



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 12/01/2012

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

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2012/01/12	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/12	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/12	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/12	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/12	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/12	AL7T 2012/02/02			Index Future	410.0590	411.6040	0.377	0.0000	0.0000	16
2012/01/12	AL7T 2012/05/03			Index Future	415.9050	417.4590	0.374	0.0000	0.0000	0
2012/01/12	ALBI 2012/02/02			Index Future	373.6560	374.9960	0.359	0.0000	0.0000	1,044
2012/01/12	ALBI 2012/05/03			Index Future	378.9830	380.3300	0.355	0.0000	0.0000	0
2012/01/12	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/12	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/12	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/12	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/12	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/12	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/12	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/12	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/12	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/12	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/12	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/12	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0

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2012/01/12	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/12	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/12	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/12	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/12	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/12	CAAN 2012/03/30			Can-Do Future	0.3361	0.2757	(17.971)	0.0000	0.0000	100,000
2012/01/12	CAAO 2012/03/30			Can-Do Future	0.0812	0.1022	25.862	0.0000	0.0000	100,000
2012/01/12	CAAS 2012/01/31			Can-Do Future	0.1887	0.1377	(27.027)	0.0000	0.0000	12,500
2012/01/12	CAAT 2012/02/29			Can-Do Future	0.1527	0.1318	(13.687)	0.0000	0.0000	12,500
2012/01/12	CAAU 2012/01/31			Can-Do Future	0.0089	0.0141	58.427	0.0000	0.0000	19,481
2012/01/12	CAAV 2012/02/29			Can-Do Future	0.0376	0.0486	29.255	0.0000	0.0000	12,987
2012/01/12	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/12	CRD1 2012/02/02			Index Future	167.2950	167.8020	0.303	0.0000	0.0000	0
2012/01/12	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/12	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/12	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/12	GOVI 2012/02/02			GOVI	375.0060	376.3100	0.348	0.0000	0.0000	185
2012/01/12	GOVI 2012/02/02	369.00	Call	GOVI	60,060.0000	73,100.0000	21.712	0	0	0
2012/01/12	GOVI 2012/02/02	369.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/01/12	GOVI 2012/02/02	369.01	Call	GOVI	59,960.0000	73,000.0000	21.748	0	0	0
2012/01/12	GOVI 2012/02/02	369.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/01/12	GOVI 2012/02/02	368.99	Call	GOVI	60,160.0000	73,200.0000	21.676	0	0	0

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2012/01/12	GOVI 2012/02/02	368.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/01/12	GOVI 2012/05/03			GOVI	380.3520	381.6630	0.345	0.0000	0.0000	0
2012/01/12	GOVI 2012/05/03	382.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2012/01/12	GOVI 2012/05/03	382.00	Put	GOVI	16,480.0000	3,370.0000	(79.551)	0	0	0
2012/01/12	GOVI 2012/05/03	382.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2012/01/12	GOVI 2012/05/03	382.01	Put	GOVI	16,580.0000	3,470.0000	(79.071)	0	0	0
2012/01/12	GOVI 2012/05/03	381.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2012/01/12	GOVI 2012/05/03	381.99	Put	GOVI	16,380.0000	3,270.0000	(80.037)	0	0	0
2012/01/12	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/01/12	IGOV 2012/02/02			Index Future	167.6830	167.7190	0.021	0.0000	0.0000	511
2012/01/12	IGOV 2012/05/03			Index Future	170.0730	170.1050	0.019	0.0000	0.0000	0
2012/01/12	ILBI 2012/02/02			Index Future	454.7100	454.7100	0.000	0.0000	0.0000	88
2012/01/12	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2012/01/12	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2012/01/12	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2012/01/12	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2012/01/12	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2012/01/12	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2012/01/12	JBAF 2012/01/18			Jibar Tradeable Future	5.6000	5.6000	0.000	0.0000	0.0000	101
2012/01/12	JBAF 2012/02/15			Jibar Tradeable Future	5.6100	5.6100	0.000	0.0000	0.0000	0
2012/01/12	JBAF 2012/03/20			Jibar Tradeable Future	5.6100	5.6100	0.000	0.0000	0.0000	2,390
2012/01/12	JBAF 2012/04/18			Jibar Tradeable Future	5.6100	5.6100	0.000	0.0000	0.0000	0
2012/01/12	JBAF 2012/05/16			Jibar Tradeable Future	5.6300	5.6200	(0.178)	0.0000	0.0000	0
2012/01/12	JBAF 2012/06/20			Jibar Tradeable Future	5.6600	5.6500	(0.177)	0.0000	0.0000	2,890
2012/01/12	JBAF 2012/09/19			Jibar Tradeable Future	5.7500	5.7200	(0.522)	0.0000	0.0000	44,760
2012/01/12	JBAF 2012/12/19			Jibar Tradeable Future	5.9000	5.8700	(0.508)	0.0000	0.0000	990
2012/01/12	JBAF 2013/03/20			Jibar Tradeable Future	6.1200	6.0800	(0.654)	0.0000	0.0000	790

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2012/01/12	JBAF 2013/06/19			Jibar Tradeable Future	6.3600	6.3100	(0.786)	0.0000	0.0000	1,250
2012/01/12	JBAF 2013/09/18			Jibar Tradeable Future	6.6200	6.5700	(0.755)	0.0000	0.0000	1,500
2012/01/12	JBAF 2013/12/18			Jibar Tradeable Future	6.7600	6.7100	(0.740)	0.0000	0.0000	500
2012/01/12	JN02 2012/02/02			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2012/01/12	JN02 2012/02/02	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/12	JN02 2012/02/02	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/12	JN02 2012/02/02	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/12	JN02 2012/02/02	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2012/01/12	JN02 2012/02/02	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2012/01/12	JN02 2012/02/02	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/12	JN05 2012/02/02			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2012/01/12	JN05 2012/02/02	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/12	JN05 2012/02/02	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/12	JN05 2012/02/02	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/12	JN05 2012/02/02	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2012/01/12	JN05 2012/02/02	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2012/01/12	JN05 2012/02/02	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/12	JN10 2012/02/02			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2012/01/12	JN10 2012/02/02	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/12	JN10 2012/02/02	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/12	JN10 2012/02/02	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/12	JN10 2012/02/02	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2012/01/12	JN10 2012/02/02	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2012/01/12	JN10 2012/02/02	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/12	OTH1 2012/02/02			Index Future	366.0720	367.5740	0.410	0.0000	0.0000	0
2012/01/12	R157 2012/02/02			Bond Future	6.8220	6.7440	(1.143)	0.0000	0.0000	10,961
2012/01/12	R157 2012/02/02	8.50	Call	Bond Future	5,777.0000	6,054.0000	4.795	0	0	0
2012/01/12	R157 2012/02/02	8.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/12	R157 2012/02/02	8.55	Call	Bond Future	5,944.0000	6,221.0000	4.660	0	0	0
2012/01/12	R157 2012/02/02	8.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/12	R157 2012/02/02	8.45	Call	Bond Future	5,610.0000	5,887.0000	4.938	0	0	0

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2012/01/12	R157 2012/02/02	8.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/12	R157 2012/02/02	6.55	Call	Bond Future	151.0000	211.0000	39.735	0	0	0
2012/01/12	R157 2012/02/02	6.55	Put	Bond Future	1,122.0000	904.0000	(19.430)	0	0	0
2012/01/12	R157 2012/02/02	6.00	Put	Bond Future	2,967.0000	2,692.0000	(9.269)	0	0	0
2012/01/12	R157 2012/02/02	6.00	Call	Bond Future	3.0000	5.0000	66.667	0	0	130
2012/01/12	R157 2012/02/02	7.05	Call	Bond Future	1,004.0000	1,211.0000	20.618	0	0	0
2012/01/12	R157 2012/02/02	7.05	Put	Bond Future	198.0000	127.0000	(35.859)	0	0	130
2012/01/12	R157 2012/02/02	6.25	Put	Bond Future	2,076.0000	1,812.0000	(12.717)	0	0	0
2012/01/12	R157 2012/02/02	6.25	Call	Bond Future	23.0000	36.0000	56.522	0	0	3,960
2012/01/12	R157 2012/02/02	6.45	Put	Bond Future	1,417.0000	1,178.0000	(16.867)	0	0	0
2012/01/12	R157 2012/02/02	6.45	Call	Bond Future	87.0000	125.0000	43.678	0	0	1,320
2012/01/12	R157 2012/02/02	6.65	Call	Bond Future	245.0000	332.0000	35.510	0	0	0
2012/01/12	R157 2012/02/02	6.65	Put	Bond Future	858.0000	667.0000	(22.261)	0	0	1,320
2012/01/12	R157 2012/02/02	7.20	Call	Bond Future	1,428.0000	1,667.0000	16.737	0	0	0
2012/01/12	R157 2012/02/02	7.20	Put	Bond Future	95.0000	57.0000	(40.000)	0	0	3,960
2012/01/12	R157 2012/05/03			Bond Future	6.9160	6.8320	(1.215)	0.0000	0.0000	0
2012/01/12	R157 2012/05/03	8.25	Call	Bond Future	4,405.0000	4,662.0000	5.834	0	0	0
2012/01/12	R157 2012/05/03	8.25	Put	Bond Future	103.0000	82.0000	(20.388)	0	0	0
2012/01/12	R157 2012/05/03	8.30	Call	Bond Future	4,550.0000	4,810.0000	5.714	0	0	0
2012/01/12	R157 2012/05/03	8.30	Put	Bond Future	91.0000	73.0000	(19.780)	0	0	0
2012/01/12	R157 2012/05/03	8.20	Call	Bond Future	4,260.0000	4,515.0000	5.986	0	0	0
2012/01/12	R157 2012/05/03	8.20	Put	Bond Future	116.0000	93.0000	(19.828)	0	0	0
2012/01/12	R157 2012/08/02			Bond Future	6.9820	6.8900	(1.318)	0.0000	0.0000	0
2012/01/12	R157 2012/08/02	8.00	Call	Bond Future	3,648.0000	3,864.0000	5.921	0	0	0
2012/01/12	R157 2012/08/02	8.00	Put	Bond Future	589.0000	524.0000	(11.036)	0	0	0
2012/01/12	R157 2012/08/02	8.05	Call	Bond Future	3,761.0000	3,980.0000	5.823	0	0	0
2012/01/12	R157 2012/08/02	8.05	Put	Bond Future	555.0000	492.0000	(11.351)	0	0	0
2012/01/12	R157 2012/08/02	7.95	Call	Bond Future	3,533.0000	3,747.0000	6.057	0	0	0
2012/01/12	R157 2012/08/02	7.95	Put	Bond Future	622.0000	555.0000	(10.772)	0	0	0
2012/01/12	R157 2012/11/01			Bond Future	7.0600	6.9600	(1.416)	0.0000	0.0000	0
2012/01/12	R157 2012/11/01	7.00	Call	Bond Future	1,811.0000	1,950.0000	7.675	0	0	0
2012/01/12	R157 2012/11/01	7.00	Put	Bond Future	1,980.0000	1,837.0000	(7.222)	0	0	0
2012/01/12	R157 2012/11/01	7.05	Call	Bond Future	1,884.0000	2,026.0000	7.537	0	0	0
2012/01/12	R157 2012/11/01	7.05	Put	Bond Future	1,912.0000	1,773.0000	(7.270)	0	0	0
2012/01/12	R157 2012/11/01	6.95	Call	Bond Future	1,742.0000	1,877.0000	7.750	0	0	0

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2012/01/12	R157 2012/11/01	6.95	Put	Bond Future	2,051.0000	1,905.0000	(7.118)	0	0	0
2012/01/12	R186 2012/02/02			Bond Future	8.5920	8.5360	(0.652)	0.0000	0.0000	27,779
2012/01/12	R186 2012/02/02	9.00	Call	Bond Future	4,177.0000	4,578.0000	9.600	0	0	0
2012/01/12	R186 2012/02/02	9.00	Put	Bond Future	491.0000	373.0000	(24.033)	0	0	100
2012/01/12	R186 2012/02/02	9.05	Call	Bond Future	4,536.0000	4,952.0000	9.171	0	0	0
2012/01/12	R186 2012/02/02	9.05	Put	Bond Future	410.0000	307.0000	(25.122)	0	0	0
2012/01/12	R186 2012/02/02	8.95	Call	Bond Future	3,828.0000	4,212.0000	10.031	0	0	0
2012/01/12	R186 2012/02/02	8.95	Put	Bond Future	585.0000	449.0000	(23.248)	0	0	0
2012/01/12	R186 2012/02/02	7.75	Put	Bond Future	8,230.0000	7,722.0000	(6.173)	0	0	0
2012/01/12	R186 2012/02/02	7.75	Call	Bond Future	50.0000	61.0000	22.000	0	0	6,000
2012/01/12	R186 2012/02/02	6.75	Put	Bond Future	19,007.0000	18,487.0000	(2.736)	0	0	0
2012/01/12	R186 2012/02/02	6.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	6,000
2012/01/12	R186 2012/02/02	8.00	Put	Bond Future	5,863.0000	5,381.0000	(8.221)	0	0	0
2012/01/12	R186 2012/02/02	8.00	Call	Bond Future	196.0000	234.0000	19.388	0	0	100
2012/01/12	R186 2012/02/02	13.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/12	R186 2012/02/02	13.25	Call	Bond Future	33,535.0000	34,054.0000	1.548	0	0	0
2012/01/12	R186 2012/02/02	98.00	Call	Bond Future	105,309.0000	105,829.0000	0.494	0	0	0
2012/01/12	R186 2012/02/02	98.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/12	R186 2012/05/03			Bond Future	8.6810	8.6230	(0.668)	0.0000	0.0000	0
2012/01/12	R186 2012/05/03	9.00	Call	Bond Future	5,660.0000	5,978.0000	5.618	0	0	0
2012/01/12	R186 2012/05/03	9.00	Put	Bond Future	2,820.0000	2,610.0000	(7.447)	0	0	0
2012/01/12	R186 2012/05/03	9.05	Call	Bond Future	5,933.0000	6,259.0000	5.495	0	0	0
2012/01/12	R186 2012/05/03	9.05	Put	Bond Future	2,657.0000	2,455.0000	(7.603)	0	0	0
2012/01/12	R186 2012/05/03	8.95	Call	Bond Future	5,393.0000	5,703.0000	5.748	0	0	0
2012/01/12	R186 2012/05/03	8.95	Put	Bond Future	2,991.0000	2,774.0000	(7.255)	0	0	0
2012/01/12	R186 2012/08/02			Bond Future	8.7600	8.7000	(0.685)	0.0000	0.0000	0
2012/01/12	R186 2012/08/02	8.75	Call	Bond Future	5,265.0000	5,535.0000	5.128	0	0	0
2012/01/12	R186 2012/08/02	8.75	Put	Bond Future	5,354.0000	5,088.0000	(4.968)	0	0	0
2012/01/12	R186 2012/08/02	8.80	Call	Bond Future	5,493.0000	5,770.0000	5.043	0	0	0
2012/01/12	R186 2012/08/02	8.80	Put	Bond Future	5,138.0000	4,879.0000	(5.041)	0	0	0
2012/01/12	R186 2012/08/02	8.70	Call	Bond Future	5,048.0000	5,311.0000	5.210	0	0	0
2012/01/12	R186 2012/08/02	8.70	Put	Bond Future	5,584.0000	5,311.0000	(4.889)	0	0	0
2012/01/12	R186 2012/11/01			Bond Future	8.8400	8.7780	(0.701)	0.0000	0.0000	0
2012/01/12	R186 2012/11/01	8.75	Call	Bond Future	5,963.0000	6,231.0000	4.494	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
2012/01/12	R186 2012/11/01	8.75	Put	Bond Future	6,753.0000	6,478.0000	(4.072)	0	0	0
2012/01/12	R186 2012/11/01	8.80	Call	Bond Future	6,182.0000	6,456.0000	4.432	0	0	0
2012/01/12	R186 2012/11/01	8.80	Put	Bond Future	6,532.0000	6,263.0000	(4.118)	0	0	0
2012/01/12	R186 2012/11/01	8.70	Call	Bond Future	5,757.0000	6,019.0000	4.551	0	0	0
2012/01/12	R186 2012/11/01	8.70	Put	Bond Future	6,989.0000	6,708.0000	(4.021)	0	0	0
2012/01/12	R189 2012/02/02			Bond Future	218.9082	218.9103	0.001	0.0000	0.0000	0
2012/01/12	R189 2012/02/02	218.00	Call	Bond Future	908.0000	910.0000	0.220	0	0	0
2012/01/12	R189 2012/02/02	218.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/12	R189 2012/02/02	218.05	Call	Bond Future	858.0000	860.0000	0.233	0	0	0
2012/01/12	R189 2012/02/02	218.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/12	R189 2012/02/02	217.95	Call	Bond Future	958.0000	960.0000	0.209	0	0	0
2012/01/12	R189 2012/02/02	217.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/12	R197 2012/02/02			Bond Future	247.2072	247.2257	0.007	0.0000	0.0000	965
2012/01/12	R197 2012/02/02	237.00	Call	Bond Future	10,207.0000	10,226.0000	0.186	0	0	0
2012/01/12	R197 2012/02/02	237.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/12	R197 2012/02/02	237.05	Call	Bond Future	10,157.0000	10,176.0000	0.187	0	0	0
2012/01/12	R197 2012/02/02	237.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/12	R197 2012/02/02	236.95	Call	Bond Future	10,257.0000	10,276.0000	0.185	0	0	0
2012/01/12	R197 2012/02/02	236.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/12	R201 2012/02/02			Bond Future	6.3230	6.2450	(1.234)	0.0000	0.0000	3,124
2012/01/12	R201 2012/02/02	8.25	Call	Bond Future	5,027.0000	5,237.0000	4.177	0	0	0
2012/01/12	R201 2012/02/02	8.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/12	R201 2012/02/02	8.30	Call	Bond Future	5,153.0000	5,363.0000	4.075	0	0	0
2012/01/12	R201 2012/02/02	8.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/12	R201 2012/02/02	8.20	Call	Bond Future	4,900.0000	5,110.0000	4.286	0	0	0
2012/01/12	R201 2012/02/02	8.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/12	R201 2012/05/03			Bond Future	6.3810	6.2970	(1.316)	0.0000	0.0000	0
2012/01/12	R201 2012/05/03	7.75	Call	Bond Future	3,371.0000	3,565.0000	5.755	0	0	0
2012/01/12	R201 2012/05/03	7.75	Put	Bond Future	65.0000	52.0000	(20.000)	0	0	0
2012/01/12	R201 2012/05/03	7.80	Call	Bond Future	3,482.0000	3,677.0000	5.600	0	0	0
2012/01/12	R201 2012/05/03	7.80	Put	Bond Future	58.0000	46.0000	(20.690)	0	0	0
2012/01/12	R201 2012/05/03	7.70	Call	Bond Future	3,261.0000	3,453.0000	5.888	0	0	0
2012/01/12	R201 2012/05/03	7.70	Put	Bond Future	74.0000	58.0000	(21.622)	0	0	0



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2012/01/12	R201 2012/08/02			Bond Future	6.4020	6.3080	(1.468)	0.0000	0.0000	0
2012/01/12	R201 2012/08/02	7.50	Call	Bond Future	2,781.0000	2,948.0000	6.005	0	0	0
2012/01/12	R201 2012/08/02	7.50	Put	Bond Future	358.0000	314.0000	(12.291)	0	0	0
2012/01/12	R201 2012/08/02	7.55	Call	Bond Future	2,867.0000	3,036.0000	5.895	0	0	0
2012/01/12	R201 2012/08/02	7.55	Put	Bond Future	335.0000	293.0000	(12.537)	0	0	0
2012/01/12	R201 2012/08/02	7.45	Call	Bond Future	2,693.0000	2,859.0000	6.164	0	0	0
2012/01/12	R201 2012/08/02	7.45	Put	Bond Future	379.0000	334.0000	(11.873)	0	0	0
2012/01/12	R201 2012/11/01			Bond Future	6.4220	6.3170	(1.635)	0.0000	0.0000	0
2012/01/12	R201 2012/11/01	6.50	Call	Bond Future	1,514.0000	1,625.0000	7.332	0	0	0
2012/01/12	R201 2012/11/01	6.50	Put	Bond Future	1,357.0000	1,256.0000	(7.443)	0	0	0
2012/01/12	R201 2012/11/01	6.55	Call	Bond Future	1,569.0000	1,683.0000	7.266	0	0	0
2012/01/12	R201 2012/11/01	6.55	Put	Bond Future	1,312.0000	1,214.0000	(7.470)	0	0	0
2012/01/12	R201 2012/11/01	6.45	Call	Bond Future	1,461.0000	1,570.0000	7.461	0	0	0
2012/01/12	R201 2012/11/01	6.45	Put	Bond Future	1,405.0000	1,302.0000	(7.331)	0	0	0
2012/01/12	R202 2012/02/02			Bond Future	186.7419	186.7561	0.008	0.0000	0.0000	36,743
2012/01/12	R202 2012/02/02	177.00	Call	Bond Future	9,742.0000	9,756.0000	0.144	0	0	0
2012/01/12	R202 2012/02/02	177.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/12	R202 2012/02/02	177.05	Call	Bond Future	9,692.0000	9,706.0000	0.144	0	0	0
2012/01/12	R202 2012/02/02	177.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/12	R202 2012/02/02	176.95	Call	Bond Future	9,792.0000	9,806.0000	0.143	0	0	0
2012/01/12	R202 2012/02/02	176.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/12	R203 2012/02/02			Bond Future	7.5070	7.4290	(1.039)	0.0000	0.0000	3,569
2012/01/12	R203 2012/02/02	8.75	Call	Bond Future	5,528.0000	5,887.0000	6.494	0	0	0
2012/01/12	R203 2012/02/02	8.75	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2012/01/12	R203 2012/02/02	8.80	Call	Bond Future	5,742.0000	6,101.0000	6.252	0	0	0
2012/01/12	R203 2012/02/02	8.80	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2012/01/12	R203 2012/02/02	8.70	Call	Bond Future	5,313.0000	5,672.0000	6.757	0	0	0
2012/01/12	R203 2012/02/02	8.70	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2012/01/12	R203 2012/02/02	6.95	Put	Bond Future	2,656.0000	2,322.0000	(12.575)	0	0	0
2012/01/12	R203 2012/02/02	6.95	Call	Bond Future	55.0000	80.0000	45.455	0	0	2,640
2012/01/12	R203 2012/02/02	7.20	Put	Bond Future	1,637.0000	1,352.0000	(17.410)	0	0	0
2012/01/12	R203 2012/02/02	7.20	Call	Bond Future	213.0000	288.0000	35.211	0	0	880
2012/01/12	R203 2012/02/02	7.35	Call	Bond Future	407.0000	528.0000	29.730	0	0	0

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2012/01/12	R203 2012/02/02	7.35	Put	Bond Future	1,132.0000	894.0000	(21.025)	0	0	880
2012/01/12	R203 2012/02/02	7.95	Call	Bond Future	2,137.0000	2,449.0000	14.600	0	0	0
2012/01/12	R203 2012/02/02	7.95	Put	Bond Future	124.0000	77.0000	(37.903)	0	0	2,640
2012/01/12	R203 2012/05/03			Bond Future	7.6060	7.5250	(1.065)	0.0000	0.0000	0
2012/01/12	R203 2012/05/03	8.75	Call	Bond Future	5,183.0000	5,494.0000	6.000	0	0	0
2012/01/12	R203 2012/05/03	8.75	Put	Bond Future	290.0000	243.0000	(16.207)	0	0	0
2012/01/12	R203 2012/05/03	8.80	Call	Bond Future	5,363.0000	5,678.0000	5.874	0	0	0
2012/01/12	R203 2012/05/03	8.80	Put	Bond Future	263.0000	220.0000	(16.350)	0	0	0
2012/01/12	R203 2012/05/03	8.70	Call	Bond Future	5,005.0000	5,312.0000	6.134	0	0	0
2012/01/12	R203 2012/05/03	8.70	Put	Bond Future	320.0000	269.0000	(15.938)	0	0	0
2012/01/12	R203 2012/08/02			Bond Future	7.6880	7.6020	(1.119)	0.0000	0.0000	0
2012/01/12	R203 2012/08/02	8.50	Call	Bond Future	4,465.0000	4,725.0000	5.823	0	0	0
2012/01/12	R203 2012/08/02	8.50	Put	Bond Future	1,108.0000	1,005.0000	(9.296)	0	0	0
2012/01/12	R203 2012/08/02	8.55	Call	Bond Future	4,607.0000	4,872.0000	5.752	0	0	0
2012/01/12	R203 2012/08/02	8.55	Put	Bond Future	1,048.0000	949.0000	(9.447)	0	0	0
2012/01/12	R203 2012/08/02	8.45	Call	Bond Future	4,319.0000	4,575.0000	5.927	0	0	0
2012/01/12	R203 2012/08/02	8.45	Put	Bond Future	1,165.0000	1,057.0000	(9.270)	0	0	0
2012/01/12	R203 2012/11/01			Bond Future	7.7800	7.6890	(1.170)	0.0000	0.0000	0
2012/01/12	R203 2012/11/01	7.75	Call	Bond Future	2,646.0000	2,832.0000	7.029	0	0	0
2012/01/12	R203 2012/11/01	7.75	Put	Bond Future	2,767.0000	2,586.0000	(6.541)	0	0	0
2012/01/12	R203 2012/11/01	7.80	Call	Bond Future	2,751.0000	2,941.0000	6.907	0	0	0
2012/01/12	R203 2012/11/01	7.80	Put	Bond Future	2,670.0000	2,493.0000	(6.629)	0	0	0
2012/01/12	R203 2012/11/01	7.70	Call	Bond Future	2,547.0000	2,728.0000	7.106	0	0	0
2012/01/12	R203 2012/11/01	7.70	Put	Bond Future	2,870.0000	2,684.0000	(6.481)	0	0	0
2012/01/12	R204 2012/02/02			Bond Future	7.8100	7.7380	(0.922)	0.0000	0.0000	3,526
2012/01/12	R204 2012/02/02	9.00	Call	Bond Future	6,043.0000	6,421.0000	6.255	0	0	0
2012/01/12	R204 2012/02/02	9.00	Put	Bond Future	4.0000	1.0000	(75.000)	0	0	0
2012/01/12	R204 2012/02/02	9.05	Call	Bond Future	6,285.0000	6,665.0000	6.046	0	0	0
2012/01/12	R204 2012/02/02	9.05	Put	Bond Future	2.0000	1.0000	(50.000)	0	0	0
2012/01/12	R204 2012/02/02	8.95	Call	Bond Future	5,799.0000	6,178.0000	6.536	0	0	0
2012/01/12	R204 2012/02/02	8.95	Put	Bond Future	4.0000	3.0000	(25.000)	0	0	0
2012/01/12	R204 2012/02/02	7.25	Put	Bond Future	3,097.0000	2,746.0000	(11.334)	0	0	0
2012/01/12	R204 2012/02/02	7.25	Call	Bond Future	89.0000	119.0000	33.708	0	0	540
2012/01/12	R204 2012/02/02	8.00	Call	Bond Future	1,483.0000	1,734.0000	16.925	0	0	0

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2012/01/12	R204 2012/02/02	8.00	Put	Bond Future	487.0000	358.0000	(26.489)	0	0	540
2012/01/12	R204 2012/02/02	7.50	Call	Bond Future	296.0000	377.0000	27.365	0	0	0
2012/01/12	R204 2012/02/02	7.50	Put	Bond Future	1,947.0000	1,648.0000	(15.357)	0	0	0
2012/01/12	R204 2012/05/03			Bond Future	7.9100	7.8350	(0.948)	0.0000	0.0000	0
2012/01/12	R204 2012/05/03	8.75	Call	Bond Future	4,873.0000	5,170.0000	6.095	0	0	0
2012/01/12	R204 2012/05/03	8.75	Put	Bond Future	705.0000	619.0000	(12.199)	0	0	0
2012/01/12	R204 2012/05/03	8.80	Call	Bond Future	5,060.0000	5,362.0000	5.968	0	0	0
2012/01/12	R204 2012/05/03	8.80	Put	Bond Future	651.0000	570.0000	(12.442)	0	0	0
2012/01/12	R204 2012/05/03	8.70	Call	Bond Future	4,683.0000	4,976.0000	6.257	0	0	0
2012/01/12	R204 2012/05/03	8.70	Put	Bond Future	757.0000	667.0000	(11.889)	0	0	0
2012/01/12	R204 2012/08/02			Bond Future	7.9960	7.9170	(0.988)	0.0000	0.0000	0
2012/01/12	R204 2012/08/02	8.50	Call	Bond Future	4,192.0000	4,442.0000	5.964	0	0	0
2012/01/12	R204 2012/08/02	8.50	Put	Bond Future	1,750.0000	1,610.0000	(8.000)	0	0	0
2012/01/12	R204 2012/08/02	8.55	Call	Bond Future	4,349.0000	4,604.0000	5.863	0	0	0
2012/01/12	R204 2012/08/02	8.55	Put	Bond Future	1,669.0000	1,534.0000	(8.089)	0	0	0
2012/01/12	R204 2012/08/02	8.45	Call	Bond Future	4,037.0000	4,283.0000	6.094	0	0	0
2012/01/12	R204 2012/08/02	8.45	Put	Bond Future	1,834.0000	1,690.0000	(7.852)	0	0	0
2012/01/12	R204 2012/11/01			Bond Future	8.0860	8.0040	(1.014)	0.0000	0.0000	0
2012/01/12	R204 2012/11/01	8.00	Call	Bond Future	3,131.0000	3,323.0000	6.132	0	0	0
2012/01/12	R204 2012/11/01	8.00	Put	Bond Future	3,540.0000	3,342.0000	(5.593)	0	0	0
2012/01/12	R204 2012/11/01	8.05	Call	Bond Future	3,253.0000	3,449.0000	6.025	0	0	0
2012/01/12	R204 2012/11/01	8.05	Put	Bond Future	3,424.0000	3,230.0000	(5.666)	0	0	0
2012/01/12	R204 2012/11/01	7.95	Call	Bond Future	3,017.0000	3,205.0000	6.231	0	0	0
2012/01/12	R204 2012/11/01	7.95	Put	Bond Future	3,665.0000	3,463.0000	(5.512)	0	0	0
2012/01/12	R206 2012/02/02			Bond Future	6.0990	6.0200	(1.295)	0.0000	0.0000	300
2012/01/12	R206 2012/02/02	8.00	Call	Bond Future	3,406.0000	3,551.0000	4.257	0	0	0
2012/01/12	R206 2012/02/02	8.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/12	R206 2012/02/02	8.05	Call	Bond Future	3,494.0000	3,638.0000	4.121	0	0	0
2012/01/12	R206 2012/02/02	8.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/12	R206 2012/02/02	7.95	Call	Bond Future	3,318.0000	3,463.0000	4.370	0	0	0
2012/01/12	R206 2012/02/02	7.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/12	R206 2012/05/03			Bond Future	6.1550	6.0660	(1.446)	0.0000	0.0000	0
2012/01/12	R206 2012/05/03	7.50	Call	Bond Future	2,165.0000	2,299.0000	6.189	0	0	0
2012/01/12	R206 2012/05/03	7.50	Put	Bond Future	38.0000	29.0000	(23.684)	0	0	0

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2012/01/12	R206 2012/05/03	7.55	Call	Bond Future	2,238.0000	2,374.0000	6.077	0	0	0
2012/01/12	R206 2012/05/03	7.55	Put	Bond Future	33.0000	26.0000	(21.212)	0	0	0
2012/01/12	R206 2012/05/03	7.45	Call	Bond Future	2,093.0000	2,226.0000	6.355	0	0	0
2012/01/12	R206 2012/05/03	7.45	Put	Bond Future	44.0000	34.0000	(22.727)	0	0	0
2012/01/12	R206 2012/08/02			Bond Future	6.1510	6.0460	(1.707)	0.0000	0.0000	0
2012/01/12	R206 2012/08/02	7.25	Call	Bond Future	1,739.0000	1,852.0000	6.498	0	0	0
2012/01/12	R206 2012/08/02	7.25	Put	Bond Future	244.0000	213.0000	(12.705)	0	0	0
2012/01/12	R206 2012/08/02	7.30	Call	Bond Future	1,792.0000	1,906.0000	6.362	0	0	0
2012/01/12	R206 2012/08/02	7.30	Put	Bond Future	230.0000	200.0000	(13.043)	0	0	0
2012/01/12	R206 2012/08/02	7.20	Call	Bond Future	1,687.0000	1,799.0000	6.639	0	0	0
2012/01/12	R206 2012/08/02	7.20	Put	Bond Future	260.0000	227.0000	(12.692)	0	0	0
2012/01/12	R206 2012/11/01			Bond Future	6.1210	5.9950	(2.058)	0.0000	0.0000	0
2012/01/12	R206 2012/11/01	6.00	Call	Bond Future	864.0000	934.0000	8.102	0	0	0
2012/01/12	R206 2012/11/01	6.00	Put	Bond Future	1,003.0000	928.0000	(7.478)	0	0	0
2012/01/12	R206 2012/11/01	6.05	Call	Bond Future	895.0000	966.0000	7.933	0	0	0
2012/01/12	R206 2012/11/01	6.05	Put	Bond Future	976.0000	903.0000	(7.480)	0	0	0
2012/01/12	R206 2012/11/01	5.95	Call	Bond Future	836.0000	904.0000	8.134	0	0	0
2012/01/12	R206 2012/11/01	5.95	Put	Bond Future	1,032.0000	956.0000	(7.364)	0	0	0
2012/01/12	R207 2012/02/02			Bond Future	8.0500	7.9880	(0.770)	0.0000	0.0000	43,515
2012/01/12	R207 2012/02/02	9.00	Call	Bond Future	5,159.0000	5,504.0000	6.687	0	0	0
2012/01/12	R207 2012/02/02	9.00	Put	Bond Future	8.0000	4.0000	(50.000)	0	0	0
2012/01/12	R207 2012/02/02	9.05	Call	Bond Future	5,418.0000	5,764.0000	6.386	0	0	0
2012/01/12	R207 2012/02/02	9.05	Put	Bond Future	6.0000	3.0000	(50.000)	0	0	0
2012/01/12	R207 2012/02/02	8.95	Call	Bond Future	4,899.0000	5,243.0000	7.022	0	0	0
2012/01/12	R207 2012/02/02	8.95	Put	Bond Future	10.0000	5.0000	(50.000)	0	0	0
2012/01/12	R207 2012/02/02	7.35	Put	Bond Future	4,055.0000	3,714.0000	(8.409)	0	0	0
2012/01/12	R207 2012/02/02	7.35	Call	Bond Future	22.0000	30.0000	36.364	0	0	1,920
2012/01/12	R207 2012/02/02	7.65	Put	Bond Future	2,429.0000	2,124.0000	(12.557)	0	0	0
2012/01/12	R207 2012/02/02	7.65	Call	Bond Future	150.0000	194.0000	29.333	0	0	640
2012/01/12	R207 2012/02/02	7.85	Call	Bond Future	396.0000	493.0000	24.495	0	0	0
2012/01/12	R207 2012/02/02	7.85	Put	Bond Future	1,527.0000	1,275.0000	(16.503)	0	0	640
2012/01/12	R207 2012/02/02	8.50	Call	Bond Future	2,620.0000	2,923.0000	11.565	0	0	0
2012/01/12	R207 2012/02/02	8.50	Put	Bond Future	135.0000	89.0000	(34.074)	0	0	1,920
2012/01/12	R207 2012/05/03			Bond Future	8.1490	8.0850	(0.785)	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
2012/01/12	R207 2012/05/03	8.75	Call	Bond Future	4,314.0000	4,559.0000	5.679	0	0	0
2012/01/12	R207 2012/05/03	8.75	Put	Bond Future	1,107.0000	1,002.0000	(9.485)	0	0	0
2012/01/12	R207 2012/05/03	8.80	Call	Bond Future	4,503.0000	4,753.0000	5.552	0	0	0
2012/01/12	R207 2012/05/03	8.80	Put	Bond Future	1,035.0000	935.0000	(9.662)	0	0	0
2012/01/12	R207 2012/05/03	8.70	Call	Bond Future	4,128.0000	4,368.0000	5.814	0	0	0
2012/01/12	R207 2012/05/03	8.70	Put	Bond Future	1,182.0000	1,073.0000	(9.222)	0	0	0
2012/01/12	R207 2012/08/02			Bond Future	8.2370	8.1700	(0.813)	0.0000	0.0000	0
2012/01/12	R207 2012/08/02	8.75	Call	Bond Future	4,584.0000	4,812.0000	4.974	0	0	0
2012/01/12	R207 2012/08/02	8.75	Put	Bond Future	1,916.0000	1,789.0000	(6.628)	0	0	0
2012/01/12	R207 2012/08/02	8.80	Call	Bond Future	4,752.0000	4,983.0000	4.861	0	0	0
2012/01/12	R207 2012/08/02	8.80	Put	Bond Future	1,829.0000	1,705.0000	(6.780)	0	0	0
2012/01/12	R207 2012/08/02	8.70	Call	Bond Future	4,419.0000	4,642.0000	5.046	0	0	0
2012/01/12	R207 2012/08/02	8.70	Put	Bond Future	2,007.0000	1,875.0000	(6.577)	0	0	0
2012/01/12	R207 2012/11/01			Bond Future	8.3240	8.2550	(0.829)	0.0000	0.0000	0
2012/01/12	R207 2012/11/01	8.25	Call	Bond Future	3,453.0000	3,628.0000	5.068	0	0	0
2012/01/12	R207 2012/11/01	8.25	Put	Bond Future	3,834.0000	3,654.0000	(4.695)	0	0	0
2012/01/12	R207 2012/11/01	8.30	Call	Bond Future	3,583.0000	3,763.0000	5.024	0	0	0
2012/01/12	R207 2012/11/01	8.30	Put	Bond Future	3,706.0000	3,531.0000	(4.722)	0	0	0
2012/01/12	R207 2012/11/01	8.20	Call	Bond Future	3,329.0000	3,500.0000	5.137	0	0	0
2012/01/12	R207 2012/11/01	8.20	Put	Bond Future	3,969.0000	3,785.0000	(4.636)	0	0	0
2012/01/12	R208 2012/02/02			Bond Future	8.0830	8.0210	(0.767)	0.0000	0.0000	14,067
2012/01/12	R208 2012/02/02	9.00	Call	Bond Future	5,330.0000	5,702.0000	6.979	0	0	0
2012/01/12	R208 2012/02/02	9.00	Put	Bond Future	6.0000	4.0000	(33.333)	0	0	0
2012/01/12	R208 2012/02/02	9.05	Call	Bond Future	5,607.0000	5,979.0000	6.635	0	0	0
2012/01/12	R208 2012/02/02	9.05	Put	Bond Future	5.0000	2.0000	(60.000)	0	0	0
2012/01/12	R208 2012/02/02	8.95	Call	Bond Future	5,053.0000	5,423.0000	7.322	0	0	0
2012/01/12	R208 2012/02/02	8.95	Put	Bond Future	9.0000	4.0000	(55.556)	0	0	0
2012/01/12	R208 2012/02/02	7.45	Put	Bond Future	3,946.0000	3,582.0000	(9.225)	0	0	0
2012/01/12	R208 2012/02/02	7.45	Call	Bond Future	26.0000	37.0000	42.308	0	0	2,880
2012/01/12	R208 2012/02/02	7.70	Put	Bond Future	2,492.0000	2,163.0000	(13.202)	0	0	0
2012/01/12	R208 2012/02/02	7.70	Call	Bond Future	145.0000	191.0000	31.724	0	0	960
2012/01/12	R208 2012/02/02	7.90	Call	Bond Future	408.0000	516.0000	26.471	0	0	0
2012/01/12	R208 2012/02/02	7.90	Put	Bond Future	1,520.0000	1,253.0000	(17.566)	0	0	960
2012/01/12	R208 2012/02/02	8.55	Call	Bond Future	2,870.0000	3,205.0000	11.672	0	0	0

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2012/01/12	R208 2012/02/02	8.55	Put	Bond Future	108.0000	68.0000	(37.037)	0	0	2,880
2012/01/12	R208 2012/05/03			Bond Future	8.1710	8.1080	(0.771)	0.0000	0.0000	0
2012/01/12	R208 2012/05/03	9.00	Call	Bond Future	5,519.0000	5,806.0000	5.200	0	0	0
2012/01/12	R208 2012/05/03	9.00	Put	Bond Future	803.0000	719.0000	(10.461)	0	0	0
2012/01/12	R208 2012/05/03	9.05	Call	Bond Future	5,730.0000	6,023.0000	5.113	0	0	0
2012/01/12	R208 2012/05/03	9.05	Put	Bond Future	740.0000	662.0000	(10.541)	0	0	0
2012/01/12	R208 2012/05/03	8.95	Call	Bond Future	5,304.0000	5,586.0000	5.317	0	0	0
2012/01/12	R208 2012/05/03	8.95	Put	Bond Future	864.0000	774.0000	(10.417)	0	0	0
2012/01/12	R208 2012/08/02			Bond Future	8.2480	8.1820	(0.800)	0.0000	0.0000	0
2012/01/12	R208 2012/08/02	8.75	Call	Bond Future	4,910.0000	5,152.0000	4.929	0	0	0
2012/01/12	R208 2012/08/02	8.75	Put	Bond Future	2,085.0000	1,947.0000	(6.619)	0	0	0
2012/01/12	R208 2012/08/02	8.80	Call	Bond Future	5,089.0000	5,337.0000	4.873	0	0	0
2012/01/12	R208 2012/08/02	8.80	Put	Bond Future	1,988.0000	1,856.0000	(6.640)	0	0	0
2012/01/12	R208 2012/08/02	8.70	Call	Bond Future	4,732.0000	4,970.0000	5.030	0	0	0
2012/01/12	R208 2012/08/02	8.70	Put	Bond Future	2,183.0000	2,041.0000	(6.505)	0	0	0
2012/01/12	R208 2012/11/01			Bond Future	8.3280	8.2600	(0.817)	0.0000	0.0000	0
2012/01/12	R208 2012/11/01	8.25	Call	Bond Future	3,557.0000	3,745.0000	5.285	0	0	0
2012/01/12	R208 2012/11/01	8.25	Put	Bond Future	3,995.0000	3,801.0000	(4.856)	0	0	0
2012/01/12	R208 2012/11/01	8.30	Call	Bond Future	3,699.0000	3,892.0000	5.218	0	0	0
2012/01/12	R208 2012/11/01	8.30	Put	Bond Future	3,856.0000	3,667.0000	(4.901)	0	0	0
2012/01/12	R208 2012/11/01	8.20	Call	Bond Future	3,423.0000	3,607.0000	5.375	0	0	0
2012/01/12	R208 2012/11/01	8.20	Put	Bond Future	4,143.0000	3,946.0000	(4.755)	0	0	0
2012/01/12	R209 2012/02/02			Bond Future	8.9740	8.9230	(0.568)	0.0000	0.0000	2,900
2012/01/12	R209 2012/02/02	9.00	Call	Bond Future	1,595.0000	1,778.0000	11.473	0	0	0
2012/01/12	R209 2012/02/02	9.00	Put	Bond Future	1,396.0000	1,186.0000	(15.043)	0	0	0
2012/01/12	R209 2012/02/02	9.05	Call	Bond Future	1,801.0000	2,000.0000	11.049	0	0	0
2012/01/12	R209 2012/02/02	9.05	Put	Bond Future	1,222.0000	1,028.0000	(15.876)	0	0	0
2012/01/12	R209 2012/02/02	8.95	Call	Bond Future	1,404.0000	1,570.0000	11.823	0	0	0
2012/01/12	R209 2012/02/02	8.95	Put	Bond Future	1,589.0000	1,362.0000	(14.286)	0	0	0
2012/01/12	R209 2012/05/03			Bond Future	9.0510	8.9980	(0.586)	0.0000	0.0000	0
2012/01/12	R209 2012/05/03	9.00	Call	Bond Future	3,208.0000	3,400.0000	5.985	0	0	0
2012/01/12	R209 2012/05/03	9.00	Put	Bond Future	3,595.0000	3,385.0000	(5.841)	0	0	0
2012/01/12	R209 2012/05/03	9.05	Call	Bond Future	3,395.0000	3,594.0000	5.862	0	0	0
2012/01/12	R209 2012/05/03	9.05	Put	Bond Future	3,403.0000	3,199.0000	(5.995)	0	0	0

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2012/01/12	R209 2012/05/03	8.95	Call	Bond Future	3,031.0000	3,215.0000	6.071	0	0	0
2012/01/12	R209 2012/05/03	8.95	Put	Bond Future	3,801.0000	3,583.0000	(5.735)	0	0	0
2012/01/12	R209 2012/08/02			Bond Future	9.1190	9.0650	(0.592)	0.0000	0.0000	0
2012/01/12	R209 2012/08/02	9.25	Call	Bond Future	5,140.0000	5,360.0000	4.280	0	0	0
2012/01/12	R209 2012/08/02	9.25	Put	Bond Future	4,172.0000	3,987.0000	(4.434)	0	0	0
2012/01/12	R209 2012/08/02	9.30	Call	Bond Future	5,337.0000	5,562.0000	4.216	0	0	0
2012/01/12	R209 2012/08/02	9.30	Put	Bond Future	4,005.0000	3,825.0000	(4.494)	0	0	0
2012/01/12	R209 2012/08/02	9.20	Call	Bond Future	4,947.0000	5,162.0000	4.346	0	0	0
2012/01/12	R209 2012/08/02	9.20	Put	Bond Future	4,346.0000	4,156.0000	(4.372)	0	0	0
2012/01/12	R209 2012/11/01			Bond Future	9.1880	9.1330	(0.599)	0.0000	0.0000	0
2012/01/12	R209 2012/11/01	9.00	Call	Bond Future	4,647.0000	4,842.0000	4.196	0	0	0
2012/01/12	R209 2012/11/01	9.00	Put	Bond Future	6,055.0000	5,843.0000	(3.501)	0	0	0
2012/01/12	R209 2012/11/01	9.05	Call	Bond Future	4,822.0000	5,022.0000	4.148	0	0	0
2012/01/12	R209 2012/11/01	9.05	Put	Bond Future	5,851.0000	5,644.0000	(3.538)	0	0	0
2012/01/12	R209 2012/11/01	8.95	Call	Bond Future	4,481.0000	4,671.0000	4.240	0	0	0
2012/01/12	R209 2012/11/01	8.95	Put	Bond Future	6,271.0000	6,053.0000	(3.476)	0	0	0
2012/01/12	R210 2012/02/02			Bond Future	139.9908	140.0936	0.073	0.0000	0.0000	755
2012/01/12	R210 2012/02/02	131.00	Call	Bond Future	8,991.0000	9,094.0000	1.146	0	0	0
2012/01/12	R210 2012/02/02	131.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/12	R210 2012/02/02	131.05	Call	Bond Future	8,941.0000	9,044.0000	1.152	0	0	0
2012/01/12	R210 2012/02/02	131.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/12	R210 2012/02/02	130.95	Call	Bond Future	9,041.0000	9,144.0000	1.139	0	0	0
2012/01/12	R210 2012/02/02	130.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/12	R211 2012/02/02			Bond Future	116.7003	116.7048	0.004	0.0000	0.0000	480
2012/01/12	R211 2012/02/02	110.50	Call	Bond Future	6,200.0000	6,205.0000	0.081	0	0	0
2012/01/12	R211 2012/02/02	110.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/12	R211 2012/02/02	110.55	Call	Bond Future	6,150.0000	6,155.0000	0.081	0	0	0
2012/01/12	R211 2012/02/02	110.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/12	R211 2012/02/02	110.45	Call	Bond Future	6,250.0000	6,255.0000	0.080	0	0	0
2012/01/12	R211 2012/02/02	110.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/12	R212 2012/02/02			Bond Future	113.4533	113.5615	0.095	0.0000	0.0000	2,677
2012/01/12	R212 2012/02/02	108.50	Call	Bond Future	4,953.0000	5,061.0000	2.180	0	0	0
2012/01/12	R212 2012/02/02	108.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2012/01/12	R212 2012/02/02	108.55	Call	Bond Future	4,903.0000	5,011.0000	2.203	0	0	0
2012/01/12	R212 2012/02/02	108.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/12	R212 2012/02/02	108.45	Call	Bond Future	5,003.0000	5,111.0000	2.159	0	0	0
2012/01/12	R212 2012/02/02	108.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/12	R213 2012/02/02			Bond Future	8.9720	8.9110	(0.680)	0.0000	0.0000	487
2012/01/12	R213 2012/02/02	9.00	Call	Bond Future	1,632.0000	1,864.0000	14.216	0	0	0
2012/01/12	R213 2012/02/02	9.00	Put	Bond Future	1,414.0000	1,167.0000	(17.468)	0	0	0
2012/01/12	R213 2012/02/02	9.05	Call	Bond Future	1,844.0000	2,096.0000	13.666	0	0	0
2012/01/12	R213 2012/02/02	9.05	Put	Bond Future	1,238.0000	1,011.0000	(18.336)	0	0	0
2012/01/12	R213 2012/02/02	8.95	Call	Bond Future	1,437.0000	1,649.0000	14.753	0	0	0
2012/01/12	R213 2012/02/02	8.95	Put	Bond Future	1,609.0000	1,342.0000	(16.594)	0	0	0
2012/01/12	R213 2012/05/03			Bond Future	9.0540	8.9910	(0.696)	0.0000	0.0000	0
2012/01/12	R213 2012/05/03	9.25	Call	Bond Future	4,262.0000	4,539.0000	6.499	0	0	0
2012/01/12	R213 2012/05/03	9.25	Put	Bond Future	2,774.0000	2,564.0000	(7.570)	0	0	0
2012/01/12	R213 2012/05/03	9.30	Call	Bond Future	4,478.0000	4,763.0000	6.364	0	0	0
2012/01/12	R213 2012/05/03	9.30	Put	Bond Future	2,617.0000	2,415.0000	(7.719)	0	0	0
2012/01/12	R213 2012/05/03	9.20	Call	Bond Future	4,051.0000	4,319.0000	6.616	0	0	0
2012/01/12	R213 2012/05/03	9.20	Put	Bond Future	2,939.0000	2,719.0000	(7.486)	0	0	0
2012/01/12	R213 2012/08/02			Bond Future	9.1270	9.0620	(0.712)	0.0000	0.0000	0
2012/01/12	R213 2012/08/02	9.25	Call	Bond Future	5,210.0000	5,479.0000	5.163	0	0	0
2012/01/12	R213 2012/08/02	9.25	Put	Bond Future	4,284.0000	4,058.0000	(5.275)	0	0	0
2012/01/12	R213 2012/08/02	9.30	Call	Bond Future	5,411.0000	5,686.0000	5.082	0	0	0
2012/01/12	R213 2012/08/02	9.30	Put	Bond Future	4,114.0000	3,893.0000	(5.372)	0	0	0
2012/01/12	R213 2012/08/02	9.20	Call	Bond Future	5,012.0000	5,275.0000	5.247	0	0	0
2012/01/12	R213 2012/08/02	9.20	Put	Bond Future	4,461.0000	4,228.0000	(5.223)	0	0	0
2012/01/12	R213 2012/11/01			Bond Future	9.2040	9.1380	(0.717)	0.0000	0.0000	0
2012/01/12	R213 2012/11/01	9.00	Call	Bond Future	4,648.0000	4,884.0000	5.077	0	0	0
2012/01/12	R213 2012/11/01	9.00	Put	Bond Future	6,196.0000	5,936.0000	(4.196)	0	0	0
2012/01/12	R213 2012/11/01	9.05	Call	Bond Future	4,819.0000	5,061.0000	5.022	0	0	0
2012/01/12	R213 2012/11/01	9.05	Put	Bond Future	5,984.0000	5,730.0000	(4.245)	0	0	0
2012/01/12	R213 2012/11/01	8.95	Call	Bond Future	4,480.0000	4,711.0000	5.156	0	0	0
2012/01/12	R213 2012/11/01	8.95	Put	Bond Future	6,414.0000	6,149.0000	(4.132)	0	0	0
2012/01/12	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
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<b>Total</b>		<b>510281.00</b>
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