



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 18/01/2012

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
2012/01/18	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/18	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/18	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/18	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/18	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/18	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/18	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/18	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/18	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/18	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/18	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/18	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/18	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/18	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/18	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2012/01/18	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/18	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/18	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/18	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/18	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/18	AL7T 2012/02/02			Index Future	411.6930	413.7630	0.503	0.0000	0.0000	16
2012/01/18	AL7T 2012/05/03			Index Future	417.5310	419.6270	0.502	0.0000	0.0000	0
2012/01/18	ALBI 2012/02/02			Index Future	375.0560	376.8700	0.484	0.0000	0.0000	1,044
2012/01/18	ALBI 2012/05/03			Index Future	380.3740	382.2110	0.483	0.0000	0.0000	0
2012/01/18	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/18	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/18	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/18	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/18	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/18	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/18	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/18	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/18	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/18	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/18	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/18	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0

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2012/01/18	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/18	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/18	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/18	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/18	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/18	CAAN 2012/03/30			Can-Do Future	0.2591	0.2481	(4.245)	0.0000	0.0000	100,000
2012/01/18	CAAO 2012/03/30			Can-Do Future	0.0953	0.0978	2.623	0.0000	0.0000	100,000
2012/01/18	CAAS 2012/01/31			Can-Do Future	0.1333	0.1216	(8.777)	0.0000	0.0000	12,500
2012/01/18	CAAT 2012/02/29			Can-Do Future	0.1438	0.1397	(2.851)	0.0000	0.0000	12,500
2012/01/18	CAAU 2012/01/31			Can-Do Future	0.0066	0.0066	0.000	0.0000	0.0000	19,481
2012/01/18	CAAV 2012/02/29			Can-Do Future	0.0374	0.0391	4.545	0.0000	0.0000	12,987
2012/01/18	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/18	CRD1 2012/02/02			Index Future	167.2950	167.8020	0.303	0.0000	0.0000	0
2012/01/18	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/18	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/18	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/18	GOVI 2012/02/02			GOVI	376.3090	378.0240	0.456	0.0000	0.0000	185
2012/01/18	GOVI 2012/02/02	369.00	Call	GOVI	73,090.0000	90,240.0000	23.464	0	0	0
2012/01/18	GOVI 2012/02/02	369.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/01/18	GOVI 2012/02/02	369.01	Call	GOVI	72,990.0000	90,140.0000	23.496	0	0	0
2012/01/18	GOVI 2012/02/02	369.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/01/18	GOVI 2012/02/02	368.99	Call	GOVI	73,190.0000	90,340.0000	23.432	0	0	0

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2012/01/18	GOVI 2012/02/02	368.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/01/18	GOVI 2012/05/03			GOVI	381.6450	383.3820	0.455	0.0000	0.0000	0
2012/01/18	GOVI 2012/05/03	382.00	Call	GOVI	0.0000	13,820.0000	100.000	0	0	0
2012/01/18	GOVI 2012/05/03	382.00	Put	GOVI	3,550.0000	0.0000	(100.000)	0	0	0
2012/01/18	GOVI 2012/05/03	382.01	Call	GOVI	0.0000	13,720.0000	100.000	0	0	0
2012/01/18	GOVI 2012/05/03	382.01	Put	GOVI	3,650.0000	0.0000	(100.000)	0	0	0
2012/01/18	GOVI 2012/05/03	381.99	Call	GOVI	0.0000	13,920.0000	100.000	0	0	0
2012/01/18	GOVI 2012/05/03	381.99	Put	GOVI	3,450.0000	0.0000	(100.000)	0	0	0
2012/01/18	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/01/18	IGOV 2012/02/02			Index Future	167.7950	167.7960	0.001	0.0000	0.0000	511
2012/01/18	IGOV 2012/05/03			Index Future	170.1740	170.1740	0.000	0.0000	0.0000	0
2012/01/18	ILBI 2012/02/02			Index Future	455.1760	455.1760	0.000	0.0000	0.0000	88
2012/01/18	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2012/01/18	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2012/01/18	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2012/01/18	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2012/01/18	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2012/01/18	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2012/01/18	JBAF 2012/01/18			Jibar Tradeable Future	5.6000	5.6010	0.018	0.0000	0.0000	0
2012/01/18	JBAF 2012/02/15			Jibar Tradeable Future	5.6100	5.6000	(0.178)	0.0000	0.0000	0
2012/01/18	JBAF 2012/03/20			Jibar Tradeable Future	5.6100	5.6100	0.000	0.0000	0.0000	2,390
2012/01/18	JBAF 2012/04/18			Jibar Tradeable Future	5.6200	5.6100	(0.178)	0.0000	0.0000	0
2012/01/18	JBAF 2012/05/16			Jibar Tradeable Future	5.6400	5.6300	(0.177)	0.0000	0.0000	0
2012/01/18	JBAF 2012/06/20			Jibar Tradeable Future	5.6700	5.6500	(0.353)	0.0000	0.0000	2,890
2012/01/18	JBAF 2012/09/19			Jibar Tradeable Future	5.7600	5.7200	(0.694)	0.0000	0.0000	44,760
2012/01/18	JBAF 2012/12/19			Jibar Tradeable Future	5.9300	5.8700	(1.012)	0.0000	0.0000	990
2012/01/18	JBAF 2013/03/20			Jibar Tradeable Future	6.1200	6.0400	(1.307)	0.0000	0.0000	790

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2012/01/18	JBAF 2013/06/19			Jibar Tradeable Future	6.3600	6.2600	(1.572)	0.0000	0.0000	1,250
2012/01/18	JBAF 2013/09/18			Jibar Tradeable Future	6.6100	6.5000	(1.664)	0.0000	0.0000	1,500
2012/01/18	JBAF 2013/12/18			Jibar Tradeable Future	6.7400	6.7100	(0.445)	93.3000	93.2600	500
2012/01/18	JN02 2012/02/02			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2012/01/18	JN02 2012/02/02	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/18	JN02 2012/02/02	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/18	JN02 2012/02/02	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/18	JN02 2012/02/02	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2012/01/18	JN02 2012/02/02	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2012/01/18	JN02 2012/02/02	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/18	JN05 2012/02/02			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2012/01/18	JN05 2012/02/02	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/18	JN05 2012/02/02	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/18	JN05 2012/02/02	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/18	JN05 2012/02/02	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2012/01/18	JN05 2012/02/02	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2012/01/18	JN05 2012/02/02	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/18	JN10 2012/02/02			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2012/01/18	JN10 2012/02/02	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/18	JN10 2012/02/02	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/18	JN10 2012/02/02	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/18	JN10 2012/02/02	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2012/01/18	JN10 2012/02/02	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2012/01/18	JN10 2012/02/02	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/18	OTH1 2012/02/02			Index Future	367.9210	370.1960	0.618	0.0000	0.0000	0
2012/01/18	R157 2012/02/02			Bond Future	6.7810	6.6870	(1.386)	0.0000	0.0000	10,961
2012/01/18	R157 2012/02/02	8.50	Call	Bond Future	5,923.0000	6,258.0000	5.656	0	0	0
2012/01/18	R157 2012/02/02	8.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/18	R157 2012/02/02	8.55	Call	Bond Future	6,089.0000	6,424.0000	5.502	0	0	0
2012/01/18	R157 2012/02/02	8.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/18	R157 2012/02/02	8.45	Call	Bond Future	5,756.0000	6,091.0000	5.820	0	0	0

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2012/01/18	R157 2012/02/02	8.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/18	R157 2012/02/02	6.55	Call	Bond Future	101.0000	173.0000	71.287	0	0	0
2012/01/18	R157 2012/02/02	6.55	Put	Bond Future	926.0000	663.0000	(28.402)	0	0	0
2012/01/18	R157 2012/02/02	6.00	Put	Bond Future	2,819.0000	2,485.0000	(11.848)	0	0	0
2012/01/18	R157 2012/02/02	6.00	Call	Bond Future	0.0000	1.0000	100.000	0	0	130
2012/01/18	R157 2012/02/02	7.05	Call	Bond Future	1,034.0000	1,323.0000	27.950	0	0	0
2012/01/18	R157 2012/02/02	7.05	Put	Bond Future	82.0000	36.0000	(56.098)	0	0	130
2012/01/18	R157 2012/02/02	6.25	Put	Bond Future	1,914.0000	1,587.0000	(17.085)	0	0	0
2012/01/18	R157 2012/02/02	6.25	Call	Bond Future	7.0000	15.0000	114.286	0	0	3,960
2012/01/18	R157 2012/02/02	6.45	Put	Bond Future	1,232.0000	937.0000	(23.945)	0	0	0
2012/01/18	R157 2012/02/02	6.45	Call	Bond Future	47.0000	87.0000	85.106	0	0	1,320
2012/01/18	R157 2012/02/02	6.65	Call	Bond Future	191.0000	306.0000	60.209	0	0	0
2012/01/18	R157 2012/02/02	6.65	Put	Bond Future	658.0000	438.0000	(33.435)	0	0	1,320
2012/01/18	R157 2012/02/02	7.20	Call	Bond Future	1,505.0000	1,823.0000	21.130	0	0	0
2012/01/18	R157 2012/02/02	7.20	Put	Bond Future	26.0000	9.0000	(65.385)	0	0	3,960
2012/01/18	R157 2012/05/03			Bond Future	6.8750	6.7720	(1.498)	0.0000	0.0000	0
2012/01/18	R157 2012/05/03	8.25	Call	Bond Future	4,499.0000	4,823.0000	7.202	0	0	0
2012/01/18	R157 2012/05/03	8.25	Put	Bond Future	61.0000	44.0000	(27.869)	0	0	0
2012/01/18	R157 2012/05/03	8.30	Call	Bond Future	4,648.0000	4,975.0000	7.035	0	0	0
2012/01/18	R157 2012/05/03	8.30	Put	Bond Future	53.0000	39.0000	(26.415)	0	0	0
2012/01/18	R157 2012/05/03	8.20	Call	Bond Future	4,350.0000	4,673.0000	7.425	0	0	0
2012/01/18	R157 2012/05/03	8.20	Put	Bond Future	70.0000	52.0000	(25.714)	0	0	0
2012/01/18	R157 2012/08/02			Bond Future	6.9380	6.8250	(1.629)	0.0000	0.0000	0
2012/01/18	R157 2012/08/02	8.00	Call	Bond Future	3,680.0000	3,956.0000	7.500	0	0	0
2012/01/18	R157 2012/08/02	8.00	Put	Bond Future	487.0000	416.0000	(14.579)	0	0	0
2012/01/18	R157 2012/08/02	8.05	Call	Bond Future	3,797.0000	4,076.0000	7.348	0	0	0
2012/01/18	R157 2012/08/02	8.05	Put	Bond Future	456.0000	389.0000	(14.693)	0	0	0
2012/01/18	R157 2012/08/02	7.95	Call	Bond Future	3,561.0000	3,833.0000	7.638	0	0	0
2012/01/18	R157 2012/08/02	7.95	Put	Bond Future	516.0000	441.0000	(14.535)	0	0	0
2012/01/18	R157 2012/11/01			Bond Future	7.0040	6.8770	(1.813)	0.0000	0.0000	0
2012/01/18	R157 2012/11/01	7.00	Call	Bond Future	1,820.0000	2,003.0000	10.055	0	0	0
2012/01/18	R157 2012/11/01	7.00	Put	Bond Future	1,831.0000	1,656.0000	(9.558)	0	0	0
2012/01/18	R157 2012/11/01	7.05	Call	Bond Future	1,898.0000	2,086.0000	9.905	0	0	0
2012/01/18	R157 2012/11/01	7.05	Put	Bond Future	1,769.0000	1,599.0000	(9.610)	0	0	0
2012/01/18	R157 2012/11/01	6.95	Call	Bond Future	1,748.0000	1,927.0000	10.240	0	0	0

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2012/01/18	R157 2012/11/01	6.95	Put	Bond Future	1,900.0000	1,721.0000	(9.421)	0	0	0
2012/01/18	R186 2012/02/02			Bond Future	8.5280	8.4390	(1.044)	0.0000	0.0000	27,779
2012/01/18	R186 2012/02/02	9.00	Call	Bond Future	4,444.0000	5,197.0000	16.944	0	0	0
2012/01/18	R186 2012/02/02	9.00	Put	Bond Future	164.0000	84.0000	(48.780)	0	0	100
2012/01/18	R186 2012/02/02	9.05	Call	Bond Future	4,844.0000	5,614.0000	15.896	0	0	0
2012/01/18	R186 2012/02/02	9.05	Put	Bond Future	124.0000	61.0000	(50.806)	0	0	0
2012/01/18	R186 2012/02/02	8.95	Call	Bond Future	4,052.0000	4,785.0000	18.090	0	0	0
2012/01/18	R186 2012/02/02	8.95	Put	Bond Future	215.0000	114.0000	(46.977)	0	0	0
2012/01/18	R186 2012/02/02	7.75	Put	Bond Future	7,599.0000	6,775.0000	(10.844)	0	0	0
2012/01/18	R186 2012/02/02	7.75	Call	Bond Future	13.0000	22.0000	69.231	0	0	6,000
2012/01/18	R186 2012/02/02	6.75	Put	Bond Future	18,413.0000	17,579.0000	(4.529)	0	0	0
2012/01/18	R186 2012/02/02	6.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	6,000
2012/01/18	R186 2012/02/02	8.00	Put	Bond Future	5,166.0000	4,385.0000	(15.118)	0	0	0
2012/01/18	R186 2012/02/02	8.00	Call	Bond Future	93.0000	145.0000	55.914	0	0	100
2012/01/18	R186 2012/02/02	13.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/18	R186 2012/02/02	13.25	Call	Bond Future	34,129.0000	34,962.0000	2.441	0	0	0
2012/01/18	R186 2012/02/02	98.00	Call	Bond Future	105,903.0000	106,737.0000	0.788	0	0	0
2012/01/18	R186 2012/02/02	98.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/18	R186 2012/05/03			Bond Future	8.6150	8.5240	(1.056)	0.0000	0.0000	0
2012/01/18	R186 2012/05/03	9.00	Call	Bond Future	5,748.0000	6,293.0000	9.482	0	0	0
2012/01/18	R186 2012/05/03	9.00	Put	Bond Future	2,307.0000	2,017.0000	(12.570)	0	0	0
2012/01/18	R186 2012/05/03	9.05	Call	Bond Future	6,033.0000	6,593.0000	9.282	0	0	0
2012/01/18	R186 2012/05/03	9.05	Put	Bond Future	2,156.0000	1,881.0000	(12.755)	0	0	0
2012/01/18	R186 2012/05/03	8.95	Call	Bond Future	5,468.0000	5,999.0000	9.711	0	0	0
2012/01/18	R186 2012/05/03	8.95	Put	Bond Future	2,466.0000	2,161.0000	(12.368)	0	0	0
2012/01/18	R186 2012/08/02			Bond Future	8.6920	8.5980	(1.081)	0.0000	0.0000	0
2012/01/18	R186 2012/08/02	8.75	Call	Bond Future	5,264.0000	5,718.0000	8.625	0	0	0
2012/01/18	R186 2012/08/02	8.75	Put	Bond Future	4,746.0000	4,353.0000	(8.281)	0	0	0
2012/01/18	R186 2012/08/02	8.80	Call	Bond Future	5,506.0000	5,973.0000	8.482	0	0	0
2012/01/18	R186 2012/08/02	8.80	Put	Bond Future	4,544.0000	4,163.0000	(8.385)	0	0	0
2012/01/18	R186 2012/08/02	8.70	Call	Bond Future	5,036.0000	5,478.0000	8.777	0	0	0
2012/01/18	R186 2012/08/02	8.70	Put	Bond Future	4,964.0000	4,559.0000	(8.159)	0	0	0
2012/01/18	R186 2012/11/01			Bond Future	8.7680	8.6690	(1.129)	0.0000	0.0000	0
2012/01/18	R186 2012/11/01	8.75	Call	Bond Future	6,023.0000	6,479.0000	7.571	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
2012/01/18	R186 2012/11/01	8.75	Put	Bond Future	6,182.0000	5,762.0000	(6.794)	0	0	0
2012/01/18	R186 2012/11/01	8.80	Call	Bond Future	6,256.0000	6,722.0000	7.449	0	0	0
2012/01/18	R186 2012/11/01	8.80	Put	Bond Future	5,975.0000	5,565.0000	(6.862)	0	0	0
2012/01/18	R186 2012/11/01	8.70	Call	Bond Future	5,806.0000	6,252.0000	7.682	0	0	0
2012/01/18	R186 2012/11/01	8.70	Put	Bond Future	6,407.0000	5,977.0000	(6.711)	0	0	0
2012/01/18	R189 2012/02/02			Bond Future	218.9150	218.9206	0.003	0.0000	0.0000	0
2012/01/18	R189 2012/02/02	218.00	Call	Bond Future	915.0000	921.0000	0.656	0	0	0
2012/01/18	R189 2012/02/02	218.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/18	R189 2012/02/02	218.05	Call	Bond Future	865.0000	871.0000	0.694	0	0	0
2012/01/18	R189 2012/02/02	218.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/18	R189 2012/02/02	217.95	Call	Bond Future	965.0000	971.0000	0.622	0	0	0
2012/01/18	R189 2012/02/02	217.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/18	R197 2012/02/02			Bond Future	247.2788	247.3331	0.022	0.0000	0.0000	965
2012/01/18	R197 2012/02/02	237.00	Call	Bond Future	10,279.0000	10,333.0000	0.525	0	0	0
2012/01/18	R197 2012/02/02	237.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/18	R197 2012/02/02	237.05	Call	Bond Future	10,229.0000	10,283.0000	0.528	0	0	0
2012/01/18	R197 2012/02/02	237.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/18	R197 2012/02/02	236.95	Call	Bond Future	10,329.0000	10,383.0000	0.523	0	0	0
2012/01/18	R197 2012/02/02	236.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/18	R201 2012/02/02			Bond Future	6.2890	6.2000	(1.415)	0.0000	0.0000	3,124
2012/01/18	R201 2012/02/02	8.25	Call	Bond Future	5,119.0000	5,358.0000	4.669	0	0	0
2012/01/18	R201 2012/02/02	8.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/18	R201 2012/02/02	8.30	Call	Bond Future	5,245.0000	5,485.0000	4.576	0	0	0
2012/01/18	R201 2012/02/02	8.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/18	R201 2012/02/02	8.20	Call	Bond Future	4,992.0000	5,232.0000	4.808	0	0	0
2012/01/18	R201 2012/02/02	8.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/18	R201 2012/05/03			Bond Future	6.3470	6.2490	(1.544)	0.0000	0.0000	0
2012/01/18	R201 2012/05/03	7.75	Call	Bond Future	3,424.0000	3,656.0000	6.776	0	0	0
2012/01/18	R201 2012/05/03	7.75	Put	Bond Future	34.0000	24.0000	(29.412)	0	0	0
2012/01/18	R201 2012/05/03	7.80	Call	Bond Future	3,537.0000	3,771.0000	6.616	0	0	0
2012/01/18	R201 2012/05/03	7.80	Put	Bond Future	29.0000	21.0000	(27.586)	0	0	0
2012/01/18	R201 2012/05/03	7.70	Call	Bond Future	3,311.0000	3,542.0000	6.977	0	0	0
2012/01/18	R201 2012/05/03	7.70	Put	Bond Future	40.0000	29.0000	(27.500)	0	0	0



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2012/01/18	R201 2012/08/02			Bond Future	6.3660	6.2570	(1.712)	0.0000	0.0000	0
2012/01/18	R201 2012/08/02	7.50	Call	Bond Future	2,794.0000	2,995.0000	7.194	0	0	0
2012/01/18	R201 2012/08/02	7.50	Put	Bond Future	290.0000	246.0000	(15.172)	0	0	0
2012/01/18	R201 2012/08/02	7.55	Call	Bond Future	2,883.0000	3,086.0000	7.041	0	0	0
2012/01/18	R201 2012/08/02	7.55	Put	Bond Future	271.0000	229.0000	(15.498)	0	0	0
2012/01/18	R201 2012/08/02	7.45	Call	Bond Future	2,707.0000	2,905.0000	7.314	0	0	0
2012/01/18	R201 2012/08/02	7.45	Put	Bond Future	312.0000	265.0000	(15.064)	0	0	0
2012/01/18	R201 2012/11/01			Bond Future	6.3710	6.2460	(1.962)	0.0000	0.0000	0
2012/01/18	R201 2012/11/01	6.50	Call	Bond Future	1,523.0000	1,660.0000	8.995	0	0	0
2012/01/18	R201 2012/11/01	6.50	Put	Bond Future	1,263.0000	1,148.0000	(9.105)	0	0	0
2012/01/18	R201 2012/11/01	6.55	Call	Bond Future	1,583.0000	1,722.0000	8.781	0	0	0
2012/01/18	R201 2012/11/01	6.55	Put	Bond Future	1,223.0000	1,109.0000	(9.321)	0	0	0
2012/01/18	R201 2012/11/01	6.45	Call	Bond Future	1,464.0000	1,598.0000	9.153	0	0	0
2012/01/18	R201 2012/11/01	6.45	Put	Bond Future	1,305.0000	1,186.0000	(9.119)	0	0	0
2012/01/18	R202 2012/02/02			Bond Future	186.7976	186.8397	0.023	0.0000	0.0000	36,743
2012/01/18	R202 2012/02/02	177.00	Call	Bond Future	9,798.0000	9,840.0000	0.429	0	0	0
2012/01/18	R202 2012/02/02	177.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/18	R202 2012/02/02	177.05	Call	Bond Future	9,748.0000	9,790.0000	0.431	0	0	0
2012/01/18	R202 2012/02/02	177.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/18	R202 2012/02/02	176.95	Call	Bond Future	9,848.0000	9,890.0000	0.426	0	0	0
2012/01/18	R202 2012/02/02	176.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/18	R203 2012/02/02			Bond Future	7.4560	7.3670	(1.194)	0.0000	0.0000	3,569
2012/01/18	R203 2012/02/02	8.75	Call	Bond Future	5,762.0000	6,173.0000	7.133	0	0	0
2012/01/18	R203 2012/02/02	8.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/18	R203 2012/02/02	8.80	Call	Bond Future	5,976.0000	6,388.0000	6.894	0	0	0
2012/01/18	R203 2012/02/02	8.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/18	R203 2012/02/02	8.70	Call	Bond Future	5,547.0000	5,958.0000	7.409	0	0	0
2012/01/18	R203 2012/02/02	8.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/18	R203 2012/02/02	6.95	Put	Bond Future	2,395.0000	2,004.0000	(16.326)	0	0	0
2012/01/18	R203 2012/02/02	6.95	Call	Bond Future	29.0000	49.0000	68.966	0	0	2,640
2012/01/18	R203 2012/02/02	7.20	Put	Bond Future	1,354.0000	1,030.0000	(23.929)	0	0	0
2012/01/18	R203 2012/02/02	7.20	Call	Bond Future	165.0000	252.0000	52.727	0	0	880
2012/01/18	R203 2012/02/02	7.35	Call	Bond Future	364.0000	521.0000	43.132	0	0	0

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2012/01/18	R203 2012/02/02	7.35	Put	Bond Future	854.0000	600.0000	(29.742)	0	0	880
2012/01/18	R203 2012/02/02	7.95	Call	Bond Future	2,288.0000	2,676.0000	16.958	0	0	0
2012/01/18	R203 2012/02/02	7.95	Put	Bond Future	40.0000	17.0000	(57.500)	0	0	2,640
2012/01/18	R203 2012/05/03			Bond Future	7.5550	7.4600	(1.257)	0.0000	0.0000	0
2012/01/18	R203 2012/05/03	8.75	Call	Bond Future	5,342.0000	5,719.0000	7.057	0	0	0
2012/01/18	R203 2012/05/03	8.75	Put	Bond Future	224.0000	180.0000	(19.643)	0	0	0
2012/01/18	R203 2012/05/03	8.80	Call	Bond Future	5,527.0000	5,907.0000	6.875	0	0	0
2012/01/18	R203 2012/05/03	8.80	Put	Bond Future	202.0000	161.0000	(20.297)	0	0	0
2012/01/18	R203 2012/05/03	8.70	Call	Bond Future	5,159.0000	5,532.0000	7.230	0	0	0
2012/01/18	R203 2012/05/03	8.70	Put	Bond Future	249.0000	201.0000	(19.277)	0	0	0
2012/01/18	R203 2012/08/02			Bond Future	7.6340	7.5340	(1.310)	0.0000	0.0000	0
2012/01/18	R203 2012/08/02	8.50	Call	Bond Future	4,574.0000	4,887.0000	6.843	0	0	0
2012/01/18	R203 2012/08/02	8.50	Put	Bond Future	989.0000	878.0000	(11.223)	0	0	0
2012/01/18	R203 2012/08/02	8.55	Call	Bond Future	4,721.0000	5,038.0000	6.715	0	0	0
2012/01/18	R203 2012/08/02	8.55	Put	Bond Future	934.0000	827.0000	(11.456)	0	0	0
2012/01/18	R203 2012/08/02	8.45	Call	Bond Future	4,424.0000	4,732.0000	6.962	0	0	0
2012/01/18	R203 2012/08/02	8.45	Put	Bond Future	1,042.0000	926.0000	(11.132)	0	0	0
2012/01/18	R203 2012/11/01			Bond Future	7.7180	7.6100	(1.399)	0.0000	0.0000	0
2012/01/18	R203 2012/11/01	7.75	Call	Bond Future	2,718.0000	2,947.0000	8.425	0	0	0
2012/01/18	R203 2012/11/01	7.75	Put	Bond Future	2,589.0000	2,380.0000	(8.073)	0	0	0
2012/01/18	R203 2012/11/01	7.80	Call	Bond Future	2,829.0000	3,063.0000	8.271	0	0	0
2012/01/18	R203 2012/11/01	7.80	Put	Bond Future	2,498.0000	2,295.0000	(8.127)	0	0	0
2012/01/18	R203 2012/11/01	7.70	Call	Bond Future	2,614.0000	2,837.0000	8.531	0	0	0
2012/01/18	R203 2012/11/01	7.70	Put	Bond Future	2,687.0000	2,472.0000	(8.001)	0	0	0
2012/01/18	R204 2012/02/02			Bond Future	7.7500	7.6560	(1.213)	0.0000	0.0000	3,526
2012/01/18	R204 2012/02/02	9.00	Call	Bond Future	6,357.0000	6,856.0000	7.850	0	0	0
2012/01/18	R204 2012/02/02	9.00	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2012/01/18	R204 2012/02/02	9.05	Call	Bond Future	6,600.0000	7,099.0000	7.561	0	0	0
2012/01/18	R204 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/18	R204 2012/02/02	8.95	Call	Bond Future	6,112.0000	6,611.0000	8.164	0	0	0
2012/01/18	R204 2012/02/02	8.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/18	R204 2012/02/02	7.25	Put	Bond Future	2,736.0000	2,267.0000	(17.142)	0	0	0
2012/01/18	R204 2012/02/02	7.25	Call	Bond Future	45.0000	76.0000	68.889	0	0	540
2012/01/18	R204 2012/02/02	8.00	Call	Bond Future	1,546.0000	1,939.0000	25.420	0	0	0

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2012/01/18	R204 2012/02/02	8.00	Put	Bond Future	233.0000	127.0000	(45.494)	0	0	540
2012/01/18	R204 2012/02/02	7.50	Call	Bond Future	222.0000	338.0000	52.252	0	0	0
2012/01/18	R204 2012/02/02	7.50	Put	Bond Future	1,556.0000	1,173.0000	(24.614)	0	0	0
2012/01/18	R204 2012/05/03			Bond Future	7.8480	7.7490	(1.261)	0.0000	0.0000	0
2012/01/18	R204 2012/05/03	8.75	Call	Bond Future	5,030.0000	5,444.0000	8.231	0	0	0
2012/01/18	R204 2012/05/03	8.75	Put	Bond Future	546.0000	452.0000	(17.216)	0	0	0
2012/01/18	R204 2012/05/03	8.80	Call	Bond Future	5,225.0000	5,645.0000	8.038	0	0	0
2012/01/18	R204 2012/05/03	8.80	Put	Bond Future	500.0000	412.0000	(17.600)	0	0	0
2012/01/18	R204 2012/05/03	8.70	Call	Bond Future	4,833.0000	5,241.0000	8.442	0	0	0
2012/01/18	R204 2012/05/03	8.70	Put	Bond Future	591.0000	491.0000	(16.920)	0	0	0
2012/01/18	R204 2012/08/02			Bond Future	7.9310	7.8280	(1.299)	0.0000	0.0000	0
2012/01/18	R204 2012/08/02	8.50	Call	Bond Future	4,310.0000	4,653.0000	7.958	0	0	0
2012/01/18	R204 2012/08/02	8.50	Put	Bond Future	1,548.0000	1,380.0000	(10.853)	0	0	0
2012/01/18	R204 2012/08/02	8.55	Call	Bond Future	4,473.0000	4,822.0000	7.802	0	0	0
2012/01/18	R204 2012/08/02	8.55	Put	Bond Future	1,472.0000	1,311.0000	(10.938)	0	0	0
2012/01/18	R204 2012/08/02	8.45	Call	Bond Future	4,149.0000	4,485.0000	8.098	0	0	0
2012/01/18	R204 2012/08/02	8.45	Put	Bond Future	1,626.0000	1,451.0000	(10.763)	0	0	0
2012/01/18	R204 2012/11/01			Bond Future	8.0150	7.9050	(1.372)	0.0000	0.0000	0
2012/01/18	R204 2012/11/01	8.00	Call	Bond Future	3,220.0000	3,491.0000	8.416	0	0	0
2012/01/18	R204 2012/11/01	8.00	Put	Bond Future	3,292.0000	3,037.0000	(7.746)	0	0	0
2012/01/18	R204 2012/11/01	8.05	Call	Bond Future	3,349.0000	3,625.0000	8.241	0	0	0
2012/01/18	R204 2012/11/01	8.05	Put	Bond Future	3,182.0000	2,933.0000	(7.825)	0	0	0
2012/01/18	R204 2012/11/01	7.95	Call	Bond Future	3,100.0000	3,365.0000	8.548	0	0	0
2012/01/18	R204 2012/11/01	7.95	Put	Bond Future	3,410.0000	3,149.0000	(7.654)	0	0	0
2012/01/18	R206 2012/02/02			Bond Future	6.0900	6.0110	(1.297)	0.0000	0.0000	300
2012/01/18	R206 2012/02/02	8.00	Call	Bond Future	3,423.0000	3,567.0000	4.207	0	0	0
2012/01/18	R206 2012/02/02	8.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/18	R206 2012/02/02	8.05	Call	Bond Future	3,510.0000	3,655.0000	4.131	0	0	0
2012/01/18	R206 2012/02/02	8.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/18	R206 2012/02/02	7.95	Call	Bond Future	3,335.0000	3,480.0000	4.348	0	0	0
2012/01/18	R206 2012/02/02	7.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/18	R206 2012/05/03			Bond Future	6.1500	6.0590	(1.480)	0.0000	0.0000	0
2012/01/18	R206 2012/05/03	7.50	Call	Bond Future	2,150.0000	2,292.0000	6.605	0	0	0
2012/01/18	R206 2012/05/03	7.50	Put	Bond Future	15.0000	11.0000	(26.667)	0	0	0

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2012/01/18	R206 2012/05/03	7.55	Call	Bond Future	2,226.0000	2,368.0000	6.379	0	0	0
2012/01/18	R206 2012/05/03	7.55	Put	Bond Future	13.0000	9.0000	(30.769)	0	0	0
2012/01/18	R206 2012/05/03	7.45	Call	Bond Future	2,075.0000	2,216.0000	6.795	0	0	0
2012/01/18	R206 2012/05/03	7.45	Put	Bond Future	18.0000	13.0000	(27.778)	0	0	0
2012/01/18	R206 2012/08/02			Bond Future	6.1470	6.0390	(1.757)	0.0000	0.0000	0
2012/01/18	R206 2012/08/02	7.25	Call	Bond Future	1,678.0000	1,799.0000	7.211	0	0	0
2012/01/18	R206 2012/08/02	7.25	Put	Bond Future	178.0000	150.0000	(15.730)	0	0	0
2012/01/18	R206 2012/08/02	7.30	Call	Bond Future	1,733.0000	1,856.0000	7.098	0	0	0
2012/01/18	R206 2012/08/02	7.30	Put	Bond Future	166.0000	140.0000	(15.663)	0	0	0
2012/01/18	R206 2012/08/02	7.20	Call	Bond Future	1,624.0000	1,744.0000	7.389	0	0	0
2012/01/18	R206 2012/08/02	7.20	Put	Bond Future	191.0000	163.0000	(14.660)	0	0	0
2012/01/18	R206 2012/11/01			Bond Future	6.1010	5.9650	(2.229)	0.0000	0.0000	0
2012/01/18	R206 2012/11/01	6.00	Call	Bond Future	755.0000	831.0000	10.066	0	0	0
2012/01/18	R206 2012/11/01	6.00	Put	Bond Future	871.0000	791.0000	(9.185)	0	0	0
2012/01/18	R206 2012/11/01	6.05	Call	Bond Future	786.0000	863.0000	9.796	0	0	0
2012/01/18	R206 2012/11/01	6.05	Put	Bond Future	845.0000	765.0000	(9.467)	0	0	0
2012/01/18	R206 2012/11/01	5.95	Call	Bond Future	726.0000	800.0000	10.193	0	0	0
2012/01/18	R206 2012/11/01	5.95	Put	Bond Future	899.0000	817.0000	(9.121)	0	0	0
2012/01/18	R207 2012/02/02			Bond Future	7.9900	7.8960	(1.176)	0.0000	0.0000	43,515
2012/01/18	R207 2012/02/02	9.00	Call	Bond Future	5,489.0000	6,021.0000	9.692	0	0	0
2012/01/18	R207 2012/02/02	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/18	R207 2012/02/02	9.05	Call	Bond Future	5,750.0000	6,282.0000	9.252	0	0	0
2012/01/18	R207 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/18	R207 2012/02/02	8.95	Call	Bond Future	5,227.0000	5,759.0000	10.178	0	0	0
2012/01/18	R207 2012/02/02	8.95	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2012/01/18	R207 2012/02/02	7.35	Put	Bond Future	3,704.0000	3,180.0000	(14.147)	0	0	0
2012/01/18	R207 2012/02/02	7.35	Call	Bond Future	8.0000	16.0000	100.000	0	0	1,920
2012/01/18	R207 2012/02/02	7.65	Put	Bond Future	2,049.0000	1,590.0000	(22.401)	0	0	0
2012/01/18	R207 2012/02/02	7.65	Call	Bond Future	107.0000	180.0000	68.224	0	0	640
2012/01/18	R207 2012/02/02	7.85	Call	Bond Future	357.0000	539.0000	50.980	0	0	0
2012/01/18	R207 2012/02/02	7.85	Put	Bond Future	1,151.0000	801.0000	(30.408)	0	0	640
2012/01/18	R207 2012/02/02	8.50	Call	Bond Future	2,861.0000	3,369.0000	17.756	0	0	0
2012/01/18	R207 2012/02/02	8.50	Put	Bond Future	39.0000	15.0000	(61.538)	0	0	1,920
2012/01/18	R207 2012/05/03			Bond Future	8.0880	7.9900	(1.212)	0.0000	0.0000	50

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
2012/01/18	R207 2012/05/03	8.75	Call	Bond Future	4,417.0000	4,820.0000	9.124	0	0	0
2012/01/18	R207 2012/05/03	8.75	Put	Bond Future	877.0000	741.0000	(15.507)	0	0	0
2012/01/18	R207 2012/05/03	8.80	Call	Bond Future	4,614.0000	5,025.0000	8.908	0	0	0
2012/01/18	R207 2012/05/03	8.80	Put	Bond Future	813.0000	685.0000	(15.744)	0	0	0
2012/01/18	R207 2012/05/03	8.70	Call	Bond Future	4,224.0000	4,618.0000	9.328	0	0	0
2012/01/18	R207 2012/05/03	8.70	Put	Bond Future	945.0000	801.0000	(15.238)	0	0	0
2012/01/18	R207 2012/08/02			Bond Future	8.1730	8.0710	(1.248)	0.0000	0.0000	0
2012/01/18	R207 2012/08/02	8.75	Call	Bond Future	4,690.0000	5,056.0000	7.804	0	0	0
2012/01/18	R207 2012/08/02	8.75	Put	Bond Future	1,683.0000	1,504.0000	(10.636)	0	0	0
2012/01/18	R207 2012/08/02	8.80	Call	Bond Future	4,865.0000	5,238.0000	7.667	0	0	0
2012/01/18	R207 2012/08/02	8.80	Put	Bond Future	1,603.0000	1,431.0000	(10.730)	0	0	0
2012/01/18	R207 2012/08/02	8.70	Call	Bond Future	4,517.0000	4,877.0000	7.970	0	0	0
2012/01/18	R207 2012/08/02	8.70	Put	Bond Future	1,766.0000	1,581.0000	(10.476)	0	0	0
2012/01/18	R207 2012/11/01			Bond Future	8.2540	8.1460	(1.308)	0.0000	0.0000	0
2012/01/18	R207 2012/11/01	8.25	Call	Bond Future	3,520.0000	3,811.0000	8.267	0	0	0
2012/01/18	R207 2012/11/01	8.25	Put	Bond Future	3,541.0000	3,272.0000	(7.597)	0	0	0
2012/01/18	R207 2012/11/01	8.30	Call	Bond Future	3,658.0000	3,955.0000	8.119	0	0	0
2012/01/18	R207 2012/11/01	8.30	Put	Bond Future	3,421.0000	3,158.0000	(7.688)	0	0	0
2012/01/18	R207 2012/11/01	8.20	Call	Bond Future	3,390.0000	3,674.0000	8.378	0	0	0
2012/01/18	R207 2012/11/01	8.20	Put	Bond Future	3,669.0000	3,394.0000	(7.495)	0	0	0
2012/01/18	R208 2012/02/02			Bond Future	8.0280	7.9450	(1.034)	0.0000	0.0000	14,050
2012/01/18	R208 2012/02/02	9.00	Call	Bond Future	5,657.0000	6,161.0000	8.909	0	0	0
2012/01/18	R208 2012/02/02	9.00	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2012/01/18	R208 2012/02/02	9.05	Call	Bond Future	5,935.0000	6,439.0000	8.492	0	0	0
2012/01/18	R208 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/18	R208 2012/02/02	8.95	Call	Bond Future	5,377.0000	5,881.0000	9.373	0	0	0
2012/01/18	R208 2012/02/02	8.95	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2012/01/18	R208 2012/02/02	7.45	Put	Bond Future	3,599.0000	3,105.0000	(13.726)	0	0	0
2012/01/18	R208 2012/02/02	7.45	Call	Bond Future	12.0000	22.0000	83.333	0	0	2,880
2012/01/18	R208 2012/02/02	7.70	Put	Bond Future	2,122.0000	1,684.0000	(20.641)	0	0	0
2012/01/18	R208 2012/02/02	7.70	Call	Bond Future	108.0000	174.0000	61.111	0	0	960
2012/01/18	R208 2012/02/02	7.90	Call	Bond Future	380.0000	553.0000	45.526	0	0	0
2012/01/18	R208 2012/02/02	7.90	Put	Bond Future	1,160.0000	828.0000	(28.621)	0	0	960
2012/01/18	R208 2012/02/02	8.55	Call	Bond Future	3,125.0000	3,611.0000	15.552	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
2012/01/18	R208 2012/02/02	8.55	Put	Bond Future	31.0000	12.0000	(61.290)	0	0	2,880
2012/01/18	R208 2012/05/03			Bond Future	8.1160	8.0290	(1.072)	0.0000	0.0000	3,000
2012/01/18	R208 2012/05/03	9.00	Call	Bond Future	5,646.0000	6,067.0000	7.457	0	0	0
2012/01/18	R208 2012/05/03	9.00	Put	Bond Future	606.0000	511.0000	(15.677)	0	0	0
2012/01/18	R208 2012/05/03	9.05	Call	Bond Future	5,867.0000	6,295.0000	7.295	0	0	0
2012/01/18	R208 2012/05/03	9.05	Put	Bond Future	553.0000	465.0000	(15.913)	0	0	0
2012/01/18	R208 2012/05/03	8.95	Call	Bond Future	5,423.0000	5,837.0000	7.634	0	0	0
2012/01/18	R208 2012/05/03	8.95	Put	Bond Future	659.0000	557.0000	(15.478)	0	0	0
2012/01/18	R208 2012/08/02			Bond Future	8.1910	8.1010	(1.099)	0.0000	0.0000	0
2012/01/18	R208 2012/08/02	8.75	Call	Bond Future	4,997.0000	5,345.0000	6.964	0	0	0
2012/01/18	R208 2012/08/02	8.75	Put	Bond Future	1,844.0000	1,671.0000	(9.382)	0	0	0
2012/01/18	R208 2012/08/02	8.80	Call	Bond Future	5,185.0000	5,539.0000	6.827	0	0	0
2012/01/18	R208 2012/08/02	8.80	Put	Bond Future	1,756.0000	1,589.0000	(9.510)	0	0	0
2012/01/18	R208 2012/08/02	8.70	Call	Bond Future	4,811.0000	5,152.0000	7.088	0	0	0
2012/01/18	R208 2012/08/02	8.70	Put	Bond Future	1,934.0000	1,754.0000	(9.307)	0	0	0
2012/01/18	R208 2012/11/01			Bond Future	8.2660	8.1710	(1.149)	0.0000	0.0000	0
2012/01/18	R208 2012/11/01	8.25	Call	Bond Future	3,605.0000	3,881.0000	7.656	0	0	0
2012/01/18	R208 2012/11/01	8.25	Put	Bond Future	3,695.0000	3,435.0000	(7.037)	0	0	0
2012/01/18	R208 2012/11/01	8.30	Call	Bond Future	3,755.0000	4,038.0000	7.537	0	0	0
2012/01/18	R208 2012/11/01	8.30	Put	Bond Future	3,564.0000	3,311.0000	(7.099)	0	0	0
2012/01/18	R208 2012/11/01	8.20	Call	Bond Future	3,465.0000	3,735.0000	7.792	0	0	0
2012/01/18	R208 2012/11/01	8.20	Put	Bond Future	3,837.0000	3,571.0000	(6.932)	0	0	0
2012/01/18	R209 2012/02/02			Bond Future	8.9160	8.8180	(1.099)	0.0000	0.0000	2,895
2012/01/18	R209 2012/02/02	9.00	Call	Bond Future	1,509.0000	1,970.0000	30.550	0	0	0
2012/01/18	R209 2012/02/02	9.00	Put	Bond Future	863.0000	558.0000	(35.342)	0	0	0
2012/01/18	R209 2012/02/02	9.05	Call	Bond Future	1,743.0000	2,242.0000	28.629	0	0	0
2012/01/18	R209 2012/02/02	9.05	Put	Bond Future	716.0000	450.0000	(37.151)	0	0	0
2012/01/18	R209 2012/02/02	8.95	Call	Bond Future	1,294.0000	1,715.0000	32.535	0	0	0
2012/01/18	R209 2012/02/02	8.95	Put	Bond Future	1,031.0000	687.0000	(33.366)	0	0	0
2012/01/18	R209 2012/05/03			Bond Future	8.9910	8.8900	(1.123)	0.0000	0.0000	0
2012/01/18	R209 2012/05/03	9.00	Call	Bond Future	3,190.0000	3,598.0000	12.790	0	0	0
2012/01/18	R209 2012/05/03	9.00	Put	Bond Future	3,121.0000	2,751.0000	(11.855)	0	0	0
2012/01/18	R209 2012/05/03	9.05	Call	Bond Future	3,384.0000	3,808.0000	12.530	0	0	0
2012/01/18	R209 2012/05/03	9.05	Put	Bond Future	2,935.0000	2,581.0000	(12.061)	0	0	0

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2012/01/18	R209 2012/05/03	8.95	Call	Bond Future	3,002.0000	3,396.0000	13.125	0	0	0
2012/01/18	R209 2012/05/03	8.95	Put	Bond Future	3,316.0000	2,932.0000	(11.580)	0	0	0
2012/01/18	R209 2012/08/02			Bond Future	9.0570	8.9540	(1.137)	0.0000	0.0000	0
2012/01/18	R209 2012/08/02	9.25	Call	Bond Future	5,159.0000	5,614.0000	8.820	0	0	0
2012/01/18	R209 2012/08/02	9.25	Put	Bond Future	3,726.0000	3,397.0000	(8.830)	0	0	0
2012/01/18	R209 2012/08/02	9.30	Call	Bond Future	5,368.0000	5,833.0000	8.662	0	0	0
2012/01/18	R209 2012/08/02	9.30	Put	Bond Future	3,571.0000	3,252.0000	(8.933)	0	0	0
2012/01/18	R209 2012/08/02	9.20	Call	Bond Future	4,954.0000	5,399.0000	8.983	0	0	0
2012/01/18	R209 2012/08/02	9.20	Put	Bond Future	3,888.0000	3,549.0000	(8.719)	0	0	0
2012/01/18	R209 2012/11/01			Bond Future	9.1240	9.0170	(1.173)	0.0000	0.0000	0
2012/01/18	R209 2012/11/01	9.00	Call	Bond Future	4,625.0000	5,033.0000	8.822	0	0	0
2012/01/18	R209 2012/11/01	9.00	Put	Bond Future	5,559.0000	5,162.0000	(7.142)	0	0	0
2012/01/18	R209 2012/11/01	9.05	Call	Bond Future	4,802.0000	5,220.0000	8.705	0	0	0
2012/01/18	R209 2012/11/01	9.05	Put	Bond Future	5,357.0000	4,970.0000	(7.224)	0	0	0
2012/01/18	R209 2012/11/01	8.95	Call	Bond Future	4,452.0000	4,850.0000	8.940	0	0	0
2012/01/18	R209 2012/11/01	8.95	Put	Bond Future	5,767.0000	5,361.0000	(7.040)	0	0	0
2012/01/18	R210 2012/02/02			Bond Future	140.1248	140.1563	0.023	0.0000	0.0000	755
2012/01/18	R210 2012/02/02	131.00	Call	Bond Future	9,125.0000	9,156.0000	0.340	0	0	0
2012/01/18	R210 2012/02/02	131.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/18	R210 2012/02/02	131.05	Call	Bond Future	9,075.0000	9,106.0000	0.342	0	0	0
2012/01/18	R210 2012/02/02	131.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/18	R210 2012/02/02	130.95	Call	Bond Future	9,175.0000	9,206.0000	0.338	0	0	0
2012/01/18	R210 2012/02/02	130.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/18	R211 2012/02/02			Bond Future	116.6063	116.6198	0.012	0.0000	0.0000	480
2012/01/18	R211 2012/02/02	110.50	Call	Bond Future	6,106.0000	6,120.0000	0.229	0	0	0
2012/01/18	R211 2012/02/02	110.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/18	R211 2012/02/02	110.55	Call	Bond Future	6,056.0000	6,070.0000	0.231	0	0	0
2012/01/18	R211 2012/02/02	110.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/18	R211 2012/02/02	110.45	Call	Bond Future	6,156.0000	6,170.0000	0.227	0	0	0
2012/01/18	R211 2012/02/02	110.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/18	R212 2012/02/02			Bond Future	113.4857	113.8104	0.286	0.0000	0.0000	2,677
2012/01/18	R212 2012/02/02	108.50	Call	Bond Future	4,986.0000	5,310.0000	6.498	0	0	0
2012/01/18	R212 2012/02/02	108.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2012/01/18	R212 2012/02/02	108.55	Call	Bond Future	4,936.0000	5,260.0000	6.564	0	0	0
2012/01/18	R212 2012/02/02	108.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/18	R212 2012/02/02	108.45	Call	Bond Future	5,036.0000	5,360.0000	6.434	0	0	0
2012/01/18	R212 2012/02/02	108.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/18	R213 2012/02/02			Bond Future	8.8930	8.7990	(1.057)	0.0000	0.0000	487
2012/01/18	R213 2012/02/02	9.00	Call	Bond Future	1,645.0000	2,110.0000	28.267	0	0	0
2012/01/18	R213 2012/02/02	9.00	Put	Bond Future	806.0000	522.0000	(35.236)	0	0	0
2012/01/18	R213 2012/02/02	9.05	Call	Bond Future	1,892.0000	2,394.0000	26.533	0	0	0
2012/01/18	R213 2012/02/02	9.05	Put	Bond Future	665.0000	418.0000	(37.143)	0	0	0
2012/01/18	R213 2012/02/02	8.95	Call	Bond Future	1,416.0000	1,842.0000	30.085	0	0	0
2012/01/18	R213 2012/02/02	8.95	Put	Bond Future	967.0000	645.0000	(33.299)	0	0	0
2012/01/18	R213 2012/05/03			Bond Future	8.9730	8.8770	(1.070)	0.0000	0.0000	0
2012/01/18	R213 2012/05/03	9.25	Call	Bond Future	4,382.0000	4,849.0000	10.657	0	0	0
2012/01/18	R213 2012/05/03	9.25	Put	Bond Future	2,267.0000	1,981.0000	(12.616)	0	0	0
2012/01/18	R213 2012/05/03	9.30	Call	Bond Future	4,611.0000	5,091.0000	10.410	0	0	0
2012/01/18	R213 2012/05/03	9.30	Put	Bond Future	2,123.0000	1,850.0000	(12.859)	0	0	0
2012/01/18	R213 2012/05/03	9.20	Call	Bond Future	4,158.0000	4,612.0000	10.919	0	0	0
2012/01/18	R213 2012/05/03	9.20	Put	Bond Future	2,418.0000	2,120.0000	(12.324)	0	0	0
2012/01/18	R213 2012/08/02			Bond Future	9.0440	8.9450	(1.095)	0.0000	0.0000	0
2012/01/18	R213 2012/08/02	9.25	Call	Bond Future	5,315.0000	5,759.0000	8.354	0	0	0
2012/01/18	R213 2012/08/02	9.25	Put	Bond Future	3,756.0000	3,434.0000	(8.573)	0	0	0
2012/01/18	R213 2012/08/02	9.30	Call	Bond Future	5,530.0000	5,984.0000	8.210	0	0	0
2012/01/18	R213 2012/08/02	9.30	Put	Bond Future	3,599.0000	3,287.0000	(8.669)	0	0	0
2012/01/18	R213 2012/08/02	9.20	Call	Bond Future	5,103.0000	5,537.0000	8.505	0	0	0
2012/01/18	R213 2012/08/02	9.20	Put	Bond Future	3,918.0000	3,586.0000	(8.474)	0	0	0
2012/01/18	R213 2012/11/01			Bond Future	9.1170	9.0150	(1.119)	0.0000	0.0000	0
2012/01/18	R213 2012/11/01	9.00	Call	Bond Future	4,737.0000	5,129.0000	8.275	0	0	0
2012/01/18	R213 2012/11/01	9.00	Put	Bond Future	5,630.0000	5,244.0000	(6.856)	0	0	0
2012/01/18	R213 2012/11/01	9.05	Call	Bond Future	4,918.0000	5,319.0000	8.154	0	0	0
2012/01/18	R213 2012/11/01	9.05	Put	Bond Future	5,428.0000	5,051.0000	(6.945)	0	0	0
2012/01/18	R213 2012/11/01	8.95	Call	Bond Future	4,558.0000	4,941.0000	8.403	0	0	0
2012/01/18	R213 2012/11/01	8.95	Put	Bond Future	5,837.0000	5,443.0000	(6.750)	0	0	0
2012/01/18	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>513198.00</b>	