



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 03/05/2012

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
2012/05/03	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/03	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/03	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/03	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/03	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/03	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/03	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/03	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/03	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/03	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/03	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/03	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/03	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/03	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/03	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2012/05/03	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/03	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/03	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/03	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/03	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/03	AL7T 2012/05/03			Index Future	432.1360	433.3820	0.288	0.0000	0.0000	0
2012/05/03	AL7T 2012/08/02			Index Future	438.1890	440.2370	0.467	0.0000	0.0000	13
2012/05/03	AL7T 2012/11/01			Index Future	444.8370	446.9000	0.464	0.0000	0.0000	0
2012/05/03	ALBI 2012/05/03			Index Future	391.4220	392.1760	0.193	0.0000	0.0000	0
2012/05/03	ALBI 2012/08/02			Index Future	396.9050	398.3170	0.356	0.0000	0.0000	1,008
2012/05/03	ALBI 2012/11/01			Index Future	402.9270	404.3450	0.352	0.0000	0.0000	0
2012/05/03	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/03	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/03	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/03	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/03	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/03	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/03	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/03	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/03	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/03	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/03	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/05/03	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0
2012/05/03	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/03	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/03	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/03	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/03	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/03	CAAZ 2012/06/18			Can-Do Future	0.0699	0.0649	(7.153)	0.0000	0.0000	5,670
2012/05/03	CABA 2012/06/18			Can-Do Future	0.3272	0.3417	4.432	0.0000	0.0000	8,000
2012/05/03	CABB 2012/06/18			Can-Do Future	0.0048	0.0052	8.333	0.0000	0.0000	8,000
2012/05/03	CABC 2012/06/18			Can-Do Future	0.1722	0.1850	7.433	0.0000	0.0000	0
2012/05/03	CABD 2012/06/18			Can-Do Future	0.0010	0.0011	10.000	0.0000	0.0000	16,000
2012/05/03	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/03	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/03	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/03	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/03	GOVI 2012/05/03			GOVI	392.3440	393.0740	0.186	0.0000	0.0000	0
2012/05/03	GOVI 2012/05/03	382.00	Call	GOVI	103,440.0000	110,740.0000	7.057	0	0	0
2012/05/03	GOVI 2012/05/03	382.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/05/03	GOVI 2012/05/03	382.01	Call	GOVI	103,340.0000	110,640.0000	7.064	0	0	0
2012/05/03	GOVI 2012/05/03	382.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/05/03	GOVI 2012/05/03	381.99	Call	GOVI	103,540.0000	110,840.0000	7.050	0	0	0
2012/05/03	GOVI 2012/05/03	381.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0

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2012/05/03	GOVI 2012/08/02			GOVI	397.8390	399.1700	0.335	0.0000	0.0000	231
2012/05/03	GOVI 2012/08/02	390.00	Call	GOVI	78,390.0000	91,700.0000	16.979	0	0	0
2012/05/03	GOVI 2012/08/02	390.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/05/03	GOVI 2012/08/02	390.01	Call	GOVI	78,290.0000	91,600.0000	17.001	0	0	0
2012/05/03	GOVI 2012/08/02	390.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/05/03	GOVI 2012/08/02	389.99	Call	GOVI	78,490.0000	91,800.0000	16.958	0	0	0
2012/05/03	GOVI 2012/08/02	389.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/05/03	GOVI 2012/11/01			GOVI	403.8750	405.2110	0.331	0.0000	0.0000	0
2012/05/03	GOVI 2012/11/01	402.00	Call	GOVI	18,750.0000	32,110.0000	71.253	0	0	0
2012/05/03	GOVI 2012/11/01	402.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/05/03	GOVI 2012/11/01	402.01	Call	GOVI	18,650.0000	32,010.0000	71.635	0	0	0
2012/05/03	GOVI 2012/11/01	402.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/05/03	GOVI 2012/11/01	401.99	Call	GOVI	18,850.0000	32,210.0000	70.875	0	0	0
2012/05/03	GOVI 2012/11/01	401.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/05/03	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/05/03	IGOV 2012/05/03			Index Future	174.1730	174.3150	0.082	0.0000	0.0000	0
2012/05/03	IGOV 2012/08/02			Index Future	176.6130	176.5380	(0.042)	0.0000	0.0000	563
2012/05/03	IGOV 2012/11/01			Index Future	179.2920	179.2100	(0.046)	0.0000	0.0000	0
2012/05/03	ILBI 2012/05/03			Index Future	471.7440	471.7440	0.000	0.0000	0.0000	0
2012/05/03	ILBI 2012/08/02			Index Future	478.4480	478.4480	0.000	0.0000	0.0000	169
2012/05/03	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2012/05/03	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2012/05/03	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2012/05/03	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2012/05/03	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2012/05/03	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2012/05/03	JBAF 2012/05/16			Jibar Tradeable Future	5.6000	5.6000	0.000	0.0000	0.0000	0

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2012/05/03	JBAF 2012/06/20			Jibar Tradeable Future	5.6100	5.6100	0.000	0.0000	0.0000	2,890
2012/05/03	JBAF 2012/07/18			Jibar Tradeable Future	5.6200	5.6100	(0.178)	0.0000	0.0000	0
2012/05/03	JBAF 2012/08/15			Jibar Tradeable Future	5.6300	5.6200	(0.178)	0.0000	0.0000	0
2012/05/03	JBAF 2012/09/19			Jibar Tradeable Future	5.6500	5.6300	(0.354)	0.0000	0.0000	44,760
2012/05/03	JBAF 2012/10/17			Jibar Tradeable Future	5.6700	5.6400	(0.529)	0.0000	0.0000	0
2012/05/03	JBAF 2012/12/19			Jibar Tradeable Future	5.7200	5.7000	(0.350)	0.0000	0.0000	840
2012/05/03	JBAF 2013/03/20			Jibar Tradeable Future	5.8500	5.8100	(0.684)	0.0000	0.0000	790
2012/05/03	JBAF 2013/06/19			Jibar Tradeable Future	6.0100	5.9500	(0.998)	0.0000	0.0000	500
2012/05/03	JBAF 2013/09/18			Jibar Tradeable Future	6.1900	6.1100	(1.292)	0.0000	0.0000	1,700
2012/05/03	JBAF 2013/12/18			Jibar Tradeable Future	6.3900	6.3000	(1.408)	0.0000	0.0000	1,500
2012/05/03	JBAF 2014/03/19			Jibar Tradeable Future	6.6000	6.5000	(1.515)	0.0000	0.0000	0
2012/05/03	R157 2012/05/03			Bond Future	6.3910	6.3500	(0.642)	0.0000	0.0000	0
2012/05/03	R157 2012/05/03	8.25	Call	Bond Future	6,051.0000	6,189.0000	2.281	0	0	0
2012/05/03	R157 2012/05/03	8.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/03	R157 2012/05/03	8.30	Call	Bond Future	6,209.0000	6,347.0000	2.223	0	0	0
2012/05/03	R157 2012/05/03	8.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/03	R157 2012/05/03	8.20	Call	Bond Future	5,894.0000	6,031.0000	2.324	0	0	0
2012/05/03	R157 2012/05/03	8.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/03	R157 2012/05/03	6.25	Put	Bond Future	475.0000	337.0000	(29.053)	0	0	0
2012/05/03	R157 2012/05/03	6.25	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/03	R157 2012/05/03	6.50	Call	Bond Future	368.0000	504.0000	36.957	0	0	0
2012/05/03	R157 2012/05/03	6.50	Put	Bond Future	2.0000	0.0000	(100.000)	0	0	0
2012/05/03	R157 2012/05/03	6.75	Call	Bond Future	1,200.0000	1,337.0000	11.417	0	0	0
2012/05/03	R157 2012/05/03	6.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/03	R157 2012/05/03	7.35	Call	Bond Future	3,171.0000	3,309.0000	4.352	0	0	0
2012/05/03	R157 2012/05/03	7.35	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/03	R157 2012/08/02			Bond Future	6.4570	6.3960	(0.945)	0.0000	0.0000	14,845
2012/05/03	R157 2012/08/02	8.00	Call	Bond Future	4,679.0000	4,868.0000	4.039	0	0	0
2012/05/03	R157 2012/08/02	8.00	Put	Bond Future	2.0000	2.0000	0.000	0	0	0
2012/05/03	R157 2012/08/02	8.05	Call	Bond Future	4,826.0000	5,015.0000	3.916	0	0	0
2012/05/03	R157 2012/08/02	8.05	Put	Bond Future	2.0000	1.0000	(50.000)	0	0	0
2012/05/03	R157 2012/08/02	7.95	Call	Bond Future	4,532.0000	4,721.0000	4.170	0	0	0
2012/05/03	R157 2012/08/02	7.95	Put	Bond Future	3.0000	2.0000	(33.333)	0	0	0
2012/05/03	R157 2012/08/02	6.15	Put	Bond Future	1,231.0000	1,095.0000	(11.048)	0	0	0

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2012/05/03	R157 2012/08/02	6.15	Call	Bond Future	272.0000	326.0000	19.853	0	0	3,750
2012/05/03	R157 2012/08/02	6.35	Put	Bond Future	827.0000	718.0000	(13.180)	0	0	0
2012/05/03	R157 2012/08/02	6.35	Call	Bond Future	494.0000	575.0000	16.397	0	0	1,250
2012/05/03	R157 2012/08/02	6.55	Call	Bond Future	810.0000	919.0000	13.457	0	0	0
2012/05/03	R157 2012/08/02	6.55	Put	Bond Future	521.0000	441.0000	(15.355)	0	0	1,250
2012/05/03	R157 2012/08/02	6.95	Call	Bond Future	1,693.0000	1,848.0000	9.155	0	0	0
2012/05/03	R157 2012/08/02	6.95	Put	Bond Future	173.0000	138.0000	(20.231)	0	0	3,750
2012/05/03	R157 2012/11/01			Bond Future	6.4910	6.4250	(1.017)	0.0000	0.0000	0
2012/05/03	R157 2012/11/01	7.00	Call	Bond Future	1,955.0000	2,088.0000	6.803	0	0	0
2012/05/03	R157 2012/11/01	7.00	Put	Bond Future	512.0000	456.0000	(10.938)	0	0	0
2012/05/03	R157 2012/11/01	7.05	Call	Bond Future	2,058.0000	2,194.0000	6.608	0	0	0
2012/05/03	R157 2012/11/01	7.05	Put	Bond Future	474.0000	421.0000	(11.181)	0	0	0
2012/05/03	R157 2012/11/01	6.95	Call	Bond Future	1,855.0000	1,985.0000	7.008	0	0	0
2012/05/03	R157 2012/11/01	6.95	Put	Bond Future	552.0000	494.0000	(10.507)	0	0	0
2012/05/03	R157 2013/02/07			Bond Future	6.5220	6.4520	(1.073)	0.0000	0.0000	0
2012/05/03	R157 2013/02/07	6.75	Call	Bond Future	1,538.0000	1,643.0000	6.827	0	0	0
2012/05/03	R157 2013/02/07	6.75	Put	Bond Future	950.0000	874.0000	(8.000)	0	0	0
2012/05/03	R157 2013/02/07	6.80	Call	Bond Future	1,617.0000	1,725.0000	6.679	0	0	0
2012/05/03	R157 2013/02/07	6.80	Put	Bond Future	901.0000	828.0000	(8.102)	0	0	0
2012/05/03	R157 2013/02/07	6.70	Call	Bond Future	1,463.0000	1,566.0000	7.040	0	0	0
2012/05/03	R157 2013/02/07	6.70	Put	Bond Future	1,004.0000	926.0000	(7.769)	0	0	0
2012/05/03	R186 2012/05/03			Bond Future	8.1210	8.0900	(0.382)	0.0000	0.0000	0
2012/05/03	R186 2012/05/03	9.00	Call	Bond Future	8,083.0000	8,383.0000	3.711	0	0	0
2012/05/03	R186 2012/05/03	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/03	R186 2012/05/03	9.05	Call	Bond Future	8,519.0000	8,819.0000	3.522	0	0	0
2012/05/03	R186 2012/05/03	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/03	R186 2012/05/03	8.95	Call	Bond Future	7,644.0000	7,945.0000	3.938	0	0	0
2012/05/03	R186 2012/05/03	8.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/03	R186 2012/05/03	7.90	Put	Bond Future	2,164.0000	1,863.0000	(13.909)	0	0	0
2012/05/03	R186 2012/05/03	7.90	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/03	R186 2012/05/03	8.20	Put	Bond Future	63.0000	0.0000	(100.000)	0	0	0
2012/05/03	R186 2012/05/03	8.20	Call	Bond Future	823.0000	1,060.0000	28.797	0	0	0
2012/05/03	R186 2012/05/03	8.50	Call	Bond Future	3,585.0000	3,885.0000	8.368	0	0	0
2012/05/03	R186 2012/05/03	8.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2012/05/03	R186 2012/05/03	8.85	Call	Bond Future	6,760.0000	7,060.0000	4.438	0	0	0
2012/05/03	R186 2012/05/03	8.85	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/03	R186 2012/08/02			Bond Future	8.1970	8.1240	(0.891)	0.0000	0.0000	34,771
2012/05/03	R186 2012/08/02	8.75	Call	Bond Future	6,074.0000	6,609.0000	8.808	0	0	0
2012/05/03	R186 2012/08/02	8.75	Put	Bond Future	992.0000	832.0000	(16.129)	0	0	2,700
2012/05/03	R186 2012/08/02	8.80	Call	Bond Future	6,421.0000	6,968.0000	8.519	0	0	0
2012/05/03	R186 2012/08/02	8.80	Put	Bond Future	895.0000	746.0000	(16.648)	0	0	0
2012/05/03	R186 2012/08/02	8.70	Call	Bond Future	5,734.0000	6,256.0000	9.104	0	0	0
2012/05/03	R186 2012/08/02	8.70	Put	Bond Future	1,098.0000	925.0000	(15.756)	0	0	0
2012/05/03	R186 2012/08/02	8.25	Put	Bond Future	2,544.0000	2,223.0000	(12.618)	0	0	0
2012/05/03	R186 2012/08/02	8.25	Call	Bond Future	3,045.0000	3,419.0000	12.282	0	0	8,750
2012/05/03	R186 2012/08/02	8.66	Call	Bond Future	5,467.0000	5,978.0000	9.347	0	0	0
2012/05/03	R186 2012/08/02	8.66	Put	Bond Future	1,190.0000	1,006.0000	(15.462)	0	0	276
2012/05/03	R186 2012/08/02	7.66	Put	Bond Future	6,146.0000	5,612.0000	(8.689)	0	0	0
2012/05/03	R186 2012/08/02	7.66	Call	Bond Future	896.0000	1,057.0000	17.969	0	0	276
2012/05/03	R186 2012/08/02	7.76	Put	Bond Future	5,395.0000	4,893.0000	(9.305)	0	0	0
2012/05/03	R186 2012/08/02	7.76	Call	Bond Future	1,147.0000	1,340.0000	16.827	0	0	43
2012/05/03	R186 2012/08/02	8.76	Call	Bond Future	6,143.0000	6,681.0000	8.758	0	0	0
2012/05/03	R186 2012/08/02	8.76	Put	Bond Future	972.0000	815.0000	(16.152)	0	0	43
2012/05/03	R186 2012/08/02	8.00	Put	Bond Future	3,823.0000	3,407.0000	(10.882)	0	0	0
2012/05/03	R186 2012/08/02	8.00	Call	Bond Future	1,934.0000	2,213.0000	14.426	0	0	1,099
2012/05/03	R186 2012/08/02	9.00	Call	Bond Future	7,860.0000	8,451.0000	7.519	0	0	0
2012/05/03	R186 2012/08/02	9.00	Put	Bond Future	582.0000	478.0000	(17.869)	0	0	199
2012/05/03	R186 2012/08/02	7.70	Put	Bond Future	5,839.0000	5,318.0000	(8.923)	0	0	0
2012/05/03	R186 2012/08/02	7.70	Call	Bond Future	991.0000	1,165.0000	17.558	0	0	2,700
2012/05/03	R186 2012/08/02	8.30	Call	Bond Future	3,305.0000	3,698.0000	11.891	0	0	0
2012/05/03	R186 2012/08/02	8.30	Put	Bond Future	2,334.0000	2,032.0000	(12.939)	0	0	900
2012/05/03	R186 2012/11/01			Bond Future	8.2620	8.1860	(0.920)	0.0000	0.0000	0
2012/05/03	R186 2012/11/01	8.75	Call	Bond Future	7,197.0000	7,666.0000	6.517	0	0	0
2012/05/03	R186 2012/11/01	8.75	Put	Bond Future	2,775.0000	2,533.0000	(8.721)	0	0	0
2012/05/03	R186 2012/11/01	8.80	Call	Bond Future	7,486.0000	7,965.0000	6.399	0	0	0
2012/05/03	R186 2012/11/01	8.80	Put	Bond Future	2,624.0000	2,393.0000	(8.803)	0	0	0
2012/05/03	R186 2012/11/01	8.70	Call	Bond Future	6,912.0000	7,371.0000	6.641	0	0	0
2012/05/03	R186 2012/11/01	8.70	Put	Bond Future	2,932.0000	2,680.0000	(8.595)	0	0	0
2012/05/03	R186 2013/02/07			Bond Future	8.3300	8.2530	(0.924)	0.0000	0.0000	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/05/03	R186 2013/02/07	8.50	Call	Bond Future	6,463.0000	6,860.0000	6.143	0	0	0
2012/05/03	R186 2013/02/07	8.50	Put	Bond Future	4,925.0000	4,616.0000	(6.274)	0	0	0
2012/05/03	R186 2013/02/07	8.55	Call	Bond Future	6,714.0000	7,120.0000	6.047	0	0	0
2012/05/03	R186 2013/02/07	8.55	Put	Bond Future	4,729.0000	4,429.0000	(6.344)	0	0	0
2012/05/03	R186 2013/02/07	8.45	Call	Bond Future	6,222.0000	6,610.0000	6.236	0	0	0
2012/05/03	R186 2013/02/07	8.45	Put	Bond Future	5,133.0000	4,815.0000	(6.195)	0	0	0
2012/05/03	R189 2012/05/03			Bond Future	215.7795	215.7838	0.002	0.0000	0.0000	0
2012/05/03	R189 2012/05/03	215.00	Call	Bond Future	779.0000	784.0000	0.642	0	0	0
2012/05/03	R189 2012/05/03	215.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/03	R189 2012/05/03	215.05	Call	Bond Future	729.0000	734.0000	0.686	0	0	0
2012/05/03	R189 2012/05/03	215.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/03	R189 2012/05/03	214.95	Call	Bond Future	829.0000	834.0000	0.603	0	0	0
2012/05/03	R189 2012/05/03	214.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/03	R189 2012/08/02			Bond Future	218.8020	218.8043	0.001	0.0000	0.0000	44
2012/05/03	R189 2012/08/02	218.00	Call	Bond Future	802.0000	804.0000	0.249	0	0	0
2012/05/03	R189 2012/08/02	218.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/03	R189 2012/08/02	218.05	Call	Bond Future	752.0000	754.0000	0.266	0	0	0
2012/05/03	R189 2012/08/02	218.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/03	R189 2012/08/02	217.95	Call	Bond Future	852.0000	854.0000	0.235	0	0	0
2012/05/03	R189 2012/08/02	217.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/03	R197 2012/05/03			Bond Future	259.9941	260.3670	0.143	0.0000	0.0000	0
2012/05/03	R197 2012/05/03	251.00	Call	Bond Future	8,994.0000	9,367.0000	4.147	0	0	0
2012/05/03	R197 2012/05/03	251.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/03	R197 2012/05/03	251.05	Call	Bond Future	8,944.0000	9,317.0000	4.170	0	0	0
2012/05/03	R197 2012/05/03	251.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/03	R197 2012/05/03	250.95	Call	Bond Future	9,044.0000	9,417.0000	4.124	0	0	0
2012/05/03	R197 2012/05/03	250.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/03	R197 2012/08/02			Bond Future	258.4471	257.9954	(0.175)	0.0000	0.0000	1,389
2012/05/03	R197 2012/08/02	257.00	Call	Bond Future	1,447.0000	995.0000	(31.237)	0	0	0
2012/05/03	R197 2012/08/02	257.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/03	R197 2012/08/02	257.05	Call	Bond Future	1,397.0000	945.0000	(32.355)	0	0	0
2012/05/03	R197 2012/08/02	257.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/03	R197 2012/08/02	256.95	Call	Bond Future	1,497.0000	1,045.0000	(30.194)	0	0	0

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2012/05/03	R197 2012/08/02	256.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/03	R201 2012/05/03			Bond Future	5.7350	5.7150	(0.349)	0.0000	0.0000	0
2012/05/03	R201 2012/05/03	7.75	Call	Bond Future	4,912.0000	4,963.0000	1.038	0	0	0
2012/05/03	R201 2012/05/03	7.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/03	R201 2012/05/03	7.80	Call	Bond Future	5,031.0000	5,081.0000	0.994	0	0	0
2012/05/03	R201 2012/05/03	7.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/03	R201 2012/05/03	7.70	Call	Bond Future	4,794.0000	4,844.0000	1.043	0	0	0
2012/05/03	R201 2012/05/03	7.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/03	R201 2012/08/02			Bond Future	5.7420	5.7040	(0.662)	0.0000	0.0000	2,704
2012/05/03	R201 2012/08/02	7.50	Call	Bond Future	3,915.0000	4,002.0000	2.222	0	0	0
2012/05/03	R201 2012/08/02	7.50	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2012/05/03	R201 2012/08/02	7.55	Call	Bond Future	4,023.0000	4,110.0000	2.163	0	0	0
2012/05/03	R201 2012/08/02	7.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/03	R201 2012/08/02	7.45	Call	Bond Future	3,806.0000	3,893.0000	2.286	0	0	0
2012/05/03	R201 2012/08/02	7.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/03	R201 2012/11/01			Bond Future	5.6900	5.6480	(0.738)	0.0000	0.0000	0
2012/05/03	R201 2012/11/01	6.50	Call	Bond Future	1,799.0000	1,870.0000	3.947	0	0	0
2012/05/03	R201 2012/11/01	6.50	Put	Bond Future	154.0000	139.0000	(9.740)	0	0	0
2012/05/03	R201 2012/11/01	6.55	Call	Bond Future	1,884.0000	1,957.0000	3.875	0	0	0
2012/05/03	R201 2012/11/01	6.55	Put	Bond Future	139.0000	125.0000	(10.072)	0	0	0
2012/05/03	R201 2012/11/01	6.45	Call	Bond Future	1,715.0000	1,785.0000	4.082	0	0	0
2012/05/03	R201 2012/11/01	6.45	Put	Bond Future	171.0000	154.0000	(9.942)	0	0	0
2012/05/03	R201 2013/02/07			Bond Future	5.5960	5.5520	(0.786)	0.0000	0.0000	0
2012/05/03	R201 2013/02/07	6.25	Call	Bond Future	1,483.0000	1,540.0000	3.844	0	0	0
2012/05/03	R201 2013/02/07	6.25	Put	Bond Future	313.0000	290.0000	(7.348)	0	0	0
2012/05/03	R201 2013/02/07	6.30	Call	Bond Future	1,550.0000	1,609.0000	3.806	0	0	0
2012/05/03	R201 2013/02/07	6.30	Put	Bond Future	291.0000	271.0000	(6.873)	0	0	0
2012/05/03	R201 2013/02/07	6.20	Call	Bond Future	1,416.0000	1,473.0000	4.025	0	0	0
2012/05/03	R201 2013/02/07	6.20	Put	Bond Future	335.0000	312.0000	(6.866)	0	0	0
2012/05/03	R202 2012/05/03			Bond Future	191.8457	192.0150	0.088	0.0000	0.0000	0
2012/05/03	R202 2012/05/03	190.00	Call	Bond Future	1,846.0000	2,015.0000	9.155	0	0	0
2012/05/03	R202 2012/05/03	190.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/03	R202 2012/05/03	190.05	Call	Bond Future	1,796.0000	1,965.0000	9.410	0	0	0

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2012/05/03	R202 2012/05/03	190.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/03	R202 2012/05/03	189.95	Call	Bond Future	1,896.0000	2,065.0000	8.914	0	0	0
2012/05/03	R202 2012/05/03	189.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/03	R202 2012/08/02			Bond Future	191.7770	191.9466	0.088	0.0000	0.0000	40,005
2012/05/03	R202 2012/08/02	191.00	Call	Bond Future	777.0000	947.0000	21.879	0	0	0
2012/05/03	R202 2012/08/02	191.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/03	R202 2012/08/02	191.05	Call	Bond Future	727.0000	897.0000	23.384	0	0	0
2012/05/03	R202 2012/08/02	191.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/03	R202 2012/08/02	190.95	Call	Bond Future	827.0000	997.0000	20.556	0	0	0
2012/05/03	R202 2012/08/02	190.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/03	R203 2012/05/03			Bond Future	6.9160	6.8900	(0.376)	0.0000	0.0000	0
2012/05/03	R203 2012/05/03	8.75	Call	Bond Future	7,990.0000	8,109.0000	1.489	0	0	0
2012/05/03	R203 2012/05/03	8.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/03	R203 2012/05/03	8.80	Call	Bond Future	8,197.0000	8,316.0000	1.452	0	0	0
2012/05/03	R203 2012/05/03	8.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/03	R203 2012/05/03	8.70	Call	Bond Future	7,782.0000	7,901.0000	1.529	0	0	0
2012/05/03	R203 2012/05/03	8.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/03	R203 2012/05/03	7.00	Put	Bond Future	15.0000	0.0000	(100.000)	0	0	0
2012/05/03	R203 2012/05/03	7.00	Call	Bond Future	398.0000	502.0000	26.131	0	0	0
2012/05/03	R203 2012/05/03	7.15	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/03	R203 2012/05/03	7.15	Call	Bond Future	1,063.0000	1,182.0000	11.195	0	0	0
2012/05/03	R203 2012/05/03	7.45	Call	Bond Future	2,407.0000	2,526.0000	4.944	0	0	0
2012/05/03	R203 2012/05/03	7.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/03	R203 2012/05/03	7.80	Call	Bond Future	3,948.0000	4,066.0000	2.989	0	0	0
2012/05/03	R203 2012/05/03	7.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/03	R203 2012/08/02			Bond Future	6.9880	6.9500	(0.544)	0.0000	0.0000	3,883
2012/05/03	R203 2012/08/02	8.50	Call	Bond Future	6,378.0000	6,542.0000	2.571	0	0	0
2012/05/03	R203 2012/08/02	8.50	Put	Bond Future	15.0000	13.0000	(13.333)	0	0	0
2012/05/03	R203 2012/08/02	8.55	Call	Bond Future	6,578.0000	6,742.0000	2.493	0	0	0
2012/05/03	R203 2012/08/02	8.55	Put	Bond Future	13.0000	10.0000	(23.077)	0	0	0
2012/05/03	R203 2012/08/02	8.45	Call	Bond Future	6,179.0000	6,342.0000	2.638	0	0	0
2012/05/03	R203 2012/08/02	8.45	Put	Bond Future	19.0000	15.0000	(21.053)	0	0	0
2012/05/03	R203 2012/08/02	6.60	Put	Bond Future	2,156.0000	2,031.0000	(5.798)	0	0	0
2012/05/03	R203 2012/08/02	6.60	Call	Bond Future	443.0000	484.0000	9.255	0	0	4,200

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2012/05/03	R203 2012/08/02	6.85	Put	Bond Future	1,432.0000	1,331.0000	(7.053)	0	0	0
2012/05/03	R203 2012/08/02	6.85	Call	Bond Future	827.0000	892.0000	7.860	0	0	1,400
2012/05/03	R203 2012/08/02	7.15	Call	Bond Future	1,506.0000	1,603.0000	6.441	0	0	0
2012/05/03	R203 2012/08/02	7.15	Put	Bond Future	801.0000	731.0000	(8.739)	0	0	1,400
2012/05/03	R203 2012/08/02	7.55	Call	Bond Future	2,742.0000	2,873.0000	4.778	0	0	0
2012/05/03	R203 2012/08/02	7.55	Put	Bond Future	320.0000	284.0000	(11.250)	0	0	4,200
2012/05/03	R203 2012/11/01			Bond Future	7.0410	7.0020	(0.554)	0.0000	0.0000	0
2012/05/03	R203 2012/11/01	7.75	Call	Bond Future	3,646.0000	3,764.0000	3.236	0	0	0
2012/05/03	R203 2012/11/01	7.75	Put	Bond Future	736.0000	691.0000	(6.114)	0	0	0
2012/05/03	R203 2012/11/01	7.80	Call	Bond Future	3,798.0000	3,919.0000	3.186	0	0	0
2012/05/03	R203 2012/11/01	7.80	Put	Bond Future	686.0000	644.0000	(6.122)	0	0	0
2012/05/03	R203 2012/11/01	7.70	Call	Bond Future	3,495.0000	3,611.0000	3.319	0	0	0
2012/05/03	R203 2012/11/01	7.70	Put	Bond Future	787.0000	740.0000	(5.972)	0	0	0
2012/05/03	R203 2013/02/07			Bond Future	7.0990	7.0590	(0.563)	0.0000	0.0000	0
2012/05/03	R203 2013/02/07	6.50	Call	Bond Future	1,105.0000	1,155.0000	4.525	0	0	0
2012/05/03	R203 2013/02/07	6.50	Put	Bond Future	3,511.0000	3,403.0000	(3.076)	0	0	0
2012/05/03	R203 2013/02/07	6.55	Call	Bond Future	1,174.0000	1,227.0000	4.514	0	0	0
2012/05/03	R203 2013/02/07	6.55	Put	Bond Future	3,377.0000	3,271.0000	(3.139)	0	0	0
2012/05/03	R203 2013/02/07	6.45	Call	Bond Future	1,038.0000	1,086.0000	4.624	0	0	0
2012/05/03	R203 2013/02/07	6.45	Put	Bond Future	3,648.0000	3,538.0000	(3.015)	0	0	0
2012/05/03	R204 2012/05/03			Bond Future	7.2110	7.1800	(0.430)	0.0000	0.0000	0
2012/05/03	R204 2012/05/03	8.75	Call	Bond Future	7,808.0000	7,973.0000	2.113	0	0	0
2012/05/03	R204 2012/05/03	8.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/03	R204 2012/05/03	8.80	Call	Bond Future	8,049.0000	8,215.0000	2.062	0	0	0
2012/05/03	R204 2012/05/03	8.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/03	R204 2012/05/03	8.70	Call	Bond Future	7,566.0000	7,731.0000	2.181	0	0	0
2012/05/03	R204 2012/05/03	8.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/03	R204 2012/05/03	7.00	Put	Bond Future	1,131.0000	966.0000	(14.589)	0	0	0
2012/05/03	R204 2012/05/03	7.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/03	R204 2012/05/03	7.75	Call	Bond Future	2,821.0000	2,986.0000	5.849	0	0	0
2012/05/03	R204 2012/05/03	7.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/03	R204 2012/08/02			Bond Future	7.2880	7.2400	(0.659)	0.0000	0.0000	4,098
2012/05/03	R204 2012/08/02	8.50	Call	Bond Future	6,070.0000	6,305.0000	3.871	0	0	0
2012/05/03	R204 2012/08/02	8.50	Put	Bond Future	68.0000	56.0000	(17.647)	0	0	0

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2012/05/03	R204 2012/08/02	8.55	Call	Bond Future	6,297.0000	6,534.0000	3.764	0	0	0
2012/05/03	R204 2012/08/02	8.55	Put	Bond Future	57.0000	47.0000	(17.544)	0	0	0
2012/05/03	R204 2012/08/02	8.45	Call	Bond Future	5,842.0000	6,075.0000	3.988	0	0	0
2012/05/03	R204 2012/08/02	8.45	Put	Bond Future	79.0000	65.0000	(17.722)	0	0	0
2012/05/03	R204 2012/11/01			Bond Future	7.3460	7.2960	(0.681)	0.0000	0.0000	0
2012/05/03	R204 2012/11/01	8.00	Call	Bond Future	4,194.0000	4,370.0000	4.196	0	0	0
2012/05/03	R204 2012/11/01	8.00	Put	Bond Future	1,014.0000	942.0000	(7.101)	0	0	0
2012/05/03	R204 2012/11/01	8.05	Call	Bond Future	4,369.0000	4,548.0000	4.097	0	0	0
2012/05/03	R204 2012/11/01	8.05	Put	Bond Future	951.0000	882.0000	(7.256)	0	0	0
2012/05/03	R204 2012/11/01	7.95	Call	Bond Future	4,022.0000	4,194.0000	4.276	0	0	0
2012/05/03	R204 2012/11/01	7.95	Put	Bond Future	1,081.0000	1,004.0000	(7.123)	0	0	0
2012/05/03	R204 2013/02/07			Bond Future	7.4070	7.3560	(0.689)	0.0000	0.0000	0
2012/05/03	R204 2013/02/07	8.00	Call	Bond Future	4,318.0000	4,478.0000	3.705	0	0	0
2012/05/03	R204 2013/02/07	8.00	Put	Bond Future	1,541.0000	1,457.0000	(5.451)	0	0	0
2012/05/03	R204 2013/02/07	8.05	Call	Bond Future	4,476.0000	4,639.0000	3.642	0	0	0
2012/05/03	R204 2013/02/07	8.05	Put	Bond Future	1,469.0000	1,389.0000	(5.446)	0	0	0
2012/05/03	R204 2013/02/07	7.95	Call	Bond Future	4,163.0000	4,320.0000	3.771	0	0	0
2012/05/03	R204 2013/02/07	7.95	Put	Bond Future	1,616.0000	1,530.0000	(5.322)	0	0	0
2012/05/03	R206 2012/05/03			Bond Future	5.5050	5.4800	(0.454)	0.0000	0.0000	0
2012/05/03	R206 2012/05/03	7.50	Call	Bond Future	3,176.0000	3,217.0000	1.291	0	0	0
2012/05/03	R206 2012/05/03	7.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/03	R206 2012/05/03	7.55	Call	Bond Future	3,254.0000	3,295.0000	1.260	0	0	0
2012/05/03	R206 2012/05/03	7.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/03	R206 2012/05/03	7.45	Call	Bond Future	3,098.0000	3,139.0000	1.323	0	0	0
2012/05/03	R206 2012/05/03	7.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/03	R206 2012/08/02			Bond Future	5.4770	5.4600	(0.310)	0.0000	0.0000	1,781
2012/05/03	R206 2012/08/02	7.25	Call	Bond Future	2,427.0000	2,450.0000	0.948	0	0	0
2012/05/03	R206 2012/08/02	7.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/03	R206 2012/08/02	7.30	Call	Bond Future	2,494.0000	2,518.0000	0.962	0	0	0
2012/05/03	R206 2012/08/02	7.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/03	R206 2012/08/02	7.20	Call	Bond Future	2,359.0000	2,383.0000	1.017	0	0	0
2012/05/03	R206 2012/08/02	7.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/03	R206 2012/11/01			Bond Future	5.3230	5.3050	(0.338)	0.0000	0.0000	0
2012/05/03	R206 2012/11/01	6.00	Call	Bond Future	860.0000	877.0000	1.977	0	0	0

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2012/05/03	R206 2012/11/01	6.00	Put	Bond Future	78.0000	74.0000	(5.128)	0	0	0
2012/05/03	R206 2012/11/01	6.05	Call	Bond Future	909.0000	926.0000	1.870	0	0	0
2012/05/03	R206 2012/11/01	6.05	Put	Bond Future	70.0000	66.0000	(5.714)	0	0	0
2012/05/03	R206 2012/11/01	5.95	Call	Bond Future	812.0000	829.0000	2.094	0	0	0
2012/05/03	R206 2012/11/01	5.95	Put	Bond Future	88.0000	84.0000	(4.545)	0	0	0
2012/05/03	R206 2013/02/07			Bond Future	5.0250	5.0110	(0.279)	0.0000	0.0000	0
2012/05/03	R206 2013/02/07	6.00	Call	Bond Future	956.0000	967.0000	1.151	0	0	0
2012/05/03	R206 2013/02/07	6.00	Put	Bond Future	77.0000	76.0000	(1.299)	0	0	0
2012/05/03	R206 2013/02/07	6.05	Call	Bond Future	994.0000	1,005.0000	1.107	0	0	0
2012/05/03	R206 2013/02/07	6.05	Put	Bond Future	71.0000	69.0000	(2.817)	0	0	0
2012/05/03	R206 2013/02/07	5.95	Call	Bond Future	919.0000	929.0000	1.088	0	0	0
2012/05/03	R206 2013/02/07	5.95	Put	Bond Future	85.0000	83.0000	(2.353)	0	0	0
2012/05/03	R207 2012/05/03			Bond Future	7.4810	7.4300	(0.682)	0.0000	0.0000	0
2012/05/03	R207 2012/05/03	8.75	Call	Bond Future	6,938.0000	7,230.0000	4.209	0	0	0
2012/05/03	R207 2012/05/03	8.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/03	R207 2012/05/03	8.80	Call	Bond Future	7,199.0000	7,491.0000	4.056	0	0	0
2012/05/03	R207 2012/05/03	8.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/03	R207 2012/05/03	8.70	Call	Bond Future	6,676.0000	6,969.0000	4.389	0	0	0
2012/05/03	R207 2012/05/03	8.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/03	R207 2012/05/03	7.45	Put	Bond Future	268.0000	0.0000	(100.000)	0	0	0
2012/05/03	R207 2012/05/03	7.45	Call	Bond Future	90.0000	115.0000	27.778	0	0	0
2012/05/03	R207 2012/05/03	7.65	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2012/05/03	R207 2012/05/03	7.65	Call	Bond Future	962.0000	1,253.0000	30.249	0	0	0
2012/05/03	R207 2012/05/03	8.00	Call	Bond Future	2,914.0000	3,206.0000	10.021	0	0	0
2012/05/03	R207 2012/05/03	8.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/03	R207 2012/05/03	8.30	Call	Bond Future	4,550.0000	4,842.0000	6.418	0	0	0
2012/05/03	R207 2012/05/03	8.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/03	R207 2012/08/02			Bond Future	7.5610	7.4770	(1.111)	0.0000	0.0000	27,509
2012/05/03	R207 2012/08/02	8.75	Call	Bond Future	6,426.0000	6,870.0000	6.909	0	0	0
2012/05/03	R207 2012/08/02	8.75	Put	Bond Future	94.0000	70.0000	(25.532)	0	0	0
2012/05/03	R207 2012/08/02	8.80	Call	Bond Future	6,667.0000	7,114.0000	6.705	0	0	0
2012/05/03	R207 2012/08/02	8.80	Put	Bond Future	80.0000	59.0000	(26.250)	0	0	0
2012/05/03	R207 2012/08/02	8.70	Call	Bond Future	6,184.0000	6,625.0000	7.131	0	0	0
2012/05/03	R207 2012/08/02	8.70	Put	Bond Future	108.0000	81.0000	(25.000)	0	0	0

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2012/05/03	R207 2012/11/01			Bond Future	7.6220	7.5350	(1.141)	0.0000	0.0000	0
2012/05/03	R207 2012/11/01	8.25	Call	Bond Future	4,522.0000	4,857.0000	7.408	0	0	0
2012/05/03	R207 2012/11/01	8.25	Put	Bond Future	1,208.0000	1,072.0000	(11.258)	0	0	0
2012/05/03	R207 2012/11/01	8.30	Call	Bond Future	4,708.0000	5,048.0000	7.222	0	0	0
2012/05/03	R207 2012/11/01	8.30	Put	Bond Future	1,136.0000	1,006.0000	(11.444)	0	0	0
2012/05/03	R207 2012/11/01	8.20	Call	Bond Future	4,339.0000	4,667.0000	7.559	0	0	0
2012/05/03	R207 2012/11/01	8.20	Put	Bond Future	1,283.0000	1,141.0000	(11.068)	0	0	0
2012/05/03	R207 2013/02/07			Bond Future	7.6880	7.5970	(1.184)	0.0000	0.0000	0
2012/05/03	R207 2013/02/07	8.25	Call	Bond Future	4,688.0000	5,004.0000	6.741	0	0	0
2012/05/03	R207 2013/02/07	8.25	Put	Bond Future	1,810.0000	1,650.0000	(8.840)	0	0	0
2012/05/03	R207 2013/02/07	8.30	Call	Bond Future	4,857.0000	5,178.0000	6.609	0	0	0
2012/05/03	R207 2013/02/07	8.30	Put	Bond Future	1,728.0000	1,573.0000	(8.970)	0	0	0
2012/05/03	R207 2013/02/07	8.20	Call	Bond Future	4,522.0000	4,832.0000	6.855	0	0	0
2012/05/03	R207 2013/02/07	8.20	Put	Bond Future	1,896.0000	1,730.0000	(8.755)	0	0	0
2012/05/03	R208 2012/05/03			Bond Future	7.5710	7.5250	(0.608)	0.0000	0.0000	0
2012/05/03	R208 2012/05/03	9.00	Call	Bond Future	8,333.0000	8,617.0000	3.408	0	0	0
2012/05/03	R208 2012/05/03	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/03	R208 2012/05/03	9.05	Call	Bond Future	8,607.0000	8,892.0000	3.311	0	0	0
2012/05/03	R208 2012/05/03	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/03	R208 2012/05/03	8.95	Call	Bond Future	8,057.0000	8,342.0000	3.537	0	0	0
2012/05/03	R208 2012/05/03	8.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/03	R208 2012/05/03	7.50	Put	Bond Future	479.0000	155.0000	(67.641)	0	0	0
2012/05/03	R208 2012/05/03	7.50	Call	Bond Future	39.0000	0.0000	(100.000)	0	0	0
2012/05/03	R208 2012/05/03	7.70	Put	Bond Future	7.0000	0.0000	(100.000)	0	0	0
2012/05/03	R208 2012/05/03	7.70	Call	Bond Future	800.0000	1,077.0000	34.625	0	0	0
2012/05/03	R208 2012/05/03	8.05	Call	Bond Future	2,902.0000	3,186.0000	9.786	0	0	0
2012/05/03	R208 2012/05/03	8.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/03	R208 2012/05/03	8.35	Call	Bond Future	4,662.0000	4,947.0000	6.113	0	0	0
2012/05/03	R208 2012/05/03	8.35	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/03	R208 2012/08/02			Bond Future	7.6440	7.5710	(0.955)	0.0000	0.0000	7,882
2012/05/03	R208 2012/08/02	8.75	Call	Bond Future	6,517.0000	6,928.0000	6.307	0	0	0
2012/05/03	R208 2012/08/02	8.75	Put	Bond Future	139.0000	109.0000	(21.583)	0	0	0
2012/05/03	R208 2012/08/02	8.80	Call	Bond Future	6,773.0000	7,187.0000	6.113	0	0	0
2012/05/03	R208 2012/08/02	8.80	Put	Bond Future	120.0000	93.0000	(22.500)	0	0	0

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2012/05/03	R208 2012/08/02	8.70	Call	Bond Future	6,261.0000	6,668.0000	6.501	0	0	0
2012/05/03	R208 2012/08/02	8.70	Put	Bond Future	160.0000	125.0000	(21.875)	0	0	0
2012/05/03	R208 2012/08/02	7.20	Put	Bond Future	3,347.0000	3,022.0000	(9.710)	0	0	0
2012/05/03	R208 2012/08/02	7.20	Call	Bond Future	624.0000	740.0000	18.590	0	0	3,450
2012/05/03	R208 2012/08/02	7.50	Put	Bond Future	2,124.0000	1,870.0000	(11.959)	0	0	0
2012/05/03	R208 2012/08/02	7.50	Call	Bond Future	1,251.0000	1,439.0000	15.028	0	0	1,150
2012/05/03	R208 2012/08/02	7.80	Call	Bond Future	2,176.0000	2,439.0000	12.086	0	0	0
2012/05/03	R208 2012/08/02	7.80	Put	Bond Future	1,242.0000	1,064.0000	(14.332)	0	0	1,150
2012/05/03	R208 2012/08/02	8.25	Call	Bond Future	4,046.0000	4,401.0000	8.774	0	0	0
2012/05/03	R208 2012/08/02	8.25	Put	Bond Future	482.0000	396.0000	(17.842)	0	0	3,450
2012/05/03	R208 2012/11/01			Bond Future	7.7040	7.6280	(0.987)	0.0000	0.0000	0
2012/05/03	R208 2012/11/01	8.25	Call	Bond Future	4,626.0000	4,932.0000	6.615	0	0	0
2012/05/03	R208 2012/11/01	8.25	Put	Bond Future	1,484.0000	1,342.0000	(9.569)	0	0	0
2012/05/03	R208 2012/11/01	8.30	Call	Bond Future	4,820.0000	5,132.0000	6.473	0	0	0
2012/05/03	R208 2012/11/01	8.30	Put	Bond Future	1,397.0000	1,261.0000	(9.735)	0	0	0
2012/05/03	R208 2012/11/01	8.20	Call	Bond Future	4,435.0000	4,734.0000	6.742	0	0	0
2012/05/03	R208 2012/11/01	8.20	Put	Bond Future	1,575.0000	1,426.0000	(9.460)	0	0	0
2012/05/03	R208 2013/02/07			Bond Future	7.7670	7.6890	(1.004)	0.0000	0.0000	0
2012/05/03	R208 2013/02/07	8.00	Call	Bond Future	4,011.0000	4,269.0000	6.432	0	0	0
2012/05/03	R208 2013/02/07	8.00	Put	Bond Future	2,690.0000	2,501.0000	(7.026)	0	0	0
2012/05/03	R208 2013/02/07	8.05	Call	Bond Future	4,175.0000	4,440.0000	6.347	0	0	0
2012/05/03	R208 2013/02/07	8.05	Put	Bond Future	2,574.0000	2,391.0000	(7.110)	0	0	0
2012/05/03	R208 2013/02/07	7.95	Call	Bond Future	3,852.0000	4,105.0000	6.568	0	0	0
2012/05/03	R208 2013/02/07	7.95	Put	Bond Future	2,813.0000	2,618.0000	(6.932)	0	0	0
2012/05/03	R209 2012/05/03			Bond Future	8.6910	8.6700	(0.242)	0.0000	0.0000	0
2012/05/03	R209 2012/05/03	9.00	Call	Bond Future	2,419.0000	2,588.0000	6.986	0	0	0
2012/05/03	R209 2012/05/03	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/03	R209 2012/05/03	9.05	Call	Bond Future	2,799.0000	2,968.0000	6.038	0	0	0
2012/05/03	R209 2012/05/03	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/03	R209 2012/05/03	8.95	Call	Bond Future	2,036.0000	2,205.0000	8.301	0	0	0
2012/05/03	R209 2012/05/03	8.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/03	R209 2012/08/02			Bond Future	8.7610	8.7040	(0.651)	0.0000	0.0000	3,099
2012/05/03	R209 2012/08/02	9.25	Call	Bond Future	4,804.0000	5,132.0000	6.828	0	0	0
2012/05/03	R209 2012/08/02	9.25	Put	Bond Future	1,081.0000	955.0000	(11.656)	0	0	0

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2012/05/03	R209 2012/08/02	9.30	Call	Bond Future	5,072.0000	5,409.0000	6.644	0	0	0
2012/05/03	R209 2012/08/02	9.30	Put	Bond Future	985.0000	868.0000	(11.878)	0	0	0
2012/05/03	R209 2012/08/02	9.20	Call	Bond Future	4,540.0000	4,859.0000	7.026	0	0	0
2012/05/03	R209 2012/08/02	9.20	Put	Bond Future	1,184.0000	1,049.0000	(11.402)	0	0	0
2012/05/03	R209 2012/11/01			Bond Future	8.8230	8.7650	(0.657)	0.0000	0.0000	0
2012/05/03	R209 2012/11/01	9.00	Call	Bond Future	4,878.0000	5,135.0000	5.269	0	0	0
2012/05/03	R209 2012/11/01	9.00	Put	Bond Future	3,512.0000	3,312.0000	(5.695)	0	0	0
2012/05/03	R209 2012/11/01	9.05	Call	Bond Future	5,088.0000	5,352.0000	5.189	0	0	0
2012/05/03	R209 2012/11/01	9.05	Put	Bond Future	3,343.0000	3,151.0000	(5.743)	0	0	0
2012/05/03	R209 2012/11/01	8.95	Call	Bond Future	4,671.0000	4,922.0000	5.374	0	0	0
2012/05/03	R209 2012/11/01	8.95	Put	Bond Future	3,687.0000	3,481.0000	(5.587)	0	0	0
2012/05/03	R209 2013/02/07			Bond Future	8.8890	8.8290	(0.675)	0.0000	0.0000	0
2012/05/03	R209 2013/02/07	9.00	Call	Bond Future	5,544.0000	5,799.0000	4.600	0	0	0
2012/05/03	R209 2013/02/07	9.00	Put	Bond Future	4,693.0000	4,482.0000	(4.496)	0	0	0
2012/05/03	R209 2013/02/07	9.05	Call	Bond Future	5,746.0000	6,006.0000	4.525	0	0	0
2012/05/03	R209 2013/02/07	9.05	Put	Bond Future	4,517.0000	4,311.0000	(4.561)	0	0	0
2012/05/03	R209 2013/02/07	8.95	Call	Bond Future	5,349.0000	5,598.0000	4.655	0	0	0
2012/05/03	R209 2013/02/07	8.95	Put	Bond Future	4,880.0000	4,662.0000	(4.467)	0	0	0
2012/05/03	R210 2012/05/03			Bond Future	142.6536	142.6675	0.010	0.0000	0.0000	0
2012/05/03	R210 2012/05/03	139.00	Call	Bond Future	3,654.0000	3,668.0000	0.383	0	0	0
2012/05/03	R210 2012/05/03	139.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/03	R210 2012/05/03	139.05	Call	Bond Future	3,604.0000	3,618.0000	0.388	0	0	0
2012/05/03	R210 2012/05/03	139.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/03	R210 2012/05/03	138.95	Call	Bond Future	3,704.0000	3,718.0000	0.378	0	0	0
2012/05/03	R210 2012/05/03	138.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/03	R210 2012/08/02			Bond Future	144.6519	144.6647	0.009	0.0000	0.0000	925
2012/05/03	R210 2012/08/02	143.00	Call	Bond Future	1,652.0000	1,665.0000	0.787	0	0	0
2012/05/03	R210 2012/08/02	143.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/03	R210 2012/08/02	143.05	Call	Bond Future	1,602.0000	1,615.0000	0.811	0	0	0
2012/05/03	R210 2012/08/02	143.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/03	R210 2012/08/02	142.95	Call	Bond Future	1,702.0000	1,715.0000	0.764	0	0	0
2012/05/03	R210 2012/08/02	142.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/03	R211 2012/05/03			Bond Future	119.6405	119.6470	0.005	0.0000	0.0000	0

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2012/05/03	R211	2012/05/03	118.20	Call	Bond Future	1,441.0000	1,447.0000	0.416	0	0	0
2012/05/03	R211	2012/05/03	118.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/03	R211	2012/05/03	118.25	Call	Bond Future	1,391.0000	1,397.0000	0.431	0	0	0
2012/05/03	R211	2012/05/03	118.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/03	R211	2012/05/03	118.15	Call	Bond Future	1,491.0000	1,497.0000	0.402	0	0	0
2012/05/03	R211	2012/05/03	118.15	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/03	R211	2012/08/02			Bond Future	119.9195	119.9250	0.005	0.0000	0.0000	480
2012/05/03	R211	2012/08/02	120.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/03	R211	2012/08/02	120.00	Put	Bond Future	81.0000	75.0000	(7.407)	0	0	0
2012/05/03	R211	2012/08/02	120.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/03	R211	2012/08/02	120.05	Put	Bond Future	131.0000	125.0000	(4.580)	0	0	0
2012/05/03	R211	2012/08/02	119.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/03	R211	2012/08/02	119.95	Put	Bond Future	31.0000	25.0000	(19.355)	0	0	0
2012/05/03	R212	2012/05/03			Bond Future	118.8113	118.8217	0.009	0.0000	0.0000	0
2012/05/03	R212	2012/05/03	115.30	Call	Bond Future	3,511.0000	3,522.0000	0.313	0	0	0
2012/05/03	R212	2012/05/03	115.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/03	R212	2012/05/03	115.35	Call	Bond Future	3,461.0000	3,472.0000	0.318	0	0	0
2012/05/03	R212	2012/05/03	115.35	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/03	R212	2012/05/03	115.25	Call	Bond Future	3,561.0000	3,572.0000	0.309	0	0	0
2012/05/03	R212	2012/05/03	115.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/03	R212	2012/08/02			Bond Future	118.9423	118.8491	(0.078)	0.0000	0.0000	2,962
2012/05/03	R212	2012/08/02	118.00	Call	Bond Future	942.0000	849.0000	(9.873)	0	0	0
2012/05/03	R212	2012/08/02	118.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/03	R212	2012/08/02	118.05	Call	Bond Future	892.0000	799.0000	(10.426)	0	0	0
2012/05/03	R212	2012/08/02	118.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/03	R212	2012/08/02	117.95	Call	Bond Future	992.0000	899.0000	(9.375)	0	0	0
2012/05/03	R212	2012/08/02	117.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/03	R213	2012/05/03			Bond Future	8.5360	8.5150	(0.246)	0.0000	0.0000	0
2012/05/03	R213	2012/05/03	9.25	Call	Bond Future	5,627.0000	5,801.0000	3.092	0	0	0
2012/05/03	R213	2012/05/03	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/03	R213	2012/05/03	9.30	Call	Bond Future	6,000.0000	6,174.0000	2.900	0	0	0
2012/05/03	R213	2012/05/03	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/03	R213	2012/05/03	9.20	Call	Bond Future	5,251.0000	5,425.0000	3.314	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
2012/05/03	R213 2012/05/03	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/03	R213 2012/08/02			Bond Future	8.6080	8.5600	(0.558)	0.0000	0.0000	4,725
2012/05/03	R213 2012/08/02	9.25	Call	Bond Future	5,793.0000	6,100.0000	5.299	0	0	0
2012/05/03	R213 2012/08/02	9.25	Put	Bond Future	780.0000	694.0000	(11.026)	0	0	0
2012/05/03	R213 2012/08/02	9.30	Call	Bond Future	6,090.0000	6,404.0000	5.156	0	0	0
2012/05/03	R213 2012/08/02	9.30	Put	Bond Future	706.0000	626.0000	(11.331)	0	0	0
2012/05/03	R213 2012/08/02	9.20	Call	Bond Future	5,501.0000	5,800.0000	5.435	0	0	0
2012/05/03	R213 2012/08/02	9.20	Put	Bond Future	863.0000	768.0000	(11.008)	0	0	0
2012/05/03	R213 2012/11/01			Bond Future	8.6720	8.6240	(0.554)	0.0000	0.0000	0
2012/05/03	R213 2012/11/01	9.00	Call	Bond Future	5,604.0000	5,836.0000	4.140	0	0	0
2012/05/03	R213 2012/11/01	9.00	Put	Bond Future	3,021.0000	2,864.0000	(5.197)	0	0	0
2012/05/03	R213 2012/11/01	9.05	Call	Bond Future	5,835.0000	6,073.0000	4.079	0	0	0
2012/05/03	R213 2012/11/01	9.05	Put	Bond Future	2,868.0000	2,718.0000	(5.230)	0	0	0
2012/05/03	R213 2012/11/01	8.95	Call	Bond Future	5,376.0000	5,603.0000	4.222	0	0	0
2012/05/03	R213 2012/11/01	8.95	Put	Bond Future	3,179.0000	3,018.0000	(5.064)	0	0	0
2012/05/03	R213 2013/02/07			Bond Future	8.7420	8.6930	(0.561)	0.0000	0.0000	0
2012/05/03	R213 2013/02/07	9.00	Call	Bond Future	6,268.0000	6,492.0000	3.574	0	0	0
2012/05/03	R213 2013/02/07	9.00	Put	Bond Future	4,256.0000	4,089.0000	(3.924)	0	0	0
2012/05/03	R213 2013/02/07	9.05	Call	Bond Future	6,487.0000	6,716.0000	3.530	0	0	0
2012/05/03	R213 2013/02/07	9.05	Put	Bond Future	4,093.0000	3,932.0000	(3.934)	0	0	0
2012/05/03	R213 2013/02/07	8.95	Call	Bond Future	6,052.0000	6,272.0000	3.635	0	0	0
2012/05/03	R213 2013/02/07	8.95	Put	Bond Future	4,424.0000	4,254.0000	(3.843)	0	0	0
2012/05/03	R214 2012/05/03			Bond Future	8.7360	8.7100	(0.298)	0.0000	0.0000	0
2012/05/03	R214 2012/05/03	8.80	Call	Bond Future	534.0000	753.0000	41.011	0	0	0
2012/05/03	R214 2012/05/03	8.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/03	R214 2012/05/03	8.81	Call	Bond Future	617.0000	836.0000	35.494	0	0	0
2012/05/03	R214 2012/05/03	8.81	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/03	R214 2012/05/03	8.79	Call	Bond Future	451.0000	670.0000	48.559	0	0	0
2012/05/03	R214 2012/05/03	8.79	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/03	R214 2012/08/02			Bond Future	8.8030	8.7410	(0.704)	0.0000	0.0000	1,530
2012/05/03	R214 2012/08/02	8.80	Call	Bond Future	0.0000	492.0000	100.000	0	0	0
2012/05/03	R214 2012/08/02	8.80	Put	Bond Future	25.0000	0.0000	(100.000)	0	0	0
2012/05/03	R214 2012/08/02	8.81	Call	Bond Future	58.0000	574.0000	889.655	0	0	0
2012/05/03	R214 2012/08/02	8.81	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2012/05/03	R214 2012/08/02	8.79	Call	Bond Future	0.0000	409.0000	100.000	0	0	0
2012/05/03	R214 2012/08/02	8.79	Put	Bond Future	108.0000	0.0000	(100.000)	0	0	0
Total										292652.00