



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 25/01/2012

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
2012/01/25	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/25	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/25	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/25	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/25	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/25	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/25	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/25	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/25	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/25	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/25	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/25	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/25	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/25	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/25	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2012/01/25	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/25	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/25	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/25	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/25	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/25	AL7T 2012/02/02			Index Future	416.0780	414.9910	(0.261)	0.0000	0.0000	0
2012/01/25	AL7T 2012/05/03			Index Future	421.9360	420.8300	(0.262)	0.0000	0.0000	16
2012/01/25	ALBI 2012/02/02			Index Future	378.9280	377.8880	(0.274)	0.0000	0.0000	236
2012/01/25	ALBI 2012/05/03			Index Future	384.2630	383.2060	(0.275)	0.0000	0.0000	808
2012/01/25	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/25	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/25	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/25	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/25	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/25	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/25	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/25	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/25	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/25	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/25	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/25	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0

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2012/01/25	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/25	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/25	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/25	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/25	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/25	CAAN 2012/03/30			Can-Do Future	0.2187	0.2422	10.745	0.0000	0.0000	100,000
2012/01/25	CAAO 2012/03/30			Can-Do Future	0.1045	0.0905	(13.397)	0.0000	0.0000	100,000
2012/01/25	CAAS 2012/01/31			Can-Do Future	0.0031	0.0281	806.452	0.0000	0.0000	12,500
2012/01/25	CAAT 2012/02/29			Can-Do Future	0.1293	0.1489	15.159	0.0000	0.0000	12,500
2012/01/25	CAAU 2012/01/31			Can-Do Future	0.0025	0.0005	(80.000)	0.0000	0.0000	19,481
2012/01/25	CAAV 2012/02/29			Can-Do Future	0.0403	0.0287	(28.784)	0.0000	0.0000	12,987
2012/01/25	CAAW2012/04/20			Any day expiry	8.1000	8.1528	0.652	0.0000	0.0000	1,340
2012/01/25	CAAW2012/04/20	8.10	Call	Any day expiry	0.0000	287.0000	100.000	0	0	0
2012/01/25	CAAW2012/04/20	8.10	Put	Any day expiry	0.0000	234.0000	100.000	0	0	0
2012/01/25	CAAW2012/04/20	8.15	Call	Any day expiry	0.0000	265.0000	100.000	0	0	0
2012/01/25	CAAW2012/04/20	8.15	Put	Any day expiry	0.0000	262.0000	100.000	0	0	0
2012/01/25	CAAW2012/04/20	8.05	Call	Any day expiry	0.0000	311.0000	100.000	0	0	0
2012/01/25	CAAW2012/04/20	8.05	Put	Any day expiry	0.0000	208.0000	100.000	0	0	0
2012/01/25	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/25	CRD1 2012/02/02			Index Future	167.2950	167.8020	0.303	0.0000	0.0000	0
2012/01/25	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/25	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2012/01/25	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/25	GOVI 2012/02/02			GOVI	379.9120	378.9860	(0.244)	0.0000	0.0000	186
2012/01/25	GOVI 2012/02/02	369.00	Call	GOVI	109,120.0000	99,860.0000	(8.486)	0	0	0
2012/01/25	GOVI 2012/02/02	369.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/01/25	GOVI 2012/02/02	369.01	Call	GOVI	109,020.0000	99,760.0000	(8.494)	0	0	0
2012/01/25	GOVI 2012/02/02	369.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/01/25	GOVI 2012/02/02	368.99	Call	GOVI	109,220.0000	99,960.0000	(8.478)	0	0	0
2012/01/25	GOVI 2012/02/02	368.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/01/25	GOVI 2012/05/03			GOVI	385.2610	384.3180	(0.245)	0.0000	0.0000	0
2012/01/25	GOVI 2012/05/03	382.00	Call	GOVI	32,610.0000	23,180.0000	(28.918)	0	0	0
2012/01/25	GOVI 2012/05/03	382.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/01/25	GOVI 2012/05/03	382.01	Call	GOVI	32,510.0000	23,080.0000	(29.006)	0	0	0
2012/01/25	GOVI 2012/05/03	382.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/01/25	GOVI 2012/05/03	381.99	Call	GOVI	32,710.0000	23,280.0000	(28.829)	0	0	0
2012/01/25	GOVI 2012/05/03	381.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/01/25	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/01/25	IGOV 2012/02/02			Index Future	167.9530	167.9140	(0.023)	0.0000	0.0000	113
2012/01/25	IGOV 2012/05/03			Index Future	170.3180	170.2760	(0.025)	0.0000	0.0000	401
2012/01/25	ILBI 2012/02/02			Index Future	455.1100	455.6430	0.117	0.0000	0.0000	88
2012/01/25	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2012/01/25	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2012/01/25	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2012/01/25	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2012/01/25	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2012/01/25	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2012/01/25	JBAF 2012/02/15			Jibar Tradeable Future	5.6100	5.6000	(0.178)	0.0000	0.0000	0

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2012/01/25	JBAF 2012/03/20			Jibar Tradeable Future	5.6100	5.6200	0.178	0.0000	0.0000	2,390
2012/01/25	JBAF 2012/04/18			Jibar Tradeable Future	5.6100	5.6200	0.178	0.0000	0.0000	0
2012/01/25	JBAF 2012/05/16			Jibar Tradeable Future	5.6300	5.6400	0.178	0.0000	0.0000	0
2012/01/25	JBAF 2012/06/20			Jibar Tradeable Future	5.6700	5.6800	0.176	0.0000	0.0000	2,890
2012/01/25	JBAF 2012/07/18			Jibar Tradeable Future	5.7100	5.7200	0.175	0.0000	0.0000	0
2012/01/25	JBAF 2012/09/19			Jibar Tradeable Future	5.7800	5.7900	0.173	0.0000	0.0000	44,760
2012/01/25	JBAF 2012/12/19			Jibar Tradeable Future	5.9200	5.9500	0.507	0.0000	0.0000	940
2012/01/25	JBAF 2013/03/20			Jibar Tradeable Future	6.0700	6.1200	0.824	0.0000	0.0000	790
2012/01/25	JBAF 2013/06/19			Jibar Tradeable Future	6.2700	6.3200	0.797	0.0000	0.0000	1,250
2012/01/25	JBAF 2013/09/18			Jibar Tradeable Future	6.5100	6.5400	0.461	0.0000	0.0000	1,500
2012/01/25	JBAF 2013/12/18			Jibar Tradeable Future	6.7100	6.7400	0.447	0.0000	0.0000	500
2012/01/25	JN02 2012/02/02			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2012/01/25	JN02 2012/02/02	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/25	JN02 2012/02/02	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/25	JN02 2012/02/02	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/25	JN02 2012/02/02	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2012/01/25	JN02 2012/02/02	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2012/01/25	JN02 2012/02/02	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/25	JN05 2012/02/02			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2012/01/25	JN05 2012/02/02	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/25	JN05 2012/02/02	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/25	JN05 2012/02/02	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/25	JN05 2012/02/02	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2012/01/25	JN05 2012/02/02	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2012/01/25	JN05 2012/02/02	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/25	JN10 2012/02/02			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2012/01/25	JN10 2012/02/02	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/25	JN10 2012/02/02	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/25	JN10 2012/02/02	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/25	JN10 2012/02/02	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2012/01/25	JN10 2012/02/02	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2012/01/25	JN10 2012/02/02	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0

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2012/01/25	OTH1 2012/02/02			Index Future	373.0520	371.4770	(0.422)	0.0000	0.0000	0
2012/01/25	R157 2012/02/02			Bond Future	6.6520	6.6590	0.105	0.0000	0.0000	9,364
2012/01/25	R157 2012/02/02	8.50	Call	Bond Future	6,383.0000	6,358.0000	(0.392)	0	0	0
2012/01/25	R157 2012/02/02	8.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/25	R157 2012/02/02	8.55	Call	Bond Future	6,549.0000	6,524.0000	(0.382)	0	0	0
2012/01/25	R157 2012/02/02	8.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/25	R157 2012/02/02	8.45	Call	Bond Future	6,216.0000	6,191.0000	(0.402)	0	0	0
2012/01/25	R157 2012/02/02	8.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/25	R157 2012/02/02	6.55	Call	Bond Future	107.0000	88.0000	(17.757)	0	0	0
2012/01/25	R157 2012/02/02	6.55	Put	Bond Future	472.0000	478.0000	1.271	0	0	0
2012/01/25	R157 2012/02/02	6.00	Put	Bond Future	2,359.0000	2,384.0000	1.060	0	0	0
2012/01/25	R157 2012/02/02	6.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	130
2012/01/25	R157 2012/02/02	7.05	Call	Bond Future	1,415.0000	1,389.0000	(1.837)	0	0	0
2012/01/25	R157 2012/02/02	7.05	Put	Bond Future	3.0000	2.0000	(33.333)	0	0	130
2012/01/25	R157 2012/02/02	6.25	Put	Bond Future	1,449.0000	1,473.0000	1.656	0	0	0
2012/01/25	R157 2012/02/02	6.25	Call	Bond Future	2.0000	1.0000	(50.000)	0	0	3,960
2012/01/25	R157 2012/02/02	6.45	Put	Bond Future	762.0000	777.0000	1.969	0	0	0
2012/01/25	R157 2012/02/02	6.45	Call	Bond Future	37.0000	27.0000	(27.027)	0	0	1,320
2012/01/25	R157 2012/02/02	6.65	Call	Bond Future	245.0000	219.0000	(10.612)	0	0	0
2012/01/25	R157 2012/02/02	6.65	Put	Bond Future	252.0000	251.0000	(0.397)	0	0	1,320
2012/01/25	R157 2012/02/02	7.20	Call	Bond Future	1,939.0000	1,914.0000	(1.289)	0	0	0
2012/01/25	R157 2012/02/02	7.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	3,960
2012/01/25	R157 2012/05/03			Bond Future	6.7370	6.7450	0.119	0.0000	0.0000	1,597
2012/01/25	R157 2012/05/03	8.25	Call	Bond Future	4,905.0000	4,879.0000	(0.530)	0	0	0
2012/01/25	R157 2012/05/03	8.25	Put	Bond Future	10.0000	11.0000	10.000	0	0	0
2012/01/25	R157 2012/05/03	8.30	Call	Bond Future	5,061.0000	5,034.0000	(0.533)	0	0	0
2012/01/25	R157 2012/05/03	8.30	Put	Bond Future	9.0000	8.0000	(11.111)	0	0	0
2012/01/25	R157 2012/05/03	8.20	Call	Bond Future	4,750.0000	4,723.0000	(0.568)	0	0	0
2012/01/25	R157 2012/05/03	8.20	Put	Bond Future	13.0000	12.0000	(7.692)	0	0	0
2012/01/25	R157 2012/08/02			Bond Future	6.7880	6.7970	0.133	0.0000	0.0000	0
2012/01/25	R157 2012/08/02	8.00	Call	Bond Future	3,966.0000	3,940.0000	(0.656)	0	0	0
2012/01/25	R157 2012/08/02	8.00	Put	Bond Future	313.0000	314.0000	0.319	0	0	0
2012/01/25	R157 2012/08/02	8.05	Call	Bond Future	4,090.0000	4,064.0000	(0.636)	0	0	0
2012/01/25	R157 2012/08/02	8.05	Put	Bond Future	289.0000	291.0000	0.692	0	0	0

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2012/01/25	R157 2012/08/02	7.95	Call	Bond Future	3,843.0000	3,818.0000	(0.651)	0	0	0
2012/01/25	R157 2012/08/02	7.95	Put	Bond Future	338.0000	340.0000	0.592	0	0	0
2012/01/25	R157 2012/11/01			Bond Future	6.8340	6.8450	0.161	0.0000	0.0000	0
2012/01/25	R157 2012/11/01	7.00	Call	Bond Future	1,918.0000	1,898.0000	(1.043)	0	0	0
2012/01/25	R157 2012/11/01	7.00	Put	Bond Future	1,450.0000	1,461.0000	0.759	0	0	0
2012/01/25	R157 2012/11/01	7.05	Call	Bond Future	2,003.0000	1,982.0000	(1.048)	0	0	0
2012/01/25	R157 2012/11/01	7.05	Put	Bond Future	1,394.0000	1,404.0000	0.717	0	0	0
2012/01/25	R157 2012/11/01	6.95	Call	Bond Future	1,840.0000	1,820.0000	(1.087)	0	0	0
2012/01/25	R157 2012/11/01	6.95	Put	Bond Future	1,513.0000	1,524.0000	0.727	0	0	0
2012/01/25	R186 2012/02/02			Bond Future	8.3100	8.3670	0.686	0.0000	0.0000	24,229
2012/01/25	R186 2012/02/02	9.00	Call	Bond Future	6,338.0000	5,796.0000	(8.552)	0	0	0
2012/01/25	R186 2012/02/02	9.00	Put	Bond Future	1.0000	2.0000	100.000	0	0	100
2012/01/25	R186 2012/02/02	9.05	Call	Bond Future	6,778.0000	6,235.0000	(8.011)	0	0	0
2012/01/25	R186 2012/02/02	9.05	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2012/01/25	R186 2012/02/02	8.95	Call	Bond Future	5,897.0000	5,355.0000	(9.191)	0	0	0
2012/01/25	R186 2012/02/02	8.95	Put	Bond Future	3.0000	4.0000	33.333	0	0	0
2012/01/25	R186 2012/02/02	7.75	Put	Bond Future	5,533.0000	6,073.0000	9.760	0	0	0
2012/01/25	R186 2012/02/02	7.75	Call	Bond Future	4.0000	1.0000	(75.000)	0	0	6,000
2012/01/25	R186 2012/02/02	6.75	Put	Bond Future	16,356.0000	16,899.0000	3.320	0	0	0
2012/01/25	R186 2012/02/02	6.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	6,000
2012/01/25	R186 2012/02/02	8.00	Put	Bond Future	3,106.0000	3,597.0000	15.808	0	0	0
2012/01/25	R186 2012/02/02	8.00	Call	Bond Future	90.0000	38.0000	(57.778)	0	0	100
2012/01/25	R186 2012/02/02	13.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/25	R186 2012/02/02	13.25	Call	Bond Future	36,186.0000	35,643.0000	(1.501)	0	0	0
2012/01/25	R186 2012/02/02	98.00	Call	Bond Future	107,960.0000	107,417.0000	(0.503)	0	0	0
2012/01/25	R186 2012/02/02	98.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/25	R186 2012/05/03			Bond Future	8.3910	8.4510	0.715	0.0000	0.0000	13,919
2012/01/25	R186 2012/05/03	9.00	Call	Bond Future	6,621.0000	6,183.0000	(6.615)	0	0	0
2012/01/25	R186 2012/05/03	9.00	Put	Bond Future	1,108.0000	1,230.0000	11.011	0	0	0
2012/01/25	R186 2012/05/03	9.05	Call	Bond Future	6,958.0000	6,511.0000	(6.424)	0	0	0
2012/01/25	R186 2012/05/03	9.05	Put	Bond Future	1,009.0000	1,122.0000	11.199	0	0	0
2012/01/25	R186 2012/05/03	8.95	Call	Bond Future	6,289.0000	5,860.0000	(6.821)	0	0	0
2012/01/25	R186 2012/05/03	8.95	Put	Bond Future	1,214.0000	1,346.0000	10.873	0	0	0
2012/01/25	R186 2012/05/03	7.90	Put	Bond Future	5,988.0000	6,388.0000	6.680	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
2012/01/25	R186 2012/05/03	7.90	Call	Bond Future	1,255.0000	1,094.0000	(12.829)	0	0	2,250
2012/01/25	R186 2012/05/03	8.20	Put	Bond Future	4,060.0000	4,378.0000	7.833	0	0	0
2012/01/25	R186 2012/05/03	8.20	Call	Bond Future	2,250.0000	2,008.0000	(10.756)	0	0	750
2012/01/25	R186 2012/05/03	8.50	Call	Bond Future	3,617.0000	3,293.0000	(8.958)	0	0	0
2012/01/25	R186 2012/05/03	8.50	Put	Bond Future	2,602.0000	2,838.0000	9.070	0	0	750
2012/01/25	R186 2012/05/03	8.85	Call	Bond Future	5,643.0000	5,235.0000	(7.230)	0	0	0
2012/01/25	R186 2012/05/03	8.85	Put	Bond Future	1,453.0000	1,605.0000	10.461	0	0	2,250
2012/01/25	R186 2012/08/02			Bond Future	8.4610	8.5220	0.721	0.0000	0.0000	0
2012/01/25	R186 2012/08/02	8.75	Call	Bond Future	6,252.0000	5,905.0000	(5.550)	0	0	0
2012/01/25	R186 2012/08/02	8.75	Put	Bond Future	3,636.0000	3,848.0000	5.831	0	0	0
2012/01/25	R186 2012/08/02	8.80	Call	Bond Future	6,524.0000	6,170.0000	(5.426)	0	0	0
2012/01/25	R186 2012/08/02	8.80	Put	Bond Future	3,463.0000	3,669.0000	5.949	0	0	0
2012/01/25	R186 2012/08/02	8.70	Call	Bond Future	5,983.0000	5,645.0000	(5.649)	0	0	0
2012/01/25	R186 2012/08/02	8.70	Put	Bond Future	3,813.0000	4,035.0000	5.822	0	0	0
2012/01/25	R186 2012/11/01			Bond Future	8.5270	8.5910	0.751	0.0000	0.0000	0
2012/01/25	R186 2012/11/01	8.75	Call	Bond Future	7,034.0000	6,695.0000	(4.819)	0	0	0
2012/01/25	R186 2012/11/01	8.75	Put	Bond Future	5,043.0000	5,281.0000	4.719	0	0	0
2012/01/25	R186 2012/11/01	8.80	Call	Bond Future	7,293.0000	6,947.0000	(4.744)	0	0	0
2012/01/25	R186 2012/11/01	8.80	Put	Bond Future	4,862.0000	5,093.0000	4.751	0	0	0
2012/01/25	R186 2012/11/01	8.70	Call	Bond Future	6,792.0000	6,460.0000	(4.888)	0	0	0
2012/01/25	R186 2012/11/01	8.70	Put	Bond Future	5,243.0000	5,488.0000	4.673	0	0	0
2012/01/25	R189 2012/02/02			Bond Future	218.9290	218.9345	0.003	0.0000	0.0000	0
2012/01/25	R189 2012/02/02	218.00	Call	Bond Future	929.0000	934.0000	0.538	0	0	0
2012/01/25	R189 2012/02/02	218.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/25	R189 2012/02/02	218.05	Call	Bond Future	879.0000	884.0000	0.569	0	0	0
2012/01/25	R189 2012/02/02	218.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/25	R189 2012/02/02	217.95	Call	Bond Future	979.0000	984.0000	0.511	0	0	0
2012/01/25	R189 2012/02/02	217.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/25	R197 2012/02/02			Bond Future	248.0889	248.1427	0.022	0.0000	0.0000	965
2012/01/25	R197 2012/02/02	237.00	Call	Bond Future	11,089.0000	11,143.0000	0.487	0	0	0
2012/01/25	R197 2012/02/02	237.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/25	R197 2012/02/02	237.05	Call	Bond Future	11,039.0000	11,093.0000	0.489	0	0	0
2012/01/25	R197 2012/02/02	237.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2012/01/25	R197 2012/02/02	236.95	Call	Bond Future	11,139.0000	11,193.0000	0.485	0	0	0
2012/01/25	R197 2012/02/02	236.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/25	R201 2012/02/02			Bond Future	6.2030	6.2060	0.048	0.0000	0.0000	3,124
2012/01/25	R201 2012/02/02	8.25	Call	Bond Future	5,350.0000	5,342.0000	(0.150)	0	0	0
2012/01/25	R201 2012/02/02	8.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/25	R201 2012/02/02	8.30	Call	Bond Future	5,477.0000	5,469.0000	(0.146)	0	0	0
2012/01/25	R201 2012/02/02	8.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/25	R201 2012/02/02	8.20	Call	Bond Future	5,224.0000	5,216.0000	(0.153)	0	0	0
2012/01/25	R201 2012/02/02	8.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/25	R201 2012/05/03			Bond Future	6.2560	6.2600	0.064	0.0000	0.0000	0
2012/01/25	R201 2012/05/03	7.75	Call	Bond Future	3,621.0000	3,611.0000	(0.276)	0	0	0
2012/01/25	R201 2012/05/03	7.75	Put	Bond Future	7.0000	7.0000	0.000	0	0	0
2012/01/25	R201 2012/05/03	7.80	Call	Bond Future	3,738.0000	3,728.0000	(0.268)	0	0	0
2012/01/25	R201 2012/05/03	7.80	Put	Bond Future	5.0000	5.0000	0.000	0	0	0
2012/01/25	R201 2012/05/03	7.70	Call	Bond Future	3,504.0000	3,494.0000	(0.285)	0	0	0
2012/01/25	R201 2012/05/03	7.70	Put	Bond Future	8.0000	8.0000	0.000	0	0	0
2012/01/25	R201 2012/08/02			Bond Future	6.2650	6.2700	0.080	0.0000	0.0000	0
2012/01/25	R201 2012/08/02	7.50	Call	Bond Future	2,922.0000	2,911.0000	(0.376)	0	0	0
2012/01/25	R201 2012/08/02	7.50	Put	Bond Future	191.0000	192.0000	0.524	0	0	0
2012/01/25	R201 2012/08/02	7.55	Call	Bond Future	3,015.0000	3,004.0000	(0.365)	0	0	0
2012/01/25	R201 2012/08/02	7.55	Put	Bond Future	176.0000	176.0000	0.000	0	0	0
2012/01/25	R201 2012/08/02	7.45	Call	Bond Future	2,830.0000	2,819.0000	(0.389)	0	0	0
2012/01/25	R201 2012/08/02	7.45	Put	Bond Future	208.0000	208.0000	0.000	0	0	0
2012/01/25	R201 2012/11/01			Bond Future	6.2520	6.2580	0.096	0.0000	0.0000	0
2012/01/25	R201 2012/11/01	6.50	Call	Bond Future	1,534.0000	1,524.0000	(0.652)	0	0	0
2012/01/25	R201 2012/11/01	6.50	Put	Bond Future	1,034.0000	1,036.0000	0.193	0	0	0
2012/01/25	R201 2012/11/01	6.55	Call	Bond Future	1,597.0000	1,588.0000	(0.564)	0	0	0
2012/01/25	R201 2012/11/01	6.55	Put	Bond Future	996.0000	1,000.0000	0.402	0	0	0
2012/01/25	R201 2012/11/01	6.45	Call	Bond Future	1,471.0000	1,462.0000	(0.612)	0	0	0
2012/01/25	R201 2012/11/01	6.45	Put	Bond Future	1,071.0000	1,075.0000	0.373	0	0	0
2012/01/25	R202 2012/02/02			Bond Future	186.8966	186.9384	0.022	0.0000	0.0000	36,743
2012/01/25	R202 2012/02/02	177.00	Call	Bond Future	9,897.0000	9,938.0000	0.414	0	0	0
2012/01/25	R202 2012/02/02	177.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2012/01/25	R202 2012/02/02	177.05	Call	Bond Future	9,847.0000	9,888.0000	0.416	0	0	0
2012/01/25	R202 2012/02/02	177.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/25	R202 2012/02/02	176.95	Call	Bond Future	9,947.0000	9,988.0000	0.412	0	0	0
2012/01/25	R202 2012/02/02	176.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/25	R203 2012/02/02			Bond Future	7.3220	7.3340	0.164	0.0000	0.0000	3,569
2012/01/25	R203 2012/02/02	8.75	Call	Bond Future	6,382.0000	6,326.0000	(0.877)	0	0	0
2012/01/25	R203 2012/02/02	8.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/25	R203 2012/02/02	8.80	Call	Bond Future	6,597.0000	6,541.0000	(0.849)	0	0	0
2012/01/25	R203 2012/02/02	8.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/25	R203 2012/02/02	8.70	Call	Bond Future	6,167.0000	6,111.0000	(0.908)	0	0	0
2012/01/25	R203 2012/02/02	8.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/25	R203 2012/02/02	6.95	Put	Bond Future	1,756.0000	1,808.0000	2.961	0	0	0
2012/01/25	R203 2012/02/02	6.95	Call	Bond Future	10.0000	6.0000	(40.000)	0	0	2,640
2012/01/25	R203 2012/02/02	7.20	Put	Bond Future	721.0000	745.0000	3.329	0	0	0
2012/01/25	R203 2012/02/02	7.20	Call	Bond Future	152.0000	121.0000	(20.395)	0	0	880
2012/01/25	R203 2012/02/02	7.35	Call	Bond Future	440.0000	388.0000	(11.818)	0	0	0
2012/01/25	R203 2012/02/02	7.35	Put	Bond Future	310.0000	314.0000	1.290	0	0	880
2012/01/25	R203 2012/02/02	7.95	Call	Bond Future	2,868.0000	2,813.0000	(1.918)	0	0	0
2012/01/25	R203 2012/02/02	7.95	Put	Bond Future	0.0000	1.0000	100.000	0	0	2,640
2012/01/25	R203 2012/05/03			Bond Future	7.4150	7.4280	0.175	0.0000	0.0000	1,404
2012/01/25	R203 2012/05/03	8.75	Call	Bond Future	5,802.0000	5,745.0000	(0.982)	0	0	0
2012/01/25	R203 2012/05/03	8.75	Put	Bond Future	63.0000	64.0000	1.587	0	0	0
2012/01/25	R203 2012/05/03	8.80	Call	Bond Future	6,000.0000	5,943.0000	(0.950)	0	0	0
2012/01/25	R203 2012/05/03	8.80	Put	Bond Future	54.0000	55.0000	1.852	0	0	0
2012/01/25	R203 2012/05/03	8.70	Call	Bond Future	5,605.0000	5,548.0000	(1.017)	0	0	0
2012/01/25	R203 2012/05/03	8.70	Put	Bond Future	74.0000	75.0000	1.351	0	0	0
2012/01/25	R203 2012/05/03	7.00	Put	Bond Future	2,411.0000	2,447.0000	1.493	0	0	0
2012/01/25	R203 2012/05/03	7.00	Call	Bond Future	543.0000	521.0000	(4.052)	0	0	4,200
2012/01/25	R203 2012/05/03	7.15	Put	Bond Future	1,951.0000	1,983.0000	1.640	0	0	0
2012/01/25	R203 2012/05/03	7.15	Call	Bond Future	763.0000	737.0000	(3.408)	0	0	1,400
2012/01/25	R203 2012/05/03	7.45	Call	Bond Future	1,362.0000	1,325.0000	(2.717)	0	0	0
2012/01/25	R203 2012/05/03	7.45	Put	Bond Future	1,206.0000	1,227.0000	1.741	0	0	1,400
2012/01/25	R203 2012/05/03	7.80	Call	Bond Future	2,328.0000	2,281.0000	(2.019)	0	0	0
2012/01/25	R203 2012/05/03	7.80	Put	Bond Future	631.0000	642.0000	1.743	0	0	4,200

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2012/01/25	R203 2012/08/02			Bond Future	7.4870	7.5010	0.187	0.0000	0.0000	0
2012/01/25	R203 2012/08/02	8.50	Call	Bond Future	4,903.0000	4,852.0000	(1.040)	0	0	0
2012/01/25	R203 2012/08/02	8.50	Put	Bond Future	694.0000	703.0000	1.297	0	0	0
2012/01/25	R203 2012/08/02	8.55	Call	Bond Future	5,060.0000	5,008.0000	(1.028)	0	0	0
2012/01/25	R203 2012/08/02	8.55	Put	Bond Future	649.0000	656.0000	1.079	0	0	0
2012/01/25	R203 2012/08/02	8.45	Call	Bond Future	4,742.0000	4,691.0000	(1.075)	0	0	0
2012/01/25	R203 2012/08/02	8.45	Put	Bond Future	736.0000	744.0000	1.087	0	0	0
2012/01/25	R203 2012/11/01			Bond Future	7.5590	7.5740	0.198	0.0000	0.0000	0
2012/01/25	R203 2012/11/01	7.75	Call	Bond Future	2,929.0000	2,891.0000	(1.297)	0	0	0
2012/01/25	R203 2012/11/01	7.75	Put	Bond Future	2,155.0000	2,178.0000	1.067	0	0	0
2012/01/25	R203 2012/11/01	7.80	Call	Bond Future	3,049.0000	3,009.0000	(1.312)	0	0	0
2012/01/25	R203 2012/11/01	7.80	Put	Bond Future	2,073.0000	2,094.0000	1.013	0	0	0
2012/01/25	R203 2012/11/01	7.70	Call	Bond Future	2,811.0000	2,773.0000	(1.352)	0	0	0
2012/01/25	R203 2012/11/01	7.70	Put	Bond Future	2,239.0000	2,262.0000	1.027	0	0	0
2012/01/25	R204 2012/02/02			Bond Future	7.6070	7.6290	0.289	0.0000	0.0000	3,450
2012/01/25	R204 2012/02/02	9.00	Call	Bond Future	7,117.0000	7,000.0000	(1.644)	0	0	0
2012/01/25	R204 2012/02/02	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/25	R204 2012/02/02	9.05	Call	Bond Future	7,361.0000	7,243.0000	(1.603)	0	0	0
2012/01/25	R204 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/25	R204 2012/02/02	8.95	Call	Bond Future	6,873.0000	6,755.0000	(1.717)	0	0	0
2012/01/25	R204 2012/02/02	8.95	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2012/01/25	R204 2012/02/02	7.25	Put	Bond Future	1,949.0000	2,058.0000	5.593	0	0	0
2012/01/25	R204 2012/02/02	7.25	Call	Bond Future	19.0000	10.0000	(47.368)	0	0	540
2012/01/25	R204 2012/02/02	8.00	Call	Bond Future	2,089.0000	1,971.0000	(5.649)	0	0	0
2012/01/25	R204 2012/02/02	8.00	Put	Bond Future	16.0000	15.0000	(6.250)	0	0	540
2012/01/25	R204 2012/02/02	7.50	Call	Bond Future	220.0000	165.0000	(25.000)	0	0	0
2012/01/25	R204 2012/02/02	7.50	Put	Bond Future	794.0000	856.0000	7.809	0	0	0
2012/01/25	R204 2012/05/03			Bond Future	7.6990	7.7220	0.299	0.0000	0.0000	1,702
2012/01/25	R204 2012/05/03	8.75	Call	Bond Future	5,456.0000	5,346.0000	(2.016)	0	0	0
2012/01/25	R204 2012/05/03	8.75	Put	Bond Future	206.0000	215.0000	4.369	0	0	0
2012/01/25	R204 2012/05/03	8.80	Call	Bond Future	5,673.0000	5,561.0000	(1.974)	0	0	0
2012/01/25	R204 2012/05/03	8.80	Put	Bond Future	182.0000	189.0000	3.846	0	0	0
2012/01/25	R204 2012/05/03	8.70	Call	Bond Future	5,239.0000	5,129.0000	(2.100)	0	0	0
2012/01/25	R204 2012/05/03	8.70	Put	Bond Future	231.0000	240.0000	3.896	0	0	0

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2012/01/25	R204 2012/08/02			Bond Future	7.7760	7.8000	0.309	0.0000	0.0000	0
2012/01/25	R204 2012/08/02	8.50	Call	Bond Future	4,706.0000	4,615.0000	(1.934)	0	0	0
2012/01/25	R204 2012/08/02	8.50	Put	Bond Future	1,174.0000	1,203.0000	2.470	0	0	0
2012/01/25	R204 2012/08/02	8.55	Call	Bond Future	4,882.0000	4,789.0000	(1.905)	0	0	0
2012/01/25	R204 2012/08/02	8.55	Put	Bond Future	1,112.0000	1,139.0000	2.428	0	0	0
2012/01/25	R204 2012/08/02	8.45	Call	Bond Future	4,533.0000	4,443.0000	(1.985)	0	0	0
2012/01/25	R204 2012/08/02	8.45	Put	Bond Future	1,240.0000	1,270.0000	2.419	0	0	0
2012/01/25	R204 2012/11/01			Bond Future	7.8490	7.8750	0.331	0.0000	0.0000	0
2012/01/25	R204 2012/11/01	8.00	Call	Bond Future	3,459.0000	3,385.0000	(2.139)	0	0	0
2012/01/25	R204 2012/11/01	8.00	Put	Bond Future	2,736.0000	2,787.0000	1.864	0	0	0
2012/01/25	R204 2012/11/01	8.05	Call	Bond Future	3,596.0000	3,521.0000	(2.086)	0	0	0
2012/01/25	R204 2012/11/01	8.05	Put	Bond Future	2,635.0000	2,685.0000	1.898	0	0	0
2012/01/25	R204 2012/11/01	7.95	Call	Bond Future	3,329.0000	3,257.0000	(2.163)	0	0	0
2012/01/25	R204 2012/11/01	7.95	Put	Bond Future	2,844.0000	2,897.0000	1.864	0	0	0
2012/01/25	R206 2012/02/02			Bond Future	6.0230	6.0360	0.216	0.0000	0.0000	300
2012/01/25	R206 2012/02/02	8.00	Call	Bond Future	3,545.0000	3,522.0000	(0.649)	0	0	0
2012/01/25	R206 2012/02/02	8.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/25	R206 2012/02/02	8.05	Call	Bond Future	3,633.0000	3,609.0000	(0.661)	0	0	0
2012/01/25	R206 2012/02/02	8.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/25	R206 2012/02/02	7.95	Call	Bond Future	3,458.0000	3,434.0000	(0.694)	0	0	0
2012/01/25	R206 2012/02/02	7.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/25	R206 2012/05/03			Bond Future	6.0790	6.0940	0.247	0.0000	0.0000	0
2012/01/25	R206 2012/05/03	7.50	Call	Bond Future	2,252.0000	2,228.0000	(1.066)	0	0	0
2012/01/25	R206 2012/05/03	7.50	Put	Bond Future	3.0000	3.0000	0.000	0	0	0
2012/01/25	R206 2012/05/03	7.55	Call	Bond Future	2,329.0000	2,305.0000	(1.030)	0	0	0
2012/01/25	R206 2012/05/03	7.55	Put	Bond Future	2.0000	2.0000	0.000	0	0	0
2012/01/25	R206 2012/05/03	7.45	Call	Bond Future	2,174.0000	2,151.0000	(1.058)	0	0	0
2012/01/25	R206 2012/05/03	7.45	Put	Bond Future	3.0000	4.0000	33.333	0	0	0
2012/01/25	R206 2012/08/02			Bond Future	6.0650	6.0840	0.313	0.0000	0.0000	0
2012/01/25	R206 2012/08/02	7.25	Call	Bond Future	1,734.0000	1,711.0000	(1.326)	0	0	0
2012/01/25	R206 2012/08/02	7.25	Put	Bond Future	121.0000	124.0000	2.479	0	0	0
2012/01/25	R206 2012/08/02	7.30	Call	Bond Future	1,792.0000	1,768.0000	(1.339)	0	0	0
2012/01/25	R206 2012/08/02	7.30	Put	Bond Future	112.0000	114.0000	1.786	0	0	0
2012/01/25	R206 2012/08/02	7.20	Call	Bond Future	1,678.0000	1,655.0000	(1.371)	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
2012/01/25	R206 2012/08/02	7.20	Put	Bond Future	132.0000	136.0000	3.030	0	0	0
2012/01/25	R206 2012/11/01			Bond Future	5.9920	6.0160	0.401	0.0000	0.0000	0
2012/01/25	R206 2012/11/01	6.00	Call	Bond Future	756.0000	741.0000	(1.984)	0	0	0
2012/01/25	R206 2012/11/01	6.00	Put	Bond Future	747.0000	759.0000	1.606	0	0	0
2012/01/25	R206 2012/11/01	6.05	Call	Bond Future	788.0000	772.0000	(2.030)	0	0	0
2012/01/25	R206 2012/11/01	6.05	Put	Bond Future	721.0000	733.0000	1.664	0	0	0
2012/01/25	R206 2012/11/01	5.95	Call	Bond Future	726.0000	711.0000	(2.066)	0	0	0
2012/01/25	R206 2012/11/01	5.95	Put	Bond Future	774.0000	787.0000	1.680	0	0	0
2012/01/25	R207 2012/02/02			Bond Future	7.8160	7.8480	0.409	0.0000	0.0000	19,681
2012/01/25	R207 2012/02/02	9.00	Call	Bond Future	6,476.0000	6,294.0000	(2.810)	0	0	0
2012/01/25	R207 2012/02/02	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/25	R207 2012/02/02	9.05	Call	Bond Future	6,738.0000	6,555.0000	(2.716)	0	0	0
2012/01/25	R207 2012/02/02	9.05	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2012/01/25	R207 2012/02/02	8.95	Call	Bond Future	6,214.0000	6,031.0000	(2.945)	0	0	0
2012/01/25	R207 2012/02/02	8.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/25	R207 2012/02/02	7.35	Put	Bond Future	2,710.0000	2,892.0000	6.716	0	0	0
2012/01/25	R207 2012/02/02	7.35	Call	Bond Future	2.0000	1.0000	(50.000)	0	0	1,920
2012/01/25	R207 2012/02/02	7.65	Put	Bond Future	1,068.0000	1,206.0000	12.921	0	0	0
2012/01/25	R207 2012/02/02	7.65	Call	Bond Future	114.0000	69.0000	(39.474)	0	0	640
2012/01/25	R207 2012/02/02	7.85	Call	Bond Future	541.0000	417.0000	(22.921)	0	0	0
2012/01/25	R207 2012/02/02	7.85	Put	Bond Future	347.0000	406.0000	17.003	0	0	640
2012/01/25	R207 2012/02/02	8.50	Call	Bond Future	3,810.0000	3,627.0000	(4.803)	0	0	0
2012/01/25	R207 2012/02/02	8.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	1,920
2012/01/25	R207 2012/05/03			Bond Future	7.9080	7.9420	0.430	0.0000	0.0000	23,774
2012/01/25	R207 2012/05/03	8.75	Call	Bond Future	4,896.0000	4,731.0000	(3.370)	0	0	0
2012/01/25	R207 2012/05/03	8.75	Put	Bond Future	363.0000	387.0000	6.612	0	0	0
2012/01/25	R207 2012/05/03	8.80	Call	Bond Future	5,119.0000	4,953.0000	(3.243)	0	0	0
2012/01/25	R207 2012/05/03	8.80	Put	Bond Future	326.0000	348.0000	6.748	0	0	0
2012/01/25	R207 2012/05/03	8.70	Call	Bond Future	4,675.0000	4,512.0000	(3.487)	0	0	0
2012/01/25	R207 2012/05/03	8.70	Put	Bond Future	404.0000	429.0000	6.188	0	0	0
2012/01/25	R207 2012/05/03	7.45	Put	Bond Future	3,302.0000	3,431.0000	3.907	0	0	0
2012/01/25	R207 2012/05/03	7.45	Call	Bond Future	719.0000	660.0000	(8.206)	0	0	2,400
2012/01/25	R207 2012/05/03	7.65	Put	Bond Future	2,537.0000	2,647.0000	4.336	0	0	0
2012/01/25	R207 2012/05/03	7.65	Call	Bond Future	1,092.0000	1,014.0000	(7.143)	0	0	800

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2012/01/25	R207 2012/05/03	8.00	Call	Bond Future	2,002.0000	1,890.0000	(5.594)	0	0	0
2012/01/25	R207 2012/05/03	8.00	Put	Bond Future	1,493.0000	1,570.0000	5.157	0	0	800
2012/01/25	R207 2012/05/03	8.30	Call	Bond Future	3,032.0000	2,894.0000	(4.551)	0	0	0
2012/01/25	R207 2012/05/03	8.30	Put	Bond Future	888.0000	938.0000	5.631	0	0	2,400
2012/01/25	R207 2012/08/02			Bond Future	7.9860	8.0210	0.438	0.0000	0.0000	0
2012/01/25	R207 2012/08/02	8.75	Call	Bond Future	5,252.0000	5,110.0000	(2.704)	0	0	0
2012/01/25	R207 2012/08/02	8.75	Put	Bond Future	1,244.0000	1,290.0000	3.698	0	0	0
2012/01/25	R207 2012/08/02	8.80	Call	Bond Future	5,442.0000	5,297.0000	(2.664)	0	0	0
2012/01/25	R207 2012/08/02	8.80	Put	Bond Future	1,179.0000	1,222.0000	3.647	0	0	0
2012/01/25	R207 2012/08/02	8.70	Call	Bond Future	5,065.0000	4,925.0000	(2.764)	0	0	0
2012/01/25	R207 2012/08/02	8.70	Put	Bond Future	1,313.0000	1,361.0000	3.656	0	0	0
2012/01/25	R207 2012/11/01			Bond Future	8.0570	8.0940	0.459	0.0000	0.0000	0
2012/01/25	R207 2012/11/01	8.25	Call	Bond Future	3,922.0000	3,808.0000	(2.907)	0	0	0
2012/01/25	R207 2012/11/01	8.25	Put	Bond Future	2,918.0000	2,998.0000	2.742	0	0	0
2012/01/25	R207 2012/11/01	8.30	Call	Bond Future	4,072.0000	3,955.0000	(2.873)	0	0	0
2012/01/25	R207 2012/11/01	8.30	Put	Bond Future	2,811.0000	2,887.0000	2.704	0	0	0
2012/01/25	R207 2012/11/01	8.20	Call	Bond Future	3,780.0000	3,668.0000	(2.963)	0	0	0
2012/01/25	R207 2012/11/01	8.20	Put	Bond Future	3,035.0000	3,117.0000	2.702	0	0	0
2012/01/25	R208 2012/02/02			Bond Future	7.8600	7.8980	0.483	0.0000	0.0000	9,363
2012/01/25	R208 2012/02/02	9.00	Call	Bond Future	6,681.0000	6,448.0000	(3.488)	0	0	0
2012/01/25	R208 2012/02/02	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/25	R208 2012/02/02	9.05	Call	Bond Future	6,960.0000	6,727.0000	(3.348)	0	0	0
2012/01/25	R208 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/25	R208 2012/02/02	8.95	Call	Bond Future	6,401.0000	6,168.0000	(3.640)	0	0	0
2012/01/25	R208 2012/02/02	8.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/25	R208 2012/02/02	7.45	Put	Bond Future	2,566.0000	2,796.0000	8.963	0	0	0
2012/01/25	R208 2012/02/02	7.45	Call	Bond Future	4.0000	1.0000	(75.000)	0	0	2,880
2012/01/25	R208 2012/02/02	7.70	Put	Bond Future	1,107.0000	1,288.0000	16.350	0	0	0
2012/01/25	R208 2012/02/02	7.70	Call	Bond Future	117.0000	65.0000	(44.444)	0	0	960
2012/01/25	R208 2012/02/02	7.90	Call	Bond Future	586.0000	432.0000	(26.280)	0	0	0
2012/01/25	R208 2012/02/02	7.90	Put	Bond Future	341.0000	420.0000	23.167	0	0	960
2012/01/25	R208 2012/02/02	8.55	Call	Bond Future	4,119.0000	3,886.0000	(5.657)	0	0	0
2012/01/25	R208 2012/02/02	8.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	2,880
2012/01/25	R208 2012/05/03			Bond Future	7.9430	7.9820	0.491	0.0000	0.0000	8,877

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2012/01/25	R208 2012/05/03	9.00	Call	Bond Future	6,286.0000	6,071.0000	(3.420)	0	0	0
2012/01/25	R208 2012/05/03	9.00	Put	Bond Future	217.0000	235.0000	8.295	0	0	0
2012/01/25	R208 2012/05/03	9.05	Call	Bond Future	6,534.0000	6,317.0000	(3.321)	0	0	0
2012/01/25	R208 2012/05/03	9.05	Put	Bond Future	190.0000	207.0000	8.947	0	0	0
2012/01/25	R208 2012/05/03	8.95	Call	Bond Future	6,037.0000	5,825.0000	(3.512)	0	0	0
2012/01/25	R208 2012/05/03	8.95	Put	Bond Future	243.0000	265.0000	9.053	0	0	0
2012/01/25	R208 2012/05/03	7.50	Put	Bond Future	3,455.0000	3,618.0000	4.718	0	0	0
2012/01/25	R208 2012/05/03	7.50	Call	Bond Future	752.0000	681.0000	(9.441)	0	0	3,000
2012/01/25	R208 2012/05/03	7.70	Put	Bond Future	2,628.0000	2,766.0000	5.251	0	0	0
2012/01/25	R208 2012/05/03	7.70	Call	Bond Future	1,157.0000	1,062.0000	(8.211)	0	0	1,000
2012/01/25	R208 2012/05/03	8.05	Call	Bond Future	2,150.0000	2,012.0000	(6.419)	0	0	0
2012/01/25	R208 2012/05/03	8.05	Put	Bond Future	1,512.0000	1,607.0000	6.283	0	0	1,000
2012/01/25	R208 2012/05/03	8.35	Call	Bond Future	3,277.0000	3,105.0000	(5.249)	0	0	0
2012/01/25	R208 2012/05/03	8.35	Put	Bond Future	878.0000	939.0000	6.948	0	0	3,000
2012/01/25	R208 2012/08/02			Bond Future	8.0110	8.0520	0.512	0.0000	0.0000	0
2012/01/25	R208 2012/08/02	8.75	Call	Bond Future	5,594.0000	5,415.0000	(3.200)	0	0	0
2012/01/25	R208 2012/08/02	8.75	Put	Bond Future	1,395.0000	1,455.0000	4.301	0	0	0
2012/01/25	R208 2012/08/02	8.80	Call	Bond Future	5,797.0000	5,615.0000	(3.140)	0	0	0
2012/01/25	R208 2012/08/02	8.80	Put	Bond Future	1,323.0000	1,380.0000	4.308	0	0	0
2012/01/25	R208 2012/08/02	8.70	Call	Bond Future	5,393.0000	5,217.0000	(3.263)	0	0	0
2012/01/25	R208 2012/08/02	8.70	Put	Bond Future	1,470.0000	1,534.0000	4.354	0	0	0
2012/01/25	R208 2012/11/01			Bond Future	8.0780	8.1200	0.520	0.0000	0.0000	0
2012/01/25	R208 2012/11/01	8.25	Call	Bond Future	4,054.0000	3,915.0000	(3.429)	0	0	0
2012/01/25	R208 2012/11/01	8.25	Put	Bond Future	3,079.0000	3,179.0000	3.248	0	0	0
2012/01/25	R208 2012/11/01	8.30	Call	Bond Future	4,218.0000	4,075.0000	(3.390)	0	0	0
2012/01/25	R208 2012/11/01	8.30	Put	Bond Future	2,962.0000	3,058.0000	3.241	0	0	0
2012/01/25	R208 2012/11/01	8.20	Call	Bond Future	3,901.0000	3,764.0000	(3.512)	0	0	0
2012/01/25	R208 2012/11/01	8.20	Put	Bond Future	3,208.0000	3,310.0000	3.180	0	0	0
2012/01/25	R209 2012/02/02			Bond Future	8.7040	8.7670	0.724	0.0000	0.0000	1,555
2012/01/25	R209 2012/02/02	9.00	Call	Bond Future	2,436.0000	1,977.0000	(18.842)	0	0	0
2012/01/25	R209 2012/02/02	9.00	Put	Bond Future	117.0000	162.0000	38.462	0	0	0
2012/01/25	R209 2012/02/02	9.05	Call	Bond Future	2,777.0000	2,304.0000	(17.033)	0	0	0
2012/01/25	R209 2012/02/02	9.05	Put	Bond Future	78.0000	108.0000	38.462	0	0	0
2012/01/25	R209 2012/02/02	8.95	Call	Bond Future	2,106.0000	1,667.0000	(20.845)	0	0	0

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2012/01/25	R209 2012/02/02	8.95	Put	Bond Future	171.0000	235.0000	37.427	0	0	0
2012/01/25	R209 2012/05/03			Bond Future	8.7740	8.8390	0.741	0.0000	0.0000	1,335
2012/01/25	R209 2012/05/03	9.00	Call	Bond Future	3,546.0000	3,221.0000	(9.165)	0	0	0
2012/01/25	R209 2012/05/03	9.00	Put	Bond Future	1,789.0000	1,976.0000	10.453	0	0	0
2012/01/25	R209 2012/05/03	9.05	Call	Bond Future	3,782.0000	3,446.0000	(8.884)	0	0	0
2012/01/25	R209 2012/05/03	9.05	Put	Bond Future	1,645.0000	1,821.0000	10.699	0	0	0
2012/01/25	R209 2012/05/03	8.95	Call	Bond Future	3,318.0000	3,005.0000	(9.433)	0	0	0
2012/01/25	R209 2012/05/03	8.95	Put	Bond Future	1,944.0000	2,143.0000	10.237	0	0	0
2012/01/25	R209 2012/08/02			Bond Future	8.8350	8.9010	0.747	0.0000	0.0000	0
2012/01/25	R209 2012/08/02	9.25	Call	Bond Future	5,952.0000	5,615.0000	(5.662)	0	0	0
2012/01/25	R209 2012/08/02	9.25	Put	Bond Future	2,812.0000	2,989.0000	6.294	0	0	0
2012/01/25	R209 2012/08/02	9.30	Call	Bond Future	6,185.0000	5,841.0000	(5.562)	0	0	0
2012/01/25	R209 2012/08/02	9.30	Put	Bond Future	2,681.0000	2,851.0000	6.341	0	0	0
2012/01/25	R209 2012/08/02	9.20	Call	Bond Future	5,723.0000	5,393.0000	(5.766)	0	0	0
2012/01/25	R209 2012/08/02	9.20	Put	Bond Future	2,950.0000	3,134.0000	6.237	0	0	0
2012/01/25	R209 2012/11/01			Bond Future	8.8940	8.9620	0.765	0.0000	0.0000	0
2012/01/25	R209 2012/11/01	9.00	Call	Bond Future	5,475.0000	5,178.0000	(5.425)	0	0	0
2012/01/25	R209 2012/11/01	9.00	Put	Bond Future	4,662.0000	4,888.0000	4.848	0	0	0
2012/01/25	R209 2012/11/01	9.05	Call	Bond Future	5,683.0000	5,380.0000	(5.332)	0	0	0
2012/01/25	R209 2012/11/01	9.05	Put	Bond Future	4,491.0000	4,711.0000	4.899	0	0	0
2012/01/25	R209 2012/11/01	8.95	Call	Bond Future	5,281.0000	4,989.0000	(5.529)	0	0	0
2012/01/25	R209 2012/11/01	8.95	Put	Bond Future	4,850.0000	5,081.0000	4.763	0	0	0
2012/01/25	R210 2012/02/02			Bond Future	139.4661	139.4980	0.023	0.0000	0.0000	755
2012/01/25	R210 2012/02/02	131.00	Call	Bond Future	8,466.0000	8,498.0000	0.378	0	0	0
2012/01/25	R210 2012/02/02	131.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/25	R210 2012/02/02	131.05	Call	Bond Future	8,416.0000	8,448.0000	0.380	0	0	0
2012/01/25	R210 2012/02/02	131.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/25	R210 2012/02/02	130.95	Call	Bond Future	8,516.0000	8,548.0000	0.376	0	0	0
2012/01/25	R210 2012/02/02	130.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/25	R211 2012/02/02			Bond Future	116.6375	116.6504	0.011	0.0000	0.0000	480
2012/01/25	R211 2012/02/02	110.50	Call	Bond Future	6,138.0000	6,150.0000	0.196	0	0	0
2012/01/25	R211 2012/02/02	110.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/25	R211 2012/02/02	110.55	Call	Bond Future	6,088.0000	6,100.0000	0.197	0	0	0

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2012/01/25	R211 2012/02/02	110.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/25	R211 2012/02/02	110.45	Call	Bond Future	6,188.0000	6,200.0000	0.194	0	0	0
2012/01/25	R211 2012/02/02	110.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/25	R212 2012/02/02			Bond Future	113.7432	113.7673	0.021	0.0000	0.0000	2,677
2012/01/25	R212 2012/02/02	108.50	Call	Bond Future	5,243.0000	5,267.0000	0.458	0	0	0
2012/01/25	R212 2012/02/02	108.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/25	R212 2012/02/02	108.55	Call	Bond Future	5,193.0000	5,217.0000	0.462	0	0	0
2012/01/25	R212 2012/02/02	108.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/25	R212 2012/02/02	108.45	Call	Bond Future	5,293.0000	5,317.0000	0.453	0	0	0
2012/01/25	R212 2012/02/02	108.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/25	R213 2012/02/02			Bond Future	8.6900	8.7580	0.783	0.0000	0.0000	487
2012/01/25	R213 2012/02/02	9.00	Call	Bond Future	2,573.0000	2,069.0000	(19.588)	0	0	0
2012/01/25	R213 2012/02/02	9.00	Put	Bond Future	105.0000	152.0000	44.762	0	0	0
2012/01/25	R213 2012/02/02	9.05	Call	Bond Future	2,926.0000	2,406.0000	(17.772)	0	0	0
2012/01/25	R213 2012/02/02	9.05	Put	Bond Future	70.0000	101.0000	44.286	0	0	0
2012/01/25	R213 2012/02/02	8.95	Call	Bond Future	2,233.0000	1,749.0000	(21.675)	0	0	0
2012/01/25	R213 2012/02/02	8.95	Put	Bond Future	156.0000	222.0000	42.308	0	0	0
2012/01/25	R213 2012/05/03			Bond Future	8.7660	8.8350	0.787	0.0000	0.0000	0
2012/01/25	R213 2012/05/03	9.25	Call	Bond Future	4,909.0000	4,503.0000	(8.271)	0	0	0
2012/01/25	R213 2012/05/03	9.25	Put	Bond Future	1,158.0000	1,302.0000	12.435	0	0	0
2012/01/25	R213 2012/05/03	9.30	Call	Bond Future	5,181.0000	4,765.0000	(8.029)	0	0	0
2012/01/25	R213 2012/05/03	9.30	Put	Bond Future	1,057.0000	1,191.0000	12.677	0	0	0
2012/01/25	R213 2012/05/03	9.20	Call	Bond Future	4,642.0000	4,247.0000	(8.509)	0	0	0
2012/01/25	R213 2012/05/03	9.20	Put	Bond Future	1,266.0000	1,422.0000	12.322	0	0	0
2012/01/25	R213 2012/08/02			Bond Future	8.8310	8.9020	0.804	0.0000	0.0000	0
2012/01/25	R213 2012/08/02	9.25	Call	Bond Future	6,065.0000	5,700.0000	(6.018)	0	0	0
2012/01/25	R213 2012/08/02	9.25	Put	Bond Future	2,845.0000	3,039.0000	6.819	0	0	0
2012/01/25	R213 2012/08/02	9.30	Call	Bond Future	6,304.0000	5,932.0000	(5.901)	0	0	0
2012/01/25	R213 2012/08/02	9.30	Put	Bond Future	2,712.0000	2,899.0000	6.895	0	0	0
2012/01/25	R213 2012/08/02	9.20	Call	Bond Future	5,829.0000	5,472.0000	(6.125)	0	0	0
2012/01/25	R213 2012/08/02	9.20	Put	Bond Future	2,984.0000	3,186.0000	6.769	0	0	0
2012/01/25	R213 2012/11/01			Bond Future	8.8960	8.9700	0.832	0.0000	0.0000	0
2012/01/25	R213 2012/11/01	9.00	Call	Bond Future	5,544.0000	5,221.0000	(5.826)	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
2012/01/25	R213 2012/11/01	9.00	Put	Bond Future	4,738.0000	4,990.0000	5.319	0	0	0
2012/01/25	R213 2012/11/01	9.05	Call	Bond Future	5,756.0000	5,426.0000	(5.733)	0	0	0
2012/01/25	R213 2012/11/01	9.05	Put	Bond Future	4,566.0000	4,811.0000	5.366	0	0	0
2012/01/25	R213 2012/11/01	8.95	Call	Bond Future	5,346.0000	5,030.0000	(5.911)	0	0	0
2012/01/25	R213 2012/11/01	8.95	Put	Bond Future	4,926.0000	5,185.0000	5.258	0	0	0
2012/01/25	TRT1 2012/02/02			Index Future	367.2150	368.9020	0.459	0.0000	0.0000	0
Total										560566.00