



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 16/01/2012

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
2012/01/16	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/16	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/16	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/16	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/16	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/16	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/16	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/16	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/16	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/16	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/16	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/16	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/16	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/16	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/16	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2012/01/16	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/16	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/16	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/16	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/16	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/16	AL7T 2012/02/02			Index Future	410.2620	411.0340	0.188	0.0000	0.0000	16
2012/01/16	AL7T 2012/05/03			Index Future	416.0990	416.8670	0.185	0.0000	0.0000	0
2012/01/16	ALBI 2012/02/02			Index Future	373.9560	374.5960	0.171	0.0000	0.0000	1,044
2012/01/16	ALBI 2012/05/03			Index Future	379.2770	379.9120	0.167	0.0000	0.0000	0
2012/01/16	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/16	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/16	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/16	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/16	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/16	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/16	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/16	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/16	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/16	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/16	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/16	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0

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2012/01/16	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/16	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/16	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/16	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/16	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/16	CAAN 2012/03/30			Can-Do Future	0.3233	0.2832	(12.403)	0.0000	0.0000	100,000
2012/01/16	CAAO 2012/03/30			Can-Do Future	0.0707	0.0872	23.338	0.0000	0.0000	100,000
2012/01/16	CAAS 2012/01/31			Can-Do Future	0.2014	0.1577	(21.698)	0.0000	0.0000	12,500
2012/01/16	CAAT 2012/02/29			Can-Do Future	0.1706	0.1491	(12.603)	0.0000	0.0000	12,500
2012/01/16	CAAU 2012/01/31			Can-Do Future	0.0029	0.0053	82.759	0.0000	0.0000	19,481
2012/01/16	CAAV 2012/02/29			Can-Do Future	0.0217	0.0336	54.839	0.0000	0.0000	12,987
2012/01/16	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/16	CRD1 2012/02/02			Index Future	167.2950	167.8020	0.303	0.0000	0.0000	0
2012/01/16	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/16	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/16	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/16	GOVI 2012/02/02			GOVI	375.2790	375.9010	0.166	0.0000	0.0000	185
2012/01/16	GOVI 2012/02/02	369.00	Call	GOVI	62,790.0000	69,010.0000	9.906	0	0	0
2012/01/16	GOVI 2012/02/02	369.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/01/16	GOVI 2012/02/02	369.01	Call	GOVI	62,690.0000	68,910.0000	9.922	0	0	0
2012/01/16	GOVI 2012/02/02	369.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/01/16	GOVI 2012/02/02	368.99	Call	GOVI	62,890.0000	69,110.0000	9.890	0	0	0

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2012/01/16	GOVI 2012/02/02	368.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/01/16	GOVI 2012/05/03			GOVI	380.6190	381.2360	0.162	0.0000	0.0000	0
2012/01/16	GOVI 2012/05/03	382.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2012/01/16	GOVI 2012/05/03	382.00	Put	GOVI	13,810.0000	7,640.0000	(44.678)	0	0	0
2012/01/16	GOVI 2012/05/03	382.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2012/01/16	GOVI 2012/05/03	382.01	Put	GOVI	13,910.0000	7,740.0000	(44.357)	0	0	0
2012/01/16	GOVI 2012/05/03	381.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2012/01/16	GOVI 2012/05/03	381.99	Put	GOVI	13,710.0000	7,540.0000	(45.004)	0	0	0
2012/01/16	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/01/16	IGOV 2012/02/02			Index Future	167.7030	167.7850	0.049	0.0000	0.0000	511
2012/01/16	IGOV 2012/05/03			Index Future	170.0890	170.1660	0.045	0.0000	0.0000	0
2012/01/16	ILBI 2012/02/02			Index Future	455.2020	455.1520	(0.011)	0.0000	0.0000	88
2012/01/16	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2012/01/16	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2012/01/16	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2012/01/16	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2012/01/16	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2012/01/16	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2012/01/16	JBAF 2012/01/18			Jibar Tradeable Future	5.6000	5.6000	0.000	0.0000	0.0000	101
2012/01/16	JBAF 2012/02/15			Jibar Tradeable Future	5.6100	5.6100	0.000	0.0000	0.0000	0
2012/01/16	JBAF 2012/03/20			Jibar Tradeable Future	5.6100	5.6100	0.000	0.0000	0.0000	2,390
2012/01/16	JBAF 2012/04/18			Jibar Tradeable Future	5.6100	5.6100	0.000	0.0000	0.0000	0
2012/01/16	JBAF 2012/05/16			Jibar Tradeable Future	5.6200	5.6400	0.356	0.0000	0.0000	0
2012/01/16	JBAF 2012/06/20			Jibar Tradeable Future	5.6500	5.6600	0.177	0.0000	0.0000	2,890
2012/01/16	JBAF 2012/09/19			Jibar Tradeable Future	5.7200	5.7500	0.524	0.0000	0.0000	44,760
2012/01/16	JBAF 2012/12/19			Jibar Tradeable Future	5.8700	5.9200	0.852	0.0000	0.0000	990
2012/01/16	JBAF 2013/03/20			Jibar Tradeable Future	6.0800	6.1000	0.329	0.0000	0.0000	790

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2012/01/16	JBAF 2013/06/19			Jibar Tradeable Future	6.3100	6.3300	0.317	0.0000	0.0000	1,250
2012/01/16	JBAF 2013/09/18			Jibar Tradeable Future	6.5700	6.6000	0.457	0.0000	0.0000	1,500
2012/01/16	JBAF 2013/12/18			Jibar Tradeable Future	6.7100	6.7300	0.298	0.0000	0.0000	500
2012/01/16	JN02 2012/02/02			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2012/01/16	JN02 2012/02/02	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/16	JN02 2012/02/02	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/16	JN02 2012/02/02	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/16	JN02 2012/02/02	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2012/01/16	JN02 2012/02/02	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2012/01/16	JN02 2012/02/02	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/16	JN05 2012/02/02			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2012/01/16	JN05 2012/02/02	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/16	JN05 2012/02/02	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/16	JN05 2012/02/02	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/16	JN05 2012/02/02	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2012/01/16	JN05 2012/02/02	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2012/01/16	JN05 2012/02/02	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/16	JN10 2012/02/02			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2012/01/16	JN10 2012/02/02	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/16	JN10 2012/02/02	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/16	JN10 2012/02/02	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/16	JN10 2012/02/02	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2012/01/16	JN10 2012/02/02	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2012/01/16	JN10 2012/02/02	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/16	OTH1 2012/02/02			Index Future	366.5000	367.2190	0.196	0.0000	0.0000	0
2012/01/16	R157 2012/02/02			Bond Future	6.8090	6.7820	(0.397)	0.0000	0.0000	10,961
2012/01/16	R157 2012/02/02	8.50	Call	Bond Future	5,823.0000	5,919.0000	1.649	0	0	0
2012/01/16	R157 2012/02/02	8.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/16	R157 2012/02/02	8.55	Call	Bond Future	5,990.0000	6,086.0000	1.603	0	0	0
2012/01/16	R157 2012/02/02	8.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/16	R157 2012/02/02	8.45	Call	Bond Future	5,656.0000	5,752.0000	1.697	0	0	0

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2012/01/16	R157 2012/02/02	8.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/16	R157 2012/02/02	6.55	Call	Bond Future	112.0000	108.0000	(3.571)	0	0	0
2012/01/16	R157 2012/02/02	6.55	Put	Bond Future	1,037.0000	937.0000	(9.643)	0	0	0
2012/01/16	R157 2012/02/02	6.00	Put	Bond Future	2,919.0000	2,822.0000	(3.323)	0	0	0
2012/01/16	R157 2012/02/02	6.00	Call	Bond Future	1.0000	0.0000	(100.000)	0	0	130
2012/01/16	R157 2012/02/02	7.05	Call	Bond Future	983.0000	1,038.0000	5.595	0	0	0
2012/01/16	R157 2012/02/02	7.05	Put	Bond Future	131.0000	90.0000	(31.298)	0	0	130
2012/01/16	R157 2012/02/02	6.25	Put	Bond Future	2,018.0000	1,920.0000	(4.856)	0	0	0
2012/01/16	R157 2012/02/02	6.25	Call	Bond Future	11.0000	9.0000	(18.182)	0	0	3,960
2012/01/16	R157 2012/02/02	6.45	Put	Bond Future	1,341.0000	1,240.0000	(7.532)	0	0	0
2012/01/16	R157 2012/02/02	6.45	Call	Bond Future	57.0000	52.0000	(8.772)	0	0	1,320
2012/01/16	R157 2012/02/02	6.65	Call	Bond Future	200.0000	201.0000	0.500	0	0	0
2012/01/16	R157 2012/02/02	6.65	Put	Bond Future	767.0000	672.0000	(12.386)	0	0	1,320
2012/01/16	R157 2012/02/02	7.20	Call	Bond Future	1,430.0000	1,505.0000	5.245	0	0	0
2012/01/16	R157 2012/02/02	7.20	Put	Bond Future	51.0000	30.0000	(41.176)	0	0	3,960
2012/01/16	R157 2012/05/03			Bond Future	6.9030	6.8760	(0.391)	0.0000	0.0000	0
2012/01/16	R157 2012/05/03	8.25	Call	Bond Future	4,417.0000	4,497.0000	1.811	0	0	0
2012/01/16	R157 2012/05/03	8.25	Put	Bond Future	72.0000	63.0000	(12.500)	0	0	0
2012/01/16	R157 2012/05/03	8.30	Call	Bond Future	4,565.0000	4,646.0000	1.774	0	0	0
2012/01/16	R157 2012/05/03	8.30	Put	Bond Future	63.0000	54.0000	(14.286)	0	0	0
2012/01/16	R157 2012/05/03	8.20	Call	Bond Future	4,270.0000	4,349.0000	1.850	0	0	0
2012/01/16	R157 2012/05/03	8.20	Put	Bond Future	83.0000	72.0000	(13.253)	0	0	0
2012/01/16	R157 2012/08/02			Bond Future	6.9690	6.9380	(0.445)	0.0000	0.0000	0
2012/01/16	R157 2012/08/02	8.00	Call	Bond Future	3,618.0000	3,683.0000	1.797	0	0	0
2012/01/16	R157 2012/08/02	8.00	Put	Bond Future	520.0000	490.0000	(5.769)	0	0	0
2012/01/16	R157 2012/08/02	8.05	Call	Bond Future	3,733.0000	3,799.0000	1.768	0	0	0
2012/01/16	R157 2012/08/02	8.05	Put	Bond Future	487.0000	458.0000	(5.955)	0	0	0
2012/01/16	R157 2012/08/02	7.95	Call	Bond Future	3,500.0000	3,564.0000	1.829	0	0	0
2012/01/16	R157 2012/08/02	7.95	Put	Bond Future	550.0000	519.0000	(5.636)	0	0	0
2012/01/16	R157 2012/11/01			Bond Future	7.0430	7.0060	(0.525)	0.0000	0.0000	0
2012/01/16	R157 2012/11/01	7.00	Call	Bond Future	1,777.0000	1,820.0000	2.420	0	0	0
2012/01/16	R157 2012/11/01	7.00	Put	Bond Future	1,898.0000	1,837.0000	(3.214)	0	0	0
2012/01/16	R157 2012/11/01	7.05	Call	Bond Future	1,854.0000	1,898.0000	2.373	0	0	0
2012/01/16	R157 2012/11/01	7.05	Put	Bond Future	1,834.0000	1,774.0000	(3.272)	0	0	0
2012/01/16	R157 2012/11/01	6.95	Call	Bond Future	1,707.0000	1,748.0000	2.402	0	0	0

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2012/01/16	R157 2012/11/01	6.95	Put	Bond Future	1,969.0000	1,906.0000	(3.200)	0	0	0
2012/01/16	R186 2012/02/02			Bond Future	8.5700	8.5490	(0.245)	0.0000	0.0000	27,779
2012/01/16	R186 2012/02/02	9.00	Call	Bond Future	4,184.0000	4,290.0000	2.533	0	0	0
2012/01/16	R186 2012/02/02	9.00	Put	Bond Future	295.0000	206.0000	(30.169)	0	0	100
2012/01/16	R186 2012/02/02	9.05	Call	Bond Future	4,564.0000	4,682.0000	2.585	0	0	0
2012/01/16	R186 2012/02/02	9.05	Put	Bond Future	235.0000	158.0000	(32.766)	0	0	0
2012/01/16	R186 2012/02/02	8.95	Call	Bond Future	3,814.0000	3,906.0000	2.412	0	0	0
2012/01/16	R186 2012/02/02	8.95	Put	Bond Future	367.0000	264.0000	(28.065)	0	0	0
2012/01/16	R186 2012/02/02	7.75	Put	Bond Future	7,997.0000	7,796.0000	(2.513)	0	0	0
2012/01/16	R186 2012/02/02	7.75	Call	Bond Future	21.0000	14.0000	(33.333)	0	0	6,000
2012/01/16	R186 2012/02/02	6.75	Put	Bond Future	18,803.0000	18,608.0000	(1.037)	0	0	0
2012/01/16	R186 2012/02/02	6.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	6,000
2012/01/16	R186 2012/02/02	8.00	Put	Bond Future	5,581.0000	5,361.0000	(3.942)	0	0	0
2012/01/16	R186 2012/02/02	8.00	Call	Bond Future	118.0000	93.0000	(21.186)	0	0	100
2012/01/16	R186 2012/02/02	13.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/16	R186 2012/02/02	13.25	Call	Bond Future	33,739.0000	33,934.0000	0.578	0	0	0
2012/01/16	R186 2012/02/02	98.00	Call	Bond Future	105,513.0000	105,708.0000	0.185	0	0	0
2012/01/16	R186 2012/02/02	98.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/16	R186 2012/05/03			Bond Future	8.6580	8.6370	(0.243)	0.0000	0.0000	0
2012/01/16	R186 2012/05/03	9.00	Call	Bond Future	5,560.0000	5,633.0000	1.313	0	0	0
2012/01/16	R186 2012/05/03	9.00	Put	Bond Future	2,511.0000	2,393.0000	(4.699)	0	0	0
2012/01/16	R186 2012/05/03	9.05	Call	Bond Future	5,838.0000	5,915.0000	1.319	0	0	0
2012/01/16	R186 2012/05/03	9.05	Put	Bond Future	2,353.0000	2,239.0000	(4.845)	0	0	0
2012/01/16	R186 2012/05/03	8.95	Call	Bond Future	5,287.0000	5,357.0000	1.324	0	0	0
2012/01/16	R186 2012/05/03	8.95	Put	Bond Future	2,677.0000	2,555.0000	(4.557)	0	0	0
2012/01/16	R186 2012/08/02			Bond Future	0.0000	8.7140	100.000	0.0000	0.0000	0
2012/01/16	R186 2012/08/02	8.75	Call	Bond Future	517.0000	5,171.0000	900.193	0	0	0
2012/01/16	R186 2012/08/02	8.75	Put	Bond Future	16,003.0000	4,850.0000	(69.693)	0	0	0
2012/01/16	R186 2012/08/02	8.80	Call	Bond Future	565.0000	5,411.0000	857.699	0	0	0
2012/01/16	R186 2012/08/02	8.80	Put	Bond Future	15,607.0000	4,646.0000	(70.231)	0	0	0
2012/01/16	R186 2012/08/02	8.70	Call	Bond Future	477.0000	4,946.0000	936.897	0	0	0
2012/01/16	R186 2012/08/02	8.70	Put	Bond Future	16,409.0000	5,071.0000	(69.096)	0	0	0
2012/01/16	R186 2012/11/01			Bond Future	8.8150	8.7910	(0.272)	0.0000	0.0000	0
2012/01/16	R186 2012/11/01	8.75	Call	Bond Future	5,852.0000	5,928.0000	1.299	0	0	0

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2012/01/16	R186 2012/11/01	8.75	Put	Bond Future	6,423.0000	6,289.0000	(2.086)	0	0	0
2012/01/16	R186 2012/11/01	8.80	Call	Bond Future	6,080.0000	6,159.0000	1.299	0	0	0
2012/01/16	R186 2012/11/01	8.80	Put	Bond Future	6,211.0000	6,080.0000	(2.109)	0	0	0
2012/01/16	R186 2012/11/01	8.70	Call	Bond Future	5,639.0000	5,714.0000	1.330	0	0	0
2012/01/16	R186 2012/11/01	8.70	Put	Bond Future	6,652.0000	6,517.0000	(2.029)	0	0	0
2012/01/16	R189 2012/02/02			Bond Future	218.9123	218.9133	0.000	0.0000	0.0000	0
2012/01/16	R189 2012/02/02	218.00	Call	Bond Future	912.0000	913.0000	0.110	0	0	0
2012/01/16	R189 2012/02/02	218.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/16	R189 2012/02/02	218.05	Call	Bond Future	862.0000	863.0000	0.116	0	0	0
2012/01/16	R189 2012/02/02	218.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/16	R189 2012/02/02	217.95	Call	Bond Future	962.0000	963.0000	0.104	0	0	0
2012/01/16	R189 2012/02/02	217.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/16	R197 2012/02/02			Bond Future	247.2438	247.2610	0.007	0.0000	0.0000	965
2012/01/16	R197 2012/02/02	237.00	Call	Bond Future	10,244.0000	10,261.0000	0.166	0	0	0
2012/01/16	R197 2012/02/02	237.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/16	R197 2012/02/02	237.05	Call	Bond Future	10,194.0000	10,211.0000	0.167	0	0	0
2012/01/16	R197 2012/02/02	237.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/16	R197 2012/02/02	236.95	Call	Bond Future	10,294.0000	10,311.0000	0.165	0	0	0
2012/01/16	R197 2012/02/02	236.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/16	R201 2012/02/02			Bond Future	6.3110	6.2850	(0.412)	0.0000	0.0000	3,124
2012/01/16	R201 2012/02/02	8.25	Call	Bond Future	5,059.0000	5,129.0000	1.384	0	0	0
2012/01/16	R201 2012/02/02	8.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/16	R201 2012/02/02	8.30	Call	Bond Future	5,186.0000	5,256.0000	1.350	0	0	0
2012/01/16	R201 2012/02/02	8.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/16	R201 2012/02/02	8.20	Call	Bond Future	4,933.0000	5,003.0000	1.419	0	0	0
2012/01/16	R201 2012/02/02	8.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/16	R201 2012/05/03			Bond Future	6.3690	6.3420	(0.424)	0.0000	0.0000	0
2012/01/16	R201 2012/05/03	7.75	Call	Bond Future	3,376.0000	3,437.0000	1.807	0	0	0
2012/01/16	R201 2012/05/03	7.75	Put	Bond Future	41.0000	35.0000	(14.634)	0	0	0
2012/01/16	R201 2012/05/03	7.80	Call	Bond Future	3,488.0000	3,550.0000	1.778	0	0	0
2012/01/16	R201 2012/05/03	7.80	Put	Bond Future	34.0000	30.0000	(11.765)	0	0	0
2012/01/16	R201 2012/05/03	7.70	Call	Bond Future	3,263.0000	3,324.0000	1.869	0	0	0
2012/01/16	R201 2012/05/03	7.70	Put	Bond Future	46.0000	40.0000	(13.043)	0	0	0

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2012/01/16	R201 2012/08/02			Bond Future	6.3900	6.3600	(0.469)	0.0000	0.0000	0
2012/01/16	R201 2012/08/02	7.50	Call	Bond Future	2,758.0000	2,807.0000	1.777	0	0	0
2012/01/16	R201 2012/08/02	7.50	Put	Bond Future	308.0000	290.0000	(5.844)	0	0	0
2012/01/16	R201 2012/08/02	7.55	Call	Bond Future	2,846.0000	2,896.0000	1.757	0	0	0
2012/01/16	R201 2012/08/02	7.55	Put	Bond Future	287.0000	270.0000	(5.923)	0	0	0
2012/01/16	R201 2012/08/02	7.45	Call	Bond Future	2,672.0000	2,720.0000	1.796	0	0	0
2012/01/16	R201 2012/08/02	7.45	Put	Bond Future	331.0000	312.0000	(5.740)	0	0	0
2012/01/16	R201 2012/11/01			Bond Future	6.4050	6.3660	(0.609)	0.0000	0.0000	0
2012/01/16	R201 2012/11/01	6.50	Call	Bond Future	1,496.0000	1,531.0000	2.340	0	0	0
2012/01/16	R201 2012/11/01	6.50	Put	Bond Future	1,305.0000	1,261.0000	(3.372)	0	0	0
2012/01/16	R201 2012/11/01	6.55	Call	Bond Future	1,555.0000	1,591.0000	2.315	0	0	0
2012/01/16	R201 2012/11/01	6.55	Put	Bond Future	1,263.0000	1,221.0000	(3.325)	0	0	0
2012/01/16	R201 2012/11/01	6.45	Call	Bond Future	1,438.0000	1,472.0000	2.364	0	0	0
2012/01/16	R201 2012/11/01	6.45	Put	Bond Future	1,347.0000	1,303.0000	(3.267)	0	0	0
2012/01/16	R202 2012/02/02			Bond Future	186.7703	186.7833	0.007	0.0000	0.0000	36,743
2012/01/16	R202 2012/02/02	177.00	Call	Bond Future	9,770.0000	9,783.0000	0.133	0	0	0
2012/01/16	R202 2012/02/02	177.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/16	R202 2012/02/02	177.05	Call	Bond Future	9,720.0000	9,733.0000	0.134	0	0	0
2012/01/16	R202 2012/02/02	177.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/16	R202 2012/02/02	176.95	Call	Bond Future	9,820.0000	9,833.0000	0.132	0	0	0
2012/01/16	R202 2012/02/02	176.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/16	R203 2012/02/02			Bond Future	7.4940	7.4680	(0.347)	0.0000	0.0000	3,569
2012/01/16	R203 2012/02/02	8.75	Call	Bond Future	5,587.0000	5,706.0000	2.130	0	0	0
2012/01/16	R203 2012/02/02	8.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/16	R203 2012/02/02	8.80	Call	Bond Future	5,801.0000	5,921.0000	2.069	0	0	0
2012/01/16	R203 2012/02/02	8.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/16	R203 2012/02/02	8.70	Call	Bond Future	5,372.0000	5,491.0000	2.215	0	0	0
2012/01/16	R203 2012/02/02	8.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/16	R203 2012/02/02	6.95	Put	Bond Future	2,579.0000	2,452.0000	(4.924)	0	0	0
2012/01/16	R203 2012/02/02	6.95	Call	Bond Future	37.0000	30.0000	(18.919)	0	0	2,640
2012/01/16	R203 2012/02/02	7.20	Put	Bond Future	1,541.0000	1,410.0000	(8.501)	0	0	0
2012/01/16	R203 2012/02/02	7.20	Call	Bond Future	177.0000	166.0000	(6.215)	0	0	880
2012/01/16	R203 2012/02/02	7.35	Call	Bond Future	365.0000	360.0000	(1.370)	0	0	0

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2012/01/16	R203 2012/02/02	7.35	Put	Bond Future	1,030.0000	906.0000	(12.039)	0	0	880
2012/01/16	R203 2012/02/02	7.95	Call	Bond Future	2,153.0000	2,242.0000	4.134	0	0	0
2012/01/16	R203 2012/02/02	7.95	Put	Bond Future	80.0000	50.0000	(37.500)	0	0	2,640
2012/01/16	R203 2012/05/03			Bond Future	7.5930	7.5660	(0.356)	0.0000	0.0000	0
2012/01/16	R203 2012/05/03	8.75	Call	Bond Future	5,209.0000	5,303.0000	1.805	0	0	0
2012/01/16	R203 2012/05/03	8.75	Put	Bond Future	259.0000	234.0000	(9.653)	0	0	0
2012/01/16	R203 2012/05/03	8.80	Call	Bond Future	5,391.0000	5,487.0000	1.781	0	0	0
2012/01/16	R203 2012/05/03	8.80	Put	Bond Future	234.0000	210.0000	(10.256)	0	0	0
2012/01/16	R203 2012/05/03	8.70	Call	Bond Future	5,028.0000	5,121.0000	1.850	0	0	0
2012/01/16	R203 2012/05/03	8.70	Put	Bond Future	286.0000	259.0000	(9.441)	0	0	0
2012/01/16	R203 2012/08/02			Bond Future	7.6750	7.6470	(0.365)	0.0000	0.0000	0
2012/01/16	R203 2012/08/02	8.50	Call	Bond Future	4,468.0000	4,539.0000	1.589	0	0	0
2012/01/16	R203 2012/08/02	8.50	Put	Bond Future	1,057.0000	1,009.0000	(4.541)	0	0	0
2012/01/16	R203 2012/08/02	8.55	Call	Bond Future	4,612.0000	4,685.0000	1.583	0	0	0
2012/01/16	R203 2012/08/02	8.55	Put	Bond Future	998.0000	953.0000	(4.509)	0	0	0
2012/01/16	R203 2012/08/02	8.45	Call	Bond Future	4,319.0000	4,389.0000	1.621	0	0	0
2012/01/16	R203 2012/08/02	8.45	Put	Bond Future	1,110.0000	1,062.0000	(4.324)	0	0	0
2012/01/16	R203 2012/11/01			Bond Future	7.7650	7.7320	(0.425)	0.0000	0.0000	0
2012/01/16	R203 2012/11/01	7.75	Call	Bond Future	2,638.0000	2,693.0000	2.085	0	0	0
2012/01/16	R203 2012/11/01	7.75	Put	Bond Future	2,698.0000	2,620.0000	(2.891)	0	0	0
2012/01/16	R203 2012/11/01	7.80	Call	Bond Future	2,747.0000	2,803.0000	2.039	0	0	0
2012/01/16	R203 2012/11/01	7.80	Put	Bond Future	2,606.0000	2,529.0000	(2.955)	0	0	0
2012/01/16	R203 2012/11/01	7.70	Call	Bond Future	2,537.0000	2,590.0000	2.089	0	0	0
2012/01/16	R203 2012/11/01	7.70	Put	Bond Future	2,799.0000	2,719.0000	(2.858)	0	0	0
2012/01/16	R204 2012/02/02			Bond Future	7.7980	7.7710	(0.346)	0.0000	0.0000	3,526
2012/01/16	R204 2012/02/02	9.00	Call	Bond Future	6,103.0000	6,245.0000	2.327	0	0	0
2012/01/16	R204 2012/02/02	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/16	R204 2012/02/02	9.05	Call	Bond Future	6,347.0000	6,489.0000	2.237	0	0	0
2012/01/16	R204 2012/02/02	9.05	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2012/01/16	R204 2012/02/02	8.95	Call	Bond Future	5,859.0000	6,001.0000	2.424	0	0	0
2012/01/16	R204 2012/02/02	8.95	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2012/01/16	R204 2012/02/02	7.25	Put	Bond Future	2,998.0000	2,846.0000	(5.070)	0	0	0
2012/01/16	R204 2012/02/02	7.25	Call	Bond Future	54.0000	44.0000	(18.519)	0	0	540
2012/01/16	R204 2012/02/02	8.00	Call	Bond Future	1,426.0000	1,478.0000	3.647	0	0	0

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2012/01/16	R204 2012/02/02	8.00	Put	Bond Future	367.0000	276.0000	(24.796)	0	0	540
2012/01/16	R204 2012/02/02	7.50	Call	Bond Future	227.0000	214.0000	(5.727)	0	0	0
2012/01/16	R204 2012/02/02	7.50	Put	Bond Future	1,815.0000	1,659.0000	(8.595)	0	0	0
2012/01/16	R204 2012/05/03			Bond Future	7.8970	7.8700	(0.342)	0.0000	0.0000	0
2012/01/16	R204 2012/05/03	8.75	Call	Bond Future	4,855.0000	4,945.0000	1.854	0	0	0
2012/01/16	R204 2012/05/03	8.75	Put	Bond Future	621.0000	573.0000	(7.729)	0	0	0
2012/01/16	R204 2012/05/03	8.80	Call	Bond Future	5,045.0000	5,138.0000	1.843	0	0	0
2012/01/16	R204 2012/05/03	8.80	Put	Bond Future	570.0000	525.0000	(7.895)	0	0	0
2012/01/16	R204 2012/05/03	8.70	Call	Bond Future	4,663.0000	4,750.0000	1.866	0	0	0
2012/01/16	R204 2012/05/03	8.70	Put	Bond Future	671.0000	620.0000	(7.601)	0	0	0
2012/01/16	R204 2012/08/02			Bond Future	7.9830	7.9550	(0.351)	0.0000	0.0000	0
2012/01/16	R204 2012/08/02	8.50	Call	Bond Future	4,165.0000	4,237.0000	1.729	0	0	0
2012/01/16	R204 2012/08/02	8.50	Put	Bond Future	1,659.0000	1,593.0000	(3.978)	0	0	0
2012/01/16	R204 2012/08/02	8.55	Call	Bond Future	4,325.0000	4,399.0000	1.711	0	0	0
2012/01/16	R204 2012/08/02	8.55	Put	Bond Future	1,581.0000	1,517.0000	(4.048)	0	0	0
2012/01/16	R204 2012/08/02	8.45	Call	Bond Future	4,007.0000	4,077.0000	1.747	0	0	0
2012/01/16	R204 2012/08/02	8.45	Put	Bond Future	1,740.0000	1,672.0000	(3.908)	0	0	0
2012/01/16	R204 2012/11/01			Bond Future	8.0710	8.0400	(0.384)	0.0000	0.0000	0
2012/01/16	R204 2012/11/01	8.00	Call	Bond Future	3,108.0000	3,165.0000	1.834	0	0	0
2012/01/16	R204 2012/11/01	8.00	Put	Bond Future	3,446.0000	3,356.0000	(2.612)	0	0	0
2012/01/16	R204 2012/11/01	8.05	Call	Bond Future	3,233.0000	3,292.0000	1.825	0	0	0
2012/01/16	R204 2012/11/01	8.05	Put	Bond Future	3,333.0000	3,244.0000	(2.670)	0	0	0
2012/01/16	R204 2012/11/01	7.95	Call	Bond Future	2,991.0000	3,047.0000	1.872	0	0	0
2012/01/16	R204 2012/11/01	7.95	Put	Bond Future	3,568.0000	3,476.0000	(2.578)	0	0	0
2012/01/16	R206 2012/02/02			Bond Future	6.0920	6.0700	(0.361)	0.0000	0.0000	300
2012/01/16	R206 2012/02/02	8.00	Call	Bond Future	3,419.0000	3,459.0000	1.170	0	0	0
2012/01/16	R206 2012/02/02	8.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/16	R206 2012/02/02	8.05	Call	Bond Future	3,506.0000	3,547.0000	1.169	0	0	0
2012/01/16	R206 2012/02/02	8.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/16	R206 2012/02/02	7.95	Call	Bond Future	3,331.0000	3,372.0000	1.231	0	0	0
2012/01/16	R206 2012/02/02	7.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/16	R206 2012/05/03			Bond Future	6.1490	6.1260	(0.374)	0.0000	0.0000	0
2012/01/16	R206 2012/05/03	7.50	Call	Bond Future	2,153.0000	2,188.0000	1.626	0	0	0
2012/01/16	R206 2012/05/03	7.50	Put	Bond Future	16.0000	15.0000	(6.250)	0	0	0

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2012/01/16	R206 2012/05/03	7.55	Call	Bond Future	2,229.0000	2,264.0000	1.570	0	0	0
2012/01/16	R206 2012/05/03	7.55	Put	Bond Future	14.0000	13.0000	(7.143)	0	0	0
2012/01/16	R206 2012/05/03	7.45	Call	Bond Future	2,078.0000	2,113.0000	1.684	0	0	0
2012/01/16	R206 2012/05/03	7.45	Put	Bond Future	19.0000	18.0000	(5.263)	0	0	0
2012/01/16	R206 2012/08/02			Bond Future	6.1450	6.1190	(0.423)	0.0000	0.0000	0
2012/01/16	R206 2012/08/02	7.25	Call	Bond Future	1,685.0000	1,710.0000	1.484	0	0	0
2012/01/16	R206 2012/08/02	7.25	Put	Bond Future	182.0000	171.0000	(6.044)	0	0	0
2012/01/16	R206 2012/08/02	7.30	Call	Bond Future	1,739.0000	1,766.0000	1.553	0	0	0
2012/01/16	R206 2012/08/02	7.30	Put	Bond Future	169.0000	160.0000	(5.325)	0	0	0
2012/01/16	R206 2012/08/02	7.20	Call	Bond Future	1,631.0000	1,656.0000	1.533	0	0	0
2012/01/16	R206 2012/08/02	7.20	Put	Bond Future	195.0000	185.0000	(5.128)	0	0	0
2012/01/16	R206 2012/11/01			Bond Future	6.1080	6.0690	(0.639)	0.0000	0.0000	0
2012/01/16	R206 2012/11/01	6.00	Call	Bond Future	757.0000	774.0000	2.246	0	0	0
2012/01/16	R206 2012/11/01	6.00	Put	Bond Future	881.0000	853.0000	(3.178)	0	0	0
2012/01/16	R206 2012/11/01	6.05	Call	Bond Future	787.0000	805.0000	2.287	0	0	0
2012/01/16	R206 2012/11/01	6.05	Put	Bond Future	854.0000	827.0000	(3.162)	0	0	0
2012/01/16	R206 2012/11/01	5.95	Call	Bond Future	728.0000	745.0000	2.335	0	0	0
2012/01/16	R206 2012/11/01	5.95	Put	Bond Future	909.0000	882.0000	(2.970)	0	0	0
2012/01/16	R207 2012/02/02			Bond Future	8.0430	8.0210	(0.274)	0.0000	0.0000	43,515
2012/01/16	R207 2012/02/02	9.00	Call	Bond Future	5,193.0000	5,315.0000	2.349	0	0	0
2012/01/16	R207 2012/02/02	9.00	Put	Bond Future	3.0000	1.0000	(66.667)	0	0	0
2012/01/16	R207 2012/02/02	9.05	Call	Bond Future	5,453.0000	5,576.0000	2.256	0	0	0
2012/01/16	R207 2012/02/02	9.05	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2012/01/16	R207 2012/02/02	8.95	Call	Bond Future	4,932.0000	5,053.0000	2.453	0	0	0
2012/01/16	R207 2012/02/02	8.95	Put	Bond Future	4.0000	1.0000	(75.000)	0	0	0
2012/01/16	R207 2012/02/02	7.35	Put	Bond Future	4,005.0000	3,878.0000	(3.171)	0	0	0
2012/01/16	R207 2012/02/02	7.35	Call	Bond Future	11.0000	8.0000	(27.273)	0	0	1,920
2012/01/16	R207 2012/02/02	7.65	Put	Bond Future	2,351.0000	2,212.0000	(5.912)	0	0	0
2012/01/16	R207 2012/02/02	7.65	Call	Bond Future	111.0000	96.0000	(13.514)	0	0	640
2012/01/16	R207 2012/02/02	7.85	Call	Bond Future	336.0000	322.0000	(4.167)	0	0	0
2012/01/16	R207 2012/02/02	7.85	Put	Bond Future	1,428.0000	1,290.0000	(9.664)	0	0	640
2012/01/16	R207 2012/02/02	8.50	Call	Bond Future	2,612.0000	2,703.0000	3.484	0	0	0
2012/01/16	R207 2012/02/02	8.50	Put	Bond Future	88.0000	55.0000	(37.500)	0	0	1,920
2012/01/16	R207 2012/05/03			Bond Future	8.1420	8.1210	(0.258)	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
2012/01/16	R207 2012/05/03	8.75	Call	Bond Future	4,233.0000	4,292.0000	1.394	0	0	0
2012/01/16	R207 2012/05/03	8.75	Put	Bond Future	988.0000	932.0000	(5.668)	0	0	0
2012/01/16	R207 2012/05/03	8.80	Call	Bond Future	4,425.0000	4,486.0000	1.379	0	0	0
2012/01/16	R207 2012/05/03	8.80	Put	Bond Future	919.0000	865.0000	(5.876)	0	0	0
2012/01/16	R207 2012/05/03	8.70	Call	Bond Future	4,045.0000	4,101.0000	1.384	0	0	0
2012/01/16	R207 2012/05/03	8.70	Put	Bond Future	1,061.0000	1,003.0000	(5.467)	0	0	0
2012/01/16	R207 2012/08/02			Bond Future	8.2300	8.2070	(0.279)	0.0000	0.0000	0
2012/01/16	R207 2012/08/02	8.75	Call	Bond Future	4,516.0000	4,576.0000	1.329	0	0	0
2012/01/16	R207 2012/08/02	8.75	Put	Bond Future	1,811.0000	1,749.0000	(3.424)	0	0	0
2012/01/16	R207 2012/08/02	8.80	Call	Bond Future	4,687.0000	4,749.0000	1.323	0	0	0
2012/01/16	R207 2012/08/02	8.80	Put	Bond Future	1,727.0000	1,667.0000	(3.474)	0	0	0
2012/01/16	R207 2012/08/02	8.70	Call	Bond Future	4,347.0000	4,405.0000	1.334	0	0	0
2012/01/16	R207 2012/08/02	8.70	Put	Bond Future	1,898.0000	1,834.0000	(3.372)	0	0	0
2012/01/16	R207 2012/11/01			Bond Future	8.3160	8.2900	(0.313)	0.0000	0.0000	0
2012/01/16	R207 2012/11/01	8.25	Call	Bond Future	3,382.0000	3,431.0000	1.449	0	0	0
2012/01/16	R207 2012/11/01	8.25	Put	Bond Future	3,722.0000	3,637.0000	(2.284)	0	0	0
2012/01/16	R207 2012/11/01	8.30	Call	Bond Future	3,516.0000	3,567.0000	1.451	0	0	0
2012/01/16	R207 2012/11/01	8.30	Put	Bond Future	3,598.0000	3,516.0000	(2.279)	0	0	0
2012/01/16	R207 2012/11/01	8.20	Call	Bond Future	3,255.0000	3,303.0000	1.475	0	0	0
2012/01/16	R207 2012/11/01	8.20	Put	Bond Future	3,854.0000	3,768.0000	(2.231)	0	0	0
2012/01/16	R208 2012/02/02			Bond Future	8.0760	8.0490	(0.334)	0.0000	0.0000	14,050
2012/01/16	R208 2012/02/02	9.00	Call	Bond Future	5,368.0000	5,530.0000	3.018	0	0	0
2012/01/16	R208 2012/02/02	9.00	Put	Bond Future	2.0000	1.0000	(50.000)	0	0	0
2012/01/16	R208 2012/02/02	9.05	Call	Bond Future	5,646.0000	5,808.0000	2.869	0	0	0
2012/01/16	R208 2012/02/02	9.05	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2012/01/16	R208 2012/02/02	8.95	Call	Bond Future	5,090.0000	5,250.0000	3.143	0	0	0
2012/01/16	R208 2012/02/02	8.95	Put	Bond Future	4.0000	1.0000	(75.000)	0	0	0
2012/01/16	R208 2012/02/02	7.45	Put	Bond Future	3,893.0000	3,726.0000	(4.290)	0	0	0
2012/01/16	R208 2012/02/02	7.45	Call	Bond Future	16.0000	12.0000	(25.000)	0	0	2,880
2012/01/16	R208 2012/02/02	7.70	Put	Bond Future	2,419.0000	2,244.0000	(7.234)	0	0	0
2012/01/16	R208 2012/02/02	7.70	Call	Bond Future	114.0000	103.0000	(9.649)	0	0	960
2012/01/16	R208 2012/02/02	7.90	Call	Bond Future	362.0000	358.0000	(1.105)	0	0	0
2012/01/16	R208 2012/02/02	7.90	Put	Bond Future	1,432.0000	1,265.0000	(11.662)	0	0	960
2012/01/16	R208 2012/02/02	8.55	Call	Bond Future	2,877.0000	3,009.0000	4.588	0	0	0

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2012/01/16	R208 2012/02/02	8.55	Put	Bond Future	73.0000	42.0000	(42.466)	0	0	2,880
2012/01/16	R208 2012/05/03			Bond Future	8.1640	8.1370	(0.331)	0.0000	0.0000	0
2012/01/16	R208 2012/05/03	9.00	Call	Bond Future	5,447.0000	5,552.0000	1.928	0	0	0
2012/01/16	R208 2012/05/03	9.00	Put	Bond Future	690.0000	636.0000	(7.826)	0	0	0
2012/01/16	R208 2012/05/03	9.05	Call	Bond Future	5,663.0000	5,772.0000	1.925	0	0	0
2012/01/16	R208 2012/05/03	9.05	Put	Bond Future	632.0000	582.0000	(7.911)	0	0	0
2012/01/16	R208 2012/05/03	8.95	Call	Bond Future	5,229.0000	5,331.0000	1.951	0	0	0
2012/01/16	R208 2012/05/03	8.95	Put	Bond Future	748.0000	691.0000	(7.620)	0	0	0
2012/01/16	R208 2012/08/02			Bond Future	8.2410	8.2130	(0.340)	0.0000	0.0000	0
2012/01/16	R208 2012/08/02	8.75	Call	Bond Future	4,836.0000	4,920.0000	1.737	0	0	0
2012/01/16	R208 2012/08/02	8.75	Put	Bond Future	1,970.0000	1,893.0000	(3.909)	0	0	0
2012/01/16	R208 2012/08/02	8.80	Call	Bond Future	5,021.0000	5,107.0000	1.713	0	0	0
2012/01/16	R208 2012/08/02	8.80	Put	Bond Future	1,880.0000	1,805.0000	(3.989)	0	0	0
2012/01/16	R208 2012/08/02	8.70	Call	Bond Future	4,654.0000	4,736.0000	1.762	0	0	0
2012/01/16	R208 2012/08/02	8.70	Put	Bond Future	2,065.0000	1,986.0000	(3.826)	0	0	0
2012/01/16	R208 2012/11/01			Bond Future	8.3200	8.2900	(0.361)	0.0000	0.0000	0
2012/01/16	R208 2012/11/01	8.25	Call	Bond Future	3,475.0000	3,542.0000	1.928	0	0	0
2012/01/16	R208 2012/11/01	8.25	Put	Bond Future	3,868.0000	3,767.0000	(2.611)	0	0	0
2012/01/16	R208 2012/11/01	8.30	Call	Bond Future	3,622.0000	3,690.0000	1.877	0	0	0
2012/01/16	R208 2012/11/01	8.30	Put	Bond Future	3,734.0000	3,634.0000	(2.678)	0	0	0
2012/01/16	R208 2012/11/01	8.20	Call	Bond Future	3,339.0000	3,404.0000	1.947	0	0	0
2012/01/16	R208 2012/11/01	8.20	Put	Bond Future	4,014.0000	3,911.0000	(2.566)	0	0	0
2012/01/16	R209 2012/02/02			Bond Future	8.9630	8.9470	(0.179)	0.0000	0.0000	2,900
2012/01/16	R209 2012/02/02	9.00	Call	Bond Future	1,438.0000	1,406.0000	(2.225)	0	0	0
2012/01/16	R209 2012/02/02	9.00	Put	Bond Future	1,154.0000	999.0000	(13.432)	0	0	0
2012/01/16	R209 2012/02/02	9.05	Call	Bond Future	1,650.0000	1,626.0000	(1.455)	0	0	0
2012/01/16	R209 2012/02/02	9.05	Put	Bond Future	986.0000	839.0000	(14.909)	0	0	0
2012/01/16	R209 2012/02/02	8.95	Call	Bond Future	1,242.0000	1,203.0000	(3.140)	0	0	0
2012/01/16	R209 2012/02/02	8.95	Put	Bond Future	1,342.0000	1,180.0000	(12.072)	0	0	0
2012/01/16	R209 2012/05/03			Bond Future	9.0390	9.0230	(0.177)	0.0000	0.0000	0
2012/01/16	R209 2012/05/03	9.00	Call	Bond Future	3,059.0000	3,078.0000	0.621	0	0	0
2012/01/16	R209 2012/05/03	9.00	Put	Bond Future	3,356.0000	3,253.0000	(3.069)	0	0	0
2012/01/16	R209 2012/05/03	9.05	Call	Bond Future	3,247.0000	3,267.0000	0.616	0	0	0
2012/01/16	R209 2012/05/03	9.05	Put	Bond Future	3,164.0000	3,062.0000	(3.224)	0	0	0

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2012/01/16	R209 2012/05/03	8.95	Call	Bond Future	2,879.0000	2,895.0000	0.556	0	0	0
2012/01/16	R209 2012/05/03	8.95	Put	Bond Future	3,559.0000	3,453.0000	(2.978)	0	0	0
2012/01/16	R209 2012/08/02			Bond Future	9.1070	9.0900	(0.187)	0.0000	0.0000	0
2012/01/16	R209 2012/08/02	9.25	Call	Bond Future	4,987.0000	5,027.0000	0.802	0	0	0
2012/01/16	R209 2012/08/02	9.25	Put	Bond Future	3,929.0000	3,842.0000	(2.214)	0	0	0
2012/01/16	R209 2012/08/02	9.30	Call	Bond Future	5,191.0000	5,233.0000	0.809	0	0	0
2012/01/16	R209 2012/08/02	9.30	Put	Bond Future	3,769.0000	3,684.0000	(2.255)	0	0	0
2012/01/16	R209 2012/08/02	9.20	Call	Bond Future	4,787.0000	4,825.0000	0.794	0	0	0
2012/01/16	R209 2012/08/02	9.20	Put	Bond Future	4,096.0000	4,007.0000	(2.173)	0	0	0
2012/01/16	R209 2012/11/01			Bond Future	9.1750	9.1570	(0.196)	0.0000	0.0000	0
2012/01/16	R209 2012/11/01	9.00	Call	Bond Future	4,471.0000	4,511.0000	0.895	0	0	0
2012/01/16	R209 2012/11/01	9.00	Put	Bond Future	5,783.0000	5,690.0000	(1.608)	0	0	0
2012/01/16	R209 2012/11/01	9.05	Call	Bond Future	4,644.0000	4,685.0000	0.883	0	0	0
2012/01/16	R209 2012/11/01	9.05	Put	Bond Future	5,577.0000	5,485.0000	(1.650)	0	0	0
2012/01/16	R209 2012/11/01	8.95	Call	Bond Future	4,302.0000	4,340.0000	0.883	0	0	0
2012/01/16	R209 2012/11/01	8.95	Put	Bond Future	5,996.0000	5,901.0000	(1.584)	0	0	0
2012/01/16	R210 2012/02/02			Bond Future	140.1042	140.1141	0.007	0.0000	0.0000	755
2012/01/16	R210 2012/02/02	131.00	Call	Bond Future	9,104.0000	9,114.0000	0.110	0	0	0
2012/01/16	R210 2012/02/02	131.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/16	R210 2012/02/02	131.05	Call	Bond Future	9,054.0000	9,064.0000	0.110	0	0	0
2012/01/16	R210 2012/02/02	131.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/16	R210 2012/02/02	130.95	Call	Bond Future	9,154.0000	9,164.0000	0.109	0	0	0
2012/01/16	R210 2012/02/02	130.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/16	R211 2012/02/02			Bond Future	116.5981	116.6019	0.003	0.0000	0.0000	480
2012/01/16	R211 2012/02/02	110.50	Call	Bond Future	6,098.0000	6,102.0000	0.066	0	0	0
2012/01/16	R211 2012/02/02	110.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/16	R211 2012/02/02	110.55	Call	Bond Future	6,048.0000	6,052.0000	0.066	0	0	0
2012/01/16	R211 2012/02/02	110.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/16	R211 2012/02/02	110.45	Call	Bond Future	6,148.0000	6,152.0000	0.065	0	0	0
2012/01/16	R211 2012/02/02	110.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/16	R212 2012/02/02			Bond Future	113.4699	113.4776	0.007	0.0000	0.0000	2,677
2012/01/16	R212 2012/02/02	108.50	Call	Bond Future	4,970.0000	4,978.0000	0.161	0	0	0
2012/01/16	R212 2012/02/02	108.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2012/01/16	R212 2012/02/02	108.55	Call	Bond Future	4,920.0000	4,928.0000	0.163	0	0	0
2012/01/16	R212 2012/02/02	108.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/16	R212 2012/02/02	108.45	Call	Bond Future	5,020.0000	5,028.0000	0.159	0	0	0
2012/01/16	R212 2012/02/02	108.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/16	R213 2012/02/02			Bond Future	8.9400	8.9190	(0.235)	0.0000	0.0000	487
2012/01/16	R213 2012/02/02	9.00	Call	Bond Future	1,562.0000	1,556.0000	(0.384)	0	0	0
2012/01/16	R213 2012/02/02	9.00	Put	Bond Future	1,093.0000	922.0000	(15.645)	0	0	0
2012/01/16	R213 2012/02/02	9.05	Call	Bond Future	1,787.0000	1,792.0000	0.280	0	0	0
2012/01/16	R213 2012/02/02	9.05	Put	Bond Future	930.0000	770.0000	(17.204)	0	0	0
2012/01/16	R213 2012/02/02	8.95	Call	Bond Future	1,354.0000	1,338.0000	(1.182)	0	0	0
2012/01/16	R213 2012/02/02	8.95	Put	Bond Future	1,276.0000	1,094.0000	(14.263)	0	0	0
2012/01/16	R213 2012/05/03			Bond Future	9.0210	9.0000	(0.233)	0.0000	0.0000	0
2012/01/16	R213 2012/05/03	9.25	Call	Bond Future	4,212.0000	4,267.0000	1.306	0	0	0
2012/01/16	R213 2012/05/03	9.25	Put	Bond Future	2,469.0000	2,361.0000	(4.374)	0	0	0
2012/01/16	R213 2012/05/03	9.30	Call	Bond Future	4,433.0000	4,492.0000	1.331	0	0	0
2012/01/16	R213 2012/05/03	9.30	Put	Bond Future	2,317.0000	2,213.0000	(4.489)	0	0	0
2012/01/16	R213 2012/05/03	9.20	Call	Bond Future	3,995.0000	4,047.0000	1.302	0	0	0
2012/01/16	R213 2012/05/03	9.20	Put	Bond Future	2,628.0000	2,517.0000	(4.224)	0	0	0
2012/01/16	R213 2012/08/02			Bond Future	9.0940	9.0720	(0.242)	0.0000	0.0000	0
2012/01/16	R213 2012/08/02	9.25	Call	Bond Future	5,140.0000	5,203.0000	1.226	0	0	0
2012/01/16	R213 2012/08/02	9.25	Put	Bond Future	3,963.0000	3,858.0000	(2.650)	0	0	0
2012/01/16	R213 2012/08/02	9.30	Call	Bond Future	5,350.0000	5,415.0000	1.215	0	0	0
2012/01/16	R213 2012/08/02	9.30	Put	Bond Future	3,802.0000	3,699.0000	(2.709)	0	0	0
2012/01/16	R213 2012/08/02	9.20	Call	Bond Future	4,933.0000	4,993.0000	1.216	0	0	0
2012/01/16	R213 2012/08/02	9.20	Put	Bond Future	4,131.0000	4,023.0000	(2.614)	0	0	0
2012/01/16	R213 2012/11/01			Bond Future	9.1690	9.1460	(0.251)	0.0000	0.0000	0
2012/01/16	R213 2012/11/01	9.00	Call	Bond Future	4,577.0000	4,636.0000	1.289	0	0	0
2012/01/16	R213 2012/11/01	9.00	Put	Bond Future	5,863.0000	5,748.0000	(1.961)	0	0	0
2012/01/16	R213 2012/11/01	9.05	Call	Bond Future	4,753.0000	4,814.0000	1.283	0	0	0
2012/01/16	R213 2012/11/01	9.05	Put	Bond Future	5,655.0000	5,543.0000	(1.981)	0	0	0
2012/01/16	R213 2012/11/01	8.95	Call	Bond Future	4,403.0000	4,460.0000	1.295	0	0	0
2012/01/16	R213 2012/11/01	8.95	Put	Bond Future	6,075.0000	5,959.0000	(1.909)	0	0	0
2012/01/16	TRT1 2012/02/02			Index Future	367.2150	368.9020	0.459	0.0000	0.0000	0

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Total									510264.00	