



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 24/04/2012

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
2012/04/24	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/24	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/24	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/24	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/24	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/24	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/24	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/24	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/24	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/24	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/24	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/24	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/24	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/24	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/24	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2012/04/24	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/24	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/24	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/24	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/24	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/24	AL7T 2012/05/03			Index Future	429.1650	430.0490	0.206	0.0000	0.0000	13
2012/04/24	AL7T 2012/08/02			Index Future	435.2190	436.1110	0.205	0.0000	0.0000	0
2012/04/24	AL7T 2012/11/01			Index Future	441.8610	442.7630	0.204	0.0000	0.0000	0
2012/04/24	ALBI 2012/05/03			Index Future	389.4690	390.1420	0.173	0.0000	0.0000	819
2012/04/24	ALBI 2012/08/02			Index Future	394.9630	395.6410	0.172	0.0000	0.0000	198
2012/04/24	ALBI 2012/11/01			Index Future	400.9100	401.6760	0.191	0.0000	0.0000	0
2012/04/24	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/24	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/24	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/24	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/24	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/24	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/24	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/24	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/24	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/24	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/24	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2012/04/24	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0
2012/04/24	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/24	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/24	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/24	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/24	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/24	CAAY 2012/04/30			Can-Do Future	0.0211	0.0070	(66.825)	0.0000	0.0000	12,500
2012/04/24	CAAZ 2012/06/18			Can-Do Future	0.1195	0.0976	(18.326)	0.0000	0.0000	5,670
2012/04/24	CABA 2012/06/18			Can-Do Future	0.2359	0.2501	6.019	0.0000	0.0000	8,000
2012/04/24	CABB 2012/06/18			Can-Do Future	0.0078	0.0092	17.949	0.0000	0.0000	8,000
2012/04/24	CABC 2012/06/18			Can-Do Future	0.1701	0.1993	17.166	0.0000	0.0000	0
2012/04/24	CABD 2012/06/18			Can-Do Future	0.0031	0.0032	3.226	0.0000	0.0000	16,000
2012/04/24	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/24	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/24	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/24	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/24	DAAE 2012/04/30			Any day expiry	6.3781	6.3415	(0.574)	0.0000	0.0000	500
2012/04/24	DAAE 2012/04/30	6.50	Call	Any day expiry	14.0000	7.0000	(50.000)	0	0	0
2012/04/24	DAAE 2012/04/30	6.50	Put	Any day expiry	136.0000	166.0000	22.059	0	0	0
2012/04/24	DAAE 2012/04/30	6.55	Call	Any day expiry	8.0000	4.0000	(50.000)	0	0	0
2012/04/24	DAAE 2012/04/30	6.55	Put	Any day expiry	180.0000	213.0000	18.333	0	0	0
2012/04/24	DAAE 2012/04/30	6.45	Call	Any day expiry	23.0000	13.0000	(43.478)	0	0	0

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2012/04/24	DAAE 2012/04/30	6.45	Put	Any day expiry	95.0000	122.0000	28.421	0	0	0
2012/04/24	DAAE 2012/04/30	6.37	Put	Any day expiry	44.0000	60.0000	36.364	0	0	0
2012/04/24	DAAE 2012/04/30	6.37	Call	Any day expiry	52.0000	31.0000	(40.385)	0	0	2,000
2012/04/24	DAAF 2012/04/30			Any day expiry	8.0934	8.0321	(0.757)	0.0000	0.0000	0
2012/04/24	DAAF 2012/04/30	8.00	Call	Any day expiry	111.0000	59.0000	(46.847)	0	0	0
2012/04/24	DAAF 2012/04/30	8.00	Put	Any day expiry	18.0000	27.0000	50.000	0	0	0
2012/04/24	DAAF 2012/04/30	8.05	Call	Any day expiry	73.0000	36.0000	(50.685)	0	0	0
2012/04/24	DAAF 2012/04/30	8.05	Put	Any day expiry	30.0000	54.0000	80.000	0	0	0
2012/04/24	DAAF 2012/04/30	7.95	Call	Any day expiry	154.0000	98.0000	(36.364)	0	0	0
2012/04/24	DAAF 2012/04/30	7.95	Put	Any day expiry	11.0000	16.0000	45.455	0	0	0
2012/04/24	DAAG 2012/04/30			Any day expiry	7.8711	7.7941	(0.978)	0.0000	0.0000	500
2012/04/24	DAAG 2012/04/30	7.95	Call	Any day expiry	34.0000	13.0000	(61.765)	0	0	0
2012/04/24	DAAG 2012/04/30	7.95	Put	Any day expiry	113.0000	169.0000	49.558	0	0	0
2012/04/24	DAAG 2012/04/30	8.00	Call	Any day expiry	23.0000	8.0000	(65.217)	0	0	0
2012/04/24	DAAG 2012/04/30	8.00	Put	Any day expiry	152.0000	214.0000	40.789	0	0	0
2012/04/24	DAAG 2012/04/30	7.90	Call	Any day expiry	49.0000	21.0000	(57.143)	0	0	0
2012/04/24	DAAG 2012/04/30	7.90	Put	Any day expiry	78.0000	127.0000	62.821	0	0	0
2012/04/24	GOVI 2012/05/03			GOVI	390.3900	391.0740	0.175	0.0000	0.0000	89
2012/04/24	GOVI 2012/05/03	382.00	Call	GOVI	83,900.0000	90,740.0000	8.153	0	0	0
2012/04/24	GOVI 2012/05/03	382.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/04/24	GOVI 2012/05/03	382.01	Call	GOVI	83,800.0000	90,640.0000	8.162	0	0	0
2012/04/24	GOVI 2012/05/03	382.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/04/24	GOVI 2012/05/03	381.99	Call	GOVI	84,000.0000	90,840.0000	8.143	0	0	0
2012/04/24	GOVI 2012/05/03	381.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/04/24	GOVI 2012/08/02			GOVI	395.8960	396.5870	0.175	0.0000	0.0000	142
2012/04/24	GOVI 2012/08/02	390.00	Call	GOVI	58,960.0000	65,870.0000	11.720	0	0	0
2012/04/24	GOVI 2012/08/02	390.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/04/24	GOVI 2012/08/02	390.01	Call	GOVI	58,860.0000	65,770.0000	11.740	0	0	0
2012/04/24	GOVI 2012/08/02	390.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/04/24	GOVI 2012/08/02	389.99	Call	GOVI	59,060.0000	65,970.0000	11.700	0	0	0
2012/04/24	GOVI 2012/08/02	389.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/04/24	GOVI 2012/11/01			GOVI	402.0000	402.6360	0.158	0.0000	0.0000	0
2012/04/24	GOVI 2012/11/01	402.00	Call	GOVI	0.0000	6,360.0000	100.000	0	0	0

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2012/04/24	GOVI 2012/11/01	402.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/04/24	GOVI 2012/11/01	402.01	Call	GOVI	0.0000	6,260.0000	100.000	0	0	0
2012/04/24	GOVI 2012/11/01	402.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/04/24	GOVI 2012/11/01	401.99	Call	GOVI	0.0000	6,460.0000	100.000	0	0	0
2012/04/24	GOVI 2012/11/01	401.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/04/24	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/04/24	IGOV 2012/05/03			Index Future	173.5810	174.0930	0.295	0.0000	0.0000	431
2012/04/24	IGOV 2012/08/02			Index Future	176.0290	176.5470	0.294	0.0000	0.0000	131
2012/04/24	IGOV 2012/11/01			Index Future	178.7160	179.2400	0.293	0.0000	0.0000	0
2012/04/24	ILBI 2012/05/03			Index Future	471.2340	470.2130	(0.217)	0.0000	0.0000	0
2012/04/24	ILBI 2012/08/02			Index Future	477.9300	476.8940	(0.217)	0.0000	0.0000	169
2012/04/24	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2012/04/24	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2012/04/24	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2012/04/24	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2012/04/24	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2012/04/24	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2012/04/24	JBAF 2012/05/16			Jibar Tradeable Future	5.6200	5.6100	(0.178)	0.0000	0.0000	0
2012/04/24	JBAF 2012/06/20			Jibar Tradeable Future	5.6200	5.6200	0.000	0.0000	0.0000	2,890
2012/04/24	JBAF 2012/07/18			Jibar Tradeable Future	5.6400	5.6400	0.000	0.0000	0.0000	0
2012/04/24	JBAF 2012/08/15			Jibar Tradeable Future	5.6600	5.6600	0.000	0.0000	0.0000	0
2012/04/24	JBAF 2012/09/19			Jibar Tradeable Future	5.7000	5.6900	(0.175)	0.0000	0.0000	44,760
2012/04/24	JBAF 2012/10/17			Jibar Tradeable Future	5.7200	5.7100	(0.175)	0.0000	0.0000	0
2012/04/24	JBAF 2012/12/19			Jibar Tradeable Future	5.8000	5.7800	(0.345)	0.0000	0.0000	840
2012/04/24	JBAF 2013/03/20			Jibar Tradeable Future	5.9600	5.9400	(0.336)	0.0000	0.0000	790
2012/04/24	JBAF 2013/06/19			Jibar Tradeable Future	6.1300	6.1200	(0.163)	0.0000	0.0000	500
2012/04/24	JBAF 2013/09/18			Jibar Tradeable Future	6.3200	6.3000	(0.316)	0.0000	0.0000	1,700

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2012/04/24	JBAF 2013/12/18			Jibar Tradeable Future	6.5200	6.5100	(0.153)	0.0000	0.0000	1,500
2012/04/24	JBAF 2014/03/19			Jibar Tradeable Future	6.7300	6.7200	(0.149)	0.0000	0.0000	0
2012/04/24	R157 2012/05/03			Bond Future	6.5310	6.4870	(0.674)	0.0000	0.0000	12,719
2012/04/24	R157 2012/05/03	8.25	Call	Bond Future	5,582.0000	5,729.0000	2.633	0	0	0
2012/04/24	R157 2012/05/03	8.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/24	R157 2012/05/03	8.30	Call	Bond Future	5,739.0000	5,886.0000	2.561	0	0	0
2012/04/24	R157 2012/05/03	8.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/24	R157 2012/05/03	8.20	Call	Bond Future	5,424.0000	5,571.0000	2.710	0	0	0
2012/04/24	R157 2012/05/03	8.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/24	R157 2012/05/03	6.25	Put	Bond Future	959.0000	818.0000	(14.703)	0	0	0
2012/04/24	R157 2012/05/03	6.25	Call	Bond Future	14.0000	20.0000	42.857	0	0	1,500
2012/04/24	R157 2012/05/03	6.50	Call	Bond Future	192.0000	251.0000	30.729	0	0	1,500
2012/04/24	R157 2012/05/03	6.50	Put	Bond Future	296.0000	207.0000	(30.068)	0	0	1,500
2012/04/24	R157 2012/05/03	6.75	Call	Bond Future	766.0000	895.0000	16.841	0	0	1,500
2012/04/24	R157 2012/05/03	6.75	Put	Bond Future	36.0000	18.0000	(50.000)	0	0	1,500
2012/04/24	R157 2012/05/03	7.35	Call	Bond Future	2,701.0000	2,849.0000	5.479	0	0	0
2012/04/24	R157 2012/05/03	7.35	Put	Bond Future	0.0000	0.0000	0.000	0	0	1,500
2012/04/24	R157 2012/08/02			Bond Future	6.6070	6.5590	(0.727)	0.0000	0.0000	108
2012/04/24	R157 2012/08/02	8.00	Call	Bond Future	4,225.0000	4,371.0000	3.456	0	0	0
2012/04/24	R157 2012/08/02	8.00	Put	Bond Future	14.0000	11.0000	(21.429)	0	0	0
2012/04/24	R157 2012/08/02	8.05	Call	Bond Future	4,370.0000	4,517.0000	3.364	0	0	0
2012/04/24	R157 2012/08/02	8.05	Put	Bond Future	11.0000	9.0000	(18.182)	0	0	0
2012/04/24	R157 2012/08/02	7.95	Call	Bond Future	4,081.0000	4,226.0000	3.553	0	0	0
2012/04/24	R157 2012/08/02	7.95	Put	Bond Future	17.0000	14.0000	(17.647)	0	0	0
2012/04/24	R157 2012/11/01			Bond Future	6.6520	6.6010	(0.767)	0.0000	0.0000	0
2012/04/24	R157 2012/11/01	7.00	Call	Bond Future	1,686.0000	1,777.0000	5.397	0	0	0
2012/04/24	R157 2012/11/01	7.00	Put	Bond Future	702.0000	647.0000	(7.835)	0	0	0
2012/04/24	R157 2012/11/01	7.05	Call	Bond Future	1,779.0000	1,873.0000	5.284	0	0	0
2012/04/24	R157 2012/11/01	7.05	Put	Bond Future	654.0000	603.0000	(7.798)	0	0	0
2012/04/24	R157 2012/11/01	6.95	Call	Bond Future	1,594.0000	1,683.0000	5.583	0	0	0
2012/04/24	R157 2012/11/01	6.95	Put	Bond Future	750.0000	694.0000	(7.467)	0	0	0
2012/04/24	R157 2013/02/07			Bond Future	6.7000	6.6430	(0.851)	0.0000	0.0000	0
2012/04/24	R157 2013/02/07	6.75	Call	Bond Future	1,343.0000	1,419.0000	5.659	0	0	0
2012/04/24	R157 2013/02/07	6.75	Put	Bond Future	1,214.0000	1,144.0000	(5.766)	0	0	0

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2012/04/24	R157 2013/02/07	6.80	Call	Bond Future	1,414.0000	1,492.0000	5.516	0	0	0
2012/04/24	R157 2013/02/07	6.80	Put	Bond Future	1,157.0000	1,088.0000	(5.964)	0	0	0
2012/04/24	R157 2013/02/07	6.70	Call	Bond Future	1,276.0000	1,349.0000	5.721	0	0	0
2012/04/24	R157 2013/02/07	6.70	Put	Bond Future	1,276.0000	1,202.0000	(5.799)	0	0	0
2012/04/24	R186 2012/05/03			Bond Future	8.1810	8.1570	(0.293)	0.0000	0.0000	30,990
2012/04/24	R186 2012/05/03	9.00	Call	Bond Future	7,507.0000	7,736.0000	3.050	0	0	0
2012/04/24	R186 2012/05/03	9.00	Put	Bond Future	2.0000	0.0000	(100.000)	0	0	0
2012/04/24	R186 2012/05/03	9.05	Call	Bond Future	7,942.0000	8,172.0000	2.896	0	0	0
2012/04/24	R186 2012/05/03	9.05	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2012/04/24	R186 2012/05/03	8.95	Call	Bond Future	7,070.0000	7,299.0000	3.239	0	0	0
2012/04/24	R186 2012/05/03	8.95	Put	Bond Future	4.0000	2.0000	(50.000)	0	0	0
2012/04/24	R186 2012/05/03	7.90	Put	Bond Future	2,932.0000	2,705.0000	(7.742)	0	0	0
2012/04/24	R186 2012/05/03	7.90	Call	Bond Future	190.0000	194.0000	2.105	0	0	2,250
2012/04/24	R186 2012/05/03	8.20	Put	Bond Future	944.0000	788.0000	(16.525)	0	0	0
2012/04/24	R186 2012/05/03	8.20	Call	Bond Future	1,126.0000	1,201.0000	6.661	0	0	750
2012/04/24	R186 2012/05/03	8.50	Call	Bond Future	3,169.0000	3,350.0000	5.712	0	0	0
2012/04/24	R186 2012/05/03	8.50	Put	Bond Future	162.0000	112.0000	(30.864)	0	0	750
2012/04/24	R186 2012/05/03	8.85	Call	Bond Future	6,191.0000	6,417.0000	3.650	0	0	0
2012/04/24	R186 2012/05/03	8.85	Put	Bond Future	9.0000	4.0000	(55.556)	0	0	2,250
2012/04/24	R186 2012/08/02			Bond Future	8.2580	8.2340	(0.291)	0.0000	0.0000	790
2012/04/24	R186 2012/08/02	8.75	Call	Bond Future	6,155.0000	6,302.0000	2.388	0	0	0
2012/04/24	R186 2012/08/02	8.75	Put	Bond Future	1,649.0000	1,570.0000	(4.791)	0	0	0
2012/04/24	R186 2012/08/02	8.80	Call	Bond Future	6,474.0000	6,626.0000	2.348	0	0	0
2012/04/24	R186 2012/08/02	8.80	Put	Bond Future	1,524.0000	1,450.0000	(4.856)	0	0	0
2012/04/24	R186 2012/08/02	8.70	Call	Bond Future	5,842.0000	5,985.0000	2.448	0	0	0
2012/04/24	R186 2012/08/02	8.70	Put	Bond Future	1,783.0000	1,699.0000	(4.711)	0	0	0
2012/04/24	R186 2012/08/02	8.25	Put	Bond Future	3,430.0000	3,304.0000	(3.673)	0	0	0
2012/04/24	R186 2012/08/02	8.25	Call	Bond Future	3,355.0000	3,455.0000	2.981	0	0	8,750
2012/04/24	R186 2012/08/02	8.66	Call	Bond Future	5,596.0000	5,736.0000	2.502	0	0	0
2012/04/24	R186 2012/08/02	8.66	Put	Bond Future	1,896.0000	1,809.0000	(4.589)	0	0	276
2012/04/24	R186 2012/08/02	7.66	Put	Bond Future	7,067.0000	6,886.0000	(2.561)	0	0	0
2012/04/24	R186 2012/08/02	7.66	Call	Bond Future	1,240.0000	1,286.0000	3.710	0	0	276
2012/04/24	R186 2012/08/02	7.76	Put	Bond Future	6,331.0000	6,158.0000	(2.733)	0	0	0
2012/04/24	R186 2012/08/02	7.76	Call	Bond Future	1,507.0000	1,560.0000	3.517	0	0	43

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2012/04/24	R186 2012/08/02	8.76	Call	Bond Future	6,218.0000	6,367.0000	2.396	0	0	0
2012/04/24	R186 2012/08/02	8.76	Put	Bond Future	1,623.0000	1,546.0000	(4.744)	0	0	43
2012/04/24	R186 2012/08/02	8.00	Put	Bond Future	4,764.0000	4,614.0000	(3.149)	0	0	0
2012/04/24	R186 2012/08/02	8.00	Call	Bond Future	2,299.0000	2,375.0000	3.306	0	0	199
2012/04/24	R186 2012/08/02	9.00	Call	Bond Future	7,802.0000	7,969.0000	2.140	0	0	0
2012/04/24	R186 2012/08/02	9.00	Put	Bond Future	1,100.0000	1,041.0000	(5.364)	0	0	199
2012/04/24	R186 2012/11/01			Bond Future	8.3230	8.2980	(0.300)	0.0000	0.0000	0
2012/04/24	R186 2012/11/01	8.75	Call	Bond Future	7,209.0000	7,345.0000	1.887	0	0	0
2012/04/24	R186 2012/11/01	8.75	Put	Bond Future	3,353.0000	3,257.0000	(2.863)	0	0	0
2012/04/24	R186 2012/11/01	8.80	Call	Bond Future	7,489.0000	7,628.0000	1.856	0	0	0
2012/04/24	R186 2012/11/01	8.80	Put	Bond Future	3,193.0000	3,101.0000	(2.881)	0	0	0
2012/04/24	R186 2012/11/01	8.70	Call	Bond Future	6,933.0000	7,066.0000	1.918	0	0	0
2012/04/24	R186 2012/11/01	8.70	Put	Bond Future	3,519.0000	3,421.0000	(2.785)	0	0	0
2012/04/24	R186 2013/02/07			Bond Future	8.3920	8.3670	(0.298)	0.0000	0.0000	0
2012/04/24	R186 2013/02/07	8.50	Call	Bond Future	6,371.0000	6,487.0000	1.821	0	0	0
2012/04/24	R186 2013/02/07	8.50	Put	Bond Future	5,397.0000	5,286.0000	(2.057)	0	0	0
2012/04/24	R186 2013/02/07	8.55	Call	Bond Future	6,615.0000	6,734.0000	1.799	0	0	0
2012/04/24	R186 2013/02/07	8.55	Put	Bond Future	5,194.0000	5,086.0000	(2.079)	0	0	0
2012/04/24	R186 2013/02/07	8.45	Call	Bond Future	6,138.0000	6,251.0000	1.841	0	0	0
2012/04/24	R186 2013/02/07	8.45	Put	Bond Future	5,614.0000	5,500.0000	(2.031)	0	0	0
2012/04/24	R189 2012/05/03			Bond Future	215.6264	215.6503	0.011	0.0000	0.0000	0
2012/04/24	R189 2012/05/03	215.00	Call	Bond Future	626.0000	650.0000	3.834	0	0	0
2012/04/24	R189 2012/05/03	215.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/24	R189 2012/05/03	215.05	Call	Bond Future	576.0000	600.0000	4.167	0	0	0
2012/04/24	R189 2012/05/03	215.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/24	R189 2012/05/03	214.95	Call	Bond Future	676.0000	700.0000	3.550	0	0	0
2012/04/24	R189 2012/05/03	214.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/24	R189 2012/08/02			Bond Future	218.6681	218.6882	0.009	0.0000	0.0000	44
2012/04/24	R189 2012/08/02	218.00	Call	Bond Future	668.0000	688.0000	2.994	0	0	0
2012/04/24	R189 2012/08/02	218.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/24	R189 2012/08/02	218.05	Call	Bond Future	618.0000	638.0000	3.236	0	0	0
2012/04/24	R189 2012/08/02	218.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/24	R189 2012/08/02	217.95	Call	Bond Future	718.0000	738.0000	2.786	0	0	0
2012/04/24	R189 2012/08/02	217.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2012/04/24	R197 2012/05/03			Bond Future	259.9673	259.8319	(0.052)	0.0000	0.0000	1,044
2012/04/24	R197 2012/05/03	251.00	Call	Bond Future	8,967.0000	8,832.0000	(1.506)	0	0	0
2012/04/24	R197 2012/05/03	251.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/24	R197 2012/05/03	251.05	Call	Bond Future	8,917.0000	8,782.0000	(1.514)	0	0	0
2012/04/24	R197 2012/05/03	251.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/24	R197 2012/05/03	250.95	Call	Bond Future	9,017.0000	8,882.0000	(1.497)	0	0	0
2012/04/24	R197 2012/05/03	250.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/24	R197 2012/08/02			Bond Future	258.4452	258.3031	(0.055)	0.0000	0.0000	502
2012/04/24	R197 2012/08/02	257.00	Call	Bond Future	1,445.0000	1,303.0000	(9.827)	0	0	0
2012/04/24	R197 2012/08/02	257.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/24	R197 2012/08/02	257.05	Call	Bond Future	1,395.0000	1,253.0000	(10.179)	0	0	0
2012/04/24	R197 2012/08/02	257.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/24	R197 2012/08/02	256.95	Call	Bond Future	1,495.0000	1,353.0000	(9.498)	0	0	0
2012/04/24	R197 2012/08/02	256.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/24	R201 2012/05/03			Bond Future	5.8750	5.8330	(0.715)	0.0000	0.0000	1,845
2012/04/24	R201 2012/05/03	7.75	Call	Bond Future	4,562.0000	4,667.0000	2.302	0	0	0
2012/04/24	R201 2012/05/03	7.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/24	R201 2012/05/03	7.80	Call	Bond Future	4,680.0000	4,785.0000	2.244	0	0	0
2012/04/24	R201 2012/05/03	7.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/24	R201 2012/05/03	7.70	Call	Bond Future	4,443.0000	4,548.0000	2.363	0	0	0
2012/04/24	R201 2012/05/03	7.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/24	R201 2012/08/02			Bond Future	5.8930	5.8470	(0.781)	0.0000	0.0000	37
2012/04/24	R201 2012/08/02	7.50	Call	Bond Future	3,572.0000	3,676.0000	2.912	0	0	0
2012/04/24	R201 2012/08/02	7.50	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2012/04/24	R201 2012/08/02	7.55	Call	Bond Future	3,681.0000	3,785.0000	2.825	0	0	0
2012/04/24	R201 2012/08/02	7.55	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2012/04/24	R201 2012/08/02	7.45	Call	Bond Future	3,464.0000	3,568.0000	3.002	0	0	0
2012/04/24	R201 2012/08/02	7.45	Put	Bond Future	2.0000	1.0000	(50.000)	0	0	0
2012/04/24	R201 2012/11/01			Bond Future	5.8550	5.8050	(0.854)	0.0000	0.0000	0
2012/04/24	R201 2012/11/01	6.50	Call	Bond Future	1,570.0000	1,647.0000	4.904	0	0	0
2012/04/24	R201 2012/11/01	6.50	Put	Bond Future	263.0000	238.0000	(9.506)	0	0	0
2012/04/24	R201 2012/11/01	6.55	Call	Bond Future	1,649.0000	1,728.0000	4.791	0	0	0
2012/04/24	R201 2012/11/01	6.55	Put	Bond Future	241.0000	218.0000	(9.544)	0	0	0

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2012/04/24	R201 2012/11/01	6.45	Call	Bond Future	1,493.0000	1,568.0000	5.023	0	0	0
2012/04/24	R201 2012/11/01	6.45	Put	Bond Future	286.0000	259.0000	(9.441)	0	0	0
2012/04/24	R201 2013/02/07			Bond Future	5.7820	5.7240	(1.003)	0.0000	0.0000	0
2012/04/24	R201 2013/02/07	6.25	Call	Bond Future	1,299.0000	1,368.0000	5.312	0	0	0
2012/04/24	R201 2013/02/07	6.25	Put	Bond Future	463.0000	428.0000	(7.559)	0	0	0
2012/04/24	R201 2013/02/07	6.30	Call	Bond Future	1,361.0000	1,431.0000	5.143	0	0	0
2012/04/24	R201 2013/02/07	6.30	Put	Bond Future	437.0000	402.0000	(8.009)	0	0	0
2012/04/24	R201 2013/02/07	6.20	Call	Bond Future	1,240.0000	1,307.0000	5.403	0	0	0
2012/04/24	R201 2013/02/07	6.20	Put	Bond Future	493.0000	456.0000	(7.505)	0	0	0
2012/04/24	R202 2012/05/03			Bond Future	190.4336	191.7124	0.672	0.0000	0.0000	37,085
2012/04/24	R202 2012/05/03	190.00	Call	Bond Future	434.0000	1,712.0000	294.470	0	0	0
2012/04/24	R202 2012/05/03	190.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/24	R202 2012/05/03	190.05	Call	Bond Future	384.0000	1,662.0000	332.813	0	0	0
2012/04/24	R202 2012/05/03	190.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/24	R202 2012/05/03	189.95	Call	Bond Future	484.0000	1,762.0000	264.050	0	0	0
2012/04/24	R202 2012/05/03	189.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/24	R202 2012/08/02			Bond Future	190.3638	191.6569	0.679	0.0000	0.0000	0
2012/04/24	R202 2012/08/02	191.00	Call	Bond Future	0.0000	657.0000	100.000	0	0	0
2012/04/24	R202 2012/08/02	191.00	Put	Bond Future	636.0000	0.0000	(100.000)	0	0	0
2012/04/24	R202 2012/08/02	191.05	Call	Bond Future	0.0000	607.0000	100.000	0	0	0
2012/04/24	R202 2012/08/02	191.05	Put	Bond Future	686.0000	0.0000	(100.000)	0	0	0
2012/04/24	R202 2012/08/02	190.95	Call	Bond Future	0.0000	707.0000	100.000	0	0	0
2012/04/24	R202 2012/08/02	190.95	Put	Bond Future	586.0000	0.0000	(100.000)	0	0	0
2012/04/24	R203 2012/05/03			Bond Future	7.0760	6.9970	(1.116)	0.0000	0.0000	3,653
2012/04/24	R203 2012/05/03	8.75	Call	Bond Future	7,262.0000	7,620.0000	4.930	0	0	0
2012/04/24	R203 2012/05/03	8.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/24	R203 2012/05/03	8.80	Call	Bond Future	7,469.0000	7,828.0000	4.807	0	0	0
2012/04/24	R203 2012/05/03	8.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/24	R203 2012/05/03	8.70	Call	Bond Future	7,054.0000	7,413.0000	5.089	0	0	0
2012/04/24	R203 2012/05/03	8.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/24	R203 2012/05/03	7.00	Put	Bond Future	603.0000	380.0000	(36.982)	0	0	0
2012/04/24	R203 2012/05/03	7.00	Call	Bond Future	258.0000	394.0000	52.713	0	0	4,200
2012/04/24	R203 2012/05/03	7.15	Put	Bond Future	263.0000	136.0000	(48.289)	0	0	0

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2012/04/24	R203 2012/05/03	7.15	Call	Bond Future	598.0000	830.0000	38.796	0	0	1,400
2012/04/24	R203 2012/05/03	7.45	Call	Bond Future	1,702.0000	2,044.0000	20.094	0	0	0
2012/04/24	R203 2012/05/03	7.45	Put	Bond Future	24.0000	7.0000	(70.833)	0	0	1,400
2012/04/24	R203 2012/05/03	7.80	Call	Bond Future	3,220.0000	3,578.0000	11.118	0	0	0
2012/04/24	R203 2012/05/03	7.80	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	4,200
2012/04/24	R203 2012/08/02			Bond Future	7.1550	7.0720	(1.160)	0.0000	0.0000	71
2012/04/24	R203 2012/08/02	8.50	Call	Bond Future	5,716.0000	6,058.0000	5.983	0	0	0
2012/04/24	R203 2012/08/02	8.50	Put	Bond Future	80.0000	61.0000	(23.750)	0	0	0
2012/04/24	R203 2012/08/02	8.55	Call	Bond Future	5,907.0000	6,252.0000	5.841	0	0	0
2012/04/24	R203 2012/08/02	8.55	Put	Bond Future	69.0000	53.0000	(23.188)	0	0	0
2012/04/24	R203 2012/08/02	8.45	Call	Bond Future	5,525.0000	5,865.0000	6.154	0	0	0
2012/04/24	R203 2012/08/02	8.45	Put	Bond Future	92.0000	71.0000	(22.826)	0	0	0
2012/04/24	R203 2012/11/01			Bond Future	7.2170	7.1290	(1.219)	0.0000	0.0000	0
2012/04/24	R203 2012/11/01	7.75	Call	Bond Future	3,228.0000	3,477.0000	7.714	0	0	0
2012/04/24	R203 2012/11/01	7.75	Put	Bond Future	1,050.0000	933.0000	(11.143)	0	0	0
2012/04/24	R203 2012/11/01	7.80	Call	Bond Future	3,369.0000	3,623.0000	7.539	0	0	0
2012/04/24	R203 2012/11/01	7.80	Put	Bond Future	989.0000	878.0000	(11.223)	0	0	0
2012/04/24	R203 2012/11/01	7.70	Call	Bond Future	3,090.0000	3,334.0000	7.896	0	0	0
2012/04/24	R203 2012/11/01	7.70	Put	Bond Future	1,114.0000	992.0000	(10.952)	0	0	0
2012/04/24	R203 2013/02/07			Bond Future	7.2850	7.1910	(1.290)	0.0000	0.0000	0
2012/04/24	R203 2013/02/07	6.50	Call	Bond Future	927.0000	1,035.0000	11.650	0	0	0
2012/04/24	R203 2013/02/07	6.50	Put	Bond Future	4,067.0000	3,805.0000	(6.442)	0	0	0
2012/04/24	R203 2013/02/07	6.55	Call	Bond Future	987.0000	1,099.0000	11.348	0	0	0
2012/04/24	R203 2013/02/07	6.55	Put	Bond Future	3,924.0000	3,666.0000	(6.575)	0	0	0
2012/04/24	R203 2013/02/07	6.45	Call	Bond Future	870.0000	973.0000	11.839	0	0	0
2012/04/24	R203 2013/02/07	6.45	Put	Bond Future	4,214.0000	3,947.0000	(6.336)	0	0	0
2012/04/24	R204 2012/05/03			Bond Future	7.3720	7.3070	(0.882)	0.0000	0.0000	3,658
2012/04/24	R204 2012/05/03	8.75	Call	Bond Future	6,955.0000	7,299.0000	4.946	0	0	0
2012/04/24	R204 2012/05/03	8.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/24	R204 2012/05/03	8.80	Call	Bond Future	7,197.0000	7,540.0000	4.766	0	0	0
2012/04/24	R204 2012/05/03	8.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/24	R204 2012/05/03	8.70	Call	Bond Future	6,713.0000	7,057.0000	5.124	0	0	0
2012/04/24	R204 2012/05/03	8.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/24	R204 2012/05/03	7.00	Put	Bond Future	2,012.0000	1,683.0000	(16.352)	0	0	0

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2012/04/24	R204 2012/05/03	7.00	Call	Bond Future	28.0000	43.0000	53.571	0	0	550
2012/04/24	R204 2012/05/03	7.75	Call	Bond Future	2,002.0000	2,325.0000	16.134	0	0	0
2012/04/24	R204 2012/05/03	7.75	Put	Bond Future	34.0000	13.0000	(61.765)	0	0	550
2012/04/24	R204 2012/08/02			Bond Future	7.4550	7.3880	(0.899)	0.0000	0.0000	99
2012/04/24	R204 2012/08/02	8.50	Call	Bond Future	5,395.0000	5,696.0000	5.579	0	0	0
2012/04/24	R204 2012/08/02	8.50	Put	Bond Future	247.0000	207.0000	(16.194)	0	0	0
2012/04/24	R204 2012/08/02	8.55	Call	Bond Future	5,605.0000	5,911.0000	5.459	0	0	0
2012/04/24	R204 2012/08/02	8.55	Put	Bond Future	219.0000	183.0000	(16.438)	0	0	0
2012/04/24	R204 2012/08/02	8.45	Call	Bond Future	5,183.0000	5,481.0000	5.750	0	0	0
2012/04/24	R204 2012/08/02	8.45	Put	Bond Future	274.0000	230.0000	(16.058)	0	0	0
2012/04/24	R204 2012/11/01			Bond Future	7.5200	7.4500	(0.931)	0.0000	0.0000	0
2012/04/24	R204 2012/11/01	8.00	Call	Bond Future	3,767.0000	3,992.0000	5.973	0	0	0
2012/04/24	R204 2012/11/01	8.00	Put	Bond Future	1,445.0000	1,326.0000	(8.235)	0	0	0
2012/04/24	R204 2012/11/01	8.05	Call	Bond Future	3,927.0000	4,157.0000	5.857	0	0	0
2012/04/24	R204 2012/11/01	8.05	Put	Bond Future	1,367.0000	1,253.0000	(8.339)	0	0	0
2012/04/24	R204 2012/11/01	7.95	Call	Bond Future	3,610.0000	3,829.0000	6.066	0	0	0
2012/04/24	R204 2012/11/01	7.95	Put	Bond Future	1,527.0000	1,402.0000	(8.186)	0	0	0
2012/04/24	R204 2013/02/07			Bond Future	7.5890	7.5150	(0.975)	0.0000	0.0000	0
2012/04/24	R204 2013/02/07	8.00	Call	Bond Future	3,863.0000	4,079.0000	5.592	0	0	0
2012/04/24	R204 2013/02/07	8.00	Put	Bond Future	1,948.0000	1,815.0000	(6.828)	0	0	0
2012/04/24	R204 2013/02/07	8.05	Call	Bond Future	4,010.0000	4,230.0000	5.486	0	0	0
2012/04/24	R204 2013/02/07	8.05	Put	Bond Future	1,865.0000	1,736.0000	(6.917)	0	0	0
2012/04/24	R204 2013/02/07	7.95	Call	Bond Future	3,719.0000	3,931.0000	5.700	0	0	0
2012/04/24	R204 2013/02/07	7.95	Put	Bond Future	2,035.0000	1,897.0000	(6.781)	0	0	0
2012/04/24	R206 2012/05/03			Bond Future	5.6430	5.6010	(0.744)	0.0000	0.0000	1,000
2012/04/24	R206 2012/05/03	7.50	Call	Bond Future	2,952.0000	3,021.0000	2.337	0	0	0
2012/04/24	R206 2012/05/03	7.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/24	R206 2012/05/03	7.55	Call	Bond Future	3,030.0000	3,098.0000	2.244	0	0	0
2012/04/24	R206 2012/05/03	7.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/24	R206 2012/05/03	7.45	Call	Bond Future	2,874.0000	2,943.0000	2.401	0	0	0
2012/04/24	R206 2012/05/03	7.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/24	R206 2012/08/02			Bond Future	5.6320	5.5850	(0.835)	0.0000	0.0000	18
2012/04/24	R206 2012/08/02	7.25	Call	Bond Future	2,211.0000	2,277.0000	2.985	0	0	0
2012/04/24	R206 2012/08/02	7.25	Put	Bond Future	0.0000	1.0000	100.000	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/04/24	R206 2012/08/02	7.30	Call	Bond Future	2,279.0000	2,344.0000	2.852	0	0	0
2012/04/24	R206 2012/08/02	7.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/24	R206 2012/08/02	7.20	Call	Bond Future	2,144.0000	2,209.0000	3.032	0	0	0
2012/04/24	R206 2012/08/02	7.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/24	R206 2012/11/01			Bond Future	5.5040	5.4480	(1.017)	0.0000	0.0000	0
2012/04/24	R206 2012/11/01	6.00	Call	Bond Future	720.0000	768.0000	6.667	0	0	0
2012/04/24	R206 2012/11/01	6.00	Put	Bond Future	148.0000	131.0000	(11.486)	0	0	0
2012/04/24	R206 2012/11/01	6.05	Call	Bond Future	764.0000	813.0000	6.414	0	0	0
2012/04/24	R206 2012/11/01	6.05	Put	Bond Future	135.0000	119.0000	(11.852)	0	0	0
2012/04/24	R206 2012/11/01	5.95	Call	Bond Future	678.0000	724.0000	6.785	0	0	0
2012/04/24	R206 2012/11/01	5.95	Put	Bond Future	164.0000	145.0000	(11.585)	0	0	0
2012/04/24	R206 2013/02/07			Bond Future	5.2500	5.1790	(1.352)	0.0000	0.0000	0
2012/04/24	R206 2013/02/07	6.00	Call	Bond Future	813.0000	862.0000	6.027	0	0	0
2012/04/24	R206 2013/02/07	6.00	Put	Bond Future	138.0000	123.0000	(10.870)	0	0	0
2012/04/24	R206 2013/02/07	6.05	Call	Bond Future	848.0000	898.0000	5.896	0	0	0
2012/04/24	R206 2013/02/07	6.05	Put	Bond Future	129.0000	114.0000	(11.628)	0	0	0
2012/04/24	R206 2013/02/07	5.95	Call	Bond Future	778.0000	826.0000	6.170	0	0	0
2012/04/24	R206 2013/02/07	5.95	Put	Bond Future	148.0000	132.0000	(10.811)	0	0	0
2012/04/24	R207 2012/05/03			Bond Future	7.5920	7.5580	(0.448)	0.0000	0.0000	21,416
2012/04/24	R207 2012/05/03	8.75	Call	Bond Future	6,306.0000	6,499.0000	3.061	0	0	0
2012/04/24	R207 2012/05/03	8.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/24	R207 2012/05/03	8.80	Call	Bond Future	6,566.0000	6,759.0000	2.939	0	0	0
2012/04/24	R207 2012/05/03	8.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/24	R207 2012/05/03	8.70	Call	Bond Future	6,044.0000	6,237.0000	3.193	0	0	0
2012/04/24	R207 2012/05/03	8.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/24	R207 2012/05/03	7.45	Put	Bond Future	1,049.0000	889.0000	(15.253)	0	0	0
2012/04/24	R207 2012/05/03	7.45	Call	Bond Future	239.0000	272.0000	13.808	0	0	2,400
2012/04/24	R207 2012/05/03	7.65	Put	Bond Future	406.0000	306.0000	(24.631)	0	0	0
2012/04/24	R207 2012/05/03	7.65	Call	Bond Future	734.0000	828.0000	12.807	0	0	800
2012/04/24	R207 2012/05/03	8.00	Call	Bond Future	2,313.0000	2,492.0000	7.739	0	0	0
2012/04/24	R207 2012/05/03	8.00	Put	Bond Future	31.0000	17.0000	(45.161)	0	0	800
2012/04/24	R207 2012/05/03	8.30	Call	Bond Future	3,919.0000	4,111.0000	4.899	0	0	0
2012/04/24	R207 2012/05/03	8.30	Put	Bond Future	2.0000	1.0000	(50.000)	0	0	2,400
2012/04/24	R207 2012/08/02			Bond Future	7.6750	7.6400	(0.456)	0.0000	0.0000	210

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2012/04/24	R207 2012/08/02	8.75	Call	Bond Future	5,973.0000	6,141.0000	2.813	0	0	0
2012/04/24	R207 2012/08/02	8.75	Put	Bond Future	271.0000	246.0000	(9.225)	0	0	0
2012/04/24	R207 2012/08/02	8.80	Call	Bond Future	6,199.0000	6,369.0000	2.742	0	0	0
2012/04/24	R207 2012/08/02	8.80	Put	Bond Future	242.0000	219.0000	(9.504)	0	0	0
2012/04/24	R207 2012/08/02	8.70	Call	Bond Future	5,747.0000	5,912.0000	2.871	0	0	0
2012/04/24	R207 2012/08/02	8.70	Put	Bond Future	301.0000	273.0000	(9.302)	0	0	0
2012/04/24	R207 2012/11/01			Bond Future	7.7400	7.7030	(0.478)	0.0000	0.0000	0
2012/04/24	R207 2012/11/01	8.25	Call	Bond Future	4,257.0000	4,383.0000	2.960	0	0	0
2012/04/24	R207 2012/11/01	8.25	Put	Bond Future	1,576.0000	1,504.0000	(4.569)	0	0	0
2012/04/24	R207 2012/11/01	8.30	Call	Bond Future	4,431.0000	4,561.0000	2.934	0	0	0
2012/04/24	R207 2012/11/01	8.30	Put	Bond Future	1,493.0000	1,424.0000	(4.622)	0	0	0
2012/04/24	R207 2012/11/01	8.20	Call	Bond Future	4,085.0000	4,208.0000	3.011	0	0	0
2012/04/24	R207 2012/11/01	8.20	Put	Bond Future	1,663.0000	1,588.0000	(4.510)	0	0	0
2012/04/24	R207 2013/02/07			Bond Future	7.8100	7.7720	(0.487)	0.0000	0.0000	0
2012/04/24	R207 2013/02/07	8.25	Call	Bond Future	4,427.0000	4,546.0000	2.688	0	0	0
2012/04/24	R207 2013/02/07	8.25	Put	Bond Future	2,183.0000	2,105.0000	(3.573)	0	0	0
2012/04/24	R207 2013/02/07	8.30	Call	Bond Future	4,587.0000	4,708.0000	2.638	0	0	0
2012/04/24	R207 2013/02/07	8.30	Put	Bond Future	2,092.0000	2,016.0000	(3.633)	0	0	0
2012/04/24	R207 2013/02/07	8.20	Call	Bond Future	4,269.0000	4,386.0000	2.741	0	0	0
2012/04/24	R207 2013/02/07	8.20	Put	Bond Future	2,277.0000	2,197.0000	(3.513)	0	0	0
2012/04/24	R208 2012/05/03			Bond Future	7.7010	7.6620	(0.506)	0.0000	0.0000	10,014
2012/04/24	R208 2012/05/03	9.00	Call	Bond Future	7,534.0000	7,772.0000	3.159	0	0	0
2012/04/24	R208 2012/05/03	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/24	R208 2012/05/03	9.05	Call	Bond Future	7,808.0000	8,047.0000	3.061	0	0	0
2012/04/24	R208 2012/05/03	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/24	R208 2012/05/03	8.95	Call	Bond Future	7,258.0000	7,497.0000	3.293	0	0	0
2012/04/24	R208 2012/05/03	8.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/24	R208 2012/05/03	7.50	Put	Bond Future	1,421.0000	1,213.0000	(14.638)	0	0	0
2012/04/24	R208 2012/05/03	7.50	Call	Bond Future	182.0000	213.0000	17.033	0	0	3,000
2012/04/24	R208 2012/05/03	7.70	Put	Bond Future	618.0000	474.0000	(23.301)	0	0	0
2012/04/24	R208 2012/05/03	7.70	Call	Bond Future	612.0000	707.0000	15.523	0	0	1,000
2012/04/24	R208 2012/05/03	8.05	Call	Bond Future	2,168.0000	2,378.0000	9.686	0	0	0
2012/04/24	R208 2012/05/03	8.05	Put	Bond Future	65.0000	36.0000	(44.615)	0	0	1,000
2012/04/24	R208 2012/05/03	8.35	Call	Bond Future	3,867.0000	4,104.0000	6.129	0	0	0

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2012/04/24	R208 2012/05/03	8.35	Put	Bond Future	4.0000	2.0000	(50.000)	0	0	3,000
2012/04/24	R208 2012/08/02			Bond Future	7.7770	7.7380	(0.501)	0.0000	0.0000	336
2012/04/24	R208 2012/08/02	8.75	Call	Bond Future	5,970.0000	6,166.0000	3.283	0	0	0
2012/04/24	R208 2012/08/02	8.75	Put	Bond Future	389.0000	352.0000	(9.512)	0	0	0
2012/04/24	R208 2012/08/02	8.80	Call	Bond Future	6,206.0000	6,405.0000	3.207	0	0	0
2012/04/24	R208 2012/08/02	8.80	Put	Bond Future	350.0000	316.0000	(9.714)	0	0	0
2012/04/24	R208 2012/08/02	8.70	Call	Bond Future	5,733.0000	5,926.0000	3.366	0	0	0
2012/04/24	R208 2012/08/02	8.70	Put	Bond Future	429.0000	389.0000	(9.324)	0	0	0
2012/04/24	R208 2012/11/01			Bond Future	7.8410	7.8000	(0.523)	0.0000	0.0000	0
2012/04/24	R208 2012/11/01	8.25	Call	Bond Future	4,305.0000	4,452.0000	3.415	0	0	0
2012/04/24	R208 2012/11/01	8.25	Put	Bond Future	1,964.0000	1,872.0000	(4.684)	0	0	0
2012/04/24	R208 2012/11/01	8.30	Call	Bond Future	4,486.0000	4,636.0000	3.344	0	0	0
2012/04/24	R208 2012/11/01	8.30	Put	Bond Future	1,864.0000	1,775.0000	(4.775)	0	0	0
2012/04/24	R208 2012/11/01	8.20	Call	Bond Future	4,127.0000	4,270.0000	3.465	0	0	0
2012/04/24	R208 2012/11/01	8.20	Put	Bond Future	2,068.0000	1,973.0000	(4.594)	0	0	0
2012/04/24	R208 2013/02/07			Bond Future	7.9090	7.8660	(0.544)	0.0000	0.0000	0
2012/04/24	R208 2013/02/07	8.00	Call	Bond Future	3,704.0000	3,832.0000	3.456	0	0	0
2012/04/24	R208 2013/02/07	8.00	Put	Bond Future	3,191.0000	3,075.0000	(3.635)	0	0	0
2012/04/24	R208 2013/02/07	8.05	Call	Bond Future	3,859.0000	3,989.0000	3.369	0	0	0
2012/04/24	R208 2013/02/07	8.05	Put	Bond Future	3,065.0000	2,952.0000	(3.687)	0	0	0
2012/04/24	R208 2013/02/07	7.95	Call	Bond Future	3,557.0000	3,682.0000	3.514	0	0	0
2012/04/24	R208 2013/02/07	7.95	Put	Bond Future	3,325.0000	3,207.0000	(3.549)	0	0	0
2012/04/24	R209 2012/05/03			Bond Future	8.7090	8.7160	0.080	0.0000	0.0000	3,060
2012/04/24	R209 2012/05/03	9.00	Call	Bond Future	2,471.0000	2,395.0000	(3.076)	0	0	0
2012/04/24	R209 2012/05/03	9.00	Put	Bond Future	196.0000	176.0000	(10.204)	0	0	0
2012/04/24	R209 2012/05/03	9.05	Call	Bond Future	2,797.0000	2,724.0000	(2.610)	0	0	0
2012/04/24	R209 2012/05/03	9.05	Put	Bond Future	142.0000	125.0000	(11.972)	0	0	0
2012/04/24	R209 2012/05/03	8.95	Call	Bond Future	2,157.0000	2,079.0000	(3.616)	0	0	0
2012/04/24	R209 2012/05/03	8.95	Put	Bond Future	265.0000	243.0000	(8.302)	0	0	0
2012/04/24	R209 2012/08/02			Bond Future	8.7800	8.7870	0.080	0.0000	0.0000	0
2012/04/24	R209 2012/08/02	9.25	Call	Bond Future	5,160.0000	5,107.0000	(1.027)	0	0	0
2012/04/24	R209 2012/08/02	9.25	Put	Bond Future	1,588.0000	1,590.0000	0.126	0	0	0
2012/04/24	R209 2012/08/02	9.30	Call	Bond Future	5,412.0000	5,359.0000	(0.979)	0	0	0
2012/04/24	R209 2012/08/02	9.30	Put	Bond Future	1,476.0000	1,478.0000	0.136	0	0	0

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2012/04/24	R209 2012/08/02	9.20	Call	Bond Future	4,911.0000	4,860.0000	(1.038)	0	0	0
2012/04/24	R209 2012/08/02	9.20	Put	Bond Future	1,706.0000	1,710.0000	0.234	0	0	0
2012/04/24	R209 2012/11/01			Bond Future	8.8410	8.8490	0.090	0.0000	0.0000	0
2012/04/24	R209 2012/11/01	9.00	Call	Bond Future	5,134.0000	5,087.0000	(0.915)	0	0	0
2012/04/24	R209 2012/11/01	9.00	Put	Bond Future	3,909.0000	3,924.0000	0.384	0	0	0
2012/04/24	R209 2012/11/01	9.05	Call	Bond Future	5,343.0000	5,295.0000	(0.898)	0	0	0
2012/04/24	R209 2012/11/01	9.05	Put	Bond Future	3,739.0000	3,753.0000	0.374	0	0	0
2012/04/24	R209 2012/11/01	8.95	Call	Bond Future	4,928.0000	4,882.0000	(0.933)	0	0	0
2012/04/24	R209 2012/11/01	8.95	Put	Bond Future	4,085.0000	4,101.0000	0.392	0	0	0
2012/04/24	R209 2013/02/07			Bond Future	8.9060	8.9140	0.090	0.0000	0.0000	0
2012/04/24	R209 2013/02/07	9.00	Call	Bond Future	5,751.0000	5,707.0000	(0.765)	0	0	0
2012/04/24	R209 2013/02/07	9.00	Put	Bond Future	5,032.0000	5,049.0000	0.338	0	0	0
2012/04/24	R209 2013/02/07	9.05	Call	Bond Future	5,951.0000	5,907.0000	(0.739)	0	0	0
2012/04/24	R209 2013/02/07	9.05	Put	Bond Future	4,854.0000	4,871.0000	0.350	0	0	0
2012/04/24	R209 2013/02/07	8.95	Call	Bond Future	5,553.0000	5,510.0000	(0.774)	0	0	0
2012/04/24	R209 2013/02/07	8.95	Put	Bond Future	5,215.0000	5,234.0000	0.364	0	0	0
2012/04/24	R210 2012/05/03			Bond Future	141.7535	142.5552	0.566	0.0000	0.0000	925
2012/04/24	R210 2012/05/03	139.00	Call	Bond Future	2,754.0000	3,555.0000	29.085	0	0	0
2012/04/24	R210 2012/05/03	139.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/24	R210 2012/05/03	139.05	Call	Bond Future	2,704.0000	3,505.0000	29.623	0	0	0
2012/04/24	R210 2012/05/03	139.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/24	R210 2012/05/03	138.95	Call	Bond Future	2,804.0000	3,605.0000	28.566	0	0	0
2012/04/24	R210 2012/05/03	138.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/24	R210 2012/08/02			Bond Future	143.7531	144.5634	0.564	0.0000	0.0000	80
2012/04/24	R210 2012/08/02	143.00	Call	Bond Future	753.0000	1,563.0000	107.570	0	0	0
2012/04/24	R210 2012/08/02	143.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/24	R210 2012/08/02	143.05	Call	Bond Future	703.0000	1,513.0000	115.220	0	0	0
2012/04/24	R210 2012/08/02	143.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/24	R210 2012/08/02	142.95	Call	Bond Future	803.0000	1,613.0000	100.872	0	0	0
2012/04/24	R210 2012/08/02	142.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/24	R211 2012/05/03			Bond Future	119.2428	119.5940	0.295	0.0000	0.0000	480
2012/04/24	R211 2012/05/03	118.20	Call	Bond Future	1,043.0000	1,394.0000	33.653	0	0	0
2012/04/24	R211 2012/05/03	118.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2012/04/24	R211 2012/05/03	118.25	Call	Bond Future	993.0000	1,344.0000	35.347	0	0	0
2012/04/24	R211 2012/05/03	118.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/24	R211 2012/05/03	118.15	Call	Bond Future	1,093.0000	1,444.0000	32.113	0	0	0
2012/04/24	R211 2012/05/03	118.15	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/24	R211 2012/08/02			Bond Future	119.5279	119.8818	0.296	0.0000	0.0000	0
2012/04/24	R211 2012/08/02	120.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/24	R211 2012/08/02	120.00	Put	Bond Future	472.0000	118.0000	(75.000)	0	0	0
2012/04/24	R211 2012/08/02	120.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/24	R211 2012/08/02	120.05	Put	Bond Future	522.0000	168.0000	(67.816)	0	0	0
2012/04/24	R211 2012/08/02	119.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/24	R211 2012/08/02	119.95	Put	Bond Future	422.0000	68.0000	(83.886)	0	0	0
2012/04/24	R212 2012/05/03			Bond Future	118.2876	118.7376	0.380	0.0000	0.0000	2,902
2012/04/24	R212 2012/05/03	115.30	Call	Bond Future	2,988.0000	3,438.0000	15.060	0	0	0
2012/04/24	R212 2012/05/03	115.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/24	R212 2012/05/03	115.35	Call	Bond Future	2,938.0000	3,388.0000	15.317	0	0	0
2012/04/24	R212 2012/05/03	115.35	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/24	R212 2012/05/03	115.25	Call	Bond Future	3,038.0000	3,488.0000	14.812	0	0	0
2012/04/24	R212 2012/05/03	115.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/24	R212 2012/08/02			Bond Future	118.4230	118.8771	0.383	0.0000	0.0000	30
2012/04/24	R212 2012/08/02	118.00	Call	Bond Future	423.0000	877.0000	107.329	0	0	0
2012/04/24	R212 2012/08/02	118.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/24	R212 2012/08/02	118.05	Call	Bond Future	373.0000	827.0000	121.716	0	0	0
2012/04/24	R212 2012/08/02	118.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/24	R212 2012/08/02	117.95	Call	Bond Future	473.0000	927.0000	95.983	0	0	0
2012/04/24	R212 2012/08/02	117.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/24	R213 2012/05/03			Bond Future	8.5550	8.5460	(0.105)	0.0000	0.0000	4,435
2012/04/24	R213 2012/05/03	9.25	Call	Bond Future	5,478.0000	5,549.0000	1.296	0	0	0
2012/04/24	R213 2012/05/03	9.25	Put	Bond Future	9.0000	5.0000	(44.444)	0	0	0
2012/04/24	R213 2012/05/03	9.30	Call	Bond Future	5,848.0000	5,920.0000	1.231	0	0	0
2012/04/24	R213 2012/05/03	9.30	Put	Bond Future	5.0000	3.0000	(40.000)	0	0	0
2012/04/24	R213 2012/05/03	9.20	Call	Bond Future	5,108.0000	5,177.0000	1.351	0	0	0
2012/04/24	R213 2012/05/03	9.20	Put	Bond Future	14.0000	9.0000	(35.714)	0	0	0
2012/04/24	R213 2012/08/02			Bond Future	8.6260	8.6180	(0.093)	0.0000	0.0000	13

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
2012/04/24	R213 2012/08/02	9.25	Call	Bond Future	6,104.0000	6,140.0000	0.590	0	0	0
2012/04/24	R213 2012/08/02	9.25	Put	Bond Future	1,238.0000	1,209.0000	(2.342)	0	0	0
2012/04/24	R213 2012/08/02	9.30	Call	Bond Future	6,383.0000	6,421.0000	0.595	0	0	0
2012/04/24	R213 2012/08/02	9.30	Put	Bond Future	1,145.0000	1,118.0000	(2.358)	0	0	0
2012/04/24	R213 2012/08/02	9.20	Call	Bond Future	5,829.0000	5,864.0000	0.600	0	0	0
2012/04/24	R213 2012/08/02	9.20	Put	Bond Future	1,337.0000	1,307.0000	(2.244)	0	0	0
2012/04/24	R213 2012/11/01			Bond Future	8.6900	8.6820	(0.092)	0.0000	0.0000	0
2012/04/24	R213 2012/11/01	9.00	Call	Bond Future	5,849.0000	5,877.0000	0.479	0	0	0
2012/04/24	R213 2012/11/01	9.00	Put	Bond Future	3,410.0000	3,374.0000	(1.056)	0	0	0
2012/04/24	R213 2012/11/01	9.05	Call	Bond Future	6,078.0000	6,107.0000	0.477	0	0	0
2012/04/24	R213 2012/11/01	9.05	Put	Bond Future	3,256.0000	3,221.0000	(1.075)	0	0	0
2012/04/24	R213 2012/11/01	8.95	Call	Bond Future	5,624.0000	5,651.0000	0.480	0	0	0
2012/04/24	R213 2012/11/01	8.95	Put	Bond Future	3,572.0000	3,534.0000	(1.064)	0	0	0
2012/04/24	R213 2013/02/07			Bond Future	8.7600	8.7510	(0.103)	0.0000	0.0000	0
2012/04/24	R213 2013/02/07	9.00	Call	Bond Future	6,393.0000	6,426.0000	0.516	0	0	0
2012/04/24	R213 2013/02/07	9.00	Put	Bond Future	4,523.0000	4,485.0000	(0.840)	0	0	0
2012/04/24	R213 2013/02/07	9.05	Call	Bond Future	6,610.0000	6,644.0000	0.514	0	0	0
2012/04/24	R213 2013/02/07	9.05	Put	Bond Future	4,359.0000	4,321.0000	(0.872)	0	0	0
2012/04/24	R213 2013/02/07	8.95	Call	Bond Future	6,179.0000	6,211.0000	0.518	0	0	0
2012/04/24	R213 2013/02/07	8.95	Put	Bond Future	4,694.0000	4,654.0000	(0.852)	0	0	0
2012/04/24	R214 2012/05/03			Bond Future	8.7690	8.7560	(0.148)	0.0000	0.0000	1,530
2012/04/24	R214 2012/05/03	8.80	Call	Bond Future	258.0000	367.0000	42.248	0	0	0
2012/04/24	R214 2012/05/03	8.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/24	R214 2012/05/03	8.81	Call	Bond Future	341.0000	449.0000	31.672	0	0	0
2012/04/24	R214 2012/05/03	8.81	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/24	R214 2012/05/03	8.79	Call	Bond Future	175.0000	283.0000	61.714	0	0	0
2012/04/24	R214 2012/05/03	8.79	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/24	R214 2012/08/02			Bond Future	8.8370	8.8240	(0.147)	0.0000	0.0000	0
2012/04/24	R214 2012/08/02	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/24	R214 2012/08/02	8.80	Put	Bond Future	306.0000	198.0000	(35.294)	0	0	0
2012/04/24	R214 2012/08/02	8.81	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/24	R214 2012/08/02	8.81	Put	Bond Future	223.0000	116.0000	(47.982)	0	0	0
2012/04/24	R214 2012/08/02	8.79	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/24	R214 2012/08/02	8.79	Put	Bond Future	389.0000	281.0000	(27.763)	0	0	0

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Total	298722.00
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