



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 23/04/2012

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
2012/04/23	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/23	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/23	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/23	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/23	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/23	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/23	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/23	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/23	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/23	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/23	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/23	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/23	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/23	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/23	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2012/04/23	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/23	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/23	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/23	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/23	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/23	AL7T 2012/05/03			Index Future	431.0670	429.1650	(0.441)	0.0000	0.0000	13
2012/04/23	AL7T 2012/08/02			Index Future	437.1600	435.2190	(0.444)	0.0000	0.0000	0
2012/04/23	ALBI 2012/05/03			Index Future	391.1350	389.4690	(0.426)	0.0000	0.0000	819
2012/04/23	ALBI 2012/08/02			Index Future	396.6640	394.9630	(0.429)	0.0000	0.0000	198
2012/04/23	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/23	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/23	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/23	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/23	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/23	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/23	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/23	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/23	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/23	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/23	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/23	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0

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2012/04/23	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/23	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/23	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/23	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/23	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/23	CAAY 2012/04/30			Can-Do Future	0.0186	0.0211	13.441	0.0000	0.0000	12,500
2012/04/23	CAAZ 2012/06/18			Can-Do Future	0.1029	0.1195	16.132	0.0000	0.0000	5,670
2012/04/23	CABA 2012/06/18			Can-Do Future	0.2418	0.2359	(2.440)	0.0000	0.0000	8,000
2012/04/23	CABB 2012/06/18			Can-Do Future	0.0110	0.0078	(29.091)	0.0000	0.0000	8,000
2012/04/23	CABC 2012/06/18			Can-Do Future	0.2139	0.1701	(20.477)	0.0000	0.0000	0
2012/04/23	CABD 2012/06/18			Can-Do Future	0.0042	0.0031	(26.190)	0.0000	0.0000	16,000
2012/04/23	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/23	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/23	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/23	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/23	DAAE 2012/04/30			Any day expiry	6.3767	6.3781	0.022	0.0000	0.0000	500
2012/04/23	DAAE 2012/04/30	6.50	Call	Any day expiry	15.0000	14.0000	(6.667)	0	0	0
2012/04/23	DAAE 2012/04/30	6.50	Put	Any day expiry	138.0000	136.0000	(1.449)	0	0	0
2012/04/23	DAAE 2012/04/30	6.55	Call	Any day expiry	9.0000	8.0000	(11.111)	0	0	0
2012/04/23	DAAE 2012/04/30	6.55	Put	Any day expiry	182.0000	180.0000	(1.099)	0	0	0
2012/04/23	DAAE 2012/04/30	6.45	Call	Any day expiry	25.0000	23.0000	(8.000)	0	0	0
2012/04/23	DAAE 2012/04/30	6.45	Put	Any day expiry	98.0000	95.0000	(3.061)	0	0	0

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2012/04/23	DAAE 2012/04/30	6.37	Put	Any day expiry	0.0000	44.0000	100.000	0	0	0
2012/04/23	DAAE 2012/04/30	6.37	Call	Any day expiry	0.0000	52.0000	100.000	0	0	2,000
2012/04/23	DAAF 2012/04/30			Any day expiry	8.0928	8.0934	0.007	0.0000	0.0000	0
2012/04/23	DAAF 2012/04/30	8.00	Call	Any day expiry	118.0000	111.0000	(5.932)	0	0	0
2012/04/23	DAAF 2012/04/30	8.00	Put	Any day expiry	25.0000	18.0000	(28.000)	0	0	0
2012/04/23	DAAF 2012/04/30	8.05	Call	Any day expiry	81.0000	73.0000	(9.877)	0	0	0
2012/04/23	DAAF 2012/04/30	8.05	Put	Any day expiry	38.0000	30.0000	(21.053)	0	0	0
2012/04/23	DAAF 2012/04/30	7.95	Call	Any day expiry	159.0000	154.0000	(3.145)	0	0	0
2012/04/23	DAAF 2012/04/30	7.95	Put	Any day expiry	16.0000	11.0000	(31.250)	0	0	0
2012/04/23	DAAG 2012/04/30			Any day expiry	7.8043	7.8711	0.856	0.0000	0.0000	500
2012/04/23	DAAG 2012/04/30	7.95	Call	Any day expiry	28.0000	34.0000	21.429	0	0	0
2012/04/23	DAAG 2012/04/30	7.95	Put	Any day expiry	174.0000	113.0000	(35.057)	0	0	0
2012/04/23	DAAG 2012/04/30	8.00	Call	Any day expiry	20.0000	23.0000	15.000	0	0	0
2012/04/23	DAAG 2012/04/30	8.00	Put	Any day expiry	216.0000	152.0000	(29.630)	0	0	0
2012/04/23	DAAG 2012/04/30	7.90	Call	Any day expiry	38.0000	49.0000	28.947	0	0	0
2012/04/23	DAAG 2012/04/30	7.90	Put	Any day expiry	134.0000	78.0000	(41.791)	0	0	0
2012/04/23	GOVI 2012/05/03			GOVI	391.9520	390.3900	(0.399)	0.0000	0.0000	89
2012/04/23	GOVI 2012/05/03	382.00	Call	GOVI	99,520.0000	83,900.0000	(15.695)	0	0	0
2012/04/23	GOVI 2012/05/03	382.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/04/23	GOVI 2012/05/03	382.01	Call	GOVI	99,420.0000	83,800.0000	(15.711)	0	0	0
2012/04/23	GOVI 2012/05/03	382.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/04/23	GOVI 2012/05/03	381.99	Call	GOVI	99,620.0000	84,000.0000	(15.680)	0	0	0
2012/04/23	GOVI 2012/05/03	381.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/04/23	GOVI 2012/08/02			GOVI	397.4920	395.8960	(0.402)	0.0000	0.0000	142
2012/04/23	GOVI 2012/08/02	390.00	Call	GOVI	74,920.0000	58,960.0000	(21.303)	0	0	0
2012/04/23	GOVI 2012/08/02	390.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/04/23	GOVI 2012/08/02	390.01	Call	GOVI	74,820.0000	58,860.0000	(21.331)	0	0	0
2012/04/23	GOVI 2012/08/02	390.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/04/23	GOVI 2012/08/02	389.99	Call	GOVI	75,020.0000	59,060.0000	(21.274)	0	0	0
2012/04/23	GOVI 2012/08/02	389.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/04/23	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0

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2012/04/23	IGOV 2012/05/03			Index Future	173.9170	173.5810	(0.193)	0.0000	0.0000	431
2012/04/23	IGOV 2012/08/02			Index Future	176.3760	176.0290	(0.197)	0.0000	0.0000	131
2012/04/23	ILBI 2012/05/03			Index Future	470.9960	471.2340	0.051	0.0000	0.0000	0
2012/04/23	ILBI 2012/08/02			Index Future	477.6890	477.9300	0.050	0.0000	0.0000	169
2012/04/23	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2012/04/23	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2012/04/23	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2012/04/23	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2012/04/23	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2012/04/23	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2012/04/23	JBAF 2012/05/16			Jibar Tradeable Future	5.6100	5.6200	0.178	0.0000	0.0000	0
2012/04/23	JBAF 2012/06/20			Jibar Tradeable Future	5.6200	5.6200	0.000	0.0000	0.0000	2,890
2012/04/23	JBAF 2012/07/18			Jibar Tradeable Future	5.6400	5.6400	0.000	0.0000	0.0000	0
2012/04/23	JBAF 2012/08/15			Jibar Tradeable Future	5.6600	5.6600	0.000	0.0000	0.0000	0
2012/04/23	JBAF 2012/09/19			Jibar Tradeable Future	5.6700	5.7000	0.529	0.0000	0.0000	44,760
2012/04/23	JBAF 2012/10/17			Jibar Tradeable Future	5.7000	5.7200	0.351	0.0000	0.0000	0
2012/04/23	JBAF 2012/12/19			Jibar Tradeable Future	5.7700	5.8000	0.520	0.0000	0.0000	840
2012/04/23	JBAF 2013/03/20			Jibar Tradeable Future	5.9300	5.9600	0.506	0.0000	0.0000	790
2012/04/23	JBAF 2013/06/19			Jibar Tradeable Future	6.1000	6.1300	0.492	0.0000	0.0000	500
2012/04/23	JBAF 2013/09/18			Jibar Tradeable Future	6.2900	6.3200	0.477	0.0000	0.0000	1,700
2012/04/23	JBAF 2013/12/18			Jibar Tradeable Future	6.5000	6.5200	0.308	0.0000	0.0000	1,500
2012/04/23	JBAF 2014/03/19			Jibar Tradeable Future	6.7100	6.7300	0.298	0.0000	0.0000	0
2012/04/23	R157 2012/05/03			Bond Future	6.4560	6.5310	1.162	0.0000	0.0000	12,719
2012/04/23	R157 2012/05/03	8.25	Call	Bond Future	5,833.0000	5,582.0000	(4.303)	0	0	0
2012/04/23	R157 2012/05/03	8.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/23	R157 2012/05/03	8.30	Call	Bond Future	5,990.0000	5,739.0000	(4.190)	0	0	0
2012/04/23	R157 2012/05/03	8.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/23	R157 2012/05/03	8.20	Call	Bond Future	5,675.0000	5,424.0000	(4.423)	0	0	0

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2012/04/23	R157 2012/05/03	8.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/23	R157 2012/05/03	6.25	Put	Bond Future	748.0000	959.0000	28.209	0	0	0
2012/04/23	R157 2012/05/03	6.25	Call	Bond Future	54.0000	14.0000	(74.074)	0	0	1,500
2012/04/23	R157 2012/05/03	6.50	Call	Bond Future	355.0000	192.0000	(45.915)	0	0	1,500
2012/04/23	R157 2012/05/03	6.50	Put	Bond Future	208.0000	296.0000	42.308	0	0	1,500
2012/04/23	R157 2012/05/03	6.75	Call	Bond Future	1,007.0000	766.0000	(23.932)	0	0	1,500
2012/04/23	R157 2012/05/03	6.75	Put	Bond Future	26.0000	36.0000	38.462	0	0	1,500
2012/04/23	R157 2012/05/03	7.35	Call	Bond Future	2,953.0000	2,701.0000	(8.534)	0	0	0
2012/04/23	R157 2012/05/03	7.35	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	1,500
2012/04/23	R157 2012/08/02			Bond Future	6.5230	6.6070	1.288	0.0000	0.0000	108
2012/04/23	R157 2012/08/02	8.00	Call	Bond Future	4,483.0000	4,225.0000	(5.755)	0	0	0
2012/04/23	R157 2012/08/02	8.00	Put	Bond Future	11.0000	14.0000	27.273	0	0	0
2012/04/23	R157 2012/08/02	8.05	Call	Bond Future	4,628.0000	4,370.0000	(5.575)	0	0	0
2012/04/23	R157 2012/08/02	8.05	Put	Bond Future	9.0000	11.0000	22.222	0	0	0
2012/04/23	R157 2012/08/02	7.95	Call	Bond Future	4,337.0000	4,081.0000	(5.903)	0	0	0
2012/04/23	R157 2012/08/02	7.95	Put	Bond Future	13.0000	17.0000	30.769	0	0	0
2012/04/23	R157 2012/11/01			Bond Future	6.5600	6.6520	1.402	0.0000	0.0000	0
2012/04/23	R157 2012/11/01	7.00	Call	Bond Future	1,866.0000	1,686.0000	(9.646)	0	0	0
2012/04/23	R157 2012/11/01	7.00	Put	Bond Future	620.0000	702.0000	13.226	0	0	0
2012/04/23	R157 2012/11/01	7.05	Call	Bond Future	1,964.0000	1,779.0000	(9.420)	0	0	0
2012/04/23	R157 2012/11/01	7.05	Put	Bond Future	577.0000	654.0000	13.345	0	0	0
2012/04/23	R157 2012/11/01	6.95	Call	Bond Future	1,770.0000	1,594.0000	(9.944)	0	0	0
2012/04/23	R157 2012/11/01	6.95	Put	Bond Future	664.0000	750.0000	12.952	0	0	0
2012/04/23	R157 2013/02/07			Bond Future	6.5940	6.7000	1.608	0.0000	0.0000	0
2012/04/23	R157 2013/02/07	6.75	Call	Bond Future	1,497.0000	1,343.0000	(10.287)	0	0	0
2012/04/23	R157 2013/02/07	6.75	Put	Bond Future	1,095.0000	1,214.0000	10.868	0	0	0
2012/04/23	R157 2013/02/07	6.80	Call	Bond Future	1,572.0000	1,414.0000	(10.051)	0	0	0
2012/04/23	R157 2013/02/07	6.80	Put	Bond Future	1,042.0000	1,157.0000	11.036	0	0	0
2012/04/23	R157 2013/02/07	6.70	Call	Bond Future	1,425.0000	1,276.0000	(10.456)	0	0	0
2012/04/23	R157 2013/02/07	6.70	Put	Bond Future	1,152.0000	1,276.0000	10.764	0	0	0
2012/04/23	R186 2012/05/03			Bond Future	8.0960	8.1810	1.050	0.0000	0.0000	30,990
2012/04/23	R186 2012/05/03	9.00	Call	Bond Future	8,328.0000	7,507.0000	(9.858)	0	0	0
2012/04/23	R186 2012/05/03	9.00	Put	Bond Future	3.0000	2.0000	(33.333)	0	0	0
2012/04/23	R186 2012/05/03	9.05	Call	Bond Future	8,763.0000	7,942.0000	(9.369)	0	0	0

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2012/04/23	R186 2012/05/03	9.05	Put	Bond Future	2.0000	1.0000	(50.000)	0	0	0
2012/04/23	R186 2012/05/03	8.95	Call	Bond Future	7,891.0000	7,070.0000	(10.404)	0	0	0
2012/04/23	R186 2012/05/03	8.95	Put	Bond Future	5.0000	4.0000	(20.000)	0	0	0
2012/04/23	R186 2012/05/03	7.90	Put	Bond Future	2,379.0000	2,932.0000	23.245	0	0	0
2012/04/23	R186 2012/05/03	7.90	Call	Bond Future	457.0000	190.0000	(58.425)	0	0	2,250
2012/04/23	R186 2012/05/03	8.20	Put	Bond Future	747.0000	944.0000	26.372	0	0	0
2012/04/23	R186 2012/05/03	8.20	Call	Bond Future	1,749.0000	1,126.0000	(35.620)	0	0	750
2012/04/23	R186 2012/05/03	8.50	Call	Bond Future	3,969.0000	3,169.0000	(20.156)	0	0	0
2012/04/23	R186 2012/05/03	8.50	Put	Bond Future	142.0000	162.0000	14.085	0	0	750
2012/04/23	R186 2012/05/03	8.85	Call	Bond Future	7,013.0000	6,191.0000	(11.721)	0	0	0
2012/04/23	R186 2012/05/03	8.85	Put	Bond Future	11.0000	9.0000	(18.182)	0	0	2,250
2012/04/23	R186 2012/08/02			Bond Future	8.1700	8.2580	1.077	0.0000	0.0000	790
2012/04/23	R186 2012/08/02	8.75	Call	Bond Future	6,803.0000	6,155.0000	(9.525)	0	0	0
2012/04/23	R186 2012/08/02	8.75	Put	Bond Future	1,464.0000	1,649.0000	12.637	0	0	0
2012/04/23	R186 2012/08/02	8.80	Call	Bond Future	7,135.0000	6,474.0000	(9.264)	0	0	0
2012/04/23	R186 2012/08/02	8.80	Put	Bond Future	1,352.0000	1,524.0000	12.722	0	0	0
2012/04/23	R186 2012/08/02	8.70	Call	Bond Future	6,477.0000	5,842.0000	(9.804)	0	0	0
2012/04/23	R186 2012/08/02	8.70	Put	Bond Future	1,585.0000	1,783.0000	12.492	0	0	0
2012/04/23	R186 2012/08/02	8.25	Put	Bond Future	3,089.0000	3,430.0000	11.039	0	0	0
2012/04/23	R186 2012/08/02	8.25	Call	Bond Future	3,846.0000	3,355.0000	(12.767)	0	0	8,750
2012/04/23	R186 2012/08/02	8.66	Call	Bond Future	6,221.0000	5,596.0000	(10.047)	0	0	0
2012/04/23	R186 2012/08/02	8.66	Put	Bond Future	1,688.0000	1,896.0000	12.322	0	0	276
2012/04/23	R186 2012/08/02	7.66	Put	Bond Future	6,504.0000	7,067.0000	8.656	0	0	0
2012/04/23	R186 2012/08/02	7.66	Call	Bond Future	1,510.0000	1,240.0000	(17.881)	0	0	276
2012/04/23	R186 2012/08/02	7.76	Put	Bond Future	5,805.0000	6,331.0000	9.061	0	0	0
2012/04/23	R186 2012/08/02	7.76	Call	Bond Future	1,813.0000	1,507.0000	(16.878)	0	0	43
2012/04/23	R186 2012/08/02	8.76	Call	Bond Future	6,869.0000	6,218.0000	(9.477)	0	0	0
2012/04/23	R186 2012/08/02	8.76	Put	Bond Future	1,441.0000	1,623.0000	12.630	0	0	43
2012/04/23	R186 2012/08/02	8.00	Put	Bond Future	4,329.0000	4,764.0000	10.049	0	0	0
2012/04/23	R186 2012/08/02	8.00	Call	Bond Future	2,697.0000	2,299.0000	(14.757)	0	0	199
2012/04/23	R186 2012/08/02	9.00	Call	Bond Future	8,507.0000	7,802.0000	(8.287)	0	0	0
2012/04/23	R186 2012/08/02	9.00	Put	Bond Future	972.0000	1,100.0000	13.169	0	0	199
2012/04/23	R186 2012/11/01			Bond Future	8.2320	8.3230	1.105	0.0000	0.0000	0
2012/04/23	R186 2012/11/01	8.75	Call	Bond Future	7,797.0000	7,209.0000	(7.541)	0	0	0
2012/04/23	R186 2012/11/01	8.75	Put	Bond Future	3,095.0000	3,353.0000	8.336	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
2012/04/23	R186 2012/11/01	8.80	Call	Bond Future	8,087.0000	7,489.0000	(7.395)	0	0	0
2012/04/23	R186 2012/11/01	8.80	Put	Bond Future	2,946.0000	3,193.0000	8.384	0	0	0
2012/04/23	R186 2012/11/01	8.70	Call	Bond Future	7,511.0000	6,933.0000	(7.695)	0	0	0
2012/04/23	R186 2012/11/01	8.70	Put	Bond Future	3,251.0000	3,519.0000	8.244	0	0	0
2012/04/23	R186 2013/02/07			Bond Future	8.2980	8.3920	1.133	0.0000	0.0000	0
2012/04/23	R186 2013/02/07	8.50	Call	Bond Future	6,883.0000	6,371.0000	(7.439)	0	0	0
2012/04/23	R186 2013/02/07	8.50	Put	Bond Future	5,052.0000	5,397.0000	6.829	0	0	0
2012/04/23	R186 2013/02/07	8.55	Call	Bond Future	7,138.0000	6,615.0000	(7.327)	0	0	0
2012/04/23	R186 2013/02/07	8.55	Put	Bond Future	4,861.0000	5,194.0000	6.850	0	0	0
2012/04/23	R186 2013/02/07	8.45	Call	Bond Future	6,640.0000	6,138.0000	(7.560)	0	0	0
2012/04/23	R186 2013/02/07	8.45	Put	Bond Future	5,259.0000	5,614.0000	6.750	0	0	0
2012/04/23	R189 2012/05/03			Bond Future	215.6208	215.6264	0.003	0.0000	0.0000	0
2012/04/23	R189 2012/05/03	215.00	Call	Bond Future	621.0000	626.0000	0.805	0	0	0
2012/04/23	R189 2012/05/03	215.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/23	R189 2012/05/03	215.05	Call	Bond Future	571.0000	576.0000	0.876	0	0	0
2012/04/23	R189 2012/05/03	215.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/23	R189 2012/05/03	214.95	Call	Bond Future	671.0000	676.0000	0.745	0	0	0
2012/04/23	R189 2012/05/03	214.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/23	R189 2012/08/02			Bond Future	218.6690	218.6681	0.000	0.0000	0.0000	44
2012/04/23	R189 2012/08/02	218.00	Call	Bond Future	669.0000	668.0000	(0.149)	0	0	0
2012/04/23	R189 2012/08/02	218.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/23	R189 2012/08/02	218.05	Call	Bond Future	619.0000	618.0000	(0.162)	0	0	0
2012/04/23	R189 2012/08/02	218.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/23	R189 2012/08/02	217.95	Call	Bond Future	719.0000	718.0000	(0.139)	0	0	0
2012/04/23	R189 2012/08/02	217.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/23	R197 2012/05/03			Bond Future	259.4756	259.9673	0.190	0.0000	0.0000	1,044
2012/04/23	R197 2012/05/03	251.00	Call	Bond Future	8,476.0000	8,967.0000	5.793	0	0	0
2012/04/23	R197 2012/05/03	251.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/23	R197 2012/05/03	251.05	Call	Bond Future	8,426.0000	8,917.0000	5.827	0	0	0
2012/04/23	R197 2012/05/03	251.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/23	R197 2012/05/03	250.95	Call	Bond Future	8,526.0000	9,017.0000	5.759	0	0	0
2012/04/23	R197 2012/05/03	250.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/23	R197 2012/08/02			Bond Future	257.9545	258.4452	0.190	0.0000	0.0000	457

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2012/04/23	R197 2012/08/02	257.00	Call	Bond Future	954.0000	1,445.0000	51.468	0	0	0
2012/04/23	R197 2012/08/02	257.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/23	R197 2012/08/02	257.05	Call	Bond Future	904.0000	1,395.0000	54.314	0	0	0
2012/04/23	R197 2012/08/02	257.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/23	R197 2012/08/02	256.95	Call	Bond Future	1,004.0000	1,495.0000	48.904	0	0	0
2012/04/23	R197 2012/08/02	256.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/23	R201 2012/05/03			Bond Future	5.7990	5.8750	1.311	0.0000	0.0000	1,845
2012/04/23	R201 2012/05/03	7.75	Call	Bond Future	4,752.0000	4,562.0000	(3.998)	0	0	0
2012/04/23	R201 2012/05/03	7.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/23	R201 2012/05/03	7.80	Call	Bond Future	4,870.0000	4,680.0000	(3.901)	0	0	0
2012/04/23	R201 2012/05/03	7.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/23	R201 2012/05/03	7.70	Call	Bond Future	4,633.0000	4,443.0000	(4.101)	0	0	0
2012/04/23	R201 2012/05/03	7.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/23	R201 2012/08/02			Bond Future	5.8070	5.8930	1.481	0.0000	0.0000	37
2012/04/23	R201 2012/08/02	7.50	Call	Bond Future	3,767.0000	3,572.0000	(5.177)	0	0	0
2012/04/23	R201 2012/08/02	7.50	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2012/04/23	R201 2012/08/02	7.55	Call	Bond Future	3,876.0000	3,681.0000	(5.031)	0	0	0
2012/04/23	R201 2012/08/02	7.55	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2012/04/23	R201 2012/08/02	7.45	Call	Bond Future	3,659.0000	3,464.0000	(5.329)	0	0	0
2012/04/23	R201 2012/08/02	7.45	Put	Bond Future	1.0000	2.0000	100.000	0	0	0
2012/04/23	R201 2012/11/01			Bond Future	5.7580	5.8550	1.685	0.0000	0.0000	0
2012/04/23	R201 2012/11/01	6.50	Call	Bond Future	1,728.0000	1,570.0000	(9.144)	0	0	0
2012/04/23	R201 2012/11/01	6.50	Put	Bond Future	222.0000	263.0000	18.468	0	0	0
2012/04/23	R201 2012/11/01	6.55	Call	Bond Future	1,810.0000	1,649.0000	(8.895)	0	0	0
2012/04/23	R201 2012/11/01	6.55	Put	Bond Future	204.0000	241.0000	18.137	0	0	0
2012/04/23	R201 2012/11/01	6.45	Call	Bond Future	1,648.0000	1,493.0000	(9.405)	0	0	0
2012/04/23	R201 2012/11/01	6.45	Put	Bond Future	243.0000	286.0000	17.695	0	0	0
2012/04/23	R201 2013/02/07			Bond Future	5.6670	5.7820	2.029	0.0000	0.0000	0
2012/04/23	R201 2013/02/07	6.25	Call	Bond Future	1,444.0000	1,299.0000	(10.042)	0	0	0
2012/04/23	R201 2013/02/07	6.25	Put	Bond Future	402.0000	463.0000	15.174	0	0	0
2012/04/23	R201 2013/02/07	6.30	Call	Bond Future	1,508.0000	1,361.0000	(9.748)	0	0	0
2012/04/23	R201 2013/02/07	6.30	Put	Bond Future	377.0000	437.0000	15.915	0	0	0
2012/04/23	R201 2013/02/07	6.20	Call	Bond Future	1,381.0000	1,240.0000	(10.210)	0	0	0
2012/04/23	R201 2013/02/07	6.20	Put	Bond Future	427.0000	493.0000	15.457	0	0	0

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2012/04/23	R202 2012/05/03			Bond Future	191.6119	190.4336	(0.615)	0.0000	0.0000	37,085
2012/04/23	R202 2012/05/03	190.00	Call	Bond Future	1,612.0000	434.0000	(73.077)	0	0	0
2012/04/23	R202 2012/05/03	190.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/23	R202 2012/05/03	190.05	Call	Bond Future	1,562.0000	384.0000	(75.416)	0	0	0
2012/04/23	R202 2012/05/03	190.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/23	R202 2012/05/03	189.95	Call	Bond Future	1,662.0000	484.0000	(70.878)	0	0	0
2012/04/23	R202 2012/05/03	189.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/23	R202 2012/08/02			Bond Future	191.5646	190.3638	(0.627)	0.0000	0.0000	0
2012/04/23	R202 2012/08/02	191.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/23	R202 2012/08/02	191.00	Put	Bond Future	0.0000	636.0000	100.000	0	0	0
2012/04/23	R202 2012/08/02	191.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/23	R202 2012/08/02	191.05	Put	Bond Future	0.0000	686.0000	100.000	0	0	0
2012/04/23	R202 2012/08/02	190.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/23	R202 2012/08/02	190.95	Put	Bond Future	0.0000	586.0000	100.000	0	0	0
2012/04/23	R203 2012/05/03			Bond Future	7.0160	7.0760	0.855	0.0000	0.0000	3,653
2012/04/23	R203 2012/05/03	8.75	Call	Bond Future	7,534.0000	7,262.0000	(3.610)	0	0	0
2012/04/23	R203 2012/05/03	8.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/23	R203 2012/05/03	8.80	Call	Bond Future	7,741.0000	7,469.0000	(3.514)	0	0	0
2012/04/23	R203 2012/05/03	8.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/23	R203 2012/05/03	8.70	Call	Bond Future	7,326.0000	7,054.0000	(3.713)	0	0	0
2012/04/23	R203 2012/05/03	8.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/23	R203 2012/05/03	7.00	Put	Bond Future	502.0000	603.0000	20.120	0	0	0
2012/04/23	R203 2012/05/03	7.00	Call	Bond Future	429.0000	258.0000	(39.860)	0	0	4,200
2012/04/23	R203 2012/05/03	7.15	Put	Bond Future	225.0000	263.0000	16.889	0	0	0
2012/04/23	R203 2012/05/03	7.15	Call	Bond Future	832.0000	598.0000	(28.125)	0	0	1,400
2012/04/23	R203 2012/05/03	7.45	Call	Bond Future	1,976.0000	1,702.0000	(13.866)	0	0	0
2012/04/23	R203 2012/05/03	7.45	Put	Bond Future	25.0000	24.0000	(4.000)	0	0	1,400
2012/04/23	R203 2012/05/03	7.80	Call	Bond Future	3,492.0000	3,220.0000	(7.789)	0	0	0
2012/04/23	R203 2012/05/03	7.80	Put	Bond Future	0.0000	1.0000	100.000	0	0	4,200
2012/04/23	R203 2012/08/02			Bond Future	7.0910	7.1550	0.903	0.0000	0.0000	71
2012/04/23	R203 2012/08/02	8.50	Call	Bond Future	5,985.0000	5,716.0000	(4.495)	0	0	0
2012/04/23	R203 2012/08/02	8.50	Put	Bond Future	71.0000	80.0000	12.676	0	0	0
2012/04/23	R203 2012/08/02	8.55	Call	Bond Future	6,178.0000	5,907.0000	(4.387)	0	0	0

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2012/04/23	R203 2012/08/02	8.55	Put	Bond Future	62.0000	69.0000	11.290	0	0	0
2012/04/23	R203 2012/08/02	8.45	Call	Bond Future	5,793.0000	5,525.0000	(4.626)	0	0	0
2012/04/23	R203 2012/08/02	8.45	Put	Bond Future	82.0000	92.0000	12.195	0	0	0
2012/04/23	R203 2012/11/01			Bond Future	7.1490	7.2170	0.951	0.0000	0.0000	0
2012/04/23	R203 2012/11/01	7.75	Call	Bond Future	3,436.0000	3,228.0000	(6.054)	0	0	0
2012/04/23	R203 2012/11/01	7.75	Put	Bond Future	976.0000	1,050.0000	7.582	0	0	0
2012/04/23	R203 2012/11/01	7.80	Call	Bond Future	3,581.0000	3,369.0000	(5.920)	0	0	0
2012/04/23	R203 2012/11/01	7.80	Put	Bond Future	919.0000	989.0000	7.617	0	0	0
2012/04/23	R203 2012/11/01	7.70	Call	Bond Future	3,295.0000	3,090.0000	(6.222)	0	0	0
2012/04/23	R203 2012/11/01	7.70	Put	Bond Future	1,036.0000	1,114.0000	7.529	0	0	0
2012/04/23	R203 2013/02/07			Bond Future	7.2110	7.2850	1.026	0.0000	0.0000	0
2012/04/23	R203 2013/02/07	6.50	Call	Bond Future	1,023.0000	927.0000	(9.384)	0	0	0
2012/04/23	R203 2013/02/07	6.50	Put	Bond Future	3,872.0000	4,067.0000	5.036	0	0	0
2012/04/23	R203 2013/02/07	6.55	Call	Bond Future	1,087.0000	987.0000	(9.200)	0	0	0
2012/04/23	R203 2013/02/07	6.55	Put	Bond Future	3,733.0000	3,924.0000	5.117	0	0	0
2012/04/23	R203 2013/02/07	6.45	Call	Bond Future	962.0000	870.0000	(9.563)	0	0	0
2012/04/23	R203 2013/02/07	6.45	Put	Bond Future	4,015.0000	4,214.0000	4.956	0	0	0
2012/04/23	R204 2012/05/03			Bond Future	7.3170	7.3720	0.752	0.0000	0.0000	3,658
2012/04/23	R204 2012/05/03	8.75	Call	Bond Future	7,246.0000	6,955.0000	(4.016)	0	0	0
2012/04/23	R204 2012/05/03	8.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/23	R204 2012/05/03	8.80	Call	Bond Future	7,487.0000	7,197.0000	(3.873)	0	0	0
2012/04/23	R204 2012/05/03	8.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/23	R204 2012/05/03	8.70	Call	Bond Future	7,004.0000	6,713.0000	(4.155)	0	0	0
2012/04/23	R204 2012/05/03	8.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/23	R204 2012/05/03	7.00	Put	Bond Future	1,772.0000	2,012.0000	13.544	0	0	0
2012/04/23	R204 2012/05/03	7.00	Call	Bond Future	79.0000	28.0000	(64.557)	0	0	550
2012/04/23	R204 2012/05/03	7.75	Call	Bond Future	2,296.0000	2,002.0000	(12.805)	0	0	0
2012/04/23	R204 2012/05/03	7.75	Put	Bond Future	37.0000	34.0000	(8.108)	0	0	550
2012/04/23	R204 2012/08/02			Bond Future	7.3970	7.4550	0.784	0.0000	0.0000	99
2012/04/23	R204 2012/08/02	8.50	Call	Bond Future	5,670.0000	5,395.0000	(4.850)	0	0	0
2012/04/23	R204 2012/08/02	8.50	Put	Bond Future	227.0000	247.0000	8.811	0	0	0
2012/04/23	R204 2012/08/02	8.55	Call	Bond Future	5,883.0000	5,605.0000	(4.725)	0	0	0
2012/04/23	R204 2012/08/02	8.55	Put	Bond Future	201.0000	219.0000	8.955	0	0	0
2012/04/23	R204 2012/08/02	8.45	Call	Bond Future	5,456.0000	5,183.0000	(5.004)	0	0	0

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2012/04/23	R204 2012/08/02	8.45	Put	Bond Future	251.0000	274.0000	9.163	0	0	0
2012/04/23	R204 2012/11/01			Bond Future	7.4590	7.5200	0.818	0.0000	0.0000	0
2012/04/23	R204 2012/11/01	8.00	Call	Bond Future	3,985.0000	3,767.0000	(5.471)	0	0	0
2012/04/23	R204 2012/11/01	8.00	Put	Bond Future	1,363.0000	1,445.0000	6.016	0	0	0
2012/04/23	R204 2012/11/01	8.05	Call	Bond Future	4,149.0000	3,927.0000	(5.351)	0	0	0
2012/04/23	R204 2012/11/01	8.05	Put	Bond Future	1,289.0000	1,367.0000	6.051	0	0	0
2012/04/23	R204 2012/11/01	7.95	Call	Bond Future	3,823.0000	3,610.0000	(5.572)	0	0	0
2012/04/23	R204 2012/11/01	7.95	Put	Bond Future	1,440.0000	1,527.0000	6.042	0	0	0
2012/04/23	R204 2013/02/07			Bond Future	7.5240	7.5890	0.864	0.0000	0.0000	0
2012/04/23	R204 2013/02/07	8.00	Call	Bond Future	4,070.0000	3,863.0000	(5.086)	0	0	0
2012/04/23	R204 2013/02/07	8.00	Put	Bond Future	1,848.0000	1,948.0000	5.411	0	0	0
2012/04/23	R204 2013/02/07	8.05	Call	Bond Future	4,220.0000	4,010.0000	(4.976)	0	0	0
2012/04/23	R204 2013/02/07	8.05	Put	Bond Future	1,768.0000	1,865.0000	5.486	0	0	0
2012/04/23	R204 2013/02/07	7.95	Call	Bond Future	3,922.0000	3,719.0000	(5.176)	0	0	0
2012/04/23	R204 2013/02/07	7.95	Put	Bond Future	1,931.0000	2,035.0000	5.386	0	0	0
2012/04/23	R206 2012/05/03			Bond Future	5.5660	5.6430	1.383	0.0000	0.0000	1,000
2012/04/23	R206 2012/05/03	7.50	Call	Bond Future	3,077.0000	2,952.0000	(4.062)	0	0	0
2012/04/23	R206 2012/05/03	7.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/23	R206 2012/05/03	7.55	Call	Bond Future	3,155.0000	3,030.0000	(3.962)	0	0	0
2012/04/23	R206 2012/05/03	7.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/23	R206 2012/05/03	7.45	Call	Bond Future	2,999.0000	2,874.0000	(4.168)	0	0	0
2012/04/23	R206 2012/05/03	7.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/23	R206 2012/08/02			Bond Future	5.5390	5.6320	1.679	0.0000	0.0000	18
2012/04/23	R206 2012/08/02	7.25	Call	Bond Future	2,340.0000	2,211.0000	(5.513)	0	0	0
2012/04/23	R206 2012/08/02	7.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/23	R206 2012/08/02	7.30	Call	Bond Future	2,408.0000	2,279.0000	(5.357)	0	0	0
2012/04/23	R206 2012/08/02	7.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/23	R206 2012/08/02	7.20	Call	Bond Future	2,273.0000	2,144.0000	(5.675)	0	0	0
2012/04/23	R206 2012/08/02	7.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/23	R206 2012/11/01			Bond Future	5.3900	5.5040	2.115	0.0000	0.0000	0
2012/04/23	R206 2012/11/01	6.00	Call	Bond Future	822.0000	720.0000	(12.409)	0	0	0
2012/04/23	R206 2012/11/01	6.00	Put	Bond Future	118.0000	148.0000	25.424	0	0	0
2012/04/23	R206 2012/11/01	6.05	Call	Bond Future	868.0000	764.0000	(11.982)	0	0	0
2012/04/23	R206 2012/11/01	6.05	Put	Bond Future	107.0000	135.0000	26.168	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
2012/04/23	R206 2012/11/01	5.95	Call	Bond Future	777.0000	678.0000	(12.741)	0	0	0
2012/04/23	R206 2012/11/01	5.95	Put	Bond Future	130.0000	164.0000	26.154	0	0	0
2012/04/23	R206 2013/02/07			Bond Future	5.0990	5.2500	2.961	0.0000	0.0000	0
2012/04/23	R206 2013/02/07	6.00	Call	Bond Future	921.0000	813.0000	(11.726)	0	0	0
2012/04/23	R206 2013/02/07	6.00	Put	Bond Future	110.0000	138.0000	25.455	0	0	0
2012/04/23	R206 2013/02/07	6.05	Call	Bond Future	958.0000	848.0000	(11.482)	0	0	0
2012/04/23	R206 2013/02/07	6.05	Put	Bond Future	102.0000	129.0000	26.471	0	0	0
2012/04/23	R206 2013/02/07	5.95	Call	Bond Future	885.0000	778.0000	(12.090)	0	0	0
2012/04/23	R206 2013/02/07	5.95	Put	Bond Future	118.0000	148.0000	25.424	0	0	0
2012/04/23	R207 2012/05/03			Bond Future	7.5170	7.5920	0.998	0.0000	0.0000	21,406
2012/04/23	R207 2012/05/03	8.75	Call	Bond Future	6,732.0000	6,306.0000	(6.328)	0	0	0
2012/04/23	R207 2012/05/03	8.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/23	R207 2012/05/03	8.80	Call	Bond Future	6,993.0000	6,566.0000	(6.106)	0	0	0
2012/04/23	R207 2012/05/03	8.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/23	R207 2012/05/03	8.70	Call	Bond Future	6,471.0000	6,044.0000	(6.599)	0	0	0
2012/04/23	R207 2012/05/03	8.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/23	R207 2012/05/03	7.45	Put	Bond Future	840.0000	1,049.0000	24.881	0	0	0
2012/04/23	R207 2012/05/03	7.45	Call	Bond Future	457.0000	239.0000	(47.702)	0	0	2,400
2012/04/23	R207 2012/05/03	7.65	Put	Bond Future	326.0000	406.0000	24.540	0	0	0
2012/04/23	R207 2012/05/03	7.65	Call	Bond Future	1,081.0000	734.0000	(32.100)	0	0	800
2012/04/23	R207 2012/05/03	8.00	Call	Bond Future	2,739.0000	2,313.0000	(15.553)	0	0	0
2012/04/23	R207 2012/05/03	8.00	Put	Bond Future	31.0000	31.0000	0.000	0	0	800
2012/04/23	R207 2012/05/03	8.30	Call	Bond Future	4,346.0000	3,919.0000	(9.825)	0	0	0
2012/04/23	R207 2012/05/03	8.30	Put	Bond Future	2.0000	2.0000	0.000	0	0	2,400
2012/04/23	R207 2012/08/02			Bond Future	7.5970	7.6750	1.027	0.0000	0.0000	210
2012/04/23	R207 2012/08/02	8.75	Call	Bond Future	6,372.0000	5,973.0000	(6.262)	0	0	0
2012/04/23	R207 2012/08/02	8.75	Put	Bond Future	239.0000	271.0000	13.389	0	0	0
2012/04/23	R207 2012/08/02	8.80	Call	Bond Future	6,601.0000	6,199.0000	(6.090)	0	0	0
2012/04/23	R207 2012/08/02	8.80	Put	Bond Future	213.0000	242.0000	13.615	0	0	0
2012/04/23	R207 2012/08/02	8.70	Call	Bond Future	6,142.0000	5,747.0000	(6.431)	0	0	0
2012/04/23	R207 2012/08/02	8.70	Put	Bond Future	265.0000	301.0000	13.585	0	0	0
2012/04/23	R207 2012/11/01			Bond Future	7.6580	7.7400	1.071	0.0000	0.0000	0
2012/04/23	R207 2012/11/01	8.25	Call	Bond Future	4,574.0000	4,257.0000	(6.930)	0	0	0
2012/04/23	R207 2012/11/01	8.25	Put	Bond Future	1,454.0000	1,576.0000	8.391	0	0	0

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2012/04/23	R207 2012/11/01	8.30	Call	Bond Future	4,754.0000	4,431.0000	(6.794)	0	0	0
2012/04/23	R207 2012/11/01	8.30	Put	Bond Future	1,376.0000	1,493.0000	8.503	0	0	0
2012/04/23	R207 2012/11/01	8.20	Call	Bond Future	4,396.0000	4,085.0000	(7.075)	0	0	0
2012/04/23	R207 2012/11/01	8.20	Put	Bond Future	1,534.0000	1,663.0000	8.409	0	0	0
2012/04/23	R207 2013/02/07			Bond Future	7.7230	7.8100	1.127	0.0000	0.0000	0
2012/04/23	R207 2013/02/07	8.25	Call	Bond Future	4,730.0000	4,427.0000	(6.406)	0	0	0
2012/04/23	R207 2013/02/07	8.25	Put	Bond Future	2,034.0000	2,183.0000	7.325	0	0	0
2012/04/23	R207 2013/02/07	8.30	Call	Bond Future	4,895.0000	4,587.0000	(6.292)	0	0	0
2012/04/23	R207 2013/02/07	8.30	Put	Bond Future	1,948.0000	2,092.0000	7.392	0	0	0
2012/04/23	R207 2013/02/07	8.20	Call	Bond Future	4,567.0000	4,269.0000	(6.525)	0	0	0
2012/04/23	R207 2013/02/07	8.20	Put	Bond Future	2,123.0000	2,277.0000	7.254	0	0	0
2012/04/23	R208 2012/05/03			Bond Future	7.6160	7.7010	1.116	0.0000	0.0000	10,014
2012/04/23	R208 2012/05/03	9.00	Call	Bond Future	8,055.0000	7,534.0000	(6.468)	0	0	0
2012/04/23	R208 2012/05/03	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/23	R208 2012/05/03	9.05	Call	Bond Future	8,329.0000	7,808.0000	(6.255)	0	0	0
2012/04/23	R208 2012/05/03	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/23	R208 2012/05/03	8.95	Call	Bond Future	7,780.0000	7,258.0000	(6.710)	0	0	0
2012/04/23	R208 2012/05/03	8.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/23	R208 2012/05/03	7.50	Put	Bond Future	1,116.0000	1,421.0000	27.330	0	0	0
2012/04/23	R208 2012/05/03	7.50	Call	Bond Future	399.0000	182.0000	(54.386)	0	0	3,000
2012/04/23	R208 2012/05/03	7.70	Put	Bond Future	475.0000	618.0000	30.105	0	0	0
2012/04/23	R208 2012/05/03	7.70	Call	Bond Future	990.0000	612.0000	(38.182)	0	0	1,000
2012/04/23	R208 2012/05/03	8.05	Call	Bond Future	2,681.0000	2,168.0000	(19.135)	0	0	0
2012/04/23	R208 2012/05/03	8.05	Put	Bond Future	57.0000	65.0000	14.035	0	0	1,000
2012/04/23	R208 2012/05/03	8.35	Call	Bond Future	4,390.0000	3,867.0000	(11.913)	0	0	0
2012/04/23	R208 2012/05/03	8.35	Put	Bond Future	5.0000	4.0000	(20.000)	0	0	3,000
2012/04/23	R208 2012/08/02			Bond Future	7.6890	7.7770	1.144	0.0000	0.0000	336
2012/04/23	R208 2012/08/02	8.75	Call	Bond Future	6,445.0000	5,970.0000	(7.370)	0	0	0
2012/04/23	R208 2012/08/02	8.75	Put	Bond Future	338.0000	389.0000	15.089	0	0	0
2012/04/23	R208 2012/08/02	8.80	Call	Bond Future	6,686.0000	6,206.0000	(7.179)	0	0	0
2012/04/23	R208 2012/08/02	8.80	Put	Bond Future	303.0000	350.0000	15.512	0	0	0
2012/04/23	R208 2012/08/02	8.70	Call	Bond Future	6,203.0000	5,733.0000	(7.577)	0	0	0
2012/04/23	R208 2012/08/02	8.70	Put	Bond Future	372.0000	429.0000	15.323	0	0	0
2012/04/23	R208 2012/11/01			Bond Future	7.7490	7.8410	1.187	0.0000	0.0000	0

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2012/04/23	R208 2012/11/01	8.25	Call	Bond Future	4,676.0000	4,305.0000	(7.934)	0	0	0
2012/04/23	R208 2012/11/01	8.25	Put	Bond Future	1,798.0000	1,964.0000	9.232	0	0	0
2012/04/23	R208 2012/11/01	8.30	Call	Bond Future	4,864.0000	4,486.0000	(7.771)	0	0	0
2012/04/23	R208 2012/11/01	8.30	Put	Bond Future	1,705.0000	1,864.0000	9.326	0	0	0
2012/04/23	R208 2012/11/01	8.20	Call	Bond Future	4,491.0000	4,127.0000	(8.105)	0	0	0
2012/04/23	R208 2012/11/01	8.20	Put	Bond Future	1,895.0000	2,068.0000	9.129	0	0	0
2012/04/23	R208 2013/02/07			Bond Future	7.8120	7.9090	1.242	0.0000	0.0000	0
2012/04/23	R208 2013/02/07	8.00	Call	Bond Future	4,027.0000	3,704.0000	(8.021)	0	0	0
2012/04/23	R208 2013/02/07	8.00	Put	Bond Future	2,963.0000	3,191.0000	7.695	0	0	0
2012/04/23	R208 2013/02/07	8.05	Call	Bond Future	4,188.0000	3,859.0000	(7.856)	0	0	0
2012/04/23	R208 2013/02/07	8.05	Put	Bond Future	2,844.0000	3,065.0000	7.771	0	0	0
2012/04/23	R208 2013/02/07	7.95	Call	Bond Future	3,873.0000	3,557.0000	(8.159)	0	0	0
2012/04/23	R208 2013/02/07	7.95	Put	Bond Future	3,090.0000	3,325.0000	7.605	0	0	0
2012/04/23	R209 2012/05/03			Bond Future	8.6100	8.7090	1.150	0.0000	0.0000	3,060
2012/04/23	R209 2012/05/03	9.00	Call	Bond Future	3,233.0000	2,471.0000	(23.569)	0	0	0
2012/04/23	R209 2012/05/03	9.00	Put	Bond Future	158.0000	196.0000	24.051	0	0	0
2012/04/23	R209 2012/05/03	9.05	Call	Bond Future	3,572.0000	2,797.0000	(21.697)	0	0	0
2012/04/23	R209 2012/05/03	9.05	Put	Bond Future	118.0000	142.0000	20.339	0	0	0
2012/04/23	R209 2012/05/03	8.95	Call	Bond Future	2,902.0000	2,157.0000	(25.672)	0	0	0
2012/04/23	R209 2012/05/03	8.95	Put	Bond Future	211.0000	265.0000	25.592	0	0	0
2012/04/23	R209 2012/08/02			Bond Future	8.6770	8.7800	1.187	0.0000	0.0000	0
2012/04/23	R209 2012/08/02	9.25	Call	Bond Future	5,786.0000	5,160.0000	(10.819)	0	0	0
2012/04/23	R209 2012/08/02	9.25	Put	Bond Future	1,393.0000	1,588.0000	13.999	0	0	0
2012/04/23	R209 2012/08/02	9.30	Call	Bond Future	6,050.0000	5,412.0000	(10.545)	0	0	0
2012/04/23	R209 2012/08/02	9.30	Put	Bond Future	1,293.0000	1,476.0000	14.153	0	0	0
2012/04/23	R209 2012/08/02	9.20	Call	Bond Future	5,525.0000	4,911.0000	(11.113)	0	0	0
2012/04/23	R209 2012/08/02	9.20	Put	Bond Future	1,499.0000	1,706.0000	13.809	0	0	0
2012/04/23	R209 2012/11/01			Bond Future	8.7360	8.8410	1.202	0.0000	0.0000	0
2012/04/23	R209 2012/11/01	9.00	Call	Bond Future	5,654.0000	5,134.0000	(9.197)	0	0	0
2012/04/23	R209 2012/11/01	9.00	Put	Bond Future	3,602.0000	3,909.0000	8.523	0	0	0
2012/04/23	R209 2012/11/01	9.05	Call	Bond Future	5,874.0000	5,343.0000	(9.040)	0	0	0
2012/04/23	R209 2012/11/01	9.05	Put	Bond Future	3,443.0000	3,739.0000	8.597	0	0	0
2012/04/23	R209 2012/11/01	8.95	Call	Bond Future	5,437.0000	4,928.0000	(9.362)	0	0	0
2012/04/23	R209 2012/11/01	8.95	Put	Bond Future	3,766.0000	4,085.0000	8.471	0	0	0

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2012/04/23	R209 2013/02/07			Bond Future	8.7970	8.9060	1.239	0.0000	0.0000	0
2012/04/23	R209 2013/02/07	9.00	Call	Bond Future	6,261.0000	5,751.0000	(8.146)	0	0	0
2012/04/23	R209 2013/02/07	9.00	Put	Bond Future	4,694.0000	5,032.0000	7.201	0	0	0
2012/04/23	R209 2013/02/07	9.05	Call	Bond Future	6,470.0000	5,951.0000	(8.022)	0	0	0
2012/04/23	R209 2013/02/07	9.05	Put	Bond Future	4,525.0000	4,854.0000	7.271	0	0	0
2012/04/23	R209 2013/02/07	8.95	Call	Bond Future	6,054.0000	5,553.0000	(8.276)	0	0	0
2012/04/23	R209 2013/02/07	8.95	Put	Bond Future	4,868.0000	5,215.0000	7.128	0	0	0
2012/04/23	R210 2012/05/03			Bond Future	142.4813	141.7535	(0.511)	0.0000	0.0000	925
2012/04/23	R210 2012/05/03	139.00	Call	Bond Future	3,481.0000	2,754.0000	(20.885)	0	0	0
2012/04/23	R210 2012/05/03	139.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/23	R210 2012/05/03	139.05	Call	Bond Future	3,431.0000	2,704.0000	(21.189)	0	0	0
2012/04/23	R210 2012/05/03	139.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/23	R210 2012/05/03	138.95	Call	Bond Future	3,531.0000	2,804.0000	(20.589)	0	0	0
2012/04/23	R210 2012/05/03	138.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/23	R210 2012/08/02			Bond Future	144.4954	143.7531	(0.514)	0.0000	0.0000	80
2012/04/23	R210 2012/08/02	143.00	Call	Bond Future	1,495.0000	753.0000	(49.632)	0	0	0
2012/04/23	R210 2012/08/02	143.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/23	R210 2012/08/02	143.05	Call	Bond Future	1,445.0000	703.0000	(51.349)	0	0	0
2012/04/23	R210 2012/08/02	143.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/23	R210 2012/08/02	142.95	Call	Bond Future	1,545.0000	803.0000	(48.026)	0	0	0
2012/04/23	R210 2012/08/02	142.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/23	R211 2012/05/03			Bond Future	119.5576	119.2428	(0.263)	0.0000	0.0000	480
2012/04/23	R211 2012/05/03	118.20	Call	Bond Future	1,358.0000	1,043.0000	(23.196)	0	0	0
2012/04/23	R211 2012/05/03	118.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/23	R211 2012/05/03	118.25	Call	Bond Future	1,308.0000	993.0000	(24.083)	0	0	0
2012/04/23	R211 2012/05/03	118.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/23	R211 2012/05/03	118.15	Call	Bond Future	1,408.0000	1,093.0000	(22.372)	0	0	0
2012/04/23	R211 2012/05/03	118.15	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/23	R211 2012/08/02			Bond Future	119.8509	119.5279	(0.269)	0.0000	0.0000	0
2012/04/23	R211 2012/08/02	120.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/23	R211 2012/08/02	120.00	Put	Bond Future	149.0000	472.0000	216.779	0	0	0
2012/04/23	R211 2012/08/02	120.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/23	R211 2012/08/02	120.05	Put	Bond Future	199.0000	522.0000	162.312	0	0	0

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2012/04/23	R211 2012/08/02	119.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/23	R211 2012/08/02	119.95	Put	Bond Future	99.0000	422.0000	326.263	0	0	0
2012/04/23	R212 2012/05/03			Bond Future	118.6819	118.2876	(0.332)	0.0000	0.0000	2,902
2012/04/23	R212 2012/05/03	115.30	Call	Bond Future	3,382.0000	2,988.0000	(11.650)	0	0	0
2012/04/23	R212 2012/05/03	115.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/23	R212 2012/05/03	115.35	Call	Bond Future	3,332.0000	2,938.0000	(11.825)	0	0	0
2012/04/23	R212 2012/05/03	115.35	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/23	R212 2012/05/03	115.25	Call	Bond Future	3,432.0000	3,038.0000	(11.480)	0	0	0
2012/04/23	R212 2012/05/03	115.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/23	R212 2012/08/02			Bond Future	118.8264	118.4230	(0.340)	0.0000	0.0000	30
2012/04/23	R212 2012/08/02	118.00	Call	Bond Future	826.0000	423.0000	(48.789)	0	0	0
2012/04/23	R212 2012/08/02	118.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/23	R212 2012/08/02	118.05	Call	Bond Future	776.0000	373.0000	(51.933)	0	0	0
2012/04/23	R212 2012/08/02	118.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/23	R212 2012/08/02	117.95	Call	Bond Future	876.0000	473.0000	(46.005)	0	0	0
2012/04/23	R212 2012/08/02	117.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/23	R213 2012/05/03			Bond Future	8.4600	8.5550	1.123	0.0000	0.0000	4,435
2012/04/23	R213 2012/05/03	9.25	Call	Bond Future	6,270.0000	5,478.0000	(12.632)	0	0	0
2012/04/23	R213 2012/05/03	9.25	Put	Bond Future	10.0000	9.0000	(10.000)	0	0	0
2012/04/23	R213 2012/05/03	9.30	Call	Bond Future	6,640.0000	5,848.0000	(11.928)	0	0	0
2012/04/23	R213 2012/05/03	9.30	Put	Bond Future	7.0000	5.0000	(28.571)	0	0	0
2012/04/23	R213 2012/05/03	9.20	Call	Bond Future	5,900.0000	5,108.0000	(13.424)	0	0	0
2012/04/23	R213 2012/05/03	9.20	Put	Bond Future	16.0000	14.0000	(12.500)	0	0	0
2012/04/23	R213 2012/08/02			Bond Future	8.5280	8.6260	1.149	0.0000	0.0000	13
2012/04/23	R213 2012/08/02	9.25	Call	Bond Future	6,755.0000	6,104.0000	(9.637)	0	0	0
2012/04/23	R213 2012/08/02	9.25	Put	Bond Future	1,085.0000	1,238.0000	14.101	0	0	0
2012/04/23	R213 2012/08/02	9.30	Call	Bond Future	7,044.0000	6,383.0000	(9.384)	0	0	0
2012/04/23	R213 2012/08/02	9.30	Put	Bond Future	1,002.0000	1,145.0000	14.271	0	0	0
2012/04/23	R213 2012/08/02	9.20	Call	Bond Future	6,469.0000	5,829.0000	(9.893)	0	0	0
2012/04/23	R213 2012/08/02	9.20	Put	Bond Future	1,174.0000	1,337.0000	13.884	0	0	0
2012/04/23	R213 2012/11/01			Bond Future	8.5900	8.6900	1.164	0.0000	0.0000	0
2012/04/23	R213 2012/11/01	9.00	Call	Bond Future	6,388.0000	5,849.0000	(8.438)	0	0	0
2012/04/23	R213 2012/11/01	9.00	Put	Bond Future	3,140.0000	3,410.0000	8.599	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
2012/04/23	R213 2012/11/01	9.05	Call	Bond Future	6,628.0000	6,078.0000	(8.298)	0	0	0
2012/04/23	R213 2012/11/01	9.05	Put	Bond Future	2,996.0000	3,256.0000	8.678	0	0	0
2012/04/23	R213 2012/11/01	8.95	Call	Bond Future	6,153.0000	5,624.0000	(8.597)	0	0	0
2012/04/23	R213 2012/11/01	8.95	Put	Bond Future	3,291.0000	3,572.0000	8.538	0	0	0
2012/04/23	R213 2013/02/07			Bond Future	8.6560	8.7600	1.201	0.0000	0.0000	0
2012/04/23	R213 2013/02/07	9.00	Call	Bond Future	6,916.0000	6,393.0000	(7.562)	0	0	0
2012/04/23	R213 2013/02/07	9.00	Put	Bond Future	4,217.0000	4,523.0000	7.256	0	0	0
2012/04/23	R213 2013/02/07	9.05	Call	Bond Future	7,142.0000	6,610.0000	(7.449)	0	0	0
2012/04/23	R213 2013/02/07	9.05	Put	Bond Future	4,061.0000	4,359.0000	7.338	0	0	0
2012/04/23	R213 2013/02/07	8.95	Call	Bond Future	6,693.0000	6,179.0000	(7.680)	0	0	0
2012/04/23	R213 2013/02/07	8.95	Put	Bond Future	4,378.0000	4,694.0000	7.218	0	0	0
2012/04/23	R214 2012/05/03			Bond Future	8.6590	8.7690	1.270	0.0000	0.0000	1,530
2012/04/23	R214 2012/05/03	8.80	Call	Bond Future	1,185.0000	258.0000	(78.228)	0	0	0
2012/04/23	R214 2012/05/03	8.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/23	R214 2012/05/03	8.81	Call	Bond Future	1,268.0000	341.0000	(73.107)	0	0	0
2012/04/23	R214 2012/05/03	8.81	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/23	R214 2012/05/03	8.79	Call	Bond Future	1,102.0000	175.0000	(84.120)	0	0	0
2012/04/23	R214 2012/05/03	8.79	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/23	R214 2012/08/02			Bond Future	8.7240	8.8370	1.295	0.0000	0.0000	0
2012/04/23	R214 2012/08/02	8.80	Call	Bond Future	634.0000	0.0000	(100.000)	0	0	0
2012/04/23	R214 2012/08/02	8.80	Put	Bond Future	0.0000	306.0000	100.000	0	0	0
2012/04/23	R214 2012/08/02	8.81	Call	Bond Future	717.0000	0.0000	(100.000)	0	0	0
2012/04/23	R214 2012/08/02	8.81	Put	Bond Future	0.0000	223.0000	100.000	0	0	0
2012/04/23	R214 2012/08/02	8.79	Call	Bond Future	551.0000	0.0000	(100.000)	0	0	0
2012/04/23	R214 2012/08/02	8.79	Put	Bond Future	0.0000	389.0000	100.000	0	0	0
Total										298667.00