



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 18/04/2012

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
2012/04/18	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/18	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/18	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/18	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/18	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/18	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/18	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/18	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/18	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/18	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/18	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/18	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/18	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/18	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/18	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2012/04/18	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/18	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/18	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/18	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/18	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/18	AL7T 2012/05/03			Index Future	428.6270	428.9960	0.086	0.0000	0.0000	13
2012/04/18	AL7T 2012/08/02			Index Future	434.7030	435.0730	0.085	0.0000	0.0000	0
2012/04/18	ALBI 2012/05/03			Index Future	389.4050	389.5730	0.043	0.0000	0.0000	899
2012/04/18	ALBI 2012/08/02			Index Future	394.9250	395.0910	0.042	0.0000	0.0000	118
2012/04/18	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/18	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/18	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/18	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/18	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/18	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/18	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/18	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/18	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/18	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/18	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/18	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0

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2012/04/18	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/18	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/18	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/18	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/18	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/18	CAAW2012/04/20			Any day expiry	7.7983	7.8115	0.169	0.0000	0.0000	0
2012/04/18	CAAW2012/04/20	8.10	Call	Any day expiry	2.0000	1.0000	(50.000)	0	0	0
2012/04/18	CAAW2012/04/20	8.10	Put	Any day expiry	304.0000	290.0000	(4.605)	0	0	0
2012/04/18	CAAW2012/04/20	8.15	Call	Any day expiry	1.0000	1.0000	0.000	0	0	0
2012/04/18	CAAW2012/04/20	8.15	Put	Any day expiry	353.0000	340.0000	(3.683)	0	0	0
2012/04/18	CAAW2012/04/20	8.05	Call	Any day expiry	3.0000	2.0000	(33.333)	0	0	0
2012/04/18	CAAW2012/04/20	8.05	Put	Any day expiry	255.0000	241.0000	(5.490)	0	0	0
2012/04/18	CAAY 2012/04/30			Can-Do Future	0.0298	0.0293	(1.678)	0.0000	0.0000	12,500
2012/04/18	CAAZ 2012/06/18			Can-Do Future	0.1060	0.1096	3.396	0.0000	0.0000	5,670
2012/04/18	CABA 2012/06/18			Can-Do Future	0.2184	0.2323	6.364	0.0000	0.0000	8,000
2012/04/18	CABB 2012/06/18			Can-Do Future	0.0189	0.0135	(28.571)	0.0000	0.0000	8,000
2012/04/18	CABC 2012/06/18			Can-Do Future	0.3003	0.2434	(18.948)	0.0000	0.0000	0
2012/04/18	CABD 2012/06/18			Can-Do Future	0.0072	0.0056	(22.222)	0.0000	0.0000	16,000
2012/04/18	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/18	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/18	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/18	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2012/04/18	DAAE 2012/04/30			Any day expiry	6.4116	6.4011	(0.164)	0.0000	0.0000	500
2012/04/18	DAAE 2012/04/30	6.50	Call	Any day expiry	26.0000	23.0000	(11.538)	0	0	0
2012/04/18	DAAE 2012/04/30	6.50	Put	Any day expiry	114.0000	122.0000	7.018	0	0	0
2012/04/18	DAAE 2012/04/30	6.55	Call	Any day expiry	16.0000	14.0000	(12.500)	0	0	0
2012/04/18	DAAE 2012/04/30	6.55	Put	Any day expiry	154.0000	163.0000	5.844	0	0	0
2012/04/18	DAAE 2012/04/30	6.45	Call	Any day expiry	41.0000	36.0000	(12.195)	0	0	0
2012/04/18	DAAE 2012/04/30	6.45	Put	Any day expiry	79.0000	85.0000	7.595	0	0	0
2012/04/18	DAAF 2012/04/30			Any day expiry	8.1148	8.1109	(0.048)	0.0000	0.0000	0
2012/04/18	DAAF 2012/04/30	8.00	Call	Any day expiry	142.0000	137.0000	(3.521)	0	0	0
2012/04/18	DAAF 2012/04/30	8.00	Put	Any day expiry	27.0000	26.0000	(3.704)	0	0	0
2012/04/18	DAAF 2012/04/30	8.05	Call	Any day expiry	105.0000	99.0000	(5.714)	0	0	0
2012/04/18	DAAF 2012/04/30	8.05	Put	Any day expiry	40.0000	38.0000	(5.000)	0	0	0
2012/04/18	DAAF 2012/04/30	7.95	Call	Any day expiry	184.0000	178.0000	(3.261)	0	0	0
2012/04/18	DAAF 2012/04/30	7.95	Put	Any day expiry	19.0000	17.0000	(10.526)	0	0	0
2012/04/18	DAAG 2012/04/30			Any day expiry	7.8098	7.8217	0.152	0.0000	0.0000	500
2012/04/18	DAAG 2012/04/30	7.95	Call	Any day expiry	42.0000	40.0000	(4.762)	0	0	0
2012/04/18	DAAG 2012/04/30	7.95	Put	Any day expiry	182.0000	168.0000	(7.692)	0	0	0
2012/04/18	DAAG 2012/04/30	8.00	Call	Any day expiry	32.0000	30.0000	(6.250)	0	0	0
2012/04/18	DAAG 2012/04/30	8.00	Put	Any day expiry	222.0000	208.0000	(6.306)	0	0	0
2012/04/18	DAAG 2012/04/30	7.90	Call	Any day expiry	55.0000	53.0000	(3.636)	0	0	0
2012/04/18	DAAG 2012/04/30	7.90	Put	Any day expiry	145.0000	131.0000	(9.655)	0	0	0
2012/04/18	GOVI 2012/05/03			GOVI	390.2250	390.4170	0.049	0.0000	0.0000	205
2012/04/18	GOVI 2012/05/03	382.00	Call	GOVI	82,250.0000	84,170.0000	2.334	0	0	0
2012/04/18	GOVI 2012/05/03	382.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/04/18	GOVI 2012/05/03	382.01	Call	GOVI	82,150.0000	84,070.0000	2.337	0	0	0
2012/04/18	GOVI 2012/05/03	382.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/04/18	GOVI 2012/05/03	381.99	Call	GOVI	82,350.0000	84,270.0000	2.332	0	0	0
2012/04/18	GOVI 2012/05/03	381.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/04/18	GOVI 2012/08/02			GOVI	395.7570	395.9470	0.048	0.0000	0.0000	26
2012/04/18	GOVI 2012/08/02	390.00	Call	GOVI	57,570.0000	59,470.0000	3.300	0	0	0
2012/04/18	GOVI 2012/08/02	390.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/04/18	GOVI 2012/08/02	390.01	Call	GOVI	57,470.0000	59,370.0000	3.306	0	0	0
2012/04/18	GOVI 2012/08/02	390.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0

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2012/04/18	GOVI 2012/08/02	389.99	Call	GOVI	57,670.0000	59,570.0000	3.295	0	0	0
2012/04/18	GOVI 2012/08/02	389.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/04/18	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/04/18	IGOV 2012/05/03			Index Future	173.7460	173.8340	0.051	0.0000	0.0000	563
2012/04/18	IGOV 2012/08/02			Index Future	176.2090	176.2960	0.049	0.0000	0.0000	0
2012/04/18	ILBI 2012/05/03			Index Future	468.5490	468.5490	0.000	0.0000	0.0000	0
2012/04/18	ILBI 2012/08/02			Index Future	475.2060	475.2060	0.000	0.0000	0.0000	169
2012/04/18	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2012/04/18	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2012/04/18	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2012/04/18	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2012/04/18	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2012/04/18	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2012/04/18	JBAF 2012/04/18			Jibar Tradeable Future	5.6000	5.6000	0.000	0.0000	0.0000	0
2012/04/18	JBAF 2012/05/16			Jibar Tradeable Future	5.6100	5.6100	0.000	0.0000	0.0000	0
2012/04/18	JBAF 2012/06/20			Jibar Tradeable Future	5.6200	5.6300	0.178	0.0000	0.0000	2,890
2012/04/18	JBAF 2012/07/18			Jibar Tradeable Future	5.6400	5.6500	0.177	0.0000	0.0000	0
2012/04/18	JBAF 2012/08/15			Jibar Tradeable Future	5.6700	5.6700	0.000	0.0000	0.0000	0
2012/04/18	JBAF 2012/09/19			Jibar Tradeable Future	5.6900	5.7000	0.176	0.0000	0.0000	44,760
2012/04/18	JBAF 2012/12/19			Jibar Tradeable Future	5.7800	5.8200	0.692	0.0000	0.0000	840
2012/04/18	JBAF 2013/03/20			Jibar Tradeable Future	5.9600	5.9900	0.503	0.0000	0.0000	790
2012/04/18	JBAF 2013/06/19			Jibar Tradeable Future	6.1300	6.1800	0.816	0.0000	0.0000	500
2012/04/18	JBAF 2013/09/18			Jibar Tradeable Future	6.3300	6.3800	0.790	0.0000	0.0000	1,700
2012/04/18	JBAF 2013/12/18			Jibar Tradeable Future	6.5400	6.5800	0.612	0.0000	0.0000	1,500
2012/04/18	JBAF 2014/03/19			Jibar Tradeable Future	6.7500	6.7900	0.593	0.0000	0.0000	0
2012/04/18	R157 2012/05/03			Bond Future	6.5160	6.5080	(0.123)	0.0000	0.0000	12,719

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2012/04/18	R157 2012/05/03	8.25	Call	Bond Future	5,632.0000	5,659.0000	0.479	0	0	0
2012/04/18	R157 2012/05/03	8.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/18	R157 2012/05/03	8.30	Call	Bond Future	5,789.0000	5,816.0000	0.466	0	0	0
2012/04/18	R157 2012/05/03	8.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/18	R157 2012/05/03	8.20	Call	Bond Future	5,474.0000	5,501.0000	0.493	0	0	0
2012/04/18	R157 2012/05/03	8.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/18	R157 2012/05/03	6.25	Put	Bond Future	941.0000	910.0000	(3.294)	0	0	0
2012/04/18	R157 2012/05/03	6.25	Call	Bond Future	46.0000	42.0000	(8.696)	0	0	1,500
2012/04/18	R157 2012/05/03	6.50	Call	Bond Future	282.0000	282.0000	0.000	0	0	1,500
2012/04/18	R157 2012/05/03	6.50	Put	Bond Future	336.0000	309.0000	(8.036)	0	0	1,500
2012/04/18	R157 2012/05/03	6.75	Call	Bond Future	846.0000	862.0000	1.891	0	0	1,500
2012/04/18	R157 2012/05/03	6.75	Put	Bond Future	66.0000	55.0000	(16.667)	0	0	1,500
2012/04/18	R157 2012/05/03	7.35	Call	Bond Future	2,752.0000	2,778.0000	0.945	0	0	0
2012/04/18	R157 2012/05/03	7.35	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	1,500
2012/04/18	R157 2012/08/02			Bond Future	6.5870	6.5790	(0.121)	0.0000	0.0000	108
2012/04/18	R157 2012/08/02	8.00	Call	Bond Future	4,292.0000	4,313.0000	0.489	0	0	0
2012/04/18	R157 2012/08/02	8.00	Put	Bond Future	19.0000	15.0000	(21.053)	0	0	0
2012/04/18	R157 2012/08/02	8.05	Call	Bond Future	4,436.0000	4,458.0000	0.496	0	0	0
2012/04/18	R157 2012/08/02	8.05	Put	Bond Future	15.0000	12.0000	(20.000)	0	0	0
2012/04/18	R157 2012/08/02	7.95	Call	Bond Future	4,147.0000	4,168.0000	0.506	0	0	0
2012/04/18	R157 2012/08/02	7.95	Put	Bond Future	22.0000	18.0000	(18.182)	0	0	0
2012/04/18	R157 2012/11/01			Bond Future	6.6260	6.6180	(0.121)	0.0000	0.0000	0
2012/04/18	R157 2012/11/01	7.00	Call	Bond Future	1,782.0000	1,762.0000	(1.122)	0	0	0
2012/04/18	R157 2012/11/01	7.00	Put	Bond Future	724.0000	681.0000	(5.939)	0	0	0
2012/04/18	R157 2012/11/01	7.05	Call	Bond Future	1,876.0000	1,857.0000	(1.013)	0	0	0
2012/04/18	R157 2012/11/01	7.05	Put	Bond Future	677.0000	635.0000	(6.204)	0	0	0
2012/04/18	R157 2012/11/01	6.95	Call	Bond Future	1,692.0000	1,669.0000	(1.359)	0	0	0
2012/04/18	R157 2012/11/01	6.95	Put	Bond Future	774.0000	729.0000	(5.814)	0	0	0
2012/04/18	R157 2013/02/07			Bond Future	6.6650	6.6570	(0.120)	0.0000	0.0000	0
2012/04/18	R157 2013/02/07	6.75	Call	Bond Future	1,473.0000	1,413.0000	(4.073)	0	0	0
2012/04/18	R157 2013/02/07	6.75	Put	Bond Future	1,254.0000	1,174.0000	(6.380)	0	0	0
2012/04/18	R157 2013/02/07	6.80	Call	Bond Future	1,543.0000	1,485.0000	(3.759)	0	0	0
2012/04/18	R157 2013/02/07	6.80	Put	Bond Future	1,196.0000	1,117.0000	(6.605)	0	0	0
2012/04/18	R157 2013/02/07	6.70	Call	Bond Future	1,405.0000	1,344.0000	(4.342)	0	0	0
2012/04/18	R157 2013/02/07	6.70	Put	Bond Future	1,315.0000	1,233.0000	(6.236)	0	0	0

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2012/04/18	R186 2012/05/03			Bond Future	8.1960	8.1630	(0.403)	0.0000	0.0000	30,640
2012/04/18	R186 2012/05/03	9.00	Call	Bond Future	7,379.0000	7,688.0000	4.188	0	0	0
2012/04/18	R186 2012/05/03	9.00	Put	Bond Future	18.0000	10.0000	(44.444)	0	0	0
2012/04/18	R186 2012/05/03	9.05	Call	Bond Future	7,810.0000	8,121.0000	3.982	0	0	0
2012/04/18	R186 2012/05/03	9.05	Put	Bond Future	13.0000	7.0000	(46.154)	0	0	0
2012/04/18	R186 2012/05/03	8.95	Call	Bond Future	6,948.0000	7,254.0000	4.404	0	0	0
2012/04/18	R186 2012/05/03	8.95	Put	Bond Future	25.0000	15.0000	(40.000)	0	0	0
2012/04/18	R186 2012/05/03	7.90	Put	Bond Future	3,236.0000	2,941.0000	(9.116)	0	0	0
2012/04/18	R186 2012/05/03	7.90	Call	Bond Future	351.0000	372.0000	5.983	0	0	2,250
2012/04/18	R186 2012/05/03	8.20	Put	Bond Future	1,307.0000	1,096.0000	(16.144)	0	0	0
2012/04/18	R186 2012/05/03	8.20	Call	Bond Future	1,345.0000	1,451.0000	7.881	0	0	750
2012/04/18	R186 2012/05/03	8.50	Call	Bond Future	3,224.0000	3,450.0000	7.010	0	0	0
2012/04/18	R186 2012/05/03	8.50	Put	Bond Future	361.0000	270.0000	(25.208)	0	0	750
2012/04/18	R186 2012/05/03	8.85	Call	Bond Future	6,088.0000	6,386.0000	4.895	0	0	0
2012/04/18	R186 2012/05/03	8.85	Put	Bond Future	50.0000	31.0000	(38.000)	0	0	2,250
2012/04/18	R186 2012/08/02			Bond Future	8.2730	8.2390	(0.411)	0.0000	0.0000	790
2012/04/18	R186 2012/08/02	8.75	Call	Bond Future	6,126.0000	6,356.0000	3.754	0	0	0
2012/04/18	R186 2012/08/02	8.75	Put	Bond Future	1,761.0000	1,671.0000	(5.111)	0	0	0
2012/04/18	R186 2012/08/02	8.80	Call	Bond Future	6,440.0000	6,676.0000	3.665	0	0	0
2012/04/18	R186 2012/08/02	8.80	Put	Bond Future	1,631.0000	1,547.0000	(5.150)	0	0	0
2012/04/18	R186 2012/08/02	8.70	Call	Bond Future	5,821.0000	6,042.0000	3.797	0	0	0
2012/04/18	R186 2012/08/02	8.70	Put	Bond Future	1,903.0000	1,803.0000	(5.255)	0	0	0
2012/04/18	R186 2012/08/02	8.25	Put	Bond Future	3,624.0000	3,426.0000	(5.464)	0	0	0
2012/04/18	R186 2012/08/02	8.25	Call	Bond Future	3,408.0000	3,530.0000	3.580	0	0	8,750
2012/04/18	R186 2012/08/02	8.66	Call	Bond Future	5,582.0000	5,795.0000	3.816	0	0	0
2012/04/18	R186 2012/08/02	8.66	Put	Bond Future	2,023.0000	1,916.0000	(5.289)	0	0	276
2012/04/18	R186 2012/08/02	7.66	Put	Bond Future	7,284.0000	7,001.0000	(3.885)	0	0	0
2012/04/18	R186 2012/08/02	7.66	Call	Bond Future	1,316.0000	1,353.0000	2.812	0	0	276
2012/04/18	R186 2012/08/02	7.76	Put	Bond Future	6,540.0000	6,277.0000	(4.021)	0	0	0
2012/04/18	R186 2012/08/02	7.76	Call	Bond Future	1,574.0000	1,632.0000	3.685	0	0	43
2012/04/18	R186 2012/08/02	8.76	Call	Bond Future	6,188.0000	6,420.0000	3.749	0	0	0
2012/04/18	R186 2012/08/02	8.76	Put	Bond Future	1,734.0000	1,646.0000	(5.075)	0	0	43
2012/04/18	R186 2012/08/02	8.00	Put	Bond Future	4,969.0000	4,738.0000	(4.649)	0	0	0
2012/04/18	R186 2012/08/02	8.00	Call	Bond Future	2,363.0000	2,452.0000	3.766	0	0	199

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
2012/04/18	R186 2012/08/02	9.00	Call	Bond Future	7,751.0000	8,007.0000	3.303	0	0	0
2012/04/18	R186 2012/08/02	9.00	Put	Bond Future	1,190.0000	1,126.0000	(5.378)	0	0	199
2012/04/18	R186 2012/11/01			Bond Future	8.3370	8.3020	(0.420)	0.0000	0.0000	0
2012/04/18	R186 2012/11/01	8.75	Call	Bond Future	7,289.0000	7,396.0000	1.468	0	0	0
2012/04/18	R186 2012/11/01	8.75	Put	Bond Future	3,562.0000	3,346.0000	(6.064)	0	0	0
2012/04/18	R186 2012/11/01	8.80	Call	Bond Future	7,565.0000	7,677.0000	1.481	0	0	0
2012/04/18	R186 2012/11/01	8.80	Put	Bond Future	3,399.0000	3,187.0000	(6.237)	0	0	0
2012/04/18	R186 2012/11/01	8.70	Call	Bond Future	7,023.0000	7,118.0000	1.353	0	0	0
2012/04/18	R186 2012/11/01	8.70	Put	Bond Future	3,738.0000	3,510.0000	(6.100)	0	0	0
2012/04/18	R186 2013/02/07			Bond Future	8.4050	8.3700	(0.416)	0.0000	0.0000	0
2012/04/18	R186 2013/02/07	8.50	Call	Bond Future	6,607.0000	6,532.0000	(1.135)	0	0	0
2012/04/18	R186 2013/02/07	8.50	Put	Bond Future	5,751.0000	5,359.0000	(6.816)	0	0	0
2012/04/18	R186 2013/02/07	8.55	Call	Bond Future	6,841.0000	6,778.0000	(0.921)	0	0	0
2012/04/18	R186 2013/02/07	8.55	Put	Bond Future	5,538.0000	5,158.0000	(6.862)	0	0	0
2012/04/18	R186 2013/02/07	8.45	Call	Bond Future	6,377.0000	6,297.0000	(1.255)	0	0	0
2012/04/18	R186 2013/02/07	8.45	Put	Bond Future	5,970.0000	5,573.0000	(6.650)	0	0	0
2012/04/18	R189 2012/05/03			Bond Future	215.3902	215.5096	0.055	0.0000	0.0000	0
2012/04/18	R189 2012/05/03	215.00	Call	Bond Future	390.0000	510.0000	30.769	0	0	0
2012/04/18	R189 2012/05/03	215.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/18	R189 2012/05/03	215.05	Call	Bond Future	340.0000	460.0000	35.294	0	0	0
2012/04/18	R189 2012/05/03	215.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/18	R189 2012/05/03	214.95	Call	Bond Future	440.0000	560.0000	27.273	0	0	0
2012/04/18	R189 2012/05/03	214.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/18	R189 2012/08/02			Bond Future	218.4434	218.5621	0.054	0.0000	0.0000	44
2012/04/18	R189 2012/08/02	218.00	Call	Bond Future	443.0000	562.0000	26.862	0	0	0
2012/04/18	R189 2012/08/02	218.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/18	R189 2012/08/02	218.05	Call	Bond Future	393.0000	512.0000	30.280	0	0	0
2012/04/18	R189 2012/08/02	218.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/18	R189 2012/08/02	217.95	Call	Bond Future	493.0000	612.0000	24.138	0	0	0
2012/04/18	R189 2012/08/02	217.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/18	R197 2012/05/03			Bond Future	259.3528	259.8946	0.209	0.0000	0.0000	1,044
2012/04/18	R197 2012/05/03	251.00	Call	Bond Future	8,353.0000	8,895.0000	6.489	0	0	0
2012/04/18	R197 2012/05/03	251.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2012/04/18	R197 2012/05/03	251.05	Call	Bond Future	8,303.0000	8,845.0000	6.528	0	0	0
2012/04/18	R197 2012/05/03	251.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/18	R197 2012/05/03	250.95	Call	Bond Future	8,403.0000	8,945.0000	6.450	0	0	0
2012/04/18	R197 2012/05/03	250.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/18	R197 2012/08/02			Bond Future	257.8398	258.3865	0.212	0.0000	0.0000	257
2012/04/18	R197 2012/08/02	257.00	Call	Bond Future	840.0000	1,387.0000	65.119	0	0	0
2012/04/18	R197 2012/08/02	257.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/18	R197 2012/08/02	257.05	Call	Bond Future	790.0000	1,337.0000	69.241	0	0	0
2012/04/18	R197 2012/08/02	257.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/18	R197 2012/08/02	256.95	Call	Bond Future	890.0000	1,437.0000	61.461	0	0	0
2012/04/18	R197 2012/08/02	256.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/18	R201 2012/05/03			Bond Future	5.8510	5.8500	(0.017)	0.0000	0.0000	1,845
2012/04/18	R201 2012/05/03	7.75	Call	Bond Future	4,622.0000	4,624.0000	0.043	0	0	0
2012/04/18	R201 2012/05/03	7.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/18	R201 2012/05/03	7.80	Call	Bond Future	4,740.0000	4,742.0000	0.042	0	0	0
2012/04/18	R201 2012/05/03	7.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/18	R201 2012/05/03	7.70	Call	Bond Future	4,503.0000	4,506.0000	0.067	0	0	0
2012/04/18	R201 2012/05/03	7.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/18	R201 2012/08/02			Bond Future	5.8640	5.8630	(0.017)	0.0000	0.0000	37
2012/04/18	R201 2012/08/02	7.50	Call	Bond Future	3,639.0000	3,640.0000	0.027	0	0	0
2012/04/18	R201 2012/08/02	7.50	Put	Bond Future	2.0000	1.0000	(50.000)	0	0	0
2012/04/18	R201 2012/08/02	7.55	Call	Bond Future	3,747.0000	3,749.0000	0.053	0	0	0
2012/04/18	R201 2012/08/02	7.55	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2012/04/18	R201 2012/08/02	7.45	Call	Bond Future	3,530.0000	3,532.0000	0.057	0	0	0
2012/04/18	R201 2012/08/02	7.45	Put	Bond Future	2.0000	2.0000	0.000	0	0	0
2012/04/18	R201 2012/11/01			Bond Future	5.8160	5.8160	0.000	0.0000	0.0000	0
2012/04/18	R201 2012/11/01	6.50	Call	Bond Future	1,645.0000	1,638.0000	(0.426)	0	0	0
2012/04/18	R201 2012/11/01	6.50	Put	Bond Future	258.0000	251.0000	(2.713)	0	0	0
2012/04/18	R201 2012/11/01	6.55	Call	Bond Future	1,724.0000	1,718.0000	(0.348)	0	0	0
2012/04/18	R201 2012/11/01	6.55	Put	Bond Future	237.0000	231.0000	(2.532)	0	0	0
2012/04/18	R201 2012/11/01	6.45	Call	Bond Future	1,567.0000	1,560.0000	(0.447)	0	0	0
2012/04/18	R201 2012/11/01	6.45	Put	Bond Future	281.0000	274.0000	(2.491)	0	0	0
2012/04/18	R201 2013/02/07			Bond Future	5.7300	5.7320	0.035	0.0000	0.0000	0
2012/04/18	R201 2013/02/07	6.25	Call	Bond Future	1,404.0000	1,366.0000	(2.707)	0	0	0

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2012/04/18	R201 2013/02/07	6.25	Put	Bond Future	475.0000	440.0000	(7.368)	0	0	0
2012/04/18	R201 2013/02/07	6.30	Call	Bond Future	1,466.0000	1,429.0000	(2.524)	0	0	0
2012/04/18	R201 2013/02/07	6.30	Put	Bond Future	448.0000	415.0000	(7.366)	0	0	0
2012/04/18	R201 2013/02/07	6.20	Call	Bond Future	1,343.0000	1,305.0000	(2.829)	0	0	0
2012/04/18	R201 2013/02/07	6.20	Put	Bond Future	503.0000	468.0000	(6.958)	0	0	0
2012/04/18	R202 2012/05/03			Bond Future	191.5117	191.5723	0.032	0.0000	0.0000	37,085
2012/04/18	R202 2012/05/03	190.00	Call	Bond Future	1,512.0000	1,572.0000	3.968	0	0	0
2012/04/18	R202 2012/05/03	190.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/18	R202 2012/05/03	190.05	Call	Bond Future	1,462.0000	1,522.0000	4.104	0	0	0
2012/04/18	R202 2012/05/03	190.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/18	R202 2012/05/03	189.95	Call	Bond Future	1,562.0000	1,622.0000	3.841	0	0	0
2012/04/18	R202 2012/05/03	189.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/18	R203 2012/05/03			Bond Future	7.1170	7.0990	(0.253)	0.0000	0.0000	3,653
2012/04/18	R203 2012/05/03	8.75	Call	Bond Future	7,076.0000	7,157.0000	1.145	0	0	0
2012/04/18	R203 2012/05/03	8.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/18	R203 2012/05/03	8.80	Call	Bond Future	7,283.0000	7,365.0000	1.126	0	0	0
2012/04/18	R203 2012/05/03	8.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/18	R203 2012/05/03	8.70	Call	Bond Future	6,868.0000	6,950.0000	1.194	0	0	0
2012/04/18	R203 2012/05/03	8.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/18	R203 2012/05/03	7.00	Put	Bond Future	836.0000	755.0000	(9.689)	0	0	0
2012/04/18	R203 2012/05/03	7.00	Call	Bond Future	305.0000	306.0000	0.328	0	0	4,200
2012/04/18	R203 2012/05/03	7.15	Put	Bond Future	460.0000	394.0000	(14.348)	0	0	0
2012/04/18	R203 2012/05/03	7.15	Call	Bond Future	609.0000	625.0000	2.627	0	0	1,400
2012/04/18	R203 2012/05/03	7.45	Call	Bond Future	1,583.0000	1,641.0000	3.664	0	0	0
2012/04/18	R203 2012/05/03	7.45	Put	Bond Future	90.0000	67.0000	(25.556)	0	0	1,400
2012/04/18	R203 2012/05/03	7.80	Call	Bond Future	3,040.0000	3,119.0000	2.599	0	0	0
2012/04/18	R203 2012/05/03	7.80	Put	Bond Future	6.0000	4.0000	(33.333)	0	0	4,200
2012/04/18	R203 2012/08/02			Bond Future	7.1970	7.1780	(0.264)	0.0000	0.0000	71
2012/04/18	R203 2012/08/02	8.50	Call	Bond Future	5,571.0000	5,632.0000	1.095	0	0	0
2012/04/18	R203 2012/08/02	8.50	Put	Bond Future	117.0000	95.0000	(18.803)	0	0	0
2012/04/18	R203 2012/08/02	8.55	Call	Bond Future	5,759.0000	5,822.0000	1.094	0	0	0
2012/04/18	R203 2012/08/02	8.55	Put	Bond Future	102.0000	83.0000	(18.627)	0	0	0
2012/04/18	R203 2012/08/02	8.45	Call	Bond Future	5,382.0000	5,442.0000	1.115	0	0	0

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2012/04/18	R203 2012/08/02	8.45	Put	Bond Future	130.0000	108.0000	(16.923)	0	0	0
2012/04/18	R203 2012/11/01			Bond Future	7.2590	7.2390	(0.276)	0.0000	0.0000	0
2012/04/18	R203 2012/11/01	7.75	Call	Bond Future	3,204.0000	3,190.0000	(0.437)	0	0	0
2012/04/18	R203 2012/11/01	7.75	Put	Bond Future	1,199.0000	1,103.0000	(8.007)	0	0	0
2012/04/18	R203 2012/11/01	7.80	Call	Bond Future	3,340.0000	3,329.0000	(0.329)	0	0	0
2012/04/18	R203 2012/11/01	7.80	Put	Bond Future	1,134.0000	1,040.0000	(8.289)	0	0	0
2012/04/18	R203 2012/11/01	7.70	Call	Bond Future	3,070.0000	3,053.0000	(0.554)	0	0	0
2012/04/18	R203 2012/11/01	7.70	Put	Bond Future	1,267.0000	1,168.0000	(7.814)	0	0	0
2012/04/18	R203 2013/02/07			Bond Future	7.3260	7.3060	(0.273)	0.0000	0.0000	0
2012/04/18	R203 2013/02/07	6.50	Call	Bond Future	1,001.0000	919.0000	(8.192)	0	0	0
2012/04/18	R203 2013/02/07	6.50	Put	Bond Future	4,302.0000	4,142.0000	(3.719)	0	0	0
2012/04/18	R203 2013/02/07	6.55	Call	Bond Future	1,058.0000	978.0000	(7.561)	0	0	0
2012/04/18	R203 2013/02/07	6.55	Put	Bond Future	4,156.0000	3,997.0000	(3.826)	0	0	0
2012/04/18	R203 2013/02/07	6.45	Call	Bond Future	947.0000	862.0000	(8.976)	0	0	0
2012/04/18	R203 2013/02/07	6.45	Put	Bond Future	4,452.0000	4,289.0000	(3.661)	0	0	0
2012/04/18	R204 2012/05/03			Bond Future	7.4130	7.4000	(0.175)	0.0000	0.0000	3,658
2012/04/18	R204 2012/05/03	8.75	Call	Bond Future	6,740.0000	6,808.0000	1.009	0	0	0
2012/04/18	R204 2012/05/03	8.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/18	R204 2012/05/03	8.80	Call	Bond Future	6,981.0000	7,049.0000	0.974	0	0	0
2012/04/18	R204 2012/05/03	8.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/18	R204 2012/05/03	8.70	Call	Bond Future	6,498.0000	6,566.0000	1.046	0	0	0
2012/04/18	R204 2012/05/03	8.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/18	R204 2012/05/03	7.00	Put	Bond Future	2,259.0000	2,185.0000	(3.276)	0	0	0
2012/04/18	R204 2012/05/03	7.00	Call	Bond Future	60.0000	54.0000	(10.000)	0	0	550
2012/04/18	R204 2012/05/03	7.75	Call	Bond Future	1,869.0000	1,914.0000	2.408	0	0	0
2012/04/18	R204 2012/05/03	7.75	Put	Bond Future	116.0000	93.0000	(19.828)	0	0	550
2012/04/18	R204 2012/08/02			Bond Future	7.4960	7.4830	(0.173)	0.0000	0.0000	99
2012/04/18	R204 2012/08/02	8.50	Call	Bond Future	5,249.0000	5,291.0000	0.800	0	0	0
2012/04/18	R204 2012/08/02	8.50	Put	Bond Future	309.0000	285.0000	(7.767)	0	0	0
2012/04/18	R204 2012/08/02	8.55	Call	Bond Future	5,458.0000	5,498.0000	0.733	0	0	0
2012/04/18	R204 2012/08/02	8.55	Put	Bond Future	280.0000	254.0000	(9.286)	0	0	0
2012/04/18	R204 2012/08/02	8.45	Call	Bond Future	5,042.0000	5,082.0000	0.793	0	0	0
2012/04/18	R204 2012/08/02	8.45	Put	Bond Future	341.0000	315.0000	(7.625)	0	0	0
2012/04/18	R204 2012/11/01			Bond Future	7.5610	7.5470	(0.185)	0.0000	0.0000	0

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2012/04/18	R204 2012/11/01	8.00	Call	Bond Future	3,755.0000	3,710.0000	(1.198)	0	0	0
2012/04/18	R204 2012/11/01	8.00	Put	Bond Future	1,634.0000	1,520.0000	(6.977)	0	0	0
2012/04/18	R204 2012/11/01	8.05	Call	Bond Future	3,911.0000	3,868.0000	(1.099)	0	0	0
2012/04/18	R204 2012/11/01	8.05	Put	Bond Future	1,552.0000	1,440.0000	(7.216)	0	0	0
2012/04/18	R204 2012/11/01	7.95	Call	Bond Future	3,602.0000	3,555.0000	(1.305)	0	0	0
2012/04/18	R204 2012/11/01	7.95	Put	Bond Future	1,720.0000	1,604.0000	(6.744)	0	0	0
2012/04/18	R204 2013/02/07			Bond Future	7.6310	7.6170	(0.183)	0.0000	0.0000	0
2012/04/18	R204 2013/02/07	8.00	Call	Bond Future	3,898.0000	3,805.0000	(2.386)	0	0	0
2012/04/18	R204 2013/02/07	8.00	Put	Bond Future	2,181.0000	2,022.0000	(7.290)	0	0	0
2012/04/18	R204 2013/02/07	8.05	Call	Bond Future	4,040.0000	3,950.0000	(2.228)	0	0	0
2012/04/18	R204 2013/02/07	8.05	Put	Bond Future	2,093.0000	1,937.0000	(7.453)	0	0	0
2012/04/18	R204 2013/02/07	7.95	Call	Bond Future	3,762.0000	3,663.0000	(2.632)	0	0	0
2012/04/18	R204 2013/02/07	7.95	Put	Bond Future	2,275.0000	2,111.0000	(7.209)	0	0	0
2012/04/18	R206 2012/05/03			Bond Future	5.6080	5.6170	0.160	0.0000	0.0000	1,000
2012/04/18	R206 2012/05/03	7.50	Call	Bond Future	3,009.0000	2,995.0000	(0.465)	0	0	0
2012/04/18	R206 2012/05/03	7.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/18	R206 2012/05/03	7.55	Call	Bond Future	3,087.0000	3,073.0000	(0.454)	0	0	0
2012/04/18	R206 2012/05/03	7.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/18	R206 2012/05/03	7.45	Call	Bond Future	2,931.0000	2,917.0000	(0.478)	0	0	0
2012/04/18	R206 2012/05/03	7.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/18	R206 2012/08/02			Bond Future	5.5860	5.5980	0.215	0.0000	0.0000	18
2012/04/18	R206 2012/08/02	7.25	Call	Bond Future	2,275.0000	2,259.0000	(0.703)	0	0	0
2012/04/18	R206 2012/08/02	7.25	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2012/04/18	R206 2012/08/02	7.30	Call	Bond Future	2,342.0000	2,326.0000	(0.683)	0	0	0
2012/04/18	R206 2012/08/02	7.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/18	R206 2012/08/02	7.20	Call	Bond Future	2,208.0000	2,191.0000	(0.770)	0	0	0
2012/04/18	R206 2012/08/02	7.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/18	R206 2012/11/01			Bond Future	5.4370	5.4520	0.276	0.0000	0.0000	0
2012/04/18	R206 2012/11/01	6.00	Call	Bond Future	788.0000	769.0000	(2.411)	0	0	0
2012/04/18	R206 2012/11/01	6.00	Put	Bond Future	138.0000	137.0000	(0.725)	0	0	0
2012/04/18	R206 2012/11/01	6.05	Call	Bond Future	833.0000	813.0000	(2.401)	0	0	0
2012/04/18	R206 2012/11/01	6.05	Put	Bond Future	126.0000	123.0000	(2.381)	0	0	0
2012/04/18	R206 2012/11/01	5.95	Call	Bond Future	744.0000	725.0000	(2.554)	0	0	0
2012/04/18	R206 2012/11/01	5.95	Put	Bond Future	152.0000	150.0000	(1.316)	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
2012/04/18	R206 2013/02/07			Bond Future	5.1500	5.1740	0.466	0.0000	0.0000	0
2012/04/18	R206 2013/02/07	6.00	Call	Bond Future	900.0000	869.0000	(3.444)	0	0	0
2012/04/18	R206 2013/02/07	6.00	Put	Bond Future	135.0000	125.0000	(7.407)	0	0	0
2012/04/18	R206 2013/02/07	6.05	Call	Bond Future	936.0000	905.0000	(3.312)	0	0	0
2012/04/18	R206 2013/02/07	6.05	Put	Bond Future	126.0000	117.0000	(7.143)	0	0	0
2012/04/18	R206 2013/02/07	5.95	Call	Bond Future	864.0000	833.0000	(3.588)	0	0	0
2012/04/18	R206 2013/02/07	5.95	Put	Bond Future	144.0000	134.0000	(6.944)	0	0	0
2012/04/18	R207 2012/05/03			Bond Future	7.6180	7.5940	(0.315)	0.0000	0.0000	21,396
2012/04/18	R207 2012/05/03	8.75	Call	Bond Future	6,158.0000	6,294.0000	2.209	0	0	0
2012/04/18	R207 2012/05/03	8.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/18	R207 2012/05/03	8.80	Call	Bond Future	6,419.0000	6,555.0000	2.119	0	0	0
2012/04/18	R207 2012/05/03	8.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/18	R207 2012/05/03	8.70	Call	Bond Future	5,897.0000	6,033.0000	2.306	0	0	0
2012/04/18	R207 2012/05/03	8.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/18	R207 2012/05/03	7.45	Put	Bond Future	1,289.0000	1,164.0000	(9.697)	0	0	0
2012/04/18	R207 2012/05/03	7.45	Call	Bond Future	332.0000	343.0000	3.313	0	0	2,400
2012/04/18	R207 2012/05/03	7.65	Put	Bond Future	627.0000	532.0000	(15.152)	0	0	0
2012/04/18	R207 2012/05/03	7.65	Call	Bond Future	808.0000	849.0000	5.074	0	0	800
2012/04/18	R207 2012/05/03	8.00	Call	Bond Future	2,239.0000	2,347.0000	4.824	0	0	0
2012/04/18	R207 2012/05/03	8.00	Put	Bond Future	105.0000	77.0000	(26.667)	0	0	800
2012/04/18	R207 2012/05/03	8.30	Call	Bond Future	3,783.0000	3,914.0000	3.463	0	0	0
2012/04/18	R207 2012/05/03	8.30	Put	Bond Future	13.0000	8.0000	(38.462)	0	0	2,400
2012/04/18	R207 2012/08/02			Bond Future	7.7010	7.6770	(0.312)	0.0000	0.0000	210
2012/04/18	R207 2012/08/02	8.75	Call	Bond Future	5,889.0000	5,987.0000	1.664	0	0	0
2012/04/18	R207 2012/08/02	8.75	Put	Bond Future	330.0000	296.0000	(10.303)	0	0	0
2012/04/18	R207 2012/08/02	8.80	Call	Bond Future	6,114.0000	6,211.0000	1.587	0	0	0
2012/04/18	R207 2012/08/02	8.80	Put	Bond Future	300.0000	265.0000	(11.667)	0	0	0
2012/04/18	R207 2012/08/02	8.70	Call	Bond Future	5,666.0000	5,762.0000	1.694	0	0	0
2012/04/18	R207 2012/08/02	8.70	Put	Bond Future	363.0000	327.0000	(9.917)	0	0	0
2012/04/18	R207 2012/11/01			Bond Future	7.7650	7.7400	(0.322)	0.0000	0.0000	0
2012/04/18	R207 2012/11/01	8.25	Call	Bond Future	4,299.0000	4,289.0000	(0.233)	0	0	0
2012/04/18	R207 2012/11/01	8.25	Put	Bond Future	1,752.0000	1,608.0000	(8.219)	0	0	0
2012/04/18	R207 2012/11/01	8.30	Call	Bond Future	4,470.0000	4,463.0000	(0.157)	0	0	0
2012/04/18	R207 2012/11/01	8.30	Put	Bond Future	1,665.0000	1,525.0000	(8.408)	0	0	0

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2012/04/18	R207 2012/11/01	8.20	Call	Bond Future	4,131.0000	4,118.0000	(0.315)	0	0	0
2012/04/18	R207 2012/11/01	8.20	Put	Bond Future	1,843.0000	1,696.0000	(7.976)	0	0	0
2012/04/18	R207 2013/02/07			Bond Future	7.8340	7.8080	(0.332)	0.0000	0.0000	0
2012/04/18	R207 2013/02/07	8.25	Call	Bond Future	4,478.0000	4,459.0000	(0.424)	0	0	0
2012/04/18	R207 2013/02/07	8.25	Put	Bond Future	2,358.0000	2,204.0000	(6.531)	0	0	0
2012/04/18	R207 2013/02/07	8.30	Call	Bond Future	4,635.0000	4,619.0000	(0.345)	0	0	0
2012/04/18	R207 2013/02/07	8.30	Put	Bond Future	2,264.0000	2,114.0000	(6.625)	0	0	0
2012/04/18	R207 2013/02/07	8.20	Call	Bond Future	4,327.0000	4,302.0000	(0.578)	0	0	0
2012/04/18	R207 2013/02/07	8.20	Put	Bond Future	2,459.0000	2,299.0000	(6.507)	0	0	0
2012/04/18	R208 2012/05/03			Bond Future	7.7160	7.6980	(0.233)	0.0000	0.0000	10,014
2012/04/18	R208 2012/05/03	9.00	Call	Bond Future	7,442.0000	7,552.0000	1.478	0	0	0
2012/04/18	R208 2012/05/03	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/18	R208 2012/05/03	9.05	Call	Bond Future	7,717.0000	7,826.0000	1.412	0	0	0
2012/04/18	R208 2012/05/03	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/18	R208 2012/05/03	8.95	Call	Bond Future	7,167.0000	7,277.0000	1.535	0	0	0
2012/04/18	R208 2012/05/03	8.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/18	R208 2012/05/03	7.50	Put	Bond Future	1,625.0000	1,512.0000	(6.954)	0	0	0
2012/04/18	R208 2012/05/03	7.50	Call	Bond Future	295.0000	292.0000	(1.017)	0	0	3,000
2012/04/18	R208 2012/05/03	7.70	Put	Bond Future	841.0000	747.0000	(11.177)	0	0	0
2012/04/18	R208 2012/05/03	7.70	Call	Bond Future	743.0000	759.0000	2.153	0	0	1,000
2012/04/18	R208 2012/05/03	8.05	Call	Bond Future	2,176.0000	2,251.0000	3.447	0	0	0
2012/04/18	R208 2012/05/03	8.05	Put	Bond Future	165.0000	130.0000	(21.212)	0	0	1,000
2012/04/18	R208 2012/05/03	8.35	Call	Bond Future	3,797.0000	3,898.0000	2.660	0	0	0
2012/04/18	R208 2012/05/03	8.35	Put	Bond Future	25.0000	16.0000	(36.000)	0	0	3,000
2012/04/18	R208 2012/08/02			Bond Future	7.7920	7.7740	(0.231)	0.0000	0.0000	336
2012/04/18	R208 2012/08/02	8.75	Call	Bond Future	5,943.0000	6,015.0000	1.212	0	0	0
2012/04/18	R208 2012/08/02	8.75	Put	Bond Future	451.0000	416.0000	(7.761)	0	0	0
2012/04/18	R208 2012/08/02	8.80	Call	Bond Future	6,179.0000	6,249.0000	1.133	0	0	0
2012/04/18	R208 2012/08/02	8.80	Put	Bond Future	412.0000	375.0000	(8.981)	0	0	0
2012/04/18	R208 2012/08/02	8.70	Call	Bond Future	5,709.0000	5,779.0000	1.226	0	0	0
2012/04/18	R208 2012/08/02	8.70	Put	Bond Future	494.0000	457.0000	(7.490)	0	0	0
2012/04/18	R208 2012/11/01			Bond Future	7.8550	7.8360	(0.242)	0.0000	0.0000	0
2012/04/18	R208 2012/11/01	8.25	Call	Bond Future	4,353.0000	4,361.0000	0.184	0	0	0
2012/04/18	R208 2012/11/01	8.25	Put	Bond Future	2,094.0000	1,991.0000	(4.919)	0	0	0

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2012/04/18	R208 2012/11/01	8.30	Call	Bond Future	4,531.0000	4,541.0000	0.221	0	0	0
2012/04/18	R208 2012/11/01	8.30	Put	Bond Future	1,990.0000	1,890.0000	(5.025)	0	0	0
2012/04/18	R208 2012/11/01	8.20	Call	Bond Future	4,181.0000	4,183.0000	0.048	0	0	0
2012/04/18	R208 2012/11/01	8.20	Put	Bond Future	2,204.0000	2,095.0000	(4.946)	0	0	0
2012/04/18	R208 2013/02/07			Bond Future	7.9210	7.9020	(0.240)	0.0000	0.0000	0
2012/04/18	R208 2013/02/07	8.00	Call	Bond Future	3,870.0000	3,755.0000	(2.972)	0	0	0
2012/04/18	R208 2013/02/07	8.00	Put	Bond Future	3,425.0000	3,202.0000	(6.511)	0	0	0
2012/04/18	R208 2013/02/07	8.05	Call	Bond Future	4,018.0000	3,910.0000	(2.688)	0	0	0
2012/04/18	R208 2013/02/07	8.05	Put	Bond Future	3,292.0000	3,077.0000	(6.531)	0	0	0
2012/04/18	R208 2013/02/07	7.95	Call	Bond Future	3,725.0000	3,608.0000	(3.141)	0	0	0
2012/04/18	R208 2013/02/07	7.95	Put	Bond Future	3,561.0000	3,337.0000	(6.290)	0	0	0
2012/04/18	R209 2012/05/03			Bond Future	8.6390	8.6620	0.266	0.0000	0.0000	3,030
2012/04/18	R209 2012/05/03	9.00	Call	Bond Future	3,096.0000	2,917.0000	(5.782)	0	0	0
2012/04/18	R209 2012/05/03	9.00	Put	Bond Future	257.0000	264.0000	2.724	0	0	0
2012/04/18	R209 2012/05/03	9.05	Call	Bond Future	3,419.0000	3,238.0000	(5.294)	0	0	0
2012/04/18	R209 2012/05/03	9.05	Put	Bond Future	200.0000	205.0000	2.500	0	0	0
2012/04/18	R209 2012/05/03	8.95	Call	Bond Future	2,783.0000	2,607.0000	(6.324)	0	0	0
2012/04/18	R209 2012/05/03	8.95	Put	Bond Future	327.0000	337.0000	3.058	0	0	0
2012/04/18	R209 2012/08/02			Bond Future	8.7060	8.7300	0.276	0.0000	0.0000	0
2012/04/18	R209 2012/08/02	9.25	Call	Bond Future	5,657.0000	5,505.0000	(2.687)	0	0	0
2012/04/18	R209 2012/08/02	9.25	Put	Bond Future	1,496.0000	1,536.0000	2.674	0	0	0
2012/04/18	R209 2012/08/02	9.30	Call	Bond Future	5,917.0000	5,763.0000	(2.603)	0	0	0
2012/04/18	R209 2012/08/02	9.30	Put	Bond Future	1,392.0000	1,430.0000	2.730	0	0	0
2012/04/18	R209 2012/08/02	9.20	Call	Bond Future	5,401.0000	5,252.0000	(2.759)	0	0	0
2012/04/18	R209 2012/08/02	9.20	Put	Bond Future	1,607.0000	1,650.0000	2.676	0	0	0
2012/04/18	R209 2012/11/01			Bond Future	8.7650	8.7890	0.274	0.0000	0.0000	0
2012/04/18	R209 2012/11/01	9.00	Call	Bond Future	5,621.0000	5,428.0000	(3.434)	0	0	0
2012/04/18	R209 2012/11/01	9.00	Put	Bond Future	3,798.0000	3,795.0000	(0.079)	0	0	0
2012/04/18	R209 2012/11/01	9.05	Call	Bond Future	5,831.0000	5,642.0000	(3.241)	0	0	0
2012/04/18	R209 2012/11/01	9.05	Put	Bond Future	3,630.0000	3,630.0000	0.000	0	0	0
2012/04/18	R209 2012/11/01	8.95	Call	Bond Future	5,413.0000	5,217.0000	(3.621)	0	0	0
2012/04/18	R209 2012/11/01	8.95	Put	Bond Future	3,972.0000	3,966.0000	(0.151)	0	0	0
2012/04/18	R209 2013/02/07			Bond Future	8.8270	8.8520	0.283	0.0000	0.0000	0
2012/04/18	R209 2013/02/07	9.00	Call	Bond Future	6,237.0000	6,032.0000	(3.287)	0	0	0

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2012/04/18	R209 2013/02/07	9.00	Put	Bond Future	4,905.0000	4,894.0000	(0.224)	0	0	0
2012/04/18	R209 2013/02/07	9.05	Call	Bond Future	6,437.0000	6,237.0000	(3.107)	0	0	0
2012/04/18	R209 2013/02/07	9.05	Put	Bond Future	4,726.0000	4,721.0000	(0.106)	0	0	0
2012/04/18	R209 2013/02/07	8.95	Call	Bond Future	6,039.0000	5,830.0000	(3.461)	0	0	0
2012/04/18	R209 2013/02/07	8.95	Put	Bond Future	5,088.0000	5,074.0000	(0.275)	0	0	0
2012/04/18	R210 2012/05/03			Bond Future	141.8499	141.8945	0.032	0.0000	0.0000	925
2012/04/18	R210 2012/05/03	139.00	Call	Bond Future	2,850.0000	2,895.0000	1.579	0	0	0
2012/04/18	R210 2012/05/03	139.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/18	R210 2012/05/03	139.05	Call	Bond Future	2,800.0000	2,845.0000	1.607	0	0	0
2012/04/18	R210 2012/05/03	139.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/18	R210 2012/05/03	138.95	Call	Bond Future	2,900.0000	2,945.0000	1.552	0	0	0
2012/04/18	R210 2012/05/03	138.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/18	R210 2012/08/02			Bond Future	143.8607	143.9043	0.030	0.0000	0.0000	80
2012/04/18	R210 2012/08/02	143.00	Call	Bond Future	861.0000	904.0000	4.994	0	0	0
2012/04/18	R210 2012/08/02	143.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/18	R210 2012/08/02	143.05	Call	Bond Future	811.0000	854.0000	5.302	0	0	0
2012/04/18	R210 2012/08/02	143.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/18	R210 2012/08/02	142.95	Call	Bond Future	911.0000	954.0000	4.720	0	0	0
2012/04/18	R210 2012/08/02	142.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/18	R211 2012/05/03			Bond Future	119.4674	119.4894	0.018	0.0000	0.0000	480
2012/04/18	R211 2012/05/03	118.20	Call	Bond Future	1,267.0000	1,289.0000	1.736	0	0	0
2012/04/18	R211 2012/05/03	118.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/18	R211 2012/05/03	118.25	Call	Bond Future	1,217.0000	1,239.0000	1.808	0	0	0
2012/04/18	R211 2012/05/03	118.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/18	R211 2012/05/03	118.15	Call	Bond Future	1,317.0000	1,339.0000	1.670	0	0	0
2012/04/18	R211 2012/05/03	118.15	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/18	R211 2012/08/02			Bond Future	119.7640	119.7850	0.018	0.0000	0.0000	0
2012/04/18	R211 2012/08/02	120.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/18	R211 2012/08/02	120.00	Put	Bond Future	236.0000	215.0000	(8.898)	0	0	0
2012/04/18	R211 2012/08/02	120.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/18	R211 2012/08/02	120.05	Put	Bond Future	286.0000	265.0000	(7.343)	0	0	0
2012/04/18	R211 2012/08/02	119.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/18	R211 2012/08/02	119.95	Put	Bond Future	186.0000	165.0000	(11.290)	0	0	0

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2012/04/18	R212 2012/05/03			Bond Future	118.1697	118.2543	0.072	0.0000	0.0000	2,902
2012/04/18	R212 2012/05/03	115.30	Call	Bond Future	2,870.0000	2,954.0000	2.927	0	0	0
2012/04/18	R212 2012/05/03	115.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/18	R212 2012/05/03	115.35	Call	Bond Future	2,820.0000	2,904.0000	2.979	0	0	0
2012/04/18	R212 2012/05/03	115.35	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/18	R212 2012/05/03	115.25	Call	Bond Future	2,920.0000	3,004.0000	2.877	0	0	0
2012/04/18	R212 2012/05/03	115.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/18	R212 2012/08/02			Bond Future	118.3116	118.3959	0.071	0.0000	0.0000	30
2012/04/18	R212 2012/08/02	118.00	Call	Bond Future	312.0000	396.0000	26.923	0	0	0
2012/04/18	R212 2012/08/02	118.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/18	R212 2012/08/02	118.05	Call	Bond Future	262.0000	346.0000	32.061	0	0	0
2012/04/18	R212 2012/08/02	118.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/18	R212 2012/08/02	117.95	Call	Bond Future	362.0000	446.0000	23.204	0	0	0
2012/04/18	R212 2012/08/02	117.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/18	R213 2012/05/03			Bond Future	8.5540	8.5320	(0.257)	0.0000	0.0000	4,435
2012/04/18	R213 2012/05/03	9.25	Call	Bond Future	5,516.0000	5,689.0000	3.136	0	0	0
2012/04/18	R213 2012/05/03	9.25	Put	Bond Future	38.0000	29.0000	(23.684)	0	0	0
2012/04/18	R213 2012/05/03	9.30	Call	Bond Future	5,879.0000	6,054.0000	2.977	0	0	0
2012/04/18	R213 2012/05/03	9.30	Put	Bond Future	28.0000	21.0000	(25.000)	0	0	0
2012/04/18	R213 2012/05/03	9.20	Call	Bond Future	5,154.0000	5,325.0000	3.318	0	0	0
2012/04/18	R213 2012/05/03	9.20	Put	Bond Future	52.0000	41.0000	(21.154)	0	0	0
2012/04/18	R213 2012/08/02			Bond Future	8.6250	8.6020	(0.267)	0.0000	0.0000	13
2012/04/18	R213 2012/08/02	9.25	Call	Bond Future	6,196.0000	6,313.0000	1.888	0	0	0
2012/04/18	R213 2012/08/02	9.25	Put	Bond Future	1,322.0000	1,251.0000	(5.371)	0	0	0
2012/04/18	R213 2012/08/02	9.30	Call	Bond Future	6,473.0000	6,593.0000	1.854	0	0	0
2012/04/18	R213 2012/08/02	9.30	Put	Bond Future	1,227.0000	1,160.0000	(5.460)	0	0	0
2012/04/18	R213 2012/08/02	9.20	Call	Bond Future	5,924.0000	6,037.0000	1.907	0	0	0
2012/04/18	R213 2012/08/02	9.20	Put	Bond Future	1,424.0000	1,350.0000	(5.197)	0	0	0
2012/04/18	R213 2012/11/01			Bond Future	8.6880	8.6640	(0.276)	0.0000	0.0000	0
2012/04/18	R213 2012/11/01	9.00	Call	Bond Future	6,049.0000	6,035.0000	(0.231)	0	0	0
2012/04/18	R213 2012/11/01	9.00	Put	Bond Future	3,594.0000	3,387.0000	(5.760)	0	0	0
2012/04/18	R213 2012/11/01	9.05	Call	Bond Future	6,276.0000	6,266.0000	(0.159)	0	0	0
2012/04/18	R213 2012/11/01	9.05	Put	Bond Future	3,438.0000	3,235.0000	(5.905)	0	0	0
2012/04/18	R213 2012/11/01	8.95	Call	Bond Future	5,830.0000	5,807.0000	(0.395)	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
2012/04/18	R213 2012/11/01	8.95	Put	Bond Future	3,762.0000	3,545.0000	(5.768)	0	0	0
2012/04/18	R213 2013/02/07			Bond Future	8.7560	8.7320	(0.274)	0.0000	0.0000	0
2012/04/18	R213 2013/02/07	9.00	Call	Bond Future	6,568.0000	6,570.0000	0.030	0	0	0
2012/04/18	R213 2013/02/07	9.00	Put	Bond Future	4,667.0000	4,478.0000	(4.050)	0	0	0
2012/04/18	R213 2013/02/07	9.05	Call	Bond Future	6,778.0000	6,789.0000	0.162	0	0	0
2012/04/18	R213 2013/02/07	9.05	Put	Bond Future	4,495.0000	4,315.0000	(4.004)	0	0	0
2012/04/18	R213 2013/02/07	8.95	Call	Bond Future	6,361.0000	6,353.0000	(0.126)	0	0	0
2012/04/18	R213 2013/02/07	8.95	Put	Bond Future	4,844.0000	4,646.0000	(4.088)	0	0	0
2012/04/18	R214 2012/05/03			Bond Future	8.6930	8.7060	0.150	0.0000	0.0000	1,530
2012/04/18	R214 2012/05/03	8.80	Call	Bond Future	897.0000	787.0000	(12.263)	0	0	0
2012/04/18	R214 2012/05/03	8.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/18	R214 2012/05/03	8.81	Call	Bond Future	979.0000	870.0000	(11.134)	0	0	0
2012/04/18	R214 2012/05/03	8.81	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/18	R214 2012/05/03	8.79	Call	Bond Future	814.0000	704.0000	(13.514)	0	0	0
2012/04/18	R214 2012/05/03	8.79	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/18	R214 2012/08/02			Bond Future	8.7580	8.7710	0.148	0.0000	0.0000	0
2012/04/18	R214 2012/08/02	8.80	Call	Bond Future	349.0000	241.0000	(30.946)	0	0	0
2012/04/18	R214 2012/08/02	8.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/18	R214 2012/08/02	8.81	Call	Bond Future	432.0000	324.0000	(25.000)	0	0	0
2012/04/18	R214 2012/08/02	8.81	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/18	R214 2012/08/02	8.79	Call	Bond Future	267.0000	158.0000	(40.824)	0	0	0
2012/04/18	R214 2012/08/02	8.79	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
Total										296078.00