



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 02/05/2012

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/05/02	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/02	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/02	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/02	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/02	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/02	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/02	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/02	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/02	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/02	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/02	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/02	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/02	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/02	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/02	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/05/02	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/02	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/02	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/02	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/02	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/02	AL7T 2012/05/03			Index Future	430.1600	432.1360	0.459	0.0000	0.0000	0
2012/05/02	AL7T 2012/08/02			Index Future	436.1970	438.1890	0.457	0.0000	0.0000	13
2012/05/02	AL7T 2012/11/01			Index Future	442.8260	444.8370	0.454	0.0000	0.0000	0
2012/05/02	ALBI 2012/05/03			Index Future	390.1270	391.4220	0.332	0.0000	0.0000	127
2012/05/02	ALBI 2012/08/02			Index Future	395.6020	396.9050	0.329	0.0000	0.0000	896
2012/05/02	ALBI 2012/11/01			Index Future	401.6140	402.9270	0.327	0.0000	0.0000	0
2012/05/02	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/02	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/02	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/02	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/02	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/02	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/02	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/02	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/02	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/02	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/02	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/05/02	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0
2012/05/02	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/02	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/02	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/02	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/02	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/02	CAAZ 2012/06/18			Can-Do Future	0.0737	0.0699	(5.156)	0.0000	0.0000	5,670
2012/05/02	CABA 2012/06/18			Can-Do Future	0.3141	0.3272	4.171	0.0000	0.0000	8,000
2012/05/02	CABB 2012/06/18			Can-Do Future	0.0052	0.0048	(7.692)	0.0000	0.0000	8,000
2012/05/02	CABC 2012/06/18			Can-Do Future	0.1660	0.1722	3.735	0.0000	0.0000	0
2012/05/02	CABD 2012/06/18			Can-Do Future	0.0012	0.0010	(16.667)	0.0000	0.0000	16,000
2012/05/02	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/02	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/02	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/02	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/02	GOVI 2012/05/03			GOVI	391.0700	392.3440	0.326	0.0000	0.0000	59
2012/05/02	GOVI 2012/05/03	382.00	Call	GOVI	90,700.0000	103,440.0000	14.046	0	0	0
2012/05/02	GOVI 2012/05/03	382.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/05/02	GOVI 2012/05/03	382.01	Call	GOVI	90,600.0000	103,340.0000	14.062	0	0	0
2012/05/02	GOVI 2012/05/03	382.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/05/02	GOVI 2012/05/03	381.99	Call	GOVI	90,800.0000	103,540.0000	14.031	0	0	0
2012/05/02	GOVI 2012/05/03	381.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/05/02	GOVI 2012/08/02			GOVI	396.5580	397.8390	0.323	0.0000	0.0000	231
2012/05/02	GOVI 2012/08/02	390.00	Call	GOVI	65,580.0000	78,390.0000	19.533	0	0	0
2012/05/02	GOVI 2012/08/02	390.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/05/02	GOVI 2012/08/02	390.01	Call	GOVI	65,480.0000	78,290.0000	19.563	0	0	0
2012/05/02	GOVI 2012/08/02	390.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/05/02	GOVI 2012/08/02	389.99	Call	GOVI	65,680.0000	78,490.0000	19.504	0	0	0
2012/05/02	GOVI 2012/08/02	389.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/05/02	GOVI 2012/11/01			GOVI	402.5850	403.8750	0.320	0.0000	0.0000	0
2012/05/02	GOVI 2012/11/01	402.00	Call	GOVI	5,850.0000	18,750.0000	220.513	0	0	0
2012/05/02	GOVI 2012/11/01	402.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/05/02	GOVI 2012/11/01	402.01	Call	GOVI	5,750.0000	18,650.0000	224.348	0	0	0
2012/05/02	GOVI 2012/11/01	402.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/05/02	GOVI 2012/11/01	401.99	Call	GOVI	5,950.0000	18,850.0000	216.807	0	0	0
2012/05/02	GOVI 2012/11/01	401.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/05/02	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/05/02	IGOV 2012/05/03			Index Future	174.1600	174.1730	0.007	0.0000	0.0000	0
2012/05/02	IGOV 2012/08/02			Index Future	176.6040	176.6130	0.005	0.0000	0.0000	563
2012/05/02	IGOV 2012/11/01			Index Future	179.2880	179.2920	0.002	0.0000	0.0000	0
2012/05/02	ILBI 2012/05/03			Index Future	471.7160	471.7440	0.006	0.0000	0.0000	0
2012/05/02	ILBI 2012/08/02			Index Future	478.4200	478.4480	0.006	0.0000	0.0000	169
2012/05/02	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2012/05/02	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2012/05/02	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2012/05/02	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2012/05/02	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2012/05/02	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2012/05/02	JBAF 2012/05/16			Jibar Tradeable Future	5.6000	5.6000	0.000	0.0000	0.0000	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/05/02	JBAF 2012/06/20			Jibar Tradeable Future	5.6100	5.6100	0.000	0.0000	0.0000	2,890
2012/05/02	JBAF 2012/07/18			Jibar Tradeable Future	5.6300	5.6200	(0.178)	0.0000	0.0000	0
2012/05/02	JBAF 2012/08/15			Jibar Tradeable Future	5.6500	5.6300	(0.354)	0.0000	0.0000	0
2012/05/02	JBAF 2012/09/19			Jibar Tradeable Future	5.6700	5.6500	(0.353)	0.0000	0.0000	44,760
2012/05/02	JBAF 2012/10/17			Jibar Tradeable Future	5.6800	5.6700	(0.176)	0.0000	0.0000	0
2012/05/02	JBAF 2012/12/19			Jibar Tradeable Future	5.7400	5.7200	(0.348)	0.0000	0.0000	840
2012/05/02	JBAF 2013/03/20			Jibar Tradeable Future	5.8900	5.8500	(0.679)	0.0000	0.0000	790
2012/05/02	JBAF 2013/06/19			Jibar Tradeable Future	6.0500	6.0100	(0.661)	0.0000	0.0000	500
2012/05/02	JBAF 2013/09/18			Jibar Tradeable Future	6.2300	6.1900	(0.642)	0.0000	0.0000	1,700
2012/05/02	JBAF 2013/12/18			Jibar Tradeable Future	6.4300	6.3900	(0.622)	0.0000	0.0000	1,500
2012/05/02	JBAF 2014/03/19			Jibar Tradeable Future	6.6400	6.6000	(0.602)	0.0000	0.0000	0
2012/05/02	R157 2012/05/03			Bond Future	6.4630	6.3910	(1.114)	0.0000	0.0000	4,103
2012/05/02	R157 2012/05/03	8.25	Call	Bond Future	5,809.0000	6,051.0000	4.166	0	0	0
2012/05/02	R157 2012/05/03	8.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/02	R157 2012/05/03	8.30	Call	Bond Future	5,967.0000	6,209.0000	4.056	0	0	0
2012/05/02	R157 2012/05/03	8.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/02	R157 2012/05/03	8.20	Call	Bond Future	5,652.0000	5,894.0000	4.282	0	0	0
2012/05/02	R157 2012/05/03	8.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/02	R157 2012/05/03	6.25	Put	Bond Future	718.0000	475.0000	(33.844)	0	0	0
2012/05/02	R157 2012/05/03	6.25	Call	Bond Future	1.0000	0.0000	(100.000)	0	0	1,500
2012/05/02	R157 2012/05/03	6.50	Call	Bond Future	201.0000	368.0000	83.085	0	0	1,500
2012/05/02	R157 2012/05/03	6.50	Put	Bond Future	77.0000	2.0000	(97.403)	0	0	1,500
2012/05/02	R157 2012/05/03	6.75	Call	Bond Future	958.0000	1,200.0000	25.261	0	0	1,500
2012/05/02	R157 2012/05/03	6.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	1,500
2012/05/02	R157 2012/05/03	7.35	Call	Bond Future	2,929.0000	3,171.0000	8.262	0	0	0
2012/05/02	R157 2012/05/03	7.35	Put	Bond Future	0.0000	0.0000	0.000	0	0	1,500
2012/05/02	R157 2012/08/02			Bond Future	6.5360	6.4570	(1.209)	0.0000	0.0000	13,345
2012/05/02	R157 2012/08/02	8.00	Call	Bond Future	4,435.0000	4,679.0000	5.502	0	0	0
2012/05/02	R157 2012/08/02	8.00	Put	Bond Future	4.0000	2.0000	(50.000)	0	0	0
2012/05/02	R157 2012/08/02	8.05	Call	Bond Future	4,582.0000	4,826.0000	5.325	0	0	0
2012/05/02	R157 2012/08/02	8.05	Put	Bond Future	3.0000	2.0000	(33.333)	0	0	0
2012/05/02	R157 2012/08/02	7.95	Call	Bond Future	4,288.0000	4,532.0000	5.690	0	0	0
2012/05/02	R157 2012/08/02	7.95	Put	Bond Future	5.0000	3.0000	(40.000)	0	0	0
2012/05/02	R157 2012/08/02	6.15	Put	Bond Future	1,421.0000	1,231.0000	(13.371)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/05/02	R157 2012/08/02	6.15	Call	Bond Future	216.0000	272.0000	25.926	0	0	3,750
2012/05/02	R157 2012/08/02	6.35	Put	Bond Future	983.0000	827.0000	(15.870)	0	0	0
2012/05/02	R157 2012/08/02	6.35	Call	Bond Future	405.0000	494.0000	21.975	0	0	1,250
2012/05/02	R157 2012/08/02	6.55	Call	Bond Future	684.0000	810.0000	18.421	0	0	0
2012/05/02	R157 2012/08/02	6.55	Put	Bond Future	641.0000	521.0000	(18.721)	0	0	1,250
2012/05/02	R157 2012/08/02	6.95	Call	Bond Future	1,503.0000	1,693.0000	12.641	0	0	0
2012/05/02	R157 2012/08/02	6.95	Put	Bond Future	228.0000	173.0000	(24.123)	0	0	3,750
2012/05/02	R157 2012/11/01			Bond Future	6.5770	6.4910	(1.308)	0.0000	0.0000	0
2012/05/02	R157 2012/11/01	7.00	Call	Bond Future	1,791.0000	1,955.0000	9.157	0	0	0
2012/05/02	R157 2012/11/01	7.00	Put	Bond Future	593.0000	512.0000	(13.659)	0	0	0
2012/05/02	R157 2012/11/01	7.05	Call	Bond Future	1,889.0000	2,058.0000	8.947	0	0	0
2012/05/02	R157 2012/11/01	7.05	Put	Bond Future	550.0000	474.0000	(13.818)	0	0	0
2012/05/02	R157 2012/11/01	6.95	Call	Bond Future	1,696.0000	1,855.0000	9.375	0	0	0
2012/05/02	R157 2012/11/01	6.95	Put	Bond Future	639.0000	552.0000	(13.615)	0	0	0
2012/05/02	R157 2013/02/07			Bond Future	6.6170	6.5220	(1.436)	0.0000	0.0000	0
2012/05/02	R157 2013/02/07	6.75	Call	Bond Future	1,404.0000	1,538.0000	9.544	0	0	0
2012/05/02	R157 2013/02/07	6.75	Put	Bond Future	1,062.0000	950.0000	(10.546)	0	0	0
2012/05/02	R157 2013/02/07	6.80	Call	Bond Future	1,478.0000	1,617.0000	9.405	0	0	0
2012/05/02	R157 2013/02/07	6.80	Put	Bond Future	1,007.0000	901.0000	(10.526)	0	0	0
2012/05/02	R157 2013/02/07	6.70	Call	Bond Future	1,333.0000	1,463.0000	9.752	0	0	0
2012/05/02	R157 2013/02/07	6.70	Put	Bond Future	1,119.0000	1,004.0000	(10.277)	0	0	0
2012/05/02	R186 2012/05/03			Bond Future	8.1690	8.1210	(0.588)	0.0000	0.0000	9,852
2012/05/02	R186 2012/05/03	9.00	Call	Bond Future	7,620.0000	8,083.0000	6.076	0	0	0
2012/05/02	R186 2012/05/03	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/02	R186 2012/05/03	9.05	Call	Bond Future	8,056.0000	8,519.0000	5.747	0	0	0
2012/05/02	R186 2012/05/03	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/02	R186 2012/05/03	8.95	Call	Bond Future	7,182.0000	7,644.0000	6.433	0	0	0
2012/05/02	R186 2012/05/03	8.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/02	R186 2012/05/03	7.90	Put	Bond Future	2,637.0000	2,164.0000	(17.937)	0	0	0
2012/05/02	R186 2012/05/03	7.90	Call	Bond Future	11.0000	0.0000	(100.000)	0	0	2,250
2012/05/02	R186 2012/05/03	8.20	Put	Bond Future	387.0000	63.0000	(83.721)	0	0	0
2012/05/02	R186 2012/05/03	8.20	Call	Bond Future	684.0000	823.0000	20.322	0	0	750
2012/05/02	R186 2012/05/03	8.50	Call	Bond Future	3,126.0000	3,585.0000	14.683	0	0	0
2012/05/02	R186 2012/05/03	8.50	Put	Bond Future	4.0000	0.0000	(100.000)	0	0	750

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/05/02	R186 2012/05/03	8.85	Call	Bond Future	6,298.0000	6,760.0000	7.336	0	0	0
2012/05/02	R186 2012/05/03	8.85	Put	Bond Future	0.0000	0.0000	0.000	0	0	2,250
2012/05/02	R186 2012/08/02			Bond Future	8.2460	8.1970	(0.594)	0.0000	0.0000	26,725
2012/05/02	R186 2012/08/02	8.75	Call	Bond Future	5,746.0000	6,074.0000	5.708	0	0	0
2012/05/02	R186 2012/08/02	8.75	Put	Bond Future	1,127.0000	992.0000	(11.979)	0	0	2,700
2012/05/02	R186 2012/08/02	8.80	Call	Bond Future	6,083.0000	6,421.0000	5.556	0	0	0
2012/05/02	R186 2012/08/02	8.80	Put	Bond Future	1,020.0000	895.0000	(12.255)	0	0	0
2012/05/02	R186 2012/08/02	8.70	Call	Bond Future	5,416.0000	5,734.0000	5.871	0	0	0
2012/05/02	R186 2012/08/02	8.70	Put	Bond Future	1,243.0000	1,098.0000	(11.665)	0	0	0
2012/05/02	R186 2012/08/02	8.25	Put	Bond Future	2,793.0000	2,544.0000	(8.915)	0	0	0
2012/05/02	R186 2012/08/02	8.25	Call	Bond Future	2,831.0000	3,045.0000	7.559	0	0	8,750
2012/05/02	R186 2012/08/02	8.66	Call	Bond Future	5,157.0000	5,467.0000	6.011	0	0	0
2012/05/02	R186 2012/08/02	8.66	Put	Bond Future	1,344.0000	1,190.0000	(11.458)	0	0	276
2012/05/02	R186 2012/08/02	7.66	Put	Bond Future	6,528.0000	6,146.0000	(5.852)	0	0	0
2012/05/02	R186 2012/08/02	7.66	Call	Bond Future	814.0000	896.0000	10.074	0	0	276
2012/05/02	R186 2012/08/02	7.76	Put	Bond Future	5,757.0000	5,395.0000	(6.288)	0	0	0
2012/05/02	R186 2012/08/02	7.76	Call	Bond Future	1,046.0000	1,147.0000	9.656	0	0	43
2012/05/02	R186 2012/08/02	8.76	Call	Bond Future	5,813.0000	6,143.0000	5.677	0	0	0
2012/05/02	R186 2012/08/02	8.76	Put	Bond Future	1,105.0000	972.0000	(12.036)	0	0	43
2012/05/02	R186 2012/08/02	8.00	Put	Bond Future	4,133.0000	3,823.0000	(7.501)	0	0	0
2012/05/02	R186 2012/08/02	8.00	Call	Bond Future	1,781.0000	1,934.0000	8.591	0	0	1,099
2012/05/02	R186 2012/08/02	9.00	Call	Bond Future	7,489.0000	7,860.0000	4.954	0	0	0
2012/05/02	R186 2012/08/02	9.00	Put	Bond Future	674.0000	582.0000	(13.650)	0	0	199
2012/05/02	R186 2012/08/02	7.70	Put	Bond Future	6,213.0000	5,839.0000	(6.020)	0	0	0
2012/05/02	R186 2012/08/02	7.70	Call	Bond Future	902.0000	991.0000	9.867	0	0	2,700
2012/05/02	R186 2012/08/02	8.30	Call	Bond Future	3,079.0000	3,305.0000	7.340	0	0	0
2012/05/02	R186 2012/08/02	8.30	Put	Bond Future	2,571.0000	2,334.0000	(9.218)	0	0	900
2012/05/02	R186 2012/11/01			Bond Future	8.3120	8.2620	(0.602)	0.0000	0.0000	0
2012/05/02	R186 2012/11/01	8.75	Call	Bond Future	6,915.0000	7,197.0000	4.078	0	0	0
2012/05/02	R186 2012/11/01	8.75	Put	Bond Future	2,957.0000	2,775.0000	(6.155)	0	0	0
2012/05/02	R186 2012/11/01	8.80	Call	Bond Future	7,198.0000	7,486.0000	4.001	0	0	0
2012/05/02	R186 2012/11/01	8.80	Put	Bond Future	2,801.0000	2,624.0000	(6.319)	0	0	0
2012/05/02	R186 2012/11/01	8.70	Call	Bond Future	6,637.0000	6,912.0000	4.143	0	0	0
2012/05/02	R186 2012/11/01	8.70	Put	Bond Future	3,121.0000	2,932.0000	(6.056)	0	0	0
2012/05/02	R186 2013/02/07			Bond Future	8.3810	8.3300	(0.609)	0.0000	0.0000	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/05/02	R186 2013/02/07	8.50	Call	Bond Future	6,223.0000	6,463.0000	3.857	0	0	0
2012/05/02	R186 2013/02/07	8.50	Put	Bond Future	5,150.0000	4,925.0000	(4.369)	0	0	0
2012/05/02	R186 2013/02/07	8.55	Call	Bond Future	6,468.0000	6,714.0000	3.803	0	0	0
2012/05/02	R186 2013/02/07	8.55	Put	Bond Future	4,948.0000	4,729.0000	(4.426)	0	0	0
2012/05/02	R186 2013/02/07	8.45	Call	Bond Future	5,988.0000	6,222.0000	3.908	0	0	0
2012/05/02	R186 2013/02/07	8.45	Put	Bond Future	5,364.0000	5,133.0000	(4.306)	0	0	0
2012/05/02	R189 2012/05/03			Bond Future	215.7666	215.7795	0.006	0.0000	0.0000	0
2012/05/02	R189 2012/05/03	215.00	Call	Bond Future	767.0000	779.0000	1.565	0	0	0
2012/05/02	R189 2012/05/03	215.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/02	R189 2012/05/03	215.05	Call	Bond Future	717.0000	729.0000	1.674	0	0	0
2012/05/02	R189 2012/05/03	215.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/02	R189 2012/05/03	214.95	Call	Bond Future	817.0000	829.0000	1.469	0	0	0
2012/05/02	R189 2012/05/03	214.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/02	R189 2012/08/02			Bond Future	218.7939	218.8020	0.004	0.0000	0.0000	44
2012/05/02	R189 2012/08/02	218.00	Call	Bond Future	794.0000	802.0000	1.008	0	0	0
2012/05/02	R189 2012/08/02	218.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/02	R189 2012/08/02	218.05	Call	Bond Future	744.0000	752.0000	1.075	0	0	0
2012/05/02	R189 2012/08/02	218.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/02	R189 2012/08/02	217.95	Call	Bond Future	844.0000	852.0000	0.948	0	0	0
2012/05/02	R189 2012/08/02	217.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/02	R197 2012/05/03			Bond Future	259.9251	259.9941	0.027	0.0000	0.0000	0
2012/05/02	R197 2012/05/03	251.00	Call	Bond Future	8,925.0000	8,994.0000	0.773	0	0	0
2012/05/02	R197 2012/05/03	251.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/02	R197 2012/05/03	251.05	Call	Bond Future	8,875.0000	8,944.0000	0.777	0	0	0
2012/05/02	R197 2012/05/03	251.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/02	R197 2012/05/03	250.95	Call	Bond Future	8,975.0000	9,044.0000	0.769	0	0	0
2012/05/02	R197 2012/05/03	250.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/02	R197 2012/08/02			Bond Future	258.3831	258.4471	0.025	0.0000	0.0000	1,289
2012/05/02	R197 2012/08/02	257.00	Call	Bond Future	1,383.0000	1,447.0000	4.628	0	0	0
2012/05/02	R197 2012/08/02	257.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/02	R197 2012/08/02	257.05	Call	Bond Future	1,333.0000	1,397.0000	4.801	0	0	0
2012/05/02	R197 2012/08/02	257.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/02	R197 2012/08/02	256.95	Call	Bond Future	1,433.0000	1,497.0000	4.466	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/05/02	R197 2012/08/02	256.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/02	R201 2012/05/03			Bond Future	5.8110	5.7350	(1.308)	0.0000	0.0000	1,220
2012/05/02	R201 2012/05/03	7.75	Call	Bond Future	4,722.0000	4,912.0000	4.024	0	0	0
2012/05/02	R201 2012/05/03	7.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/02	R201 2012/05/03	7.80	Call	Bond Future	4,840.0000	5,031.0000	3.946	0	0	0
2012/05/02	R201 2012/05/03	7.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/02	R201 2012/05/03	7.70	Call	Bond Future	4,603.0000	4,794.0000	4.149	0	0	0
2012/05/02	R201 2012/05/03	7.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/02	R201 2012/08/02			Bond Future	5.8260	5.7420	(1.442)	0.0000	0.0000	2,704
2012/05/02	R201 2012/08/02	7.50	Call	Bond Future	3,724.0000	3,915.0000	5.129	0	0	0
2012/05/02	R201 2012/08/02	7.50	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2012/05/02	R201 2012/08/02	7.55	Call	Bond Future	3,832.0000	4,023.0000	4.984	0	0	0
2012/05/02	R201 2012/08/02	7.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/02	R201 2012/08/02	7.45	Call	Bond Future	3,615.0000	3,806.0000	5.284	0	0	0
2012/05/02	R201 2012/08/02	7.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/02	R201 2012/11/01			Bond Future	5.7830	5.6900	(1.608)	0.0000	0.0000	0
2012/05/02	R201 2012/11/01	6.50	Call	Bond Future	1,645.0000	1,799.0000	9.362	0	0	0
2012/05/02	R201 2012/11/01	6.50	Put	Bond Future	191.0000	154.0000	(19.372)	0	0	0
2012/05/02	R201 2012/11/01	6.55	Call	Bond Future	1,728.0000	1,884.0000	9.028	0	0	0
2012/05/02	R201 2012/11/01	6.55	Put	Bond Future	173.0000	139.0000	(19.653)	0	0	0
2012/05/02	R201 2012/11/01	6.45	Call	Bond Future	1,564.0000	1,715.0000	9.655	0	0	0
2012/05/02	R201 2012/11/01	6.45	Put	Bond Future	210.0000	171.0000	(18.571)	0	0	0
2012/05/02	R201 2013/02/07			Bond Future	5.7020	5.5960	(1.859)	0.0000	0.0000	0
2012/05/02	R201 2013/02/07	6.25	Call	Bond Future	1,348.0000	1,483.0000	10.015	0	0	0
2012/05/02	R201 2013/02/07	6.25	Put	Bond Future	369.0000	313.0000	(15.176)	0	0	0
2012/05/02	R201 2013/02/07	6.30	Call	Bond Future	1,412.0000	1,550.0000	9.773	0	0	0
2012/05/02	R201 2013/02/07	6.30	Put	Bond Future	344.0000	291.0000	(15.407)	0	0	0
2012/05/02	R201 2013/02/07	6.20	Call	Bond Future	1,285.0000	1,416.0000	10.195	0	0	0
2012/05/02	R201 2013/02/07	6.20	Put	Bond Future	394.0000	335.0000	(14.975)	0	0	0
2012/05/02	R202 2012/05/03			Bond Future	191.7890	191.8457	0.030	0.0000	0.0000	0
2012/05/02	R202 2012/05/03	190.00	Call	Bond Future	1,789.0000	1,846.0000	3.186	0	0	0
2012/05/02	R202 2012/05/03	190.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/02	R202 2012/05/03	190.05	Call	Bond Future	1,739.0000	1,796.0000	3.278	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/05/02	R202 2012/05/03	190.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/02	R202 2012/05/03	189.95	Call	Bond Future	1,839.0000	1,896.0000	3.100	0	0	0
2012/05/02	R202 2012/05/03	189.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/02	R202 2012/08/02			Bond Future	191.7238	191.7770	0.028	0.0000	0.0000	40,005
2012/05/02	R202 2012/08/02	191.00	Call	Bond Future	724.0000	777.0000	7.320	0	0	0
2012/05/02	R202 2012/08/02	191.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/02	R202 2012/08/02	191.05	Call	Bond Future	674.0000	727.0000	7.864	0	0	0
2012/05/02	R202 2012/08/02	191.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/02	R202 2012/08/02	190.95	Call	Bond Future	774.0000	827.0000	6.848	0	0	0
2012/05/02	R202 2012/08/02	190.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/02	R203 2012/05/03			Bond Future	6.9940	6.9160	(1.115)	0.0000	0.0000	2,804
2012/05/02	R203 2012/05/03	8.75	Call	Bond Future	7,634.0000	7,990.0000	4.663	0	0	0
2012/05/02	R203 2012/05/03	8.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/02	R203 2012/05/03	8.80	Call	Bond Future	7,841.0000	8,197.0000	4.540	0	0	0
2012/05/02	R203 2012/05/03	8.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/02	R203 2012/05/03	8.70	Call	Bond Future	7,426.0000	7,782.0000	4.794	0	0	0
2012/05/02	R203 2012/05/03	8.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/02	R203 2012/05/03	7.00	Put	Bond Future	197.0000	15.0000	(92.386)	0	0	0
2012/05/02	R203 2012/05/03	7.00	Call	Bond Future	224.0000	398.0000	77.679	0	0	4,200
2012/05/02	R203 2012/05/03	7.15	Put	Bond Future	23.0000	0.0000	(100.000)	0	0	0
2012/05/02	R203 2012/05/03	7.15	Call	Bond Future	730.0000	1,063.0000	45.616	0	0	1,400
2012/05/02	R203 2012/05/03	7.45	Call	Bond Future	2,051.0000	2,407.0000	17.357	0	0	0
2012/05/02	R203 2012/05/03	7.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	1,400
2012/05/02	R203 2012/05/03	7.80	Call	Bond Future	3,592.0000	3,948.0000	9.911	0	0	0
2012/05/02	R203 2012/05/03	7.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	4,200
2012/05/02	R203 2012/08/02			Bond Future	7.0700	6.9880	(1.160)	0.0000	0.0000	3,883
2012/05/02	R203 2012/08/02	8.50	Call	Bond Future	6,028.0000	6,378.0000	5.806	0	0	0
2012/05/02	R203 2012/08/02	8.50	Put	Bond Future	23.0000	15.0000	(34.783)	0	0	0
2012/05/02	R203 2012/08/02	8.55	Call	Bond Future	6,226.0000	6,578.0000	5.654	0	0	0
2012/05/02	R203 2012/08/02	8.55	Put	Bond Future	18.0000	13.0000	(27.778)	0	0	0
2012/05/02	R203 2012/08/02	8.45	Call	Bond Future	5,830.0000	6,179.0000	5.986	0	0	0
2012/05/02	R203 2012/08/02	8.45	Put	Bond Future	27.0000	19.0000	(29.630)	0	0	0
2012/05/02	R203 2012/08/02	6.60	Put	Bond Future	2,433.0000	2,156.0000	(11.385)	0	0	0
2012/05/02	R203 2012/08/02	6.60	Call	Bond Future	362.0000	443.0000	22.376	0	0	4,200

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/05/02	R203 2012/08/02	6.85	Put	Bond Future	1,660.0000	1,432.0000	(13.735)	0	0	0
2012/05/02	R203 2012/08/02	6.85	Call	Bond Future	697.0000	827.0000	18.651	0	0	1,400
2012/05/02	R203 2012/08/02	7.15	Call	Bond Future	1,311.0000	1,506.0000	14.874	0	0	0
2012/05/02	R203 2012/08/02	7.15	Put	Bond Future	963.0000	801.0000	(16.822)	0	0	1,400
2012/05/02	R203 2012/08/02	7.55	Call	Bond Future	2,470.0000	2,742.0000	11.012	0	0	0
2012/05/02	R203 2012/08/02	7.55	Put	Bond Future	405.0000	320.0000	(20.988)	0	0	4,200
2012/05/02	R203 2012/11/01			Bond Future	7.1280	7.0410	(1.221)	0.0000	0.0000	0
2012/05/02	R203 2012/11/01	7.75	Call	Bond Future	3,389.0000	3,646.0000	7.583	0	0	0
2012/05/02	R203 2012/11/01	7.75	Put	Bond Future	841.0000	736.0000	(12.485)	0	0	0
2012/05/02	R203 2012/11/01	7.80	Call	Bond Future	3,537.0000	3,798.0000	7.379	0	0	0
2012/05/02	R203 2012/11/01	7.80	Put	Bond Future	788.0000	686.0000	(12.944)	0	0	0
2012/05/02	R203 2012/11/01	7.70	Call	Bond Future	3,244.0000	3,495.0000	7.737	0	0	0
2012/05/02	R203 2012/11/01	7.70	Put	Bond Future	898.0000	787.0000	(12.361)	0	0	0
2012/05/02	R203 2013/02/07			Bond Future	7.1910	7.0990	(1.279)	0.0000	0.0000	0
2012/05/02	R203 2013/02/07	6.50	Call	Bond Future	995.0000	1,105.0000	11.055	0	0	0
2012/05/02	R203 2013/02/07	6.50	Put	Bond Future	3,765.0000	3,511.0000	(6.746)	0	0	0
2012/05/02	R203 2013/02/07	6.55	Call	Bond Future	1,060.0000	1,174.0000	10.755	0	0	0
2012/05/02	R203 2013/02/07	6.55	Put	Bond Future	3,627.0000	3,377.0000	(6.893)	0	0	0
2012/05/02	R203 2013/02/07	6.45	Call	Bond Future	933.0000	1,038.0000	11.254	0	0	0
2012/05/02	R203 2013/02/07	6.45	Put	Bond Future	3,907.0000	3,648.0000	(6.629)	0	0	0
2012/05/02	R204 2012/05/03			Bond Future	7.2940	7.2110	(1.138)	0.0000	0.0000	1,571
2012/05/02	R204 2012/05/03	8.75	Call	Bond Future	7,367.0000	7,808.0000	5.986	0	0	0
2012/05/02	R204 2012/05/03	8.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/02	R204 2012/05/03	8.80	Call	Bond Future	7,609.0000	8,049.0000	5.783	0	0	0
2012/05/02	R204 2012/05/03	8.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/02	R204 2012/05/03	8.70	Call	Bond Future	7,125.0000	7,566.0000	6.189	0	0	0
2012/05/02	R204 2012/05/03	8.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/02	R204 2012/05/03	7.00	Put	Bond Future	1,573.0000	1,131.0000	(28.099)	0	0	0
2012/05/02	R204 2012/05/03	7.00	Call	Bond Future	1.0000	0.0000	(100.000)	0	0	550
2012/05/02	R204 2012/05/03	7.75	Call	Bond Future	2,380.0000	2,821.0000	18.529	0	0	0
2012/05/02	R204 2012/05/03	7.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	550
2012/05/02	R204 2012/08/02			Bond Future	7.3740	7.2880	(1.166)	0.0000	0.0000	4,098
2012/05/02	R204 2012/08/02	8.50	Call	Bond Future	5,656.0000	6,070.0000	7.320	0	0	0
2012/05/02	R204 2012/08/02	8.50	Put	Bond Future	95.0000	68.0000	(28.421)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/05/02	R204 2012/08/02	8.55	Call	Bond Future	5,880.0000	6,297.0000	7.092	0	0	0
2012/05/02	R204 2012/08/02	8.55	Put	Bond Future	81.0000	57.0000	(29.630)	0	0	0
2012/05/02	R204 2012/08/02	8.45	Call	Bond Future	5,432.0000	5,842.0000	7.548	0	0	0
2012/05/02	R204 2012/08/02	8.45	Put	Bond Future	110.0000	79.0000	(28.182)	0	0	0
2012/05/02	R204 2012/11/01			Bond Future	7.4370	7.3460	(1.224)	0.0000	0.0000	0
2012/05/02	R204 2012/11/01	8.00	Call	Bond Future	3,886.0000	4,194.0000	7.926	0	0	0
2012/05/02	R204 2012/11/01	8.00	Put	Bond Future	1,156.0000	1,014.0000	(12.284)	0	0	0
2012/05/02	R204 2012/11/01	8.05	Call	Bond Future	4,055.0000	4,369.0000	7.744	0	0	0
2012/05/02	R204 2012/11/01	8.05	Put	Bond Future	1,087.0000	951.0000	(12.511)	0	0	0
2012/05/02	R204 2012/11/01	7.95	Call	Bond Future	3,721.0000	4,022.0000	8.089	0	0	0
2012/05/02	R204 2012/11/01	7.95	Put	Bond Future	1,230.0000	1,081.0000	(12.114)	0	0	0
2012/05/02	R204 2013/02/07			Bond Future	7.5020	7.4070	(1.266)	0.0000	0.0000	0
2012/05/02	R204 2013/02/07	8.00	Call	Bond Future	4,030.0000	4,318.0000	7.146	0	0	0
2012/05/02	R204 2013/02/07	8.00	Put	Bond Future	1,704.0000	1,541.0000	(9.566)	0	0	0
2012/05/02	R204 2013/02/07	8.05	Call	Bond Future	4,182.0000	4,476.0000	7.030	0	0	0
2012/05/02	R204 2013/02/07	8.05	Put	Bond Future	1,626.0000	1,469.0000	(9.656)	0	0	0
2012/05/02	R204 2013/02/07	7.95	Call	Bond Future	3,880.0000	4,163.0000	7.294	0	0	0
2012/05/02	R204 2013/02/07	7.95	Put	Bond Future	1,785.0000	1,616.0000	(9.468)	0	0	0
2012/05/02	R206 2012/05/03			Bond Future	5.5800	5.5050	(1.344)	0.0000	0.0000	1,000
2012/05/02	R206 2012/05/03	7.50	Call	Bond Future	3,055.0000	3,176.0000	3.961	0	0	0
2012/05/02	R206 2012/05/03	7.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/02	R206 2012/05/03	7.55	Call	Bond Future	3,133.0000	3,254.0000	3.862	0	0	0
2012/05/02	R206 2012/05/03	7.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/02	R206 2012/05/03	7.45	Call	Bond Future	2,977.0000	3,098.0000	4.064	0	0	0
2012/05/02	R206 2012/05/03	7.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/02	R206 2012/08/02			Bond Future	5.5650	5.4770	(1.581)	0.0000	0.0000	1,781
2012/05/02	R206 2012/08/02	7.25	Call	Bond Future	2,304.0000	2,427.0000	5.339	0	0	0
2012/05/02	R206 2012/08/02	7.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/02	R206 2012/08/02	7.30	Call	Bond Future	2,372.0000	2,494.0000	5.143	0	0	0
2012/05/02	R206 2012/08/02	7.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/02	R206 2012/08/02	7.20	Call	Bond Future	2,237.0000	2,359.0000	5.454	0	0	0
2012/05/02	R206 2012/08/02	7.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/02	R206 2012/11/01			Bond Future	5.4270	5.3230	(1.916)	0.0000	0.0000	0
2012/05/02	R206 2012/11/01	6.00	Call	Bond Future	764.0000	860.0000	12.565	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/05/02	R206 2012/11/01	6.00	Put	Bond Future	103.0000	78.0000	(24.272)	0	0	0
2012/05/02	R206 2012/11/01	6.05	Call	Bond Future	811.0000	909.0000	12.084	0	0	0
2012/05/02	R206 2012/11/01	6.05	Put	Bond Future	93.0000	70.0000	(24.731)	0	0	0
2012/05/02	R206 2012/11/01	5.95	Call	Bond Future	718.0000	812.0000	13.092	0	0	0
2012/05/02	R206 2012/11/01	5.95	Put	Bond Future	114.0000	88.0000	(22.807)	0	0	0
2012/05/02	R206 2013/02/07			Bond Future	5.1560	5.0250	(2.541)	0.0000	0.0000	0
2012/05/02	R206 2013/02/07	6.00	Call	Bond Future	860.0000	956.0000	11.163	0	0	0
2012/05/02	R206 2013/02/07	6.00	Put	Bond Future	100.0000	77.0000	(23.000)	0	0	0
2012/05/02	R206 2013/02/07	6.05	Call	Bond Future	896.0000	994.0000	10.938	0	0	0
2012/05/02	R206 2013/02/07	6.05	Put	Bond Future	91.0000	71.0000	(21.978)	0	0	0
2012/05/02	R206 2013/02/07	5.95	Call	Bond Future	825.0000	919.0000	11.394	0	0	0
2012/05/02	R206 2013/02/07	5.95	Put	Bond Future	110.0000	85.0000	(22.727)	0	0	0
2012/05/02	R207 2012/05/03			Bond Future	7.5590	7.4810	(1.032)	0.0000	0.0000	6,296
2012/05/02	R207 2012/05/03	8.75	Call	Bond Future	6,493.0000	6,938.0000	6.854	0	0	0
2012/05/02	R207 2012/05/03	8.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/02	R207 2012/05/03	8.80	Call	Bond Future	6,754.0000	7,199.0000	6.589	0	0	0
2012/05/02	R207 2012/05/03	8.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/02	R207 2012/05/03	8.70	Call	Bond Future	6,231.0000	6,676.0000	7.142	0	0	0
2012/05/02	R207 2012/05/03	8.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/02	R207 2012/05/03	7.45	Put	Bond Future	696.0000	268.0000	(61.494)	0	0	0
2012/05/02	R207 2012/05/03	7.45	Call	Bond Future	74.0000	90.0000	21.622	0	0	2,400
2012/05/02	R207 2012/05/03	7.65	Put	Bond Future	99.0000	1.0000	(98.990)	0	0	0
2012/05/02	R207 2012/05/03	7.65	Call	Bond Future	615.0000	962.0000	56.423	0	0	800
2012/05/02	R207 2012/05/03	8.00	Call	Bond Future	2,469.0000	2,914.0000	18.023	0	0	0
2012/05/02	R207 2012/05/03	8.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	800
2012/05/02	R207 2012/05/03	8.30	Call	Bond Future	4,105.0000	4,550.0000	10.840	0	0	0
2012/05/02	R207 2012/05/03	8.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	2,400
2012/05/02	R207 2012/08/02			Bond Future	7.6420	7.5610	(1.060)	0.0000	0.0000	27,509
2012/05/02	R207 2012/08/02	8.75	Call	Bond Future	6,010.0000	6,426.0000	6.922	0	0	0
2012/05/02	R207 2012/08/02	8.75	Put	Bond Future	126.0000	94.0000	(25.397)	0	0	0
2012/05/02	R207 2012/08/02	8.80	Call	Bond Future	6,248.0000	6,667.0000	6.706	0	0	0
2012/05/02	R207 2012/08/02	8.80	Put	Bond Future	109.0000	80.0000	(26.606)	0	0	0
2012/05/02	R207 2012/08/02	8.70	Call	Bond Future	5,772.0000	6,184.0000	7.138	0	0	0
2012/05/02	R207 2012/08/02	8.70	Put	Bond Future	144.0000	108.0000	(25.000)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/05/02	R207 2012/11/01			Bond Future	7.7070	7.6220	(1.103)	0.0000	0.0000	0
2012/05/02	R207 2012/11/01	8.25	Call	Bond Future	4,216.0000	4,522.0000	7.258	0	0	0
2012/05/02	R207 2012/11/01	8.25	Put	Bond Future	1,359.0000	1,208.0000	(11.111)	0	0	0
2012/05/02	R207 2012/11/01	8.30	Call	Bond Future	4,395.0000	4,708.0000	7.122	0	0	0
2012/05/02	R207 2012/11/01	8.30	Put	Bond Future	1,280.0000	1,136.0000	(11.250)	0	0	0
2012/05/02	R207 2012/11/01	8.20	Call	Bond Future	4,039.0000	4,339.0000	7.428	0	0	0
2012/05/02	R207 2012/11/01	8.20	Put	Bond Future	1,440.0000	1,283.0000	(10.903)	0	0	0
2012/05/02	R207 2013/02/07			Bond Future	7.7760	7.6880	(1.132)	0.0000	0.0000	0
2012/05/02	R207 2013/02/07	8.25	Call	Bond Future	4,401.0000	4,688.0000	6.521	0	0	0
2012/05/02	R207 2013/02/07	8.25	Put	Bond Future	1,981.0000	1,810.0000	(8.632)	0	0	0
2012/05/02	R207 2013/02/07	8.30	Call	Bond Future	4,564.0000	4,857.0000	6.420	0	0	0
2012/05/02	R207 2013/02/07	8.30	Put	Bond Future	1,893.0000	1,728.0000	(8.716)	0	0	0
2012/05/02	R207 2013/02/07	8.20	Call	Bond Future	4,240.0000	4,522.0000	6.651	0	0	0
2012/05/02	R207 2013/02/07	8.20	Put	Bond Future	2,071.0000	1,896.0000	(8.450)	0	0	0
2012/05/02	R208 2012/05/03			Bond Future	7.6580	7.5710	(1.136)	0.0000	0.0000	7,596
2012/05/02	R208 2012/05/03	9.00	Call	Bond Future	7,797.0000	8,333.0000	6.874	0	0	0
2012/05/02	R208 2012/05/03	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/02	R208 2012/05/03	9.05	Call	Bond Future	8,071.0000	8,607.0000	6.641	0	0	0
2012/05/02	R208 2012/05/03	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/02	R208 2012/05/03	8.95	Call	Bond Future	7,522.0000	8,057.0000	7.112	0	0	0
2012/05/02	R208 2012/05/03	8.95	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2012/05/02	R208 2012/05/03	7.50	Put	Bond Future	1,014.0000	479.0000	(52.761)	0	0	0
2012/05/02	R208 2012/05/03	7.50	Call	Bond Future	39.0000	39.0000	0.000	0	0	3,000
2012/05/02	R208 2012/05/03	7.70	Put	Bond Future	200.0000	7.0000	(96.500)	0	0	0
2012/05/02	R208 2012/05/03	7.70	Call	Bond Future	457.0000	800.0000	75.055	0	0	1,000
2012/05/02	R208 2012/05/03	8.05	Call	Bond Future	2,367.0000	2,902.0000	22.602	0	0	0
2012/05/02	R208 2012/05/03	8.05	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	1,000
2012/05/02	R208 2012/05/03	8.35	Call	Bond Future	4,127.0000	4,662.0000	12.963	0	0	0
2012/05/02	R208 2012/05/03	8.35	Put	Bond Future	0.0000	0.0000	0.000	0	0	3,000
2012/05/02	R208 2012/08/02			Bond Future	7.7350	7.6440	(1.176)	0.0000	0.0000	7,450
2012/05/02	R208 2012/08/02	8.75	Call	Bond Future	6,021.0000	6,517.0000	8.238	0	0	0
2012/05/02	R208 2012/08/02	8.75	Put	Bond Future	189.0000	139.0000	(26.455)	0	0	0
2012/05/02	R208 2012/08/02	8.80	Call	Bond Future	6,271.0000	6,773.0000	8.005	0	0	0
2012/05/02	R208 2012/08/02	8.80	Put	Bond Future	164.0000	120.0000	(26.829)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/05/02	R208 2012/08/02	8.70	Call	Bond Future	5,770.0000	6,261.0000	8.510	0	0	0
2012/05/02	R208 2012/08/02	8.70	Put	Bond Future	215.0000	160.0000	(25.581)	0	0	0
2012/05/02	R208 2012/08/02	7.20	Put	Bond Future	3,776.0000	3,347.0000	(11.361)	0	0	0
2012/05/02	R208 2012/08/02	7.20	Call	Bond Future	507.0000	624.0000	23.077	0	0	3,450
2012/05/02	R208 2012/08/02	7.50	Put	Bond Future	2,469.0000	2,124.0000	(13.973)	0	0	0
2012/05/02	R208 2012/08/02	7.50	Call	Bond Future	1,050.0000	1,251.0000	19.143	0	0	1,150
2012/05/02	R208 2012/08/02	7.80	Call	Bond Future	1,882.0000	2,176.0000	15.622	0	0	0
2012/05/02	R208 2012/08/02	7.80	Put	Bond Future	1,494.0000	1,242.0000	(16.867)	0	0	1,150
2012/05/02	R208 2012/08/02	8.25	Call	Bond Future	3,631.0000	4,046.0000	11.429	0	0	0
2012/05/02	R208 2012/08/02	8.25	Put	Bond Future	613.0000	482.0000	(21.370)	0	0	3,450
2012/05/02	R208 2012/11/01			Bond Future	7.7980	7.7040	(1.205)	0.0000	0.0000	0
2012/05/02	R208 2012/11/01	8.25	Call	Bond Future	4,269.0000	4,626.0000	8.363	0	0	0
2012/05/02	R208 2012/11/01	8.25	Put	Bond Future	1,678.0000	1,484.0000	(11.561)	0	0	0
2012/05/02	R208 2012/11/01	8.30	Call	Bond Future	4,455.0000	4,820.0000	8.193	0	0	0
2012/05/02	R208 2012/11/01	8.30	Put	Bond Future	1,583.0000	1,397.0000	(11.750)	0	0	0
2012/05/02	R208 2012/11/01	8.20	Call	Bond Future	4,086.0000	4,435.0000	8.541	0	0	0
2012/05/02	R208 2012/11/01	8.20	Put	Bond Future	1,777.0000	1,575.0000	(11.367)	0	0	0
2012/05/02	R208 2013/02/07			Bond Future	7.8640	7.7670	(1.233)	0.0000	0.0000	0
2012/05/02	R208 2013/02/07	8.00	Call	Bond Future	3,709.0000	4,011.0000	8.142	0	0	0
2012/05/02	R208 2013/02/07	8.00	Put	Bond Future	2,941.0000	2,690.0000	(8.535)	0	0	0
2012/05/02	R208 2013/02/07	8.05	Call	Bond Future	3,866.0000	4,175.0000	7.993	0	0	0
2012/05/02	R208 2013/02/07	8.05	Put	Bond Future	2,817.0000	2,574.0000	(8.626)	0	0	0
2012/05/02	R208 2013/02/07	7.95	Call	Bond Future	3,558.0000	3,852.0000	8.263	0	0	0
2012/05/02	R208 2013/02/07	7.95	Put	Bond Future	3,071.0000	2,813.0000	(8.401)	0	0	0
2012/05/02	R209 2012/05/03			Bond Future	8.7280	8.6910	(0.424)	0.0000	0.0000	1,235
2012/05/02	R209 2012/05/03	9.00	Call	Bond Future	2,139.0000	2,419.0000	13.090	0	0	0
2012/05/02	R209 2012/05/03	9.00	Put	Bond Future	16.0000	0.0000	(100.000)	0	0	0
2012/05/02	R209 2012/05/03	9.05	Call	Bond Future	2,509.0000	2,799.0000	11.558	0	0	0
2012/05/02	R209 2012/05/03	9.05	Put	Bond Future	6.0000	0.0000	(100.000)	0	0	0
2012/05/02	R209 2012/05/03	8.95	Call	Bond Future	1,775.0000	2,036.0000	14.704	0	0	0
2012/05/02	R209 2012/05/03	8.95	Put	Bond Future	35.0000	0.0000	(100.000)	0	0	0
2012/05/02	R209 2012/08/02			Bond Future	8.7990	8.7610	(0.432)	0.0000	0.0000	3,099
2012/05/02	R209 2012/08/02	9.25	Call	Bond Future	4,608.0000	4,804.0000	4.253	0	0	0
2012/05/02	R209 2012/08/02	9.25	Put	Bond Future	1,185.0000	1,081.0000	(8.776)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/05/02	R209 2012/08/02	9.30	Call	Bond Future	4,870.0000	5,072.0000	4.148	0	0	0
2012/05/02	R209 2012/08/02	9.30	Put	Bond Future	1,083.0000	985.0000	(9.049)	0	0	0
2012/05/02	R209 2012/08/02	9.20	Call	Bond Future	4,351.0000	4,540.0000	4.344	0	0	0
2012/05/02	R209 2012/08/02	9.20	Put	Bond Future	1,295.0000	1,184.0000	(8.571)	0	0	0
2012/05/02	R209 2012/11/01			Bond Future	8.8620	8.8230	(0.440)	0.0000	0.0000	0
2012/05/02	R209 2012/11/01	9.00	Call	Bond Future	4,725.0000	4,878.0000	3.238	0	0	0
2012/05/02	R209 2012/11/01	9.00	Put	Bond Future	3,663.0000	3,512.0000	(4.122)	0	0	0
2012/05/02	R209 2012/11/01	9.05	Call	Bond Future	4,931.0000	5,088.0000	3.184	0	0	0
2012/05/02	R209 2012/11/01	9.05	Put	Bond Future	3,491.0000	3,343.0000	(4.239)	0	0	0
2012/05/02	R209 2012/11/01	8.95	Call	Bond Future	4,524.0000	4,671.0000	3.249	0	0	0
2012/05/02	R209 2012/11/01	8.95	Put	Bond Future	3,844.0000	3,687.0000	(4.084)	0	0	0
2012/05/02	R209 2013/02/07			Bond Future	8.9290	8.8890	(0.448)	0.0000	0.0000	0
2012/05/02	R209 2013/02/07	9.00	Call	Bond Future	5,391.0000	5,544.0000	2.838	0	0	0
2012/05/02	R209 2013/02/07	9.00	Put	Bond Future	4,849.0000	4,693.0000	(3.217)	0	0	0
2012/05/02	R209 2013/02/07	9.05	Call	Bond Future	5,589.0000	5,746.0000	2.809	0	0	0
2012/05/02	R209 2013/02/07	9.05	Put	Bond Future	4,669.0000	4,517.0000	(3.256)	0	0	0
2012/05/02	R209 2013/02/07	8.95	Call	Bond Future	5,199.0000	5,349.0000	2.885	0	0	0
2012/05/02	R209 2013/02/07	8.95	Put	Bond Future	5,038.0000	4,880.0000	(3.136)	0	0	0
2012/05/02	R210 2012/05/03			Bond Future	142.6118	142.6536	0.029	0.0000	0.0000	0
2012/05/02	R210 2012/05/03	139.00	Call	Bond Future	3,612.0000	3,654.0000	1.163	0	0	0
2012/05/02	R210 2012/05/03	139.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/02	R210 2012/05/03	139.05	Call	Bond Future	3,562.0000	3,604.0000	1.179	0	0	0
2012/05/02	R210 2012/05/03	139.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/02	R210 2012/05/03	138.95	Call	Bond Future	3,662.0000	3,704.0000	1.147	0	0	0
2012/05/02	R210 2012/05/03	138.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/02	R210 2012/08/02			Bond Future	144.6126	144.6519	0.027	0.0000	0.0000	925
2012/05/02	R210 2012/08/02	143.00	Call	Bond Future	1,613.0000	1,652.0000	2.418	0	0	0
2012/05/02	R210 2012/08/02	143.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/02	R210 2012/08/02	143.05	Call	Bond Future	1,563.0000	1,602.0000	2.495	0	0	0
2012/05/02	R210 2012/08/02	143.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/02	R210 2012/08/02	142.95	Call	Bond Future	1,663.0000	1,702.0000	2.345	0	0	0
2012/05/02	R210 2012/08/02	142.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/02	R211 2012/05/03			Bond Future	119.6209	119.6405	0.016	0.0000	0.0000	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/05/02	R211	2012/05/03	118.20	Call	Bond Future	1,421.0000	1,441.0000	1.407	0	0	0
2012/05/02	R211	2012/05/03	118.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/02	R211	2012/05/03	118.25	Call	Bond Future	1,371.0000	1,391.0000	1.459	0	0	0
2012/05/02	R211	2012/05/03	118.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/02	R211	2012/05/03	118.15	Call	Bond Future	1,471.0000	1,491.0000	1.360	0	0	0
2012/05/02	R211	2012/05/03	118.15	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/02	R211	2012/08/02			Bond Future	119.9023	119.9195	0.014	0.0000	0.0000	480
2012/05/02	R211	2012/08/02	120.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/02	R211	2012/08/02	120.00	Put	Bond Future	98.0000	81.0000	(17.347)	0	0	0
2012/05/02	R211	2012/08/02	120.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/02	R211	2012/08/02	120.05	Put	Bond Future	148.0000	131.0000	(11.486)	0	0	0
2012/05/02	R211	2012/08/02	119.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/02	R211	2012/08/02	119.95	Put	Bond Future	48.0000	31.0000	(35.417)	0	0	0
2012/05/02	R212	2012/05/03			Bond Future	118.5775	118.8113	0.197	0.0000	0.0000	0
2012/05/02	R212	2012/05/03	115.30	Call	Bond Future	3,277.0000	3,511.0000	7.141	0	0	0
2012/05/02	R212	2012/05/03	115.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/02	R212	2012/05/03	115.35	Call	Bond Future	3,227.0000	3,461.0000	7.251	0	0	0
2012/05/02	R212	2012/05/03	115.35	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/02	R212	2012/05/03	115.25	Call	Bond Future	3,327.0000	3,561.0000	7.033	0	0	0
2012/05/02	R212	2012/05/03	115.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/02	R212	2012/08/02			Bond Future	118.7081	118.9423	0.197	0.0000	0.0000	2,902
2012/05/02	R212	2012/08/02	118.00	Call	Bond Future	708.0000	942.0000	33.051	0	0	0
2012/05/02	R212	2012/08/02	118.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/02	R212	2012/08/02	118.05	Call	Bond Future	658.0000	892.0000	35.562	0	0	0
2012/05/02	R212	2012/08/02	118.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/02	R212	2012/08/02	117.95	Call	Bond Future	758.0000	992.0000	30.871	0	0	0
2012/05/02	R212	2012/08/02	117.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/02	R213	2012/05/03			Bond Future	8.5780	8.5360	(0.490)	0.0000	0.0000	1,283
2012/05/02	R213	2012/05/03	9.25	Call	Bond Future	5,280.0000	5,627.0000	6.572	0	0	0
2012/05/02	R213	2012/05/03	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/02	R213	2012/05/03	9.30	Call	Bond Future	5,653.0000	6,000.0000	6.138	0	0	0
2012/05/02	R213	2012/05/03	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/02	R213	2012/05/03	9.20	Call	Bond Future	4,904.0000	5,251.0000	7.076	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/05/02	R213 2012/05/03	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/02	R213 2012/08/02			Bond Future	8.6510	8.6080	(0.497)	0.0000	0.0000	4,725
2012/05/02	R213 2012/08/02	9.25	Call	Bond Future	5,539.0000	5,793.0000	4.586	0	0	0
2012/05/02	R213 2012/08/02	9.25	Put	Bond Future	876.0000	780.0000	(10.959)	0	0	0
2012/05/02	R213 2012/08/02	9.30	Call	Bond Future	5,829.0000	6,090.0000	4.478	0	0	0
2012/05/02	R213 2012/08/02	9.30	Put	Bond Future	795.0000	706.0000	(11.195)	0	0	0
2012/05/02	R213 2012/08/02	9.20	Call	Bond Future	5,253.0000	5,501.0000	4.721	0	0	0
2012/05/02	R213 2012/08/02	9.20	Put	Bond Future	965.0000	863.0000	(10.570)	0	0	0
2012/05/02	R213 2012/11/01			Bond Future	8.7170	8.6720	(0.516)	0.0000	0.0000	0
2012/05/02	R213 2012/11/01	9.00	Call	Bond Future	5,404.0000	5,604.0000	3.701	0	0	0
2012/05/02	R213 2012/11/01	9.00	Put	Bond Future	3,182.0000	3,021.0000	(5.060)	0	0	0
2012/05/02	R213 2012/11/01	9.05	Call	Bond Future	5,630.0000	5,835.0000	3.641	0	0	0
2012/05/02	R213 2012/11/01	9.05	Put	Bond Future	3,025.0000	2,868.0000	(5.190)	0	0	0
2012/05/02	R213 2012/11/01	8.95	Call	Bond Future	5,182.0000	5,376.0000	3.744	0	0	0
2012/05/02	R213 2012/11/01	8.95	Put	Bond Future	3,346.0000	3,179.0000	(4.991)	0	0	0
2012/05/02	R213 2013/02/07			Bond Future	8.7880	8.7420	(0.523)	0.0000	0.0000	0
2012/05/02	R213 2013/02/07	9.00	Call	Bond Future	6,073.0000	6,268.0000	3.211	0	0	0
2012/05/02	R213 2013/02/07	9.00	Put	Bond Future	4,425.0000	4,256.0000	(3.819)	0	0	0
2012/05/02	R213 2013/02/07	9.05	Call	Bond Future	6,288.0000	6,487.0000	3.165	0	0	0
2012/05/02	R213 2013/02/07	9.05	Put	Bond Future	4,258.0000	4,093.0000	(3.875)	0	0	0
2012/05/02	R213 2013/02/07	8.95	Call	Bond Future	5,862.0000	6,052.0000	3.241	0	0	0
2012/05/02	R213 2013/02/07	8.95	Put	Bond Future	4,598.0000	4,424.0000	(3.784)	0	0	0
2012/05/02	R214 2012/05/03			Bond Future	8.7780	8.7360	(0.478)	0.0000	0.0000	1,530
2012/05/02	R214 2012/05/03	8.80	Call	Bond Future	183.0000	534.0000	191.803	0	0	0
2012/05/02	R214 2012/05/03	8.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/02	R214 2012/05/03	8.81	Call	Bond Future	266.0000	617.0000	131.955	0	0	0
2012/05/02	R214 2012/05/03	8.81	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/02	R214 2012/05/03	8.79	Call	Bond Future	100.0000	451.0000	351.000	0	0	0
2012/05/02	R214 2012/05/03	8.79	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/02	R214 2012/08/02			Bond Future	8.8470	8.8030	(0.497)	0.0000	0.0000	1,530
2012/05/02	R214 2012/08/02	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/02	R214 2012/08/02	8.80	Put	Bond Future	388.0000	25.0000	(93.557)	0	0	0
2012/05/02	R214 2012/08/02	8.81	Call	Bond Future	0.0000	58.0000	100.000	0	0	0
2012/05/02	R214 2012/08/02	8.81	Put	Bond Future	305.0000	0.0000	(100.000)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/05/02	R214 2012/08/02	8.79	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/02	R214 2012/08/02	8.79	Put	Bond Future	471.0000	108.0000	(77.070)	0	0	0
<b>Total</b>										<b>362778.00</b>