



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 01/06/2012

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
2012/06/01	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/01	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/01	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/01	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/01	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/01	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/01	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/01	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/01	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/01	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/01	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/01	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/01	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/01	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/01	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2012/06/01	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/01	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/01	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/01	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/01	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/01	AL7T 2012/08/02			Index Future	434.3830	434.9750	0.136	0.0000	0.0000	13
2012/06/01	AL7T 2012/11/01			Index Future	440.7560	441.3110	0.126	0.0000	0.0000	0
2012/06/01	ALBI 2012/08/02			Index Future	393.5220	393.9770	0.116	0.0000	0.0000	1,004
2012/06/01	ALBI 2012/11/01			Index Future	399.2950	399.7160	0.105	0.0000	0.0000	0
2012/06/01	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/01	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/01	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/01	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/01	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/01	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/01	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/01	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/01	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/01	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/01	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/01	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0

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2012/06/01	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/01	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/01	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/01	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/01	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/01	CAAZ 2012/06/18			Can-Do Future	0.4522	0.4669	3.251	0.0000	0.0000	2,835
2012/06/01	CABA 2012/06/18			Can-Do Future	0.0000	0.0000	0.000	0.0000	0.0000	0
2012/06/01	CABB 2012/06/18			Can-Do Future	0.0008	0.0008	0.000	0.0000	0.0000	8,000
2012/06/01	CABC 2012/06/18			Can-Do Future	0.0165	0.0156	(5.455)	0.0000	0.0000	0
2012/06/01	CABD 2012/06/18			Can-Do Future	0.0000	0.0000	0.000	0.0000	0.0000	16,000
2012/06/01	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/01	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/01	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/01	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/01	DAAH 2012/06/28			Any day expiry	8.5949	8.6484	0.622	0.0000	0.0000	2,360
2012/06/01	DAAH 2012/06/28	8.50	Call	Any day expiry	236.0000	269.0000	13.983	0	0	0
2012/06/01	DAAH 2012/06/28	8.50	Put	Any day expiry	141.0000	121.0000	(14.184)	0	0	0
2012/06/01	DAAH 2012/06/28	8.51	Call	Any day expiry	231.0000	263.0000	13.853	0	0	0
2012/06/01	DAAH 2012/06/28	8.51	Put	Any day expiry	146.0000	125.0000	(14.384)	0	0	0
2012/06/01	DAAH 2012/06/28	8.49	Call	Any day expiry	242.0000	274.0000	13.223	0	0	0
2012/06/01	DAAH 2012/06/28	8.49	Put	Any day expiry	137.0000	116.0000	(15.328)	0	0	0
2012/06/01	DAAH 2012/06/28	8.25	Put	Any day expiry	50.0000	40.0000	(20.000)	0	0	0
2012/06/01	DAAH 2012/06/28	8.25	Call	Any day expiry	395.0000	438.0000	10.886	0	0	0

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2012/06/01	DAAH 2012/06/28	7.40	Call	Any day expiry	1,196.0000	1,249.0000	4.431	0	0	0
2012/06/01	DAAH 2012/06/28	7.40	Put	Any day expiry	1.0000	1.0000	0.000	0	0	0
2012/06/01	DAUS 2012/06/29			Any day expiry	8.5961	8.6497	0.624	0.0000	0.0000	0
2012/06/01	DAUS 2012/06/29	7.75	Call	Any day expiry	850.0000	903.0000	6.235	0	0	0
2012/06/01	DAUS 2012/06/29	7.75	Put	Any day expiry	4.0000	3.0000	(25.000)	0	0	0
2012/06/01	DAUS 2012/06/29	7.76	Call	Any day expiry	840.0000	893.0000	6.310	0	0	0
2012/06/01	DAUS 2012/06/29	7.76	Put	Any day expiry	4.0000	3.0000	(25.000)	0	0	0
2012/06/01	DAUS 2012/06/29	7.74	Call	Any day expiry	860.0000	913.0000	6.163	0	0	0
2012/06/01	DAUS 2012/06/29	7.74	Put	Any day expiry	4.0000	3.0000	(25.000)	0	0	0
2012/06/01	DAUS 2012/06/29	7.40	Call	Any day expiry	1,197.0000	1,251.0000	4.511	0	0	0
2012/06/01	DAUS 2012/06/29	7.40	Put	Any day expiry	1.0000	1.0000	0.000	0	0	0
2012/06/01	DAUS 2012/06/29	8.25	Put	Any day expiry	52.0000	41.0000	(21.154)	0	0	0
2012/06/01	DAUS 2012/06/29	8.25	Call	Any day expiry	398.0000	441.0000	10.804	0	0	0
2012/06/01	DAUS 2012/06/29	7.72	Call	Any day expiry	879.0000	933.0000	6.143	0	0	0
2012/06/01	DAUS 2012/06/29	7.72	Put	Any day expiry	3.0000	3.0000	0.000	0	0	5,480
2012/06/01	DAUS 2012/06/29	8.51	Put	Any day expiry	150.0000	128.0000	(14.667)	0	0	0
2012/06/01	DAUS 2012/06/29	8.51	Call	Any day expiry	236.0000	268.0000	13.559	0	0	5,480
2012/06/01	DAUS 2012/07/31			Any day expiry	8.6364	8.6899	0.619	0.0000	0.0000	0
2012/06/01	DAUS 2012/07/31	7.80	Call	Any day expiry	854.0000	907.0000	6.206	0	0	0
2012/06/01	DAUS 2012/07/31	7.80	Put	Any day expiry	18.0000	17.0000	(5.556)	0	0	0
2012/06/01	DAUS 2012/07/31	7.81	Call	Any day expiry	845.0000	898.0000	6.272	0	0	0
2012/06/01	DAUS 2012/07/31	7.81	Put	Any day expiry	19.0000	18.0000	(5.263)	0	0	0
2012/06/01	DAUS 2012/07/31	7.79	Call	Any day expiry	864.0000	917.0000	6.134	0	0	0
2012/06/01	DAUS 2012/07/31	7.79	Put	Any day expiry	18.0000	17.0000	(5.556)	0	0	0
2012/06/01	DAUS 2012/07/31	7.40	Call	Any day expiry	1,243.0000	1,296.0000	4.264	0	0	0
2012/06/01	DAUS 2012/07/31	7.40	Put	Any day expiry	7.0000	6.0000	(14.286)	0	0	0
2012/06/01	DAUS 2012/07/31	8.25	Put	Any day expiry	103.0000	93.0000	(9.709)	0	0	0
2012/06/01	DAUS 2012/07/31	8.25	Call	Any day expiry	489.0000	533.0000	8.998	0	0	0
2012/06/01	DAUS 2012/07/31	7.72	Call	Any day expiry	931.0000	984.0000	5.693	0	0	0
2012/06/01	DAUS 2012/07/31	7.72	Put	Any day expiry	15.0000	14.0000	(6.667)	0	0	4,800
2012/06/01	DAUS 2012/07/31	8.51	Put	Any day expiry	214.0000	198.0000	(7.477)	0	0	0
2012/06/01	DAUS 2012/07/31	8.51	Call	Any day expiry	340.0000	378.0000	11.176	0	0	4,800
2012/06/01	DAUS 2012/08/31			Any day expiry	8.6750	8.7286	0.618	0.0000	0.0000	0
2012/06/01	DAUS 2012/08/31	7.85	Call	Any day expiry	875.0000	920.0000	5.143	0	0	0

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2012/06/01	DAUS 2012/08/31	7.85	Put	Any day expiry	50.0000	41.0000	(18.000)	0	0	0
2012/06/01	DAUS 2012/08/31	7.86	Call	Any day expiry	867.0000	911.0000	5.075	0	0	0
2012/06/01	DAUS 2012/08/31	7.86	Put	Any day expiry	52.0000	42.0000	(19.231)	0	0	0
2012/06/01	DAUS 2012/08/31	7.84	Call	Any day expiry	884.0000	929.0000	5.090	0	0	0
2012/06/01	DAUS 2012/08/31	7.84	Put	Any day expiry	49.0000	40.0000	(18.367)	0	0	0
2012/06/01	DAUS 2012/08/31	7.40	Call	Any day expiry	1,291.0000	1,342.0000	3.950	0	0	0
2012/06/01	DAUS 2012/08/31	7.40	Put	Any day expiry	16.0000	13.0000	(18.750)	0	0	0
2012/06/01	DAUS 2012/08/31	8.25	Put	Any day expiry	151.0000	132.0000	(12.583)	0	0	0
2012/06/01	DAUS 2012/08/31	8.25	Call	Any day expiry	576.0000	611.0000	6.076	0	0	0
2012/06/01	DAUS 2012/08/31	7.72	Call	Any day expiry	991.0000	1,039.0000	4.844	0	0	0
2012/06/01	DAUS 2012/08/31	7.72	Put	Any day expiry	36.0000	30.0000	(16.667)	0	0	6,170
2012/06/01	DAUS 2012/08/31	8.51	Put	Any day expiry	269.0000	244.0000	(9.294)	0	0	0
2012/06/01	DAUS 2012/08/31	8.51	Call	Any day expiry	434.0000	463.0000	6.682	0	0	6,170
2012/06/01	DAUS 2012/09/28			Any day expiry	8.7079	8.7611	0.611	0.0000	0.0000	0
2012/06/01	DAUS 2012/09/28	7.90	Call	Any day expiry	888.0000	929.0000	4.617	0	0	0
2012/06/01	DAUS 2012/09/28	7.90	Put	Any day expiry	80.0000	68.0000	(15.000)	0	0	0
2012/06/01	DAUS 2012/09/28	7.91	Call	Any day expiry	880.0000	921.0000	4.659	0	0	0
2012/06/01	DAUS 2012/09/28	7.91	Put	Any day expiry	82.0000	70.0000	(14.634)	0	0	0
2012/06/01	DAUS 2012/09/28	7.89	Call	Any day expiry	895.0000	938.0000	4.804	0	0	0
2012/06/01	DAUS 2012/09/28	7.89	Put	Any day expiry	77.0000	67.0000	(12.987)	0	0	0
2012/06/01	DAUS 2012/09/28	7.40	Call	Any day expiry	1,332.0000	1,382.0000	3.754	0	0	0
2012/06/01	DAUS 2012/09/28	7.40	Put	Any day expiry	24.0000	21.0000	(12.500)	0	0	0
2012/06/01	DAUS 2012/09/28	8.25	Put	Any day expiry	179.0000	162.0000	(9.497)	0	0	0
2012/06/01	DAUS 2012/09/28	8.25	Call	Any day expiry	637.0000	673.0000	5.651	0	0	0
2012/06/01	DAUS 2012/09/28	7.72	Call	Any day expiry	1,040.0000	1,087.0000	4.519	0	0	0
2012/06/01	DAUS 2012/09/28	7.72	Put	Any day expiry	52.0000	46.0000	(11.538)	0	0	7,540
2012/06/01	DAUS 2012/09/28	8.51	Put	Any day expiry	300.0000	277.0000	(7.667)	0	0	0
2012/06/01	DAUS 2012/09/28	8.51	Call	Any day expiry	498.0000	528.0000	6.024	0	0	7,540
2012/06/01	DAUS 2012/10/31			Any day expiry	8.7462	8.7989	0.603	0.0000	0.0000	0
2012/06/01	DAUS 2012/10/31	7.90	Call	Any day expiry	948.0000	989.0000	4.325	0	0	0
2012/06/01	DAUS 2012/10/31	7.90	Put	Any day expiry	102.0000	90.0000	(11.765)	0	0	0
2012/06/01	DAUS 2012/10/31	7.91	Call	Any day expiry	940.0000	981.0000	4.362	0	0	0
2012/06/01	DAUS 2012/10/31	7.91	Put	Any day expiry	104.0000	92.0000	(11.538)	0	0	0
2012/06/01	DAUS 2012/10/31	7.89	Call	Any day expiry	956.0000	997.0000	4.289	0	0	0
2012/06/01	DAUS 2012/10/31	7.89	Put	Any day expiry	100.0000	88.0000	(12.000)	0	0	0

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2012/06/01	DAUS 2012/10/31	7.40	Call	Any day expiry	1,382.0000	1,428.0000	3.329	0	0	0
2012/06/01	DAUS 2012/10/31	7.40	Put	Any day expiry	36.0000	29.0000	(19.444)	0	0	0
2012/06/01	DAUS 2012/10/31	8.25	Put	Any day expiry	209.0000	193.0000	(7.656)	0	0	0
2012/06/01	DAUS 2012/10/31	8.25	Call	Any day expiry	705.0000	742.0000	5.248	0	0	0
2012/06/01	DAUS 2012/10/31	7.72	Call	Any day expiry	1,098.0000	1,141.0000	3.916	0	0	0
2012/06/01	DAUS 2012/10/31	7.72	Put	Any day expiry	72.0000	62.0000	(13.889)	0	0	8,220
2012/06/01	DAUS 2012/10/31	8.51	Call	Any day expiry	567.0000	597.0000	5.291	0	0	8,220
2012/06/01	DAUS 2012/10/31	8.51	Put	Any day expiry	331.0000	308.0000	(6.949)	0	0	0
2012/06/01	DAUS 2012/11/30			Any day expiry	8.7811	8.8333	0.594	0.0000	0.0000	0
2012/06/01	DAUS 2012/11/30	8.50	Call	Any day expiry	630.0000	662.0000	5.079	0	0	0
2012/06/01	DAUS 2012/11/30	8.50	Put	Any day expiry	349.0000	329.0000	(5.731)	0	0	0
2012/06/01	DAUS 2012/11/30	8.51	Call	Any day expiry	626.0000	657.0000	4.952	0	0	8,440
2012/06/01	DAUS 2012/11/30	8.51	Put	Any day expiry	355.0000	334.0000	(5.915)	0	0	0
2012/06/01	DAUS 2012/11/30	8.49	Call	Any day expiry	635.0000	666.0000	4.882	0	0	0
2012/06/01	DAUS 2012/11/30	8.49	Put	Any day expiry	344.0000	323.0000	(6.105)	0	0	0
2012/06/01	DAUS 2012/11/30	7.72	Call	Any day expiry	1,149.0000	1,192.0000	3.742	0	0	0
2012/06/01	DAUS 2012/11/30	7.72	Put	Any day expiry	88.0000	79.0000	(10.227)	0	0	8,440
2012/06/01	DAUS 2012/12/27			Any day expiry	8.8113	8.8633	0.590	0.0000	0.0000	0
2012/06/01	DAUS 2012/12/27	8.50	Call	Any day expiry	679.0000	712.0000	4.860	0	0	0
2012/06/01	DAUS 2012/12/27	8.50	Put	Any day expiry	368.0000	349.0000	(5.163)	0	0	0
2012/06/01	DAUS 2012/12/27	8.51	Call	Any day expiry	674.0000	707.0000	4.896	0	0	7,530
2012/06/01	DAUS 2012/12/27	8.51	Put	Any day expiry	373.0000	354.0000	(5.094)	0	0	0
2012/06/01	DAUS 2012/12/27	8.49	Call	Any day expiry	683.0000	717.0000	4.978	0	0	0
2012/06/01	DAUS 2012/12/27	8.49	Put	Any day expiry	362.0000	344.0000	(4.972)	0	0	0
2012/06/01	DAUS 2012/12/27	7.72	Call	Any day expiry	1,190.0000	1,234.0000	3.697	0	0	0
2012/06/01	DAUS 2012/12/27	7.72	Put	Any day expiry	99.0000	91.0000	(8.081)	0	0	7,530
2012/06/01	ES33 2012/08/02			Bond Future	9.5700	9.5580	(0.125)	0.0000	0.0000	4,220
2012/06/01	ES33 2012/08/02	9.50	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/01	ES33 2012/08/02	9.50	Put	Bond Future	539.0000	447.0000	(17.069)	0	0	0
2012/06/01	ES33 2012/08/02	9.51	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/01	ES33 2012/08/02	9.51	Put	Bond Future	462.0000	370.0000	(19.913)	0	0	0
2012/06/01	ES33 2012/08/02	9.49	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/01	ES33 2012/08/02	9.49	Put	Bond Future	616.0000	524.0000	(14.935)	0	0	0
2012/06/01	ES33 2012/11/01			Bond Future	9.6660	9.6560	(0.103)	0.0000	0.0000	0

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2012/06/01	ES33 2012/11/01	9.50	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/01	ES33 2012/11/01	9.50	Put	Bond Future	1,266.0000	1,190.0000	(6.003)	0	0	0
2012/06/01	ES33 2012/11/01	9.51	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/01	ES33 2012/11/01	9.51	Put	Bond Future	1,188.0000	1,113.0000	(6.313)	0	0	0
2012/06/01	ES33 2012/11/01	9.49	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/01	ES33 2012/11/01	9.49	Put	Bond Future	1,343.0000	1,267.0000	(5.659)	0	0	0
2012/06/01	GOVI 2012/08/02			GOVI	394.6260	395.0970	0.119	0.0000	0.0000	236
2012/06/01	GOVI 2012/08/02	390.00	Call	GOVI	46,260.0000	50,970.0000	10.182	0	0	0
2012/06/01	GOVI 2012/08/02	390.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/06/01	GOVI 2012/08/02	390.01	Call	GOVI	46,160.0000	50,870.0000	10.204	0	0	0
2012/06/01	GOVI 2012/08/02	390.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/06/01	GOVI 2012/08/02	389.99	Call	GOVI	46,360.0000	51,070.0000	10.160	0	0	0
2012/06/01	GOVI 2012/08/02	389.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/06/01	GOVI 2012/11/01			GOVI	400.4160	400.8520	0.109	0.0000	0.0000	0
2012/06/01	GOVI 2012/11/01	402.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2012/06/01	GOVI 2012/11/01	402.00	Put	GOVI	15,840.0000	11,480.0000	(27.525)	0	0	0
2012/06/01	GOVI 2012/11/01	402.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2012/06/01	GOVI 2012/11/01	402.01	Put	GOVI	15,940.0000	11,580.0000	(27.353)	0	0	0
2012/06/01	GOVI 2012/11/01	401.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2012/06/01	GOVI 2012/11/01	401.99	Put	GOVI	15,740.0000	11,380.0000	(27.700)	0	0	0
2012/06/01	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/06/01	IGOV 2012/08/02			Index Future	174.0140	173.5190	(0.284)	0.0000	0.0000	586
2012/06/01	IGOV 2012/11/01			Index Future	176.5670	176.0460	(0.295)	0.0000	0.0000	0
2012/06/01	ILBI 2012/08/02			Index Future	471.6390	471.6390	0.000	0.0000	0.0000	169
2012/06/01	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2012/06/01	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2012/06/01	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2012/06/01	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	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
2012/06/01	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2012/06/01	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2012/06/01	JBAF 2012/06/20			Jibar Tradeable Future	5.6000	5.5900	(0.179)	0.0000	0.0000	2,890
2012/06/01	JBAF 2012/07/18			Jibar Tradeable Future	5.5300	5.5300	0.000	0.0000	0.0000	0
2012/06/01	JBAF 2012/08/15			Jibar Tradeable Future	5.4800	5.4600	(0.365)	0.0000	0.0000	0
2012/06/01	JBAF 2012/09/19			Jibar Tradeable Future	5.4200	5.3900	(0.554)	0.0000	0.0000	44,760
2012/06/01	JBAF 2012/10/17			Jibar Tradeable Future	5.4000	5.3400	(1.111)	0.0000	0.0000	0
2012/06/01	JBAF 2012/11/21			Jibar Tradeable Future	5.4000	5.3400	(1.111)	0.0000	0.0000	0
2012/06/01	JBAF 2012/12/19			Jibar Tradeable Future	5.4000	5.3400	(1.111)	0.0000	0.0000	840
2012/06/01	JBAF 2013/03/20			Jibar Tradeable Future	5.4300	5.3700	(1.105)	0.0000	0.0000	790
2012/06/01	JBAF 2013/06/19			Jibar Tradeable Future	5.5200	5.4600	(1.087)	0.0000	0.0000	500
2012/06/01	JBAF 2013/09/18			Jibar Tradeable Future	5.6800	5.6100	(1.232)	0.0000	0.0000	1,700
2012/06/01	JBAF 2013/12/18			Jibar Tradeable Future	5.8700	5.7900	(1.363)	0.0000	0.0000	1,500
2012/06/01	JBAF 2014/03/19			Jibar Tradeable Future	6.0500	5.9700	(1.322)	0.0000	0.0000	0
2012/06/01	R157 2012/08/02			Bond Future	6.4390	6.3850	(0.839)	0.0000	0.0000	15,070
2012/06/01	R157 2012/08/02	8.00	Call	Bond Future	4,733.0000	4,901.0000	3.550	0	0	0
2012/06/01	R157 2012/08/02	8.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/01	R157 2012/08/02	8.05	Call	Bond Future	4,880.0000	5,048.0000	3.443	0	0	0
2012/06/01	R157 2012/08/02	8.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/01	R157 2012/08/02	7.95	Call	Bond Future	4,585.0000	4,753.0000	3.664	0	0	0
2012/06/01	R157 2012/08/02	7.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/01	R157 2012/08/02	6.15	Put	Bond Future	1,080.0000	967.0000	(10.463)	0	0	0
2012/06/01	R157 2012/08/02	6.15	Call	Bond Future	177.0000	232.0000	31.073	0	0	3,750
2012/06/01	R157 2012/08/02	6.35	Put	Bond Future	661.0000	580.0000	(12.254)	0	0	0
2012/06/01	R157 2012/08/02	6.35	Call	Bond Future	384.0000	471.0000	22.656	0	0	1,250
2012/06/01	R157 2012/08/02	6.55	Call	Bond Future	708.0000	825.0000	16.525	0	0	0
2012/06/01	R157 2012/08/02	6.55	Put	Bond Future	363.0000	312.0000	(14.050)	0	0	1,250
2012/06/01	R157 2012/08/02	6.95	Call	Bond Future	1,656.0000	1,810.0000	9.300	0	0	0
2012/06/01	R157 2012/08/02	6.95	Put	Bond Future	80.0000	66.0000	(17.500)	0	0	3,750
2012/06/01	R157 2012/11/01			Bond Future	6.4930	6.4370	(0.862)	0.0000	0.0000	100
2012/06/01	R157 2012/11/01	7.00	Call	Bond Future	1,787.0000	1,927.0000	7.834	0	0	0
2012/06/01	R157 2012/11/01	7.00	Put	Bond Future	349.0000	329.0000	(5.731)	0	0	0
2012/06/01	R157 2012/11/01	7.05	Call	Bond Future	1,895.0000	2,038.0000	7.546	0	0	0

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2012/06/01	R157 2012/11/01	7.05	Put	Bond Future	317.0000	300.0000	(5.363)	0	0	0
2012/06/01	R157 2012/11/01	6.95	Call	Bond Future	1,682.0000	1,820.0000	8.205	0	0	0
2012/06/01	R157 2012/11/01	6.95	Put	Bond Future	385.0000	363.0000	(5.714)	0	0	0
2012/06/01	R157 2013/02/07			Bond Future	6.5480	6.4850	(0.962)	0.0000	0.0000	0
2012/06/01	R157 2013/02/07	6.75	Call	Bond Future	1,388.0000	1,521.0000	9.582	0	0	0
2012/06/01	R157 2013/02/07	6.75	Put	Bond Future	868.0000	838.0000	(3.456)	0	0	0
2012/06/01	R157 2013/02/07	6.80	Call	Bond Future	1,466.0000	1,601.0000	9.209	0	0	0
2012/06/01	R157 2013/02/07	6.80	Put	Bond Future	817.0000	789.0000	(3.427)	0	0	0
2012/06/01	R157 2013/02/07	6.70	Call	Bond Future	1,313.0000	1,443.0000	9.901	0	0	0
2012/06/01	R157 2013/02/07	6.70	Put	Bond Future	921.0000	888.0000	(3.583)	0	0	0
2012/06/01	R186 2012/08/02			Bond Future	8.4340	8.4180	(0.190)	8.2500	8.2500	34,789
2012/06/01	R186 2012/08/02	8.75	Call	Bond Future	3,992.0000	4,059.0000	1.678	0	0	0
2012/06/01	R186 2012/08/02	8.75	Put	Bond Future	1,127.0000	1,046.0000	(7.187)	0	0	2,700
2012/06/01	R186 2012/08/02	8.80	Call	Bond Future	4,309.0000	4,381.0000	1.671	0	0	0
2012/06/01	R186 2012/08/02	8.80	Put	Bond Future	1,000.0000	924.0000	(7.600)	0	0	0
2012/06/01	R186 2012/08/02	8.70	Call	Bond Future	3,685.0000	3,746.0000	1.655	0	0	0
2012/06/01	R186 2012/08/02	8.70	Put	Bond Future	1,266.0000	1,180.0000	(6.793)	0	0	0
2012/06/01	R186 2012/08/02	8.25	Put	Bond Future	3,198.0000	3,076.0000	(3.815)	0	0	0
2012/06/01	R186 2012/08/02	8.25	Call	Bond Future	1,482.0000	1,508.0000	1.754	0	0	8,750
2012/06/01	R186 2012/08/02	8.66	Call	Bond Future	3,448.0000	3,504.0000	1.624	0	0	0
2012/06/01	R186 2012/08/02	8.66	Put	Bond Future	1,388.0000	1,297.0000	(6.556)	0	0	276
2012/06/01	R186 2012/08/02	7.66	Put	Bond Future	7,697.0000	7,549.0000	(1.923)	0	0	0
2012/06/01	R186 2012/08/02	7.66	Call	Bond Future	230.0000	229.0000	(0.435)	0	0	276
2012/06/01	R186 2012/08/02	7.76	Put	Bond Future	6,802.0000	6,655.0000	(2.161)	0	0	0
2012/06/01	R186 2012/08/02	7.76	Call	Bond Future	337.0000	338.0000	0.297	0	0	43
2012/06/01	R186 2012/08/02	8.76	Call	Bond Future	4,055.0000	4,123.0000	1.677	0	0	0
2012/06/01	R186 2012/08/02	8.76	Put	Bond Future	1,101.0000	1,021.0000	(7.266)	0	0	43
2012/06/01	R186 2012/08/02	8.00	Put	Bond Future	4,858.0000	4,718.0000	(2.882)	0	0	0
2012/06/01	R186 2012/08/02	8.00	Call	Bond Future	752.0000	760.0000	1.064	0	0	1,099
2012/06/01	R186 2012/08/02	9.00	Call	Bond Future	5,663.0000	5,757.0000	1.660	0	0	0
2012/06/01	R186 2012/08/02	9.00	Put	Bond Future	602.0000	548.0000	(8.970)	0	0	199
2012/06/01	R186 2012/08/02	7.70	Put	Bond Future	7,334.0000	7,186.0000	(2.018)	0	0	0
2012/06/01	R186 2012/08/02	7.70	Call	Bond Future	269.0000	269.0000	0.000	0	0	2,700
2012/06/01	R186 2012/08/02	8.30	Call	Bond Future	1,672.0000	1,700.0000	1.675	0	0	0

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2012/06/01	R186 2012/08/02	8.30	Put	Bond Future	2,918.0000	2,798.0000	(4.112)	0	0	900
2012/06/01	R186 2012/11/01			Bond Future	8.5130	8.4980	(0.176)	0.0000	0.0000	100
2012/06/01	R186 2012/11/01	8.75	Call	Bond Future	5,162.0000	5,309.0000	2.848	0	0	0
2012/06/01	R186 2012/11/01	8.75	Put	Bond Future	3,044.0000	3,056.0000	0.394	0	0	0
2012/06/01	R186 2012/11/01	8.80	Call	Bond Future	5,424.0000	5,577.0000	2.821	0	0	0
2012/06/01	R186 2012/11/01	8.80	Put	Bond Future	2,867.0000	2,884.0000	0.593	0	0	0
2012/06/01	R186 2012/11/01	8.70	Call	Bond Future	4,906.0000	5,047.0000	2.874	0	0	0
2012/06/01	R186 2012/11/01	8.70	Put	Bond Future	3,231.0000	3,236.0000	0.155	0	0	0
2012/06/01	R186 2012/11/01	8.82	Call	Bond Future	5,530.0000	5,685.0000	2.803	0	0	0
2012/06/01	R186 2012/11/01	8.82	Put	Bond Future	2,798.0000	2,817.0000	0.679	0	0	1,858
2012/06/01	R186 2012/11/01	7.82	Put	Bond Future	8,070.0000	8,015.0000	(0.682)	0	0	0
2012/06/01	R186 2012/11/01	7.82	Call	Bond Future	1,546.0000	1,627.0000	5.239	0	0	1,858
2012/06/01	R186 2013/02/07			Bond Future	8.5980	8.5810	(0.198)	0.0000	0.0000	0
2012/06/01	R186 2013/02/07	8.50	Call	Bond Future	4,812.0000	4,992.0000	3.741	0	0	0
2012/06/01	R186 2013/02/07	8.50	Put	Bond Future	5,686.0000	5,715.0000	0.510	0	0	0
2012/06/01	R186 2013/02/07	8.55	Call	Bond Future	5,031.0000	5,215.0000	3.657	0	0	0
2012/06/01	R186 2013/02/07	8.55	Put	Bond Future	5,458.0000	5,491.0000	0.605	0	0	0
2012/06/01	R186 2013/02/07	8.45	Call	Bond Future	4,601.0000	4,781.0000	3.912	0	0	0
2012/06/01	R186 2013/02/07	8.45	Put	Bond Future	5,924.0000	5,953.0000	0.490	0	0	0
2012/06/01	R189 2012/08/02			Bond Future	219.1233	219.1634	0.018	0.0000	0.0000	44
2012/06/01	R189 2012/08/02	218.00	Call	Bond Future	1,123.0000	1,163.0000	3.562	0	0	0
2012/06/01	R189 2012/08/02	218.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/01	R189 2012/08/02	218.05	Call	Bond Future	1,073.0000	1,113.0000	3.728	0	0	0
2012/06/01	R189 2012/08/02	218.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/01	R189 2012/08/02	217.95	Call	Bond Future	1,173.0000	1,213.0000	3.410	0	0	0
2012/06/01	R189 2012/08/02	217.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/01	R197 2012/08/02			Bond Future	256.6854	256.7509	0.026	0.0000	0.0000	1,409
2012/06/01	R197 2012/08/02	257.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/01	R197 2012/08/02	257.00	Put	Bond Future	315.0000	249.0000	(20.952)	0	0	0
2012/06/01	R197 2012/08/02	257.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/01	R197 2012/08/02	257.05	Put	Bond Future	365.0000	299.0000	(18.082)	0	0	0
2012/06/01	R197 2012/08/02	256.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/01	R197 2012/08/02	256.95	Put	Bond Future	265.0000	199.0000	(24.906)	0	0	0

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2012/06/01	R201 2012/08/02			Bond Future	5.7440	5.6310	(1.967)	0.0000	0.0000	2,666
2012/06/01	R201 2012/08/02	7.50	Call	Bond Future	3,910.0000	4,168.0000	6.598	0	0	0
2012/06/01	R201 2012/08/02	7.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/01	R201 2012/08/02	7.55	Call	Bond Future	4,019.0000	4,277.0000	6.420	0	0	0
2012/06/01	R201 2012/08/02	7.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/01	R201 2012/08/02	7.45	Call	Bond Future	3,801.0000	4,059.0000	6.788	0	0	0
2012/06/01	R201 2012/08/02	7.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/01	R201 2012/11/01			Bond Future	5.7180	5.5960	(2.134)	0.0000	0.0000	0
2012/06/01	R201 2012/11/01	6.50	Call	Bond Future	1,684.0000	1,908.0000	13.302	0	0	0
2012/06/01	R201 2012/11/01	6.50	Put	Bond Future	97.0000	70.0000	(27.835)	0	0	0
2012/06/01	R201 2012/11/01	6.55	Call	Bond Future	1,773.0000	2,000.0000	12.803	0	0	0
2012/06/01	R201 2012/11/01	6.55	Put	Bond Future	85.0000	62.0000	(27.059)	0	0	0
2012/06/01	R201 2012/11/01	6.45	Call	Bond Future	1,596.0000	1,818.0000	13.910	0	0	0
2012/06/01	R201 2012/11/01	6.45	Put	Bond Future	109.0000	81.0000	(25.688)	0	0	0
2012/06/01	R201 2013/02/07			Bond Future	5.6590	5.5160	(2.527)	0.0000	0.0000	0
2012/06/01	R201 2013/02/07	6.25	Call	Bond Future	1,355.0000	1,542.0000	13.801	0	0	0
2012/06/01	R201 2013/02/07	6.25	Put	Bond Future	298.0000	227.0000	(23.826)	0	0	0
2012/06/01	R201 2013/02/07	6.30	Call	Bond Future	1,421.0000	1,613.0000	13.512	0	0	0
2012/06/01	R201 2013/02/07	6.30	Put	Bond Future	275.0000	210.0000	(23.636)	0	0	0
2012/06/01	R201 2013/02/07	6.20	Call	Bond Future	1,289.0000	1,472.0000	14.197	0	0	0
2012/06/01	R201 2013/02/07	6.20	Put	Bond Future	321.0000	246.0000	(23.364)	0	0	0
2012/06/01	R202 2012/08/02			Bond Future	187.0503	185.9300	(0.599)	0.0000	0.0000	45,107
2012/06/01	R202 2012/08/02	191.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/01	R202 2012/08/02	191.00	Put	Bond Future	3,950.0000	5,070.0000	28.354	0	0	0
2012/06/01	R202 2012/08/02	191.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/01	R202 2012/08/02	191.05	Put	Bond Future	4,000.0000	5,120.0000	28.000	0	0	0
2012/06/01	R202 2012/08/02	190.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/01	R202 2012/08/02	190.95	Put	Bond Future	3,900.0000	5,020.0000	28.718	0	0	0
2012/06/01	R203 2012/08/02			Bond Future	7.0660	7.0490	(0.241)	0.0000	0.0000	3,541
2012/06/01	R203 2012/08/02	8.50	Call	Bond Future	6,026.0000	6,100.0000	1.228	0	0	0
2012/06/01	R203 2012/08/02	8.50	Put	Bond Future	3.0000	3.0000	0.000	0	0	0
2012/06/01	R203 2012/08/02	8.55	Call	Bond Future	6,227.0000	6,302.0000	1.204	0	0	0
2012/06/01	R203 2012/08/02	8.55	Put	Bond Future	2.0000	3.0000	50.000	0	0	0

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2012/06/01	R203 2012/08/02	8.45	Call	Bond Future	5,824.0000	5,899.0000	1.288	0	0	0
2012/06/01	R203 2012/08/02	8.45	Put	Bond Future	4.0000	5.0000	25.000	0	0	0
2012/06/01	R203 2012/08/02	6.60	Put	Bond Future	2,249.0000	2,193.0000	(2.490)	0	0	0
2012/06/01	R203 2012/08/02	6.60	Call	Bond Future	195.0000	214.0000	9.744	0	0	4,200
2012/06/01	R203 2012/08/02	6.85	Put	Bond Future	1,421.0000	1,380.0000	(2.885)	0	0	0
2012/06/01	R203 2012/08/02	6.85	Call	Bond Future	475.0000	508.0000	6.947	0	0	1,400
2012/06/01	R203 2012/08/02	7.15	Call	Bond Future	1,076.0000	1,126.0000	4.647	0	0	0
2012/06/01	R203 2012/08/02	7.15	Put	Bond Future	711.0000	687.0000	(3.376)	0	0	1,400
2012/06/01	R203 2012/08/02	7.55	Call	Bond Future	2,302.0000	2,369.0000	2.911	0	0	0
2012/06/01	R203 2012/08/02	7.55	Put	Bond Future	220.0000	213.0000	(3.182)	0	0	4,200
2012/06/01	R203 2012/11/01			Bond Future	7.1370	7.1220	(0.210)	0.0000	0.0000	0
2012/06/01	R203 2012/11/01	7.75	Call	Bond Future	3,153.0000	3,215.0000	1.966	0	0	0
2012/06/01	R203 2012/11/01	7.75	Put	Bond Future	643.0000	642.0000	(0.156)	0	0	0
2012/06/01	R203 2012/11/01	7.80	Call	Bond Future	3,306.0000	3,369.0000	1.906	0	0	0
2012/06/01	R203 2012/11/01	7.80	Put	Bond Future	594.0000	595.0000	0.168	0	0	0
2012/06/01	R203 2012/11/01	7.70	Call	Bond Future	3,004.0000	3,064.0000	1.997	0	0	0
2012/06/01	R203 2012/11/01	7.70	Put	Bond Future	696.0000	693.0000	(0.431)	0	0	0
2012/06/01	R203 2013/02/07			Bond Future	7.2150	7.1990	(0.222)	0.0000	0.0000	0
2012/06/01	R203 2013/02/07	6.50	Call	Bond Future	802.0000	817.0000	1.870	0	0	0
2012/06/01	R203 2013/02/07	6.50	Put	Bond Future	3,667.0000	3,619.0000	(1.309)	0	0	0
2012/06/01	R203 2013/02/07	6.55	Call	Bond Future	861.0000	877.0000	1.858	0	0	0
2012/06/01	R203 2013/02/07	6.55	Put	Bond Future	3,522.0000	3,475.0000	(1.334)	0	0	0
2012/06/01	R203 2013/02/07	6.45	Call	Bond Future	745.0000	759.0000	1.879	0	0	0
2012/06/01	R203 2013/02/07	6.45	Put	Bond Future	3,814.0000	3,765.0000	(1.285)	0	0	0
2012/06/01	R204 2012/08/02			Bond Future	7.3680	7.3620	(0.081)	0.0000	0.0000	4,101
2012/06/01	R204 2012/08/02	8.50	Call	Bond Future	5,618.0000	5,649.0000	0.552	0	0	0
2012/06/01	R204 2012/08/02	8.50	Put	Bond Future	26.0000	27.0000	3.846	0	0	0
2012/06/01	R204 2012/08/02	8.55	Call	Bond Future	5,850.0000	5,882.0000	0.547	0	0	0
2012/06/01	R204 2012/08/02	8.55	Put	Bond Future	20.0000	22.0000	10.000	0	0	0
2012/06/01	R204 2012/08/02	8.45	Call	Bond Future	5,385.0000	5,417.0000	0.594	0	0	0
2012/06/01	R204 2012/08/02	8.45	Put	Bond Future	32.0000	34.0000	6.250	0	0	0
2012/06/01	R204 2012/11/01			Bond Future	7.4410	7.4370	(0.054)	0.0000	0.0000	0
2012/06/01	R204 2012/11/01	8.00	Call	Bond Future	3,623.0000	3,638.0000	0.414	0	0	0
2012/06/01	R204 2012/11/01	8.00	Put	Bond Future	912.0000	908.0000	(0.439)	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
2012/06/01	R204 2012/11/01	8.05	Call	Bond Future	3,797.0000	3,813.0000	0.421	0	0	0
2012/06/01	R204 2012/11/01	8.05	Put	Bond Future	848.0000	845.0000	(0.354)	0	0	0
2012/06/01	R204 2012/11/01	7.95	Call	Bond Future	3,452.0000	3,467.0000	0.435	0	0	0
2012/06/01	R204 2012/11/01	7.95	Put	Bond Future	980.0000	976.0000	(0.408)	0	0	0
2012/06/01	R204 2013/02/07			Bond Future	7.5190	7.5140	(0.066)	0.0000	0.0000	0
2012/06/01	R204 2013/02/07	8.00	Call	Bond Future	3,764.0000	3,832.0000	1.807	0	0	0
2012/06/01	R204 2013/02/07	8.00	Put	Bond Future	1,519.0000	1,563.0000	2.897	0	0	0
2012/06/01	R204 2013/02/07	8.05	Call	Bond Future	3,917.0000	3,984.0000	1.710	0	0	0
2012/06/01	R204 2013/02/07	8.05	Put	Bond Future	1,442.0000	1,485.0000	2.982	0	0	0
2012/06/01	R204 2013/02/07	7.95	Call	Bond Future	3,613.0000	3,681.0000	1.882	0	0	0
2012/06/01	R204 2013/02/07	7.95	Put	Bond Future	1,598.0000	1,642.0000	2.753	0	0	0
2012/06/01	R206 2012/08/02			Bond Future	5.3730	5.2950	(1.452)	0.0000	0.0000	1,240
2012/06/01	R206 2012/08/02	7.25	Call	Bond Future	2,571.0000	2,680.0000	4.240	0	0	0
2012/06/01	R206 2012/08/02	7.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/01	R206 2012/08/02	7.30	Call	Bond Future	2,639.0000	2,748.0000	4.130	0	0	0
2012/06/01	R206 2012/08/02	7.30	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2012/06/01	R206 2012/08/02	7.20	Call	Bond Future	2,504.0000	2,613.0000	4.353	0	0	0
2012/06/01	R206 2012/08/02	7.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/01	R206 2012/11/01			Bond Future	5.2410	5.1550	(1.641)	0.0000	0.0000	0
2012/06/01	R206 2012/11/01	6.00	Call	Bond Future	910.0000	1,003.0000	10.220	0	0	0
2012/06/01	R206 2012/11/01	6.00	Put	Bond Future	33.0000	26.0000	(21.212)	0	0	0
2012/06/01	R206 2012/11/01	6.05	Call	Bond Future	962.0000	1,056.0000	9.771	0	0	0
2012/06/01	R206 2012/11/01	6.05	Put	Bond Future	28.0000	22.0000	(21.429)	0	0	0
2012/06/01	R206 2012/11/01	5.95	Call	Bond Future	858.0000	950.0000	10.723	0	0	0
2012/06/01	R206 2012/11/01	5.95	Put	Bond Future	38.0000	30.0000	(21.053)	0	0	0
2012/06/01	R206 2013/02/07			Bond Future	4.9760	4.8630	(2.271)	0.0000	0.0000	0
2012/06/01	R206 2013/02/07	6.00	Call	Bond Future	983.0000	1,073.0000	9.156	0	0	0
2012/06/01	R206 2013/02/07	6.00	Put	Bond Future	60.0000	47.0000	(21.667)	0	0	0
2012/06/01	R206 2013/02/07	6.05	Call	Bond Future	1,022.0000	1,112.0000	8.806	0	0	0
2012/06/01	R206 2013/02/07	6.05	Put	Bond Future	54.0000	42.0000	(22.222)	0	0	0
2012/06/01	R206 2013/02/07	5.95	Call	Bond Future	945.0000	1,033.0000	9.312	0	0	0
2012/06/01	R206 2013/02/07	5.95	Put	Bond Future	67.0000	52.0000	(22.388)	0	0	0
2012/06/01	R207 2012/08/02			Bond Future	7.7070	7.6800	(0.350)	0.0000	0.0000	27,509

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
2012/06/01	R207 2012/08/02	8.75	Call	Bond Future	5,578.0000	5,723.0000	2.599	0	0	0
2012/06/01	R207 2012/08/02	8.75	Put	Bond Future	52.0000	48.0000	(7.692)	0	0	0
2012/06/01	R207 2012/08/02	8.80	Call	Bond Future	5,824.0000	5,969.0000	2.490	0	0	0
2012/06/01	R207 2012/08/02	8.80	Put	Bond Future	43.0000	40.0000	(6.977)	0	0	0
2012/06/01	R207 2012/08/02	8.70	Call	Bond Future	5,334.0000	5,477.0000	2.681	0	0	0
2012/06/01	R207 2012/08/02	8.70	Put	Bond Future	64.0000	58.0000	(9.375)	0	0	0
2012/06/01	R207 2012/11/01			Bond Future	7.7840	7.7580	(0.334)	0.0000	0.0000	0
2012/06/01	R207 2012/11/01	8.25	Call	Bond Future	3,621.0000	3,760.0000	3.839	0	0	0
2012/06/01	R207 2012/11/01	8.25	Put	Bond Future	1,175.0000	1,176.0000	0.085	0	0	0
2012/06/01	R207 2012/11/01	8.30	Call	Bond Future	3,800.0000	3,941.0000	3.711	0	0	0
2012/06/01	R207 2012/11/01	8.30	Put	Bond Future	1,096.0000	1,099.0000	0.274	0	0	0
2012/06/01	R207 2012/11/01	8.20	Call	Bond Future	3,446.0000	3,582.0000	3.947	0	0	0
2012/06/01	R207 2012/11/01	8.20	Put	Bond Future	1,259.0000	1,256.0000	(0.238)	0	0	0
2012/06/01	R207 2013/02/07			Bond Future	7.8670	7.8400	(0.343)	0.0000	0.0000	0
2012/06/01	R207 2013/02/07	8.25	Call	Bond Future	3,861.0000	4,025.0000	4.248	0	0	0
2012/06/01	R207 2013/02/07	8.25	Put	Bond Future	1,911.0000	1,936.0000	1.308	0	0	0
2012/06/01	R207 2013/02/07	8.30	Call	Bond Future	4,020.0000	4,186.0000	4.129	0	0	0
2012/06/01	R207 2013/02/07	8.30	Put	Bond Future	1,819.0000	1,846.0000	1.484	0	0	0
2012/06/01	R207 2013/02/07	8.20	Call	Bond Future	3,704.0000	3,867.0000	4.401	0	0	0
2012/06/01	R207 2013/02/07	8.20	Put	Bond Future	2,006.0000	2,030.0000	1.196	0	0	0
2012/06/01	R208 2012/08/02			Bond Future	7.7970	7.7750	(0.282)	0.0000	0.0000	9,382
2012/06/01	R208 2012/08/02	8.75	Call	Bond Future	5,547.0000	5,675.0000	2.308	0	0	0
2012/06/01	R208 2012/08/02	8.75	Put	Bond Future	85.0000	82.0000	(3.529)	0	0	0
2012/06/01	R208 2012/08/02	8.80	Call	Bond Future	5,807.0000	5,936.0000	2.221	0	0	0
2012/06/01	R208 2012/08/02	8.80	Put	Bond Future	70.0000	68.0000	(2.857)	0	0	0
2012/06/01	R208 2012/08/02	8.70	Call	Bond Future	5,287.0000	5,414.0000	2.402	0	0	0
2012/06/01	R208 2012/08/02	8.70	Put	Bond Future	102.0000	98.0000	(3.922)	0	0	0
2012/06/01	R208 2012/08/02	7.20	Put	Bond Future	3,853.0000	3,744.0000	(2.829)	0	0	0
2012/06/01	R208 2012/08/02	7.20	Call	Bond Future	214.0000	236.0000	10.280	0	0	3,450
2012/06/01	R208 2012/08/02	7.50	Put	Bond Future	2,392.0000	2,308.0000	(3.512)	0	0	0
2012/06/01	R208 2012/08/02	7.50	Call	Bond Future	603.0000	650.0000	7.794	0	0	1,150
2012/06/01	R208 2012/08/02	7.80	Call	Bond Future	1,330.0000	1,405.0000	5.639	0	0	0
2012/06/01	R208 2012/08/02	7.80	Put	Bond Future	1,312.0000	1,256.0000	(4.268)	0	0	1,150
2012/06/01	R208 2012/08/02	8.25	Call	Bond Future	3,068.0000	3,180.0000	3.651	0	0	0

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2012/06/01	R208 2012/08/02	8.25	Put	Bond Future	420.0000	401.0000	(4.524)	0	0	3,450
2012/06/01	R208 2012/11/01			Bond Future	7.8710	7.8500	(0.267)	0.0000	0.0000	0
2012/06/01	R208 2012/11/01	8.25	Call	Bond Future	3,625.0000	3,772.0000	4.055	0	0	0
2012/06/01	R208 2012/11/01	8.25	Put	Bond Future	1,458.0000	1,484.0000	1.783	0	0	0
2012/06/01	R208 2012/11/01	8.30	Call	Bond Future	3,811.0000	3,960.0000	3.910	0	0	0
2012/06/01	R208 2012/11/01	8.30	Put	Bond Future	1,363.0000	1,390.0000	1.981	0	0	0
2012/06/01	R208 2012/11/01	8.20	Call	Bond Future	3,444.0000	3,588.0000	4.181	0	0	0
2012/06/01	R208 2012/11/01	8.20	Put	Bond Future	1,560.0000	1,582.0000	1.410	0	0	0
2012/06/01	R208 2013/02/07			Bond Future	7.9500	7.9280	(0.277)	0.0000	0.0000	0
2012/06/01	R208 2013/02/07	8.00	Call	Bond Future	3,193.0000	3,316.0000	3.852	0	0	0
2012/06/01	R208 2013/02/07	8.00	Put	Bond Future	2,911.0000	2,910.0000	(0.034)	0	0	0
2012/06/01	R208 2013/02/07	8.05	Call	Bond Future	3,344.0000	3,469.0000	3.738	0	0	0
2012/06/01	R208 2013/02/07	8.05	Put	Bond Future	2,782.0000	2,783.0000	0.036	0	0	0
2012/06/01	R208 2013/02/07	7.95	Call	Bond Future	3,045.0000	3,170.0000	4.105	0	0	0
2012/06/01	R208 2013/02/07	7.95	Put	Bond Future	3,045.0000	3,046.0000	0.033	0	0	0
2012/06/01	R209 2012/08/02			Bond Future	8.9540	8.9430	(0.123)	0.0000	0.0000	24,045
2012/06/01	R209 2012/08/02	9.25	Call	Bond Future	3,286.0000	3,330.0000	1.339	0	0	0
2012/06/01	R209 2012/08/02	9.25	Put	Bond Future	1,069.0000	1,028.0000	(3.835)	0	0	0
2012/06/01	R209 2012/08/02	9.30	Call	Bond Future	3,538.0000	3,585.0000	1.328	0	0	0
2012/06/01	R209 2012/08/02	9.30	Put	Bond Future	957.0000	919.0000	(3.971)	0	0	0
2012/06/01	R209 2012/08/02	9.20	Call	Bond Future	3,043.0000	3,083.0000	1.314	0	0	0
2012/06/01	R209 2012/08/02	9.20	Put	Bond Future	1,193.0000	1,148.0000	(3.772)	0	0	0
2012/06/01	R209 2012/11/01			Bond Future	9.0260	9.0160	(0.111)	0.0000	0.0000	0
2012/06/01	R209 2012/11/01	9.00	Call	Bond Future	3,497.0000	3,539.0000	1.201	0	0	0
2012/06/01	R209 2012/11/01	9.00	Put	Bond Future	3,694.0000	3,661.0000	(0.893)	0	0	0
2012/06/01	R209 2012/11/01	9.05	Call	Bond Future	3,685.0000	3,732.0000	1.275	0	0	0
2012/06/01	R209 2012/11/01	9.05	Put	Bond Future	3,504.0000	3,475.0000	(0.828)	0	0	0
2012/06/01	R209 2012/11/01	8.95	Call	Bond Future	3,314.0000	3,356.0000	1.267	0	0	0
2012/06/01	R209 2012/11/01	8.95	Put	Bond Future	3,893.0000	3,859.0000	(0.873)	0	0	0
2012/06/01	R209 2013/02/07			Bond Future	9.1030	9.0920	(0.121)	0.0000	0.0000	0
2012/06/01	R209 2013/02/07	9.00	Call	Bond Future	4,368.0000	4,438.0000	1.603	0	0	0
2012/06/01	R209 2013/02/07	9.00	Put	Bond Future	5,144.0000	5,131.0000	(0.253)	0	0	0
2012/06/01	R209 2013/02/07	9.05	Call	Bond Future	4,550.0000	4,622.0000	1.582	0	0	0
2012/06/01	R209 2013/02/07	9.05	Put	Bond Future	4,947.0000	4,937.0000	(0.202)	0	0	0

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2012/06/01	R209 2013/02/07	8.95	Call	Bond Future	4,193.0000	4,262.0000	1.646	0	0	0
2012/06/01	R209 2013/02/07	8.95	Put	Bond Future	5,350.0000	5,337.0000	(0.243)	0	0	0
2012/06/01	R210 2012/08/02			Bond Future	141.6121	140.7399	(0.616)	0.0000	0.0000	925
2012/06/01	R210 2012/08/02	143.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/01	R210 2012/08/02	143.00	Put	Bond Future	1,388.0000	2,260.0000	62.824	0	0	0
2012/06/01	R210 2012/08/02	143.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/01	R210 2012/08/02	143.05	Put	Bond Future	1,438.0000	2,310.0000	60.640	0	0	0
2012/06/01	R210 2012/08/02	142.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/01	R210 2012/08/02	142.95	Put	Bond Future	1,338.0000	2,210.0000	65.172	0	0	0
2012/06/01	R211 2012/08/02			Bond Future	119.6417	119.6685	0.022	0.0000	0.0000	480
2012/06/01	R211 2012/08/02	120.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/01	R211 2012/08/02	120.00	Put	Bond Future	358.0000	331.0000	(7.542)	0	0	0
2012/06/01	R211 2012/08/02	120.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/01	R211 2012/08/02	120.05	Put	Bond Future	408.0000	381.0000	(6.618)	0	0	0
2012/06/01	R211 2012/08/02	119.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/01	R211 2012/08/02	119.95	Put	Bond Future	308.0000	281.0000	(8.766)	0	0	0
2012/06/01	R212 2012/08/02			Bond Future	117.3893	117.1197	(0.230)	0.0000	0.0000	2,962
2012/06/01	R212 2012/08/02	118.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/01	R212 2012/08/02	118.00	Put	Bond Future	611.0000	880.0000	44.026	0	0	0
2012/06/01	R212 2012/08/02	118.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/01	R212 2012/08/02	118.05	Put	Bond Future	661.0000	930.0000	40.696	0	0	0
2012/06/01	R212 2012/08/02	117.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/01	R212 2012/08/02	117.95	Put	Bond Future	561.0000	830.0000	47.950	0	0	0
2012/06/01	R213 2012/08/02			Bond Future	8.8660	8.8400	(0.293)	0.0000	0.0000	4,725
2012/06/01	R213 2012/08/02	9.25	Call	Bond Future	3,838.0000	3,955.0000	3.048	0	0	0
2012/06/01	R213 2012/08/02	9.25	Put	Bond Future	894.0000	806.0000	(9.843)	0	0	0
2012/06/01	R213 2012/08/02	9.30	Call	Bond Future	4,112.0000	4,235.0000	2.991	0	0	0
2012/06/01	R213 2012/08/02	9.30	Put	Bond Future	797.0000	715.0000	(10.289)	0	0	0
2012/06/01	R213 2012/08/02	9.20	Call	Bond Future	3,572.0000	3,681.0000	3.052	0	0	0
2012/06/01	R213 2012/08/02	9.20	Put	Bond Future	1,003.0000	907.0000	(9.571)	0	0	0
2012/06/01	R213 2012/11/01			Bond Future	8.9440	8.9180	(0.291)	0.0000	0.0000	0
2012/06/01	R213 2012/11/01	9.00	Call	Bond Future	3,871.0000	3,972.0000	2.609	0	0	0

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2012/06/01	R213 2012/11/01	9.00	Put	Bond Future	3,438.0000	3,337.0000	(2.938)	0	0	0
2012/06/01	R213 2012/11/01	9.05	Call	Bond Future	4,073.0000	4,181.0000	2.652	0	0	0
2012/06/01	R213 2012/11/01	9.05	Put	Bond Future	3,257.0000	3,163.0000	(2.886)	0	0	0
2012/06/01	R213 2012/11/01	8.95	Call	Bond Future	3,675.0000	3,772.0000	2.639	0	0	0
2012/06/01	R213 2012/11/01	8.95	Put	Bond Future	3,628.0000	3,523.0000	(2.894)	0	0	0
2012/06/01	R213 2013/02/07			Bond Future	9.0280	9.0010	(0.299)	0.0000	0.0000	0
2012/06/01	R213 2013/02/07	9.00	Call	Bond Future	4,648.0000	4,826.0000	3.830	0	0	0
2012/06/01	R213 2013/02/07	9.00	Put	Bond Future	4,862.0000	4,834.0000	(0.576)	0	0	0
2012/06/01	R213 2013/02/07	9.05	Call	Bond Future	4,841.0000	5,022.0000	3.739	0	0	0
2012/06/01	R213 2013/02/07	9.05	Put	Bond Future	4,673.0000	4,648.0000	(0.535)	0	0	0
2012/06/01	R213 2013/02/07	8.95	Call	Bond Future	4,463.0000	4,639.0000	3.944	0	0	0
2012/06/01	R213 2013/02/07	8.95	Put	Bond Future	5,062.0000	5,031.0000	(0.612)	0	0	0
2012/06/01	R214 2012/08/02			Bond Future	8.9760	8.9760	0.000	0.0000	0.0000	1,530
2012/06/01	R214 2012/08/02	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/01	R214 2012/08/02	8.80	Put	Bond Future	1,435.0000	1,435.0000	0.000	0	0	0
2012/06/01	R214 2012/08/02	8.81	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/01	R214 2012/08/02	8.81	Put	Bond Future	1,353.0000	1,353.0000	0.000	0	0	0
2012/06/01	R214 2012/08/02	8.79	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/01	R214 2012/08/02	8.79	Put	Bond Future	1,518.0000	1,518.0000	0.000	0	0	0
Total										415590.00