



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 23/05/2012

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
2012/05/23	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/23	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/23	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/23	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/23	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/23	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/23	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/23	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/23	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/23	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/23	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/23	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/23	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/23	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/23	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2012/05/23	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/23	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/23	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/23	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/23	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/23	AL7T 2012/08/02			Index Future	438.0710	434.7020	(0.769)	0.0000	0.0000	13
2012/05/23	AL7T 2012/11/01			Index Future	444.5590	441.1530	(0.766)	0.0000	0.0000	0
2012/05/23	ALBI 2012/08/02			Index Future	395.8270	393.1970	(0.664)	0.0000	0.0000	1,004
2012/05/23	ALBI 2012/11/01			Index Future	401.6890	399.0320	(0.661)	0.0000	0.0000	0
2012/05/23	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/23	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/23	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/23	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/23	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/23	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/23	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/23	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/23	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/23	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/23	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/23	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0

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2012/05/23	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/23	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/23	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/23	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/23	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/23	CAAZ 2012/06/18			Can-Do Future	0.2553	0.3522	37.955	0.0000	0.0000	5,670
2012/05/23	CABA 2012/06/18			Can-Do Future	0.0000	0.0000	0.000	0.0000	0.0000	0
2012/05/23	CABB 2012/06/18			Can-Do Future	0.0048	0.0026	(45.833)	0.0000	0.0000	8,000
2012/05/23	CABC 2012/06/18			Can-Do Future	0.0497	0.0284	(42.857)	0.0000	0.0000	0
2012/05/23	CABD 2012/06/18			Can-Do Future	0.0002	0.0001	(50.000)	0.0000	0.0000	16,000
2012/05/23	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/23	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/23	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/23	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/23	DAAH 2012/06/28			Any day expiry	8.2827	8.4794	2.375	0.0000	0.0000	2,360
2012/05/23	DAAH 2012/06/28	8.50	Call	Any day expiry	117.0000	196.0000	67.521	0	0	0
2012/05/23	DAAH 2012/06/28	8.50	Put	Any day expiry	334.0000	217.0000	(35.030)	0	0	0
2012/05/23	DAAH 2012/06/28	8.51	Call	Any day expiry	115.0000	192.0000	66.957	0	0	0
2012/05/23	DAAH 2012/06/28	8.51	Put	Any day expiry	342.0000	223.0000	(34.795)	0	0	0
2012/05/23	DAAH 2012/06/28	8.49	Call	Any day expiry	120.0000	200.0000	66.667	0	0	0
2012/05/23	DAAH 2012/06/28	8.49	Put	Any day expiry	327.0000	211.0000	(35.474)	0	0	0
2012/05/23	DAAH 2012/06/28	8.25	Put	Any day expiry	171.0000	98.0000	(42.690)	0	0	0
2012/05/23	DAAH 2012/06/28	8.25	Call	Any day expiry	204.0000	327.0000	60.294	0	0	0

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2012/05/23	DAAH 2012/06/28	7.40	Call	Any day expiry	887.0000	1,082.0000	21.984	0	0	0
2012/05/23	DAAH 2012/06/28	7.40	Put	Any day expiry	4.0000	3.0000	(25.000)	0	0	0
2012/05/23	DAUS 2012/05/31			Any day expiry	8.2468	8.4422	2.369	0.0000	0.0000	0
2012/05/23	DAUS 2012/05/31	7.75	Call	Any day expiry	499.0000	693.0000	38.878	0	0	0
2012/05/23	DAUS 2012/05/31	7.75	Put	Any day expiry	2.0000	1.0000	(50.000)	0	0	0
2012/05/23	DAUS 2012/05/31	7.76	Call	Any day expiry	489.0000	683.0000	39.673	0	0	0
2012/05/23	DAUS 2012/05/31	7.76	Put	Any day expiry	2.0000	1.0000	(50.000)	0	0	0
2012/05/23	DAUS 2012/05/31	7.74	Call	Any day expiry	509.0000	703.0000	38.114	0	0	0
2012/05/23	DAUS 2012/05/31	7.74	Put	Any day expiry	2.0000	1.0000	(50.000)	0	0	0
2012/05/23	DAUS 2012/05/31	7.40	Call	Any day expiry	847.0000	1,042.0000	23.022	0	0	0
2012/05/23	DAUS 2012/05/31	7.40	Put	Any day expiry	0.0000	0.0000	0.000	0	0	0
2012/05/23	DAUS 2012/05/31	8.25	Put	Any day expiry	93.0000	27.0000	(70.968)	0	0	0
2012/05/23	DAUS 2012/05/31	8.25	Call	Any day expiry	90.0000	219.0000	143.333	0	0	0
2012/05/23	DAUS 2012/05/31	7.72	Call	Any day expiry	529.0000	723.0000	36.673	0	0	0
2012/05/23	DAUS 2012/05/31	7.72	Put	Any day expiry	2.0000	1.0000	(50.000)	0	0	4,110
2012/05/23	DAUS 2012/05/31	8.51	Put	Any day expiry	287.0000	136.0000	(52.613)	0	0	0
2012/05/23	DAUS 2012/05/31	8.51	Call	Any day expiry	24.0000	68.0000	183.333	0	0	4,110
2012/05/23	DAUS 2012/06/29			Any day expiry	8.2839	8.4807	2.376	0.0000	0.0000	0
2012/05/23	DAUS 2012/06/29	7.75	Call	Any day expiry	555.0000	740.0000	33.333	0	0	0
2012/05/23	DAUS 2012/06/29	7.75	Put	Any day expiry	21.0000	9.0000	(57.143)	0	0	0
2012/05/23	DAUS 2012/06/29	7.76	Call	Any day expiry	546.0000	731.0000	33.883	0	0	0
2012/05/23	DAUS 2012/06/29	7.76	Put	Any day expiry	22.0000	10.0000	(54.545)	0	0	0
2012/05/23	DAUS 2012/06/29	7.74	Call	Any day expiry	564.0000	750.0000	32.979	0	0	0
2012/05/23	DAUS 2012/06/29	7.74	Put	Any day expiry	20.0000	9.0000	(55.000)	0	0	0
2012/05/23	DAUS 2012/06/29	7.40	Call	Any day expiry	888.0000	1,083.0000	21.959	0	0	0
2012/05/23	DAUS 2012/06/29	7.40	Put	Any day expiry	4.0000	2.0000	(50.000)	0	0	0
2012/05/23	DAUS 2012/06/29	8.25	Put	Any day expiry	174.0000	99.0000	(43.103)	0	0	0
2012/05/23	DAUS 2012/06/29	8.25	Call	Any day expiry	208.0000	330.0000	58.654	0	0	0
2012/05/23	DAUS 2012/06/29	7.72	Call	Any day expiry	582.0000	769.0000	32.131	0	0	0
2012/05/23	DAUS 2012/06/29	7.72	Put	Any day expiry	18.0000	8.0000	(55.556)	0	0	5,480
2012/05/23	DAUS 2012/06/29	8.51	Put	Any day expiry	344.0000	225.0000	(34.593)	0	0	0
2012/05/23	DAUS 2012/06/29	8.51	Call	Any day expiry	118.0000	196.0000	66.102	0	0	5,480
2012/05/23	DAUS 2012/07/31			Any day expiry	8.3218	8.5201	2.383	0.0000	0.0000	0
2012/05/23	DAUS 2012/07/31	7.80	Call	Any day expiry	577.0000	756.0000	31.023	0	0	0

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2012/05/23	DAUS 2012/07/31	7.80	Put	Any day expiry	55.0000	36.0000	(34.545)	0	0	0
2012/05/23	DAUS 2012/07/31	7.81	Call	Any day expiry	569.0000	748.0000	31.459	0	0	0
2012/05/23	DAUS 2012/07/31	7.81	Put	Any day expiry	57.0000	38.0000	(33.333)	0	0	0
2012/05/23	DAUS 2012/07/31	7.79	Call	Any day expiry	585.0000	765.0000	30.769	0	0	0
2012/05/23	DAUS 2012/07/31	7.79	Put	Any day expiry	53.0000	35.0000	(33.962)	0	0	0
2012/05/23	DAUS 2012/07/31	7.40	Call	Any day expiry	933.0000	1,131.0000	21.222	0	0	0
2012/05/23	DAUS 2012/07/31	7.40	Put	Any day expiry	11.0000	11.0000	0.000	0	0	0
2012/05/23	DAUS 2012/07/31	8.25	Put	Any day expiry	223.0000	150.0000	(32.735)	0	0	0
2012/05/23	DAUS 2012/07/31	8.25	Call	Any day expiry	295.0000	420.0000	42.373	0	0	0
2012/05/23	DAUS 2012/07/31	7.72	Call	Any day expiry	643.0000	827.0000	28.616	0	0	0
2012/05/23	DAUS 2012/07/31	7.72	Put	Any day expiry	41.0000	27.0000	(34.146)	0	0	4,800
2012/05/23	DAUS 2012/07/31	8.51	Put	Any day expiry	386.0000	279.0000	(27.720)	0	0	0
2012/05/23	DAUS 2012/07/31	8.51	Call	Any day expiry	198.0000	289.0000	45.960	0	0	4,800
2012/05/23	DAUS 2012/08/31			Any day expiry	8.3580	8.5576	2.388	0.0000	0.0000	0
2012/05/23	DAUS 2012/08/31	7.85	Call	Any day expiry	603.0000	776.0000	28.690	0	0	0
2012/05/23	DAUS 2012/08/31	7.85	Put	Any day expiry	95.0000	68.0000	(28.421)	0	0	0
2012/05/23	DAUS 2012/08/31	7.86	Call	Any day expiry	595.0000	768.0000	29.076	0	0	0
2012/05/23	DAUS 2012/08/31	7.86	Put	Any day expiry	97.0000	70.0000	(27.835)	0	0	0
2012/05/23	DAUS 2012/08/31	7.84	Call	Any day expiry	610.0000	784.0000	28.525	0	0	0
2012/05/23	DAUS 2012/08/31	7.84	Put	Any day expiry	92.0000	66.0000	(28.261)	0	0	0
2012/05/23	DAUS 2012/08/31	7.40	Call	Any day expiry	982.0000	1,179.0000	20.061	0	0	0
2012/05/23	DAUS 2012/08/31	7.40	Put	Any day expiry	24.0000	21.0000	(12.500)	0	0	0
2012/05/23	DAUS 2012/08/31	8.25	Put	Any day expiry	260.0000	187.0000	(28.077)	0	0	0
2012/05/23	DAUS 2012/08/31	8.25	Call	Any day expiry	368.0000	495.0000	34.511	0	0	0
2012/05/23	DAUS 2012/08/31	7.72	Call	Any day expiry	702.0000	884.0000	25.926	0	0	0
2012/05/23	DAUS 2012/08/31	7.72	Put	Any day expiry	64.0000	46.0000	(28.125)	0	0	6,170
2012/05/23	DAUS 2012/08/31	8.51	Put	Any day expiry	420.0000	318.0000	(24.286)	0	0	0
2012/05/23	DAUS 2012/08/31	8.51	Call	Any day expiry	268.0000	366.0000	36.567	0	0	6,170
2012/05/23	DAUS 2012/09/28			Any day expiry	8.3901	8.5905	2.389	0.0000	0.0000	0
2012/05/23	DAUS 2012/09/28	7.90	Call	Any day expiry	623.0000	790.0000	26.806	0	0	0
2012/05/23	DAUS 2012/09/28	7.90	Put	Any day expiry	133.0000	100.0000	(24.812)	0	0	0
2012/05/23	DAUS 2012/09/28	7.91	Call	Any day expiry	616.0000	783.0000	27.110	0	0	0
2012/05/23	DAUS 2012/09/28	7.91	Put	Any day expiry	136.0000	103.0000	(24.265)	0	0	0
2012/05/23	DAUS 2012/09/28	7.89	Call	Any day expiry	630.0000	798.0000	26.667	0	0	0
2012/05/23	DAUS 2012/09/28	7.89	Put	Any day expiry	130.0000	98.0000	(24.615)	0	0	0

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2012/05/23	DAUS 2012/09/28	7.40	Call	Any day expiry	1,026.0000	1,221.0000	19.006	0	0	0
2012/05/23	DAUS 2012/09/28	7.40	Put	Any day expiry	36.0000	31.0000	(13.889)	0	0	0
2012/05/23	DAUS 2012/09/28	8.25	Put	Any day expiry	287.0000	215.0000	(25.087)	0	0	0
2012/05/23	DAUS 2012/09/28	8.25	Call	Any day expiry	427.0000	555.0000	29.977	0	0	0
2012/05/23	DAUS 2012/09/28	7.72	Call	Any day expiry	754.0000	935.0000	24.005	0	0	0
2012/05/23	DAUS 2012/09/28	7.72	Put	Any day expiry	84.0000	65.0000	(22.619)	0	0	7,540
2012/05/23	DAUS 2012/09/28	8.51	Put	Any day expiry	444.0000	348.0000	(21.622)	0	0	0
2012/05/23	DAUS 2012/09/28	8.51	Call	Any day expiry	324.0000	428.0000	32.099	0	0	7,540
2012/05/23	DAUS 2012/10/31			Any day expiry	8.4278	8.6293	2.391	0.0000	0.0000	0
2012/05/23	DAUS 2012/10/31	7.90	Call	Any day expiry	684.0000	852.0000	24.561	0	0	0
2012/05/23	DAUS 2012/10/31	7.90	Put	Any day expiry	156.0000	123.0000	(21.154)	0	0	0
2012/05/23	DAUS 2012/10/31	7.91	Call	Any day expiry	677.0000	844.0000	24.668	0	0	0
2012/05/23	DAUS 2012/10/31	7.91	Put	Any day expiry	159.0000	125.0000	(21.384)	0	0	0
2012/05/23	DAUS 2012/10/31	7.89	Call	Any day expiry	690.0000	859.0000	24.493	0	0	0
2012/05/23	DAUS 2012/10/31	7.89	Put	Any day expiry	152.0000	120.0000	(21.053)	0	0	0
2012/05/23	DAUS 2012/10/31	7.40	Call	Any day expiry	1,076.0000	1,274.0000	18.401	0	0	0
2012/05/23	DAUS 2012/10/31	7.40	Put	Any day expiry	48.0000	45.0000	(6.250)	0	0	0
2012/05/23	DAUS 2012/10/31	8.25	Put	Any day expiry	313.0000	243.0000	(22.364)	0	0	0
2012/05/23	DAUS 2012/10/31	8.25	Call	Any day expiry	491.0000	622.0000	26.680	0	0	0
2012/05/23	DAUS 2012/10/31	7.72	Call	Any day expiry	811.0000	992.0000	22.318	0	0	0
2012/05/23	DAUS 2012/10/31	7.72	Put	Any day expiry	103.0000	83.0000	(19.417)	0	0	8,220
2012/05/23	DAUS 2012/10/31	8.51	Call	Any day expiry	387.0000	496.0000	28.165	0	0	8,220
2012/05/23	DAUS 2012/10/31	8.51	Put	Any day expiry	469.0000	377.0000	(19.616)	0	0	0
2012/05/23	DAUS 2012/11/30			Any day expiry	8.4620	8.6645	2.393	0.0000	0.0000	0
2012/05/23	DAUS 2012/11/30	8.50	Call	Any day expiry	445.0000	556.0000	24.944	0	0	0
2012/05/23	DAUS 2012/11/30	8.50	Put	Any day expiry	483.0000	392.0000	(18.841)	0	0	0
2012/05/23	DAUS 2012/11/30	8.51	Call	Any day expiry	441.0000	552.0000	25.170	0	0	8,440
2012/05/23	DAUS 2012/11/30	8.51	Put	Any day expiry	489.0000	398.0000	(18.609)	0	0	0
2012/05/23	DAUS 2012/11/30	8.49	Call	Any day expiry	448.0000	561.0000	25.223	0	0	0
2012/05/23	DAUS 2012/11/30	8.49	Put	Any day expiry	476.0000	387.0000	(18.697)	0	0	0
2012/05/23	DAUS 2012/11/30	7.72	Call	Any day expiry	861.0000	1,044.0000	21.254	0	0	0
2012/05/23	DAUS 2012/11/30	7.72	Put	Any day expiry	119.0000	100.0000	(15.966)	0	0	8,440
2012/05/23	DAUS 2012/12/27			Any day expiry	8.4921	8.6952	2.392	0.0000	0.0000	0
2012/05/23	DAUS 2012/12/27	8.50	Call	Any day expiry	490.0000	601.0000	22.653	0	0	0
2012/05/23	DAUS 2012/12/27	8.50	Put	Any day expiry	498.0000	406.0000	(18.474)	0	0	0

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2012/05/23	DAUS 2012/12/27	8.51	Call	Any day expiry	486.0000	597.0000	22.840	0	0	7,530
2012/05/23	DAUS 2012/12/27	8.51	Put	Any day expiry	504.0000	412.0000	(18.254)	0	0	0
2012/05/23	DAUS 2012/12/27	8.49	Call	Any day expiry	493.0000	606.0000	22.921	0	0	0
2012/05/23	DAUS 2012/12/27	8.49	Put	Any day expiry	491.0000	401.0000	(18.330)	0	0	0
2012/05/23	DAUS 2012/12/27	7.72	Call	Any day expiry	904.0000	1,085.0000	20.022	0	0	0
2012/05/23	DAUS 2012/12/27	7.72	Put	Any day expiry	132.0000	110.0000	(16.667)	0	0	7,530
2012/05/23	GOVI 2012/08/02			GOVI	396.9340	394.3760	(0.644)	0.0000	0.0000	236
2012/05/23	GOVI 2012/08/02	390.00	Call	GOVI	69,340.0000	43,760.0000	(36.891)	0	0	0
2012/05/23	GOVI 2012/08/02	390.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/05/23	GOVI 2012/08/02	390.01	Call	GOVI	69,240.0000	43,660.0000	(36.944)	0	0	0
2012/05/23	GOVI 2012/08/02	390.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/05/23	GOVI 2012/08/02	389.99	Call	GOVI	69,440.0000	43,860.0000	(36.838)	0	0	0
2012/05/23	GOVI 2012/08/02	389.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/05/23	GOVI 2012/11/01			GOVI	402.8130	400.2290	(0.641)	0.0000	0.0000	0
2012/05/23	GOVI 2012/11/01	402.00	Call	GOVI	8,130.0000	0.0000	(100.000)	0	0	0
2012/05/23	GOVI 2012/11/01	402.00	Put	GOVI	0.0000	17,710.0000	100.000	0	0	0
2012/05/23	GOVI 2012/11/01	402.01	Call	GOVI	8,030.0000	0.0000	(100.000)	0	0	0
2012/05/23	GOVI 2012/11/01	402.01	Put	GOVI	0.0000	17,810.0000	100.000	0	0	0
2012/05/23	GOVI 2012/11/01	401.99	Call	GOVI	8,230.0000	0.0000	(100.000)	0	0	0
2012/05/23	GOVI 2012/11/01	401.99	Put	GOVI	0.0000	17,610.0000	100.000	0	0	0
2012/05/23	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/05/23	IGOV 2012/08/02			Index Future	173.8640	173.8640	0.000	0.0000	0.0000	563
2012/05/23	IGOV 2012/11/01			Index Future	176.4390	176.4390	0.000	0.0000	0.0000	0
2012/05/23	ILBI 2012/08/02			Index Future	478.1960	476.9560	(0.259)	0.0000	0.0000	169
2012/05/23	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2012/05/23	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2012/05/23	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2012/05/23	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0

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2012/05/23	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2012/05/23	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2012/05/23	JBAF 2012/06/20			Jibar Tradeable Future	5.5900	5.5900	0.000	0.0000	0.0000	2,890
2012/05/23	JBAF 2012/07/18			Jibar Tradeable Future	5.5700	5.5700	0.000	0.0000	0.0000	0
2012/05/23	JBAF 2012/08/15			Jibar Tradeable Future	5.5600	5.5700	0.180	0.0000	0.0000	0
2012/05/23	JBAF 2012/09/19			Jibar Tradeable Future	5.5600	5.5700	0.180	0.0000	0.0000	44,760
2012/05/23	JBAF 2012/10/17			Jibar Tradeable Future	5.5600	5.5800	0.360	0.0000	0.0000	0
2012/05/23	JBAF 2012/11/21			Jibar Tradeable Future	5.5600	5.5800	0.360	0.0000	0.0000	0
2012/05/23	JBAF 2012/12/19			Jibar Tradeable Future	5.5600	5.5800	0.360	0.0000	0.0000	840
2012/05/23	JBAF 2013/03/20			Jibar Tradeable Future	5.6000	5.6300	0.536	0.0000	0.0000	790
2012/05/23	JBAF 2013/06/19			Jibar Tradeable Future	5.7300	5.7800	0.873	0.0000	0.0000	500
2012/05/23	JBAF 2013/09/18			Jibar Tradeable Future	5.8900	5.9500	1.019	0.0000	0.0000	1,700
2012/05/23	JBAF 2013/12/18			Jibar Tradeable Future	6.0700	6.1300	0.988	0.0000	0.0000	1,500
2012/05/23	JBAF 2014/03/19			Jibar Tradeable Future	6.2500	6.3200	1.120	0.0000	0.0000	0
2012/05/23	R157 2012/08/02			Bond Future	6.3660	6.4770	1.744	6.4500	6.4500	15,070
2012/05/23	R157 2012/08/02	8.00	Call	Bond Future	4,960.0000	4,615.0000	(6.956)	0	0	0
2012/05/23	R157 2012/08/02	8.00	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2012/05/23	R157 2012/08/02	8.05	Call	Bond Future	5,108.0000	4,762.0000	(6.774)	0	0	0
2012/05/23	R157 2012/08/02	8.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/23	R157 2012/08/02	7.95	Call	Bond Future	4,812.0000	4,467.0000	(7.170)	0	0	0
2012/05/23	R157 2012/08/02	7.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/23	R157 2012/08/02	6.15	Put	Bond Future	959.0000	1,195.0000	24.609	0	0	0
2012/05/23	R157 2012/08/02	6.15	Call	Bond Future	283.0000	174.0000	(38.516)	0	0	3,750
2012/05/23	R157 2012/08/02	6.35	Put	Bond Future	589.0000	762.0000	29.372	0	0	0
2012/05/23	R157 2012/08/02	6.35	Call	Bond Future	539.0000	367.0000	(31.911)	0	0	1,250
2012/05/23	R157 2012/08/02	6.55	Call	Bond Future	902.0000	670.0000	(25.721)	0	0	0
2012/05/23	R157 2012/08/02	6.55	Put	Bond Future	330.0000	443.0000	34.242	0	0	1,250
2012/05/23	R157 2012/08/02	6.95	Call	Bond Future	1,884.0000	1,572.0000	(16.561)	0	0	0
2012/05/23	R157 2012/08/02	6.95	Put	Bond Future	81.0000	114.0000	40.741	0	0	3,750
2012/05/23	R157 2012/11/01			Bond Future	6.4060	6.5270	1.889	0.0000	0.0000	0
2012/05/23	R157 2012/11/01	7.00	Call	Bond Future	2,016.0000	1,735.0000	(13.938)	0	0	0
2012/05/23	R157 2012/11/01	7.00	Put	Bond Future	329.0000	394.0000	19.757	0	0	0
2012/05/23	R157 2012/11/01	7.05	Call	Bond Future	2,126.0000	1,840.0000	(13.452)	0	0	0

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2012/05/23	R157 2012/11/01	7.05	Put	Bond Future	299.0000	359.0000	20.067	0	0	0
2012/05/23	R157 2012/11/01	6.95	Call	Bond Future	1,907.0000	1,632.0000	(14.421)	0	0	0
2012/05/23	R157 2012/11/01	6.95	Put	Bond Future	361.0000	432.0000	19.668	0	0	0
2012/05/23	R157 2013/02/07			Bond Future	6.4520	6.5880	2.108	0.0000	0.0000	0
2012/05/23	R157 2013/02/07	6.75	Call	Bond Future	1,571.0000	1,346.0000	(14.322)	0	0	0
2012/05/23	R157 2013/02/07	6.75	Put	Bond Future	802.0000	929.0000	15.835	0	0	0
2012/05/23	R157 2013/02/07	6.80	Call	Bond Future	1,652.0000	1,423.0000	(13.862)	0	0	0
2012/05/23	R157 2013/02/07	6.80	Put	Bond Future	755.0000	878.0000	16.291	0	0	0
2012/05/23	R157 2013/02/07	6.70	Call	Bond Future	1,492.0000	1,273.0000	(14.678)	0	0	0
2012/05/23	R157 2013/02/07	6.70	Put	Bond Future	852.0000	984.0000	15.493	0	0	0
2012/05/23	R186 2012/08/02			Bond Future	8.3160	8.4260	1.323	0.0000	0.0000	34,789
2012/05/23	R186 2012/08/02	8.75	Call	Bond Future	4,908.0000	4,168.0000	(15.077)	0	0	0
2012/05/23	R186 2012/08/02	8.75	Put	Bond Future	946.0000	1,229.0000	29.915	0	0	2,700
2012/05/23	R186 2012/08/02	8.80	Call	Bond Future	5,246.0000	4,482.0000	(14.563)	0	0	0
2012/05/23	R186 2012/08/02	8.80	Put	Bond Future	840.0000	1,099.0000	30.833	0	0	0
2012/05/23	R186 2012/08/02	8.70	Call	Bond Future	4,578.0000	3,863.0000	(15.618)	0	0	0
2012/05/23	R186 2012/08/02	8.70	Put	Bond Future	1,063.0000	1,370.0000	28.881	0	0	0
2012/05/23	R186 2012/08/02	8.25	Put	Bond Future	2,723.0000	3,285.0000	20.639	0	0	0
2012/05/23	R186 2012/08/02	8.25	Call	Bond Future	2,103.0000	1,643.0000	(21.874)	0	0	8,750
2012/05/23	R186 2012/08/02	8.66	Call	Bond Future	4,321.0000	3,627.0000	(16.061)	0	0	0
2012/05/23	R186 2012/08/02	8.66	Put	Bond Future	1,165.0000	1,494.0000	28.240	0	0	276
2012/05/23	R186 2012/08/02	7.66	Put	Bond Future	6,805.0000	7,690.0000	13.005	0	0	0
2012/05/23	R186 2012/08/02	7.66	Call	Bond Future	434.0000	296.0000	(31.797)	0	0	276
2012/05/23	R186 2012/08/02	7.76	Put	Bond Future	5,969.0000	6,811.0000	14.106	0	0	0
2012/05/23	R186 2012/08/02	7.76	Call	Bond Future	600.0000	420.0000	(30.000)	0	0	43
2012/05/23	R186 2012/08/02	8.76	Call	Bond Future	4,975.0000	4,230.0000	(14.975)	0	0	0
2012/05/23	R186 2012/08/02	8.76	Put	Bond Future	924.0000	1,202.0000	30.087	0	0	43
2012/05/23	R186 2012/08/02	8.00	Put	Bond Future	4,190.0000	4,909.0000	17.160	0	0	0
2012/05/23	R186 2012/08/02	8.00	Call	Bond Future	1,180.0000	877.0000	(25.678)	0	0	1,099
2012/05/23	R186 2012/08/02	9.00	Call	Bond Future	6,668.0000	5,821.0000	(12.702)	0	0	0
2012/05/23	R186 2012/08/02	9.00	Put	Bond Future	511.0000	686.0000	34.247	0	0	199
2012/05/23	R186 2012/08/02	7.70	Put	Bond Future	6,465.0000	7,333.0000	13.426	0	0	0
2012/05/23	R186 2012/08/02	7.70	Call	Bond Future	496.0000	342.0000	(31.048)	0	0	2,700
2012/05/23	R186 2012/08/02	8.30	Call	Bond Future	2,328.0000	1,839.0000	(21.005)	0	0	0

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2012/05/23	R186 2012/08/02	8.30	Put	Bond Future	2,478.0000	3,011.0000	21.509	0	0	900
2012/05/23	R186 2012/11/01			Bond Future	8.3900	8.5030	1.347	0.0000	0.0000	0
2012/05/23	R186 2012/11/01	8.75	Call	Bond Future	6,017.0000	5,317.0000	(11.634)	0	0	0
2012/05/23	R186 2012/11/01	8.75	Put	Bond Future	2,778.0000	3,109.0000	11.915	0	0	0
2012/05/23	R186 2012/11/01	8.80	Call	Bond Future	6,295.0000	5,579.0000	(11.374)	0	0	0
2012/05/23	R186 2012/11/01	8.80	Put	Bond Future	2,617.0000	2,931.0000	11.998	0	0	0
2012/05/23	R186 2012/11/01	8.70	Call	Bond Future	5,744.0000	5,060.0000	(11.908)	0	0	0
2012/05/23	R186 2012/11/01	8.70	Put	Bond Future	2,947.0000	3,294.0000	11.775	0	0	0
2012/05/23	R186 2013/02/07			Bond Future	8.4690	8.5870	1.393	0.0000	0.0000	0
2012/05/23	R186 2013/02/07	8.50	Call	Bond Future	5,512.0000	4,943.0000	(10.323)	0	0	0
2012/05/23	R186 2013/02/07	8.50	Put	Bond Future	5,234.0000	5,719.0000	9.266	0	0	0
2012/05/23	R186 2013/02/07	8.55	Call	Bond Future	5,742.0000	5,163.0000	(10.084)	0	0	0
2012/05/23	R186 2013/02/07	8.55	Put	Bond Future	5,017.0000	5,492.0000	9.468	0	0	0
2012/05/23	R186 2013/02/07	8.45	Call	Bond Future	5,286.0000	4,730.0000	(10.518)	0	0	0
2012/05/23	R186 2013/02/07	8.45	Put	Bond Future	5,457.0000	5,955.0000	9.126	0	0	0
2012/05/23	R189 2012/08/02			Bond Future	218.8487	218.8597	0.005	0.0000	0.0000	44
2012/05/23	R189 2012/08/02	218.00	Call	Bond Future	849.0000	860.0000	1.296	0	0	0
2012/05/23	R189 2012/08/02	218.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/23	R189 2012/08/02	218.05	Call	Bond Future	799.0000	810.0000	1.377	0	0	0
2012/05/23	R189 2012/08/02	218.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/23	R189 2012/08/02	217.95	Call	Bond Future	899.0000	910.0000	1.224	0	0	0
2012/05/23	R189 2012/08/02	217.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/23	R197 2012/08/02			Bond Future	256.2546	256.3336	0.031	0.0000	0.0000	1,409
2012/05/23	R197 2012/08/02	257.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/23	R197 2012/08/02	257.00	Put	Bond Future	745.0000	666.0000	(10.604)	0	0	0
2012/05/23	R197 2012/08/02	257.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/23	R197 2012/08/02	257.05	Put	Bond Future	795.0000	716.0000	(9.937)	0	0	0
2012/05/23	R197 2012/08/02	256.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/23	R197 2012/08/02	256.95	Put	Bond Future	695.0000	616.0000	(11.367)	0	0	0
2012/05/23	R201 2012/08/02			Bond Future	5.7060	5.7990	1.630	0.0000	0.0000	2,704
2012/05/23	R201 2012/08/02	7.50	Call	Bond Future	3,997.0000	3,785.0000	(5.304)	0	0	0
2012/05/23	R201 2012/08/02	7.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/23	R201 2012/08/02	7.55	Call	Bond Future	4,106.0000	3,894.0000	(5.163)	0	0	0

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2012/05/23	R201 2012/08/02	7.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/23	R201 2012/08/02	7.45	Call	Bond Future	3,888.0000	3,676.0000	(5.453)	0	0	0
2012/05/23	R201 2012/08/02	7.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/23	R201 2012/11/01			Bond Future	5.6680	5.7710	1.817	0.0000	0.0000	0
2012/05/23	R201 2012/11/01	6.50	Call	Bond Future	1,788.0000	1,599.0000	(10.570)	0	0	0
2012/05/23	R201 2012/11/01	6.50	Put	Bond Future	98.0000	120.0000	22.449	0	0	0
2012/05/23	R201 2012/11/01	6.55	Call	Bond Future	1,877.0000	1,686.0000	(10.176)	0	0	0
2012/05/23	R201 2012/11/01	6.55	Put	Bond Future	87.0000	107.0000	22.989	0	0	0
2012/05/23	R201 2012/11/01	6.45	Call	Bond Future	1,700.0000	1,514.0000	(10.941)	0	0	0
2012/05/23	R201 2012/11/01	6.45	Put	Bond Future	111.0000	136.0000	22.523	0	0	0
2012/05/23	R201 2013/02/07			Bond Future	5.6030	5.7210	2.106	0.0000	0.0000	0
2012/05/23	R201 2013/02/07	6.25	Call	Bond Future	1,442.0000	1,284.0000	(10.957)	0	0	0
2012/05/23	R201 2013/02/07	6.25	Put	Bond Future	284.0000	339.0000	19.366	0	0	0
2012/05/23	R201 2013/02/07	6.30	Call	Bond Future	1,510.0000	1,349.0000	(10.662)	0	0	0
2012/05/23	R201 2013/02/07	6.30	Put	Bond Future	264.0000	315.0000	19.318	0	0	0
2012/05/23	R201 2013/02/07	6.20	Call	Bond Future	1,375.0000	1,220.0000	(11.273)	0	0	0
2012/05/23	R201 2013/02/07	6.20	Put	Bond Future	306.0000	364.0000	18.954	0	0	0
2012/05/23	R202 2012/08/02			Bond Future	186.7134	186.7759	0.033	0.0000	0.0000	40,005
2012/05/23	R202 2012/08/02	191.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/23	R202 2012/08/02	191.00	Put	Bond Future	4,287.0000	4,224.0000	(1.470)	0	0	0
2012/05/23	R202 2012/08/02	191.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/23	R202 2012/08/02	191.05	Put	Bond Future	4,337.0000	4,274.0000	(1.453)	0	0	0
2012/05/23	R202 2012/08/02	190.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/23	R202 2012/08/02	190.95	Put	Bond Future	4,237.0000	4,174.0000	(1.487)	0	0	0
2012/05/23	R203 2012/08/02			Bond Future	6.9600	7.0830	1.767	0.0000	0.0000	3,883
2012/05/23	R203 2012/08/02	8.50	Call	Bond Future	6,490.0000	5,955.0000	(8.243)	0	0	0
2012/05/23	R203 2012/08/02	8.50	Put	Bond Future	4.0000	6.0000	50.000	0	0	0
2012/05/23	R203 2012/08/02	8.55	Call	Bond Future	6,691.0000	6,156.0000	(7.996)	0	0	0
2012/05/23	R203 2012/08/02	8.55	Put	Bond Future	3.0000	5.0000	66.667	0	0	0
2012/05/23	R203 2012/08/02	8.45	Call	Bond Future	6,288.0000	5,754.0000	(8.492)	0	0	0
2012/05/23	R203 2012/08/02	8.45	Put	Bond Future	5.0000	8.0000	60.000	0	0	0
2012/05/23	R203 2012/08/02	6.60	Put	Bond Future	1,933.0000	2,344.0000	21.262	0	0	0
2012/05/23	R203 2012/08/02	6.60	Call	Bond Future	342.0000	216.0000	(36.842)	0	0	4,200

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2012/05/23	R203 2012/08/02	6.85	Put	Bond Future	1,200.0000	1,519.0000	26.583	0	0	0
2012/05/23	R203 2012/08/02	6.85	Call	Bond Future	717.0000	499.0000	(30.404)	0	0	1,400
2012/05/23	R203 2012/08/02	7.15	Call	Bond Future	1,421.0000	1,088.0000	(23.434)	0	0	0
2012/05/23	R203 2012/08/02	7.15	Put	Bond Future	593.0000	797.0000	34.401	0	0	1,400
2012/05/23	R203 2012/08/02	7.55	Call	Bond Future	2,731.0000	2,280.0000	(16.514)	0	0	0
2012/05/23	R203 2012/08/02	7.55	Put	Bond Future	186.0000	272.0000	46.237	0	0	4,200
2012/05/23	R203 2012/11/01			Bond Future	7.0210	7.1510	1.852	0.0000	0.0000	0
2012/05/23	R203 2012/11/01	7.75	Call	Bond Future	3,567.0000	3,144.0000	(11.859)	0	0	0
2012/05/23	R203 2012/11/01	7.75	Put	Bond Future	573.0000	692.0000	20.768	0	0	0
2012/05/23	R203 2012/11/01	7.80	Call	Bond Future	3,725.0000	3,295.0000	(11.544)	0	0	0
2012/05/23	R203 2012/11/01	7.80	Put	Bond Future	530.0000	641.0000	20.943	0	0	0
2012/05/23	R203 2012/11/01	7.70	Call	Bond Future	3,411.0000	2,997.0000	(12.137)	0	0	0
2012/05/23	R203 2012/11/01	7.70	Put	Bond Future	619.0000	747.0000	20.679	0	0	0
2012/05/23	R203 2013/02/07			Bond Future	7.0920	7.2310	1.960	0.0000	0.0000	0
2012/05/23	R203 2013/02/07	6.50	Call	Bond Future	1,003.0000	809.0000	(19.342)	0	0	0
2012/05/23	R203 2013/02/07	6.50	Put	Bond Future	3,382.0000	3,737.0000	10.497	0	0	0
2012/05/23	R203 2013/02/07	6.55	Call	Bond Future	1,071.0000	868.0000	(18.954)	0	0	0
2012/05/23	R203 2013/02/07	6.55	Put	Bond Future	3,246.0000	3,592.0000	10.659	0	0	0
2012/05/23	R203 2013/02/07	6.45	Call	Bond Future	938.0000	753.0000	(19.723)	0	0	0
2012/05/23	R203 2013/02/07	6.45	Put	Bond Future	3,521.0000	3,885.0000	10.338	0	0	0
2012/05/23	R204 2012/08/02			Bond Future	7.2690	7.3850	1.596	0.0000	0.0000	4,101
2012/05/23	R204 2012/08/02	8.50	Call	Bond Future	6,128.0000	5,545.0000	(9.514)	0	0	0
2012/05/23	R204 2012/08/02	8.50	Put	Bond Future	29.0000	40.0000	37.931	0	0	0
2012/05/23	R204 2012/08/02	8.55	Call	Bond Future	6,361.0000	5,775.0000	(9.212)	0	0	0
2012/05/23	R204 2012/08/02	8.55	Put	Bond Future	24.0000	32.0000	33.333	0	0	0
2012/05/23	R204 2012/08/02	8.45	Call	Bond Future	5,895.0000	5,315.0000	(9.839)	0	0	0
2012/05/23	R204 2012/08/02	8.45	Put	Bond Future	35.0000	49.0000	40.000	0	0	0
2012/05/23	R204 2012/11/01			Bond Future	7.3340	7.4560	1.663	0.0000	0.0000	0
2012/05/23	R204 2012/11/01	8.00	Call	Bond Future	4,066.0000	3,614.0000	(11.117)	0	0	0
2012/05/23	R204 2012/11/01	8.00	Put	Bond Future	826.0000	977.0000	18.281	0	0	0
2012/05/23	R204 2012/11/01	8.05	Call	Bond Future	4,247.0000	3,786.0000	(10.855)	0	0	0
2012/05/23	R204 2012/11/01	8.05	Put	Bond Future	769.0000	911.0000	18.466	0	0	0
2012/05/23	R204 2012/11/01	7.95	Call	Bond Future	3,889.0000	3,446.0000	(11.391)	0	0	0
2012/05/23	R204 2012/11/01	7.95	Put	Bond Future	888.0000	1,048.0000	18.018	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
2012/05/23	R204 2013/02/07			Bond Future	7.4060	7.5350	1.742	0.0000	0.0000	0
2012/05/23	R204 2013/02/07	8.00	Call	Bond Future	4,212.0000	3,751.0000	(10.945)	0	0	0
2012/05/23	R204 2013/02/07	8.00	Put	Bond Future	1,430.0000	1,581.0000	10.559	0	0	0
2012/05/23	R204 2013/02/07	8.05	Call	Bond Future	4,371.0000	3,903.0000	(10.707)	0	0	0
2012/05/23	R204 2013/02/07	8.05	Put	Bond Future	1,359.0000	1,503.0000	10.596	0	0	0
2012/05/23	R204 2013/02/07	7.95	Call	Bond Future	4,056.0000	3,602.0000	(11.193)	0	0	0
2012/05/23	R204 2013/02/07	7.95	Put	Bond Future	1,505.0000	1,663.0000	10.498	0	0	0
2012/05/23	R206 2012/08/02			Bond Future	5.3440	5.4600	2.171	0.0000	0.0000	1,781
2012/05/23	R206 2012/08/02	7.25	Call	Bond Future	2,612.0000	2,450.0000	(6.202)	0	0	0
2012/05/23	R206 2012/08/02	7.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/23	R206 2012/08/02	7.30	Call	Bond Future	2,679.0000	2,518.0000	(6.010)	0	0	0
2012/05/23	R206 2012/08/02	7.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/23	R206 2012/08/02	7.20	Call	Bond Future	2,544.0000	2,383.0000	(6.329)	0	0	0
2012/05/23	R206 2012/08/02	7.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/23	R206 2012/11/01			Bond Future	5.1930	5.3320	2.677	0.0000	0.0000	0
2012/05/23	R206 2012/11/01	6.00	Call	Bond Future	966.0000	820.0000	(15.114)	0	0	0
2012/05/23	R206 2012/11/01	6.00	Put	Bond Future	33.0000	49.0000	48.485	0	0	0
2012/05/23	R206 2012/11/01	6.05	Call	Bond Future	1,019.0000	871.0000	(14.524)	0	0	0
2012/05/23	R206 2012/11/01	6.05	Put	Bond Future	29.0000	42.0000	44.828	0	0	0
2012/05/23	R206 2012/11/01	5.95	Call	Bond Future	914.0000	770.0000	(15.755)	0	0	0
2012/05/23	R206 2012/11/01	5.95	Put	Bond Future	39.0000	56.0000	43.590	0	0	0
2012/05/23	R206 2013/02/07			Bond Future	4.9180	5.0960	3.619	0.0000	0.0000	0
2012/05/23	R206 2013/02/07	6.00	Call	Bond Future	1,032.0000	894.0000	(13.372)	0	0	0
2012/05/23	R206 2013/02/07	6.00	Put	Bond Future	56.0000	80.0000	42.857	0	0	0
2012/05/23	R206 2013/02/07	6.05	Call	Bond Future	1,071.0000	932.0000	(12.979)	0	0	0
2012/05/23	R206 2013/02/07	6.05	Put	Bond Future	51.0000	73.0000	43.137	0	0	0
2012/05/23	R206 2013/02/07	5.95	Call	Bond Future	993.0000	858.0000	(13.595)	0	0	0
2012/05/23	R206 2013/02/07	5.95	Put	Bond Future	62.0000	89.0000	43.548	0	0	0
2012/05/23	R207 2012/08/02			Bond Future	7.5830	7.7040	1.596	0.0000	0.0000	27,509
2012/05/23	R207 2012/08/02	8.75	Call	Bond Future	6,261.0000	5,613.0000	(10.350)	0	0	0
2012/05/23	R207 2012/08/02	8.75	Put	Bond Future	51.0000	70.0000	37.255	0	0	0
2012/05/23	R207 2012/08/02	8.80	Call	Bond Future	6,507.0000	5,856.0000	(10.005)	0	0	0
2012/05/23	R207 2012/08/02	8.80	Put	Bond Future	42.0000	59.0000	40.476	0	0	0

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2012/05/23	R207 2012/08/02	8.70	Call	Bond Future	6,015.0000	5,371.0000	(10.707)	0	0	0
2012/05/23	R207 2012/08/02	8.70	Put	Bond Future	61.0000	84.0000	37.705	0	0	0
2012/05/23	R207 2012/11/01			Bond Future	7.6510	7.7780	1.660	0.0000	0.0000	0
2012/05/23	R207 2012/11/01	8.25	Call	Bond Future	4,217.0000	3,693.0000	(12.426)	0	0	0
2012/05/23	R207 2012/11/01	8.25	Put	Bond Future	1,059.0000	1,215.0000	14.731	0	0	0
2012/05/23	R207 2012/11/01	8.30	Call	Bond Future	4,405.0000	3,872.0000	(12.100)	0	0	0
2012/05/23	R207 2012/11/01	8.30	Put	Bond Future	989.0000	1,136.0000	14.863	0	0	0
2012/05/23	R207 2012/11/01	8.20	Call	Bond Future	4,033.0000	3,518.0000	(12.770)	0	0	0
2012/05/23	R207 2012/11/01	8.20	Put	Bond Future	1,134.0000	1,299.0000	14.550	0	0	0
2012/05/23	R207 2013/02/07			Bond Future	7.7290	7.8610	1.708	0.0000	0.0000	0
2012/05/23	R207 2013/02/07	8.25	Call	Bond Future	4,381.0000	3,922.0000	(10.477)	0	0	0
2012/05/23	R207 2013/02/07	8.25	Put	Bond Future	1,717.0000	1,941.0000	13.046	0	0	0
2012/05/23	R207 2013/02/07	8.30	Call	Bond Future	4,549.0000	4,081.0000	(10.288)	0	0	0
2012/05/23	R207 2013/02/07	8.30	Put	Bond Future	1,634.0000	1,849.0000	13.158	0	0	0
2012/05/23	R207 2013/02/07	8.20	Call	Bond Future	4,215.0000	3,765.0000	(10.676)	0	0	0
2012/05/23	R207 2013/02/07	8.20	Put	Bond Future	1,802.0000	2,036.0000	12.986	0	0	0
2012/05/23	R208 2012/08/02			Bond Future	7.6410	7.7730	1.728	0.0000	0.0000	9,382
2012/05/23	R208 2012/08/02	8.75	Call	Bond Future	6,469.0000	5,707.0000	(11.779)	0	0	0
2012/05/23	R208 2012/08/02	8.75	Put	Bond Future	73.0000	102.0000	39.726	0	0	0
2012/05/23	R208 2012/08/02	8.80	Call	Bond Future	6,732.0000	5,966.0000	(11.378)	0	0	0
2012/05/23	R208 2012/08/02	8.80	Put	Bond Future	61.0000	86.0000	40.984	0	0	0
2012/05/23	R208 2012/08/02	8.70	Call	Bond Future	6,206.0000	5,449.0000	(12.198)	0	0	0
2012/05/23	R208 2012/08/02	8.70	Put	Bond Future	86.0000	121.0000	40.698	0	0	0
2012/05/23	R208 2012/08/02	7.20	Put	Bond Future	3,169.0000	3,777.0000	19.186	0	0	0
2012/05/23	R208 2012/08/02	7.20	Call	Bond Future	464.0000	281.0000	(39.440)	0	0	3,450
2012/05/23	R208 2012/08/02	7.50	Put	Bond Future	1,905.0000	2,364.0000	24.094	0	0	0
2012/05/23	R208 2012/08/02	7.50	Call	Bond Future	1,051.0000	718.0000	(31.684)	0	0	1,150
2012/05/23	R208 2012/08/02	7.80	Call	Bond Future	1,977.0000	1,485.0000	(24.886)	0	0	0
2012/05/23	R208 2012/08/02	7.80	Put	Bond Future	1,025.0000	1,324.0000	29.171	0	0	1,150
2012/05/23	R208 2012/08/02	8.25	Call	Bond Future	3,915.0000	3,242.0000	(17.190)	0	0	0
2012/05/23	R208 2012/08/02	8.25	Put	Bond Future	333.0000	451.0000	35.435	0	0	3,450
2012/05/23	R208 2012/11/01			Bond Future	7.7070	7.8430	1.765	0.0000	0.0000	0
2012/05/23	R208 2012/11/01	8.25	Call	Bond Future	4,361.0000	3,789.0000	(13.116)	0	0	0
2012/05/23	R208 2012/11/01	8.25	Put	Bond Future	1,237.0000	1,460.0000	18.027	0	0	0

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2012/05/23	R208 2012/11/01	8.30	Call	Bond Future	4,560.0000	3,977.0000	(12.785)	0	0	0
2012/05/23	R208 2012/11/01	8.30	Put	Bond Future	1,155.0000	1,367.0000	18.355	0	0	0
2012/05/23	R208 2012/11/01	8.20	Call	Bond Future	4,165.0000	3,606.0000	(13.421)	0	0	0
2012/05/23	R208 2012/11/01	8.20	Put	Bond Future	1,323.0000	1,559.0000	17.838	0	0	0
2012/05/23	R208 2013/02/07			Bond Future	7.7790	7.9210	1.825	0.0000	0.0000	0
2012/05/23	R208 2013/02/07	8.00	Call	Bond Future	3,814.0000	3,328.0000	(12.743)	0	0	0
2012/05/23	R208 2013/02/07	8.00	Put	Bond Future	2,562.0000	2,883.0000	12.529	0	0	0
2012/05/23	R208 2013/02/07	8.05	Call	Bond Future	3,978.0000	3,482.0000	(12.469)	0	0	0
2012/05/23	R208 2013/02/07	8.05	Put	Bond Future	2,445.0000	2,756.0000	12.720	0	0	0
2012/05/23	R208 2013/02/07	7.95	Call	Bond Future	3,656.0000	3,178.0000	(13.074)	0	0	0
2012/05/23	R208 2013/02/07	7.95	Put	Bond Future	2,685.0000	3,014.0000	12.253	0	0	0
2012/05/23	R209 2012/08/02			Bond Future	8.9270	9.0220	1.064	0.0000	0.0000	3,495
2012/05/23	R209 2012/08/02	9.25	Call	Bond Future	3,558.0000	3,056.0000	(14.109)	0	0	0
2012/05/23	R209 2012/08/02	9.25	Put	Bond Future	1,133.0000	1,358.0000	19.859	0	0	0
2012/05/23	R209 2012/08/02	9.30	Call	Bond Future	3,810.0000	3,291.0000	(13.622)	0	0	0
2012/05/23	R209 2012/08/02	9.30	Put	Bond Future	1,021.0000	1,229.0000	20.372	0	0	0
2012/05/23	R209 2012/08/02	9.20	Call	Bond Future	3,312.0000	2,829.0000	(14.583)	0	0	0
2012/05/23	R209 2012/08/02	9.20	Put	Bond Future	1,254.0000	1,498.0000	19.458	0	0	0
2012/05/23	R209 2012/11/01			Bond Future	8.9970	9.0940	1.078	0.0000	0.0000	0
2012/05/23	R209 2012/11/01	9.00	Call	Bond Future	3,725.0000	3,330.0000	(10.604)	0	0	0
2012/05/23	R209 2012/11/01	9.00	Put	Bond Future	3,702.0000	4,039.0000	9.103	0	0	0
2012/05/23	R209 2012/11/01	9.05	Call	Bond Future	3,916.0000	3,509.0000	(10.393)	0	0	0
2012/05/23	R209 2012/11/01	9.05	Put	Bond Future	3,514.0000	3,840.0000	9.277	0	0	0
2012/05/23	R209 2012/11/01	8.95	Call	Bond Future	3,538.0000	3,155.0000	(10.825)	0	0	0
2012/05/23	R209 2012/11/01	8.95	Put	Bond Future	3,897.0000	4,246.0000	8.956	0	0	0
2012/05/23	R209 2013/02/07			Bond Future	9.0730	9.1730	1.102	0.0000	0.0000	0
2012/05/23	R209 2013/02/07	9.00	Call	Bond Future	4,533.0000	4,184.0000	(7.699)	0	0	0
2012/05/23	R209 2013/02/07	9.00	Put	Bond Future	5,084.0000	5,479.0000	7.769	0	0	0
2012/05/23	R209 2013/02/07	9.05	Call	Bond Future	4,715.0000	4,360.0000	(7.529)	0	0	0
2012/05/23	R209 2013/02/07	9.05	Put	Bond Future	4,888.0000	5,277.0000	7.958	0	0	0
2012/05/23	R209 2013/02/07	8.95	Call	Bond Future	4,355.0000	4,015.0000	(7.807)	0	0	0
2012/05/23	R209 2013/02/07	8.95	Put	Bond Future	5,287.0000	5,691.0000	7.641	0	0	0
2012/05/23	R210 2012/08/02			Bond Future	140.6337	141.9542	0.939	0.0000	0.0000	925

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
2012/05/23	R210	2012/08/02	143.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/23	R210	2012/08/02	143.00	Put	Bond Future	2,366.0000	1,046.0000	(55.790)	0	0	0
2012/05/23	R210	2012/08/02	143.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/23	R210	2012/08/02	143.05	Put	Bond Future	2,416.0000	1,096.0000	(54.636)	0	0	0
2012/05/23	R210	2012/08/02	142.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/23	R210	2012/08/02	142.95	Put	Bond Future	2,316.0000	996.0000	(56.995)	0	0	0
2012/05/23	R211	2012/08/02			Bond Future	119.6490	119.6685	0.016	0.0000	0.0000	480
2012/05/23	R211	2012/08/02	120.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/23	R211	2012/08/02	120.00	Put	Bond Future	351.0000	332.0000	(5.413)	0	0	0
2012/05/23	R211	2012/08/02	120.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/23	R211	2012/08/02	120.05	Put	Bond Future	401.0000	382.0000	(4.738)	0	0	0
2012/05/23	R211	2012/08/02	119.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/23	R211	2012/08/02	119.95	Put	Bond Future	301.0000	282.0000	(6.312)	0	0	0
2012/05/23	R212	2012/08/02			Bond Future	117.3938	117.4257	0.027	0.0000	0.0000	2,962
2012/05/23	R212	2012/08/02	118.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/23	R212	2012/08/02	118.00	Put	Bond Future	606.0000	574.0000	(5.281)	0	0	0
2012/05/23	R212	2012/08/02	118.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/23	R212	2012/08/02	118.05	Put	Bond Future	656.0000	624.0000	(4.878)	0	0	0
2012/05/23	R212	2012/08/02	117.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/23	R212	2012/08/02	117.95	Put	Bond Future	556.0000	524.0000	(5.755)	0	0	0
2012/05/23	R213	2012/08/02			Bond Future	8.7730	8.8940	1.379	0.0000	0.0000	4,725
2012/05/23	R213	2012/08/02	9.25	Call	Bond Future	4,483.0000	3,789.0000	(15.481)	0	0	0
2012/05/23	R213	2012/08/02	9.25	Put	Bond Future	802.0000	1,066.0000	32.918	0	0	0
2012/05/23	R213	2012/08/02	9.30	Call	Bond Future	4,769.0000	4,053.0000	(15.014)	0	0	0
2012/05/23	R213	2012/08/02	9.30	Put	Bond Future	717.0000	958.0000	33.612	0	0	0
2012/05/23	R213	2012/08/02	9.20	Call	Bond Future	4,204.0000	3,532.0000	(15.985)	0	0	0
2012/05/23	R213	2012/08/02	9.20	Put	Bond Future	898.0000	1,183.0000	31.737	0	0	0
2012/05/23	R213	2012/11/01			Bond Future	8.8470	8.9700	1.390	0.0000	0.0000	0
2012/05/23	R213	2012/11/01	9.00	Call	Bond Future	4,382.0000	3,857.0000	(11.981)	0	0	0
2012/05/23	R213	2012/11/01	9.00	Put	Bond Future	3,192.0000	3,626.0000	13.596	0	0	0
2012/05/23	R213	2012/11/01	9.05	Call	Bond Future	4,596.0000	4,055.0000	(11.771)	0	0	0
2012/05/23	R213	2012/11/01	9.05	Put	Bond Future	3,022.0000	3,440.0000	13.832	0	0	0
2012/05/23	R213	2012/11/01	8.95	Call	Bond Future	4,174.0000	3,664.0000	(12.218)	0	0	0

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2012/05/23	R213 2012/11/01	8.95	Put	Bond Future	3,370.0000	3,819.0000	13.323	0	0	0
2012/05/23	R213 2013/02/07			Bond Future	8.9280	9.0560	1.434	0.0000	0.0000	0
2012/05/23	R213 2013/02/07	9.00	Call	Bond Future	5,174.0000	4,613.0000	(10.843)	0	0	0
2012/05/23	R213 2013/02/07	9.00	Put	Bond Future	4,620.0000	5,040.0000	9.091	0	0	0
2012/05/23	R213 2013/02/07	9.05	Call	Bond Future	5,377.0000	4,803.0000	(10.675)	0	0	0
2012/05/23	R213 2013/02/07	9.05	Put	Bond Future	4,441.0000	4,849.0000	9.187	0	0	0
2012/05/23	R213 2013/02/07	8.95	Call	Bond Future	4,979.0000	4,430.0000	(11.026)	0	0	0
2012/05/23	R213 2013/02/07	8.95	Put	Bond Future	4,809.0000	5,242.0000	9.004	0	0	0
2012/05/23	R214 2012/08/02			Bond Future	8.9600	9.0490	0.993	0.0000	0.0000	1,530
2012/05/23	R214 2012/08/02	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/23	R214 2012/08/02	8.80	Put	Bond Future	1,307.0000	2,017.0000	54.323	0	0	0
2012/05/23	R214 2012/08/02	8.81	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/23	R214 2012/08/02	8.81	Put	Bond Future	1,224.0000	1,935.0000	58.088	0	0	0
2012/05/23	R214 2012/08/02	8.79	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/23	R214 2012/08/02	8.79	Put	Bond Future	1,390.0000	2,100.0000	51.079	0	0	0
Total										393755.00