20	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/20	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/20	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/20	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/20	AL7T 2012/05/03			Index Future	429.0010	431.0670	0.482	0.0000	0.0000	13
2012/04/20	AL7T 2012/08/02			Index Future	435.0720	437.1600	0.480	0.0000	0.0000	0
2012/04/20	ALBI 2012/05/03			Index Future	389.4110	391.1350	0.443	0.0000	0.0000	819
2012/04/20	ALBI 2012/08/02			Index Future	394.9210	396.6640	0.441	0.0000	0.0000	198
2012/04/20	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/20	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/20	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/20	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/20	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/20	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/20	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/20	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/20	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/20	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/20	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/20	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0

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2012/04/20	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/20	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/20	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/20	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/20	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/20	CAAW2012/04/20			Any day expiry	7.8445	7.8207	(0.303)	0.0000	0.0000	0
2012/04/20	CAAW2012/04/20	8.10	Call	Any day expiry	0.0000	0.0000	0.000	0	0	0
2012/04/20	CAAW2012/04/20	8.10	Put	Any day expiry	256.0000	279.0000	8.984	0	0	0
2012/04/20	CAAW2012/04/20	8.15	Call	Any day expiry	0.0000	0.0000	0.000	0	0	0
2012/04/20	CAAW2012/04/20	8.15	Put	Any day expiry	306.0000	329.0000	7.516	0	0	0
2012/04/20	CAAW2012/04/20	8.05	Call	Any day expiry	1.0000	0.0000	(100.000)	0	0	0
2012/04/20	CAAW2012/04/20	8.05	Put	Any day expiry	207.0000	229.0000	10.628	0	0	0
2012/04/20	CAAY 2012/04/30			Can-Do Future	0.0309	0.0186	(39.806)	0.0000	0.0000	12,500
2012/04/20	CAAZ 2012/06/18			Can-Do Future	0.1159	0.1029	(11.217)	0.0000	0.0000	5,670
2012/04/20	CABA 2012/06/18			Can-Do Future	0.2350	0.2418	2.894	0.0000	0.0000	8,000
2012/04/20	CABB 2012/06/18			Can-Do Future	0.0107	0.0110	2.804	0.0000	0.0000	8,000
2012/04/20	CABC 2012/06/18			Can-Do Future	0.2063	0.2139	3.684	0.0000	0.0000	0
2012/04/20	CABD 2012/06/18			Can-Do Future	0.0043	0.0042	(2.326)	0.0000	0.0000	16,000
2012/04/20	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/20	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/20	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/20	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2012/04/20	DAAE 2012/04/30			Any day expiry	6.3970	6.3767	(0.317)	0.0000	0.0000	500
2012/04/20	DAAE 2012/04/30	6.50	Call	Any day expiry	20.0000	15.0000	(25.000)	0	0	0
2012/04/20	DAAE 2012/04/30	6.50	Put	Any day expiry	123.0000	138.0000	12.195	0	0	0
2012/04/20	DAAE 2012/04/30	6.55	Call	Any day expiry	12.0000	9.0000	(25.000)	0	0	0
2012/04/20	DAAE 2012/04/30	6.55	Put	Any day expiry	165.0000	182.0000	10.303	0	0	0
2012/04/20	DAAE 2012/04/30	6.45	Call	Any day expiry	33.0000	25.0000	(24.242)	0	0	0
2012/04/20	DAAE 2012/04/30	6.45	Put	Any day expiry	86.0000	98.0000	13.953	0	0	0
2012/04/20	DAAF 2012/04/30			Any day expiry	8.1084	8.0928	(0.192)	0.0000	0.0000	0
2012/04/20	DAAF 2012/04/30	8.00	Call	Any day expiry	133.0000	118.0000	(11.278)	0	0	0
2012/04/20	DAAF 2012/04/30	8.00	Put	Any day expiry	25.0000	25.0000	0.000	0	0	0
2012/04/20	DAAF 2012/04/30	8.05	Call	Any day expiry	95.0000	81.0000	(14.737)	0	0	0
2012/04/20	DAAF 2012/04/30	8.05	Put	Any day expiry	37.0000	38.0000	2.703	0	0	0
2012/04/20	DAAF 2012/04/30	7.95	Call	Any day expiry	174.0000	159.0000	(8.621)	0	0	0
2012/04/20	DAAF 2012/04/30	7.95	Put	Any day expiry	16.0000	16.0000	0.000	0	0	0
2012/04/20	DAAG 2012/04/30			Any day expiry	7.8474	7.8043	(0.549)	0.0000	0.0000	500
2012/04/20	DAAG 2012/04/30	7.95	Call	Any day expiry	41.0000	28.0000	(31.707)	0	0	0
2012/04/20	DAAG 2012/04/30	7.95	Put	Any day expiry	144.0000	174.0000	20.833	0	0	0
2012/04/20	DAAG 2012/04/30	8.00	Call	Any day expiry	30.0000	20.0000	(33.333)	0	0	0
2012/04/20	DAAG 2012/04/30	8.00	Put	Any day expiry	183.0000	216.0000	18.033	0	0	0
2012/04/20	DAAG 2012/04/30	7.90	Call	Any day expiry	55.0000	38.0000	(30.909)	0	0	0
2012/04/20	DAAG 2012/04/30	7.90	Put	Any day expiry	108.0000	134.0000	24.074	0	0	0
2012/04/20	GOVI 2012/05/03			GOVI	390.2760	391.9520	0.429	0.0000	0.0000	205
2012/04/20	GOVI 2012/05/03	382.00	Call	GOVI	82,760.0000	99,520.0000	20.251	0	0	0
2012/04/20	GOVI 2012/05/03	382.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/04/20	GOVI 2012/05/03	382.01	Call	GOVI	82,660.0000	99,420.0000	20.276	0	0	0
2012/04/20	GOVI 2012/05/03	382.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/04/20	GOVI 2012/05/03	381.99	Call	GOVI	82,860.0000	99,620.0000	20.227	0	0	0
2012/04/20	GOVI 2012/05/03	381.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/04/20	GOVI 2012/08/02			GOVI	395.7990	397.4920	0.428	0.0000	0.0000	26
2012/04/20	GOVI 2012/08/02	390.00	Call	GOVI	57,990.0000	74,920.0000	29.195	0	0	0
2012/04/20	GOVI 2012/08/02	390.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/04/20	GOVI 2012/08/02	390.01	Call	GOVI	57,890.0000	74,820.0000	29.245	0	0	0
2012/04/20	GOVI 2012/08/02	390.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0

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2012/04/20	GOVI 2012/08/02	389.99	Call	GOVI	58,090.0000	75,020.0000	29.144	0	0	0
2012/04/20	GOVI 2012/08/02	389.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/04/20	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/04/20	IGOV 2012/05/03			Index Future	173.8580	173.9170	0.034	0.0000	0.0000	563
2012/04/20	IGOV 2012/08/02			Index Future	176.3190	176.3760	0.032	0.0000	0.0000	0
2012/04/20	ILBI 2012/05/03			Index Future	470.9960	470.9960	0.000	0.0000	0.0000	0
2012/04/20	ILBI 2012/08/02			Index Future	477.6890	477.6890	0.000	0.0000	0.0000	169
2012/04/20	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2012/04/20	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2012/04/20	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2012/04/20	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2012/04/20	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2012/04/20	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2012/04/20	JBAF 2012/05/16			Jibar Tradeable Future	5.6100	5.6100	0.000	0.0000	0.0000	0
2012/04/20	JBAF 2012/06/20			Jibar Tradeable Future	5.6200	5.6200	0.000	0.0000	0.0000	2,890
2012/04/20	JBAF 2012/07/18			Jibar Tradeable Future	5.6400	5.6400	0.000	0.0000	0.0000	0
2012/04/20	JBAF 2012/08/15			Jibar Tradeable Future	5.6700	5.6600	(0.176)	0.0000	0.0000	0
2012/04/20	JBAF 2012/09/19			Jibar Tradeable Future	5.6900	5.6700	(0.351)	0.0000	0.0000	44,760
2012/04/20	JBAF 2012/10/17			Jibar Tradeable Future	5.7200	5.7000	(0.350)	0.0000	0.0000	0
2012/04/20	JBAF 2012/12/19			Jibar Tradeable Future	5.7800	5.7700	(0.173)	0.0000	0.0000	840
2012/04/20	JBAF 2013/03/20			Jibar Tradeable Future	5.9700	5.9300	(0.670)	0.0000	0.0000	790
2012/04/20	JBAF 2013/06/19			Jibar Tradeable Future	6.1500	6.1000	(0.813)	0.0000	0.0000	500
2012/04/20	JBAF 2013/09/18			Jibar Tradeable Future	6.3400	6.2900	(0.789)	0.0000	0.0000	1,700
2012/04/20	JBAF 2013/12/18			Jibar Tradeable Future	6.5500	6.5000	(0.763)	0.0000	0.0000	1,500
2012/04/20	JBAF 2014/03/19			Jibar Tradeable Future	6.7600	6.7100	(0.740)	0.0000	0.0000	0
2012/04/20	R157 2012/05/03			Bond Future	6.5230	6.4560	(1.027)	0.0000	0.0000	12,719

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2012/04/20	R157 2012/05/03	8.25	Call	Bond Future	5,608.0000	5,833.0000	4.012	0	0	0
2012/04/20	R157 2012/05/03	8.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/20	R157 2012/05/03	8.30	Call	Bond Future	5,766.0000	5,990.0000	3.885	0	0	0
2012/04/20	R157 2012/05/03	8.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/20	R157 2012/05/03	8.20	Call	Bond Future	5,451.0000	5,675.0000	4.109	0	0	0
2012/04/20	R157 2012/05/03	8.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/20	R157 2012/05/03	6.25	Put	Bond Future	950.0000	748.0000	(21.263)	0	0	0
2012/04/20	R157 2012/05/03	6.25	Call	Bond Future	32.0000	54.0000	68.750	0	0	1,500
2012/04/20	R157 2012/05/03	6.50	Call	Bond Future	248.0000	355.0000	43.145	0	0	1,500
2012/04/20	R157 2012/05/03	6.50	Put	Bond Future	325.0000	208.0000	(36.000)	0	0	1,500
2012/04/20	R157 2012/05/03	6.75	Call	Bond Future	814.0000	1,007.0000	23.710	0	0	1,500
2012/04/20	R157 2012/05/03	6.75	Put	Bond Future	57.0000	26.0000	(54.386)	0	0	1,500
2012/04/20	R157 2012/05/03	7.35	Call	Bond Future	2,728.0000	2,953.0000	8.248	0	0	0
2012/04/20	R157 2012/05/03	7.35	Put	Bond Future	0.0000	1.0000	100.000	0	0	1,500
2012/04/20	R157 2012/08/02			Bond Future	6.5960	6.5230	(1.107)	0.0000	0.0000	108
2012/04/20	R157 2012/08/02	8.00	Call	Bond Future	4,261.0000	4,483.0000	5.210	0	0	0
2012/04/20	R157 2012/08/02	8.00	Put	Bond Future	16.0000	11.0000	(31.250)	0	0	0
2012/04/20	R157 2012/08/02	8.05	Call	Bond Future	4,405.0000	4,628.0000	5.062	0	0	0
2012/04/20	R157 2012/08/02	8.05	Put	Bond Future	12.0000	9.0000	(25.000)	0	0	0
2012/04/20	R157 2012/08/02	7.95	Call	Bond Future	4,116.0000	4,337.0000	5.369	0	0	0
2012/04/20	R157 2012/08/02	7.95	Put	Bond Future	18.0000	13.0000	(27.778)	0	0	0
2012/04/20	R157 2012/11/01			Bond Future	6.6380	6.5600	(1.175)	0.0000	0.0000	0
2012/04/20	R157 2012/11/01	7.00	Call	Bond Future	1,722.0000	1,866.0000	8.362	0	0	0
2012/04/20	R157 2012/11/01	7.00	Put	Bond Future	698.0000	620.0000	(11.175)	0	0	0
2012/04/20	R157 2012/11/01	7.05	Call	Bond Future	1,816.0000	1,964.0000	8.150	0	0	0
2012/04/20	R157 2012/11/01	7.05	Put	Bond Future	651.0000	577.0000	(11.367)	0	0	0
2012/04/20	R157 2012/11/01	6.95	Call	Bond Future	1,630.0000	1,770.0000	8.589	0	0	0
2012/04/20	R157 2012/11/01	6.95	Put	Bond Future	747.0000	664.0000	(11.111)	0	0	0
2012/04/20	R157 2013/02/07			Bond Future	6.6790	6.5940	(1.273)	0.0000	0.0000	0
2012/04/20	R157 2013/02/07	6.75	Call	Bond Future	1,380.0000	1,497.0000	8.478	0	0	0
2012/04/20	R157 2013/02/07	6.75	Put	Bond Future	1,197.0000	1,095.0000	(8.521)	0	0	0
2012/04/20	R157 2013/02/07	6.80	Call	Bond Future	1,452.0000	1,572.0000	8.264	0	0	0
2012/04/20	R157 2013/02/07	6.80	Put	Bond Future	1,141.0000	1,042.0000	(8.677)	0	0	0
2012/04/20	R157 2013/02/07	6.70	Call	Bond Future	1,312.0000	1,425.0000	8.613	0	0	0
2012/04/20	R157 2013/02/07	6.70	Put	Bond Future	1,258.0000	1,152.0000	(8.426)	0	0	0

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2012/04/20	R186 2012/05/03			Bond Future	8.1770	8.0960	(0.991)	8.1160	8.1160	30,990
2012/04/20	R186 2012/05/03	9.00	Call	Bond Future	7,552.0000	8,328.0000	10.275	0	0	0
2012/04/20	R186 2012/05/03	9.00	Put	Bond Future	9.0000	3.0000	(66.667)	0	0	0
2012/04/20	R186 2012/05/03	9.05	Call	Bond Future	7,985.0000	8,763.0000	9.743	0	0	0
2012/04/20	R186 2012/05/03	9.05	Put	Bond Future	6.0000	2.0000	(66.667)	0	0	0
2012/04/20	R186 2012/05/03	8.95	Call	Bond Future	7,118.0000	7,891.0000	10.860	0	0	0
2012/04/20	R186 2012/05/03	8.95	Put	Bond Future	13.0000	5.0000	(61.538)	0	0	0
2012/04/20	R186 2012/05/03	7.90	Put	Bond Future	3,018.0000	2,379.0000	(21.173)	0	0	0
2012/04/20	R186 2012/05/03	7.90	Call	Bond Future	315.0000	457.0000	45.079	0	0	2,250
2012/04/20	R186 2012/05/03	8.20	Put	Bond Future	1,114.0000	747.0000	(32.944)	0	0	0
2012/04/20	R186 2012/05/03	8.20	Call	Bond Future	1,335.0000	1,749.0000	31.011	0	0	750
2012/04/20	R186 2012/05/03	8.50	Call	Bond Future	3,311.0000	3,969.0000	19.873	0	0	0
2012/04/20	R186 2012/05/03	8.50	Put	Bond Future	266.0000	142.0000	(46.617)	0	0	750
2012/04/20	R186 2012/05/03	8.85	Call	Bond Future	6,248.0000	7,013.0000	12.244	0	0	0
2012/04/20	R186 2012/05/03	8.85	Put	Bond Future	27.0000	11.0000	(59.259)	0	0	2,250
2012/04/20	R186 2012/08/02			Bond Future	8.2540	8.1700	(1.018)	0.0000	0.0000	790
2012/04/20	R186 2012/08/02	8.75	Call	Bond Future	6,241.0000	6,803.0000	9.005	0	0	0
2012/04/20	R186 2012/08/02	8.75	Put	Bond Future	1,697.0000	1,464.0000	(13.730)	0	0	0
2012/04/20	R186 2012/08/02	8.80	Call	Bond Future	6,559.0000	7,135.0000	8.782	0	0	0
2012/04/20	R186 2012/08/02	8.80	Put	Bond Future	1,571.0000	1,352.0000	(13.940)	0	0	0
2012/04/20	R186 2012/08/02	8.70	Call	Bond Future	5,929.0000	6,477.0000	9.243	0	0	0
2012/04/20	R186 2012/08/02	8.70	Put	Bond Future	1,832.0000	1,585.0000	(13.483)	0	0	0
2012/04/20	R186 2012/08/02	8.25	Put	Bond Future	3,478.0000	3,089.0000	(11.185)	0	0	0
2012/04/20	R186 2012/08/02	8.25	Call	Bond Future	3,440.0000	3,846.0000	11.802	0	0	8,750
2012/04/20	R186 2012/08/02	8.66	Call	Bond Future	5,683.0000	6,221.0000	9.467	0	0	0
2012/04/20	R186 2012/08/02	8.66	Put	Bond Future	1,945.0000	1,688.0000	(13.213)	0	0	276
2012/04/20	R186 2012/08/02	7.66	Put	Bond Future	7,092.0000	6,504.0000	(8.291)	0	0	0
2012/04/20	R186 2012/08/02	7.66	Call	Bond Future	1,303.0000	1,510.0000	15.886	0	0	276
2012/04/20	R186 2012/08/02	7.76	Put	Bond Future	6,362.0000	5,805.0000	(8.755)	0	0	0
2012/04/20	R186 2012/08/02	7.76	Call	Bond Future	1,575.0000	1,813.0000	15.111	0	0	43
2012/04/20	R186 2012/08/02	8.76	Call	Bond Future	6,304.0000	6,869.0000	8.963	0	0	0
2012/04/20	R186 2012/08/02	8.76	Put	Bond Future	1,671.0000	1,441.0000	(13.764)	0	0	43
2012/04/20	R186 2012/08/02	8.00	Put	Bond Future	4,806.0000	4,329.0000	(9.925)	0	0	0
2012/04/20	R186 2012/08/02	8.00	Call	Bond Future	2,378.0000	2,697.0000	13.415	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
2012/04/20	R186 2012/08/02	9.00	Call	Bond Future	7,883.0000	8,507.0000	7.916	0	0	0
2012/04/20	R186 2012/08/02	9.00	Put	Bond Future	1,144.0000	972.0000	(15.035)	0	0	199
2012/04/20	R186 2012/11/01			Bond Future	8.3180	8.2320	(1.034)	0.0000	0.0000	0
2012/04/20	R186 2012/11/01	8.75	Call	Bond Future	7,288.0000	7,797.0000	6.984	0	0	0
2012/04/20	R186 2012/11/01	8.75	Put	Bond Future	3,386.0000	3,095.0000	(8.594)	0	0	0
2012/04/20	R186 2012/11/01	8.80	Call	Bond Future	7,568.0000	8,087.0000	6.858	0	0	0
2012/04/20	R186 2012/11/01	8.80	Put	Bond Future	3,226.0000	2,946.0000	(8.679)	0	0	0
2012/04/20	R186 2012/11/01	8.70	Call	Bond Future	7,012.0000	7,511.0000	7.116	0	0	0
2012/04/20	R186 2012/11/01	8.70	Put	Bond Future	3,552.0000	3,251.0000	(8.474)	0	0	0
2012/04/20	R186 2013/02/07			Bond Future	8.3860	8.2980	(1.049)	0.0000	0.0000	0
2012/04/20	R186 2013/02/07	8.50	Call	Bond Future	6,441.0000	6,883.0000	6.862	0	0	0
2012/04/20	R186 2013/02/07	8.50	Put	Bond Future	5,413.0000	5,052.0000	(6.669)	0	0	0
2012/04/20	R186 2013/02/07	8.55	Call	Bond Future	6,686.0000	7,138.0000	6.760	0	0	0
2012/04/20	R186 2013/02/07	8.55	Put	Bond Future	5,211.0000	4,861.0000	(6.717)	0	0	0
2012/04/20	R186 2013/02/07	8.45	Call	Bond Future	6,208.0000	6,640.0000	6.959	0	0	0
2012/04/20	R186 2013/02/07	8.45	Put	Bond Future	5,629.0000	5,259.0000	(6.573)	0	0	0
2012/04/20	R189 2012/05/03			Bond Future	215.7143	215.6208	(0.043)	0.0000	0.0000	0
2012/04/20	R189 2012/05/03	215.00	Call	Bond Future	714.0000	621.0000	(13.025)	0	0	0
2012/04/20	R189 2012/05/03	215.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/20	R189 2012/05/03	215.05	Call	Bond Future	664.0000	571.0000	(14.006)	0	0	0
2012/04/20	R189 2012/05/03	215.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/20	R189 2012/05/03	214.95	Call	Bond Future	764.0000	671.0000	(12.173)	0	0	0
2012/04/20	R189 2012/05/03	214.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/20	R189 2012/08/02			Bond Future	218.7668	218.6690	(0.045)	0.0000	0.0000	44
2012/04/20	R189 2012/08/02	218.00	Call	Bond Future	767.0000	669.0000	(12.777)	0	0	0
2012/04/20	R189 2012/08/02	218.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/20	R189 2012/08/02	218.05	Call	Bond Future	717.0000	619.0000	(13.668)	0	0	0
2012/04/20	R189 2012/08/02	218.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/20	R189 2012/08/02	217.95	Call	Bond Future	817.0000	719.0000	(11.995)	0	0	0
2012/04/20	R189 2012/08/02	217.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/20	R197 2012/05/03			Bond Future	259.9186	259.4756	(0.170)	0.0000	0.0000	1,044
2012/04/20	R197 2012/05/03	251.00	Call	Bond Future	8,919.0000	8,476.0000	(4.967)	0	0	0
2012/04/20	R197 2012/05/03	251.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2012/04/20	R197 2012/05/03	251.05	Call	Bond Future	8,869.0000	8,426.0000	(4.995)	0	0	0
2012/04/20	R197 2012/05/03	251.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/20	R197 2012/05/03	250.95	Call	Bond Future	8,969.0000	8,526.0000	(4.939)	0	0	0
2012/04/20	R197 2012/05/03	250.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/20	R197 2012/08/02			Bond Future	258.4074	257.9545	(0.175)	0.0000	0.0000	457
2012/04/20	R197 2012/08/02	257.00	Call	Bond Future	1,407.0000	954.0000	(32.196)	0	0	0
2012/04/20	R197 2012/08/02	257.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/20	R197 2012/08/02	257.05	Call	Bond Future	1,357.0000	904.0000	(33.382)	0	0	0
2012/04/20	R197 2012/08/02	257.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/20	R197 2012/08/02	256.95	Call	Bond Future	1,457.0000	1,004.0000	(31.091)	0	0	0
2012/04/20	R197 2012/08/02	256.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/20	R201 2012/05/03			Bond Future	5.8650	5.7990	(1.125)	0.0000	0.0000	1,845
2012/04/20	R201 2012/05/03	7.75	Call	Bond Future	4,587.0000	4,752.0000	3.597	0	0	0
2012/04/20	R201 2012/05/03	7.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/20	R201 2012/05/03	7.80	Call	Bond Future	4,705.0000	4,870.0000	3.507	0	0	0
2012/04/20	R201 2012/05/03	7.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/20	R201 2012/05/03	7.70	Call	Bond Future	4,468.0000	4,633.0000	3.693	0	0	0
2012/04/20	R201 2012/05/03	7.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/20	R201 2012/08/02			Bond Future	5.8810	5.8070	(1.258)	0.0000	0.0000	37
2012/04/20	R201 2012/08/02	7.50	Call	Bond Future	3,600.0000	3,767.0000	4.639	0	0	0
2012/04/20	R201 2012/08/02	7.50	Put	Bond Future	2.0000	0.0000	(100.000)	0	0	0
2012/04/20	R201 2012/08/02	7.55	Call	Bond Future	3,708.0000	3,876.0000	4.531	0	0	0
2012/04/20	R201 2012/08/02	7.55	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2012/04/20	R201 2012/08/02	7.45	Call	Bond Future	3,491.0000	3,659.0000	4.812	0	0	0
2012/04/20	R201 2012/08/02	7.45	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2012/04/20	R201 2012/11/01			Bond Future	5.8380	5.7580	(1.370)	0.0000	0.0000	0
2012/04/20	R201 2012/11/01	6.50	Call	Bond Future	1,602.0000	1,728.0000	7.865	0	0	0
2012/04/20	R201 2012/11/01	6.50	Put	Bond Future	260.0000	222.0000	(14.615)	0	0	0
2012/04/20	R201 2012/11/01	6.55	Call	Bond Future	1,681.0000	1,810.0000	7.674	0	0	0
2012/04/20	R201 2012/11/01	6.55	Put	Bond Future	239.0000	204.0000	(14.644)	0	0	0
2012/04/20	R201 2012/11/01	6.45	Call	Bond Future	1,525.0000	1,648.0000	8.066	0	0	0
2012/04/20	R201 2012/11/01	6.45	Put	Bond Future	284.0000	243.0000	(14.437)	0	0	0
2012/04/20	R201 2013/02/07			Bond Future	5.7560	5.6670	(1.546)	0.0000	0.0000	0
2012/04/20	R201 2013/02/07	6.25	Call	Bond Future	1,336.0000	1,444.0000	8.084	0	0	0

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2012/04/20	R201	2013/02/07	6.25	Put	Bond Future	454.0000	402.0000	(11.454)	0	0	0
2012/04/20	R201	2013/02/07	6.30	Call	Bond Future	1,398.0000	1,508.0000	7.868	0	0	0
2012/04/20	R201	2013/02/07	6.30	Put	Bond Future	427.0000	377.0000	(11.710)	0	0	0
2012/04/20	R201	2013/02/07	6.20	Call	Bond Future	1,275.0000	1,381.0000	8.314	0	0	0
2012/04/20	R201	2013/02/07	6.20	Put	Bond Future	481.0000	427.0000	(11.227)	0	0	0
2012/04/20	R202	2012/05/03			Bond Future	191.5918	191.6119	0.010	0.0000	0.0000	37,085
2012/04/20	R202	2012/05/03	190.00	Call	Bond Future	1,592.0000	1,612.0000	1.256	0	0	0
2012/04/20	R202	2012/05/03	190.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/20	R202	2012/05/03	190.05	Call	Bond Future	1,542.0000	1,562.0000	1.297	0	0	0
2012/04/20	R202	2012/05/03	190.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/20	R202	2012/05/03	189.95	Call	Bond Future	1,642.0000	1,662.0000	1.218	0	0	0
2012/04/20	R202	2012/05/03	189.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/20	R203	2012/05/03			Bond Future	7.1030	7.0160	(1.225)	0.0000	0.0000	3,653
2012/04/20	R203	2012/05/03	8.75	Call	Bond Future	7,139.0000	7,534.0000	5.533	0	0	0
2012/04/20	R203	2012/05/03	8.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/20	R203	2012/05/03	8.80	Call	Bond Future	7,347.0000	7,741.0000	5.363	0	0	0
2012/04/20	R203	2012/05/03	8.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/20	R203	2012/05/03	8.70	Call	Bond Future	6,932.0000	7,326.0000	5.684	0	0	0
2012/04/20	R203	2012/05/03	8.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/20	R203	2012/05/03	7.00	Put	Bond Future	751.0000	502.0000	(33.156)	0	0	0
2012/04/20	R203	2012/05/03	7.00	Call	Bond Future	284.0000	429.0000	51.056	0	0	4,200
2012/04/20	R203	2012/05/03	7.15	Put	Bond Future	386.0000	225.0000	(41.710)	0	0	0
2012/04/20	R203	2012/05/03	7.15	Call	Bond Future	598.0000	832.0000	39.130	0	0	1,400
2012/04/20	R203	2012/05/03	7.45	Call	Bond Future	1,617.0000	1,976.0000	22.202	0	0	0
2012/04/20	R203	2012/05/03	7.45	Put	Bond Future	61.0000	25.0000	(59.016)	0	0	1,400
2012/04/20	R203	2012/05/03	7.80	Call	Bond Future	3,100.0000	3,492.0000	12.645	0	0	0
2012/04/20	R203	2012/05/03	7.80	Put	Bond Future	3.0000	0.0000	(100.000)	0	0	4,200
2012/04/20	R203	2012/08/02			Bond Future	7.1830	7.0910	(1.281)	0.0000	0.0000	71
2012/04/20	R203	2012/08/02	8.50	Call	Bond Future	5,609.0000	5,985.0000	6.704	0	0	0
2012/04/20	R203	2012/08/02	8.50	Put	Bond Future	94.0000	71.0000	(24.468)	0	0	0
2012/04/20	R203	2012/08/02	8.55	Call	Bond Future	5,799.0000	6,178.0000	6.536	0	0	0
2012/04/20	R203	2012/08/02	8.55	Put	Bond Future	82.0000	62.0000	(24.390)	0	0	0
2012/04/20	R203	2012/08/02	8.45	Call	Bond Future	5,420.0000	5,793.0000	6.882	0	0	0

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2012/04/20	R203 2012/08/02	8.45	Put	Bond Future	108.0000	82.0000	(24.074)	0	0	0
2012/04/20	R203 2012/11/01			Bond Future	7.2450	7.1490	(1.325)	0.0000	0.0000	0
2012/04/20	R203 2012/11/01	7.75	Call	Bond Future	3,168.0000	3,436.0000	8.460	0	0	0
2012/04/20	R203 2012/11/01	7.75	Put	Bond Future	1,105.0000	976.0000	(11.674)	0	0	0
2012/04/20	R203 2012/11/01	7.80	Call	Bond Future	3,307.0000	3,581.0000	8.285	0	0	0
2012/04/20	R203 2012/11/01	7.80	Put	Bond Future	1,043.0000	919.0000	(11.889)	0	0	0
2012/04/20	R203 2012/11/01	7.70	Call	Bond Future	3,032.0000	3,295.0000	8.674	0	0	0
2012/04/20	R203 2012/11/01	7.70	Put	Bond Future	1,171.0000	1,036.0000	(11.529)	0	0	0
2012/04/20	R203 2013/02/07			Bond Future	7.3120	7.2110	(1.381)	0.0000	0.0000	0
2012/04/20	R203 2013/02/07	6.50	Call	Bond Future	909.0000	1,023.0000	12.541	0	0	0
2012/04/20	R203 2013/02/07	6.50	Put	Bond Future	4,155.0000	3,872.0000	(6.811)	0	0	0
2012/04/20	R203 2013/02/07	6.55	Call	Bond Future	968.0000	1,087.0000	12.293	0	0	0
2012/04/20	R203 2013/02/07	6.55	Put	Bond Future	4,011.0000	3,733.0000	(6.931)	0	0	0
2012/04/20	R203 2013/02/07	6.45	Call	Bond Future	853.0000	962.0000	12.778	0	0	0
2012/04/20	R203 2013/02/07	6.45	Put	Bond Future	4,303.0000	4,015.0000	(6.693)	0	0	0
2012/04/20	R204 2012/05/03			Bond Future	7.3940	7.3170	(1.041)	0.0000	0.0000	3,658
2012/04/20	R204 2012/05/03	8.75	Call	Bond Future	6,839.0000	7,246.0000	5.951	0	0	0
2012/04/20	R204 2012/05/03	8.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/20	R204 2012/05/03	8.80	Call	Bond Future	7,081.0000	7,487.0000	5.734	0	0	0
2012/04/20	R204 2012/05/03	8.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/20	R204 2012/05/03	8.70	Call	Bond Future	6,597.0000	7,004.0000	6.169	0	0	0
2012/04/20	R204 2012/05/03	8.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/20	R204 2012/05/03	7.00	Put	Bond Future	2,149.0000	1,772.0000	(17.543)	0	0	0
2012/04/20	R204 2012/05/03	7.00	Call	Bond Future	49.0000	79.0000	61.224	0	0	550
2012/04/20	R204 2012/05/03	7.75	Call	Bond Future	1,932.0000	2,296.0000	18.841	0	0	0
2012/04/20	R204 2012/05/03	7.75	Put	Bond Future	79.0000	37.0000	(53.165)	0	0	550
2012/04/20	R204 2012/08/02			Bond Future	7.4770	7.3970	(1.070)	0.0000	0.0000	99
2012/04/20	R204 2012/08/02	8.50	Call	Bond Future	5,313.0000	5,670.0000	6.719	0	0	0
2012/04/20	R204 2012/08/02	8.50	Put	Bond Future	277.0000	227.0000	(18.051)	0	0	0
2012/04/20	R204 2012/08/02	8.55	Call	Bond Future	5,521.0000	5,883.0000	6.557	0	0	0
2012/04/20	R204 2012/08/02	8.55	Put	Bond Future	247.0000	201.0000	(18.623)	0	0	0
2012/04/20	R204 2012/08/02	8.45	Call	Bond Future	5,103.0000	5,456.0000	6.917	0	0	0
2012/04/20	R204 2012/08/02	8.45	Put	Bond Future	306.0000	251.0000	(17.974)	0	0	0
2012/04/20	R204 2012/11/01			Bond Future	7.5420	7.4590	(1.101)	0.0000	0.0000	0

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2012/04/20	R204 2012/11/01	8.00	Call	Bond Future	3,720.0000	3,985.0000	7.124	0	0	0
2012/04/20	R204 2012/11/01	8.00	Put	Bond Future	1,506.0000	1,363.0000	(9.495)	0	0	0
2012/04/20	R204 2012/11/01	8.05	Call	Bond Future	3,878.0000	4,149.0000	6.988	0	0	0
2012/04/20	R204 2012/11/01	8.05	Put	Bond Future	1,426.0000	1,289.0000	(9.607)	0	0	0
2012/04/20	R204 2012/11/01	7.95	Call	Bond Future	3,564.0000	3,823.0000	7.267	0	0	0
2012/04/20	R204 2012/11/01	7.95	Put	Bond Future	1,589.0000	1,440.0000	(9.377)	0	0	0
2012/04/20	R204 2013/02/07			Bond Future	7.6100	7.5240	(1.130)	0.0000	0.0000	0
2012/04/20	R204 2013/02/07	8.00	Call	Bond Future	3,821.0000	4,070.0000	6.517	0	0	0
2012/04/20	R204 2013/02/07	8.00	Put	Bond Future	2,005.0000	1,848.0000	(7.830)	0	0	0
2012/04/20	R204 2013/02/07	8.05	Call	Bond Future	3,966.0000	4,220.0000	6.404	0	0	0
2012/04/20	R204 2013/02/07	8.05	Put	Bond Future	1,920.0000	1,768.0000	(7.917)	0	0	0
2012/04/20	R204 2013/02/07	7.95	Call	Bond Future	3,678.0000	3,922.0000	6.634	0	0	0
2012/04/20	R204 2013/02/07	7.95	Put	Bond Future	2,093.0000	1,931.0000	(7.740)	0	0	0
2012/04/20	R206 2012/05/03			Bond Future	5.6330	5.5660	(1.189)	0.0000	0.0000	1,000
2012/04/20	R206 2012/05/03	7.50	Call	Bond Future	2,969.0000	3,077.0000	3.638	0	0	0
2012/04/20	R206 2012/05/03	7.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/20	R206 2012/05/03	7.55	Call	Bond Future	3,047.0000	3,155.0000	3.544	0	0	0
2012/04/20	R206 2012/05/03	7.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/20	R206 2012/05/03	7.45	Call	Bond Future	2,891.0000	2,999.0000	3.736	0	0	0
2012/04/20	R206 2012/05/03	7.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/20	R206 2012/08/02			Bond Future	5.6170	5.5390	(1.389)	0.0000	0.0000	18
2012/04/20	R206 2012/08/02	7.25	Call	Bond Future	2,232.0000	2,340.0000	4.839	0	0	0
2012/04/20	R206 2012/08/02	7.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/20	R206 2012/08/02	7.30	Call	Bond Future	2,299.0000	2,408.0000	4.741	0	0	0
2012/04/20	R206 2012/08/02	7.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/20	R206 2012/08/02	7.20	Call	Bond Future	2,165.0000	2,273.0000	4.988	0	0	0
2012/04/20	R206 2012/08/02	7.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/20	R206 2012/11/01			Bond Future	5.4810	5.3900	(1.660)	0.0000	0.0000	0
2012/04/20	R206 2012/11/01	6.00	Call	Bond Future	743.0000	822.0000	10.633	0	0	0
2012/04/20	R206 2012/11/01	6.00	Put	Bond Future	144.0000	118.0000	(18.056)	0	0	0
2012/04/20	R206 2012/11/01	6.05	Call	Bond Future	787.0000	868.0000	10.292	0	0	0
2012/04/20	R206 2012/11/01	6.05	Put	Bond Future	131.0000	107.0000	(18.321)	0	0	0
2012/04/20	R206 2012/11/01	5.95	Call	Bond Future	700.0000	777.0000	11.000	0	0	0
2012/04/20	R206 2012/11/01	5.95	Put	Bond Future	159.0000	130.0000	(18.239)	0	0	0

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2012/04/20	R206 2013/02/07			Bond Future	5.2070	5.0990	(2.074)	0.0000	0.0000	0
2012/04/20	R206 2013/02/07	6.00	Call	Bond Future	845.0000	921.0000	8.994	0	0	0
2012/04/20	R206 2013/02/07	6.00	Put	Bond Future	131.0000	110.0000	(16.031)	0	0	0
2012/04/20	R206 2013/02/07	6.05	Call	Bond Future	881.0000	958.0000	8.740	0	0	0
2012/04/20	R206 2013/02/07	6.05	Put	Bond Future	123.0000	102.0000	(17.073)	0	0	0
2012/04/20	R206 2013/02/07	5.95	Call	Bond Future	810.0000	885.0000	9.259	0	0	0
2012/04/20	R206 2013/02/07	5.95	Put	Bond Future	141.0000	118.0000	(16.312)	0	0	0
2012/04/20	R207 2012/05/03			Bond Future	7.5940	7.5170	(1.014)	0.0000	0.0000	21,396
2012/04/20	R207 2012/05/03	8.75	Call	Bond Future	6,294.0000	6,732.0000	6.959	0	0	0
2012/04/20	R207 2012/05/03	8.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/20	R207 2012/05/03	8.80	Call	Bond Future	6,555.0000	6,993.0000	6.682	0	0	0
2012/04/20	R207 2012/05/03	8.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/20	R207 2012/05/03	8.70	Call	Bond Future	6,033.0000	6,471.0000	7.260	0	0	0
2012/04/20	R207 2012/05/03	8.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/20	R207 2012/05/03	7.45	Put	Bond Future	1,144.0000	840.0000	(26.573)	0	0	0
2012/04/20	R207 2012/05/03	7.45	Call	Bond Future	323.0000	457.0000	41.486	0	0	2,400
2012/04/20	R207 2012/05/03	7.65	Put	Bond Future	510.0000	326.0000	(36.078)	0	0	0
2012/04/20	R207 2012/05/03	7.65	Call	Bond Future	827.0000	1,081.0000	30.713	0	0	800
2012/04/20	R207 2012/05/03	8.00	Call	Bond Future	2,337.0000	2,739.0000	17.202	0	0	0
2012/04/20	R207 2012/05/03	8.00	Put	Bond Future	67.0000	31.0000	(53.731)	0	0	800
2012/04/20	R207 2012/05/03	8.30	Call	Bond Future	3,912.0000	4,346.0000	11.094	0	0	0
2012/04/20	R207 2012/05/03	8.30	Put	Bond Future	6.0000	2.0000	(66.667)	0	0	2,400
2012/04/20	R207 2012/08/02			Bond Future	5.6170	7.5970	35.250	0.0000	0.0000	210
2012/04/20	R207 2012/08/02	8.75	Call	Bond Future	17,896.0000	6,372.0000	(64.394)	0	0	0
2012/04/20	R207 2012/08/02	8.75	Put	Bond Future	0.0000	239.0000	100.000	0	0	0
2012/04/20	R207 2012/08/02	8.80	Call	Bond Future	18,151.0000	6,601.0000	(63.633)	0	0	0
2012/04/20	R207 2012/08/02	8.80	Put	Bond Future	0.0000	213.0000	100.000	0	0	0
2012/04/20	R207 2012/08/02	8.70	Call	Bond Future	17,641.0000	6,142.0000	(65.183)	0	0	0
2012/04/20	R207 2012/08/02	8.70	Put	Bond Future	1.0000	265.0000	26400.000	0	0	0
2012/04/20	R207 2012/11/01			Bond Future	7.7400	7.6580	(1.059)	0.0000	0.0000	0
2012/04/20	R207 2012/11/01	8.25	Call	Bond Future	4,283.0000	4,574.0000	6.794	0	0	0
2012/04/20	R207 2012/11/01	8.25	Put	Bond Future	1,602.0000	1,454.0000	(9.238)	0	0	0
2012/04/20	R207 2012/11/01	8.30	Call	Bond Future	4,457.0000	4,754.0000	6.664	0	0	0
2012/04/20	R207 2012/11/01	8.30	Put	Bond Future	1,519.0000	1,376.0000	(9.414)	0	0	0

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2012/04/20	R207 2012/11/01	8.20	Call	Bond Future	4,111.0000	4,396.0000	6.933	0	0	0
2012/04/20	R207 2012/11/01	8.20	Put	Bond Future	1,689.0000	1,534.0000	(9.177)	0	0	0
2012/04/20	R207 2013/02/07			Bond Future	7.8080	7.7230	(1.089)	0.0000	0.0000	0
2012/04/20	R207 2013/02/07	8.25	Call	Bond Future	4,454.0000	4,730.0000	6.197	0	0	0
2012/04/20	R207 2013/02/07	8.25	Put	Bond Future	2,199.0000	2,034.0000	(7.503)	0	0	0
2012/04/20	R207 2013/02/07	8.30	Call	Bond Future	4,614.0000	4,895.0000	6.090	0	0	0
2012/04/20	R207 2013/02/07	8.30	Put	Bond Future	2,109.0000	1,948.0000	(7.634)	0	0	0
2012/04/20	R207 2013/02/07	8.20	Call	Bond Future	4,297.0000	4,567.0000	6.283	0	0	0
2012/04/20	R207 2013/02/07	8.20	Put	Bond Future	2,294.0000	2,123.0000	(7.454)	0	0	0
2012/04/20	R208 2012/05/03			Bond Future	7.6970	7.6160	(1.052)	0.0000	0.0000	10,014
2012/04/20	R208 2012/05/03	9.00	Call	Bond Future	7,558.0000	8,055.0000	6.576	0	0	0
2012/04/20	R208 2012/05/03	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/20	R208 2012/05/03	9.05	Call	Bond Future	7,833.0000	8,329.0000	6.332	0	0	0
2012/04/20	R208 2012/05/03	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/20	R208 2012/05/03	8.95	Call	Bond Future	7,283.0000	7,780.0000	6.824	0	0	0
2012/04/20	R208 2012/05/03	8.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/20	R208 2012/05/03	7.50	Put	Bond Future	1,487.0000	1,116.0000	(24.950)	0	0	0
2012/04/20	R208 2012/05/03	7.50	Call	Bond Future	273.0000	399.0000	46.154	0	0	3,000
2012/04/20	R208 2012/05/03	7.70	Put	Bond Future	719.0000	475.0000	(33.936)	0	0	0
2012/04/20	R208 2012/05/03	7.70	Call	Bond Future	737.0000	990.0000	34.328	0	0	1,000
2012/04/20	R208 2012/05/03	8.05	Call	Bond Future	2,243.0000	2,681.0000	19.527	0	0	0
2012/04/20	R208 2012/05/03	8.05	Put	Bond Future	116.0000	57.0000	(50.862)	0	0	1,000
2012/04/20	R208 2012/05/03	8.35	Call	Bond Future	3,901.0000	4,390.0000	12.535	0	0	0
2012/04/20	R208 2012/05/03	8.35	Put	Bond Future	13.0000	5.0000	(61.538)	0	0	3,000
2012/04/20	R208 2012/08/02			Bond Future	7.7730	7.6890	(1.081)	0.0000	0.0000	336
2012/04/20	R208 2012/08/02	8.75	Call	Bond Future	6,014.0000	6,445.0000	7.167	0	0	0
2012/04/20	R208 2012/08/02	8.75	Put	Bond Future	409.0000	338.0000	(17.359)	0	0	0
2012/04/20	R208 2012/08/02	8.80	Call	Bond Future	6,249.0000	6,686.0000	6.993	0	0	0
2012/04/20	R208 2012/08/02	8.80	Put	Bond Future	369.0000	303.0000	(17.886)	0	0	0
2012/04/20	R208 2012/08/02	8.70	Call	Bond Future	5,778.0000	6,203.0000	7.355	0	0	0
2012/04/20	R208 2012/08/02	8.70	Put	Bond Future	450.0000	372.0000	(17.333)	0	0	0
2012/04/20	R208 2012/11/01			Bond Future	7.8360	7.7490	(1.110)	0.0000	0.0000	0
2012/04/20	R208 2012/11/01	8.25	Call	Bond Future	4,353.0000	4,676.0000	7.420	0	0	0
2012/04/20	R208 2012/11/01	8.25	Put	Bond Future	1,983.0000	1,798.0000	(9.329)	0	0	0

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2012/04/20	R208 2012/11/01	8.30	Call	Bond Future	4,534.0000	4,864.0000	7.278	0	0	0
2012/04/20	R208 2012/11/01	8.30	Put	Bond Future	1,883.0000	1,705.0000	(9.453)	0	0	0
2012/04/20	R208 2012/11/01	8.20	Call	Bond Future	4,175.0000	4,491.0000	7.569	0	0	0
2012/04/20	R208 2012/11/01	8.20	Put	Bond Future	2,087.0000	1,895.0000	(9.200)	0	0	0
2012/04/20	R208 2013/02/07			Bond Future	7.9020	7.8120	(1.139)	0.0000	0.0000	0
2012/04/20	R208 2013/02/07	8.00	Call	Bond Future	3,749.0000	4,027.0000	7.415	0	0	0
2012/04/20	R208 2013/02/07	8.00	Put	Bond Future	3,196.0000	2,963.0000	(7.290)	0	0	0
2012/04/20	R208 2013/02/07	8.05	Call	Bond Future	3,904.0000	4,188.0000	7.275	0	0	0
2012/04/20	R208 2013/02/07	8.05	Put	Bond Future	3,071.0000	2,844.0000	(7.392)	0	0	0
2012/04/20	R208 2013/02/07	7.95	Call	Bond Future	3,602.0000	3,873.0000	7.524	0	0	0
2012/04/20	R208 2013/02/07	7.95	Put	Bond Future	3,331.0000	3,090.0000	(7.235)	0	0	0
2012/04/20	R209 2012/05/03			Bond Future	8.6760	8.6100	(0.761)	0.0000	0.0000	3,060
2012/04/20	R209 2012/05/03	9.00	Call	Bond Future	2,798.0000	3,233.0000	15.547	0	0	0
2012/04/20	R209 2012/05/03	9.00	Put	Bond Future	258.0000	158.0000	(38.760)	0	0	0
2012/04/20	R209 2012/05/03	9.05	Call	Bond Future	3,119.0000	3,572.0000	14.524	0	0	0
2012/04/20	R209 2012/05/03	9.05	Put	Bond Future	199.0000	118.0000	(40.704)	0	0	0
2012/04/20	R209 2012/05/03	8.95	Call	Bond Future	2,489.0000	2,902.0000	16.593	0	0	0
2012/04/20	R209 2012/05/03	8.95	Put	Bond Future	332.0000	211.0000	(36.446)	0	0	0
2012/04/20	R209 2012/08/02			Bond Future	8.7450	8.6770	(0.778)	0.0000	0.0000	0
2012/04/20	R209 2012/08/02	9.25	Call	Bond Future	5,408.0000	5,786.0000	6.990	0	0	0
2012/04/20	R209 2012/08/02	9.25	Put	Bond Future	1,558.0000	1,393.0000	(10.591)	0	0	0
2012/04/20	R209 2012/08/02	9.30	Call	Bond Future	5,664.0000	6,050.0000	6.815	0	0	0
2012/04/20	R209 2012/08/02	9.30	Put	Bond Future	1,450.0000	1,293.0000	(10.828)	0	0	0
2012/04/20	R209 2012/08/02	9.20	Call	Bond Future	5,156.0000	5,525.0000	7.157	0	0	0
2012/04/20	R209 2012/08/02	9.20	Put	Bond Future	1,673.0000	1,499.0000	(10.400)	0	0	0
2012/04/20	R209 2012/11/01			Bond Future	8.8050	8.7360	(0.784)	0.0000	0.0000	0
2012/04/20	R209 2012/11/01	9.00	Call	Bond Future	5,343.0000	5,654.0000	5.821	0	0	0
2012/04/20	R209 2012/11/01	9.00	Put	Bond Future	3,836.0000	3,602.0000	(6.100)	0	0	0
2012/04/20	R209 2012/11/01	9.05	Call	Bond Future	5,555.0000	5,874.0000	5.743	0	0	0
2012/04/20	R209 2012/11/01	9.05	Put	Bond Future	3,669.0000	3,443.0000	(6.160)	0	0	0
2012/04/20	R209 2012/11/01	8.95	Call	Bond Future	5,134.0000	5,437.0000	5.902	0	0	0
2012/04/20	R209 2012/11/01	8.95	Put	Bond Future	4,009.0000	3,766.0000	(6.061)	0	0	0
2012/04/20	R209 2013/02/07			Bond Future	8.8680	8.7970	(0.801)	0.0000	0.0000	0
2012/04/20	R209 2013/02/07	9.00	Call	Bond Future	5,952.0000	6,261.0000	5.192	0	0	0

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2012/04/20	R209 2013/02/07	9.00	Put	Bond Future	4,939.0000	4,694.0000	(4.961)	0	0	0
2012/04/20	R209 2013/02/07	9.05	Call	Bond Future	6,156.0000	6,470.0000	5.101	0	0	0
2012/04/20	R209 2013/02/07	9.05	Put	Bond Future	4,765.0000	4,525.0000	(5.037)	0	0	0
2012/04/20	R209 2013/02/07	8.95	Call	Bond Future	5,751.0000	6,054.0000	5.269	0	0	0
2012/04/20	R209 2013/02/07	8.95	Put	Bond Future	5,119.0000	4,868.0000	(4.903)	0	0	0
2012/04/20	R210 2012/05/03			Bond Future	141.9091	142.4813	0.403	0.0000	0.0000	925
2012/04/20	R210 2012/05/03	139.00	Call	Bond Future	2,909.0000	3,481.0000	19.663	0	0	0
2012/04/20	R210 2012/05/03	139.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/20	R210 2012/05/03	139.05	Call	Bond Future	2,859.0000	3,431.0000	20.007	0	0	0
2012/04/20	R210 2012/05/03	139.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/20	R210 2012/05/03	138.95	Call	Bond Future	2,959.0000	3,531.0000	19.331	0	0	0
2012/04/20	R210 2012/05/03	138.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/20	R210 2012/08/02			Bond Future	143.9173	144.4954	0.402	0.0000	0.0000	80
2012/04/20	R210 2012/08/02	143.00	Call	Bond Future	917.0000	1,495.0000	63.032	0	0	0
2012/04/20	R210 2012/08/02	143.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/20	R210 2012/08/02	143.05	Call	Bond Future	867.0000	1,445.0000	66.667	0	0	0
2012/04/20	R210 2012/08/02	143.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/20	R210 2012/08/02	142.95	Call	Bond Future	967.0000	1,545.0000	59.772	0	0	0
2012/04/20	R210 2012/08/02	142.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/20	R211 2012/05/03			Bond Future	119.4965	119.5576	0.051	0.0000	0.0000	480
2012/04/20	R211 2012/05/03	118.20	Call	Bond Future	1,296.0000	1,358.0000	4.784	0	0	0
2012/04/20	R211 2012/05/03	118.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/20	R211 2012/05/03	118.25	Call	Bond Future	1,246.0000	1,308.0000	4.976	0	0	0
2012/04/20	R211 2012/05/03	118.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/20	R211 2012/05/03	118.15	Call	Bond Future	1,346.0000	1,408.0000	4.606	0	0	0
2012/04/20	R211 2012/05/03	118.15	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/20	R211 2012/08/02			Bond Future	119.7906	119.8509	0.050	0.0000	0.0000	0
2012/04/20	R211 2012/08/02	120.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/20	R211 2012/08/02	120.00	Put	Bond Future	209.0000	149.0000	(28.708)	0	0	0
2012/04/20	R211 2012/08/02	120.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/20	R211 2012/08/02	120.05	Put	Bond Future	259.0000	199.0000	(23.166)	0	0	0
2012/04/20	R211 2012/08/02	119.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/20	R211 2012/08/02	119.95	Put	Bond Future	159.0000	99.0000	(37.736)	0	0	0

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2012/04/20	R212 2012/05/03			Bond Future	118.3158	118.6819	0.309	0.0000	0.0000	2,902
2012/04/20	R212 2012/05/03	115.30	Call	Bond Future	3,016.0000	3,382.0000	12.135	0	0	0
2012/04/20	R212 2012/05/03	115.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/20	R212 2012/05/03	115.35	Call	Bond Future	2,966.0000	3,332.0000	12.340	0	0	0
2012/04/20	R212 2012/05/03	115.35	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/20	R212 2012/05/03	115.25	Call	Bond Future	3,066.0000	3,432.0000	11.937	0	0	0
2012/04/20	R212 2012/05/03	115.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/20	R212 2012/08/02			Bond Future	118.4568	118.8264	0.312	0.0000	0.0000	30
2012/04/20	R212 2012/08/02	118.00	Call	Bond Future	457.0000	826.0000	80.744	0	0	0
2012/04/20	R212 2012/08/02	118.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/20	R212 2012/08/02	118.05	Call	Bond Future	407.0000	776.0000	90.663	0	0	0
2012/04/20	R212 2012/08/02	118.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/20	R212 2012/08/02	117.95	Call	Bond Future	507.0000	876.0000	72.781	0	0	0
2012/04/20	R212 2012/08/02	117.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/20	R213 2012/05/03			Bond Future	8.5360	8.4600	(0.890)	0.0000	0.0000	4,435
2012/04/20	R213 2012/05/03	9.25	Call	Bond Future	5,651.0000	6,270.0000	10.954	0	0	0
2012/04/20	R213 2012/05/03	9.25	Put	Bond Future	24.0000	10.0000	(58.333)	0	0	0
2012/04/20	R213 2012/05/03	9.30	Call	Bond Future	6,017.0000	6,640.0000	10.354	0	0	0
2012/04/20	R213 2012/05/03	9.30	Put	Bond Future	17.0000	7.0000	(58.824)	0	0	0
2012/04/20	R213 2012/05/03	9.20	Call	Bond Future	5,286.0000	5,900.0000	11.616	0	0	0
2012/04/20	R213 2012/05/03	9.20	Put	Bond Future	35.0000	16.0000	(54.286)	0	0	0
2012/04/20	R213 2012/08/02			Bond Future	8.6060	8.5280	(0.906)	0.0000	0.0000	13
2012/04/20	R213 2012/08/02	9.25	Call	Bond Future	6,276.0000	6,755.0000	7.632	0	0	0
2012/04/20	R213 2012/08/02	9.25	Put	Bond Future	1,247.0000	1,085.0000	(12.991)	0	0	0
2012/04/20	R213 2012/08/02	9.30	Call	Bond Future	6,556.0000	7,044.0000	7.444	0	0	0
2012/04/20	R213 2012/08/02	9.30	Put	Bond Future	1,155.0000	1,002.0000	(13.247)	0	0	0
2012/04/20	R213 2012/08/02	9.20	Call	Bond Future	6,000.0000	6,469.0000	7.817	0	0	0
2012/04/20	R213 2012/08/02	9.20	Put	Bond Future	1,345.0000	1,174.0000	(12.714)	0	0	0
2012/04/20	R213 2012/11/01			Bond Future	8.6690	8.5900	(0.911)	0.0000	0.0000	0
2012/04/20	R213 2012/11/01	9.00	Call	Bond Future	5,998.0000	6,388.0000	6.502	0	0	0
2012/04/20	R213 2012/11/01	9.00	Put	Bond Future	3,390.0000	3,140.0000	(7.375)	0	0	0
2012/04/20	R213 2012/11/01	9.05	Call	Bond Future	6,229.0000	6,628.0000	6.406	0	0	0
2012/04/20	R213 2012/11/01	9.05	Put	Bond Future	3,238.0000	2,996.0000	(7.474)	0	0	0
2012/04/20	R213 2012/11/01	8.95	Call	Bond Future	5,771.0000	6,153.0000	6.619	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
2012/04/20	R213 2012/11/01	8.95	Put	Bond Future	3,550.0000	3,291.0000	(7.296)	0	0	0
2012/04/20	R213 2013/02/07			Bond Future	8.7370	8.6560	(0.927)	0.0000	0.0000	0
2012/04/20	R213 2013/02/07	9.00	Call	Bond Future	6,537.0000	6,916.0000	5.798	0	0	0
2012/04/20	R213 2013/02/07	9.00	Put	Bond Future	4,485.0000	4,217.0000	(5.975)	0	0	0
2012/04/20	R213 2013/02/07	9.05	Call	Bond Future	6,756.0000	7,142.0000	5.713	0	0	0
2012/04/20	R213 2013/02/07	9.05	Put	Bond Future	4,322.0000	4,061.0000	(6.039)	0	0	0
2012/04/20	R213 2013/02/07	8.95	Call	Bond Future	6,321.0000	6,693.0000	5.885	0	0	0
2012/04/20	R213 2013/02/07	8.95	Put	Bond Future	4,653.0000	4,378.0000	(5.910)	0	0	0
2012/04/20	R214 2012/05/03			Bond Future	8.7250	8.6590	(0.756)	0.0000	0.0000	1,530
2012/04/20	R214 2012/05/03	8.80	Call	Bond Future	627.0000	1,185.0000	88.995	0	0	0
2012/04/20	R214 2012/05/03	8.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/20	R214 2012/05/03	8.81	Call	Bond Future	709.0000	1,268.0000	78.843	0	0	0
2012/04/20	R214 2012/05/03	8.81	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/20	R214 2012/05/03	8.79	Call	Bond Future	544.0000	1,102.0000	102.574	0	0	0
2012/04/20	R214 2012/05/03	8.79	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/20	R214 2012/08/02			Bond Future	8.7910	8.7240	(0.762)	0.0000	0.0000	0
2012/04/20	R214 2012/08/02	8.80	Call	Bond Future	75.0000	634.0000	745.333	0	0	0
2012/04/20	R214 2012/08/02	8.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/20	R214 2012/08/02	8.81	Call	Bond Future	157.0000	717.0000	356.688	0	0	0
2012/04/20	R214 2012/08/02	8.81	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/20	R214 2012/08/02	8.79	Call	Bond Future	0.0000	551.0000	100.000	0	0	0
2012/04/20	R214 2012/08/02	8.79	Put	Bond Future	8.0000	0.0000	(100.000)	0	0	0
Total										296658.00