



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 16/04/2012

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/04/16	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/16	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/16	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/16	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/16	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/16	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/16	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/16	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/16	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/16	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/16	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/16	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/16	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/16	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/16	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2012/04/16	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/16	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/16	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/16	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/16	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/16	AL7T 2012/05/03			Index Future	422.5400	422.6920	0.036	0.0000	0.0000	13
2012/04/16	AL7T 2012/08/02			Index Future	428.5480	428.6890	0.033	0.0000	0.0000	0
2012/04/16	ALBI 2012/05/03			Index Future	384.0300	384.2540	0.058	0.0000	0.0000	899
2012/04/16	ALBI 2012/08/02			Index Future	389.4910	389.7050	0.055	0.0000	0.0000	118
2012/04/16	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/16	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/16	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/16	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/16	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/16	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/16	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/16	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/16	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/16	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/16	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/16	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0

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2012/04/16	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/16	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/16	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/16	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/16	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/16	CAAW2012/04/20			Any day expiry	7.9395	7.9639	0.307	0.0000	0.0000	0
2012/04/16	CAAW2012/04/20	8.10	Call	Any day expiry	21.0000	16.0000	(23.810)	0	0	0
2012/04/16	CAAW2012/04/20	8.10	Put	Any day expiry	182.0000	152.0000	(16.484)	0	0	0
2012/04/16	CAAW2012/04/20	8.15	Call	Any day expiry	15.0000	10.0000	(33.333)	0	0	0
2012/04/16	CAAW2012/04/20	8.15	Put	Any day expiry	226.0000	196.0000	(13.274)	0	0	0
2012/04/16	CAAW2012/04/20	8.05	Call	Any day expiry	30.0000	25.0000	(16.667)	0	0	0
2012/04/16	CAAW2012/04/20	8.05	Put	Any day expiry	141.0000	111.0000	(21.277)	0	0	0
2012/04/16	CAAY 2012/04/30			Can-Do Future	0.0832	0.0855	2.764	0.0000	0.0000	12,500
2012/04/16	CAAZ 2012/06/18			Can-Do Future	0.1551	0.1647	6.190	0.0000	0.0000	5,670
2012/04/16	CABA 2012/06/18			Can-Do Future	0.2033	0.2115	4.033	0.0000	0.0000	8,000
2012/04/16	CABB 2012/06/18			Can-Do Future	0.0120	0.0116	(3.333)	0.0000	0.0000	8,000
2012/04/16	CABC 2012/06/18			Can-Do Future	0.2166	0.2096	(3.232)	0.0000	0.0000	16,000
2012/04/16	CABD 2012/06/18			Can-Do Future	0.0061	0.0055	(9.836)	0.0000	0.0000	16,000
2012/04/16	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/16	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/16	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/16	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2012/04/16	DAAE 2012/04/30			Any day expiry	6.5534	6.5279	(0.389)	0.0000	0.0000	1,000
2012/04/16	DAAE 2012/04/30	6.50	Call	Any day expiry	95.0000	77.0000	(18.947)	0	0	0
2012/04/16	DAAE 2012/04/30	6.50	Put	Any day expiry	42.0000	49.0000	16.667	0	0	0
2012/04/16	DAAE 2012/04/30	6.55	Call	Any day expiry	64.0000	50.0000	(21.875)	0	0	0
2012/04/16	DAAE 2012/04/30	6.55	Put	Any day expiry	61.0000	72.0000	18.033	0	0	0
2012/04/16	DAAE 2012/04/30	6.45	Call	Any day expiry	131.0000	111.0000	(15.267)	0	0	0
2012/04/16	DAAE 2012/04/30	6.45	Put	Any day expiry	28.0000	33.0000	17.857	0	0	0
2012/04/16	DAAF 2012/04/30			Any day expiry	8.2336	8.2478	0.172	0.0000	0.0000	1,000
2012/04/16	DAAF 2012/04/30	8.00	Call	Any day expiry	249.0000	259.0000	4.016	0	0	0
2012/04/16	DAAF 2012/04/30	8.00	Put	Any day expiry	15.0000	11.0000	(26.667)	0	0	0
2012/04/16	DAAF 2012/04/30	8.05	Call	Any day expiry	206.0000	215.0000	4.369	0	0	0
2012/04/16	DAAF 2012/04/30	8.05	Put	Any day expiry	22.0000	17.0000	(22.727)	0	0	0
2012/04/16	DAAF 2012/04/30	7.95	Call	Any day expiry	294.0000	305.0000	3.741	0	0	0
2012/04/16	DAAF 2012/04/30	7.95	Put	Any day expiry	10.0000	7.0000	(30.000)	0	0	0
2012/04/16	GOVI 2012/05/03			GOVI	385.0690	385.2830	0.056	0.0000	0.0000	205
2012/04/16	GOVI 2012/05/03	382.00	Call	GOVI	30,690.0000	32,830.0000	6.973	0	0	0
2012/04/16	GOVI 2012/05/03	382.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/04/16	GOVI 2012/05/03	382.01	Call	GOVI	30,590.0000	32,730.0000	6.996	0	0	0
2012/04/16	GOVI 2012/05/03	382.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/04/16	GOVI 2012/05/03	381.99	Call	GOVI	30,790.0000	32,930.0000	6.950	0	0	0
2012/04/16	GOVI 2012/05/03	381.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/04/16	GOVI 2012/08/02			GOVI	390.5440	390.7490	0.052	0.0000	0.0000	26
2012/04/16	GOVI 2012/08/02	390.00	Call	GOVI	5,440.0000	7,490.0000	37.684	0	0	0
2012/04/16	GOVI 2012/08/02	390.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/04/16	GOVI 2012/08/02	390.01	Call	GOVI	5,340.0000	7,390.0000	38.390	0	0	0
2012/04/16	GOVI 2012/08/02	390.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/04/16	GOVI 2012/08/02	389.99	Call	GOVI	5,540.0000	7,590.0000	37.004	0	0	0
2012/04/16	GOVI 2012/08/02	389.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/04/16	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/04/16	IGOV 2012/05/03			Index Future	172.9340	172.9070	(0.016)	0.0000	0.0000	563
2012/04/16	IGOV 2012/08/02			Index Future	175.3930	175.3600	(0.019)	0.0000	0.0000	0

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2012/04/16	ILBI	2012/05/03			Index Future	468.0000	468.5490	0.117	0.0000	0.0000	0
2012/04/16	ILBI	2012/08/02			Index Future	474.6500	475.2060	0.117	0.0000	0.0000	169
2012/04/16	J157	2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2012/04/16	J186	2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2012/04/16	J201	2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2012/04/16	J203	2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2012/04/16	J204	2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2012/04/16	J207	2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2012/04/16	JBAF	2012/04/18			Jibar Tradeable Future	5.6000	5.6000	0.000	0.0000	0.0000	0
2012/04/16	JBAF	2012/05/16			Jibar Tradeable Future	5.6100	5.6100	0.000	0.0000	0.0000	0
2012/04/16	JBAF	2012/06/20			Jibar Tradeable Future	5.6300	5.6300	0.000	0.0000	0.0000	2,890
2012/04/16	JBAF	2012/07/18			Jibar Tradeable Future	5.6500	5.6500	0.000	0.0000	0.0000	0
2012/04/16	JBAF	2012/08/15			Jibar Tradeable Future	5.6700	5.6800	0.176	0.0000	0.0000	0
2012/04/16	JBAF	2012/09/19			Jibar Tradeable Future	5.7000	5.7100	0.175	0.0000	0.0000	44,760
2012/04/16	JBAF	2012/12/19			Jibar Tradeable Future	5.8200	5.8200	0.000	0.0000	0.0000	840
2012/04/16	JBAF	2013/03/20			Jibar Tradeable Future	5.9900	6.0100	0.334	0.0000	0.0000	790
2012/04/16	JBAF	2013/06/19			Jibar Tradeable Future	6.1800	6.2100	0.485	0.0000	0.0000	500
2012/04/16	JBAF	2013/09/18			Jibar Tradeable Future	6.3800	6.4100	0.470	0.0000	0.0000	1,700
2012/04/16	JBAF	2013/12/18			Jibar Tradeable Future	6.5800	6.6200	0.608	0.0000	0.0000	1,500
2012/04/16	JBAF	2014/03/19			Jibar Tradeable Future	6.7900	6.8300	0.589	0.0000	0.0000	0
2012/04/16	R157	2012/05/03			Bond Future	6.7320	6.7310	(0.015)	0.0000	0.0000	12,719
2012/04/16	R157	2012/05/03	8.25	Call	Bond Future	4,911.0000	4,915.0000	0.081	0	0	0
2012/04/16	R157	2012/05/03	8.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/16	R157	2012/05/03	8.30	Call	Bond Future	5,069.0000	5,072.0000	0.059	0	0	0
2012/04/16	R157	2012/05/03	8.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/16	R157	2012/05/03	8.20	Call	Bond Future	4,754.0000	4,757.0000	0.063	0	0	0
2012/04/16	R157	2012/05/03	8.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/16	R157	2012/05/03	6.25	Put	Bond Future	1,625.0000	1,618.0000	(0.431)	0	0	0
2012/04/16	R157	2012/05/03	6.25	Call	Bond Future	10.0000	6.0000	(40.000)	0	0	1,500

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2012/04/16	R157 2012/05/03	6.50	Call	Bond Future	87.0000	70.0000	(19.540)	0	0	1,500
2012/04/16	R157 2012/05/03	6.50	Put	Bond Future	861.0000	841.0000	(2.323)	0	0	1,500
2012/04/16	R157 2012/05/03	6.75	Call	Bond Future	379.0000	354.0000	(6.596)	0	0	1,500
2012/04/16	R157 2012/05/03	6.75	Put	Bond Future	319.0000	291.0000	(8.777)	0	0	1,500
2012/04/16	R157 2012/05/03	7.35	Call	Bond Future	2,035.0000	2,037.0000	0.098	0	0	0
2012/04/16	R157 2012/05/03	7.35	Put	Bond Future	4.0000	3.0000	(25.000)	0	0	1,500
2012/04/16	R157 2012/08/02			Bond Future	6.8220	6.8230	0.015	0.0000	0.0000	108
2012/04/16	R157 2012/08/02	8.00	Call	Bond Future	3,596.0000	3,590.0000	(0.167)	0	0	0
2012/04/16	R157 2012/08/02	8.00	Put	Bond Future	47.0000	44.0000	(6.383)	0	0	0
2012/04/16	R157 2012/08/02	8.05	Call	Bond Future	3,736.0000	3,731.0000	(0.134)	0	0	0
2012/04/16	R157 2012/08/02	8.05	Put	Bond Future	40.0000	38.0000	(5.000)	0	0	0
2012/04/16	R157 2012/08/02	7.95	Call	Bond Future	3,455.0000	3,449.0000	(0.174)	0	0	0
2012/04/16	R157 2012/08/02	7.95	Put	Bond Future	54.0000	51.0000	(5.556)	0	0	0
2012/04/16	R157 2012/11/01			Bond Future	6.8850	6.8850	0.000	0.0000	0.0000	0
2012/04/16	R157 2012/11/01	7.00	Call	Bond Future	1,356.0000	1,347.0000	(0.664)	0	0	0
2012/04/16	R157 2012/11/01	7.00	Put	Bond Future	1,032.0000	1,023.0000	(0.872)	0	0	0
2012/04/16	R157 2012/11/01	7.05	Call	Bond Future	1,436.0000	1,427.0000	(0.627)	0	0	0
2012/04/16	R157 2012/11/01	7.05	Put	Bond Future	971.0000	962.0000	(0.927)	0	0	0
2012/04/16	R157 2012/11/01	6.95	Call	Bond Future	1,279.0000	1,270.0000	(0.704)	0	0	0
2012/04/16	R157 2012/11/01	6.95	Put	Bond Future	1,096.0000	1,087.0000	(0.821)	0	0	0
2012/04/16	R157 2013/02/07			Bond Future	6.9550	6.9570	0.029	0.0000	0.0000	0
2012/04/16	R157 2013/02/07	6.75	Call	Bond Future	1,120.0000	1,111.0000	(0.804)	0	0	0
2012/04/16	R157 2013/02/07	6.75	Put	Bond Future	1,645.0000	1,641.0000	(0.243)	0	0	0
2012/04/16	R157 2013/02/07	6.80	Call	Bond Future	1,178.0000	1,169.0000	(0.764)	0	0	0
2012/04/16	R157 2013/02/07	6.80	Put	Bond Future	1,575.0000	1,571.0000	(0.254)	0	0	0
2012/04/16	R157 2013/02/07	6.70	Call	Bond Future	1,062.0000	1,054.0000	(0.753)	0	0	0
2012/04/16	R157 2013/02/07	6.70	Put	Bond Future	1,716.0000	1,713.0000	(0.175)	0	0	0
2012/04/16	R186 2012/05/03			Bond Future	8.4450	8.4390	(0.071)	0.0000	0.0000	30,792
2012/04/16	R186 2012/05/03	9.00	Call	Bond Future	5,168.0000	5,175.0000	0.135	0	0	0
2012/04/16	R186 2012/05/03	9.00	Put	Bond Future	159.0000	111.0000	(30.189)	0	0	0
2012/04/16	R186 2012/05/03	9.05	Call	Bond Future	5,569.0000	5,584.0000	0.269	0	0	0
2012/04/16	R186 2012/05/03	9.05	Put	Bond Future	124.0000	84.0000	(32.258)	0	0	0
2012/04/16	R186 2012/05/03	8.95	Call	Bond Future	4,773.0000	4,771.0000	(0.042)	0	0	0
2012/04/16	R186 2012/05/03	8.95	Put	Bond Future	203.0000	145.0000	(28.571)	0	0	0

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2012/04/16	R186 2012/05/03	7.90	Put	Bond Future	5,365.0000	5,274.0000	(1.696)	0	0	0
2012/04/16	R186 2012/05/03	7.90	Call	Bond Future	127.0000	92.0000	(27.559)	0	0	2,250
2012/04/16	R186 2012/05/03	8.20	Put	Bond Future	2,906.0000	2,772.0000	(4.611)	0	0	0
2012/04/16	R186 2012/05/03	8.20	Call	Bond Future	592.0000	514.0000	(13.176)	0	0	750
2012/04/16	R186 2012/05/03	8.50	Call	Bond Future	1,742.0000	1,660.0000	(4.707)	0	0	0
2012/04/16	R186 2012/05/03	8.50	Put	Bond Future	1,231.0000	1,093.0000	(11.210)	0	0	750
2012/04/16	R186 2012/05/03	8.85	Call	Bond Future	4,006.0000	3,985.0000	(0.524)	0	0	0
2012/04/16	R186 2012/05/03	8.85	Put	Bond Future	320.0000	243.0000	(24.063)	0	0	2,250
2012/04/16	R186 2012/08/02			Bond Future	8.5290	8.5230	(0.070)	0.0000	0.0000	790
2012/04/16	R186 2012/08/02	8.75	Call	Bond Future	4,636.0000	4,622.0000	(0.302)	0	0	0
2012/04/16	R186 2012/08/02	8.75	Put	Bond Future	2,643.0000	2,574.0000	(2.611)	0	0	0
2012/04/16	R186 2012/08/02	8.80	Call	Bond Future	4,907.0000	4,894.0000	(0.265)	0	0	0
2012/04/16	R186 2012/08/02	8.80	Put	Bond Future	2,470.0000	2,402.0000	(2.753)	0	0	0
2012/04/16	R186 2012/08/02	8.70	Call	Bond Future	4,377.0000	4,361.0000	(0.366)	0	0	0
2012/04/16	R186 2012/08/02	8.70	Put	Bond Future	2,830.0000	2,760.0000	(2.473)	0	0	0
2012/04/16	R186 2012/08/02	8.25	Put	Bond Future	4,988.0000	4,909.0000	(1.584)	0	0	0
2012/04/16	R186 2012/08/02	8.25	Call	Bond Future	2,400.0000	2,376.0000	(1.000)	0	0	8,750
2012/04/16	R186 2012/08/02	8.66	Call	Bond Future	4,175.0000	4,158.0000	(0.407)	0	0	0
2012/04/16	R186 2012/08/02	8.66	Put	Bond Future	2,988.0000	2,916.0000	(2.410)	0	0	276
2012/04/16	R186 2012/08/02	7.66	Put	Bond Future	9,177.0000	9,101.0000	(0.828)	0	0	0
2012/04/16	R186 2012/08/02	7.66	Call	Bond Future	837.0000	816.0000	(2.509)	0	0	276
2012/04/16	R186 2012/08/02	7.76	Put	Bond Future	8,355.0000	8,279.0000	(0.910)	0	0	0
2012/04/16	R186 2012/08/02	7.76	Call	Bond Future	1,018.0000	996.0000	(2.161)	0	0	43
2012/04/16	R186 2012/08/02	8.76	Call	Bond Future	4,690.0000	4,676.0000	(0.299)	0	0	0
2012/04/16	R186 2012/08/02	8.76	Put	Bond Future	2,608.0000	2,539.0000	(2.646)	0	0	43
2012/04/16	R186 2012/08/02	8.00	Put	Bond Future	6,575.0000	6,495.0000	(1.217)	0	0	0
2012/04/16	R186 2012/08/02	8.00	Call	Bond Future	1,597.0000	1,572.0000	(1.565)	0	0	199
2012/04/16	R186 2012/08/02	9.00	Call	Bond Future	6,053.0000	6,048.0000	(0.083)	0	0	0
2012/04/16	R186 2012/08/02	9.00	Put	Bond Future	1,864.0000	1,804.0000	(3.219)	0	0	199
2012/04/16	R186 2012/11/01			Bond Future	8.6020	8.5960	(0.070)	0.0000	0.0000	0
2012/04/16	R186 2012/11/01	8.75	Call	Bond Future	5,899.0000	5,891.0000	(0.136)	0	0	0
2012/04/16	R186 2012/11/01	8.75	Put	Bond Future	4,583.0000	4,521.0000	(1.353)	0	0	0
2012/04/16	R186 2012/11/01	8.80	Call	Bond Future	6,144.0000	6,136.0000	(0.130)	0	0	0
2012/04/16	R186 2012/11/01	8.80	Put	Bond Future	4,389.0000	4,327.0000	(1.413)	0	0	0
2012/04/16	R186 2012/11/01	8.70	Call	Bond Future	5,665.0000	5,656.0000	(0.159)	0	0	0

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2012/04/16	R186 2012/11/01	8.70	Put	Bond Future	4,791.0000	4,729.0000	(1.294)	0	0	0
2012/04/16	R186 2013/02/07			Bond Future	8.6800	8.6740	(0.069)	0.0000	0.0000	0
2012/04/16	R186 2013/02/07	8.50	Call	Bond Future	5,381.0000	5,376.0000	(0.093)	0	0	0
2012/04/16	R186 2013/02/07	8.50	Put	Bond Future	6,978.0000	6,921.0000	(0.817)	0	0	0
2012/04/16	R186 2013/02/07	8.55	Call	Bond Future	5,586.0000	5,582.0000	(0.072)	0	0	0
2012/04/16	R186 2013/02/07	8.55	Put	Bond Future	6,736.0000	6,680.0000	(0.831)	0	0	0
2012/04/16	R186 2013/02/07	8.45	Call	Bond Future	5,179.0000	5,174.0000	(0.097)	0	0	0
2012/04/16	R186 2013/02/07	8.45	Put	Bond Future	7,226.0000	7,168.0000	(0.803)	0	0	0
2012/04/16	R189 2012/05/03			Bond Future	215.3778	215.3838	0.003	0.0000	0.0000	0
2012/04/16	R189 2012/05/03	215.00	Call	Bond Future	378.0000	384.0000	1.587	0	0	0
2012/04/16	R189 2012/05/03	215.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/16	R189 2012/05/03	215.05	Call	Bond Future	328.0000	334.0000	1.829	0	0	0
2012/04/16	R189 2012/05/03	215.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/16	R189 2012/05/03	214.95	Call	Bond Future	428.0000	434.0000	1.402	0	0	0
2012/04/16	R189 2012/05/03	214.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/16	R189 2012/08/02			Bond Future	218.0000	218.4400	0.202	0.0000	0.0000	44
2012/04/16	R189 2012/08/02	218.00	Call	Bond Future	0.0000	440.0000	100.000	0	0	0
2012/04/16	R189 2012/08/02	218.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/16	R189 2012/08/02	218.05	Call	Bond Future	0.0000	390.0000	100.000	0	0	0
2012/04/16	R189 2012/08/02	218.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/16	R189 2012/08/02	217.95	Call	Bond Future	0.0000	490.0000	100.000	0	0	0
2012/04/16	R189 2012/08/02	217.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/16	R197 2012/05/03			Bond Future	258.3709	258.3950	0.009	0.0000	0.0000	1,044
2012/04/16	R197 2012/05/03	251.00	Call	Bond Future	7,371.0000	7,395.0000	0.326	0	0	0
2012/04/16	R197 2012/05/03	251.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/16	R197 2012/05/03	251.05	Call	Bond Future	7,321.0000	7,345.0000	0.328	0	0	0
2012/04/16	R197 2012/05/03	251.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/16	R197 2012/05/03	250.95	Call	Bond Future	7,421.0000	7,445.0000	0.323	0	0	0
2012/04/16	R197 2012/05/03	250.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/16	R197 2012/08/02			Bond Future	257.0000	256.8720	(0.050)	0.0000	0.0000	257
2012/04/16	R197 2012/08/02	257.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/16	R197 2012/08/02	257.00	Put	Bond Future	0.0000	128.0000	100.000	0	0	0
2012/04/16	R197 2012/08/02	257.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0

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2012/04/16	R197 2012/08/02	257.05	Put	Bond Future	0.0000	178.0000	100.000	0	0	0
2012/04/16	R197 2012/08/02	256.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/16	R197 2012/08/02	256.95	Put	Bond Future	0.0000	78.0000	100.000	0	0	0
2012/04/16	R201 2012/05/03			Bond Future	6.0460	6.0460	0.000	0.0000	0.0000	1,845
2012/04/16	R201 2012/05/03	7.75	Call	Bond Future	4,135.0000	4,135.0000	0.000	0	0	0
2012/04/16	R201 2012/05/03	7.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/16	R201 2012/05/03	7.80	Call	Bond Future	4,253.0000	4,253.0000	0.000	0	0	0
2012/04/16	R201 2012/05/03	7.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/16	R201 2012/05/03	7.70	Call	Bond Future	4,017.0000	4,017.0000	0.000	0	0	0
2012/04/16	R201 2012/05/03	7.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/16	R201 2012/08/02			Bond Future	6.0790	6.0800	0.016	0.0000	0.0000	37
2012/04/16	R201 2012/08/02	7.50	Call	Bond Future	3,155.0000	3,152.0000	(0.095)	0	0	0
2012/04/16	R201 2012/08/02	7.50	Put	Bond Future	5.0000	4.0000	(20.000)	0	0	0
2012/04/16	R201 2012/08/02	7.55	Call	Bond Future	3,263.0000	3,260.0000	(0.092)	0	0	0
2012/04/16	R201 2012/08/02	7.55	Put	Bond Future	5.0000	4.0000	(20.000)	0	0	0
2012/04/16	R201 2012/08/02	7.45	Call	Bond Future	3,048.0000	3,045.0000	(0.098)	0	0	0
2012/04/16	R201 2012/08/02	7.45	Put	Bond Future	7.0000	6.0000	(14.286)	0	0	0
2012/04/16	R201 2012/11/01			Bond Future	6.0590	6.0600	0.017	0.0000	0.0000	0
2012/04/16	R201 2012/11/01	6.50	Call	Bond Future	1,291.0000	1,284.0000	(0.542)	0	0	0
2012/04/16	R201 2012/11/01	6.50	Put	Bond Future	400.0000	395.0000	(1.250)	0	0	0
2012/04/16	R201 2012/11/01	6.55	Call	Bond Future	1,362.0000	1,355.0000	(0.514)	0	0	0
2012/04/16	R201 2012/11/01	6.55	Put	Bond Future	370.0000	365.0000	(1.351)	0	0	0
2012/04/16	R201 2012/11/01	6.45	Call	Bond Future	1,221.0000	1,215.0000	(0.491)	0	0	0
2012/04/16	R201 2012/11/01	6.45	Put	Bond Future	430.0000	426.0000	(0.930)	0	0	0
2012/04/16	R201 2013/02/07			Bond Future	6.0090	6.0120	0.050	0.0000	0.0000	0
2012/04/16	R201 2013/02/07	6.25	Call	Bond Future	1,096.0000	1,089.0000	(0.639)	0	0	0
2012/04/16	R201 2013/02/07	6.25	Put	Bond Future	667.0000	665.0000	(0.300)	0	0	0
2012/04/16	R201 2013/02/07	6.30	Call	Bond Future	1,150.0000	1,143.0000	(0.609)	0	0	0
2012/04/16	R201 2013/02/07	6.30	Put	Bond Future	632.0000	630.0000	(0.316)	0	0	0
2012/04/16	R201 2013/02/07	6.20	Call	Bond Future	1,043.0000	1,036.0000	(0.671)	0	0	0
2012/04/16	R201 2013/02/07	6.20	Put	Bond Future	703.0000	701.0000	(0.284)	0	0	0
2012/04/16	R202 2012/05/03			Bond Future	190.2732	190.2928	0.010	0.0000	0.0000	37,085
2012/04/16	R202 2012/05/03	190.00	Call	Bond Future	273.0000	293.0000	7.326	0	0	0

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2012/04/16	R202 2012/05/03	190.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/16	R202 2012/05/03	190.05	Call	Bond Future	223.0000	243.0000	8.969	0	0	0
2012/04/16	R202 2012/05/03	190.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/16	R202 2012/05/03	189.95	Call	Bond Future	323.0000	343.0000	6.192	0	0	0
2012/04/16	R202 2012/05/03	189.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/16	R203 2012/05/03			Bond Future	7.3360	7.3350	(0.014)	0.0000	0.0000	3,923
2012/04/16	R203 2012/05/03	8.75	Call	Bond Future	6,091.0000	6,096.0000	0.082	0	0	0
2012/04/16	R203 2012/05/03	8.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/16	R203 2012/05/03	8.80	Call	Bond Future	6,299.0000	6,303.0000	0.064	0	0	0
2012/04/16	R203 2012/05/03	8.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/16	R203 2012/05/03	8.70	Call	Bond Future	5,884.0000	5,888.0000	0.068	0	0	0
2012/04/16	R203 2012/05/03	8.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/16	R203 2012/05/03	7.00	Put	Bond Future	1,631.0000	1,602.0000	(1.778)	0	0	0
2012/04/16	R203 2012/05/03	7.00	Call	Bond Future	116.0000	91.0000	(21.552)	0	0	4,200
2012/04/16	R203 2012/05/03	7.15	Put	Bond Future	1,100.0000	1,058.0000	(3.818)	0	0	0
2012/04/16	R203 2012/05/03	7.15	Call	Bond Future	264.0000	227.0000	(14.015)	0	0	1,400
2012/04/16	R203 2012/05/03	7.45	Call	Bond Future	884.0000	844.0000	(4.525)	0	0	0
2012/04/16	R203 2012/05/03	7.45	Put	Bond Future	376.0000	331.0000	(11.968)	0	0	1,400
2012/04/16	R203 2012/05/03	7.80	Call	Bond Future	2,112.0000	2,098.0000	(0.663)	0	0	0
2012/04/16	R203 2012/05/03	7.80	Put	Bond Future	63.0000	45.0000	(28.571)	0	0	4,200
2012/04/16	R203 2012/08/02			Bond Future	7.4290	7.4280	(0.013)	0.0000	0.0000	71
2012/04/16	R203 2012/08/02	8.50	Call	Bond Future	4,675.0000	4,669.0000	(0.128)	0	0	0
2012/04/16	R203 2012/08/02	8.50	Put	Bond Future	218.0000	208.0000	(4.587)	0	0	0
2012/04/16	R203 2012/08/02	8.55	Call	Bond Future	4,854.0000	4,848.0000	(0.124)	0	0	0
2012/04/16	R203 2012/08/02	8.55	Put	Bond Future	195.0000	185.0000	(5.128)	0	0	0
2012/04/16	R203 2012/08/02	8.45	Call	Bond Future	4,496.0000	4,489.0000	(0.156)	0	0	0
2012/04/16	R203 2012/08/02	8.45	Put	Bond Future	242.0000	231.0000	(4.545)	0	0	0
2012/04/16	R203 2012/11/01			Bond Future	7.5040	7.5040	0.000	0.0000	0.0000	0
2012/04/16	R203 2012/11/01	7.75	Call	Bond Future	2,596.0000	2,581.0000	(0.578)	0	0	0
2012/04/16	R203 2012/11/01	7.75	Put	Bond Future	1,598.0000	1,583.0000	(0.939)	0	0	0
2012/04/16	R203 2012/11/01	7.80	Call	Bond Future	2,717.0000	2,702.0000	(0.552)	0	0	0
2012/04/16	R203 2012/11/01	7.80	Put	Bond Future	1,517.0000	1,502.0000	(0.989)	0	0	0
2012/04/16	R203 2012/11/01	7.70	Call	Bond Future	2,477.0000	2,461.0000	(0.646)	0	0	0
2012/04/16	R203 2012/11/01	7.70	Put	Bond Future	1,681.0000	1,665.0000	(0.952)	0	0	0

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2012/04/16	R203 2013/02/07			Bond Future	7.5890	7.5900	0.013	0.0000	0.0000	0
2012/04/16	R203 2013/02/07	6.50	Call	Bond Future	746.0000	736.0000	(1.340)	0	0	0
2012/04/16	R203 2013/02/07	6.50	Put	Bond Future	5,072.0000	5,066.0000	(0.118)	0	0	0
2012/04/16	R203 2013/02/07	6.55	Call	Bond Future	791.0000	781.0000	(1.264)	0	0	0
2012/04/16	R203 2013/02/07	6.55	Put	Bond Future	4,913.0000	4,907.0000	(0.122)	0	0	0
2012/04/16	R203 2013/02/07	6.45	Call	Bond Future	702.0000	693.0000	(1.282)	0	0	0
2012/04/16	R203 2013/02/07	6.45	Put	Bond Future	5,232.0000	5,227.0000	(0.096)	0	0	0
2012/04/16	R204 2012/05/03			Bond Future	7.6420	7.6410	(0.013)	0.0000	0.0000	3,658
2012/04/16	R204 2012/05/03	8.75	Call	Bond Future	5,546.0000	5,550.0000	0.072	0	0	0
2012/04/16	R204 2012/05/03	8.75	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2012/04/16	R204 2012/05/03	8.80	Call	Bond Future	5,786.0000	5,791.0000	0.086	0	0	0
2012/04/16	R204 2012/05/03	8.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/16	R204 2012/05/03	8.70	Call	Bond Future	5,304.0000	5,308.0000	0.075	0	0	0
2012/04/16	R204 2012/05/03	8.70	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2012/04/16	R204 2012/05/03	7.00	Put	Bond Future	3,412.0000	3,400.0000	(0.352)	0	0	0
2012/04/16	R204 2012/05/03	7.00	Call	Bond Future	18.0000	11.0000	(38.889)	0	0	550
2012/04/16	R204 2012/05/03	7.75	Call	Bond Future	1,034.0000	983.0000	(4.932)	0	0	0
2012/04/16	R204 2012/05/03	7.75	Put	Bond Future	476.0000	420.0000	(11.765)	0	0	550
2012/04/16	R204 2012/08/02			Bond Future	7.7360	7.7360	0.000	0.0000	0.0000	99
2012/04/16	R204 2012/08/02	8.50	Call	Bond Future	4,260.0000	4,242.0000	(0.423)	0	0	0
2012/04/16	R204 2012/08/02	8.50	Put	Bond Future	529.0000	511.0000	(3.403)	0	0	0
2012/04/16	R204 2012/08/02	8.55	Call	Bond Future	4,453.0000	4,437.0000	(0.359)	0	0	0
2012/04/16	R204 2012/08/02	8.55	Put	Bond Future	484.0000	468.0000	(3.306)	0	0	0
2012/04/16	R204 2012/08/02	8.45	Call	Bond Future	4,069.0000	4,051.0000	(0.442)	0	0	0
2012/04/16	R204 2012/08/02	8.45	Put	Bond Future	577.0000	559.0000	(3.120)	0	0	0
2012/04/16	R204 2012/11/01			Bond Future	7.8140	7.8130	(0.013)	0.0000	0.0000	0
2012/04/16	R204 2012/11/01	8.00	Call	Bond Future	3,037.0000	3,021.0000	(0.527)	0	0	0
2012/04/16	R204 2012/11/01	8.00	Put	Bond Future	2,145.0000	2,124.0000	(0.979)	0	0	0
2012/04/16	R204 2012/11/01	8.05	Call	Bond Future	3,175.0000	3,159.0000	(0.504)	0	0	0
2012/04/16	R204 2012/11/01	8.05	Put	Bond Future	2,045.0000	2,024.0000	(1.027)	0	0	0
2012/04/16	R204 2012/11/01	7.95	Call	Bond Future	2,901.0000	2,885.0000	(0.552)	0	0	0
2012/04/16	R204 2012/11/01	7.95	Put	Bond Future	2,248.0000	2,227.0000	(0.934)	0	0	0
2012/04/16	R204 2013/02/07			Bond Future	7.8970	7.8970	0.000	0.0000	0.0000	0
2012/04/16	R204 2013/02/07	8.00	Call	Bond Future	3,206.0000	3,191.0000	(0.468)	0	0	0

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2012/04/16	R204 2013/02/07	8.00	Put	Bond Future	2,730.0000	2,715.0000	(0.549)	0	0	0
2012/04/16	R204 2013/02/07	8.05	Call	Bond Future	3,334.0000	3,319.0000	(0.450)	0	0	0
2012/04/16	R204 2013/02/07	8.05	Put	Bond Future	2,628.0000	2,613.0000	(0.571)	0	0	0
2012/04/16	R204 2013/02/07	7.95	Call	Bond Future	3,085.0000	3,071.0000	(0.454)	0	0	0
2012/04/16	R204 2013/02/07	7.95	Put	Bond Future	2,840.0000	2,826.0000	(0.493)	0	0	0
2012/04/16	R206 2012/05/03			Bond Future	5.7780	5.7780	0.000	0.0000	0.0000	1,000
2012/04/16	R206 2012/05/03	7.50	Call	Bond Future	2,734.0000	2,734.0000	0.000	0	0	0
2012/04/16	R206 2012/05/03	7.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/16	R206 2012/05/03	7.55	Call	Bond Future	2,812.0000	2,812.0000	0.000	0	0	0
2012/04/16	R206 2012/05/03	7.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/16	R206 2012/05/03	7.45	Call	Bond Future	2,656.0000	2,656.0000	0.000	0	0	0
2012/04/16	R206 2012/05/03	7.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/16	R206 2012/08/02			Bond Future	5.7850	5.7870	0.035	0.0000	0.0000	18
2012/04/16	R206 2012/08/02	7.25	Call	Bond Future	2,000.0000	1,997.0000	(0.150)	0	0	0
2012/04/16	R206 2012/08/02	7.25	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2012/04/16	R206 2012/08/02	7.30	Call	Bond Future	2,067.0000	2,064.0000	(0.145)	0	0	0
2012/04/16	R206 2012/08/02	7.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/16	R206 2012/08/02	7.20	Call	Bond Future	1,933.0000	1,930.0000	(0.155)	0	0	0
2012/04/16	R206 2012/08/02	7.20	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2012/04/16	R206 2012/11/01			Bond Future	5.6780	5.6800	0.035	0.0000	0.0000	0
2012/04/16	R206 2012/11/01	6.00	Call	Bond Future	594.0000	590.0000	(0.673)	0	0	0
2012/04/16	R206 2012/11/01	6.00	Put	Bond Future	223.0000	222.0000	(0.448)	0	0	0
2012/04/16	R206 2012/11/01	6.05	Call	Bond Future	634.0000	630.0000	(0.631)	0	0	0
2012/04/16	R206 2012/11/01	6.05	Put	Bond Future	206.0000	204.0000	(0.971)	0	0	0
2012/04/16	R206 2012/11/01	5.95	Call	Bond Future	556.0000	552.0000	(0.719)	0	0	0
2012/04/16	R206 2012/11/01	5.95	Put	Bond Future	243.0000	241.0000	(0.823)	0	0	0
2012/04/16	R206 2013/02/07			Bond Future	5.4600	5.4670	0.128	0.0000	0.0000	0
2012/04/16	R206 2013/02/07	6.00	Call	Bond Future	697.0000	691.0000	(0.861)	0	0	0
2012/04/16	R206 2013/02/07	6.00	Put	Bond Future	212.0000	212.0000	0.000	0	0	0
2012/04/16	R206 2013/02/07	6.05	Call	Bond Future	730.0000	723.0000	(0.959)	0	0	0
2012/04/16	R206 2013/02/07	6.05	Put	Bond Future	200.0000	199.0000	(0.500)	0	0	0
2012/04/16	R206 2013/02/07	5.95	Call	Bond Future	666.0000	660.0000	(0.901)	0	0	0
2012/04/16	R206 2013/02/07	5.95	Put	Bond Future	226.0000	226.0000	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
2012/04/16	R207 2012/05/03			Bond Future	7.8520	7.8510	(0.013)	0.0000	0.0000	21,736
2012/04/16	R207 2012/05/03	8.75	Call	Bond Future	4,851.0000	4,853.0000	0.041	0	0	0
2012/04/16	R207 2012/05/03	8.75	Put	Bond Future	7.0000	4.0000	(42.857)	0	0	0
2012/04/16	R207 2012/05/03	8.80	Call	Bond Future	5,109.0000	5,112.0000	0.059	0	0	0
2012/04/16	R207 2012/05/03	8.80	Put	Bond Future	5.0000	2.0000	(60.000)	0	0	0
2012/04/16	R207 2012/05/03	8.70	Call	Bond Future	4,592.0000	4,593.0000	0.022	0	0	0
2012/04/16	R207 2012/05/03	8.70	Put	Bond Future	10.0000	5.0000	(50.000)	0	0	0
2012/04/16	R207 2012/05/03	7.45	Put	Bond Future	2,395.0000	2,359.0000	(1.503)	0	0	0
2012/04/16	R207 2012/05/03	7.45	Call	Bond Future	123.0000	93.0000	(24.390)	0	0	2,400
2012/04/16	R207 2012/05/03	7.65	Put	Bond Future	1,484.0000	1,429.0000	(3.706)	0	0	0
2012/04/16	R207 2012/05/03	7.65	Call	Bond Future	351.0000	301.0000	(14.245)	0	0	800
2012/04/16	R207 2012/05/03	8.00	Call	Bond Future	1,276.0000	1,222.0000	(4.232)	0	0	0
2012/04/16	R207 2012/05/03	8.00	Put	Bond Future	456.0000	396.0000	(13.158)	0	0	800
2012/04/16	R207 2012/05/03	8.30	Call	Bond Future	2,568.0000	2,544.0000	(0.935)	0	0	0
2012/04/16	R207 2012/05/03	8.30	Put	Bond Future	113.0000	83.0000	(26.549)	0	0	2,400
2012/04/16	R207 2012/08/02			Bond Future	7.9450	7.9450	0.000	0.0000	0.0000	210
2012/04/16	R207 2012/08/02	8.75	Call	Bond Future	4,792.0000	4,773.0000	(0.396)	0	0	0
2012/04/16	R207 2012/08/02	8.75	Put	Bond Future	563.0000	544.0000	(3.375)	0	0	0
2012/04/16	R207 2012/08/02	8.80	Call	Bond Future	5,001.0000	4,982.0000	(0.380)	0	0	0
2012/04/16	R207 2012/08/02	8.80	Put	Bond Future	517.0000	498.0000	(3.675)	0	0	0
2012/04/16	R207 2012/08/02	8.70	Call	Bond Future	4,587.0000	4,567.0000	(0.436)	0	0	0
2012/04/16	R207 2012/08/02	8.70	Put	Bond Future	613.0000	593.0000	(3.263)	0	0	0
2012/04/16	R207 2012/11/01			Bond Future	8.0190	8.0190	0.000	0.0000	0.0000	0
2012/04/16	R207 2012/11/01	8.25	Call	Bond Future	3,497.0000	3,476.0000	(0.601)	0	0	0
2012/04/16	R207 2012/11/01	8.25	Put	Bond Future	2,294.0000	2,273.0000	(0.915)	0	0	0
2012/04/16	R207 2012/11/01	8.30	Call	Bond Future	3,649.0000	3,628.0000	(0.576)	0	0	0
2012/04/16	R207 2012/11/01	8.30	Put	Bond Future	2,188.0000	2,167.0000	(0.960)	0	0	0
2012/04/16	R207 2012/11/01	8.20	Call	Bond Future	3,347.0000	3,326.0000	(0.627)	0	0	0
2012/04/16	R207 2012/11/01	8.20	Put	Bond Future	2,403.0000	2,382.0000	(0.874)	0	0	0
2012/04/16	R207 2013/02/07			Bond Future	8.1010	8.1010	0.000	0.0000	0.0000	0
2012/04/16	R207 2013/02/07	8.25	Call	Bond Future	3,699.0000	3,682.0000	(0.460)	0	0	0
2012/04/16	R207 2013/02/07	8.25	Put	Bond Future	2,946.0000	2,929.0000	(0.577)	0	0	0
2012/04/16	R207 2013/02/07	8.30	Call	Bond Future	3,840.0000	3,824.0000	(0.417)	0	0	0
2012/04/16	R207 2013/02/07	8.30	Put	Bond Future	2,836.0000	2,820.0000	(0.564)	0	0	0
2012/04/16	R207 2013/02/07	8.20	Call	Bond Future	3,564.0000	3,548.0000	(0.449)	0	0	0

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2012/04/16	R207 2013/02/07	8.20	Put	Bond Future	3,063.0000	3,047.0000	(0.522)	0	0	0
2012/04/16	R208 2012/05/03			Bond Future	7.9390	7.9440	0.063	0.0000	0.0000	10,019
2012/04/16	R208 2012/05/03	9.00	Call	Bond Future	6,096.0000	6,065.0000	(0.509)	0	0	0
2012/04/16	R208 2012/05/03	9.00	Put	Bond Future	3.0000	2.0000	(33.333)	0	0	0
2012/04/16	R208 2012/05/03	9.05	Call	Bond Future	6,370.0000	6,338.0000	(0.502)	0	0	0
2012/04/16	R208 2012/05/03	9.05	Put	Bond Future	2.0000	0.0000	(100.000)	0	0	0
2012/04/16	R208 2012/05/03	8.95	Call	Bond Future	5,822.0000	5,790.0000	(0.550)	0	0	0
2012/04/16	R208 2012/05/03	8.95	Put	Bond Future	4.0000	2.0000	(50.000)	0	0	0
2012/04/16	R208 2012/05/03	7.50	Put	Bond Future	2,796.0000	2,793.0000	(0.107)	0	0	0
2012/04/16	R208 2012/05/03	7.50	Call	Bond Future	117.0000	84.0000	(28.205)	0	0	3,000
2012/04/16	R208 2012/05/03	7.70	Put	Bond Future	1,784.0000	1,753.0000	(1.738)	0	0	0
2012/04/16	R208 2012/05/03	7.70	Call	Bond Future	337.0000	276.0000	(18.101)	0	0	1,000
2012/04/16	R208 2012/05/03	8.05	Call	Bond Future	1,255.0000	1,171.0000	(6.693)	0	0	0
2012/04/16	R208 2012/05/03	8.05	Put	Bond Future	593.0000	539.0000	(9.106)	0	0	1,000
2012/04/16	R208 2012/05/03	8.35	Call	Bond Future	2,584.0000	2,521.0000	(2.438)	0	0	0
2012/04/16	R208 2012/05/03	8.35	Put	Bond Future	161.0000	128.0000	(20.497)	0	0	3,000
2012/04/16	R208 2012/08/02			Bond Future	8.0240	8.0290	0.062	0.0000	0.0000	336
2012/04/16	R208 2012/08/02	8.75	Call	Bond Future	4,853.0000	4,807.0000	(0.948)	0	0	0
2012/04/16	R208 2012/08/02	8.75	Put	Bond Future	730.0000	713.0000	(2.329)	0	0	0
2012/04/16	R208 2012/08/02	8.80	Call	Bond Future	5,070.0000	5,025.0000	(0.888)	0	0	0
2012/04/16	R208 2012/08/02	8.80	Put	Bond Future	672.0000	656.0000	(2.381)	0	0	0
2012/04/16	R208 2012/08/02	8.70	Call	Bond Future	4,638.0000	4,592.0000	(0.992)	0	0	0
2012/04/16	R208 2012/08/02	8.70	Put	Bond Future	791.0000	775.0000	(2.023)	0	0	0
2012/04/16	R208 2012/11/01			Bond Future	8.0960	8.1010	0.062	0.0000	0.0000	0
2012/04/16	R208 2012/11/01	8.25	Call	Bond Future	3,556.0000	3,517.0000	(1.097)	0	0	0
2012/04/16	R208 2012/11/01	8.25	Put	Bond Future	2,683.0000	2,673.0000	(0.373)	0	0	0
2012/04/16	R208 2012/11/01	8.30	Call	Bond Future	3,715.0000	3,676.0000	(1.050)	0	0	0
2012/04/16	R208 2012/11/01	8.30	Put	Bond Future	2,561.0000	2,551.0000	(0.390)	0	0	0
2012/04/16	R208 2012/11/01	8.20	Call	Bond Future	3,404.0000	3,365.0000	(1.146)	0	0	0
2012/04/16	R208 2012/11/01	8.20	Put	Bond Future	2,814.0000	2,803.0000	(0.391)	0	0	0
2012/04/16	R208 2013/02/07			Bond Future	8.1730	8.1780	0.061	0.0000	0.0000	0
2012/04/16	R208 2013/02/07	8.00	Call	Bond Future	3,178.0000	3,147.0000	(0.975)	0	0	0
2012/04/16	R208 2013/02/07	8.00	Put	Bond Future	4,144.0000	4,141.0000	(0.072)	0	0	0
2012/04/16	R208 2013/02/07	8.05	Call	Bond Future	3,309.0000	3,277.0000	(0.967)	0	0	0

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2012/04/16	R208 2013/02/07	8.05	Put	Bond Future	3,994.0000	3,990.0000	(0.100)	0	0	0
2012/04/16	R208 2013/02/07	7.95	Call	Bond Future	3,050.0000	3,019.0000	(1.016)	0	0	0
2012/04/16	R208 2013/02/07	7.95	Put	Bond Future	4,297.0000	4,294.0000	(0.070)	0	0	0
2012/04/16	R209 2012/05/03			Bond Future	8.8870	8.8810	(0.068)	0.0000	0.0000	3,050
2012/04/16	R209 2012/05/03	9.00	Call	Bond Future	1,768.0000	1,700.0000	(3.846)	0	0	0
2012/04/16	R209 2012/05/03	9.00	Put	Bond Future	898.0000	783.0000	(12.806)	0	0	0
2012/04/16	R209 2012/05/03	9.05	Call	Bond Future	2,008.0000	1,947.0000	(3.038)	0	0	0
2012/04/16	R209 2012/05/03	9.05	Put	Bond Future	758.0000	650.0000	(14.248)	0	0	0
2012/04/16	R209 2012/05/03	8.95	Call	Bond Future	1,545.0000	1,472.0000	(4.725)	0	0	0
2012/04/16	R209 2012/05/03	8.95	Put	Bond Future	1,058.0000	938.0000	(11.342)	0	0	0
2012/04/16	R209 2012/08/02			Bond Future	8.9610	8.9550	(0.067)	0.0000	0.0000	0
2012/04/16	R209 2012/08/02	9.25	Call	Bond Future	4,364.0000	4,351.0000	(0.298)	0	0	0
2012/04/16	R209 2012/08/02	9.25	Put	Bond Future	2,200.0000	2,141.0000	(2.682)	0	0	0
2012/04/16	R209 2012/08/02	9.30	Call	Bond Future	4,590.0000	4,579.0000	(0.240)	0	0	0
2012/04/16	R209 2012/08/02	9.30	Put	Bond Future	2,062.0000	2,005.0000	(2.764)	0	0	0
2012/04/16	R209 2012/08/02	9.20	Call	Bond Future	4,142.0000	4,128.0000	(0.338)	0	0	0
2012/04/16	R209 2012/08/02	9.20	Put	Bond Future	2,345.0000	2,285.0000	(2.559)	0	0	0
2012/04/16	R209 2012/11/01			Bond Future	9.0260	9.0200	(0.066)	0.0000	0.0000	0
2012/04/16	R209 2012/11/01	9.00	Call	Bond Future	4,538.0000	4,527.0000	(0.242)	0	0	0
2012/04/16	R209 2012/11/01	9.00	Put	Bond Future	4,735.0000	4,679.0000	(1.183)	0	0	0
2012/04/16	R209 2012/11/01	9.05	Call	Bond Future	4,722.0000	4,712.0000	(0.212)	0	0	0
2012/04/16	R209 2012/11/01	9.05	Put	Bond Future	4,541.0000	4,485.0000	(1.233)	0	0	0
2012/04/16	R209 2012/11/01	8.95	Call	Bond Future	4,357.0000	4,346.0000	(0.252)	0	0	0
2012/04/16	R209 2012/11/01	8.95	Put	Bond Future	4,936.0000	4,880.0000	(1.135)	0	0	0
2012/04/16	R209 2013/02/07			Bond Future	9.0950	9.0900	(0.055)	0.0000	0.0000	0
2012/04/16	R209 2013/02/07	9.00	Call	Bond Future	5,157.0000	5,149.0000	(0.155)	0	0	0
2012/04/16	R209 2013/02/07	9.00	Put	Bond Future	5,873.0000	5,827.0000	(0.783)	0	0	0
2012/04/16	R209 2013/02/07	9.05	Call	Bond Future	5,335.0000	5,327.0000	(0.150)	0	0	0
2012/04/16	R209 2013/02/07	9.05	Put	Bond Future	5,673.0000	5,627.0000	(0.811)	0	0	0
2012/04/16	R209 2013/02/07	8.95	Call	Bond Future	4,982.0000	4,974.0000	(0.161)	0	0	0
2012/04/16	R209 2013/02/07	8.95	Put	Bond Future	6,079.0000	6,034.0000	(0.740)	0	0	0
2012/04/16	R210 2012/05/03			Bond Future	140.8970	141.0956	0.141	0.0000	0.0000	925
2012/04/16	R210 2012/05/03	139.00	Call	Bond Future	1,897.0000	2,096.0000	10.490	0	0	0

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2012/04/16	R210 2012/05/03	139.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/16	R210 2012/05/03	139.05	Call	Bond Future	1,847.0000	2,046.0000	10.774	0	0	0
2012/04/16	R210 2012/05/03	139.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/16	R210 2012/05/03	138.95	Call	Bond Future	1,947.0000	2,146.0000	10.221	0	0	0
2012/04/16	R210 2012/05/03	138.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/16	R210 2012/08/02			Bond Future	143.0000	143.0970	0.068	0.0000	0.0000	80
2012/04/16	R210 2012/08/02	143.00	Call	Bond Future	0.0000	97.0000	100.000	0	0	0
2012/04/16	R210 2012/08/02	143.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/16	R210 2012/08/02	143.05	Call	Bond Future	0.0000	47.0000	100.000	0	0	0
2012/04/16	R210 2012/08/02	143.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/16	R210 2012/08/02	142.95	Call	Bond Future	0.0000	147.0000	100.000	0	0	0
2012/04/16	R210 2012/08/02	142.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/16	R211 2012/05/03			Bond Future	119.4531	119.4601	0.006	0.0000	0.0000	480
2012/04/16	R211 2012/05/03	118.20	Call	Bond Future	1,253.0000	1,260.0000	0.559	0	0	0
2012/04/16	R211 2012/05/03	118.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/16	R211 2012/05/03	118.25	Call	Bond Future	1,203.0000	1,210.0000	0.582	0	0	0
2012/04/16	R211 2012/05/03	118.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/16	R211 2012/05/03	118.15	Call	Bond Future	1,303.0000	1,310.0000	0.537	0	0	0
2012/04/16	R211 2012/05/03	118.15	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/16	R211 2012/08/02			Bond Future	120.0000	119.7580	(0.202)	0.0000	0.0000	0
2012/04/16	R211 2012/08/02	120.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/16	R211 2012/08/02	120.00	Put	Bond Future	0.0000	242.0000	100.000	0	0	0
2012/04/16	R211 2012/08/02	120.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/16	R211 2012/08/02	120.05	Put	Bond Future	0.0000	292.0000	100.000	0	0	0
2012/04/16	R211 2012/08/02	119.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/16	R211 2012/08/02	119.95	Put	Bond Future	0.0000	192.0000	100.000	0	0	0
2012/04/16	R212 2012/05/03			Bond Future	118.1983	117.8048	(0.333)	0.0000	0.0000	2,902
2012/04/16	R212 2012/05/03	115.30	Call	Bond Future	2,898.0000	2,505.0000	(13.561)	0	0	0
2012/04/16	R212 2012/05/03	115.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/16	R212 2012/05/03	115.35	Call	Bond Future	2,848.0000	2,455.0000	(13.799)	0	0	0
2012/04/16	R212 2012/05/03	115.35	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/16	R212 2012/05/03	115.25	Call	Bond Future	2,948.0000	2,555.0000	(13.331)	0	0	0
2012/04/16	R212 2012/05/03	115.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2012/04/16	R212 2012/08/02			Bond Future	118.0000	117.9430	(0.048)	0.0000	0.0000	30
2012/04/16	R212 2012/08/02	118.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/16	R212 2012/08/02	118.00	Put	Bond Future	0.0000	57.0000	100.000	0	0	0
2012/04/16	R212 2012/08/02	118.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/16	R212 2012/08/02	118.05	Put	Bond Future	0.0000	107.0000	100.000	0	0	0
2012/04/16	R212 2012/08/02	117.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/16	R212 2012/08/02	117.95	Put	Bond Future	0.0000	7.0000	100.000	0	0	0
2012/04/16	R213 2012/05/03			Bond Future	8.8030	8.7920	(0.125)	0.0000	0.0000	4,435
2012/04/16	R213 2012/05/03	9.25	Call	Bond Future	3,703.0000	3,725.0000	0.594	0	0	0
2012/04/16	R213 2012/05/03	9.25	Put	Bond Future	248.0000	182.0000	(26.613)	0	0	0
2012/04/16	R213 2012/05/03	9.30	Call	Bond Future	4,027.0000	4,057.0000	0.745	0	0	0
2012/04/16	R213 2012/05/03	9.30	Put	Bond Future	199.0000	141.0000	(29.146)	0	0	0
2012/04/16	R213 2012/05/03	9.20	Call	Bond Future	3,387.0000	3,398.0000	0.325	0	0	0
2012/04/16	R213 2012/05/03	9.20	Put	Bond Future	307.0000	231.0000	(24.756)	0	0	0
2012/04/16	R213 2012/08/02			Bond Future	8.8800	8.8690	(0.124)	0.0000	0.0000	13
2012/04/16	R213 2012/08/02	9.25	Call	Bond Future	4,818.0000	4,834.0000	0.332	0	0	0
2012/04/16	R213 2012/08/02	9.25	Put	Bond Future	1,985.0000	1,914.0000	(3.577)	0	0	0
2012/04/16	R213 2012/08/02	9.30	Call	Bond Future	5,061.0000	5,080.0000	0.375	0	0	0
2012/04/16	R213 2012/08/02	9.30	Put	Bond Future	1,856.0000	1,788.0000	(3.664)	0	0	0
2012/04/16	R213 2012/08/02	9.20	Call	Bond Future	4,580.0000	4,594.0000	0.306	0	0	0
2012/04/16	R213 2012/08/02	9.20	Put	Bond Future	2,121.0000	2,048.0000	(3.442)	0	0	0
2012/04/16	R213 2012/11/01			Bond Future	8.9500	8.9390	(0.123)	0.0000	0.0000	0
2012/04/16	R213 2012/11/01	9.00	Call	Bond Future	4,905.0000	4,917.0000	0.245	0	0	0
2012/04/16	R213 2012/11/01	9.00	Put	Bond Future	4,519.0000	4,445.0000	(1.638)	0	0	0
2012/04/16	R213 2012/11/01	9.05	Call	Bond Future	5,106.0000	5,119.0000	0.255	0	0	0
2012/04/16	R213 2012/11/01	9.05	Put	Bond Future	4,336.0000	4,264.0000	(1.661)	0	0	0
2012/04/16	R213 2012/11/01	8.95	Call	Bond Future	4,714.0000	4,724.0000	0.212	0	0	0
2012/04/16	R213 2012/11/01	8.95	Put	Bond Future	4,714.0000	4,639.0000	(1.591)	0	0	0
2012/04/16	R213 2013/02/07			Bond Future	9.0270	9.0150	(0.133)	0.0000	0.0000	0
2012/04/16	R213 2013/02/07	9.00	Call	Bond Future	5,432.0000	5,453.0000	0.387	0	0	0
2012/04/16	R213 2013/02/07	9.00	Put	Bond Future	5,638.0000	5,568.0000	(1.242)	0	0	0
2012/04/16	R213 2013/02/07	9.05	Call	Bond Future	5,619.0000	5,641.0000	0.392	0	0	0
2012/04/16	R213 2013/02/07	9.05	Put	Bond Future	5,444.0000	5,374.0000	(1.286)	0	0	0
2012/04/16	R213 2013/02/07	8.95	Call	Bond Future	5,249.0000	5,269.0000	0.381	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/04/16	R213 2013/02/07	8.95	Put	Bond Future	5,840.0000	5,768.0000	(1.233)	0	0	0
2012/04/16	R214 2012/05/03			Bond Future	8.9460	8.9400	(0.067)	0.0000	0.0000	1,530
2012/04/16	R214 2012/05/03	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/16	R214 2012/05/03	8.80	Put	Bond Future	1,195.0000	1,147.0000	(4.017)	0	0	0
2012/04/16	R214 2012/05/03	8.81	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/16	R214 2012/05/03	8.81	Put	Bond Future	1,112.0000	1,064.0000	(4.317)	0	0	0
2012/04/16	R214 2012/05/03	8.79	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/16	R214 2012/05/03	8.79	Put	Bond Future	1,278.0000	1,230.0000	(3.756)	0	0	0
2012/04/16	R214 2012/08/02			Bond Future	9.0180	9.0120	(0.067)	0.0000	0.0000	0
2012/04/16	R214 2012/08/02	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/16	R214 2012/08/02	8.80	Put	Bond Future	1,771.0000	1,723.0000	(2.710)	0	0	0
2012/04/16	R214 2012/08/02	8.81	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/16	R214 2012/08/02	8.81	Put	Bond Future	1,688.0000	1,641.0000	(2.784)	0	0	0
2012/04/16	R214 2012/08/02	8.79	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/16	R214 2012/08/02	8.79	Put	Bond Future	1,854.0000	1,806.0000	(2.589)	0	0	0
Total										313865.00