



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 06/01/2012

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
2012/01/06	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/06	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/06	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/06	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/06	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/06	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/06	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/06	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/06	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/06	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/06	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/06	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/06	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/06	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/06	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2012/01/06	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/06	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/06	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/06	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/06	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/06	AL7T 2012/02/02			Index Future	409.2240	409.2710	0.011	0.0000	0.0000	16
2012/01/06	AL7T 2012/05/03			Index Future	415.0800	415.1270	0.011	0.0000	0.0000	0
2012/01/06	ALBI 2012/02/02			Index Future	372.4410	372.6710	0.062	0.0000	0.0000	1,038
2012/01/06	ALBI 2012/05/03			Index Future	377.7710	378.0030	0.061	0.0000	0.0000	0
2012/01/06	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/06	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/06	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/06	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/06	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/06	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/06	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/06	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/06	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/06	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/06	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/06	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0

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2012/01/06	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/06	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/06	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/06	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/06	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/06	CAAN 2012/03/30			Can-Do Future	0.3915	0.3747	(4.291)	0.0000	0.0000	100,000
2012/01/06	CAAO 2012/03/30			Can-Do Future	0.0811	0.0852	5.055	0.0000	0.0000	100,000
2012/01/06	CAAS 2012/01/31			Can-Do Future	0.1862	0.1812	(2.685)	0.0000	0.0000	12,500
2012/01/06	CAAT 2012/02/29			Can-Do Future	0.1386	0.1368	(1.299)	0.0000	0.0000	12,500
2012/01/06	CAAU 2012/01/31			Can-Do Future	0.0198	0.0205	3.535	0.0000	0.0000	19,481
2012/01/06	CAAV 2012/02/29			Can-Do Future	0.0521	0.0540	3.647	0.0000	0.0000	12,987
2012/01/06	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/06	CRD1 2012/02/02			Index Future	167.2950	167.8020	0.303	0.0000	0.0000	0
2012/01/06	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/06	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/06	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/06	GOVI 2012/02/02			GOVI	373.8710	374.0900	0.059	0.0000	0.0000	185
2012/01/06	GOVI 2012/02/02	369.00	Call	GOVI	48,710.0000	50,900.0000	4.496	0	0	0
2012/01/06	GOVI 2012/02/02	369.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/01/06	GOVI 2012/02/02	369.01	Call	GOVI	48,610.0000	50,800.0000	4.505	0	0	0
2012/01/06	GOVI 2012/02/02	369.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/01/06	GOVI 2012/02/02	368.99	Call	GOVI	48,810.0000	51,000.0000	4.487	0	0	0

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2012/01/06	GOVI 2012/02/02	368.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/01/06	GOVI 2012/05/03			GOVI	379.2210	379.4420	0.058	0.0000	0.0000	0
2012/01/06	GOVI 2012/05/03	382.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2012/01/06	GOVI 2012/05/03	382.00	Put	GOVI	27,790.0000	25,580.0000	(7.953)	0	0	0
2012/01/06	GOVI 2012/05/03	382.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2012/01/06	GOVI 2012/05/03	382.01	Put	GOVI	27,890.0000	25,680.0000	(7.924)	0	0	0
2012/01/06	GOVI 2012/05/03	381.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2012/01/06	GOVI 2012/05/03	381.99	Put	GOVI	27,690.0000	25,480.0000	(7.981)	0	0	0
2012/01/06	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/01/06	IGOV 2012/02/02			Index Future	167.5280	167.5390	0.007	0.0000	0.0000	510
2012/01/06	IGOV 2012/05/03			Index Future	169.9260	169.9360	0.006	0.0000	0.0000	0
2012/01/06	ILBI 2012/02/02			Index Future	454.6610	454.7100	0.011	0.0000	0.0000	88
2012/01/06	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2012/01/06	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2012/01/06	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2012/01/06	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2012/01/06	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2012/01/06	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2012/01/06	JBAF 2012/01/18			Jibar Tradeable Future	5.6000	5.6000	0.000	0.0000	0.0000	101
2012/01/06	JBAF 2012/02/15			Jibar Tradeable Future	5.6000	5.6100	0.179	0.0000	0.0000	0
2012/01/06	JBAF 2012/03/20			Jibar Tradeable Future	5.6100	5.6100	0.000	0.0000	0.0000	2,390
2012/01/06	JBAF 2012/04/18			Jibar Tradeable Future	5.6000	5.6000	0.000	0.0000	0.0000	0
2012/01/06	JBAF 2012/05/16			Jibar Tradeable Future	5.6200	5.6200	0.000	0.0000	0.0000	0
2012/01/06	JBAF 2012/06/20			Jibar Tradeable Future	5.6400	5.6600	0.355	0.0000	0.0000	2,890
2012/01/06	JBAF 2012/09/19			Jibar Tradeable Future	5.7500	5.7500	0.000	0.0000	0.0000	44,760
2012/01/06	JBAF 2012/12/19			Jibar Tradeable Future	5.9200	5.9300	0.169	0.0000	0.0000	990
2012/01/06	JBAF 2013/03/20			Jibar Tradeable Future	6.1400	6.1500	0.163	0.0000	0.0000	790

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2012/01/06	JBAF 2013/06/19			Jibar Tradeable Future	6.3900	6.3900	0.000	0.0000	0.0000	1,250
2012/01/06	JBAF 2013/09/18			Jibar Tradeable Future	6.6500	6.6600	0.150	0.0000	0.0000	1,500
2012/01/06	JBAF 2013/12/18			Jibar Tradeable Future	6.8600	6.9100	0.729	0.0000	0.0000	0
2012/01/06	JN02 2012/02/02			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2012/01/06	JN02 2012/02/02	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/06	JN02 2012/02/02	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/06	JN02 2012/02/02	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/06	JN02 2012/02/02	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2012/01/06	JN02 2012/02/02	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2012/01/06	JN02 2012/02/02	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/06	JN05 2012/02/02			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2012/01/06	JN05 2012/02/02	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/06	JN05 2012/02/02	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/06	JN05 2012/02/02	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/06	JN05 2012/02/02	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2012/01/06	JN05 2012/02/02	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2012/01/06	JN05 2012/02/02	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/06	JN10 2012/02/02			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2012/01/06	JN10 2012/02/02	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/06	JN10 2012/02/02	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/06	JN10 2012/02/02	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/06	JN10 2012/02/02	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2012/01/06	JN10 2012/02/02	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2012/01/06	JN10 2012/02/02	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/06	OTH1 2012/02/02			Index Future	364.4790	364.7620	0.078	0.0000	0.0000	0
2012/01/06	R157 2012/02/02			Bond Future	6.8900	6.8740	(0.232)	0.0000	0.0000	10,866
2012/01/06	R157 2012/02/02	8.50	Call	Bond Future	5,536.0000	5,593.0000	1.030	0	0	0
2012/01/06	R157 2012/02/02	8.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/06	R157 2012/02/02	8.55	Call	Bond Future	5,703.0000	5,759.0000	0.982	0	0	0
2012/01/06	R157 2012/02/02	8.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/06	R157 2012/02/02	8.45	Call	Bond Future	5,369.0000	5,426.0000	1.062	0	0	0

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2012/01/06	R157 2012/02/02	8.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/06	R157 2012/02/02	6.55	Call	Bond Future	146.0000	150.0000	2.740	0	0	0
2012/01/06	R157 2012/02/02	6.55	Put	Bond Future	1,358.0000	1,305.0000	(3.903)	0	0	0
2012/01/06	R157 2012/02/02	6.00	Put	Bond Future	3,209.0000	3,153.0000	(1.745)	0	0	0
2012/01/06	R157 2012/02/02	6.00	Call	Bond Future	4.0000	4.0000	0.000	0	0	130
2012/01/06	R157 2012/02/02	7.05	Call	Bond Future	892.0000	920.0000	3.139	0	0	0
2012/01/06	R157 2012/02/02	7.05	Put	Bond Future	327.0000	298.0000	(8.869)	0	0	130
2012/01/06	R157 2012/02/02	6.25	Put	Bond Future	2,321.0000	2,265.0000	(2.413)	0	0	0
2012/01/06	R157 2012/02/02	6.25	Call	Bond Future	27.0000	27.0000	0.000	0	0	3,960
2012/01/06	R157 2012/02/02	6.45	Put	Bond Future	1,659.0000	1,605.0000	(3.255)	0	0	0
2012/01/06	R157 2012/02/02	6.45	Call	Bond Future	88.0000	90.0000	2.273	0	0	1,320
2012/01/06	R157 2012/02/02	6.65	Call	Bond Future	229.0000	236.0000	3.057	0	0	0
2012/01/06	R157 2012/02/02	6.65	Put	Bond Future	1,083.0000	1,033.0000	(4.617)	0	0	1,320
2012/01/06	R157 2012/02/02	7.20	Call	Bond Future	1,274.0000	1,312.0000	2.983	0	0	0
2012/01/06	R157 2012/02/02	7.20	Put	Bond Future	182.0000	164.0000	(9.890)	0	0	3,960
2012/01/06	R157 2012/05/03			Bond Future	6.9890	6.9710	(0.258)	0.0000	0.0000	0
2012/01/06	R157 2012/05/03	8.25	Call	Bond Future	4,196.0000	4,248.0000	1.239	0	0	0
2012/01/06	R157 2012/05/03	8.25	Put	Bond Future	135.0000	127.0000	(5.926)	0	0	0
2012/01/06	R157 2012/05/03	8.30	Call	Bond Future	4,339.0000	4,392.0000	1.221	0	0	0
2012/01/06	R157 2012/05/03	8.30	Put	Bond Future	120.0000	114.0000	(5.000)	0	0	0
2012/01/06	R157 2012/05/03	8.20	Call	Bond Future	4,054.0000	4,106.0000	1.283	0	0	0
2012/01/06	R157 2012/05/03	8.20	Put	Bond Future	150.0000	143.0000	(4.667)	0	0	0
2012/01/06	R157 2012/08/02			Bond Future	7.0640	7.0420	(0.311)	0.0000	0.0000	0
2012/01/06	R157 2012/08/02	8.00	Call	Bond Future	3,478.0000	3,525.0000	1.351	0	0	0
2012/01/06	R157 2012/08/02	8.00	Put	Bond Future	670.0000	650.0000	(2.985)	0	0	0
2012/01/06	R157 2012/08/02	8.05	Call	Bond Future	3,587.0000	3,635.0000	1.338	0	0	0
2012/01/06	R157 2012/08/02	8.05	Put	Bond Future	631.0000	612.0000	(3.011)	0	0	0
2012/01/06	R157 2012/08/02	7.95	Call	Bond Future	3,366.0000	3,412.0000	1.367	0	0	0
2012/01/06	R157 2012/08/02	7.95	Put	Bond Future	705.0000	684.0000	(2.979)	0	0	0
2012/01/06	R157 2012/11/01			Bond Future	7.1540	7.1300	(0.335)	0.0000	0.0000	0
2012/01/06	R157 2012/11/01	7.00	Call	Bond Future	1,702.0000	1,731.0000	1.704	0	0	0
2012/01/06	R157 2012/11/01	7.00	Put	Bond Future	2,134.0000	2,096.0000	(1.781)	0	0	0
2012/01/06	R157 2012/11/01	7.05	Call	Bond Future	1,772.0000	1,802.0000	1.693	0	0	0
2012/01/06	R157 2012/11/01	7.05	Put	Bond Future	2,064.0000	2,026.0000	(1.841)	0	0	0
2012/01/06	R157 2012/11/01	6.95	Call	Bond Future	1,637.0000	1,664.0000	1.649	0	0	0

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2012/01/06	R157 2012/11/01	6.95	Put	Bond Future	2,210.0000	2,170.0000	(1.810)	0	0	0
2012/01/06	R186 2012/02/02			Bond Future	8.6640	8.6480	(0.185)	0.0000	0.0000	27,833
2012/01/06	R186 2012/02/02	9.00	Call	Bond Future	3,838.0000	3,918.0000	2.084	0	0	0
2012/01/06	R186 2012/02/02	9.00	Put	Bond Future	815.0000	748.0000	(8.221)	0	0	100
2012/01/06	R186 2012/02/02	9.05	Call	Bond Future	4,167.0000	4,253.0000	2.064	0	0	0
2012/01/06	R186 2012/02/02	9.05	Put	Bond Future	704.0000	644.0000	(8.523)	0	0	0
2012/01/06	R186 2012/02/02	8.95	Call	Bond Future	3,520.0000	3,594.0000	2.102	0	0	0
2012/01/06	R186 2012/02/02	8.95	Put	Bond Future	940.0000	867.0000	(7.766)	0	0	0
2012/01/06	R186 2012/02/02	7.75	Put	Bond Future	8,912.0000	8,763.0000	(1.672)	0	0	0
2012/01/06	R186 2012/02/02	7.75	Call	Bond Future	69.0000	67.0000	(2.899)	0	0	6,000
2012/01/06	R186 2012/02/02	6.75	Put	Bond Future	19,670.0000	19,523.0000	(0.747)	0	0	0
2012/01/06	R186 2012/02/02	6.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	6,000
2012/01/06	R186 2012/02/02	8.00	Put	Bond Future	6,555.0000	6,408.0000	(2.243)	0	0	0
2012/01/06	R186 2012/02/02	8.00	Call	Bond Future	225.0000	225.0000	0.000	0	0	100
2012/01/06	R186 2012/02/02	13.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/06	R186 2012/02/02	13.25	Call	Bond Future	32,872.0000	33,019.0000	0.447	0	0	0
2012/01/06	R186 2012/02/02	98.00	Call	Bond Future	104,646.0000	104,793.0000	0.140	0	0	0
2012/01/06	R186 2012/02/02	98.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/06	R186 2012/05/03			Bond Future	8.7540	8.7370	(0.194)	0.0000	0.0000	0
2012/01/06	R186 2012/05/03	9.00	Call	Bond Future	5,360.0000	5,435.0000	1.399	0	0	0
2012/01/06	R186 2012/05/03	9.00	Put	Bond Future	3,179.0000	3,101.0000	(2.454)	0	0	0
2012/01/06	R186 2012/05/03	9.05	Call	Bond Future	5,621.0000	5,699.0000	1.388	0	0	0
2012/01/06	R186 2012/05/03	9.05	Put	Bond Future	3,004.0000	2,929.0000	(2.497)	0	0	0
2012/01/06	R186 2012/05/03	8.95	Call	Bond Future	5,105.0000	5,177.0000	1.410	0	0	0
2012/01/06	R186 2012/05/03	8.95	Put	Bond Future	3,362.0000	3,281.0000	(2.409)	0	0	0
2012/01/06	R186 2012/08/02			Bond Future	8.8360	8.8180	(0.204)	0.0000	0.0000	0
2012/01/06	R186 2012/08/02	8.75	Call	Bond Future	4,999.0000	5,066.0000	1.340	0	0	0
2012/01/06	R186 2012/08/02	8.75	Put	Bond Future	5,761.0000	5,669.0000	(1.597)	0	0	0
2012/01/06	R186 2012/08/02	8.80	Call	Bond Future	5,217.0000	5,287.0000	1.342	0	0	0
2012/01/06	R186 2012/08/02	8.80	Put	Bond Future	5,535.0000	5,446.0000	(1.608)	0	0	0
2012/01/06	R186 2012/08/02	8.70	Call	Bond Future	4,791.0000	4,856.0000	1.357	0	0	0
2012/01/06	R186 2012/08/02	8.70	Put	Bond Future	6,000.0000	5,906.0000	(1.567)	0	0	0
2012/01/06	R186 2012/11/01			Bond Future	8.9200	8.9020	(0.202)	0.0000	0.0000	0
2012/01/06	R186 2012/11/01	8.75	Call	Bond Future	5,680.0000	5,746.0000	1.162	0	0	0

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2012/01/06	R186 2012/11/01	8.75	Put	Bond Future	7,165.0000	7,075.0000	(1.256)	0	0	0
2012/01/06	R186 2012/11/01	8.80	Call	Bond Future	5,891.0000	5,959.0000	1.154	0	0	0
2012/01/06	R186 2012/11/01	8.80	Put	Bond Future	6,936.0000	6,848.0000	(1.269)	0	0	0
2012/01/06	R186 2012/11/01	8.70	Call	Bond Future	5,481.0000	5,546.0000	1.186	0	0	0
2012/01/06	R186 2012/11/01	8.70	Put	Bond Future	7,408.0000	7,317.0000	(1.228)	0	0	0
2012/01/06	R189 2012/02/02			Bond Future	218.8985	218.9004	0.001	0.0000	0.0000	0
2012/01/06	R189 2012/02/02	218.00	Call	Bond Future	899.0000	900.0000	0.111	0	0	0
2012/01/06	R189 2012/02/02	218.00	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2012/01/06	R189 2012/02/02	218.05	Call	Bond Future	849.0000	850.0000	0.118	0	0	0
2012/01/06	R189 2012/02/02	218.05	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2012/01/06	R189 2012/02/02	217.95	Call	Bond Future	949.0000	950.0000	0.105	0	0	0
2012/01/06	R189 2012/02/02	217.95	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2012/01/06	R197 2012/02/02			Bond Future	246.7587	246.7770	0.007	0.0000	0.0000	965
2012/01/06	R197 2012/02/02	237.00	Call	Bond Future	9,759.0000	9,777.0000	0.184	0	0	0
2012/01/06	R197 2012/02/02	237.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/06	R197 2012/02/02	237.05	Call	Bond Future	9,709.0000	9,727.0000	0.185	0	0	0
2012/01/06	R197 2012/02/02	237.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/06	R197 2012/02/02	236.95	Call	Bond Future	9,809.0000	9,827.0000	0.184	0	0	0
2012/01/06	R197 2012/02/02	236.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/06	R201 2012/02/02			Bond Future	6.3940	6.3730	(0.328)	0.0000	0.0000	3,124
2012/01/06	R201 2012/02/02	8.25	Call	Bond Future	4,836.0000	4,893.0000	1.179	0	0	0
2012/01/06	R201 2012/02/02	8.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/06	R201 2012/02/02	8.30	Call	Bond Future	4,963.0000	5,019.0000	1.128	0	0	0
2012/01/06	R201 2012/02/02	8.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/06	R201 2012/02/02	8.20	Call	Bond Future	4,710.0000	4,766.0000	1.189	0	0	0
2012/01/06	R201 2012/02/02	8.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/06	R201 2012/05/03			Bond Future	6.4580	6.4340	(0.372)	0.0000	0.0000	0
2012/01/06	R201 2012/05/03	7.75	Call	Bond Future	3,204.0000	3,257.0000	1.654	0	0	0
2012/01/06	R201 2012/05/03	7.75	Put	Bond Future	88.0000	82.0000	(6.818)	0	0	0
2012/01/06	R201 2012/05/03	7.80	Call	Bond Future	3,312.0000	3,366.0000	1.630	0	0	0
2012/01/06	R201 2012/05/03	7.80	Put	Bond Future	77.0000	72.0000	(6.494)	0	0	0
2012/01/06	R201 2012/05/03	7.70	Call	Bond Future	3,096.0000	3,148.0000	1.680	0	0	0
2012/01/06	R201 2012/05/03	7.70	Put	Bond Future	98.0000	91.0000	(7.143)	0	0	0

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2012/01/06	R201 2012/08/02			Bond Future	6.4910	6.4620	(0.447)	0.0000	0.0000	0
2012/01/06	R201 2012/08/02	7.50	Call	Bond Future	2,638.0000	2,686.0000	1.820	0	0	0
2012/01/06	R201 2012/08/02	7.50	Put	Bond Future	414.0000	397.0000	(4.106)	0	0	0
2012/01/06	R201 2012/08/02	7.55	Call	Bond Future	2,721.0000	2,770.0000	1.801	0	0	0
2012/01/06	R201 2012/08/02	7.55	Put	Bond Future	388.0000	372.0000	(4.124)	0	0	0
2012/01/06	R201 2012/08/02	7.45	Call	Bond Future	2,553.0000	2,600.0000	1.841	0	0	0
2012/01/06	R201 2012/08/02	7.45	Put	Bond Future	438.0000	420.0000	(4.110)	0	0	0
2012/01/06	R201 2012/11/01			Bond Future	6.5250	6.4930	(0.490)	0.0000	0.0000	0
2012/01/06	R201 2012/11/01	6.50	Call	Bond Future	1,422.0000	1,452.0000	2.110	0	0	0
2012/01/06	R201 2012/11/01	6.50	Put	Bond Future	1,472.0000	1,438.0000	(2.310)	0	0	0
2012/01/06	R201 2012/11/01	6.55	Call	Bond Future	1,475.0000	1,506.0000	2.102	0	0	0
2012/01/06	R201 2012/11/01	6.55	Put	Bond Future	1,425.0000	1,391.0000	(2.386)	0	0	0
2012/01/06	R201 2012/11/01	6.45	Call	Bond Future	1,372.0000	1,401.0000	2.114	0	0	0
2012/01/06	R201 2012/11/01	6.45	Put	Bond Future	1,523.0000	1,488.0000	(2.298)	0	0	0
2012/01/06	R202 2012/02/02			Bond Future	186.6589	186.6731	0.008	0.0000	0.0000	36,743
2012/01/06	R202 2012/02/02	177.00	Call	Bond Future	9,659.0000	9,673.0000	0.145	0	0	0
2012/01/06	R202 2012/02/02	177.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/06	R202 2012/02/02	177.05	Call	Bond Future	9,609.0000	9,623.0000	0.146	0	0	0
2012/01/06	R202 2012/02/02	177.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/06	R202 2012/02/02	176.95	Call	Bond Future	9,709.0000	9,723.0000	0.144	0	0	0
2012/01/06	R202 2012/02/02	176.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/06	R203 2012/02/02			Bond Future	7.5700	7.5530	(0.225)	0.0000	0.0000	3,586
2012/01/06	R203 2012/02/02	8.75	Call	Bond Future	5,242.0000	5,319.0000	1.469	0	0	0
2012/01/06	R203 2012/02/02	8.75	Put	Bond Future	4.0000	3.0000	(25.000)	0	0	0
2012/01/06	R203 2012/02/02	8.80	Call	Bond Future	5,455.0000	5,532.0000	1.412	0	0	0
2012/01/06	R203 2012/02/02	8.80	Put	Bond Future	3.0000	2.0000	(33.333)	0	0	0
2012/01/06	R203 2012/02/02	8.70	Call	Bond Future	5,028.0000	5,105.0000	1.531	0	0	0
2012/01/06	R203 2012/02/02	8.70	Put	Bond Future	6.0000	5.0000	(16.667)	0	0	0
2012/01/06	R203 2012/02/02	6.95	Put	Bond Future	2,956.0000	2,879.0000	(2.605)	0	0	0
2012/01/06	R203 2012/02/02	6.95	Call	Bond Future	65.0000	66.0000	1.538	0	0	2,640
2012/01/06	R203 2012/02/02	7.20	Put	Bond Future	1,931.0000	1,859.0000	(3.729)	0	0	0
2012/01/06	R203 2012/02/02	7.20	Call	Bond Future	218.0000	224.0000	2.752	0	0	880
2012/01/06	R203 2012/02/02	7.35	Call	Bond Future	394.0000	406.0000	3.046	0	0	0

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2012/01/06	R203 2012/02/02	7.35	Put	Bond Future	1,408.0000	1,343.0000	(4.616)	0	0	880
2012/01/06	R203 2012/02/02	7.95	Call	Bond Future	1,954.0000	2,007.0000	2.712	0	0	0
2012/01/06	R203 2012/02/02	7.95	Put	Bond Future	230.0000	205.0000	(10.870)	0	0	2,640
2012/01/06	R203 2012/05/03			Bond Future	7.6710	7.6540	(0.222)	0.0000	0.0000	0
2012/01/06	R203 2012/05/03	8.75	Call	Bond Future	4,962.0000	5,021.0000	1.189	0	0	0
2012/01/06	R203 2012/05/03	8.75	Put	Bond Future	355.0000	339.0000	(4.507)	0	0	0
2012/01/06	R203 2012/05/03	8.80	Call	Bond Future	5,138.0000	5,198.0000	1.168	0	0	0
2012/01/06	R203 2012/05/03	8.80	Put	Bond Future	324.0000	309.0000	(4.630)	0	0	0
2012/01/06	R203 2012/05/03	8.70	Call	Bond Future	4,788.0000	4,846.0000	1.211	0	0	0
2012/01/06	R203 2012/05/03	8.70	Put	Bond Future	389.0000	372.0000	(4.370)	0	0	0
2012/01/06	R203 2012/08/02			Bond Future	7.7590	7.7390	(0.258)	0.0000	0.0000	0
2012/01/06	R203 2012/08/02	8.50	Call	Bond Future	4,283.0000	4,337.0000	1.261	0	0	0
2012/01/06	R203 2012/08/02	8.50	Put	Bond Future	1,225.0000	1,195.0000	(2.449)	0	0	0
2012/01/06	R203 2012/08/02	8.55	Call	Bond Future	4,422.0000	4,477.0000	1.244	0	0	0
2012/01/06	R203 2012/08/02	8.55	Put	Bond Future	1,162.0000	1,133.0000	(2.496)	0	0	0
2012/01/06	R203 2012/08/02	8.45	Call	Bond Future	4,141.0000	4,194.0000	1.280	0	0	0
2012/01/06	R203 2012/08/02	8.45	Put	Bond Future	1,286.0000	1,255.0000	(2.411)	0	0	0
2012/01/06	R203 2012/11/01			Bond Future	7.8570	7.8360	(0.267)	0.0000	0.0000	0
2012/01/06	R203 2012/11/01	7.75	Call	Bond Future	2,520.0000	2,556.0000	1.429	0	0	0
2012/01/06	R203 2012/11/01	7.75	Put	Bond Future	2,951.0000	2,902.0000	(1.660)	0	0	0
2012/01/06	R203 2012/11/01	7.80	Call	Bond Future	2,621.0000	2,659.0000	1.450	0	0	0
2012/01/06	R203 2012/11/01	7.80	Put	Bond Future	2,850.0000	2,804.0000	(1.614)	0	0	0
2012/01/06	R203 2012/11/01	7.70	Call	Bond Future	2,424.0000	2,460.0000	1.485	0	0	0
2012/01/06	R203 2012/11/01	7.70	Put	Bond Future	3,057.0000	3,008.0000	(1.603)	0	0	0
2012/01/06	R204 2012/02/02			Bond Future	7.8680	7.8610	(0.089)	0.0000	0.0000	3,543
2012/01/06	R204 2012/02/02	9.00	Call	Bond Future	5,746.0000	5,781.0000	0.609	0	0	0
2012/01/06	R204 2012/02/02	9.00	Put	Bond Future	12.0000	10.0000	(16.667)	0	0	0
2012/01/06	R204 2012/02/02	9.05	Call	Bond Future	5,987.0000	6,022.0000	0.585	0	0	0
2012/01/06	R204 2012/02/02	9.05	Put	Bond Future	9.0000	7.0000	(22.222)	0	0	0
2012/01/06	R204 2012/02/02	8.95	Call	Bond Future	5,506.0000	5,540.0000	0.618	0	0	0
2012/01/06	R204 2012/02/02	8.95	Put	Bond Future	16.0000	14.0000	(12.500)	0	0	0
2012/01/06	R204 2012/02/02	7.25	Put	Bond Future	3,420.0000	3,379.0000	(1.199)	0	0	0
2012/01/06	R204 2012/02/02	7.25	Call	Bond Future	107.0000	103.0000	(3.738)	0	0	540
2012/01/06	R204 2012/02/02	8.00	Call	Bond Future	1,395.0000	1,400.0000	0.358	0	0	0

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2012/01/06	R204 2012/02/02	8.00	Put	Bond Future	704.0000	673.0000	(4.403)	0	0	540
2012/01/06	R204 2012/02/02	7.50	Call	Bond Future	312.0000	306.0000	(1.923)	0	0	0
2012/01/06	R204 2012/02/02	7.50	Put	Bond Future	2,269.0000	2,226.0000	(1.895)	0	0	0
2012/01/06	R204 2012/05/03			Bond Future	7.9690	7.9620	(0.088)	0.0000	0.0000	0
2012/01/06	R204 2012/05/03	8.75	Call	Bond Future	4,684.0000	4,704.0000	0.427	0	0	0
2012/01/06	R204 2012/05/03	8.75	Put	Bond Future	816.0000	801.0000	(1.838)	0	0	0
2012/01/06	R204 2012/05/03	8.80	Call	Bond Future	4,866.0000	4,886.0000	0.411	0	0	0
2012/01/06	R204 2012/05/03	8.80	Put	Bond Future	757.0000	741.0000	(2.114)	0	0	0
2012/01/06	R204 2012/05/03	8.70	Call	Bond Future	4,500.0000	4,519.0000	0.422	0	0	0
2012/01/06	R204 2012/05/03	8.70	Put	Bond Future	874.0000	858.0000	(1.831)	0	0	0
2012/01/06	R204 2012/08/02			Bond Future	8.0590	8.0510	(0.099)	0.0000	0.0000	0
2012/01/06	R204 2012/08/02	8.50	Call	Bond Future	4,033.0000	4,051.0000	0.446	0	0	0
2012/01/06	R204 2012/08/02	8.50	Put	Bond Future	1,900.0000	1,879.0000	(1.105)	0	0	0
2012/01/06	R204 2012/08/02	8.55	Call	Bond Future	4,186.0000	4,204.0000	0.430	0	0	0
2012/01/06	R204 2012/08/02	8.55	Put	Bond Future	1,815.0000	1,794.0000	(1.157)	0	0	0
2012/01/06	R204 2012/08/02	8.45	Call	Bond Future	3,882.0000	3,900.0000	0.464	0	0	0
2012/01/06	R204 2012/08/02	8.45	Put	Bond Future	1,988.0000	1,967.0000	(1.056)	0	0	0
2012/01/06	R204 2012/11/01			Bond Future	8.1540	8.1460	(0.098)	0.0000	0.0000	0
2012/01/06	R204 2012/11/01	8.00	Call	Bond Future	3,007.0000	3,020.0000	0.432	0	0	0
2012/01/06	R204 2012/11/01	8.00	Put	Bond Future	3,738.0000	3,713.0000	(0.669)	0	0	0
2012/01/06	R204 2012/11/01	8.05	Call	Bond Future	3,125.0000	3,138.0000	0.416	0	0	0
2012/01/06	R204 2012/11/01	8.05	Put	Bond Future	3,618.0000	3,593.0000	(0.691)	0	0	0
2012/01/06	R204 2012/11/01	7.95	Call	Bond Future	2,897.0000	2,909.0000	0.414	0	0	0
2012/01/06	R204 2012/11/01	7.95	Put	Bond Future	3,867.0000	3,841.0000	(0.672)	0	0	0
2012/01/06	R206 2012/02/02			Bond Future	6.1600	6.1540	(0.097)	0.0000	0.0000	300
2012/01/06	R206 2012/02/02	8.00	Call	Bond Future	3,294.0000	3,305.0000	0.334	0	0	0
2012/01/06	R206 2012/02/02	8.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/06	R206 2012/02/02	8.05	Call	Bond Future	3,382.0000	3,393.0000	0.325	0	0	0
2012/01/06	R206 2012/02/02	8.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/06	R206 2012/02/02	7.95	Call	Bond Future	3,207.0000	3,218.0000	0.343	0	0	0
2012/01/06	R206 2012/02/02	7.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/06	R206 2012/05/03			Bond Future	6.2220	6.2160	(0.096)	0.0000	0.0000	0
2012/01/06	R206 2012/05/03	7.50	Call	Bond Future	2,070.0000	2,078.0000	0.386	0	0	0
2012/01/06	R206 2012/05/03	7.50	Put	Bond Future	50.0000	49.0000	(2.000)	0	0	0

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2012/01/06	R206 2012/05/03	7.55	Call	Bond Future	2,142.0000	2,150.0000	0.373	0	0	0
2012/01/06	R206 2012/05/03	7.55	Put	Bond Future	44.0000	43.0000	(2.273)	0	0	0
2012/01/06	R206 2012/05/03	7.45	Call	Bond Future	1,999.0000	2,007.0000	0.400	0	0	0
2012/01/06	R206 2012/05/03	7.45	Put	Bond Future	57.0000	56.0000	(1.754)	0	0	0
2012/01/06	R206 2012/08/02			Bond Future	6.2350	6.2230	(0.192)	0.0000	0.0000	0
2012/01/06	R206 2012/08/02	7.25	Call	Bond Future	1,659.0000	1,670.0000	0.663	0	0	0
2012/01/06	R206 2012/08/02	7.25	Put	Bond Future	280.0000	274.0000	(2.143)	0	0	0
2012/01/06	R206 2012/08/02	7.30	Call	Bond Future	1,710.0000	1,721.0000	0.643	0	0	0
2012/01/06	R206 2012/08/02	7.30	Put	Bond Future	263.0000	258.0000	(1.901)	0	0	0
2012/01/06	R206 2012/08/02	7.20	Call	Bond Future	1,608.0000	1,619.0000	0.684	0	0	0
2012/01/06	R206 2012/08/02	7.20	Put	Bond Future	296.0000	291.0000	(1.689)	0	0	0
2012/01/06	R206 2012/11/01			Bond Future	6.2300	6.2160	(0.225)	0.0000	0.0000	0
2012/01/06	R206 2012/11/01	6.00	Call	Bond Future	815.0000	821.0000	0.736	0	0	0
2012/01/06	R206 2012/11/01	6.00	Put	Bond Future	1,079.0000	1,069.0000	(0.927)	0	0	0
2012/01/06	R206 2012/11/01	6.05	Call	Bond Future	844.0000	850.0000	0.711	0	0	0
2012/01/06	R206 2012/11/01	6.05	Put	Bond Future	1,050.0000	1,040.0000	(0.952)	0	0	0
2012/01/06	R206 2012/11/01	5.95	Call	Bond Future	788.0000	793.0000	0.635	0	0	0
2012/01/06	R206 2012/11/01	5.95	Put	Bond Future	1,109.0000	1,098.0000	(0.992)	0	0	0
2012/01/06	R207 2012/02/02			Bond Future	8.0770	8.0760	(0.012)	0.0000	0.0000	43,515
2012/01/06	R207 2012/02/02	9.00	Call	Bond Future	5,021.0000	5,024.0000	0.060	0	0	0
2012/01/06	R207 2012/02/02	9.00	Put	Bond Future	21.0000	19.0000	(9.524)	0	0	0
2012/01/06	R207 2012/02/02	9.05	Call	Bond Future	5,277.0000	5,280.0000	0.057	0	0	0
2012/01/06	R207 2012/02/02	9.05	Put	Bond Future	16.0000	13.0000	(18.750)	0	0	0
2012/01/06	R207 2012/02/02	8.95	Call	Bond Future	4,765.0000	4,767.0000	0.042	0	0	0
2012/01/06	R207 2012/02/02	8.95	Put	Bond Future	28.0000	24.0000	(14.286)	0	0	0
2012/01/06	R207 2012/02/02	7.35	Put	Bond Future	4,222.0000	4,212.0000	(0.237)	0	0	0
2012/01/06	R207 2012/02/02	7.35	Call	Bond Future	37.0000	33.0000	(10.811)	0	0	1,920
2012/01/06	R207 2012/02/02	7.65	Put	Bond Future	2,621.0000	2,606.0000	(0.572)	0	0	0
2012/01/06	R207 2012/02/02	7.65	Call	Bond Future	190.0000	181.0000	(4.737)	0	0	640
2012/01/06	R207 2012/02/02	7.85	Call	Bond Future	444.0000	431.0000	(2.928)	0	0	0
2012/01/06	R207 2012/02/02	7.85	Put	Bond Future	1,727.0000	1,708.0000	(1.100)	0	0	640
2012/01/06	R207 2012/02/02	8.50	Call	Bond Future	2,555.0000	2,548.0000	(0.274)	0	0	0
2012/01/06	R207 2012/02/02	8.50	Put	Bond Future	222.0000	209.0000	(5.856)	0	0	1,920
2012/01/06	R207 2012/05/03			Bond Future	8.1760	8.1750	(0.012)	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
2012/01/06	R207 2012/05/03	8.75	Call	Bond Future	4,264.0000	4,259.0000	(0.117)	0	0	0
2012/01/06	R207 2012/05/03	8.75	Put	Bond Future	1,204.0000	1,193.0000	(0.914)	0	0	0
2012/01/06	R207 2012/05/03	8.80	Call	Bond Future	4,449.0000	4,444.0000	(0.112)	0	0	0
2012/01/06	R207 2012/05/03	8.80	Put	Bond Future	1,128.0000	1,118.0000	(0.887)	0	0	0
2012/01/06	R207 2012/05/03	8.70	Call	Bond Future	4,082.0000	4,076.0000	(0.147)	0	0	0
2012/01/06	R207 2012/05/03	8.70	Put	Bond Future	1,284.0000	1,272.0000	(0.935)	0	0	0
2012/01/06	R207 2012/08/02			Bond Future	8.2660	8.2640	(0.024)	0.0000	0.0000	0
2012/01/06	R207 2012/08/02	8.75	Call	Bond Future	4,527.0000	4,527.0000	0.000	0	0	0
2012/01/06	R207 2012/08/02	8.75	Put	Bond Future	2,013.0000	2,002.0000	(0.546)	0	0	0
2012/01/06	R207 2012/08/02	8.80	Call	Bond Future	4,693.0000	4,693.0000	0.000	0	0	0
2012/01/06	R207 2012/08/02	8.80	Put	Bond Future	1,924.0000	1,913.0000	(0.572)	0	0	0
2012/01/06	R207 2012/08/02	8.70	Call	Bond Future	4,365.0000	4,364.0000	(0.023)	0	0	0
2012/01/06	R207 2012/08/02	8.70	Put	Bond Future	2,106.0000	2,095.0000	(0.522)	0	0	0
2012/01/06	R207 2012/11/01			Bond Future	8.3560	8.3540	(0.024)	0.0000	0.0000	0
2012/01/06	R207 2012/11/01	8.25	Call	Bond Future	3,407.0000	3,406.0000	(0.029)	0	0	0
2012/01/06	R207 2012/11/01	8.25	Put	Bond Future	3,953.0000	3,941.0000	(0.304)	0	0	0
2012/01/06	R207 2012/11/01	8.30	Call	Bond Future	3,537.0000	3,536.0000	(0.028)	0	0	0
2012/01/06	R207 2012/11/01	8.30	Put	Bond Future	3,825.0000	3,814.0000	(0.288)	0	0	0
2012/01/06	R207 2012/11/01	8.20	Call	Bond Future	3,286.0000	3,284.0000	(0.061)	0	0	0
2012/01/06	R207 2012/11/01	8.20	Put	Bond Future	4,090.0000	4,078.0000	(0.293)	0	0	0
2012/01/06	R208 2012/02/02			Bond Future	8.1190	8.1180	(0.012)	0.0000	0.0000	14,084
2012/01/06	R208 2012/02/02	9.00	Call	Bond Future	5,127.0000	5,130.0000	0.059	0	0	0
2012/01/06	R208 2012/02/02	9.00	Put	Bond Future	20.0000	17.0000	(15.000)	0	0	0
2012/01/06	R208 2012/02/02	9.05	Call	Bond Future	5,400.0000	5,404.0000	0.074	0	0	0
2012/01/06	R208 2012/02/02	9.05	Put	Bond Future	14.0000	12.0000	(14.286)	0	0	0
2012/01/06	R208 2012/02/02	8.95	Call	Bond Future	4,853.0000	4,856.0000	0.062	0	0	0
2012/01/06	R208 2012/02/02	8.95	Put	Bond Future	26.0000	23.0000	(11.538)	0	0	0
2012/01/06	R208 2012/02/02	7.45	Put	Bond Future	4,176.0000	4,166.0000	(0.239)	0	0	0
2012/01/06	R208 2012/02/02	7.45	Call	Bond Future	40.0000	36.0000	(10.000)	0	0	2,880
2012/01/06	R208 2012/02/02	7.70	Put	Bond Future	2,737.0000	2,722.0000	(0.548)	0	0	0
2012/01/06	R208 2012/02/02	7.70	Call	Bond Future	174.0000	165.0000	(5.172)	0	0	960
2012/01/06	R208 2012/02/02	7.90	Call	Bond Future	437.0000	424.0000	(2.975)	0	0	0
2012/01/06	R208 2012/02/02	7.90	Put	Bond Future	1,766.0000	1,747.0000	(1.076)	0	0	960
2012/01/06	R208 2012/02/02	8.55	Call	Bond Future	2,739.0000	2,734.0000	(0.183)	0	0	0

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2012/01/06	R208 2012/02/02	8.55	Put	Bond Future	194.0000	183.0000	(5.670)	0	0	2,880
2012/01/06	R208 2012/05/03			Bond Future	8.2080	8.2070	(0.012)	0.0000	0.0000	0
2012/01/06	R208 2012/05/03	9.00	Call	Bond Future	5,399.0000	5,395.0000	(0.074)	0	0	0
2012/01/06	R208 2012/05/03	9.00	Put	Bond Future	901.0000	891.0000	(1.110)	0	0	0
2012/01/06	R208 2012/05/03	9.05	Call	Bond Future	5,606.0000	5,603.0000	(0.054)	0	0	0
2012/01/06	R208 2012/05/03	9.05	Put	Bond Future	833.0000	825.0000	(0.960)	0	0	0
2012/01/06	R208 2012/05/03	8.95	Call	Bond Future	5,189.0000	5,185.0000	(0.077)	0	0	0
2012/01/06	R208 2012/05/03	8.95	Put	Bond Future	966.0000	956.0000	(1.035)	0	0	0
2012/01/06	R208 2012/08/02			Bond Future	8.2870	8.2860	(0.012)	0.0000	0.0000	0
2012/01/06	R208 2012/08/02	8.75	Call	Bond Future	4,811.0000	4,807.0000	(0.083)	0	0	0
2012/01/06	R208 2012/08/02	8.75	Put	Bond Future	2,209.0000	2,199.0000	(0.453)	0	0	0
2012/01/06	R208 2012/08/02	8.80	Call	Bond Future	4,988.0000	4,984.0000	(0.080)	0	0	0
2012/01/06	R208 2012/08/02	8.80	Put	Bond Future	2,111.0000	2,101.0000	(0.474)	0	0	0
2012/01/06	R208 2012/08/02	8.70	Call	Bond Future	4,637.0000	4,633.0000	(0.086)	0	0	0
2012/01/06	R208 2012/08/02	8.70	Put	Bond Future	2,312.0000	2,302.0000	(0.433)	0	0	0
2012/01/06	R208 2012/11/01			Bond Future	8.3710	8.3690	(0.024)	0.0000	0.0000	0
2012/01/06	R208 2012/11/01	8.25	Call	Bond Future	3,476.0000	3,475.0000	(0.029)	0	0	0
2012/01/06	R208 2012/11/01	8.25	Put	Bond Future	4,154.0000	4,142.0000	(0.289)	0	0	0
2012/01/06	R208 2012/11/01	8.30	Call	Bond Future	3,615.0000	3,614.0000	(0.028)	0	0	0
2012/01/06	R208 2012/11/01	8.30	Put	Bond Future	4,012.0000	4,000.0000	(0.299)	0	0	0
2012/01/06	R208 2012/11/01	8.20	Call	Bond Future	3,345.0000	3,344.0000	(0.030)	0	0	0
2012/01/06	R208 2012/11/01	8.20	Put	Bond Future	4,306.0000	4,293.0000	(0.302)	0	0	0
2012/01/06	R209 2012/02/02			Bond Future	9.0350	9.0190	(0.177)	0.0000	0.0000	2,916
2012/01/06	R209 2012/02/02	9.00	Call	Bond Future	1,549.0000	1,579.0000	1.937	0	0	0
2012/01/06	R209 2012/02/02	9.00	Put	Bond Future	1,816.0000	1,724.0000	(5.066)	0	0	0
2012/01/06	R209 2012/02/02	9.05	Call	Bond Future	1,737.0000	1,771.0000	1.957	0	0	0
2012/01/06	R209 2012/02/02	9.05	Put	Bond Future	1,623.0000	1,536.0000	(5.360)	0	0	0
2012/01/06	R209 2012/02/02	8.95	Call	Bond Future	1,375.0000	1,401.0000	1.891	0	0	0
2012/01/06	R209 2012/02/02	8.95	Put	Bond Future	2,025.0000	1,929.0000	(4.741)	0	0	0
2012/01/06	R209 2012/05/03			Bond Future	9.1120	9.0960	(0.176)	0.0000	0.0000	0
2012/01/06	R209 2012/05/03	9.00	Call	Bond Future	3,070.0000	3,114.0000	1.433	0	0	0
2012/01/06	R209 2012/05/03	9.00	Put	Bond Future	3,916.0000	3,840.0000	(1.941)	0	0	0
2012/01/06	R209 2012/05/03	9.05	Call	Bond Future	3,249.0000	3,295.0000	1.416	0	0	0
2012/01/06	R209 2012/05/03	9.05	Put	Bond Future	3,716.0000	3,642.0000	(1.991)	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
2012/01/06	R209 2012/05/03	8.95	Call	Bond Future	2,900.0000	2,942.0000	1.448	0	0	0
2012/01/06	R209 2012/05/03	8.95	Put	Bond Future	4,129.0000	4,052.0000	(1.865)	0	0	0
2012/01/06	R209 2012/08/02			Bond Future	9.1830	9.1650	(0.196)	0.0000	0.0000	0
2012/01/06	R209 2012/08/02	9.25	Call	Bond Future	4,943.0000	5,006.0000	1.275	0	0	0
2012/01/06	R209 2012/08/02	9.25	Put	Bond Future	4,451.0000	4,380.0000	(1.595)	0	0	0
2012/01/06	R209 2012/08/02	9.30	Call	Bond Future	5,134.0000	5,198.0000	1.247	0	0	0
2012/01/06	R209 2012/08/02	9.30	Put	Bond Future	4,278.0000	4,208.0000	(1.636)	0	0	0
2012/01/06	R209 2012/08/02	9.20	Call	Bond Future	4,756.0000	4,816.0000	1.262	0	0	0
2012/01/06	R209 2012/08/02	9.20	Put	Bond Future	4,631.0000	4,557.0000	(1.598)	0	0	0
2012/01/06	R209 2012/11/01			Bond Future	9.2550	9.2370	(0.194)	0.0000	0.0000	0
2012/01/06	R209 2012/11/01	9.00	Call	Bond Future	4,460.0000	4,515.0000	1.233	0	0	0
2012/01/06	R209 2012/11/01	9.00	Put	Bond Future	6,359.0000	6,283.0000	(1.195)	0	0	0
2012/01/06	R209 2012/11/01	9.05	Call	Bond Future	4,630.0000	4,686.0000	1.210	0	0	0
2012/01/06	R209 2012/11/01	9.05	Put	Bond Future	6,151.0000	6,075.0000	(1.236)	0	0	0
2012/01/06	R209 2012/11/01	8.95	Call	Bond Future	4,300.0000	4,353.0000	1.233	0	0	0
2012/01/06	R209 2012/11/01	8.95	Put	Bond Future	6,581.0000	6,503.0000	(1.185)	0	0	0
2012/01/06	R210 2012/02/02			Bond Future	140.0205	140.0311	0.008	0.0000	0.0000	755
2012/01/06	R210 2012/02/02	131.00	Call	Bond Future	9,020.0000	9,031.0000	0.122	0	0	0
2012/01/06	R210 2012/02/02	131.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/06	R210 2012/02/02	131.05	Call	Bond Future	8,970.0000	8,981.0000	0.123	0	0	0
2012/01/06	R210 2012/02/02	131.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/06	R210 2012/02/02	130.95	Call	Bond Future	9,070.0000	9,081.0000	0.121	0	0	0
2012/01/06	R210 2012/02/02	130.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/06	R211 2012/02/02			Bond Future	116.6752	116.6796	0.004	0.0000	0.0000	480
2012/01/06	R211 2012/02/02	110.50	Call	Bond Future	6,175.0000	6,180.0000	0.081	0	0	0
2012/01/06	R211 2012/02/02	110.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/06	R211 2012/02/02	110.55	Call	Bond Future	6,125.0000	6,130.0000	0.082	0	0	0
2012/01/06	R211 2012/02/02	110.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/06	R211 2012/02/02	110.45	Call	Bond Future	6,225.0000	6,230.0000	0.080	0	0	0
2012/01/06	R211 2012/02/02	110.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/06	R212 2012/02/02			Bond Future	113.2054	113.2136	0.007	0.0000	0.0000	2,677
2012/01/06	R212 2012/02/02	108.50	Call	Bond Future	4,705.0000	4,714.0000	0.191	0	0	0
2012/01/06	R212 2012/02/02	108.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2012/01/06	R212 2012/02/02	108.55	Call	Bond Future	4,655.0000	4,664.0000	0.193	0	0	0
2012/01/06	R212 2012/02/02	108.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/06	R212 2012/02/02	108.45	Call	Bond Future	4,755.0000	4,764.0000	0.189	0	0	0
2012/01/06	R212 2012/02/02	108.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/06	R213 2012/02/02			Bond Future	9.0390	9.0280	(0.122)	0.0000	0.0000	487
2012/01/06	R213 2012/02/02	9.00	Call	Bond Future	1,563.0000	1,574.0000	0.704	0	0	0
2012/01/06	R213 2012/02/02	9.00	Put	Bond Future	1,866.0000	1,792.0000	(3.966)	0	0	0
2012/01/06	R213 2012/02/02	9.05	Call	Bond Future	1,754.0000	1,768.0000	0.798	0	0	0
2012/01/06	R213 2012/02/02	9.05	Put	Bond Future	1,669.0000	1,598.0000	(4.254)	0	0	0
2012/01/06	R213 2012/02/02	8.95	Call	Bond Future	1,387.0000	1,394.0000	0.505	0	0	0
2012/01/06	R213 2012/02/02	8.95	Put	Bond Future	2,080.0000	2,002.0000	(3.750)	0	0	0
2012/01/06	R213 2012/05/03			Bond Future	9.1220	9.1100	(0.132)	0.0000	0.0000	0
2012/01/06	R213 2012/05/03	9.25	Call	Bond Future	4,051.0000	4,088.0000	0.913	0	0	0
2012/01/06	R213 2012/05/03	9.25	Put	Bond Future	3,084.0000	3,029.0000	(1.783)	0	0	0
2012/01/06	R213 2012/05/03	9.30	Call	Bond Future	4,258.0000	4,297.0000	0.916	0	0	0
2012/01/06	R213 2012/05/03	9.30	Put	Bond Future	2,918.0000	2,865.0000	(1.816)	0	0	0
2012/01/06	R213 2012/05/03	9.20	Call	Bond Future	3,849.0000	3,885.0000	0.935	0	0	0
2012/01/06	R213 2012/05/03	9.20	Put	Bond Future	3,258.0000	3,202.0000	(1.719)	0	0	0
2012/01/06	R213 2012/08/02			Bond Future	9.1980	9.1850	(0.141)	0.0000	0.0000	0
2012/01/06	R213 2012/08/02	9.25	Call	Bond Future	4,983.0000	5,025.0000	0.843	0	0	0
2012/01/06	R213 2012/08/02	9.25	Put	Bond Future	4,594.0000	4,538.0000	(1.219)	0	0	0
2012/01/06	R213 2012/08/02	9.30	Call	Bond Future	5,178.0000	5,221.0000	0.830	0	0	0
2012/01/06	R213 2012/08/02	9.30	Put	Bond Future	4,417.0000	4,362.0000	(1.245)	0	0	0
2012/01/06	R213 2012/08/02	9.20	Call	Bond Future	4,792.0000	4,833.0000	0.856	0	0	0
2012/01/06	R213 2012/08/02	9.20	Put	Bond Future	4,777.0000	4,720.0000	(1.193)	0	0	0
2012/01/06	R213 2012/11/01			Bond Future	9.2780	9.2650	(0.140)	0.0000	0.0000	0
2012/01/06	R213 2012/11/01	9.00	Call	Bond Future	4,438.0000	4,475.0000	0.834	0	0	0
2012/01/06	R213 2012/11/01	9.00	Put	Bond Future	6,537.0000	6,478.0000	(0.903)	0	0	0
2012/01/06	R213 2012/11/01	9.05	Call	Bond Future	4,603.0000	4,641.0000	0.826	0	0	0
2012/01/06	R213 2012/11/01	9.05	Put	Bond Future	6,318.0000	6,260.0000	(0.918)	0	0	0
2012/01/06	R213 2012/11/01	8.95	Call	Bond Future	4,276.0000	4,312.0000	0.842	0	0	0
2012/01/06	R213 2012/11/01	8.95	Put	Bond Future	6,761.0000	6,701.0000	(0.887)	0	0	0
2012/01/06	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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Total										509800.00