



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 04/06/2012

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
2012/06/04	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/04	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/04	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/04	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/04	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/04	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/04	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/04	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/04	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/04	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/04	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/04	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/04	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/04	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/04	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2012/06/04	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/04	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/04	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/04	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/04	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/04	AL7T 2012/08/02			Index Future	434.9750	434.7110	(0.061)	0.0000	0.0000	13
2012/06/04	AL7T 2012/11/01			Index Future	441.3110	441.0020	(0.070)	0.0000	0.0000	0
2012/06/04	ALBI 2012/08/02			Index Future	393.9770	393.7310	(0.062)	0.0000	0.0000	1,004
2012/06/04	ALBI 2012/11/01			Index Future	399.7160	399.4290	(0.072)	0.0000	0.0000	0
2012/06/04	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/04	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/04	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/04	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/04	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/04	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/04	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/04	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/04	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/04	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/04	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/04	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0

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2012/06/04	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/04	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/04	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/04	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/04	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/04	CAAZ 2012/06/18			Can-Do Future	0.4669	0.4355	(6.725)	0.0000	0.0000	2,835
2012/06/04	CABA 2012/06/18			Can-Do Future	0.0000	0.0000	0.000	0.0000	0.0000	0
2012/06/04	CABB 2012/06/18			Can-Do Future	0.0008	0.0007	(12.500)	0.0000	0.0000	8,000
2012/06/04	CABC 2012/06/18			Can-Do Future	0.0156	0.0203	30.128	0.0000	0.0000	0
2012/06/04	CABD 2012/06/18			Can-Do Future	0.0000	0.0000	0.000	0.0000	0.0000	16,000
2012/06/04	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/04	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/04	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/04	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/04	DAAH 2012/06/28			Any day expiry	8.6484	8.5177	(1.511)	0.0000	0.0000	2,360
2012/06/04	DAAH 2012/06/28	8.50	Call	Any day expiry	269.0000	189.0000	(29.740)	0	0	0
2012/06/04	DAAH 2012/06/28	8.50	Put	Any day expiry	121.0000	171.0000	41.322	0	0	0
2012/06/04	DAAH 2012/06/28	8.51	Call	Any day expiry	263.0000	185.0000	(29.658)	0	0	0
2012/06/04	DAAH 2012/06/28	8.51	Put	Any day expiry	125.0000	177.0000	41.600	0	0	0
2012/06/04	DAAH 2012/06/28	8.49	Call	Any day expiry	274.0000	193.0000	(29.562)	0	0	0
2012/06/04	DAAH 2012/06/28	8.49	Put	Any day expiry	116.0000	165.0000	42.241	0	0	0
2012/06/04	DAAH 2012/06/28	8.25	Put	Any day expiry	40.0000	63.0000	57.500	0	0	0
2012/06/04	DAAH 2012/06/28	8.25	Call	Any day expiry	438.0000	331.0000	(24.429)	0	0	0

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2012/06/04	DAAH 2012/06/28	7.40	Call	Any day expiry	1,249.0000	1,119.0000	(10.408)	0	0	0
2012/06/04	DAAH 2012/06/28	7.40	Put	Any day expiry	1.0000	1.0000	0.000	0	0	0
2012/06/04	DAUS 2012/06/29			Any day expiry	8.6497	8.5190	(1.511)	0.0000	0.0000	0
2012/06/04	DAUS 2012/06/29	7.75	Call	Any day expiry	903.0000	775.0000	(14.175)	0	0	0
2012/06/04	DAUS 2012/06/29	7.75	Put	Any day expiry	3.0000	6.0000	100.000	0	0	0
2012/06/04	DAUS 2012/06/29	7.76	Call	Any day expiry	893.0000	765.0000	(14.334)	0	0	0
2012/06/04	DAUS 2012/06/29	7.76	Put	Any day expiry	3.0000	6.0000	100.000	0	0	0
2012/06/04	DAUS 2012/06/29	7.74	Call	Any day expiry	913.0000	784.0000	(14.129)	0	0	0
2012/06/04	DAUS 2012/06/29	7.74	Put	Any day expiry	3.0000	5.0000	66.667	0	0	0
2012/06/04	DAUS 2012/06/29	7.40	Call	Any day expiry	1,251.0000	1,120.0000	(10.472)	0	0	0
2012/06/04	DAUS 2012/06/29	7.40	Put	Any day expiry	1.0000	1.0000	0.000	0	0	0
2012/06/04	DAUS 2012/06/29	8.25	Put	Any day expiry	41.0000	66.0000	60.976	0	0	0
2012/06/04	DAUS 2012/06/29	8.25	Call	Any day expiry	441.0000	335.0000	(24.036)	0	0	0
2012/06/04	DAUS 2012/06/29	7.72	Call	Any day expiry	933.0000	804.0000	(13.826)	0	0	0
2012/06/04	DAUS 2012/06/29	7.72	Put	Any day expiry	3.0000	5.0000	66.667	0	0	5,480
2012/06/04	DAUS 2012/06/29	8.51	Put	Any day expiry	128.0000	180.0000	40.625	0	0	0
2012/06/04	DAUS 2012/06/29	8.51	Call	Any day expiry	268.0000	189.0000	(29.478)	0	0	5,480
2012/06/04	DAUS 2012/07/31			Any day expiry	8.6899	8.5587	(1.510)	0.0000	0.0000	0
2012/06/04	DAUS 2012/07/31	7.80	Call	Any day expiry	907.0000	782.0000	(13.782)	0	0	0
2012/06/04	DAUS 2012/07/31	7.80	Put	Any day expiry	17.0000	23.0000	35.294	0	0	0
2012/06/04	DAUS 2012/07/31	7.81	Call	Any day expiry	898.0000	773.0000	(13.920)	0	0	0
2012/06/04	DAUS 2012/07/31	7.81	Put	Any day expiry	18.0000	24.0000	33.333	0	0	0
2012/06/04	DAUS 2012/07/31	7.79	Call	Any day expiry	917.0000	791.0000	(13.740)	0	0	0
2012/06/04	DAUS 2012/07/31	7.79	Put	Any day expiry	17.0000	22.0000	29.412	0	0	0
2012/06/04	DAUS 2012/07/31	7.40	Call	Any day expiry	1,296.0000	1,166.0000	(10.031)	0	0	0
2012/06/04	DAUS 2012/07/31	7.40	Put	Any day expiry	6.0000	7.0000	16.667	0	0	0
2012/06/04	DAUS 2012/07/31	8.25	Put	Any day expiry	93.0000	128.0000	37.634	0	0	0
2012/06/04	DAUS 2012/07/31	8.25	Call	Any day expiry	533.0000	437.0000	(18.011)	0	0	0
2012/06/04	DAUS 2012/07/31	7.72	Call	Any day expiry	984.0000	855.0000	(13.110)	0	0	0
2012/06/04	DAUS 2012/07/31	7.72	Put	Any day expiry	14.0000	16.0000	14.286	0	0	4,800
2012/06/04	DAUS 2012/07/31	8.51	Put	Any day expiry	198.0000	253.0000	27.778	0	0	0
2012/06/04	DAUS 2012/07/31	8.51	Call	Any day expiry	378.0000	302.0000	(20.106)	0	0	4,800
2012/06/04	DAUS 2012/08/31			Any day expiry	8.7286	8.5969	(1.509)	0.0000	0.0000	0
2012/06/04	DAUS 2012/08/31	7.85	Call	Any day expiry	920.0000	804.0000	(12.609)	0	0	0

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2012/06/04	DAUS 2012/08/31	7.85	Put	Any day expiry	41.0000	57.0000	39.024	0	0	0
2012/06/04	DAUS 2012/08/31	7.86	Call	Any day expiry	911.0000	796.0000	(12.623)	0	0	0
2012/06/04	DAUS 2012/08/31	7.86	Put	Any day expiry	42.0000	59.0000	40.476	0	0	0
2012/06/04	DAUS 2012/08/31	7.84	Call	Any day expiry	929.0000	812.0000	(12.594)	0	0	0
2012/06/04	DAUS 2012/08/31	7.84	Put	Any day expiry	40.0000	55.0000	37.500	0	0	0
2012/06/04	DAUS 2012/08/31	7.40	Call	Any day expiry	1,342.0000	1,214.0000	(9.538)	0	0	0
2012/06/04	DAUS 2012/08/31	7.40	Put	Any day expiry	13.0000	17.0000	30.769	0	0	0
2012/06/04	DAUS 2012/08/31	8.25	Put	Any day expiry	132.0000	172.0000	30.303	0	0	0
2012/06/04	DAUS 2012/08/31	8.25	Call	Any day expiry	611.0000	519.0000	(15.057)	0	0	0
2012/06/04	DAUS 2012/08/31	7.72	Call	Any day expiry	1,039.0000	915.0000	(11.935)	0	0	0
2012/06/04	DAUS 2012/08/31	7.72	Put	Any day expiry	30.0000	38.0000	26.667	0	0	6,170
2012/06/04	DAUS 2012/08/31	8.51	Put	Any day expiry	244.0000	301.0000	23.361	0	0	0
2012/06/04	DAUS 2012/08/31	8.51	Call	Any day expiry	463.0000	388.0000	(16.199)	0	0	6,170
2012/06/04	DAUS 2012/09/28			Any day expiry	8.7611	8.6291	(1.507)	0.0000	0.0000	0
2012/06/04	DAUS 2012/09/28	7.90	Call	Any day expiry	929.0000	819.0000	(11.841)	0	0	0
2012/06/04	DAUS 2012/09/28	7.90	Put	Any day expiry	68.0000	90.0000	32.353	0	0	0
2012/06/04	DAUS 2012/09/28	7.91	Call	Any day expiry	921.0000	812.0000	(11.835)	0	0	0
2012/06/04	DAUS 2012/09/28	7.91	Put	Any day expiry	70.0000	93.0000	32.857	0	0	0
2012/06/04	DAUS 2012/09/28	7.89	Call	Any day expiry	938.0000	827.0000	(11.834)	0	0	0
2012/06/04	DAUS 2012/09/28	7.89	Put	Any day expiry	67.0000	88.0000	31.343	0	0	0
2012/06/04	DAUS 2012/09/28	7.40	Call	Any day expiry	1,382.0000	1,256.0000	(9.117)	0	0	0
2012/06/04	DAUS 2012/09/28	7.40	Put	Any day expiry	21.0000	27.0000	28.571	0	0	0
2012/06/04	DAUS 2012/09/28	8.25	Put	Any day expiry	162.0000	203.0000	25.309	0	0	0
2012/06/04	DAUS 2012/09/28	8.25	Call	Any day expiry	673.0000	582.0000	(13.522)	0	0	0
2012/06/04	DAUS 2012/09/28	7.72	Call	Any day expiry	1,087.0000	967.0000	(11.040)	0	0	0
2012/06/04	DAUS 2012/09/28	7.72	Put	Any day expiry	46.0000	58.0000	26.087	0	0	7,540
2012/06/04	DAUS 2012/09/28	8.51	Put	Any day expiry	277.0000	335.0000	20.939	0	0	0
2012/06/04	DAUS 2012/09/28	8.51	Call	Any day expiry	528.0000	454.0000	(14.015)	0	0	7,540
2012/06/04	DAUS 2012/10/31			Any day expiry	8.7989	8.6663	(1.507)	0.0000	0.0000	0
2012/06/04	DAUS 2012/10/31	7.90	Call	Any day expiry	989.0000	881.0000	(10.920)	0	0	0
2012/06/04	DAUS 2012/10/31	7.90	Put	Any day expiry	90.0000	115.0000	27.778	0	0	0
2012/06/04	DAUS 2012/10/31	7.91	Call	Any day expiry	981.0000	874.0000	(10.907)	0	0	0
2012/06/04	DAUS 2012/10/31	7.91	Put	Any day expiry	92.0000	118.0000	28.261	0	0	0
2012/06/04	DAUS 2012/10/31	7.89	Call	Any day expiry	997.0000	889.0000	(10.832)	0	0	0
2012/06/04	DAUS 2012/10/31	7.89	Put	Any day expiry	88.0000	113.0000	28.409	0	0	0

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2012/06/04	DAUS 2012/10/31	7.40	Call	Any day expiry	1,428.0000	1,305.0000	(8.613)	0	0	0
2012/06/04	DAUS 2012/10/31	7.40	Put	Any day expiry	29.0000	39.0000	34.483	0	0	0
2012/06/04	DAUS 2012/10/31	8.25	Put	Any day expiry	193.0000	235.0000	21.762	0	0	0
2012/06/04	DAUS 2012/10/31	8.25	Call	Any day expiry	742.0000	651.0000	(12.264)	0	0	0
2012/06/04	DAUS 2012/10/31	7.72	Call	Any day expiry	1,141.0000	1,023.0000	(10.342)	0	0	0
2012/06/04	DAUS 2012/10/31	7.72	Put	Any day expiry	62.0000	77.0000	24.194	0	0	8,220
2012/06/04	DAUS 2012/10/31	8.51	Call	Any day expiry	597.0000	524.0000	(12.228)	0	0	8,220
2012/06/04	DAUS 2012/10/31	8.51	Put	Any day expiry	308.0000	368.0000	19.481	0	0	0
2012/06/04	DAUS 2012/11/30			Any day expiry	8.8333	8.7001	(1.508)	0.0000	0.0000	0
2012/06/04	DAUS 2012/11/30	8.50	Call	Any day expiry	662.0000	588.0000	(11.178)	0	0	0
2012/06/04	DAUS 2012/11/30	8.50	Put	Any day expiry	329.0000	388.0000	17.933	0	0	0
2012/06/04	DAUS 2012/11/30	8.51	Call	Any day expiry	657.0000	584.0000	(11.111)	0	0	8,440
2012/06/04	DAUS 2012/11/30	8.51	Put	Any day expiry	334.0000	394.0000	17.964	0	0	0
2012/06/04	DAUS 2012/11/30	8.49	Call	Any day expiry	666.0000	592.0000	(11.111)	0	0	0
2012/06/04	DAUS 2012/11/30	8.49	Put	Any day expiry	323.0000	382.0000	18.266	0	0	0
2012/06/04	DAUS 2012/11/30	7.72	Call	Any day expiry	1,192.0000	1,076.0000	(9.732)	0	0	0
2012/06/04	DAUS 2012/11/30	7.72	Put	Any day expiry	79.0000	96.0000	21.519	0	0	8,440
2012/06/04	DAUS 2012/12/27			Any day expiry	8.8633	8.7299	(1.505)	0.0000	0.0000	0
2012/06/04	DAUS 2012/12/27	8.50	Call	Any day expiry	712.0000	638.0000	(10.393)	0	0	0
2012/06/04	DAUS 2012/12/27	8.50	Put	Any day expiry	349.0000	408.0000	16.905	0	0	0
2012/06/04	DAUS 2012/12/27	8.51	Call	Any day expiry	707.0000	633.0000	(10.467)	0	0	7,530
2012/06/04	DAUS 2012/12/27	8.51	Put	Any day expiry	354.0000	413.0000	16.667	0	0	0
2012/06/04	DAUS 2012/12/27	8.49	Call	Any day expiry	717.0000	642.0000	(10.460)	0	0	0
2012/06/04	DAUS 2012/12/27	8.49	Put	Any day expiry	344.0000	402.0000	16.860	0	0	0
2012/06/04	DAUS 2012/12/27	7.72	Call	Any day expiry	1,234.0000	1,121.0000	(9.157)	0	0	0
2012/06/04	DAUS 2012/12/27	7.72	Put	Any day expiry	91.0000	111.0000	21.978	0	0	7,530
2012/06/04	ES33 2012/08/02			Bond Future	9.5580	9.5780	0.209	0.0000	0.0000	4,220
2012/06/04	ES33 2012/08/02	9.50	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/04	ES33 2012/08/02	9.50	Put	Bond Future	447.0000	600.0000	34.228	0	0	0
2012/06/04	ES33 2012/08/02	9.51	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/04	ES33 2012/08/02	9.51	Put	Bond Future	370.0000	523.0000	41.351	0	0	0
2012/06/04	ES33 2012/08/02	9.49	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/04	ES33 2012/08/02	9.49	Put	Bond Future	524.0000	678.0000	29.389	0	0	0
2012/06/04	ES33 2012/11/01			Bond Future	9.6560	9.6770	0.217	0.0000	0.0000	0

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2012/06/04	ES33 2012/11/01	9.50	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/04	ES33 2012/11/01	9.50	Put	Bond Future	1,190.0000	1,348.0000	13.277	0	0	0
2012/06/04	ES33 2012/11/01	9.51	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/04	ES33 2012/11/01	9.51	Put	Bond Future	1,113.0000	1,271.0000	14.196	0	0	0
2012/06/04	ES33 2012/11/01	9.49	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/04	ES33 2012/11/01	9.49	Put	Bond Future	1,267.0000	1,426.0000	12.549	0	0	0
2012/06/04	GOVI 2012/08/02			GOVI	395.0970	394.8610	(0.060)	0.0000	0.0000	236
2012/06/04	GOVI 2012/08/02	390.00	Call	GOVI	50,970.0000	48,610.0000	(4.630)	0	0	0
2012/06/04	GOVI 2012/08/02	390.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/06/04	GOVI 2012/08/02	390.01	Call	GOVI	50,870.0000	48,510.0000	(4.639)	0	0	0
2012/06/04	GOVI 2012/08/02	390.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/06/04	GOVI 2012/08/02	389.99	Call	GOVI	51,070.0000	48,710.0000	(4.621)	0	0	0
2012/06/04	GOVI 2012/08/02	389.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/06/04	GOVI 2012/11/01			GOVI	400.8520	400.5760	(0.069)	0.0000	0.0000	0
2012/06/04	GOVI 2012/11/01	402.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2012/06/04	GOVI 2012/11/01	402.00	Put	GOVI	11,480.0000	14,240.0000	24.042	0	0	0
2012/06/04	GOVI 2012/11/01	402.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2012/06/04	GOVI 2012/11/01	402.01	Put	GOVI	11,580.0000	14,340.0000	23.834	0	0	0
2012/06/04	GOVI 2012/11/01	401.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2012/06/04	GOVI 2012/11/01	401.99	Put	GOVI	11,380.0000	14,140.0000	24.253	0	0	0
2012/06/04	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/06/04	IGOV 2012/08/02			Index Future	173.5190	173.5400	0.012	0.0000	0.0000	586
2012/06/04	IGOV 2012/11/01			Index Future	176.0460	176.0510	0.003	0.0000	0.0000	0
2012/06/04	ILBI 2012/08/02			Index Future	471.6390	471.6390	0.000	0.0000	0.0000	169
2012/06/04	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2012/06/04	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2012/06/04	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2012/06/04	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
2012/06/04	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2012/06/04	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2012/06/04	JBAF 2012/06/20			Jibar Tradeable Future	5.5900	5.5900	0.000	0.0000	0.0000	2,890
2012/06/04	JBAF 2012/07/18			Jibar Tradeable Future	5.5300	5.5400	0.181	0.0000	0.0000	0
2012/06/04	JBAF 2012/08/15			Jibar Tradeable Future	5.4600	5.4700	0.183	0.0000	0.0000	0
2012/06/04	JBAF 2012/09/19			Jibar Tradeable Future	5.3900	5.4100	0.371	0.0000	0.0000	44,760
2012/06/04	JBAF 2012/10/17			Jibar Tradeable Future	5.3400	5.3600	0.375	0.0000	0.0000	0
2012/06/04	JBAF 2012/11/21			Jibar Tradeable Future	5.3400	5.3600	0.375	0.0000	0.0000	0
2012/06/04	JBAF 2012/12/19			Jibar Tradeable Future	5.3400	5.3600	0.375	0.0000	0.0000	840
2012/06/04	JBAF 2013/03/20			Jibar Tradeable Future	5.3700	5.3800	0.186	0.0000	0.0000	790
2012/06/04	JBAF 2013/06/19			Jibar Tradeable Future	5.4600	5.4600	0.000	0.0000	0.0000	500
2012/06/04	JBAF 2013/09/18			Jibar Tradeable Future	5.6100	5.6200	0.178	0.0000	0.0000	1,700
2012/06/04	JBAF 2013/12/18			Jibar Tradeable Future	5.7900	5.8000	0.173	0.0000	0.0000	1,500
2012/06/04	JBAF 2014/03/19			Jibar Tradeable Future	5.9700	5.9800	0.168	0.0000	0.0000	0
2012/06/04	R157 2012/08/02			Bond Future	6.3850	6.4000	0.235	0.0000	0.0000	15,070
2012/06/04	R157 2012/08/02	8.00	Call	Bond Future	4,901.0000	4,854.0000	(0.959)	0	0	0
2012/06/04	R157 2012/08/02	8.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/04	R157 2012/08/02	8.05	Call	Bond Future	5,048.0000	5,002.0000	(0.911)	0	0	0
2012/06/04	R157 2012/08/02	8.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/04	R157 2012/08/02	7.95	Call	Bond Future	4,753.0000	4,706.0000	(0.989)	0	0	0
2012/06/04	R157 2012/08/02	7.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/04	R157 2012/08/02	6.15	Put	Bond Future	967.0000	990.0000	2.378	0	0	0
2012/06/04	R157 2012/08/02	6.15	Call	Bond Future	232.0000	208.0000	(10.345)	0	0	3,750
2012/06/04	R157 2012/08/02	6.35	Put	Bond Future	580.0000	593.0000	2.241	0	0	0
2012/06/04	R157 2012/08/02	6.35	Call	Bond Future	471.0000	437.0000	(7.219)	0	0	1,250
2012/06/04	R157 2012/08/02	6.55	Call	Bond Future	825.0000	783.0000	(5.091)	0	0	0
2012/06/04	R157 2012/08/02	6.55	Put	Bond Future	312.0000	317.0000	1.603	0	0	1,250
2012/06/04	R157 2012/08/02	6.95	Call	Bond Future	1,810.0000	1,762.0000	(2.652)	0	0	0
2012/06/04	R157 2012/08/02	6.95	Put	Bond Future	66.0000	64.0000	(3.030)	0	0	3,750
2012/06/04	R157 2012/11/01			Bond Future	6.4370	6.4580	0.326	0.0000	0.0000	100
2012/06/04	R157 2012/11/01	7.00	Call	Bond Future	1,927.0000	1,875.0000	(2.698)	0	0	0
2012/06/04	R157 2012/11/01	7.00	Put	Bond Future	329.0000	337.0000	2.432	0	0	0
2012/06/04	R157 2012/11/01	7.05	Call	Bond Future	2,038.0000	1,984.0000	(2.650)	0	0	0



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2012/06/04	R157 2012/11/01	7.05	Put	Bond Future	300.0000	306.0000	2.000	0	0	0
2012/06/04	R157 2012/11/01	6.95	Call	Bond Future	1,820.0000	1,768.0000	(2.857)	0	0	0
2012/06/04	R157 2012/11/01	6.95	Put	Bond Future	363.0000	371.0000	2.204	0	0	0
2012/06/04	R157 2013/02/07			Bond Future	6.4850	6.5160	0.478	0.0000	0.0000	0
2012/06/04	R157 2013/02/07	6.75	Call	Bond Future	1,521.0000	1,467.0000	(3.550)	0	0	0
2012/06/04	R157 2013/02/07	6.75	Put	Bond Future	838.0000	864.0000	3.103	0	0	0
2012/06/04	R157 2013/02/07	6.80	Call	Bond Future	1,601.0000	1,546.0000	(3.435)	0	0	0
2012/06/04	R157 2013/02/07	6.80	Put	Bond Future	789.0000	814.0000	3.169	0	0	0
2012/06/04	R157 2013/02/07	6.70	Call	Bond Future	1,443.0000	1,390.0000	(3.673)	0	0	0
2012/06/04	R157 2013/02/07	6.70	Put	Bond Future	888.0000	915.0000	3.041	0	0	0
2012/06/04	R186 2012/08/02			Bond Future	8.4180	8.4480	0.356	8.4350	8.4350	34,789
2012/06/04	R186 2012/08/02	8.75	Call	Bond Future	4,059.0000	3,815.0000	(6.011)	0	0	0
2012/06/04	R186 2012/08/02	8.75	Put	Bond Future	1,046.0000	1,079.0000	3.155	0	0	2,700
2012/06/04	R186 2012/08/02	8.80	Call	Bond Future	4,381.0000	4,133.0000	(5.661)	0	0	0
2012/06/04	R186 2012/08/02	8.80	Put	Bond Future	924.0000	953.0000	3.139	0	0	0
2012/06/04	R186 2012/08/02	8.70	Call	Bond Future	3,746.0000	3,509.0000	(6.327)	0	0	0
2012/06/04	R186 2012/08/02	8.70	Put	Bond Future	1,180.0000	1,219.0000	3.305	0	0	0
2012/06/04	R186 2012/08/02	8.25	Put	Bond Future	3,076.0000	3,195.0000	3.869	0	0	0
2012/06/04	R186 2012/08/02	8.25	Call	Bond Future	1,508.0000	1,350.0000	(10.477)	0	0	8,750
2012/06/04	R186 2012/08/02	8.66	Call	Bond Future	3,504.0000	3,272.0000	(6.621)	0	0	0
2012/06/04	R186 2012/08/02	8.66	Put	Bond Future	1,297.0000	1,342.0000	3.470	0	0	276
2012/06/04	R186 2012/08/02	7.66	Put	Bond Future	7,549.0000	7,781.0000	3.073	0	0	0
2012/06/04	R186 2012/08/02	7.66	Call	Bond Future	229.0000	184.0000	(19.651)	0	0	276
2012/06/04	R186 2012/08/02	7.76	Put	Bond Future	6,655.0000	6,872.0000	3.261	0	0	0
2012/06/04	R186 2012/08/02	7.76	Call	Bond Future	338.0000	278.0000	(17.751)	0	0	43
2012/06/04	R186 2012/08/02	8.76	Call	Bond Future	4,123.0000	3,878.0000	(5.942)	0	0	0
2012/06/04	R186 2012/08/02	8.76	Put	Bond Future	1,021.0000	1,053.0000	3.134	0	0	43
2012/06/04	R186 2012/08/02	8.00	Put	Bond Future	4,718.0000	4,891.0000	3.667	0	0	0
2012/06/04	R186 2012/08/02	8.00	Call	Bond Future	760.0000	656.0000	(13.684)	0	0	1,099
2012/06/04	R186 2012/08/02	9.00	Call	Bond Future	5,757.0000	5,493.0000	(4.586)	0	0	0
2012/06/04	R186 2012/08/02	9.00	Put	Bond Future	548.0000	561.0000	2.372	0	0	199
2012/06/04	R186 2012/08/02	7.70	Put	Bond Future	7,186.0000	7,412.0000	3.145	0	0	0
2012/06/04	R186 2012/08/02	7.70	Call	Bond Future	269.0000	218.0000	(18.959)	0	0	2,700
2012/06/04	R186 2012/08/02	8.30	Call	Bond Future	1,700.0000	1,532.0000	(9.882)	0	0	0

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2012/06/04	R186 2012/08/02	8.30	Put	Bond Future	2,798.0000	2,907.0000	3.896	0	0	900
2012/06/04	R186 2012/11/01			Bond Future	8.4980	8.5300	0.377	0.0000	0.0000	100
2012/06/04	R186 2012/11/01	8.75	Call	Bond Future	5,309.0000	5,096.0000	(4.012)	0	0	0
2012/06/04	R186 2012/11/01	8.75	Put	Bond Future	3,056.0000	3,132.0000	2.487	0	0	0
2012/06/04	R186 2012/11/01	8.80	Call	Bond Future	5,577.0000	5,359.0000	(3.909)	0	0	0
2012/06/04	R186 2012/11/01	8.80	Put	Bond Future	2,884.0000	2,956.0000	2.497	0	0	0
2012/06/04	R186 2012/11/01	8.70	Call	Bond Future	5,047.0000	4,839.0000	(4.121)	0	0	0
2012/06/04	R186 2012/11/01	8.70	Put	Bond Future	3,236.0000	3,317.0000	2.503	0	0	0
2012/06/04	R186 2012/11/01	8.82	Call	Bond Future	5,685.0000	5,466.0000	(3.852)	0	0	0
2012/06/04	R186 2012/11/01	8.82	Put	Bond Future	2,817.0000	2,887.0000	2.485	0	0	1,858
2012/06/04	R186 2012/11/01	7.82	Put	Bond Future	8,015.0000	8,193.0000	2.221	0	0	0
2012/06/04	R186 2012/11/01	7.82	Call	Bond Future	1,627.0000	1,516.0000	(6.822)	0	0	1,858
2012/06/04	R186 2013/02/07			Bond Future	8.5810	8.6170	0.420	0.0000	0.0000	0
2012/06/04	R186 2013/02/07	8.50	Call	Bond Future	4,992.0000	4,802.0000	(3.806)	0	0	0
2012/06/04	R186 2013/02/07	8.50	Put	Bond Future	5,715.0000	5,844.0000	2.257	0	0	0
2012/06/04	R186 2013/02/07	8.55	Call	Bond Future	5,215.0000	5,021.0000	(3.720)	0	0	0
2012/06/04	R186 2013/02/07	8.55	Put	Bond Future	5,491.0000	5,616.0000	2.276	0	0	0
2012/06/04	R186 2013/02/07	8.45	Call	Bond Future	4,781.0000	4,595.0000	(3.890)	0	0	0
2012/06/04	R186 2013/02/07	8.45	Put	Bond Future	5,953.0000	6,086.0000	2.234	0	0	0
2012/06/04	R189 2012/08/02			Bond Future	219.1634	219.2038	0.018	0.0000	0.0000	44
2012/06/04	R189 2012/08/02	218.00	Call	Bond Future	1,163.0000	1,204.0000	3.525	0	0	0
2012/06/04	R189 2012/08/02	218.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/04	R189 2012/08/02	218.05	Call	Bond Future	1,113.0000	1,154.0000	3.684	0	0	0
2012/06/04	R189 2012/08/02	218.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/04	R189 2012/08/02	217.95	Call	Bond Future	1,213.0000	1,254.0000	3.380	0	0	0
2012/06/04	R189 2012/08/02	217.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/04	R197 2012/08/02			Bond Future	256.7509	256.1211	(0.245)	0.0000	0.0000	1,839
2012/06/04	R197 2012/08/02	257.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/04	R197 2012/08/02	257.00	Put	Bond Future	249.0000	879.0000	253.012	0	0	0
2012/06/04	R197 2012/08/02	257.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/04	R197 2012/08/02	257.05	Put	Bond Future	299.0000	929.0000	210.702	0	0	0
2012/06/04	R197 2012/08/02	256.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/04	R197 2012/08/02	256.95	Put	Bond Future	199.0000	829.0000	316.583	0	0	0

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2012/06/04	R201 2012/08/02			Bond Future	5.6310	5.6040	(0.479)	0.0000	0.0000	2,666
2012/06/04	R201 2012/08/02	7.50	Call	Bond Future	4,168.0000	4,230.0000	1.488	0	0	0
2012/06/04	R201 2012/08/02	7.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/04	R201 2012/08/02	7.55	Call	Bond Future	4,277.0000	4,339.0000	1.450	0	0	0
2012/06/04	R201 2012/08/02	7.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/04	R201 2012/08/02	7.45	Call	Bond Future	4,059.0000	4,121.0000	1.527	0	0	0
2012/06/04	R201 2012/08/02	7.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/04	R201 2012/11/01			Bond Future	5.5960	5.5700	(0.465)	0.0000	0.0000	0
2012/06/04	R201 2012/11/01	6.50	Call	Bond Future	1,908.0000	1,954.0000	2.411	0	0	0
2012/06/04	R201 2012/11/01	6.50	Put	Bond Future	70.0000	63.0000	(10.000)	0	0	0
2012/06/04	R201 2012/11/01	6.55	Call	Bond Future	2,000.0000	2,047.0000	2.350	0	0	0
2012/06/04	R201 2012/11/01	6.55	Put	Bond Future	62.0000	55.0000	(11.290)	0	0	0
2012/06/04	R201 2012/11/01	6.45	Call	Bond Future	1,818.0000	1,863.0000	2.475	0	0	0
2012/06/04	R201 2012/11/01	6.45	Put	Bond Future	81.0000	72.0000	(11.111)	0	0	0
2012/06/04	R201 2013/02/07			Bond Future	5.5160	5.4960	(0.363)	0.0000	0.0000	0
2012/06/04	R201 2013/02/07	6.25	Call	Bond Future	1,542.0000	1,567.0000	1.621	0	0	0
2012/06/04	R201 2013/02/07	6.25	Put	Bond Future	227.0000	216.0000	(4.846)	0	0	0
2012/06/04	R201 2013/02/07	6.30	Call	Bond Future	1,613.0000	1,638.0000	1.550	0	0	0
2012/06/04	R201 2013/02/07	6.30	Put	Bond Future	210.0000	198.0000	(5.714)	0	0	0
2012/06/04	R201 2013/02/07	6.20	Call	Bond Future	1,472.0000	1,497.0000	1.698	0	0	0
2012/06/04	R201 2013/02/07	6.20	Put	Bond Future	246.0000	235.0000	(4.472)	0	0	0
2012/06/04	R202 2012/08/02			Bond Future	185.9300	185.9800	0.027	0.0000	0.0000	45,107
2012/06/04	R202 2012/08/02	191.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/04	R202 2012/08/02	191.00	Put	Bond Future	5,070.0000	5,020.0000	(0.986)	0	0	0
2012/06/04	R202 2012/08/02	191.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/04	R202 2012/08/02	191.05	Put	Bond Future	5,120.0000	5,070.0000	(0.977)	0	0	0
2012/06/04	R202 2012/08/02	190.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/04	R202 2012/08/02	190.95	Put	Bond Future	5,020.0000	4,970.0000	(0.996)	0	0	0
2012/06/04	R203 2012/08/02			Bond Future	7.0490	7.0640	0.213	0.0000	0.0000	3,541
2012/06/04	R203 2012/08/02	8.50	Call	Bond Future	6,100.0000	6,034.0000	(1.082)	0	0	0
2012/06/04	R203 2012/08/02	8.50	Put	Bond Future	3.0000	2.0000	(33.333)	0	0	0
2012/06/04	R203 2012/08/02	8.55	Call	Bond Future	6,302.0000	6,236.0000	(1.047)	0	0	0
2012/06/04	R203 2012/08/02	8.55	Put	Bond Future	3.0000	2.0000	(33.333)	0	0	0

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2012/06/04	R203 2012/08/02	8.45	Call	Bond Future	5,899.0000	5,833.0000	(1.119)	0	0	0
2012/06/04	R203 2012/08/02	8.45	Put	Bond Future	5.0000	4.0000	(20.000)	0	0	0
2012/06/04	R203 2012/08/02	6.60	Put	Bond Future	2,193.0000	2,233.0000	1.824	0	0	0
2012/06/04	R203 2012/08/02	6.60	Call	Bond Future	214.0000	188.0000	(12.150)	0	0	4,200
2012/06/04	R203 2012/08/02	6.85	Put	Bond Future	1,380.0000	1,403.0000	1.667	0	0	0
2012/06/04	R203 2012/08/02	6.85	Call	Bond Future	508.0000	466.0000	(8.268)	0	0	1,400
2012/06/04	R203 2012/08/02	7.15	Call	Bond Future	1,126.0000	1,067.0000	(5.240)	0	0	0
2012/06/04	R203 2012/08/02	7.15	Put	Bond Future	687.0000	693.0000	0.873	0	0	1,400
2012/06/04	R203 2012/08/02	7.55	Call	Bond Future	2,369.0000	2,300.0000	(2.913)	0	0	0
2012/06/04	R203 2012/08/02	7.55	Put	Bond Future	213.0000	209.0000	(1.878)	0	0	4,200
2012/06/04	R203 2012/11/01			Bond Future	7.1220	7.1410	0.267	0.0000	0.0000	0
2012/06/04	R203 2012/11/01	7.75	Call	Bond Future	3,215.0000	3,144.0000	(2.208)	0	0	0
2012/06/04	R203 2012/11/01	7.75	Put	Bond Future	642.0000	650.0000	1.246	0	0	0
2012/06/04	R203 2012/11/01	7.80	Call	Bond Future	3,369.0000	3,296.0000	(2.167)	0	0	0
2012/06/04	R203 2012/11/01	7.80	Put	Bond Future	595.0000	601.0000	1.008	0	0	0
2012/06/04	R203 2012/11/01	7.70	Call	Bond Future	3,064.0000	2,994.0000	(2.285)	0	0	0
2012/06/04	R203 2012/11/01	7.70	Put	Bond Future	693.0000	702.0000	1.299	0	0	0
2012/06/04	R203 2013/02/07			Bond Future	7.1990	7.2230	0.333	0.0000	0.0000	0
2012/06/04	R203 2013/02/07	6.50	Call	Bond Future	817.0000	781.0000	(4.406)	0	0	0
2012/06/04	R203 2013/02/07	6.50	Put	Bond Future	3,619.0000	3,677.0000	1.603	0	0	0
2012/06/04	R203 2013/02/07	6.55	Call	Bond Future	877.0000	839.0000	(4.333)	0	0	0
2012/06/04	R203 2013/02/07	6.55	Put	Bond Future	3,475.0000	3,532.0000	1.640	0	0	0
2012/06/04	R203 2013/02/07	6.45	Call	Bond Future	759.0000	725.0000	(4.480)	0	0	0
2012/06/04	R203 2013/02/07	6.45	Put	Bond Future	3,765.0000	3,825.0000	1.594	0	0	0
2012/06/04	R204 2012/08/02			Bond Future	7.3620	7.3760	0.190	0.0000	0.0000	4,101
2012/06/04	R204 2012/08/02	8.50	Call	Bond Future	5,649.0000	5,575.0000	(1.310)	0	0	0
2012/06/04	R204 2012/08/02	8.50	Put	Bond Future	27.0000	24.0000	(11.111)	0	0	0
2012/06/04	R204 2012/08/02	8.55	Call	Bond Future	5,882.0000	5,808.0000	(1.258)	0	0	0
2012/06/04	R204 2012/08/02	8.55	Put	Bond Future	22.0000	19.0000	(13.636)	0	0	0
2012/06/04	R204 2012/08/02	8.45	Call	Bond Future	5,417.0000	5,343.0000	(1.366)	0	0	0
2012/06/04	R204 2012/08/02	8.45	Put	Bond Future	34.0000	31.0000	(8.824)	0	0	0
2012/06/04	R204 2012/11/01			Bond Future	7.4370	7.4540	0.229	0.0000	0.0000	0
2012/06/04	R204 2012/11/01	8.00	Call	Bond Future	3,638.0000	3,562.0000	(2.089)	0	0	0
2012/06/04	R204 2012/11/01	8.00	Put	Bond Future	908.0000	916.0000	0.881	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
2012/06/04	R204 2012/11/01	8.05	Call	Bond Future	3,813.0000	3,735.0000	(2.046)	0	0	0
2012/06/04	R204 2012/11/01	8.05	Put	Bond Future	845.0000	850.0000	0.592	0	0	0
2012/06/04	R204 2012/11/01	7.95	Call	Bond Future	3,467.0000	3,391.0000	(2.192)	0	0	0
2012/06/04	R204 2012/11/01	7.95	Put	Bond Future	976.0000	983.0000	0.717	0	0	0
2012/06/04	R204 2013/02/07			Bond Future	7.5140	7.5360	0.293	0.0000	0.0000	0
2012/06/04	R204 2013/02/07	8.00	Call	Bond Future	3,832.0000	3,750.0000	(2.140)	0	0	0
2012/06/04	R204 2013/02/07	8.00	Put	Bond Future	1,563.0000	1,585.0000	1.408	0	0	0
2012/06/04	R204 2013/02/07	8.05	Call	Bond Future	3,984.0000	3,902.0000	(2.058)	0	0	0
2012/06/04	R204 2013/02/07	8.05	Put	Bond Future	1,485.0000	1,507.0000	1.481	0	0	0
2012/06/04	R204 2013/02/07	7.95	Call	Bond Future	3,681.0000	3,600.0000	(2.200)	0	0	0
2012/06/04	R204 2013/02/07	7.95	Put	Bond Future	1,642.0000	1,665.0000	1.401	0	0	0
2012/06/04	R206 2012/08/02			Bond Future	5.2950	5.3010	0.113	0.0000	0.0000	1,240
2012/06/04	R206 2012/08/02	7.25	Call	Bond Future	2,680.0000	2,672.0000	(0.299)	0	0	0
2012/06/04	R206 2012/08/02	7.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/04	R206 2012/08/02	7.30	Call	Bond Future	2,748.0000	2,739.0000	(0.328)	0	0	0
2012/06/04	R206 2012/08/02	7.30	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2012/06/04	R206 2012/08/02	7.20	Call	Bond Future	2,613.0000	2,604.0000	(0.344)	0	0	0
2012/06/04	R206 2012/08/02	7.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/04	R206 2012/11/01			Bond Future	5.1550	5.1710	0.310	0.0000	0.0000	0
2012/06/04	R206 2012/11/01	6.00	Call	Bond Future	1,003.0000	984.0000	(1.894)	0	0	0
2012/06/04	R206 2012/11/01	6.00	Put	Bond Future	26.0000	26.0000	0.000	0	0	0
2012/06/04	R206 2012/11/01	6.05	Call	Bond Future	1,056.0000	1,038.0000	(1.705)	0	0	0
2012/06/04	R206 2012/11/01	6.05	Put	Bond Future	22.0000	22.0000	0.000	0	0	0
2012/06/04	R206 2012/11/01	5.95	Call	Bond Future	950.0000	932.0000	(1.895)	0	0	0
2012/06/04	R206 2012/11/01	5.95	Put	Bond Future	30.0000	31.0000	3.333	0	0	0
2012/06/04	R206 2013/02/07			Bond Future	4.8630	4.9020	0.802	0.0000	0.0000	0
2012/06/04	R206 2013/02/07	6.00	Call	Bond Future	1,073.0000	1,040.0000	(3.075)	0	0	0
2012/06/04	R206 2013/02/07	6.00	Put	Bond Future	47.0000	50.0000	6.383	0	0	0
2012/06/04	R206 2013/02/07	6.05	Call	Bond Future	1,112.0000	1,080.0000	(2.878)	0	0	0
2012/06/04	R206 2013/02/07	6.05	Put	Bond Future	42.0000	45.0000	7.143	0	0	0
2012/06/04	R206 2013/02/07	5.95	Call	Bond Future	1,033.0000	1,001.0000	(3.098)	0	0	0
2012/06/04	R206 2013/02/07	5.95	Put	Bond Future	52.0000	56.0000	7.692	0	0	0
2012/06/04	R207 2012/08/02			Bond Future	7.6800	7.6950	0.195	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
2012/06/04	R207 2012/08/02	8.75	Call	Bond Future	5,723.0000	5,637.0000	(1.503)	0	0	0
2012/06/04	R207 2012/08/02	8.75	Put	Bond Future	48.0000	45.0000	(6.250)	0	0	0
2012/06/04	R207 2012/08/02	8.80	Call	Bond Future	5,969.0000	5,883.0000	(1.441)	0	0	0
2012/06/04	R207 2012/08/02	8.80	Put	Bond Future	40.0000	36.0000	(10.000)	0	0	0
2012/06/04	R207 2012/08/02	8.70	Call	Bond Future	5,477.0000	5,391.0000	(1.570)	0	0	0
2012/06/04	R207 2012/08/02	8.70	Put	Bond Future	58.0000	55.0000	(5.172)	0	0	0
2012/06/04	R207 2012/11/01			Bond Future	7.7580	7.7750	0.219	0.0000	0.0000	0
2012/06/04	R207 2012/11/01	8.25	Call	Bond Future	3,760.0000	3,678.0000	(2.181)	0	0	0
2012/06/04	R207 2012/11/01	8.25	Put	Bond Future	1,176.0000	1,184.0000	0.680	0	0	0
2012/06/04	R207 2012/11/01	8.30	Call	Bond Future	3,941.0000	3,858.0000	(2.106)	0	0	0
2012/06/04	R207 2012/11/01	8.30	Put	Bond Future	1,099.0000	1,106.0000	0.637	0	0	0
2012/06/04	R207 2012/11/01	8.20	Call	Bond Future	3,582.0000	3,501.0000	(2.261)	0	0	0
2012/06/04	R207 2012/11/01	8.20	Put	Bond Future	1,256.0000	1,266.0000	0.796	0	0	0
2012/06/04	R207 2013/02/07			Bond Future	7.8400	7.8600	0.255	0.0000	0.0000	0
2012/06/04	R207 2013/02/07	8.25	Call	Bond Future	4,025.0000	3,944.0000	(2.012)	0	0	0
2012/06/04	R207 2013/02/07	8.25	Put	Bond Future	1,936.0000	1,958.0000	1.136	0	0	0
2012/06/04	R207 2013/02/07	8.30	Call	Bond Future	4,186.0000	4,104.0000	(1.959)	0	0	0
2012/06/04	R207 2013/02/07	8.30	Put	Bond Future	1,846.0000	1,867.0000	1.138	0	0	0
2012/06/04	R207 2013/02/07	8.20	Call	Bond Future	3,867.0000	3,787.0000	(2.069)	0	0	0
2012/06/04	R207 2013/02/07	8.20	Put	Bond Future	2,030.0000	2,053.0000	1.133	0	0	0
2012/06/04	R208 2012/08/02			Bond Future	7.7750	7.7950	0.257	0.0000	0.0000	9,382
2012/06/04	R208 2012/08/02	8.75	Call	Bond Future	5,675.0000	5,553.0000	(2.150)	0	0	0
2012/06/04	R208 2012/08/02	8.75	Put	Bond Future	82.0000	79.0000	(3.659)	0	0	0
2012/06/04	R208 2012/08/02	8.80	Call	Bond Future	5,936.0000	5,814.0000	(2.055)	0	0	0
2012/06/04	R208 2012/08/02	8.80	Put	Bond Future	68.0000	65.0000	(4.412)	0	0	0
2012/06/04	R208 2012/08/02	8.70	Call	Bond Future	5,414.0000	5,292.0000	(2.253)	0	0	0
2012/06/04	R208 2012/08/02	8.70	Put	Bond Future	98.0000	95.0000	(3.061)	0	0	0
2012/06/04	R208 2012/08/02	7.20	Put	Bond Future	3,744.0000	3,830.0000	2.297	0	0	0
2012/06/04	R208 2012/08/02	7.20	Call	Bond Future	236.0000	203.0000	(13.983)	0	0	3,450
2012/06/04	R208 2012/08/02	7.50	Put	Bond Future	2,308.0000	2,363.0000	2.383	0	0	0
2012/06/04	R208 2012/08/02	7.50	Call	Bond Future	650.0000	586.0000	(9.846)	0	0	1,150
2012/06/04	R208 2012/08/02	7.80	Call	Bond Future	1,405.0000	1,311.0000	(6.690)	0	0	0
2012/06/04	R208 2012/08/02	7.80	Put	Bond Future	1,256.0000	1,281.0000	1.990	0	0	1,150
2012/06/04	R208 2012/08/02	8.25	Call	Bond Future	3,180.0000	3,061.0000	(3.742)	0	0	0

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2012/06/04	R208 2012/08/02	8.25	Put	Bond Future	401.0000	401.0000	0.000	0	0	3,450
2012/06/04	R208 2012/11/01			Bond Future	7.8500	7.8720	0.280	0.0000	0.0000	0
2012/06/04	R208 2012/11/01	8.25	Call	Bond Future	3,772.0000	3,666.0000	(2.810)	0	0	0
2012/06/04	R208 2012/11/01	8.25	Put	Bond Future	1,484.0000	1,505.0000	1.415	0	0	0
2012/06/04	R208 2012/11/01	8.30	Call	Bond Future	3,960.0000	3,852.0000	(2.727)	0	0	0
2012/06/04	R208 2012/11/01	8.30	Put	Bond Future	1,390.0000	1,410.0000	1.439	0	0	0
2012/06/04	R208 2012/11/01	8.20	Call	Bond Future	3,588.0000	3,483.0000	(2.926)	0	0	0
2012/06/04	R208 2012/11/01	8.20	Put	Bond Future	1,582.0000	1,604.0000	1.391	0	0	0
2012/06/04	R208 2013/02/07			Bond Future	7.9280	7.9540	0.328	0.0000	0.0000	0
2012/06/04	R208 2013/02/07	8.00	Call	Bond Future	3,316.0000	3,219.0000	(2.925)	0	0	0
2012/06/04	R208 2013/02/07	8.00	Put	Bond Future	2,910.0000	2,960.0000	1.718	0	0	0
2012/06/04	R208 2013/02/07	8.05	Call	Bond Future	3,469.0000	3,370.0000	(2.854)	0	0	0
2012/06/04	R208 2013/02/07	8.05	Put	Bond Future	2,783.0000	2,831.0000	1.725	0	0	0
2012/06/04	R208 2013/02/07	7.95	Call	Bond Future	3,170.0000	3,075.0000	(2.997)	0	0	0
2012/06/04	R208 2013/02/07	7.95	Put	Bond Future	3,046.0000	3,098.0000	1.707	0	0	0
2012/06/04	R209 2012/08/02			Bond Future	8.9430	8.9620	0.212	0.0000	0.0000	24,045
2012/06/04	R209 2012/08/02	9.25	Call	Bond Future	3,330.0000	3,187.0000	(4.294)	0	0	0
2012/06/04	R209 2012/08/02	9.25	Put	Bond Future	1,028.0000	1,031.0000	0.292	0	0	0
2012/06/04	R209 2012/08/02	9.30	Call	Bond Future	3,585.0000	3,439.0000	(4.073)	0	0	0
2012/06/04	R209 2012/08/02	9.30	Put	Bond Future	919.0000	919.0000	0.000	0	0	0
2012/06/04	R209 2012/08/02	9.20	Call	Bond Future	3,083.0000	2,942.0000	(4.573)	0	0	0
2012/06/04	R209 2012/08/02	9.20	Put	Bond Future	1,148.0000	1,153.0000	0.436	0	0	0
2012/06/04	R209 2012/11/01			Bond Future	9.0160	9.0370	0.233	0.0000	0.0000	0
2012/06/04	R209 2012/11/01	9.00	Call	Bond Future	3,539.0000	3,422.0000	(3.306)	0	0	0
2012/06/04	R209 2012/11/01	9.00	Put	Bond Future	3,661.0000	3,703.0000	1.147	0	0	0
2012/06/04	R209 2012/11/01	9.05	Call	Bond Future	3,732.0000	3,612.0000	(3.215)	0	0	0
2012/06/04	R209 2012/11/01	9.05	Put	Bond Future	3,475.0000	3,514.0000	1.122	0	0	0
2012/06/04	R209 2012/11/01	8.95	Call	Bond Future	3,356.0000	3,241.0000	(3.427)	0	0	0
2012/06/04	R209 2012/11/01	8.95	Put	Bond Future	3,859.0000	3,903.0000	1.140	0	0	0
2012/06/04	R209 2013/02/07			Bond Future	9.0920	9.1150	0.253	0.0000	0.0000	0
2012/06/04	R209 2013/02/07	9.00	Call	Bond Future	4,438.0000	4,322.0000	(2.614)	0	0	0
2012/06/04	R209 2013/02/07	9.00	Put	Bond Future	5,131.0000	5,187.0000	1.091	0	0	0
2012/06/04	R209 2013/02/07	9.05	Call	Bond Future	4,622.0000	4,504.0000	(2.553)	0	0	0
2012/06/04	R209 2013/02/07	9.05	Put	Bond Future	4,937.0000	4,991.0000	1.094	0	0	0

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2012/06/04	R209 2013/02/07	8.95	Call	Bond Future	4,262.0000	4,149.0000	(2.651)	0	0	0
2012/06/04	R209 2013/02/07	8.95	Put	Bond Future	5,337.0000	5,395.0000	1.087	0	0	0
2012/06/04	R210 2012/08/02			Bond Future	140.7399	140.7778	0.027	0.0000	0.0000	925
2012/06/04	R210 2012/08/02	143.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/04	R210 2012/08/02	143.00	Put	Bond Future	2,260.0000	2,222.0000	(1.681)	0	0	0
2012/06/04	R210 2012/08/02	143.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/04	R210 2012/08/02	143.05	Put	Bond Future	2,310.0000	2,272.0000	(1.645)	0	0	0
2012/06/04	R210 2012/08/02	142.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/04	R210 2012/08/02	142.95	Put	Bond Future	2,210.0000	2,172.0000	(1.719)	0	0	0
2012/06/04	R211 2012/08/02			Bond Future	119.6685	119.6956	0.023	0.0000	0.0000	480
2012/06/04	R211 2012/08/02	120.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/04	R211 2012/08/02	120.00	Put	Bond Future	331.0000	304.0000	(8.157)	0	0	0
2012/06/04	R211 2012/08/02	120.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/04	R211 2012/08/02	120.05	Put	Bond Future	381.0000	354.0000	(7.087)	0	0	0
2012/06/04	R211 2012/08/02	119.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/04	R211 2012/08/02	119.95	Put	Bond Future	281.0000	254.0000	(9.609)	0	0	0
2012/06/04	R212 2012/08/02			Bond Future	117.1197	117.1505	0.026	0.0000	0.0000	2,962
2012/06/04	R212 2012/08/02	118.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/04	R212 2012/08/02	118.00	Put	Bond Future	880.0000	849.0000	(3.523)	0	0	0
2012/06/04	R212 2012/08/02	118.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/04	R212 2012/08/02	118.05	Put	Bond Future	930.0000	899.0000	(3.333)	0	0	0
2012/06/04	R212 2012/08/02	117.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/04	R212 2012/08/02	117.95	Put	Bond Future	830.0000	799.0000	(3.735)	0	0	0
2012/06/04	R213 2012/08/02			Bond Future	8.8400	8.8590	0.215	0.0000	0.0000	4,725
2012/06/04	R213 2012/08/02	9.25	Call	Bond Future	3,955.0000	3,803.0000	(3.843)	0	0	0
2012/06/04	R213 2012/08/02	9.25	Put	Bond Future	806.0000	804.0000	(0.248)	0	0	0
2012/06/04	R213 2012/08/02	9.30	Call	Bond Future	4,235.0000	4,082.0000	(3.613)	0	0	0
2012/06/04	R213 2012/08/02	9.30	Put	Bond Future	715.0000	712.0000	(0.420)	0	0	0
2012/06/04	R213 2012/08/02	9.20	Call	Bond Future	3,681.0000	3,532.0000	(4.048)	0	0	0
2012/06/04	R213 2012/08/02	9.20	Put	Bond Future	907.0000	908.0000	0.110	0	0	0
2012/06/04	R213 2012/11/01			Bond Future	8.9180	8.9390	0.235	0.0000	0.0000	0
2012/06/04	R213 2012/11/01	9.00	Call	Bond Future	3,972.0000	3,847.0000	(3.147)	0	0	0



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2012/06/04	R213 2012/11/01	9.00	Put	Bond Future	3,337.0000	3,375.0000	1.139	0	0	0
2012/06/04	R213 2012/11/01	9.05	Call	Bond Future	4,181.0000	4,053.0000	(3.061)	0	0	0
2012/06/04	R213 2012/11/01	9.05	Put	Bond Future	3,163.0000	3,198.0000	1.107	0	0	0
2012/06/04	R213 2012/11/01	8.95	Call	Bond Future	3,772.0000	3,650.0000	(3.234)	0	0	0
2012/06/04	R213 2012/11/01	8.95	Put	Bond Future	3,523.0000	3,565.0000	1.192	0	0	0
2012/06/04	R213 2013/02/07			Bond Future	9.0010	9.0250	0.267	0.0000	0.0000	0
2012/06/04	R213 2013/02/07	9.00	Call	Bond Future	4,826.0000	4,701.0000	(2.590)	0	0	0
2012/06/04	R213 2013/02/07	9.00	Put	Bond Future	4,834.0000	4,892.0000	1.200	0	0	0
2012/06/04	R213 2013/02/07	9.05	Call	Bond Future	5,022.0000	4,895.0000	(2.529)	0	0	0
2012/06/04	R213 2013/02/07	9.05	Put	Bond Future	4,648.0000	4,704.0000	1.205	0	0	0
2012/06/04	R213 2013/02/07	8.95	Call	Bond Future	4,639.0000	4,516.0000	(2.651)	0	0	0
2012/06/04	R213 2013/02/07	8.95	Put	Bond Future	5,031.0000	5,092.0000	1.212	0	0	0
2012/06/04	R214 2012/08/02			Bond Future	8.9760	8.9850	0.100	0.0000	0.0000	1,530
2012/06/04	R214 2012/08/02	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/04	R214 2012/08/02	8.80	Put	Bond Future	1,435.0000	1,508.0000	5.087	0	0	0
2012/06/04	R214 2012/08/02	8.81	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/04	R214 2012/08/02	8.81	Put	Bond Future	1,353.0000	1,425.0000	5.322	0	0	0
2012/06/04	R214 2012/08/02	8.79	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/06/04	R214 2012/08/02	8.79	Put	Bond Future	1,518.0000	1,591.0000	4.809	0	0	0
<b>Total</b>										<b>416020.00</b>