



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 13/01/2012

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
2012/01/13	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/13	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/13	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/13	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/13	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/13	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/13	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/13	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/13	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/13	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/13	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/13	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/13	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/13	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/13	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2012/01/13	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/13	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/13	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/13	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/13	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/13	AL7T 2012/02/02			Index Future	411.6040	410.2620	(0.326)	0.0000	0.0000	16
2012/01/13	AL7T 2012/05/03			Index Future	417.4590	416.0990	(0.326)	0.0000	0.0000	0
2012/01/13	ALBI 2012/02/02			Index Future	374.9960	373.9560	(0.277)	0.0000	0.0000	1,044
2012/01/13	ALBI 2012/05/03			Index Future	380.3300	379.2770	(0.277)	0.0000	0.0000	0
2012/01/13	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/13	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/13	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/13	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/13	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/13	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/13	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/13	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/13	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/13	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/13	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/13	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0

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2012/01/13	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/13	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/13	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/13	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/13	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/13	CAAN 2012/03/30			Can-Do Future	0.2757	0.3233	17.265	0.0000	0.0000	100,000
2012/01/13	CAAO 2012/03/30			Can-Do Future	0.1022	0.0707	(30.822)	0.0000	0.0000	100,000
2012/01/13	CAAS 2012/01/31			Can-Do Future	0.1377	0.2014	46.260	0.0000	0.0000	12,500
2012/01/13	CAAT 2012/02/29			Can-Do Future	0.1318	0.1706	29.439	0.0000	0.0000	12,500
2012/01/13	CAAU 2012/01/31			Can-Do Future	0.0141	0.0029	(79.433)	0.0000	0.0000	19,481
2012/01/13	CAAV 2012/02/29			Can-Do Future	0.0486	0.0217	(55.350)	0.0000	0.0000	12,987
2012/01/13	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/13	CRD1 2012/02/02			Index Future	167.2950	167.8020	0.303	0.0000	0.0000	0
2012/01/13	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/13	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/13	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/13	GOVI 2012/02/02			GOVI	376.3100	375.2790	(0.274)	0.0000	0.0000	185
2012/01/13	GOVI 2012/02/02	369.00	Call	GOVI	73,100.0000	62,790.0000	(14.104)	0	0	0
2012/01/13	GOVI 2012/02/02	369.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/01/13	GOVI 2012/02/02	369.01	Call	GOVI	73,000.0000	62,690.0000	(14.123)	0	0	0
2012/01/13	GOVI 2012/02/02	369.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/01/13	GOVI 2012/02/02	368.99	Call	GOVI	73,200.0000	62,890.0000	(14.085)	0	0	0

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2012/01/13	GOVI 2012/02/02	368.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/01/13	GOVI 2012/05/03			GOVI	381.6630	380.6190	(0.274)	0.0000	0.0000	0
2012/01/13	GOVI 2012/05/03	382.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2012/01/13	GOVI 2012/05/03	382.00	Put	GOVI	3,370.0000	13,810.0000	309.792	0	0	0
2012/01/13	GOVI 2012/05/03	382.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2012/01/13	GOVI 2012/05/03	382.01	Put	GOVI	3,470.0000	13,910.0000	300.865	0	0	0
2012/01/13	GOVI 2012/05/03	381.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2012/01/13	GOVI 2012/05/03	381.99	Put	GOVI	3,270.0000	13,710.0000	319.266	0	0	0
2012/01/13	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/01/13	IGOV 2012/02/02			Index Future	167.7190	167.7030	(0.010)	0.0000	0.0000	511
2012/01/13	IGOV 2012/05/03			Index Future	170.1050	170.0890	(0.009)	0.0000	0.0000	0
2012/01/13	ILBI 2012/02/02			Index Future	454.7100	455.2020	0.108	0.0000	0.0000	88
2012/01/13	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2012/01/13	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2012/01/13	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2012/01/13	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2012/01/13	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2012/01/13	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2012/01/13	JBAF 2012/01/18			Jibar Tradeable Future	5.6000	5.6000	0.000	0.0000	0.0000	101
2012/01/13	JBAF 2012/02/15			Jibar Tradeable Future	5.6100	5.6100	0.000	0.0000	0.0000	0
2012/01/13	JBAF 2012/03/20			Jibar Tradeable Future	5.6100	5.6100	0.000	0.0000	0.0000	2,390
2012/01/13	JBAF 2012/04/18			Jibar Tradeable Future	5.6100	5.6100	0.000	0.0000	0.0000	0
2012/01/13	JBAF 2012/05/16			Jibar Tradeable Future	5.6200	5.6200	0.000	0.0000	0.0000	0
2012/01/13	JBAF 2012/06/20			Jibar Tradeable Future	5.6500	5.6500	0.000	0.0000	0.0000	2,890
2012/01/13	JBAF 2012/09/19			Jibar Tradeable Future	5.7200	5.7200	0.000	0.0000	0.0000	44,760
2012/01/13	JBAF 2012/12/19			Jibar Tradeable Future	5.8700	5.8700	0.000	0.0000	0.0000	990
2012/01/13	JBAF 2013/03/20			Jibar Tradeable Future	6.0800	6.0800	0.000	0.0000	0.0000	790

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2012/01/13	JBAF 2013/06/19			Jibar Tradeable Future	6.3100	6.3100	0.000	0.0000	0.0000	1,250
2012/01/13	JBAF 2013/09/18			Jibar Tradeable Future	6.5700	6.5700	0.000	0.0000	0.0000	1,500
2012/01/13	JBAF 2013/12/18			Jibar Tradeable Future	6.7100	6.7100	0.000	0.0000	0.0000	500
2012/01/13	JN02 2012/02/02			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2012/01/13	JN02 2012/02/02	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/13	JN02 2012/02/02	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/13	JN02 2012/02/02	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/13	JN02 2012/02/02	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2012/01/13	JN02 2012/02/02	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2012/01/13	JN02 2012/02/02	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/13	JN05 2012/02/02			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2012/01/13	JN05 2012/02/02	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/13	JN05 2012/02/02	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/13	JN05 2012/02/02	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/13	JN05 2012/02/02	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2012/01/13	JN05 2012/02/02	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2012/01/13	JN05 2012/02/02	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/13	JN10 2012/02/02			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2012/01/13	JN10 2012/02/02	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/13	JN10 2012/02/02	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/13	JN10 2012/02/02	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/13	JN10 2012/02/02	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2012/01/13	JN10 2012/02/02	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2012/01/13	JN10 2012/02/02	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/13	OTH1 2012/02/02			Index Future	367.5740	366.5000	(0.292)	0.0000	0.0000	0
2012/01/13	R157 2012/02/02			Bond Future	6.7440	6.8090	0.964	0.0000	0.0000	10,961
2012/01/13	R157 2012/02/02	8.50	Call	Bond Future	6,054.0000	5,823.0000	(3.816)	0	0	0
2012/01/13	R157 2012/02/02	8.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/13	R157 2012/02/02	8.55	Call	Bond Future	6,221.0000	5,990.0000	(3.713)	0	0	0
2012/01/13	R157 2012/02/02	8.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/13	R157 2012/02/02	8.45	Call	Bond Future	5,887.0000	5,656.0000	(3.924)	0	0	0

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2012/01/13	R157 2012/02/02	8.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/13	R157 2012/02/02	6.55	Call	Bond Future	211.0000	112.0000	(46.919)	0	0	0
2012/01/13	R157 2012/02/02	6.55	Put	Bond Future	904.0000	1,037.0000	14.712	0	0	0
2012/01/13	R157 2012/02/02	6.00	Put	Bond Future	2,692.0000	2,919.0000	8.432	0	0	0
2012/01/13	R157 2012/02/02	6.00	Call	Bond Future	5.0000	1.0000	(80.000)	0	0	130
2012/01/13	R157 2012/02/02	7.05	Call	Bond Future	1,211.0000	983.0000	(18.827)	0	0	0
2012/01/13	R157 2012/02/02	7.05	Put	Bond Future	127.0000	131.0000	3.150	0	0	130
2012/01/13	R157 2012/02/02	6.25	Put	Bond Future	1,812.0000	2,018.0000	11.369	0	0	0
2012/01/13	R157 2012/02/02	6.25	Call	Bond Future	36.0000	11.0000	(69.444)	0	0	3,960
2012/01/13	R157 2012/02/02	6.45	Put	Bond Future	1,178.0000	1,341.0000	13.837	0	0	0
2012/01/13	R157 2012/02/02	6.45	Call	Bond Future	125.0000	57.0000	(54.400)	0	0	1,320
2012/01/13	R157 2012/02/02	6.65	Call	Bond Future	332.0000	200.0000	(39.759)	0	0	0
2012/01/13	R157 2012/02/02	6.65	Put	Bond Future	667.0000	767.0000	14.993	0	0	1,320
2012/01/13	R157 2012/02/02	7.20	Call	Bond Future	1,667.0000	1,430.0000	(14.217)	0	0	0
2012/01/13	R157 2012/02/02	7.20	Put	Bond Future	57.0000	51.0000	(10.526)	0	0	3,960
2012/01/13	R157 2012/05/03			Bond Future	6.8320	6.9030	1.039	0.0000	0.0000	0
2012/01/13	R157 2012/05/03	8.25	Call	Bond Future	4,662.0000	4,417.0000	(5.255)	0	0	0
2012/01/13	R157 2012/05/03	8.25	Put	Bond Future	82.0000	72.0000	(12.195)	0	0	0
2012/01/13	R157 2012/05/03	8.30	Call	Bond Future	4,810.0000	4,565.0000	(5.094)	0	0	0
2012/01/13	R157 2012/05/03	8.30	Put	Bond Future	73.0000	63.0000	(13.699)	0	0	0
2012/01/13	R157 2012/05/03	8.20	Call	Bond Future	4,515.0000	4,270.0000	(5.426)	0	0	0
2012/01/13	R157 2012/05/03	8.20	Put	Bond Future	93.0000	83.0000	(10.753)	0	0	0
2012/01/13	R157 2012/08/02			Bond Future	6.8900	6.9690	1.147	0.0000	0.0000	0
2012/01/13	R157 2012/08/02	8.00	Call	Bond Future	3,864.0000	3,618.0000	(6.366)	0	0	0
2012/01/13	R157 2012/08/02	8.00	Put	Bond Future	524.0000	520.0000	(0.763)	0	0	0
2012/01/13	R157 2012/08/02	8.05	Call	Bond Future	3,980.0000	3,733.0000	(6.206)	0	0	0
2012/01/13	R157 2012/08/02	8.05	Put	Bond Future	492.0000	487.0000	(1.016)	0	0	0
2012/01/13	R157 2012/08/02	7.95	Call	Bond Future	3,747.0000	3,500.0000	(6.592)	0	0	0
2012/01/13	R157 2012/08/02	7.95	Put	Bond Future	555.0000	550.0000	(0.901)	0	0	0
2012/01/13	R157 2012/11/01			Bond Future	6.9600	7.0430	1.193	0.0000	0.0000	0
2012/01/13	R157 2012/11/01	7.00	Call	Bond Future	1,950.0000	1,777.0000	(8.872)	0	0	0
2012/01/13	R157 2012/11/01	7.00	Put	Bond Future	1,837.0000	1,898.0000	3.321	0	0	0
2012/01/13	R157 2012/11/01	7.05	Call	Bond Future	2,026.0000	1,854.0000	(8.490)	0	0	0
2012/01/13	R157 2012/11/01	7.05	Put	Bond Future	1,773.0000	1,834.0000	3.440	0	0	0
2012/01/13	R157 2012/11/01	6.95	Call	Bond Future	1,877.0000	1,707.0000	(9.057)	0	0	0

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2012/01/13	R157 2012/11/01	6.95	Put	Bond Future	1,905.0000	1,969.0000	3.360	0	0	0
2012/01/13	R186 2012/02/02			Bond Future	8.5360	8.5700	0.398	0.0000	0.0000	27,779
2012/01/13	R186 2012/02/02	9.00	Call	Bond Future	4,578.0000	4,184.0000	(8.606)	0	0	0
2012/01/13	R186 2012/02/02	9.00	Put	Bond Future	373.0000	295.0000	(20.912)	0	0	100
2012/01/13	R186 2012/02/02	9.05	Call	Bond Future	4,952.0000	4,564.0000	(7.835)	0	0	0
2012/01/13	R186 2012/02/02	9.05	Put	Bond Future	307.0000	235.0000	(23.453)	0	0	0
2012/01/13	R186 2012/02/02	8.95	Call	Bond Future	4,212.0000	3,814.0000	(9.449)	0	0	0
2012/01/13	R186 2012/02/02	8.95	Put	Bond Future	449.0000	367.0000	(18.263)	0	0	0
2012/01/13	R186 2012/02/02	7.75	Put	Bond Future	7,722.0000	7,997.0000	3.561	0	0	0
2012/01/13	R186 2012/02/02	7.75	Call	Bond Future	61.0000	21.0000	(65.574)	0	0	6,000
2012/01/13	R186 2012/02/02	6.75	Put	Bond Future	18,487.0000	18,803.0000	1.709	0	0	0
2012/01/13	R186 2012/02/02	6.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	6,000
2012/01/13	R186 2012/02/02	8.00	Put	Bond Future	5,381.0000	5,581.0000	3.717	0	0	0
2012/01/13	R186 2012/02/02	8.00	Call	Bond Future	234.0000	118.0000	(49.573)	0	0	100
2012/01/13	R186 2012/02/02	13.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/13	R186 2012/02/02	13.25	Call	Bond Future	34,054.0000	33,739.0000	(0.925)	0	0	0
2012/01/13	R186 2012/02/02	98.00	Call	Bond Future	105,829.0000	105,513.0000	(0.299)	0	0	0
2012/01/13	R186 2012/02/02	98.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/13	R186 2012/05/03			Bond Future	8.6230	8.6580	0.406	0.0000	0.0000	0
2012/01/13	R186 2012/05/03	9.00	Call	Bond Future	5,978.0000	5,560.0000	(6.992)	0	0	0
2012/01/13	R186 2012/05/03	9.00	Put	Bond Future	2,610.0000	2,511.0000	(3.793)	0	0	0
2012/01/13	R186 2012/05/03	9.05	Call	Bond Future	6,259.0000	5,838.0000	(6.726)	0	0	0
2012/01/13	R186 2012/05/03	9.05	Put	Bond Future	2,455.0000	2,353.0000	(4.155)	0	0	0
2012/01/13	R186 2012/05/03	8.95	Call	Bond Future	5,703.0000	5,287.0000	(7.294)	0	0	0
2012/01/13	R186 2012/05/03	8.95	Put	Bond Future	2,774.0000	2,677.0000	(3.497)	0	0	0
2012/01/13	R186 2012/08/02			Bond Future	8.7000	0.0000	(100.000)	0.0000	0.0000	0
2012/01/13	R186 2012/08/02	8.75	Call	Bond Future	5,535.0000	517.0000	(90.659)	0	0	0
2012/01/13	R186 2012/08/02	8.75	Put	Bond Future	5,088.0000	16,003.0000	214.524	0	0	0
2012/01/13	R186 2012/08/02	8.80	Call	Bond Future	5,770.0000	565.0000	(90.208)	0	0	0
2012/01/13	R186 2012/08/02	8.80	Put	Bond Future	4,879.0000	15,607.0000	219.881	0	0	0
2012/01/13	R186 2012/08/02	8.70	Call	Bond Future	5,311.0000	477.0000	(91.019)	0	0	0
2012/01/13	R186 2012/08/02	8.70	Put	Bond Future	5,311.0000	16,409.0000	208.963	0	0	0
2012/01/13	R186 2012/11/01			Bond Future	8.7780	8.8150	0.422	0.0000	0.0000	0
2012/01/13	R186 2012/11/01	8.75	Call	Bond Future	6,231.0000	5,852.0000	(6.082)	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
2012/01/13	R186 2012/11/01	8.75	Put	Bond Future	6,478.0000	6,423.0000	(0.849)	0	0	0
2012/01/13	R186 2012/11/01	8.80	Call	Bond Future	6,456.0000	6,080.0000	(5.824)	0	0	0
2012/01/13	R186 2012/11/01	8.80	Put	Bond Future	6,263.0000	6,211.0000	(0.830)	0	0	0
2012/01/13	R186 2012/11/01	8.70	Call	Bond Future	6,019.0000	5,639.0000	(6.313)	0	0	0
2012/01/13	R186 2012/11/01	8.70	Put	Bond Future	6,708.0000	6,652.0000	(0.835)	0	0	0
2012/01/13	R189 2012/02/02			Bond Future	218.9103	218.9123	0.001	0.0000	0.0000	0
2012/01/13	R189 2012/02/02	218.00	Call	Bond Future	910.0000	912.0000	0.220	0	0	0
2012/01/13	R189 2012/02/02	218.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/13	R189 2012/02/02	218.05	Call	Bond Future	860.0000	862.0000	0.233	0	0	0
2012/01/13	R189 2012/02/02	218.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/13	R189 2012/02/02	217.95	Call	Bond Future	960.0000	962.0000	0.208	0	0	0
2012/01/13	R189 2012/02/02	217.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/13	R197 2012/02/02			Bond Future	247.2257	247.2438	0.007	0.0000	0.0000	965
2012/01/13	R197 2012/02/02	237.00	Call	Bond Future	10,226.0000	10,244.0000	0.176	0	0	0
2012/01/13	R197 2012/02/02	237.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/13	R197 2012/02/02	237.05	Call	Bond Future	10,176.0000	10,194.0000	0.177	0	0	0
2012/01/13	R197 2012/02/02	237.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/13	R197 2012/02/02	236.95	Call	Bond Future	10,276.0000	10,294.0000	0.175	0	0	0
2012/01/13	R197 2012/02/02	236.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/13	R201 2012/02/02			Bond Future	6.2450	6.3110	1.057	0.0000	0.0000	3,124
2012/01/13	R201 2012/02/02	8.25	Call	Bond Future	5,237.0000	5,059.0000	(3.399)	0	0	0
2012/01/13	R201 2012/02/02	8.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/13	R201 2012/02/02	8.30	Call	Bond Future	5,363.0000	5,186.0000	(3.300)	0	0	0
2012/01/13	R201 2012/02/02	8.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/13	R201 2012/02/02	8.20	Call	Bond Future	5,110.0000	4,933.0000	(3.464)	0	0	0
2012/01/13	R201 2012/02/02	8.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/13	R201 2012/05/03			Bond Future	6.2970	6.3690	1.143	0.0000	0.0000	0
2012/01/13	R201 2012/05/03	7.75	Call	Bond Future	3,565.0000	3,376.0000	(5.302)	0	0	0
2012/01/13	R201 2012/05/03	7.75	Put	Bond Future	52.0000	41.0000	(21.154)	0	0	0
2012/01/13	R201 2012/05/03	7.80	Call	Bond Future	3,677.0000	3,488.0000	(5.140)	0	0	0
2012/01/13	R201 2012/05/03	7.80	Put	Bond Future	46.0000	34.0000	(26.087)	0	0	0
2012/01/13	R201 2012/05/03	7.70	Call	Bond Future	3,453.0000	3,263.0000	(5.502)	0	0	0
2012/01/13	R201 2012/05/03	7.70	Put	Bond Future	58.0000	46.0000	(20.690)	0	0	0



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2012/01/13	R201 2012/08/02			Bond Future	6.3080	6.3900	1.300	0.0000	0.0000	0
2012/01/13	R201 2012/08/02	7.50	Call	Bond Future	2,948.0000	2,758.0000	(6.445)	0	0	0
2012/01/13	R201 2012/08/02	7.50	Put	Bond Future	314.0000	308.0000	(1.911)	0	0	0
2012/01/13	R201 2012/08/02	7.55	Call	Bond Future	3,036.0000	2,846.0000	(6.258)	0	0	0
2012/01/13	R201 2012/08/02	7.55	Put	Bond Future	293.0000	287.0000	(2.048)	0	0	0
2012/01/13	R201 2012/08/02	7.45	Call	Bond Future	2,859.0000	2,672.0000	(6.541)	0	0	0
2012/01/13	R201 2012/08/02	7.45	Put	Bond Future	334.0000	331.0000	(0.898)	0	0	0
2012/01/13	R201 2012/11/01			Bond Future	6.3170	6.4050	1.393	0.0000	0.0000	0
2012/01/13	R201 2012/11/01	6.50	Call	Bond Future	1,625.0000	1,496.0000	(7.938)	0	0	0
2012/01/13	R201 2012/11/01	6.50	Put	Bond Future	1,256.0000	1,305.0000	3.901	0	0	0
2012/01/13	R201 2012/11/01	6.55	Call	Bond Future	1,683.0000	1,555.0000	(7.605)	0	0	0
2012/01/13	R201 2012/11/01	6.55	Put	Bond Future	1,214.0000	1,263.0000	4.036	0	0	0
2012/01/13	R201 2012/11/01	6.45	Call	Bond Future	1,570.0000	1,438.0000	(8.408)	0	0	0
2012/01/13	R201 2012/11/01	6.45	Put	Bond Future	1,302.0000	1,347.0000	3.456	0	0	0
2012/01/13	R202 2012/02/02			Bond Future	186.7561	186.7703	0.008	0.0000	0.0000	36,743
2012/01/13	R202 2012/02/02	177.00	Call	Bond Future	9,756.0000	9,770.0000	0.144	0	0	0
2012/01/13	R202 2012/02/02	177.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/13	R202 2012/02/02	177.05	Call	Bond Future	9,706.0000	9,720.0000	0.144	0	0	0
2012/01/13	R202 2012/02/02	177.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/13	R202 2012/02/02	176.95	Call	Bond Future	9,806.0000	9,820.0000	0.143	0	0	0
2012/01/13	R202 2012/02/02	176.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/13	R203 2012/02/02			Bond Future	7.4290	7.4940	0.875	0.0000	0.0000	3,569
2012/01/13	R203 2012/02/02	8.75	Call	Bond Future	5,887.0000	5,587.0000	(5.096)	0	0	0
2012/01/13	R203 2012/02/02	8.75	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2012/01/13	R203 2012/02/02	8.80	Call	Bond Future	6,101.0000	5,801.0000	(4.917)	0	0	0
2012/01/13	R203 2012/02/02	8.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/13	R203 2012/02/02	8.70	Call	Bond Future	5,672.0000	5,372.0000	(5.289)	0	0	0
2012/01/13	R203 2012/02/02	8.70	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2012/01/13	R203 2012/02/02	6.95	Put	Bond Future	2,322.0000	2,579.0000	11.068	0	0	0
2012/01/13	R203 2012/02/02	6.95	Call	Bond Future	80.0000	37.0000	(53.750)	0	0	2,640
2012/01/13	R203 2012/02/02	7.20	Put	Bond Future	1,352.0000	1,541.0000	13.979	0	0	0
2012/01/13	R203 2012/02/02	7.20	Call	Bond Future	288.0000	177.0000	(38.542)	0	0	880
2012/01/13	R203 2012/02/02	7.35	Call	Bond Future	528.0000	365.0000	(30.871)	0	0	0

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2012/01/13	R203 2012/02/02	7.35	Put	Bond Future	894.0000	1,030.0000	15.213	0	0	880
2012/01/13	R203 2012/02/02	7.95	Call	Bond Future	2,449.0000	2,153.0000	(12.087)	0	0	0
2012/01/13	R203 2012/02/02	7.95	Put	Bond Future	77.0000	80.0000	3.896	0	0	2,640
2012/01/13	R203 2012/05/03			Bond Future	7.5250	7.5930	0.904	0.0000	0.0000	0
2012/01/13	R203 2012/05/03	8.75	Call	Bond Future	5,494.0000	5,209.0000	(5.187)	0	0	0
2012/01/13	R203 2012/05/03	8.75	Put	Bond Future	243.0000	259.0000	6.584	0	0	0
2012/01/13	R203 2012/05/03	8.80	Call	Bond Future	5,678.0000	5,391.0000	(5.055)	0	0	0
2012/01/13	R203 2012/05/03	8.80	Put	Bond Future	220.0000	234.0000	6.364	0	0	0
2012/01/13	R203 2012/05/03	8.70	Call	Bond Future	5,312.0000	5,028.0000	(5.346)	0	0	0
2012/01/13	R203 2012/05/03	8.70	Put	Bond Future	269.0000	286.0000	6.320	0	0	0
2012/01/13	R203 2012/08/02			Bond Future	7.6020	7.6750	0.960	0.0000	0.0000	0
2012/01/13	R203 2012/08/02	8.50	Call	Bond Future	4,725.0000	4,468.0000	(5.439)	0	0	0
2012/01/13	R203 2012/08/02	8.50	Put	Bond Future	1,005.0000	1,057.0000	5.174	0	0	0
2012/01/13	R203 2012/08/02	8.55	Call	Bond Future	4,872.0000	4,612.0000	(5.337)	0	0	0
2012/01/13	R203 2012/08/02	8.55	Put	Bond Future	949.0000	998.0000	5.163	0	0	0
2012/01/13	R203 2012/08/02	8.45	Call	Bond Future	4,575.0000	4,319.0000	(5.596)	0	0	0
2012/01/13	R203 2012/08/02	8.45	Put	Bond Future	1,057.0000	1,110.0000	5.014	0	0	0
2012/01/13	R203 2012/11/01			Bond Future	7.6890	7.7650	0.988	0.0000	0.0000	0
2012/01/13	R203 2012/11/01	7.75	Call	Bond Future	2,832.0000	2,638.0000	(6.850)	0	0	0
2012/01/13	R203 2012/11/01	7.75	Put	Bond Future	2,586.0000	2,698.0000	4.331	0	0	0
2012/01/13	R203 2012/11/01	7.80	Call	Bond Future	2,941.0000	2,747.0000	(6.596)	0	0	0
2012/01/13	R203 2012/11/01	7.80	Put	Bond Future	2,493.0000	2,606.0000	4.533	0	0	0
2012/01/13	R203 2012/11/01	7.70	Call	Bond Future	2,728.0000	2,537.0000	(7.001)	0	0	0
2012/01/13	R203 2012/11/01	7.70	Put	Bond Future	2,684.0000	2,799.0000	4.285	0	0	0
2012/01/13	R204 2012/02/02			Bond Future	7.7380	7.7980	0.775	0.0000	0.0000	3,526
2012/01/13	R204 2012/02/02	9.00	Call	Bond Future	6,421.0000	6,103.0000	(4.952)	0	0	0
2012/01/13	R204 2012/02/02	9.00	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2012/01/13	R204 2012/02/02	9.05	Call	Bond Future	6,665.0000	6,347.0000	(4.771)	0	0	0
2012/01/13	R204 2012/02/02	9.05	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2012/01/13	R204 2012/02/02	8.95	Call	Bond Future	6,178.0000	5,859.0000	(5.163)	0	0	0
2012/01/13	R204 2012/02/02	8.95	Put	Bond Future	3.0000	1.0000	(66.667)	0	0	0
2012/01/13	R204 2012/02/02	7.25	Put	Bond Future	2,746.0000	2,998.0000	9.177	0	0	0
2012/01/13	R204 2012/02/02	7.25	Call	Bond Future	119.0000	54.0000	(54.622)	0	0	540
2012/01/13	R204 2012/02/02	8.00	Call	Bond Future	1,734.0000	1,426.0000	(17.762)	0	0	0

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2012/01/13	R204 2012/02/02	8.00	Put	Bond Future	358.0000	367.0000	2.514	0	0	540
2012/01/13	R204 2012/02/02	7.50	Call	Bond Future	377.0000	227.0000	(39.788)	0	0	0
2012/01/13	R204 2012/02/02	7.50	Put	Bond Future	1,648.0000	1,815.0000	10.133	0	0	0
2012/01/13	R204 2012/05/03			Bond Future	7.8350	7.8970	0.791	0.0000	0.0000	0
2012/01/13	R204 2012/05/03	8.75	Call	Bond Future	5,170.0000	4,855.0000	(6.093)	0	0	0
2012/01/13	R204 2012/05/03	8.75	Put	Bond Future	619.0000	621.0000	0.323	0	0	0
2012/01/13	R204 2012/05/03	8.80	Call	Bond Future	5,362.0000	5,045.0000	(5.912)	0	0	0
2012/01/13	R204 2012/05/03	8.80	Put	Bond Future	570.0000	570.0000	0.000	0	0	0
2012/01/13	R204 2012/05/03	8.70	Call	Bond Future	4,976.0000	4,663.0000	(6.290)	0	0	0
2012/01/13	R204 2012/05/03	8.70	Put	Bond Future	667.0000	671.0000	0.600	0	0	0
2012/01/13	R204 2012/08/02			Bond Future	7.9170	7.9830	0.834	0.0000	0.0000	0
2012/01/13	R204 2012/08/02	8.50	Call	Bond Future	4,442.0000	4,165.0000	(6.236)	0	0	0
2012/01/13	R204 2012/08/02	8.50	Put	Bond Future	1,610.0000	1,659.0000	3.043	0	0	0
2012/01/13	R204 2012/08/02	8.55	Call	Bond Future	4,604.0000	4,325.0000	(6.060)	0	0	0
2012/01/13	R204 2012/08/02	8.55	Put	Bond Future	1,534.0000	1,581.0000	3.064	0	0	0
2012/01/13	R204 2012/08/02	8.45	Call	Bond Future	4,283.0000	4,007.0000	(6.444)	0	0	0
2012/01/13	R204 2012/08/02	8.45	Put	Bond Future	1,690.0000	1,740.0000	2.959	0	0	0
2012/01/13	R204 2012/11/01			Bond Future	8.0040	8.0710	0.837	0.0000	0.0000	0
2012/01/13	R204 2012/11/01	8.00	Call	Bond Future	3,323.0000	3,108.0000	(6.470)	0	0	0
2012/01/13	R204 2012/11/01	8.00	Put	Bond Future	3,342.0000	3,446.0000	3.112	0	0	0
2012/01/13	R204 2012/11/01	8.05	Call	Bond Future	3,449.0000	3,233.0000	(6.263)	0	0	0
2012/01/13	R204 2012/11/01	8.05	Put	Bond Future	3,230.0000	3,333.0000	3.189	0	0	0
2012/01/13	R204 2012/11/01	7.95	Call	Bond Future	3,205.0000	2,991.0000	(6.677)	0	0	0
2012/01/13	R204 2012/11/01	7.95	Put	Bond Future	3,463.0000	3,568.0000	3.032	0	0	0
2012/01/13	R206 2012/02/02			Bond Future	6.0200	6.0920	1.196	0.0000	0.0000	300
2012/01/13	R206 2012/02/02	8.00	Call	Bond Future	3,551.0000	3,419.0000	(3.717)	0	0	0
2012/01/13	R206 2012/02/02	8.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/13	R206 2012/02/02	8.05	Call	Bond Future	3,638.0000	3,506.0000	(3.628)	0	0	0
2012/01/13	R206 2012/02/02	8.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/13	R206 2012/02/02	7.95	Call	Bond Future	3,463.0000	3,331.0000	(3.812)	0	0	0
2012/01/13	R206 2012/02/02	7.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/13	R206 2012/05/03			Bond Future	6.0660	6.1490	1.368	0.0000	0.0000	0
2012/01/13	R206 2012/05/03	7.50	Call	Bond Future	2,299.0000	2,153.0000	(6.351)	0	0	0
2012/01/13	R206 2012/05/03	7.50	Put	Bond Future	29.0000	16.0000	(44.828)	0	0	0

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2012/01/13	R206 2012/05/03	7.55	Call	Bond Future	2,374.0000	2,229.0000	(6.108)	0	0	0
2012/01/13	R206 2012/05/03	7.55	Put	Bond Future	26.0000	14.0000	(46.154)	0	0	0
2012/01/13	R206 2012/05/03	7.45	Call	Bond Future	2,226.0000	2,078.0000	(6.649)	0	0	0
2012/01/13	R206 2012/05/03	7.45	Put	Bond Future	34.0000	19.0000	(44.118)	0	0	0
2012/01/13	R206 2012/08/02			Bond Future	6.0460	6.1450	1.637	0.0000	0.0000	0
2012/01/13	R206 2012/08/02	7.25	Call	Bond Future	1,852.0000	1,685.0000	(9.017)	0	0	0
2012/01/13	R206 2012/08/02	7.25	Put	Bond Future	213.0000	182.0000	(14.554)	0	0	0
2012/01/13	R206 2012/08/02	7.30	Call	Bond Future	1,906.0000	1,739.0000	(8.762)	0	0	0
2012/01/13	R206 2012/08/02	7.30	Put	Bond Future	200.0000	169.0000	(15.500)	0	0	0
2012/01/13	R206 2012/08/02	7.20	Call	Bond Future	1,799.0000	1,631.0000	(9.339)	0	0	0
2012/01/13	R206 2012/08/02	7.20	Put	Bond Future	227.0000	195.0000	(14.097)	0	0	0
2012/01/13	R206 2012/11/01			Bond Future	5.9950	6.1080	1.885	0.0000	0.0000	0
2012/01/13	R206 2012/11/01	6.00	Call	Bond Future	934.0000	757.0000	(18.951)	0	0	0
2012/01/13	R206 2012/11/01	6.00	Put	Bond Future	928.0000	881.0000	(5.065)	0	0	0
2012/01/13	R206 2012/11/01	6.05	Call	Bond Future	966.0000	787.0000	(18.530)	0	0	0
2012/01/13	R206 2012/11/01	6.05	Put	Bond Future	903.0000	854.0000	(5.426)	0	0	0
2012/01/13	R206 2012/11/01	5.95	Call	Bond Future	904.0000	728.0000	(19.469)	0	0	0
2012/01/13	R206 2012/11/01	5.95	Put	Bond Future	956.0000	909.0000	(4.916)	0	0	0
2012/01/13	R207 2012/02/02			Bond Future	7.9880	8.0430	0.689	0.0000	0.0000	43,515
2012/01/13	R207 2012/02/02	9.00	Call	Bond Future	5,504.0000	5,193.0000	(5.650)	0	0	0
2012/01/13	R207 2012/02/02	9.00	Put	Bond Future	4.0000	3.0000	(25.000)	0	0	0
2012/01/13	R207 2012/02/02	9.05	Call	Bond Future	5,764.0000	5,453.0000	(5.396)	0	0	0
2012/01/13	R207 2012/02/02	9.05	Put	Bond Future	3.0000	1.0000	(66.667)	0	0	0
2012/01/13	R207 2012/02/02	8.95	Call	Bond Future	5,243.0000	4,932.0000	(5.932)	0	0	0
2012/01/13	R207 2012/02/02	8.95	Put	Bond Future	5.0000	4.0000	(20.000)	0	0	0
2012/01/13	R207 2012/02/02	7.35	Put	Bond Future	3,714.0000	4,005.0000	7.835	0	0	0
2012/01/13	R207 2012/02/02	7.35	Call	Bond Future	30.0000	11.0000	(63.333)	0	0	1,920
2012/01/13	R207 2012/02/02	7.65	Put	Bond Future	2,124.0000	2,351.0000	10.687	0	0	0
2012/01/13	R207 2012/02/02	7.65	Call	Bond Future	194.0000	111.0000	(42.784)	0	0	640
2012/01/13	R207 2012/02/02	7.85	Call	Bond Future	493.0000	336.0000	(31.846)	0	0	0
2012/01/13	R207 2012/02/02	7.85	Put	Bond Future	1,275.0000	1,428.0000	12.000	0	0	640
2012/01/13	R207 2012/02/02	8.50	Call	Bond Future	2,923.0000	2,612.0000	(10.640)	0	0	0
2012/01/13	R207 2012/02/02	8.50	Put	Bond Future	89.0000	88.0000	(1.124)	0	0	1,920
2012/01/13	R207 2012/05/03			Bond Future	8.0850	8.1420	0.705	0.0000	0.0000	10

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
2012/01/13	R207 2012/05/03	8.75	Call	Bond Future	4,559.0000	4,233.0000	(7.151)	0	0	0
2012/01/13	R207 2012/05/03	8.75	Put	Bond Future	1,002.0000	988.0000	(1.397)	0	0	0
2012/01/13	R207 2012/05/03	8.80	Call	Bond Future	4,753.0000	4,425.0000	(6.901)	0	0	0
2012/01/13	R207 2012/05/03	8.80	Put	Bond Future	935.0000	919.0000	(1.711)	0	0	0
2012/01/13	R207 2012/05/03	8.70	Call	Bond Future	4,368.0000	4,045.0000	(7.395)	0	0	0
2012/01/13	R207 2012/05/03	8.70	Put	Bond Future	1,073.0000	1,061.0000	(1.118)	0	0	0
2012/01/13	R207 2012/08/02			Bond Future	8.1700	8.2300	0.734	0.0000	0.0000	0
2012/01/13	R207 2012/08/02	8.75	Call	Bond Future	4,812.0000	4,516.0000	(6.151)	0	0	0
2012/01/13	R207 2012/08/02	8.75	Put	Bond Future	1,789.0000	1,811.0000	1.230	0	0	0
2012/01/13	R207 2012/08/02	8.80	Call	Bond Future	4,983.0000	4,687.0000	(5.940)	0	0	0
2012/01/13	R207 2012/08/02	8.80	Put	Bond Future	1,705.0000	1,727.0000	1.290	0	0	0
2012/01/13	R207 2012/08/02	8.70	Call	Bond Future	4,642.0000	4,347.0000	(6.355)	0	0	0
2012/01/13	R207 2012/08/02	8.70	Put	Bond Future	1,875.0000	1,898.0000	1.227	0	0	0
2012/01/13	R207 2012/11/01			Bond Future	8.2550	8.3160	0.739	0.0000	0.0000	0
2012/01/13	R207 2012/11/01	8.25	Call	Bond Future	3,628.0000	3,382.0000	(6.781)	0	0	0
2012/01/13	R207 2012/11/01	8.25	Put	Bond Future	3,654.0000	3,722.0000	1.861	0	0	0
2012/01/13	R207 2012/11/01	8.30	Call	Bond Future	3,763.0000	3,516.0000	(6.564)	0	0	0
2012/01/13	R207 2012/11/01	8.30	Put	Bond Future	3,531.0000	3,598.0000	1.897	0	0	0
2012/01/13	R207 2012/11/01	8.20	Call	Bond Future	3,500.0000	3,255.0000	(7.000)	0	0	0
2012/01/13	R207 2012/11/01	8.20	Put	Bond Future	3,785.0000	3,854.0000	1.823	0	0	0
2012/01/13	R208 2012/02/02			Bond Future	8.0210	8.0760	0.686	0.0000	0.0000	14,067
2012/01/13	R208 2012/02/02	9.00	Call	Bond Future	5,702.0000	5,368.0000	(5.858)	0	0	0
2012/01/13	R208 2012/02/02	9.00	Put	Bond Future	4.0000	2.0000	(50.000)	0	0	0
2012/01/13	R208 2012/02/02	9.05	Call	Bond Future	5,979.0000	5,646.0000	(5.569)	0	0	0
2012/01/13	R208 2012/02/02	9.05	Put	Bond Future	2.0000	1.0000	(50.000)	0	0	0
2012/01/13	R208 2012/02/02	8.95	Call	Bond Future	5,423.0000	5,090.0000	(6.141)	0	0	0
2012/01/13	R208 2012/02/02	8.95	Put	Bond Future	4.0000	4.0000	0.000	0	0	0
2012/01/13	R208 2012/02/02	7.45	Put	Bond Future	3,582.0000	3,893.0000	8.682	0	0	0
2012/01/13	R208 2012/02/02	7.45	Call	Bond Future	37.0000	16.0000	(56.757)	0	0	2,880
2012/01/13	R208 2012/02/02	7.70	Put	Bond Future	2,163.0000	2,419.0000	11.835	0	0	0
2012/01/13	R208 2012/02/02	7.70	Call	Bond Future	191.0000	114.0000	(40.314)	0	0	960
2012/01/13	R208 2012/02/02	7.90	Call	Bond Future	516.0000	362.0000	(29.845)	0	0	0
2012/01/13	R208 2012/02/02	7.90	Put	Bond Future	1,253.0000	1,432.0000	14.286	0	0	960
2012/01/13	R208 2012/02/02	8.55	Call	Bond Future	3,205.0000	2,877.0000	(10.234)	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
2012/01/13	R208 2012/02/02	8.55	Put	Bond Future	68.0000	73.0000	7.353	0	0	2,880
2012/01/13	R208 2012/05/03			Bond Future	8.1080	8.1640	0.691	0.0000	0.0000	0
2012/01/13	R208 2012/05/03	9.00	Call	Bond Future	5,806.0000	5,447.0000	(6.183)	0	0	0
2012/01/13	R208 2012/05/03	9.00	Put	Bond Future	719.0000	690.0000	(4.033)	0	0	0
2012/01/13	R208 2012/05/03	9.05	Call	Bond Future	6,023.0000	5,663.0000	(5.977)	0	0	0
2012/01/13	R208 2012/05/03	9.05	Put	Bond Future	662.0000	632.0000	(4.532)	0	0	0
2012/01/13	R208 2012/05/03	8.95	Call	Bond Future	5,586.0000	5,229.0000	(6.391)	0	0	0
2012/01/13	R208 2012/05/03	8.95	Put	Bond Future	774.0000	748.0000	(3.359)	0	0	0
2012/01/13	R208 2012/08/02			Bond Future	8.1820	8.2410	0.721	0.0000	0.0000	0
2012/01/13	R208 2012/08/02	8.75	Call	Bond Future	5,152.0000	4,836.0000	(6.134)	0	0	0
2012/01/13	R208 2012/08/02	8.75	Put	Bond Future	1,947.0000	1,970.0000	1.181	0	0	0
2012/01/13	R208 2012/08/02	8.80	Call	Bond Future	5,337.0000	5,021.0000	(5.921)	0	0	0
2012/01/13	R208 2012/08/02	8.80	Put	Bond Future	1,856.0000	1,880.0000	1.293	0	0	0
2012/01/13	R208 2012/08/02	8.70	Call	Bond Future	4,970.0000	4,654.0000	(6.358)	0	0	0
2012/01/13	R208 2012/08/02	8.70	Put	Bond Future	2,041.0000	2,065.0000	1.176	0	0	0
2012/01/13	R208 2012/11/01			Bond Future	8.2600	8.3200	0.726	0.0000	0.0000	0
2012/01/13	R208 2012/11/01	8.25	Call	Bond Future	3,745.0000	3,475.0000	(7.210)	0	0	0
2012/01/13	R208 2012/11/01	8.25	Put	Bond Future	3,801.0000	3,868.0000	1.763	0	0	0
2012/01/13	R208 2012/11/01	8.30	Call	Bond Future	3,892.0000	3,622.0000	(6.937)	0	0	0
2012/01/13	R208 2012/11/01	8.30	Put	Bond Future	3,667.0000	3,734.0000	1.827	0	0	0
2012/01/13	R208 2012/11/01	8.20	Call	Bond Future	3,607.0000	3,339.0000	(7.430)	0	0	0
2012/01/13	R208 2012/11/01	8.20	Put	Bond Future	3,946.0000	4,014.0000	1.723	0	0	0
2012/01/13	R209 2012/02/02			Bond Future	8.9230	8.9630	0.448	0.0000	0.0000	2,900
2012/01/13	R209 2012/02/02	9.00	Call	Bond Future	1,778.0000	1,438.0000	(19.123)	0	0	0
2012/01/13	R209 2012/02/02	9.00	Put	Bond Future	1,186.0000	1,154.0000	(2.698)	0	0	0
2012/01/13	R209 2012/02/02	9.05	Call	Bond Future	2,000.0000	1,650.0000	(17.500)	0	0	0
2012/01/13	R209 2012/02/02	9.05	Put	Bond Future	1,028.0000	986.0000	(4.086)	0	0	0
2012/01/13	R209 2012/02/02	8.95	Call	Bond Future	1,570.0000	1,242.0000	(20.892)	0	0	0
2012/01/13	R209 2012/02/02	8.95	Put	Bond Future	1,362.0000	1,342.0000	(1.468)	0	0	0
2012/01/13	R209 2012/05/03			Bond Future	8.9980	9.0390	0.456	0.0000	0.0000	0
2012/01/13	R209 2012/05/03	9.00	Call	Bond Future	3,400.0000	3,059.0000	(10.029)	0	0	0
2012/01/13	R209 2012/05/03	9.00	Put	Bond Future	3,385.0000	3,356.0000	(0.857)	0	0	0
2012/01/13	R209 2012/05/03	9.05	Call	Bond Future	3,594.0000	3,247.0000	(9.655)	0	0	0
2012/01/13	R209 2012/05/03	9.05	Put	Bond Future	3,199.0000	3,164.0000	(1.094)	0	0	0

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2012/01/13	R209 2012/05/03	8.95	Call	Bond Future	3,215.0000	2,879.0000	(10.451)	0	0	0
2012/01/13	R209 2012/05/03	8.95	Put	Bond Future	3,583.0000	3,559.0000	(0.670)	0	0	0
2012/01/13	R209 2012/08/02			Bond Future	9.0650	9.1070	0.463	0.0000	0.0000	0
2012/01/13	R209 2012/08/02	9.25	Call	Bond Future	5,360.0000	4,987.0000	(6.959)	0	0	0
2012/01/13	R209 2012/08/02	9.25	Put	Bond Future	3,987.0000	3,929.0000	(1.455)	0	0	0
2012/01/13	R209 2012/08/02	9.30	Call	Bond Future	5,562.0000	5,191.0000	(6.670)	0	0	0
2012/01/13	R209 2012/08/02	9.30	Put	Bond Future	3,825.0000	3,769.0000	(1.464)	0	0	0
2012/01/13	R209 2012/08/02	9.20	Call	Bond Future	5,162.0000	4,787.0000	(7.265)	0	0	0
2012/01/13	R209 2012/08/02	9.20	Put	Bond Future	4,156.0000	4,096.0000	(1.444)	0	0	0
2012/01/13	R209 2012/11/01			Bond Future	9.1330	9.1750	0.460	0.0000	0.0000	0
2012/01/13	R209 2012/11/01	9.00	Call	Bond Future	4,842.0000	4,471.0000	(7.662)	0	0	0
2012/01/13	R209 2012/11/01	9.00	Put	Bond Future	5,843.0000	5,783.0000	(1.027)	0	0	0
2012/01/13	R209 2012/11/01	9.05	Call	Bond Future	5,022.0000	4,644.0000	(7.527)	0	0	0
2012/01/13	R209 2012/11/01	9.05	Put	Bond Future	5,644.0000	5,577.0000	(1.187)	0	0	0
2012/01/13	R209 2012/11/01	8.95	Call	Bond Future	4,671.0000	4,302.0000	(7.900)	0	0	0
2012/01/13	R209 2012/11/01	8.95	Put	Bond Future	6,053.0000	5,996.0000	(0.942)	0	0	0
2012/01/13	R210 2012/02/02			Bond Future	140.0936	140.1042	0.008	0.0000	0.0000	755
2012/01/13	R210 2012/02/02	131.00	Call	Bond Future	9,094.0000	9,104.0000	0.110	0	0	0
2012/01/13	R210 2012/02/02	131.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/13	R210 2012/02/02	131.05	Call	Bond Future	9,044.0000	9,054.0000	0.111	0	0	0
2012/01/13	R210 2012/02/02	131.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/13	R210 2012/02/02	130.95	Call	Bond Future	9,144.0000	9,154.0000	0.109	0	0	0
2012/01/13	R210 2012/02/02	130.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/13	R211 2012/02/02			Bond Future	116.7048	116.5981	(0.091)	0.0000	0.0000	480
2012/01/13	R211 2012/02/02	110.50	Call	Bond Future	6,205.0000	6,098.0000	(1.724)	0	0	0
2012/01/13	R211 2012/02/02	110.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/13	R211 2012/02/02	110.55	Call	Bond Future	6,155.0000	6,048.0000	(1.738)	0	0	0
2012/01/13	R211 2012/02/02	110.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/13	R211 2012/02/02	110.45	Call	Bond Future	6,255.0000	6,148.0000	(1.711)	0	0	0
2012/01/13	R211 2012/02/02	110.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/13	R212 2012/02/02			Bond Future	113.5615	113.4699	(0.081)	0.0000	0.0000	2,677
2012/01/13	R212 2012/02/02	108.50	Call	Bond Future	5,061.0000	4,970.0000	(1.798)	0	0	0
2012/01/13	R212 2012/02/02	108.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/01/13	R212 2012/02/02	108.55	Call	Bond Future	5,011.0000	4,920.0000	(1.816)	0	0	0
2012/01/13	R212 2012/02/02	108.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/13	R212 2012/02/02	108.45	Call	Bond Future	5,111.0000	5,020.0000	(1.780)	0	0	0
2012/01/13	R212 2012/02/02	108.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/13	R213 2012/02/02			Bond Future	8.9110	8.9400	0.325	0.0000	0.0000	487
2012/01/13	R213 2012/02/02	9.00	Call	Bond Future	1,864.0000	1,562.0000	(16.202)	0	0	0
2012/01/13	R213 2012/02/02	9.00	Put	Bond Future	1,167.0000	1,093.0000	(6.341)	0	0	0
2012/01/13	R213 2012/02/02	9.05	Call	Bond Future	2,096.0000	1,787.0000	(14.742)	0	0	0
2012/01/13	R213 2012/02/02	9.05	Put	Bond Future	1,011.0000	930.0000	(8.012)	0	0	0
2012/01/13	R213 2012/02/02	8.95	Call	Bond Future	1,649.0000	1,354.0000	(17.890)	0	0	0
2012/01/13	R213 2012/02/02	8.95	Put	Bond Future	1,342.0000	1,276.0000	(4.918)	0	0	0
2012/01/13	R213 2012/05/03			Bond Future	8.9910	9.0210	0.334	0.0000	0.0000	0
2012/01/13	R213 2012/05/03	9.25	Call	Bond Future	4,539.0000	4,212.0000	(7.204)	0	0	0
2012/01/13	R213 2012/05/03	9.25	Put	Bond Future	2,564.0000	2,469.0000	(3.705)	0	0	0
2012/01/13	R213 2012/05/03	9.30	Call	Bond Future	4,763.0000	4,433.0000	(6.928)	0	0	0
2012/01/13	R213 2012/05/03	9.30	Put	Bond Future	2,415.0000	2,317.0000	(4.058)	0	0	0
2012/01/13	R213 2012/05/03	9.20	Call	Bond Future	4,319.0000	3,995.0000	(7.502)	0	0	0
2012/01/13	R213 2012/05/03	9.20	Put	Bond Future	2,719.0000	2,628.0000	(3.347)	0	0	0
2012/01/13	R213 2012/08/02			Bond Future	9.0620	9.0940	0.353	0.0000	0.0000	0
2012/01/13	R213 2012/08/02	9.25	Call	Bond Future	5,479.0000	5,140.0000	(6.187)	0	0	0
2012/01/13	R213 2012/08/02	9.25	Put	Bond Future	4,058.0000	3,963.0000	(2.341)	0	0	0
2012/01/13	R213 2012/08/02	9.30	Call	Bond Future	5,686.0000	5,350.0000	(5.909)	0	0	0
2012/01/13	R213 2012/08/02	9.30	Put	Bond Future	3,893.0000	3,802.0000	(2.338)	0	0	0
2012/01/13	R213 2012/08/02	9.20	Call	Bond Future	5,275.0000	4,933.0000	(6.483)	0	0	0
2012/01/13	R213 2012/08/02	9.20	Put	Bond Future	4,228.0000	4,131.0000	(2.294)	0	0	0
2012/01/13	R213 2012/11/01			Bond Future	9.1380	9.1690	0.339	0.0000	0.0000	0
2012/01/13	R213 2012/11/01	9.00	Call	Bond Future	4,884.0000	4,577.0000	(6.286)	0	0	0
2012/01/13	R213 2012/11/01	9.00	Put	Bond Future	5,936.0000	5,863.0000	(1.230)	0	0	0
2012/01/13	R213 2012/11/01	9.05	Call	Bond Future	5,061.0000	4,753.0000	(6.086)	0	0	0
2012/01/13	R213 2012/11/01	9.05	Put	Bond Future	5,730.0000	5,655.0000	(1.309)	0	0	0
2012/01/13	R213 2012/11/01	8.95	Call	Bond Future	4,711.0000	4,403.0000	(6.538)	0	0	0
2012/01/13	R213 2012/11/01	8.95	Put	Bond Future	6,149.0000	6,075.0000	(1.203)	0	0	0
2012/01/13	TRT1 2012/02/02			Index Future	367.2150	368.9020	0.459	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
<b>Total</b>									<b>510281.00</b>	