



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 07/02/2012

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
2012/02/07	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/07	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/07	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/07	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/07	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/07	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/07	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/07	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/07	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/07	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/07	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/07	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/07	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/07	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/07	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2012/02/07	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/07	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/07	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/07	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/07	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/07	AL7T 2012/05/03			Index Future	425.8930	425.7350	(0.037)	0.0000	0.0000	16
2012/02/07	AL7T 2012/08/02			Index Future	432.3160	432.1480	(0.039)	0.0000	0.0000	0
2012/02/07	ALBI 2012/05/03			Index Future	387.3750	387.4080	0.009	0.0000	0.0000	914
2012/02/07	ALBI 2012/08/02			Index Future	393.2180	393.2440	0.007	0.0000	0.0000	118
2012/02/07	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/07	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/07	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/07	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/07	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/07	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/07	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/07	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/07	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/07	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/07	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/07	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0

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2012/02/07	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/07	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/07	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/07	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/07	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/07	CAAN 2012/03/30			Can-Do Future	0.0754	0.0717	(4.907)	0.0000	0.0000	0
2012/02/07	CAAO 2012/03/30			Can-Do Future	0.2118	0.2169	2.408	0.0000	0.0000	100,000
2012/02/07	CAAT 2012/02/29			Can-Do Future	0.0221	0.0190	(14.027)	0.0000	0.0000	12,500
2012/02/07	CAAV 2012/02/29			Can-Do Future	0.1678	0.1751	4.350	0.0000	0.0000	12,987
2012/02/07	CAAW2012/04/20			Any day expiry	7.7041	7.6855	(0.241)	0.0000	0.0000	0
2012/02/07	CAAW2012/04/20	8.10	Call	Any day expiry	112.0000	105.0000	(6.250)	0	0	0
2012/02/07	CAAW2012/04/20	8.10	Put	Any day expiry	508.0000	520.0000	2.362	0	0	0
2012/02/07	CAAW2012/04/20	8.15	Call	Any day expiry	103.0000	97.0000	(5.825)	0	0	0
2012/02/07	CAAW2012/04/20	8.15	Put	Any day expiry	549.0000	562.0000	2.368	0	0	0
2012/02/07	CAAW2012/04/20	8.05	Call	Any day expiry	122.0000	115.0000	(5.738)	0	0	0
2012/02/07	CAAW2012/04/20	8.05	Put	Any day expiry	468.0000	480.0000	2.564	0	0	0
2012/02/07	CAAX 2012/03/30			Can-Do Future	0.0534	0.0507	(5.056)	0.0000	0.0000	12,500
2012/02/07	CAAY 2012/04/30			Can-Do Future	0.0567	0.0548	(3.351)	0.0000	0.0000	12,500
2012/02/07	CAAZ 2012/06/18			Can-Do Future	0.0678	0.0655	(3.392)	0.0000	0.0000	5,670
2012/02/07	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/07	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/07	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2012/02/07	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/02/07	DAAA 2012/03/29			Any day expiry	7.6477	7.6303	(0.228)	0.0000	0.0000	0
2012/02/07	DAAA 2012/03/29	7.90	Call	Any day expiry	104.0000	97.0000	(6.731)	0	0	0
2012/02/07	DAAA 2012/03/29	7.90	Put	Any day expiry	356.0000	367.0000	3.090	0	0	0
2012/02/07	DAAA 2012/03/29	7.95	Call	Any day expiry	93.0000	87.0000	(6.452)	0	0	0
2012/02/07	DAAA 2012/03/29	7.95	Put	Any day expiry	395.0000	407.0000	3.038	0	0	0
2012/02/07	DAAA 2012/03/29	7.85	Call	Any day expiry	117.0000	109.0000	(6.838)	0	0	0
2012/02/07	DAAA 2012/03/29	7.85	Put	Any day expiry	319.0000	329.0000	3.135	0	0	0
2012/02/07	GOVI 2012/05/03			GOVI	388.0380	388.0430	0.001	0.0000	0.0000	180
2012/02/07	GOVI 2012/05/03	382.00	Call	GOVI	60,380.0000	60,430.0000	0.083	0	0	0
2012/02/07	GOVI 2012/05/03	382.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/02/07	GOVI 2012/05/03	382.01	Call	GOVI	60,280.0000	60,330.0000	0.083	0	0	0
2012/02/07	GOVI 2012/05/03	382.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/02/07	GOVI 2012/05/03	381.99	Call	GOVI	60,480.0000	60,530.0000	0.083	0	0	0
2012/02/07	GOVI 2012/05/03	381.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/02/07	GOVI 2012/08/02			GOVI	393.8910	393.8890	(0.001)	0.0000	0.0000	0
2012/02/07	GOVI 2012/08/02	390.00	Call	GOVI	38,910.0000	38,890.0000	(0.051)	0	0	0
2012/02/07	GOVI 2012/08/02	390.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/02/07	GOVI 2012/08/02	390.01	Call	GOVI	38,810.0000	38,790.0000	(0.052)	0	0	0
2012/02/07	GOVI 2012/08/02	390.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/02/07	GOVI 2012/08/02	389.99	Call	GOVI	39,010.0000	38,990.0000	(0.051)	0	0	0
2012/02/07	GOVI 2012/08/02	389.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/02/07	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/02/07	IGOV 2012/05/03			Index Future	171.1680	171.6230	0.266	0.0000	0.0000	514
2012/02/07	IGOV 2012/08/02			Index Future	173.7490	174.2080	0.264	0.0000	0.0000	0
2012/02/07	ILBI 2012/05/03			Index Future	464.3810	464.3810	0.000	0.0000	0.0000	0
2012/02/07	ILBI 2012/08/02			Index Future	473.0910	473.0910	0.000	0.0000	0.0000	152
2012/02/07	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2012/02/07	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0

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2012/02/07	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2012/02/07	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2012/02/07	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2012/02/07	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2012/02/07	JBAF 2012/02/15			Jibar Tradeable Future	5.6000	5.6000	0.000	0.0000	0.0000	0
2012/02/07	JBAF 2012/03/20			Jibar Tradeable Future	5.6100	5.6100	0.000	0.0000	0.0000	2,390
2012/02/07	JBAF 2012/04/18			Jibar Tradeable Future	5.6100	5.6100	0.000	0.0000	0.0000	0
2012/02/07	JBAF 2012/05/16			Jibar Tradeable Future	5.6300	5.6300	0.000	0.0000	0.0000	0
2012/02/07	JBAF 2012/06/20			Jibar Tradeable Future	5.6500	5.6500	0.000	0.0000	0.0000	2,890
2012/02/07	JBAF 2012/07/18			Jibar Tradeable Future	5.6800	5.6800	0.000	0.0000	0.0000	0
2012/02/07	JBAF 2012/09/19			Jibar Tradeable Future	5.7400	5.7400	0.000	0.0000	0.0000	44,760
2012/02/07	JBAF 2012/12/19			Jibar Tradeable Future	5.8700	5.8700	0.000	0.0000	0.0000	940
2012/02/07	JBAF 2013/03/20			Jibar Tradeable Future	6.0200	6.0200	0.000	0.0000	0.0000	790
2012/02/07	JBAF 2013/06/19			Jibar Tradeable Future	6.1600	6.1700	0.162	0.0000	0.0000	1,250
2012/02/07	JBAF 2013/09/18			Jibar Tradeable Future	6.3200	6.3300	0.158	0.0000	0.0000	1,300
2012/02/07	JBAF 2013/12/18			Jibar Tradeable Future	6.5000	6.5100	0.154	0.0000	0.0000	1,000
2012/02/07	R157 2012/02/02			Bond Future	6.3910	6.3900	(0.016)	0.0000	0.0000	0
2012/02/07	R157 2012/05/03			Bond Future	6.5740	6.5950	0.319	0.0000	0.0000	10,880
2012/02/07	R157 2012/05/03	8.25	Call	Bond Future	5,439.0000	5,369.0000	(1.287)	0	0	0
2012/02/07	R157 2012/05/03	8.25	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2012/02/07	R157 2012/05/03	8.30	Call	Bond Future	5,596.0000	5,526.0000	(1.251)	0	0	0
2012/02/07	R157 2012/05/03	8.30	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2012/02/07	R157 2012/05/03	8.20	Call	Bond Future	5,282.0000	5,212.0000	(1.325)	0	0	0
2012/02/07	R157 2012/05/03	8.20	Put	Bond Future	2.0000	2.0000	0.000	0	0	0
2012/02/07	R157 2012/05/03	6.25	Put	Bond Future	1,395.0000	1,443.0000	3.441	0	0	0
2012/02/07	R157 2012/05/03	6.25	Call	Bond Future	306.0000	284.0000	(7.190)	0	0	1,500
2012/02/07	R157 2012/05/03	6.50	Call	Bond Future	616.0000	581.0000	(5.682)	0	0	0
2012/02/07	R157 2012/05/03	6.50	Put	Bond Future	864.0000	899.0000	4.051	0	0	1,500
2012/02/07	R157 2012/05/03	6.75	Call	Bond Future	1,077.0000	1,029.0000	(4.457)	0	0	0
2012/02/07	R157 2012/05/03	6.75	Put	Bond Future	491.0000	513.0000	4.481	0	0	1,500
2012/02/07	R157 2012/08/02			Bond Future	6.6150	6.6380	0.348	0.0000	0.0000	0

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2012/02/07	R157 2012/08/02	8.00	Call	Bond Future	4,342.0000	4,276.0000	(1.520)	0	0	0
2012/02/07	R157 2012/08/02	8.00	Put	Bond Future	155.0000	160.0000	3.226	0	0	0
2012/02/07	R157 2012/08/02	8.05	Call	Bond Future	4,475.0000	4,409.0000	(1.475)	0	0	0
2012/02/07	R157 2012/08/02	8.05	Put	Bond Future	141.0000	146.0000	3.546	0	0	0
2012/02/07	R157 2012/08/02	7.95	Call	Bond Future	4,210.0000	4,145.0000	(1.544)	0	0	0
2012/02/07	R157 2012/08/02	7.95	Put	Bond Future	171.0000	177.0000	3.509	0	0	0
2012/02/07	R157 2012/11/01			Bond Future	6.6550	6.6810	0.391	0.0000	0.0000	0
2012/02/07	R157 2012/11/01	7.00	Call	Bond Future	2,010.0000	1,963.0000	(2.338)	0	0	0
2012/02/07	R157 2012/11/01	7.00	Put	Bond Future	1,034.0000	1,061.0000	2.611	0	0	0
2012/02/07	R157 2012/11/01	7.05	Call	Bond Future	2,100.0000	2,051.0000	(2.333)	0	0	0
2012/02/07	R157 2012/11/01	7.05	Put	Bond Future	984.0000	1,008.0000	2.439	0	0	0
2012/02/07	R157 2012/11/01	6.95	Call	Bond Future	1,923.0000	1,876.0000	(2.444)	0	0	0
2012/02/07	R157 2012/11/01	6.95	Put	Bond Future	1,088.0000	1,115.0000	2.482	0	0	0
2012/02/07	R157 2013/02/07			Bond Future	6.6700	6.7000	0.450	0.0000	0.0000	0
2012/02/07	R157 2013/02/07	6.75	Call	Bond Future	1,655.0000	1,612.0000	(2.598)	0	0	0
2012/02/07	R157 2013/02/07	6.75	Put	Bond Future	1,449.0000	1,483.0000	2.346	0	0	0
2012/02/07	R157 2013/02/07	6.80	Call	Bond Future	1,727.0000	1,683.0000	(2.548)	0	0	0
2012/02/07	R157 2013/02/07	6.80	Put	Bond Future	1,393.0000	1,426.0000	2.369	0	0	0
2012/02/07	R157 2013/02/07	6.70	Call	Bond Future	1,586.0000	1,544.0000	(2.648)	0	0	0
2012/02/07	R157 2013/02/07	6.70	Put	Bond Future	1,509.0000	1,544.0000	2.319	0	0	0
2012/02/07	R186 2012/02/02			Bond Future	8.1210	8.0600	(0.751)	0.0000	0.0000	0
2012/02/07	R186 2012/05/03			Bond Future	8.2250	8.2250	0.000	0.0000	0.0000	28,058
2012/02/07	R186 2012/05/03	9.00	Call	Bond Future	7,694.0000	7,684.0000	(0.130)	0	0	0
2012/02/07	R186 2012/05/03	9.00	Put	Bond Future	610.0000	600.0000	(1.639)	0	0	0
2012/02/07	R186 2012/05/03	9.05	Call	Bond Future	8,066.0000	8,056.0000	(0.124)	0	0	0
2012/02/07	R186 2012/05/03	9.05	Put	Bond Future	547.0000	537.0000	(1.828)	0	0	0
2012/02/07	R186 2012/05/03	8.95	Call	Bond Future	7,326.0000	7,315.0000	(0.150)	0	0	0
2012/02/07	R186 2012/05/03	8.95	Put	Bond Future	681.0000	670.0000	(1.615)	0	0	0
2012/02/07	R186 2012/05/03	7.90	Put	Bond Future	4,629.0000	4,615.0000	(0.302)	0	0	0
2012/02/07	R186 2012/05/03	7.90	Call	Bond Future	1,466.0000	1,452.0000	(0.955)	0	0	2,250
2012/02/07	R186 2012/05/03	8.20	Put	Bond Future	2,898.0000	2,882.0000	(0.552)	0	0	0
2012/02/07	R186 2012/05/03	8.20	Call	Bond Future	2,659.0000	2,643.0000	(0.602)	0	0	750
2012/02/07	R186 2012/05/03	8.50	Call	Bond Future	4,287.0000	4,272.0000	(0.350)	0	0	0
2012/02/07	R186 2012/05/03	8.50	Put	Bond Future	1,701.0000	1,686.0000	(0.882)	0	0	750

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2012/02/07	R186 2012/05/03	8.85	Call	Bond Future	6,605.0000	6,593.0000	(0.182)	0	0	0
2012/02/07	R186 2012/05/03	8.85	Put	Bond Future	844.0000	832.0000	(1.422)	0	0	2,250
2012/02/07	R186 2012/08/02			Bond Future	8.2910	8.2910	0.000	0.0000	0.0000	0
2012/02/07	R186 2012/08/02	8.75	Call	Bond Future	7,384.0000	7,371.0000	(0.176)	0	0	0
2012/02/07	R186 2012/08/02	8.75	Put	Bond Future	3,188.0000	3,175.0000	(0.408)	0	0	0
2012/02/07	R186 2012/08/02	8.80	Call	Bond Future	7,672.0000	7,659.0000	(0.169)	0	0	0
2012/02/07	R186 2012/08/02	8.80	Put	Bond Future	3,032.0000	3,019.0000	(0.429)	0	0	0
2012/02/07	R186 2012/08/02	8.70	Call	Bond Future	7,101.0000	7,088.0000	(0.183)	0	0	0
2012/02/07	R186 2012/08/02	8.70	Put	Bond Future	3,352.0000	3,339.0000	(0.388)	0	0	0
2012/02/07	R186 2012/08/02	8.25	Put	Bond Future	5,163.0000	5,149.0000	(0.271)	0	0	0
2012/02/07	R186 2012/08/02	8.25	Call	Bond Future	4,777.0000	4,763.0000	(0.293)	0	0	8,750
2012/02/07	R186 2012/11/01			Bond Future	8.3560	8.3550	(0.012)	0.0000	0.0000	0
2012/02/07	R186 2012/11/01	8.75	Call	Bond Future	8,045.0000	8,040.0000	(0.062)	0	0	0
2012/02/07	R186 2012/11/01	8.75	Put	Bond Future	4,494.0000	4,479.0000	(0.334)	0	0	0
2012/02/07	R186 2012/11/01	8.80	Call	Bond Future	8,311.0000	8,306.0000	(0.060)	0	0	0
2012/02/07	R186 2012/11/01	8.80	Put	Bond Future	4,320.0000	4,306.0000	(0.324)	0	0	0
2012/02/07	R186 2012/11/01	8.70	Call	Bond Future	7,782.0000	7,777.0000	(0.064)	0	0	0
2012/02/07	R186 2012/11/01	8.70	Put	Bond Future	4,673.0000	4,658.0000	(0.321)	0	0	0
2012/02/07	R186 2013/02/07			Bond Future	8.4170	8.4170	0.000	0.0000	0.0000	0
2012/02/07	R186 2013/02/07	8.50	Call	Bond Future	7,425.0000	7,415.0000	(0.135)	0	0	0
2012/02/07	R186 2013/02/07	8.50	Put	Bond Future	6,678.0000	6,668.0000	(0.150)	0	0	0
2012/02/07	R186 2013/02/07	8.55	Call	Bond Future	7,662.0000	7,653.0000	(0.117)	0	0	0
2012/02/07	R186 2013/02/07	8.55	Put	Bond Future	6,468.0000	6,459.0000	(0.139)	0	0	0
2012/02/07	R186 2013/02/07	8.45	Call	Bond Future	7,198.0000	7,188.0000	(0.139)	0	0	0
2012/02/07	R186 2013/02/07	8.45	Put	Bond Future	6,900.0000	6,890.0000	(0.145)	0	0	0
2012/02/07	R189 2012/02/02			Bond Future	218.8651	218.9712	0.048	0.0000	0.0000	0
2012/02/07	R189 2012/05/03			Bond Future	215.6962	215.6807	(0.007)	0.0000	0.0000	0
2012/02/07	R189 2012/05/03	215.00	Call	Bond Future	696.0000	681.0000	(2.155)	0	0	0
2012/02/07	R189 2012/05/03	215.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/07	R189 2012/05/03	215.05	Call	Bond Future	646.0000	631.0000	(2.322)	0	0	0
2012/02/07	R189 2012/05/03	215.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/07	R189 2012/05/03	214.95	Call	Bond Future	746.0000	731.0000	(2.011)	0	0	0
2012/02/07	R189 2012/05/03	214.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2012/02/07	R197 2012/02/02			Bond Future	248.8577	248.8568	0.000	0.0000	0.0000	0
2012/02/07	R197 2012/05/03			Bond Future	253.9519	254.8829	0.367	0.0000	0.0000	1,005
2012/02/07	R197 2012/05/03	251.00	Call	Bond Future	2,952.0000	3,883.0000	31.538	0	0	0
2012/02/07	R197 2012/05/03	251.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/07	R197 2012/05/03	251.05	Call	Bond Future	2,902.0000	3,833.0000	32.081	0	0	0
2012/02/07	R197 2012/05/03	251.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/07	R197 2012/05/03	250.95	Call	Bond Future	3,002.0000	3,933.0000	31.013	0	0	0
2012/02/07	R197 2012/05/03	250.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/07	R201 2012/02/02			Bond Future	5.9500	5.9600	0.168	0.0000	0.0000	0
2012/02/07	R201 2012/05/03			Bond Future	6.1080	6.1290	0.344	0.0000	0.0000	968
2012/02/07	R201 2012/05/03	7.75	Call	Bond Future	3,982.0000	3,929.0000	(1.331)	0	0	0
2012/02/07	R201 2012/05/03	7.75	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2012/02/07	R201 2012/05/03	7.80	Call	Bond Future	4,100.0000	4,048.0000	(1.268)	0	0	0
2012/02/07	R201 2012/05/03	7.80	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2012/02/07	R201 2012/05/03	7.70	Call	Bond Future	3,863.0000	3,811.0000	(1.346)	0	0	0
2012/02/07	R201 2012/05/03	7.70	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2012/02/07	R201 2012/08/02			Bond Future	6.1070	6.1320	0.409	0.0000	0.0000	0
2012/02/07	R201 2012/08/02	7.50	Call	Bond Future	3,167.0000	3,114.0000	(1.674)	0	0	0
2012/02/07	R201 2012/08/02	7.50	Put	Bond Future	80.0000	84.0000	5.000	0	0	0
2012/02/07	R201 2012/08/02	7.55	Call	Bond Future	3,267.0000	3,214.0000	(1.622)	0	0	0
2012/02/07	R201 2012/08/02	7.55	Put	Bond Future	72.0000	75.0000	4.167	0	0	0
2012/02/07	R201 2012/08/02	7.45	Call	Bond Future	3,067.0000	3,015.0000	(1.695)	0	0	0
2012/02/07	R201 2012/08/02	7.45	Put	Bond Future	89.0000	94.0000	5.618	0	0	0
2012/02/07	R201 2012/11/01			Bond Future	6.0880	6.1160	0.460	0.0000	0.0000	0
2012/02/07	R201 2012/11/01	6.50	Call	Bond Future	1,425.0000	1,387.0000	(2.667)	0	0	0
2012/02/07	R201 2012/11/01	6.50	Put	Bond Future	592.0000	611.0000	3.209	0	0	0
2012/02/07	R201 2012/11/01	6.55	Call	Bond Future	1,492.0000	1,453.0000	(2.614)	0	0	0
2012/02/07	R201 2012/11/01	6.55	Put	Bond Future	559.0000	577.0000	3.220	0	0	0
2012/02/07	R201 2012/11/01	6.45	Call	Bond Future	1,359.0000	1,322.0000	(2.723)	0	0	0
2012/02/07	R201 2012/11/01	6.45	Put	Bond Future	627.0000	647.0000	3.190	0	0	0
2012/02/07	R201 2013/02/07			Bond Future	6.0100	6.0440	0.566	0.0000	0.0000	0
2012/02/07	R201 2013/02/07	6.25	Call	Bond Future	1,189.0000	1,154.0000	(2.944)	0	0	0
2012/02/07	R201 2013/02/07	6.25	Put	Bond Future	762.0000	787.0000	3.281	0	0	0
2012/02/07	R201 2013/02/07	6.30	Call	Bond Future	1,243.0000	1,206.0000	(2.977)	0	0	0

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2012/02/07	R201 2013/02/07	6.30	Put	Bond Future	727.0000	750.0000	3.164	0	0	0
2012/02/07	R201 2013/02/07	6.20	Call	Bond Future	1,136.0000	1,101.0000	(3.081)	0	0	0
2012/02/07	R201 2013/02/07	6.20	Put	Bond Future	797.0000	823.0000	3.262	0	0	0
2012/02/07	R202 2012/02/02			Bond Future	186.3740	185.7840	(0.317)	0.0000	0.0000	0
2012/02/07	R202 2012/05/03			Bond Future	189.5765	189.8770	0.159	0.0000	0.0000	37,020
2012/02/07	R202 2012/05/03	190.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/07	R202 2012/05/03	190.00	Put	Bond Future	424.0000	123.0000	(70.991)	0	0	0
2012/02/07	R202 2012/05/03	190.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/07	R202 2012/05/03	190.05	Put	Bond Future	474.0000	173.0000	(63.502)	0	0	0
2012/02/07	R202 2012/05/03	189.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/07	R202 2012/05/03	189.95	Put	Bond Future	374.0000	73.0000	(80.481)	0	0	0
2012/02/07	R203 2012/02/02			Bond Future	7.0810	7.0700	(0.155)	0.0000	0.0000	0
2012/02/07	R203 2012/05/03			Bond Future	7.2550	7.2430	(0.165)	0.0000	0.0000	3,536
2012/02/07	R203 2012/05/03	8.75	Call	Bond Future	6,474.0000	6,526.0000	0.803	0	0	0
2012/02/07	R203 2012/05/03	8.75	Put	Bond Future	20.0000	18.0000	(10.000)	0	0	0
2012/02/07	R203 2012/05/03	8.80	Call	Bond Future	6,678.0000	6,730.0000	0.779	0	0	0
2012/02/07	R203 2012/05/03	8.80	Put	Bond Future	17.0000	15.0000	(11.765)	0	0	0
2012/02/07	R203 2012/05/03	8.70	Call	Bond Future	6,270.0000	6,322.0000	0.829	0	0	0
2012/02/07	R203 2012/05/03	8.70	Put	Bond Future	24.0000	22.0000	(8.333)	0	0	0
2012/02/07	R203 2012/05/03	7.00	Put	Bond Future	1,826.0000	1,785.0000	(2.245)	0	0	0
2012/02/07	R203 2012/05/03	7.00	Call	Bond Future	673.0000	686.0000	1.932	0	0	4,200
2012/02/07	R203 2012/05/03	7.15	Put	Bond Future	1,418.0000	1,381.0000	(2.609)	0	0	0
2012/02/07	R203 2012/05/03	7.15	Call	Bond Future	945.0000	962.0000	1.799	0	0	1,400
2012/02/07	R203 2012/05/03	7.45	Call	Bond Future	1,669.0000	1,696.0000	1.618	0	0	0
2012/02/07	R203 2012/05/03	7.45	Put	Bond Future	798.0000	771.0000	(3.383)	0	0	1,400
2012/02/07	R203 2012/05/03	7.80	Call	Bond Future	2,777.0000	2,814.0000	1.332	0	0	0
2012/02/07	R203 2012/05/03	7.80	Put	Bond Future	365.0000	348.0000	(4.658)	0	0	4,200
2012/02/07	R203 2012/08/02			Bond Future	7.3210	7.3090	(0.164)	0.0000	0.0000	0
2012/02/07	R203 2012/08/02	8.50	Call	Bond Future	5,411.0000	5,450.0000	0.721	0	0	0
2012/02/07	R203 2012/08/02	8.50	Put	Bond Future	491.0000	479.0000	(2.444)	0	0	0
2012/02/07	R203 2012/08/02	8.55	Call	Bond Future	5,578.0000	5,618.0000	0.717	0	0	0
2012/02/07	R203 2012/08/02	8.55	Put	Bond Future	456.0000	445.0000	(2.412)	0	0	0
2012/02/07	R203 2012/08/02	8.45	Call	Bond Future	5,246.0000	5,285.0000	0.743	0	0	0

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2012/02/07	R203 2012/08/02	8.45	Put	Bond Future	529.0000	517.0000	(2.268)	0	0	0
2012/02/07	R203 2012/11/01			Bond Future	7.3890	7.3770	(0.162)	0.0000	0.0000	0
2012/02/07	R203 2012/11/01	7.75	Call	Bond Future	3,283.0000	3,309.0000	0.792	0	0	0
2012/02/07	R203 2012/11/01	7.75	Put	Bond Future	1,814.0000	1,790.0000	(1.323)	0	0	0
2012/02/07	R203 2012/11/01	7.80	Call	Bond Future	3,408.0000	3,434.0000	0.763	0	0	0
2012/02/07	R203 2012/11/01	7.80	Put	Bond Future	1,737.0000	1,714.0000	(1.324)	0	0	0
2012/02/07	R203 2012/11/01	7.70	Call	Bond Future	3,160.0000	3,185.0000	0.791	0	0	0
2012/02/07	R203 2012/11/01	7.70	Put	Bond Future	1,893.0000	1,868.0000	(1.321)	0	0	0
2012/02/07	R203 2013/02/07			Bond Future	7.4510	7.4370	(0.188)	0.0000	0.0000	0
2012/02/07	R203 2013/02/07	6.50	Call	Bond Future	1,181.0000	1,194.0000	1.101	0	0	0
2012/02/07	R203 2013/02/07	6.50	Put	Bond Future	4,971.0000	4,929.0000	(0.845)	0	0	0
2012/02/07	R203 2013/02/07	6.55	Call	Bond Future	1,241.0000	1,255.0000	1.128	0	0	0
2012/02/07	R203 2013/02/07	6.55	Put	Bond Future	4,827.0000	4,787.0000	(0.829)	0	0	0
2012/02/07	R203 2013/02/07	6.45	Call	Bond Future	1,126.0000	1,138.0000	1.066	0	0	0
2012/02/07	R203 2013/02/07	6.45	Put	Bond Future	5,120.0000	5,077.0000	(0.840)	0	0	0
2012/02/07	R204 2012/02/02			Bond Future	7.3910	7.3600	(0.419)	0.0000	0.0000	0
2012/02/07	R204 2012/05/03			Bond Future	7.5460	7.5400	(0.080)	0.0000	0.0000	3,150
2012/02/07	R204 2012/05/03	8.75	Call	Bond Future	6,122.0000	6,149.0000	0.441	0	0	0
2012/02/07	R204 2012/05/03	8.75	Put	Bond Future	79.0000	74.0000	(6.329)	0	0	0
2012/02/07	R204 2012/05/03	8.80	Call	Bond Future	6,351.0000	6,379.0000	0.441	0	0	0
2012/02/07	R204 2012/05/03	8.80	Put	Bond Future	66.0000	63.0000	(4.545)	0	0	0
2012/02/07	R204 2012/05/03	8.70	Call	Bond Future	5,894.0000	5,921.0000	0.458	0	0	0
2012/02/07	R204 2012/05/03	8.70	Put	Bond Future	93.0000	88.0000	(5.376)	0	0	0
2012/02/07	R204 2012/05/03	7.00	Put	Bond Future	3,288.0000	3,256.0000	(0.973)	0	0	0
2012/02/07	R204 2012/05/03	7.00	Call	Bond Future	392.0000	392.0000	0.000	0	0	550
2012/02/07	R204 2012/05/03	7.75	Call	Bond Future	2,015.0000	2,027.0000	0.596	0	0	0
2012/02/07	R204 2012/05/03	7.75	Put	Bond Future	959.0000	939.0000	(2.086)	0	0	550
2012/02/07	R204 2012/08/02			Bond Future	7.6170	7.6110	(0.079)	0.0000	0.0000	0
2012/02/07	R204 2012/08/02	8.50	Call	Bond Future	5,271.0000	5,289.0000	0.341	0	0	0
2012/02/07	R204 2012/08/02	8.50	Put	Bond Future	943.0000	931.0000	(1.273)	0	0	0
2012/02/07	R204 2012/08/02	8.55	Call	Bond Future	5,449.0000	5,467.0000	0.330	0	0	0
2012/02/07	R204 2012/08/02	8.55	Put	Bond Future	883.0000	870.0000	(1.472)	0	0	0
2012/02/07	R204 2012/08/02	8.45	Call	Bond Future	5,090.0000	5,107.0000	0.334	0	0	0
2012/02/07	R204 2012/08/02	8.45	Put	Bond Future	1,001.0000	987.0000	(1.399)	0	0	0

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2012/02/07	R204 2012/11/01			Bond Future	7.6880	7.6820	(0.078)	0.0000	0.0000	0
2012/02/07	R204 2012/11/01	8.00	Call	Bond Future	3,809.0000	3,821.0000	0.315	0	0	0
2012/02/07	R204 2012/11/01	8.00	Put	Bond Future	2,307.0000	2,290.0000	(0.737)	0	0	0
2012/02/07	R204 2012/11/01	8.05	Call	Bond Future	3,952.0000	3,965.0000	0.329	0	0	0
2012/02/07	R204 2012/11/01	8.05	Put	Bond Future	2,212.0000	2,196.0000	(0.723)	0	0	0
2012/02/07	R204 2012/11/01	7.95	Call	Bond Future	3,668.0000	3,679.0000	0.300	0	0	0
2012/02/07	R204 2012/11/01	7.95	Put	Bond Future	2,405.0000	2,387.0000	(0.748)	0	0	0
2012/02/07	R204 2013/02/07			Bond Future	7.7520	7.7450	(0.090)	0.0000	0.0000	0
2012/02/07	R204 2013/02/07	8.00	Call	Bond Future	4,007.0000	4,021.0000	0.349	0	0	0
2012/02/07	R204 2013/02/07	8.00	Put	Bond Future	2,857.0000	2,838.0000	(0.665)	0	0	0
2012/02/07	R204 2013/02/07	8.05	Call	Bond Future	4,140.0000	4,155.0000	0.362	0	0	0
2012/02/07	R204 2013/02/07	8.05	Put	Bond Future	2,760.0000	2,742.0000	(0.652)	0	0	0
2012/02/07	R204 2013/02/07	7.95	Call	Bond Future	3,876.0000	3,890.0000	0.361	0	0	0
2012/02/07	R204 2013/02/07	7.95	Put	Bond Future	2,956.0000	2,938.0000	(0.609)	0	0	0
2012/02/07	R206 2012/02/02			Bond Future	5.8300	5.8600	0.515	0.0000	0.0000	0
2012/02/07	R206 2012/05/03			Bond Future	6.0120	6.0340	0.366	0.0000	0.0000	300
2012/02/07	R206 2012/05/03	7.50	Call	Bond Future	2,357.0000	2,322.0000	(1.485)	0	0	0
2012/02/07	R206 2012/05/03	7.50	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2012/02/07	R206 2012/05/03	7.55	Call	Bond Future	2,435.0000	2,399.0000	(1.478)	0	0	0
2012/02/07	R206 2012/05/03	7.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/07	R206 2012/05/03	7.45	Call	Bond Future	2,279.0000	2,244.0000	(1.536)	0	0	0
2012/02/07	R206 2012/05/03	7.45	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2012/02/07	R206 2012/08/02			Bond Future	5.9960	6.0240	0.467	0.0000	0.0000	0
2012/02/07	R206 2012/08/02	7.25	Call	Bond Future	1,759.0000	1,724.0000	(1.990)	0	0	0
2012/02/07	R206 2012/08/02	7.25	Put	Bond Future	51.0000	55.0000	7.843	0	0	0
2012/02/07	R206 2012/08/02	7.30	Call	Bond Future	1,821.0000	1,785.0000	(1.977)	0	0	0
2012/02/07	R206 2012/08/02	7.30	Put	Bond Future	46.0000	48.0000	4.348	0	0	0
2012/02/07	R206 2012/08/02	7.20	Call	Bond Future	1,698.0000	1,663.0000	(2.061)	0	0	0
2012/02/07	R206 2012/08/02	7.20	Put	Bond Future	57.0000	61.0000	7.018	0	0	0
2012/02/07	R206 2012/11/01			Bond Future	5.9330	5.9680	0.590	0.0000	0.0000	0
2012/02/07	R206 2012/11/01	6.00	Call	Bond Future	531.0000	509.0000	(4.143)	0	0	0
2012/02/07	R206 2012/11/01	6.00	Put	Bond Future	454.0000	472.0000	3.965	0	0	0
2012/02/07	R206 2012/11/01	6.05	Call	Bond Future	563.0000	541.0000	(3.908)	0	0	0
2012/02/07	R206 2012/11/01	6.05	Put	Bond Future	429.0000	447.0000	4.196	0	0	0

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2012/02/07	R206 2012/11/01	5.95	Call	Bond Future	500.0000	479.0000	(4.200)	0	0	0
2012/02/07	R206 2012/11/01	5.95	Put	Bond Future	480.0000	500.0000	4.167	0	0	0
2012/02/07	R206 2013/02/07			Bond Future	5.7300	5.7760	0.803	0.0000	0.0000	0
2012/02/07	R206 2013/02/07	6.00	Call	Bond Future	580.0000	556.0000	(4.138)	0	0	0
2012/02/07	R206 2013/02/07	6.00	Put	Bond Future	338.0000	355.0000	5.030	0	0	0
2012/02/07	R206 2013/02/07	6.05	Call	Bond Future	608.0000	583.0000	(4.112)	0	0	0
2012/02/07	R206 2013/02/07	6.05	Put	Bond Future	321.0000	337.0000	4.984	0	0	0
2012/02/07	R206 2013/02/07	5.95	Call	Bond Future	553.0000	529.0000	(4.340)	0	0	0
2012/02/07	R206 2013/02/07	5.95	Put	Bond Future	356.0000	373.0000	4.775	0	0	0
2012/02/07	R207 2012/02/02			Bond Future	7.6260	7.5900	(0.472)	0.0000	0.0000	0
2012/02/07	R207 2012/05/03			Bond Future	7.7770	7.7860	0.116	0.0000	0.0000	24,945
2012/02/07	R207 2012/05/03	8.75	Call	Bond Future	5,452.0000	5,403.0000	(0.899)	0	0	0
2012/02/07	R207 2012/05/03	8.75	Put	Bond Future	189.0000	191.0000	1.058	0	0	0
2012/02/07	R207 2012/05/03	8.80	Call	Bond Future	5,688.0000	5,638.0000	(0.879)	0	0	0
2012/02/07	R207 2012/05/03	8.80	Put	Bond Future	165.0000	165.0000	0.000	0	0	0
2012/02/07	R207 2012/05/03	8.70	Call	Bond Future	5,216.0000	5,167.0000	(0.939)	0	0	0
2012/02/07	R207 2012/05/03	8.70	Put	Bond Future	215.0000	216.0000	0.465	0	0	0
2012/02/07	R207 2012/05/03	7.45	Put	Bond Future	2,638.0000	2,664.0000	0.986	0	0	0
2012/02/07	R207 2012/05/03	7.45	Call	Bond Future	785.0000	761.0000	(3.057)	0	0	2,400
2012/02/07	R207 2012/05/03	7.65	Put	Bond Future	1,928.0000	1,949.0000	1.089	0	0	0
2012/02/07	R207 2012/05/03	7.65	Call	Bond Future	1,214.0000	1,184.0000	(2.471)	0	0	800
2012/02/07	R207 2012/05/03	8.00	Call	Bond Future	2,266.0000	2,226.0000	(1.765)	0	0	0
2012/02/07	R207 2012/05/03	8.00	Put	Bond Future	1,027.0000	1,038.0000	1.071	0	0	800
2012/02/07	R207 2012/05/03	8.30	Call	Bond Future	3,426.0000	3,380.0000	(1.343)	0	0	0
2012/02/07	R207 2012/05/03	8.30	Put	Bond Future	552.0000	556.0000	0.725	0	0	2,400
2012/02/07	R207 2012/08/02			Bond Future	7.8510	7.8610	0.127	0.0000	0.0000	0
2012/02/07	R207 2012/08/02	8.75	Call	Bond Future	5,796.0000	5,749.0000	(0.811)	0	0	0
2012/02/07	R207 2012/08/02	8.75	Put	Bond Future	1,057.0000	1,064.0000	0.662	0	0	0
2012/02/07	R207 2012/08/02	8.80	Call	Bond Future	5,986.0000	5,938.0000	(0.802)	0	0	0
2012/02/07	R207 2012/08/02	8.80	Put	Bond Future	992.0000	998.0000	0.605	0	0	0
2012/02/07	R207 2012/08/02	8.70	Call	Bond Future	5,603.0000	5,556.0000	(0.839)	0	0	0
2012/02/07	R207 2012/08/02	8.70	Put	Bond Future	1,120.0000	1,127.0000	0.625	0	0	0
2012/02/07	R207 2012/11/01			Bond Future	7.9210	7.9310	0.126	0.0000	0.0000	0
2012/02/07	R207 2012/11/01	8.25	Call	Bond Future	4,279.0000	4,241.0000	(0.888)	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
2012/02/07	R207 2012/11/01	8.25	Put	Bond Future	2,560.0000	2,575.0000	0.586	0	0	0
2012/02/07	R207 2012/11/01	8.30	Call	Bond Future	4,434.0000	4,396.0000	(0.857)	0	0	0
2012/02/07	R207 2012/11/01	8.30	Put	Bond Future	2,458.0000	2,472.0000	0.570	0	0	0
2012/02/07	R207 2012/11/01	8.20	Call	Bond Future	4,126.0000	4,089.0000	(0.897)	0	0	0
2012/02/07	R207 2012/11/01	8.20	Put	Bond Future	2,666.0000	2,682.0000	0.600	0	0	0
2012/02/07	R207 2013/02/07			Bond Future	7.9860	7.9980	0.150	0.0000	0.0000	0
2012/02/07	R207 2013/02/07	8.25	Call	Bond Future	4,535.0000	4,494.0000	(0.904)	0	0	0
2012/02/07	R207 2013/02/07	8.25	Put	Bond Future	3,196.0000	3,217.0000	0.657	0	0	0
2012/02/07	R207 2013/02/07	8.30	Call	Bond Future	4,680.0000	4,639.0000	(0.876)	0	0	0
2012/02/07	R207 2013/02/07	8.30	Put	Bond Future	3,090.0000	3,111.0000	0.680	0	0	0
2012/02/07	R207 2013/02/07	8.20	Call	Bond Future	4,391.0000	4,351.0000	(0.911)	0	0	0
2012/02/07	R207 2013/02/07	8.20	Put	Bond Future	3,304.0000	3,325.0000	0.636	0	0	0
2012/02/07	R208 2012/02/02			Bond Future	7.6810	7.6500	(0.404)	0.0000	0.0000	0
2012/02/07	R208 2012/05/03			Bond Future	7.8330	7.8370	0.051	0.0000	0.0000	9,269
2012/02/07	R208 2012/05/03	9.00	Call	Bond Future	6,848.0000	6,822.0000	(0.380)	0	0	0
2012/02/07	R208 2012/05/03	9.00	Put	Bond Future	117.0000	115.0000	(1.709)	0	0	0
2012/02/07	R208 2012/05/03	9.05	Call	Bond Future	7,105.0000	7,080.0000	(0.352)	0	0	0
2012/02/07	R208 2012/05/03	9.05	Put	Bond Future	99.0000	99.0000	0.000	0	0	0
2012/02/07	R208 2012/05/03	8.95	Call	Bond Future	6,591.0000	6,565.0000	(0.394)	0	0	0
2012/02/07	R208 2012/05/03	8.95	Put	Bond Future	135.0000	133.0000	(1.481)	0	0	0
2012/02/07	R208 2012/05/03	7.50	Put	Bond Future	2,880.0000	2,888.0000	0.278	0	0	0
2012/02/07	R208 2012/05/03	7.50	Call	Bond Future	839.0000	823.0000	(1.907)	0	0	3,000
2012/02/07	R208 2012/05/03	7.70	Put	Bond Future	2,109.0000	2,113.0000	0.190	0	0	0
2012/02/07	R208 2012/05/03	7.70	Call	Bond Future	1,300.0000	1,280.0000	(1.538)	0	0	1,000
2012/02/07	R208 2012/05/03	8.05	Call	Bond Future	2,429.0000	2,405.0000	(0.988)	0	0	0
2012/02/07	R208 2012/05/03	8.05	Put	Bond Future	1,128.0000	1,129.0000	0.089	0	0	1,000
2012/02/07	R208 2012/05/03	8.35	Call	Bond Future	3,671.0000	3,644.0000	(0.735)	0	0	0
2012/02/07	R208 2012/05/03	8.35	Put	Bond Future	610.0000	607.0000	(0.492)	0	0	3,000
2012/02/07	R208 2012/08/02			Bond Future	7.9000	7.9040	0.051	0.0000	0.0000	0
2012/02/07	R208 2012/08/02	8.75	Call	Bond Future	6,038.0000	6,014.0000	(0.397)	0	0	0
2012/02/07	R208 2012/08/02	8.75	Put	Bond Future	1,187.0000	1,186.0000	(0.084)	0	0	0
2012/02/07	R208 2012/08/02	8.80	Call	Bond Future	6,247.0000	6,222.0000	(0.400)	0	0	0
2012/02/07	R208 2012/08/02	8.80	Put	Bond Future	1,120.0000	1,119.0000	(0.089)	0	0	0
2012/02/07	R208 2012/08/02	8.70	Call	Bond Future	5,833.0000	5,808.0000	(0.429)	0	0	0

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2012/02/07	R208 2012/08/02	8.70	Put	Bond Future	1,258.0000	1,257.0000	(0.079)	0	0	0
2012/02/07	R208 2012/11/01			Bond Future	7.9660	7.9710	0.063	0.0000	0.0000	0
2012/02/07	R208 2012/11/01	8.25	Call	Bond Future	4,514.0000	4,491.0000	(0.510)	0	0	0
2012/02/07	R208 2012/11/01	8.25	Put	Bond Future	2,897.0000	2,902.0000	0.173	0	0	0
2012/02/07	R208 2012/11/01	8.30	Call	Bond Future	4,680.0000	4,656.0000	(0.513)	0	0	0
2012/02/07	R208 2012/11/01	8.30	Put	Bond Future	2,781.0000	2,786.0000	0.180	0	0	0
2012/02/07	R208 2012/11/01	8.20	Call	Bond Future	4,351.0000	4,328.0000	(0.529)	0	0	0
2012/02/07	R208 2012/11/01	8.20	Put	Bond Future	3,016.0000	3,021.0000	0.166	0	0	0
2012/02/07	R208 2013/02/07			Bond Future	8.0280	8.0330	0.062	0.0000	0.0000	0
2012/02/07	R208 2013/02/07	8.00	Call	Bond Future	4,095.0000	4,074.0000	(0.513)	0	0	0
2012/02/07	R208 2013/02/07	8.00	Put	Bond Future	4,252.0000	4,259.0000	0.165	0	0	0
2012/02/07	R208 2013/02/07	8.05	Call	Bond Future	4,240.0000	4,219.0000	(0.495)	0	0	0
2012/02/07	R208 2013/02/07	8.05	Put	Bond Future	4,117.0000	4,124.0000	0.170	0	0	0
2012/02/07	R208 2013/02/07	7.95	Call	Bond Future	3,956.0000	3,936.0000	(0.506)	0	0	0
2012/02/07	R208 2013/02/07	7.95	Put	Bond Future	4,395.0000	4,403.0000	0.182	0	0	0
2012/02/07	R209 2012/02/02			Bond Future	8.5710	8.5050	(0.770)	0.0000	0.0000	0
2012/02/07	R209 2012/05/03			Bond Future	8.6870	8.6760	(0.127)	0.0000	0.0000	2,042
2012/02/07	R209 2012/05/03	9.00	Call	Bond Future	3,886.0000	3,932.0000	1.184	0	0	0
2012/02/07	R209 2012/05/03	9.00	Put	Bond Future	1,435.0000	1,392.0000	(2.997)	0	0	0
2012/02/07	R209 2012/05/03	9.05	Call	Bond Future	4,141.0000	4,190.0000	1.183	0	0	0
2012/02/07	R209 2012/05/03	9.05	Put	Bond Future	1,310.0000	1,270.0000	(3.053)	0	0	0
2012/02/07	R209 2012/05/03	8.95	Call	Bond Future	3,638.0000	3,682.0000	1.209	0	0	0
2012/02/07	R209 2012/05/03	8.95	Put	Bond Future	1,570.0000	1,525.0000	(2.866)	0	0	0
2012/02/07	R209 2012/08/02			Bond Future	8.7470	8.7360	(0.126)	0.0000	0.0000	0
2012/02/07	R209 2012/08/02	9.25	Call	Bond Future	6,599.0000	6,646.0000	0.712	0	0	0
2012/02/07	R209 2012/08/02	9.25	Put	Bond Future	2,765.0000	2,725.0000	(1.447)	0	0	0
2012/02/07	R209 2012/08/02	9.30	Call	Bond Future	6,834.0000	6,881.0000	0.688	0	0	0
2012/02/07	R209 2012/08/02	9.30	Put	Bond Future	2,636.0000	2,596.0000	(1.517)	0	0	0
2012/02/07	R209 2012/08/02	9.20	Call	Bond Future	6,368.0000	6,413.0000	0.707	0	0	0
2012/02/07	R209 2012/08/02	9.20	Put	Bond Future	2,901.0000	2,859.0000	(1.448)	0	0	0
2012/02/07	R209 2012/11/01			Bond Future	8.8070	8.7950	(0.136)	0.0000	0.0000	0
2012/02/07	R209 2012/11/01	9.00	Call	Bond Future	6,266.0000	6,311.0000	0.718	0	0	0
2012/02/07	R209 2012/11/01	9.00	Put	Bond Future	4,774.0000	4,725.0000	(1.026)	0	0	0
2012/02/07	R209 2012/11/01	9.05	Call	Bond Future	6,473.0000	6,518.0000	0.695	0	0	0

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2012/02/07	R209 2012/11/01	9.05	Put	Bond Future	4,603.0000	4,553.0000	(1.086)	0	0	0
2012/02/07	R209 2012/11/01	8.95	Call	Bond Future	6,062.0000	6,105.0000	0.709	0	0	0
2012/02/07	R209 2012/11/01	8.95	Put	Bond Future	4,952.0000	4,901.0000	(1.030)	0	0	0
2012/02/07	R209 2013/02/07			Bond Future	8.8640	8.8520	(0.135)	0.0000	0.0000	0
2012/02/07	R209 2013/02/07	9.00	Call	Bond Future	6,933.0000	6,978.0000	0.649	0	0	0
2012/02/07	R209 2013/02/07	9.00	Put	Bond Future	5,889.0000	5,840.0000	(0.832)	0	0	0
2012/02/07	R209 2013/02/07	9.05	Call	Bond Future	7,133.0000	7,178.0000	0.631	0	0	0
2012/02/07	R209 2013/02/07	9.05	Put	Bond Future	5,711.0000	5,662.0000	(0.858)	0	0	0
2012/02/07	R209 2013/02/07	8.95	Call	Bond Future	6,735.0000	6,778.0000	0.638	0	0	0
2012/02/07	R209 2013/02/07	8.95	Put	Bond Future	6,072.0000	6,022.0000	(0.823)	0	0	0
2012/02/07	R210 2012/02/02			Bond Future	139.5201	139.3380	(0.130)	0.0000	0.0000	0
2012/02/07	R210 2012/05/03			Bond Future	139.7124	139.8972	0.132	0.0000	0.0000	820
2012/02/07	R210 2012/05/03	139.00	Call	Bond Future	712.0000	897.0000	25.983	0	0	0
2012/02/07	R210 2012/05/03	139.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/07	R210 2012/05/03	139.05	Call	Bond Future	662.0000	847.0000	27.946	0	0	0
2012/02/07	R210 2012/05/03	139.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/07	R210 2012/05/03	138.95	Call	Bond Future	762.0000	947.0000	24.278	0	0	0
2012/02/07	R210 2012/05/03	138.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/07	R211 2012/02/02			Bond Future	116.6369	116.5229	(0.098)	0.0000	0.0000	0
2012/02/07	R211 2012/05/03			Bond Future	118.4742	118.6921	0.184	0.0000	0.0000	480
2012/02/07	R211 2012/05/03	118.20	Call	Bond Future	274.0000	492.0000	79.562	0	0	0
2012/02/07	R211 2012/05/03	118.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/07	R211 2012/05/03	118.25	Call	Bond Future	224.0000	442.0000	97.321	0	0	0
2012/02/07	R211 2012/05/03	118.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/07	R211 2012/05/03	118.15	Call	Bond Future	324.0000	542.0000	67.284	0	0	0
2012/02/07	R211 2012/05/03	118.15	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/07	R212 2012/02/02			Bond Future	114.5798	114.5791	(0.001)	0.0000	0.0000	0
2012/02/07	R212 2012/05/03			Bond Future	116.3804	116.8892	0.437	0.0000	0.0000	2,827
2012/02/07	R212 2012/05/03	115.30	Call	Bond Future	1,080.0000	1,589.0000	47.130	0	0	0
2012/02/07	R212 2012/05/03	115.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/07	R212 2012/05/03	115.35	Call	Bond Future	1,030.0000	1,539.0000	49.417	0	0	0
2012/02/07	R212 2012/05/03	115.35	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/07	R212 2012/05/03	115.25	Call	Bond Future	1,130.0000	1,639.0000	45.044	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
2012/02/07	R212 2012/05/03	115.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/02/07	R213 2012/02/02			Bond Future	8.5360	8.4700	(0.773)	0.0000	0.0000	0
2012/02/07	R213 2012/05/03			Bond Future	8.6410	8.6250	(0.185)	0.0000	0.0000	92
2012/02/07	R213 2012/05/03	9.25	Call	Bond Future	5,582.0000	5,675.0000	1.666	0	0	0
2012/02/07	R213 2012/05/03	9.25	Put	Bond Future	819.0000	781.0000	(4.640)	0	0	0
2012/02/07	R213 2012/05/03	9.30	Call	Bond Future	5,877.0000	5,972.0000	1.616	0	0	0
2012/02/07	R213 2012/05/03	9.30	Put	Bond Future	741.0000	705.0000	(4.858)	0	0	0
2012/02/07	R213 2012/05/03	9.20	Call	Bond Future	5,292.0000	5,382.0000	1.701	0	0	0
2012/02/07	R213 2012/05/03	9.20	Put	Bond Future	905.0000	864.0000	(4.530)	0	0	0
2012/02/07	R213 2012/08/02			Bond Future	8.7050	8.6880	(0.195)	0.0000	0.0000	0
2012/02/07	R213 2012/08/02	9.25	Call	Bond Future	6,901.0000	6,982.0000	1.174	0	0	0
2012/02/07	R213 2012/08/02	9.25	Put	Bond Future	2,675.0000	2,619.0000	(2.093)	0	0	0
2012/02/07	R213 2012/08/02	9.30	Call	Bond Future	7,145.0000	7,228.0000	1.162	0	0	0
2012/02/07	R213 2012/08/02	9.30	Put	Bond Future	2,547.0000	2,493.0000	(2.120)	0	0	0
2012/02/07	R213 2012/08/02	9.20	Call	Bond Future	6,659.0000	6,738.0000	1.186	0	0	0
2012/02/07	R213 2012/08/02	9.20	Put	Bond Future	2,807.0000	2,749.0000	(2.066)	0	0	0
2012/02/07	R213 2012/11/01			Bond Future	8.7700	8.7530	(0.194)	0.0000	0.0000	0
2012/02/07	R213 2012/11/01	9.00	Call	Bond Future	6,488.0000	6,558.0000	1.079	0	0	0
2012/02/07	R213 2012/11/01	9.00	Put	Bond Future	4,689.0000	4,624.0000	(1.386)	0	0	0
2012/02/07	R213 2012/11/01	9.05	Call	Bond Future	6,703.0000	6,773.0000	1.044	0	0	0
2012/02/07	R213 2012/11/01	9.05	Put	Bond Future	4,520.0000	4,455.0000	(1.438)	0	0	0
2012/02/07	R213 2012/11/01	8.95	Call	Bond Future	6,277.0000	6,345.0000	1.083	0	0	0
2012/02/07	R213 2012/11/01	8.95	Put	Bond Future	4,864.0000	4,797.0000	(1.377)	0	0	0
2012/02/07	R213 2013/02/07			Bond Future	8.8340	8.8170	(0.192)	0.0000	0.0000	0
2012/02/07	R213 2013/02/07	9.00	Call	Bond Future	7,115.0000	7,183.0000	0.956	0	0	0
2012/02/07	R213 2013/02/07	9.00	Put	Bond Future	5,829.0000	5,763.0000	(1.132)	0	0	0
2012/02/07	R213 2013/02/07	9.05	Call	Bond Future	7,321.0000	7,389.0000	0.929	0	0	0
2012/02/07	R213 2013/02/07	9.05	Put	Bond Future	5,653.0000	5,587.0000	(1.168)	0	0	0
2012/02/07	R213 2013/02/07	8.95	Call	Bond Future	6,911.0000	6,978.0000	0.969	0	0	0
2012/02/07	R213 2013/02/07	8.95	Put	Bond Future	6,009.0000	5,942.0000	(1.115)	0	0	0

Total

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