



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 24/01/2012

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
2012/01/24	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/24	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/24	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/24	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/24	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/24	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/24	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/24	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/24	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/24	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/24	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/24	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/24	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/24	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/24	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2012/01/24	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/24	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/24	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/24	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/24	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/24	AL7T 2012/02/02			Index Future	415.2510	416.0780	0.199	0.0000	0.0000	0
2012/01/24	AL7T 2012/05/03			Index Future	421.1020	421.9360	0.198	0.0000	0.0000	16
2012/01/24	ALBI 2012/02/02			Index Future	378.3900	378.9280	0.142	0.0000	0.0000	787
2012/01/24	ALBI 2012/05/03			Index Future	383.7210	384.2630	0.141	0.0000	0.0000	257
2012/01/24	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/24	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/24	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/24	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/24	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/24	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/24	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/24	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/24	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/24	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/24	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/24	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0

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2012/01/24	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/24	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/24	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/24	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/24	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/24	CAAN 2012/03/30			Can-Do Future	0.1928	0.2187	13.434	0.0000	0.0000	100,000
2012/01/24	CAAO 2012/03/30			Can-Do Future	0.1225	0.1045	(14.694)	0.0000	0.0000	100,000
2012/01/24	CAAS 2012/01/31			Can-Do Future	0.0765	0.0031	(95.948)	0.0000	0.0000	12,500
2012/01/24	CAAT 2012/02/29			Can-Do Future	0.1081	0.1293	19.611	0.0000	0.0000	12,500
2012/01/24	CAAU 2012/01/31			Can-Do Future	0.0092	0.0025	(72.826)	0.0000	0.0000	19,481
2012/01/24	CAAV 2012/02/29			Can-Do Future	0.0588	0.0403	(31.463)	0.0000	0.0000	12,987
2012/01/24	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/24	CRD1 2012/02/02			Index Future	167.2950	167.8020	0.303	0.0000	0.0000	0
2012/01/24	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/24	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/24	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/24	GOVI 2012/02/02			GOVI	379.3390	379.9120	0.151	0.0000	0.0000	185
2012/01/24	GOVI 2012/02/02	369.00	Call	GOVI	103,390.0000	109,120.0000	5.542	0	0	0
2012/01/24	GOVI 2012/02/02	369.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/01/24	GOVI 2012/02/02	369.01	Call	GOVI	103,290.0000	109,020.0000	5.547	0	0	0
2012/01/24	GOVI 2012/02/02	369.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/01/24	GOVI 2012/02/02	368.99	Call	GOVI	103,490.0000	109,220.0000	5.537	0	0	0

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2012/01/24	GOVI 2012/02/02	368.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/01/24	GOVI 2012/05/03			GOVI	384.6830	385.2610	0.150	0.0000	0.0000	0
2012/01/24	GOVI 2012/05/03	382.00	Call	GOVI	26,830.0000	32,610.0000	21.543	0	0	0
2012/01/24	GOVI 2012/05/03	382.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/01/24	GOVI 2012/05/03	382.01	Call	GOVI	26,730.0000	32,510.0000	21.624	0	0	0
2012/01/24	GOVI 2012/05/03	382.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/01/24	GOVI 2012/05/03	381.99	Call	GOVI	26,930.0000	32,710.0000	21.463	0	0	0
2012/01/24	GOVI 2012/05/03	381.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/01/24	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/01/24	IGOV 2012/02/02			Index Future	167.8910	167.9530	0.037	0.0000	0.0000	112
2012/01/24	IGOV 2012/05/03			Index Future	170.2570	170.3180	0.036	0.0000	0.0000	401
2012/01/24	ILBI 2012/02/02			Index Future	455.1100	455.1100	0.000	0.0000	0.0000	88
2012/01/24	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2012/01/24	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2012/01/24	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2012/01/24	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2012/01/24	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2012/01/24	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2012/01/24	JBAF 2012/02/15			Jibar Tradeable Future	5.6100	5.6100	0.000	0.0000	0.0000	0
2012/01/24	JBAF 2012/03/20			Jibar Tradeable Future	5.6100	5.6100	0.000	0.0000	0.0000	2,390
2012/01/24	JBAF 2012/04/18			Jibar Tradeable Future	5.6200	5.6100	(0.178)	0.0000	0.0000	0
2012/01/24	JBAF 2012/05/16			Jibar Tradeable Future	5.6500	5.6300	(0.354)	0.0000	0.0000	0
2012/01/24	JBAF 2012/06/20			Jibar Tradeable Future	5.6900	5.6700	(0.351)	0.0000	0.0000	2,890
2012/01/24	JBAF 2012/07/18			Jibar Tradeable Future	5.7200	5.7100	(0.175)	0.0000	0.0000	0
2012/01/24	JBAF 2012/09/19			Jibar Tradeable Future	5.8000	5.7800	(0.345)	0.0000	0.0000	44,760
2012/01/24	JBAF 2012/12/19			Jibar Tradeable Future	5.9500	5.9200	(0.504)	94.0900	94.0900	940
2012/01/24	JBAF 2013/03/20			Jibar Tradeable Future	6.1100	6.0700	(0.655)	0.0000	0.0000	790

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2012/01/24	JBAF 2013/06/19			Jibar Tradeable Future	6.3200	6.2700	(0.791)	0.0000	0.0000	1,250
2012/01/24	JBAF 2013/09/18			Jibar Tradeable Future	6.5500	6.5100	(0.611)	0.0000	0.0000	1,500
2012/01/24	JBAF 2013/12/18			Jibar Tradeable Future	6.7500	6.7100	(0.593)	0.0000	0.0000	500
2012/01/24	JN02 2012/02/02			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2012/01/24	JN02 2012/02/02	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/24	JN02 2012/02/02	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/24	JN02 2012/02/02	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/24	JN02 2012/02/02	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2012/01/24	JN02 2012/02/02	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2012/01/24	JN02 2012/02/02	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/24	JN05 2012/02/02			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2012/01/24	JN05 2012/02/02	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/24	JN05 2012/02/02	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/24	JN05 2012/02/02	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/24	JN05 2012/02/02	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2012/01/24	JN05 2012/02/02	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2012/01/24	JN05 2012/02/02	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/24	JN10 2012/02/02			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2012/01/24	JN10 2012/02/02	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/24	JN10 2012/02/02	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/24	JN10 2012/02/02	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/24	JN10 2012/02/02	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2012/01/24	JN10 2012/02/02	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2012/01/24	JN10 2012/02/02	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/24	OTH1 2012/02/02			Index Future	372.6810	373.0520	0.100	0.0000	0.0000	0
2012/01/24	R157 2012/02/02			Bond Future	6.6730	6.6520	(0.315)	0.0000	0.0000	10,961
2012/01/24	R157 2012/02/02	8.50	Call	Bond Future	6,308.0000	6,383.0000	1.189	0	0	0
2012/01/24	R157 2012/02/02	8.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/24	R157 2012/02/02	8.55	Call	Bond Future	6,474.0000	6,549.0000	1.158	0	0	0
2012/01/24	R157 2012/02/02	8.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/24	R157 2012/02/02	8.45	Call	Bond Future	6,141.0000	6,216.0000	1.221	0	0	0

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2012/01/24	R157 2012/02/02	8.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/24	R157 2012/02/02	6.55	Call	Bond Future	98.0000	107.0000	9.184	0	0	0
2012/01/24	R157 2012/02/02	6.55	Put	Bond Future	538.0000	472.0000	(12.268)	0	0	0
2012/01/24	R157 2012/02/02	6.00	Put	Bond Future	2,434.0000	2,359.0000	(3.081)	0	0	0
2012/01/24	R157 2012/02/02	6.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	130
2012/01/24	R157 2012/02/02	7.05	Call	Bond Future	1,342.0000	1,415.0000	5.440	0	0	0
2012/01/24	R157 2012/02/02	7.05	Put	Bond Future	5.0000	3.0000	(40.000)	0	0	130
2012/01/24	R157 2012/02/02	6.25	Put	Bond Future	1,524.0000	1,449.0000	(4.921)	0	0	0
2012/01/24	R157 2012/02/02	6.25	Call	Bond Future	2.0000	2.0000	0.000	0	0	3,960
2012/01/24	R157 2012/02/02	6.45	Put	Bond Future	834.0000	762.0000	(8.633)	0	0	0
2012/01/24	R157 2012/02/02	6.45	Call	Bond Future	34.0000	37.0000	8.824	0	0	1,320
2012/01/24	R157 2012/02/02	6.65	Call	Bond Future	223.0000	245.0000	9.865	0	0	0
2012/01/24	R157 2012/02/02	6.65	Put	Bond Future	305.0000	252.0000	(17.377)	0	0	1,320
2012/01/24	R157 2012/02/02	7.20	Call	Bond Future	1,864.0000	1,939.0000	4.024	0	0	0
2012/01/24	R157 2012/02/02	7.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	3,960
2012/01/24	R157 2012/05/03			Bond Future	6.7600	6.7370	(0.340)	0.0000	0.0000	0
2012/01/24	R157 2012/05/03	8.25	Call	Bond Future	4,830.0000	4,905.0000	1.553	0	0	0
2012/01/24	R157 2012/05/03	8.25	Put	Bond Future	12.0000	10.0000	(16.667)	0	0	0
2012/01/24	R157 2012/05/03	8.30	Call	Bond Future	4,986.0000	5,061.0000	1.504	0	0	0
2012/01/24	R157 2012/05/03	8.30	Put	Bond Future	10.0000	9.0000	(10.000)	0	0	0
2012/01/24	R157 2012/05/03	8.20	Call	Bond Future	4,675.0000	4,750.0000	1.604	0	0	0
2012/01/24	R157 2012/05/03	8.20	Put	Bond Future	14.0000	13.0000	(7.143)	0	0	0
2012/01/24	R157 2012/08/02			Bond Future	6.8120	6.7880	(0.352)	0.0000	0.0000	0
2012/01/24	R157 2012/08/02	8.00	Call	Bond Future	3,907.0000	3,966.0000	1.510	0	0	0
2012/01/24	R157 2012/08/02	8.00	Put	Bond Future	328.0000	313.0000	(4.573)	0	0	0
2012/01/24	R157 2012/08/02	8.05	Call	Bond Future	4,030.0000	4,090.0000	1.489	0	0	0
2012/01/24	R157 2012/08/02	8.05	Put	Bond Future	303.0000	289.0000	(4.620)	0	0	0
2012/01/24	R157 2012/08/02	7.95	Call	Bond Future	3,785.0000	3,843.0000	1.532	0	0	0
2012/01/24	R157 2012/08/02	7.95	Put	Bond Future	353.0000	338.0000	(4.249)	0	0	0
2012/01/24	R157 2012/11/01			Bond Future	6.8610	6.8340	(0.394)	0.0000	0.0000	0
2012/01/24	R157 2012/11/01	7.00	Call	Bond Future	1,879.0000	1,918.0000	2.076	0	0	0
2012/01/24	R157 2012/11/01	7.00	Put	Bond Future	1,487.0000	1,450.0000	(2.488)	0	0	0
2012/01/24	R157 2012/11/01	7.05	Call	Bond Future	1,963.0000	2,003.0000	2.038	0	0	0
2012/01/24	R157 2012/11/01	7.05	Put	Bond Future	1,431.0000	1,394.0000	(2.586)	0	0	0
2012/01/24	R157 2012/11/01	6.95	Call	Bond Future	1,802.0000	1,840.0000	2.109	0	0	0

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2012/01/24	R157 2012/11/01	6.95	Put	Bond Future	1,551.0000	1,513.0000	(2.450)	0	0	0
2012/01/24	R186 2012/02/02			Bond Future	8.3310	8.3100	(0.252)	0.0000	0.0000	29,275
2012/01/24	R186 2012/02/02	9.00	Call	Bond Future	6,140.0000	6,338.0000	3.225	0	0	0
2012/01/24	R186 2012/02/02	9.00	Put	Bond Future	4.0000	1.0000	(75.000)	0	0	100
2012/01/24	R186 2012/02/02	9.05	Call	Bond Future	6,578.0000	6,778.0000	3.040	0	0	0
2012/01/24	R186 2012/02/02	9.05	Put	Bond Future	2.0000	1.0000	(50.000)	0	0	0
2012/01/24	R186 2012/02/02	8.95	Call	Bond Future	5,701.0000	5,897.0000	3.438	0	0	0
2012/01/24	R186 2012/02/02	8.95	Put	Bond Future	7.0000	3.0000	(57.143)	0	0	0
2012/01/24	R186 2012/02/02	7.75	Put	Bond Future	5,735.0000	5,533.0000	(3.522)	0	0	0
2012/01/24	R186 2012/02/02	7.75	Call	Bond Future	5.0000	4.0000	(20.000)	0	0	6,000
2012/01/24	R186 2012/02/02	6.75	Put	Bond Future	16,556.0000	16,356.0000	(1.208)	0	0	0
2012/01/24	R186 2012/02/02	6.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	6,000
2012/01/24	R186 2012/02/02	8.00	Put	Bond Future	3,308.0000	3,106.0000	(6.106)	0	0	0
2012/01/24	R186 2012/02/02	8.00	Call	Bond Future	91.0000	90.0000	(1.099)	0	0	100
2012/01/24	R186 2012/02/02	13.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/24	R186 2012/02/02	13.25	Call	Bond Future	35,985.0000	36,186.0000	0.559	0	0	0
2012/01/24	R186 2012/02/02	98.00	Call	Bond Future	107,760.0000	107,960.0000	0.186	0	0	0
2012/01/24	R186 2012/02/02	98.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/24	R186 2012/05/03			Bond Future	8.4130	8.3910	(0.262)	0.0000	0.0000	142
2012/01/24	R186 2012/05/03	9.00	Call	Bond Future	6,475.0000	6,621.0000	2.255	0	0	0
2012/01/24	R186 2012/05/03	9.00	Put	Bond Future	1,168.0000	1,108.0000	(5.137)	0	0	0
2012/01/24	R186 2012/05/03	9.05	Call	Bond Future	6,809.0000	6,958.0000	2.188	0	0	0
2012/01/24	R186 2012/05/03	9.05	Put	Bond Future	1,066.0000	1,009.0000	(5.347)	0	0	0
2012/01/24	R186 2012/05/03	8.95	Call	Bond Future	6,147.0000	6,289.0000	2.310	0	0	0
2012/01/24	R186 2012/05/03	8.95	Put	Bond Future	1,278.0000	1,214.0000	(5.008)	0	0	0
2012/01/24	R186 2012/05/03	7.90	Put	Bond Future	6,150.0000	5,988.0000	(2.634)	0	0	0
2012/01/24	R186 2012/05/03	7.90	Call	Bond Future	1,211.0000	1,255.0000	3.633	0	0	2,250
2012/01/24	R186 2012/05/03	8.20	Put	Bond Future	4,195.0000	4,060.0000	(3.218)	0	0	0
2012/01/24	R186 2012/05/03	8.20	Call	Bond Future	2,179.0000	2,250.0000	3.258	0	0	750
2012/01/24	R186 2012/05/03	8.50	Call	Bond Future	3,517.0000	3,617.0000	2.843	0	0	0
2012/01/24	R186 2012/05/03	8.50	Put	Bond Future	2,708.0000	2,602.0000	(3.914)	0	0	750
2012/01/24	R186 2012/05/03	8.85	Call	Bond Future	5,510.0000	5,643.0000	2.414	0	0	0
2012/01/24	R186 2012/05/03	8.85	Put	Bond Future	1,525.0000	1,453.0000	(4.721)	0	0	2,250
2012/01/24	R186 2012/08/02			Bond Future	8.4830	8.4610	(0.259)	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
2012/01/24	R186 2012/08/02	8.75	Call	Bond Future	6,142.0000	6,252.0000	1.791	0	0	0
2012/01/24	R186 2012/08/02	8.75	Put	Bond Future	3,728.0000	3,636.0000	(2.468)	0	0	0
2012/01/24	R186 2012/08/02	8.80	Call	Bond Future	6,412.0000	6,524.0000	1.747	0	0	0
2012/01/24	R186 2012/08/02	8.80	Put	Bond Future	3,554.0000	3,463.0000	(2.560)	0	0	0
2012/01/24	R186 2012/08/02	8.70	Call	Bond Future	5,877.0000	5,983.0000	1.804	0	0	0
2012/01/24	R186 2012/08/02	8.70	Put	Bond Future	3,909.0000	3,813.0000	(2.456)	0	0	0
2012/01/24	R186 2012/11/01			Bond Future	8.5500	8.5270	(0.269)	0.0000	0.0000	0
2012/01/24	R186 2012/11/01	8.75	Call	Bond Future	6,926.0000	7,034.0000	1.559	0	0	0
2012/01/24	R186 2012/11/01	8.75	Put	Bond Future	5,143.0000	5,043.0000	(1.944)	0	0	0
2012/01/24	R186 2012/11/01	8.80	Call	Bond Future	7,182.0000	7,293.0000	1.546	0	0	0
2012/01/24	R186 2012/11/01	8.80	Put	Bond Future	4,959.0000	4,862.0000	(1.956)	0	0	0
2012/01/24	R186 2012/11/01	8.70	Call	Bond Future	6,686.0000	6,792.0000	1.585	0	0	0
2012/01/24	R186 2012/11/01	8.70	Put	Bond Future	5,345.0000	5,243.0000	(1.908)	0	0	0
2012/01/24	R189 2012/02/02			Bond Future	218.9272	218.9290	0.001	0.0000	0.0000	0
2012/01/24	R189 2012/02/02	218.00	Call	Bond Future	927.0000	929.0000	0.216	0	0	0
2012/01/24	R189 2012/02/02	218.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/24	R189 2012/02/02	218.05	Call	Bond Future	877.0000	879.0000	0.228	0	0	0
2012/01/24	R189 2012/02/02	218.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/24	R189 2012/02/02	217.95	Call	Bond Future	977.0000	979.0000	0.205	0	0	0
2012/01/24	R189 2012/02/02	217.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/24	R197 2012/02/02			Bond Future	247.8434	248.0889	0.099	0.0000	0.0000	965
2012/01/24	R197 2012/02/02	237.00	Call	Bond Future	10,843.0000	11,089.0000	2.269	0	0	0
2012/01/24	R197 2012/02/02	237.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/24	R197 2012/02/02	237.05	Call	Bond Future	10,793.0000	11,039.0000	2.279	0	0	0
2012/01/24	R197 2012/02/02	237.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/24	R197 2012/02/02	236.95	Call	Bond Future	10,893.0000	11,139.0000	2.258	0	0	0
2012/01/24	R197 2012/02/02	236.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/24	R201 2012/02/02			Bond Future	6.2230	6.2030	(0.321)	0.0000	0.0000	3,124
2012/01/24	R201 2012/02/02	8.25	Call	Bond Future	5,296.0000	5,350.0000	1.020	0	0	0
2012/01/24	R201 2012/02/02	8.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/24	R201 2012/02/02	8.30	Call	Bond Future	5,423.0000	5,477.0000	0.996	0	0	0
2012/01/24	R201 2012/02/02	8.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/24	R201 2012/02/02	8.20	Call	Bond Future	5,170.0000	5,224.0000	1.044	0	0	0



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2012/01/24	R201 2012/02/02	8.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/24	R201 2012/05/03			Bond Future	6.2790	6.2560	(0.366)	0.0000	0.0000	0
2012/01/24	R201 2012/05/03	7.75	Call	Bond Future	3,565.0000	3,621.0000	1.571	0	0	0
2012/01/24	R201 2012/05/03	7.75	Put	Bond Future	8.0000	7.0000	(12.500)	0	0	0
2012/01/24	R201 2012/05/03	7.80	Call	Bond Future	3,682.0000	3,738.0000	1.521	0	0	0
2012/01/24	R201 2012/05/03	7.80	Put	Bond Future	6.0000	5.0000	(16.667)	0	0	0
2012/01/24	R201 2012/05/03	7.70	Call	Bond Future	3,448.0000	3,504.0000	1.624	0	0	0
2012/01/24	R201 2012/05/03	7.70	Put	Bond Future	9.0000	8.0000	(11.111)	0	0	0
2012/01/24	R201 2012/08/02			Bond Future	6.2900	6.2650	(0.397)	0.0000	0.0000	0
2012/01/24	R201 2012/08/02	7.50	Call	Bond Future	2,876.0000	2,922.0000	1.599	0	0	0
2012/01/24	R201 2012/08/02	7.50	Put	Bond Future	202.0000	191.0000	(5.446)	0	0	0
2012/01/24	R201 2012/08/02	7.55	Call	Bond Future	2,968.0000	3,015.0000	1.584	0	0	0
2012/01/24	R201 2012/08/02	7.55	Put	Bond Future	185.0000	176.0000	(4.865)	0	0	0
2012/01/24	R201 2012/08/02	7.45	Call	Bond Future	2,784.0000	2,830.0000	1.652	0	0	0
2012/01/24	R201 2012/08/02	7.45	Put	Bond Future	218.0000	208.0000	(4.587)	0	0	0
2012/01/24	R201 2012/11/01			Bond Future	6.2800	6.2520	(0.446)	0.0000	0.0000	0
2012/01/24	R201 2012/11/01	6.50	Call	Bond Future	1,504.0000	1,534.0000	1.995	0	0	0
2012/01/24	R201 2012/11/01	6.50	Put	Bond Future	1,061.0000	1,034.0000	(2.545)	0	0	0
2012/01/24	R201 2012/11/01	6.55	Call	Bond Future	1,566.0000	1,597.0000	1.980	0	0	0
2012/01/24	R201 2012/11/01	6.55	Put	Bond Future	1,022.0000	996.0000	(2.544)	0	0	0
2012/01/24	R201 2012/11/01	6.45	Call	Bond Future	1,442.0000	1,471.0000	2.011	0	0	0
2012/01/24	R201 2012/11/01	6.45	Put	Bond Future	1,099.0000	1,071.0000	(2.548)	0	0	0
2012/01/24	R202 2012/02/02			Bond Future	186.8824	186.8966	0.008	0.0000	0.0000	36,743
2012/01/24	R202 2012/02/02	177.00	Call	Bond Future	9,882.0000	9,897.0000	0.152	0	0	0
2012/01/24	R202 2012/02/02	177.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/24	R202 2012/02/02	177.05	Call	Bond Future	9,832.0000	9,847.0000	0.153	0	0	0
2012/01/24	R202 2012/02/02	177.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/24	R202 2012/02/02	176.95	Call	Bond Future	9,932.0000	9,947.0000	0.151	0	0	0
2012/01/24	R202 2012/02/02	176.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/24	R203 2012/02/02			Bond Future	7.3740	7.3220	(0.705)	0.0000	0.0000	3,569
2012/01/24	R203 2012/02/02	8.75	Call	Bond Future	6,141.0000	6,382.0000	3.924	0	0	0
2012/01/24	R203 2012/02/02	8.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/24	R203 2012/02/02	8.80	Call	Bond Future	6,355.0000	6,597.0000	3.808	0	0	0

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2012/01/24	R203 2012/02/02	8.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/24	R203 2012/02/02	8.70	Call	Bond Future	5,926.0000	6,167.0000	4.067	0	0	0
2012/01/24	R203 2012/02/02	8.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/24	R203 2012/02/02	6.95	Put	Bond Future	1,994.0000	1,756.0000	(11.936)	0	0	0
2012/01/24	R203 2012/02/02	6.95	Call	Bond Future	7.0000	10.0000	42.857	0	0	2,640
2012/01/24	R203 2012/02/02	7.20	Put	Bond Future	921.0000	721.0000	(21.716)	0	0	0
2012/01/24	R203 2012/02/02	7.20	Call	Bond Future	111.0000	152.0000	36.937	0	0	880
2012/01/24	R203 2012/02/02	7.35	Call	Bond Future	338.0000	440.0000	30.178	0	0	0
2012/01/24	R203 2012/02/02	7.35	Put	Bond Future	449.0000	310.0000	(30.958)	0	0	880
2012/01/24	R203 2012/02/02	7.95	Call	Bond Future	2,628.0000	2,868.0000	9.132	0	0	0
2012/01/24	R203 2012/02/02	7.95	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	2,640
2012/01/24	R203 2012/05/03			Bond Future	7.4690	7.4150	(0.723)	0.0000	0.0000	259
2012/01/24	R203 2012/05/03	8.75	Call	Bond Future	5,575.0000	5,802.0000	4.072	0	0	0
2012/01/24	R203 2012/05/03	8.75	Put	Bond Future	76.0000	63.0000	(17.105)	0	0	0
2012/01/24	R203 2012/05/03	8.80	Call	Bond Future	5,772.0000	6,000.0000	3.950	0	0	0
2012/01/24	R203 2012/05/03	8.80	Put	Bond Future	66.0000	54.0000	(18.182)	0	0	0
2012/01/24	R203 2012/05/03	8.70	Call	Bond Future	5,380.0000	5,605.0000	4.182	0	0	0
2012/01/24	R203 2012/05/03	8.70	Put	Bond Future	89.0000	74.0000	(16.854)	0	0	0
2012/01/24	R203 2012/05/03	7.00	Put	Bond Future	2,591.0000	2,411.0000	(6.947)	0	0	0
2012/01/24	R203 2012/05/03	7.00	Call	Bond Future	483.0000	543.0000	12.422	0	0	4,200
2012/01/24	R203 2012/05/03	7.15	Put	Bond Future	2,114.0000	1,951.0000	(7.711)	0	0	0
2012/01/24	R203 2012/05/03	7.15	Call	Bond Future	686.0000	763.0000	11.224	0	0	1,400
2012/01/24	R203 2012/05/03	7.45	Call	Bond Future	1,246.0000	1,362.0000	9.310	0	0	0
2012/01/24	R203 2012/05/03	7.45	Put	Bond Future	1,330.0000	1,206.0000	(9.323)	0	0	1,400
2012/01/24	R203 2012/05/03	7.80	Call	Bond Future	2,168.0000	2,328.0000	7.380	0	0	0
2012/01/24	R203 2012/05/03	7.80	Put	Bond Future	711.0000	631.0000	(11.252)	0	0	4,200
2012/01/24	R203 2012/08/02			Bond Future	7.5440	7.4870	(0.756)	0.0000	0.0000	0
2012/01/24	R203 2012/08/02	8.50	Call	Bond Future	4,718.0000	4,903.0000	3.921	0	0	0
2012/01/24	R203 2012/08/02	8.50	Put	Bond Future	752.0000	694.0000	(7.713)	0	0	0
2012/01/24	R203 2012/08/02	8.55	Call	Bond Future	4,872.0000	5,060.0000	3.859	0	0	0
2012/01/24	R203 2012/08/02	8.55	Put	Bond Future	703.0000	649.0000	(7.681)	0	0	0
2012/01/24	R203 2012/08/02	8.45	Call	Bond Future	4,560.0000	4,742.0000	3.991	0	0	0
2012/01/24	R203 2012/08/02	8.45	Put	Bond Future	796.0000	736.0000	(7.538)	0	0	0
2012/01/24	R203 2012/11/01			Bond Future	7.6190	7.5590	(0.788)	0.0000	0.0000	0
2012/01/24	R203 2012/11/01	7.75	Call	Bond Future	2,799.0000	2,929.0000	4.645	0	0	0

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2012/01/24	R203 2012/11/01	7.75	Put	Bond Future	2,269.0000	2,155.0000	(5.024)	0	0	0
2012/01/24	R203 2012/11/01	7.80	Call	Bond Future	2,915.0000	3,049.0000	4.597	0	0	0
2012/01/24	R203 2012/11/01	7.80	Put	Bond Future	2,183.0000	2,073.0000	(5.039)	0	0	0
2012/01/24	R203 2012/11/01	7.70	Call	Bond Future	2,684.0000	2,811.0000	4.732	0	0	0
2012/01/24	R203 2012/11/01	7.70	Put	Bond Future	2,356.0000	2,239.0000	(4.966)	0	0	0
2012/01/24	R204 2012/02/02			Bond Future	7.6430	7.6070	(0.471)	0.0000	0.0000	3,526
2012/01/24	R204 2012/02/02	9.00	Call	Bond Future	6,925.0000	7,117.0000	2.773	0	0	0
2012/01/24	R204 2012/02/02	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/24	R204 2012/02/02	9.05	Call	Bond Future	7,169.0000	7,361.0000	2.678	0	0	0
2012/01/24	R204 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/24	R204 2012/02/02	8.95	Call	Bond Future	6,680.0000	6,873.0000	2.889	0	0	0
2012/01/24	R204 2012/02/02	8.95	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2012/01/24	R204 2012/02/02	7.25	Put	Bond Future	2,139.0000	1,949.0000	(8.883)	0	0	0
2012/01/24	R204 2012/02/02	7.25	Call	Bond Future	17.0000	19.0000	11.765	0	0	540
2012/01/24	R204 2012/02/02	8.00	Call	Bond Future	1,912.0000	2,089.0000	9.257	0	0	0
2012/01/24	R204 2012/02/02	8.00	Put	Bond Future	31.0000	16.0000	(48.387)	0	0	540
2012/01/24	R204 2012/02/02	7.50	Call	Bond Future	186.0000	220.0000	18.280	0	0	0
2012/01/24	R204 2012/02/02	7.50	Put	Bond Future	952.0000	794.0000	(16.597)	0	0	0
2012/01/24	R204 2012/05/03			Bond Future	7.7370	7.6990	(0.491)	0.0000	0.0000	0
2012/01/24	R204 2012/05/03	8.75	Call	Bond Future	5,285.0000	5,456.0000	3.236	0	0	0
2012/01/24	R204 2012/05/03	8.75	Put	Bond Future	231.0000	206.0000	(10.823)	0	0	0
2012/01/24	R204 2012/05/03	8.80	Call	Bond Future	5,499.0000	5,673.0000	3.164	0	0	0
2012/01/24	R204 2012/05/03	8.80	Put	Bond Future	204.0000	182.0000	(10.784)	0	0	0
2012/01/24	R204 2012/05/03	8.70	Call	Bond Future	5,069.0000	5,239.0000	3.354	0	0	0
2012/01/24	R204 2012/05/03	8.70	Put	Bond Future	257.0000	231.0000	(10.117)	0	0	0
2012/01/24	R204 2012/08/02			Bond Future	7.8150	7.7760	(0.499)	0.0000	0.0000	0
2012/01/24	R204 2012/08/02	8.50	Call	Bond Future	4,573.0000	4,706.0000	2.908	0	0	0
2012/01/24	R204 2012/08/02	8.50	Put	Bond Future	1,236.0000	1,174.0000	(5.016)	0	0	0
2012/01/24	R204 2012/08/02	8.55	Call	Bond Future	4,746.0000	4,882.0000	2.866	0	0	0
2012/01/24	R204 2012/08/02	8.55	Put	Bond Future	1,170.0000	1,112.0000	(4.957)	0	0	0
2012/01/24	R204 2012/08/02	8.45	Call	Bond Future	4,403.0000	4,533.0000	2.953	0	0	0
2012/01/24	R204 2012/08/02	8.45	Put	Bond Future	1,305.0000	1,240.0000	(4.981)	0	0	0
2012/01/24	R204 2012/11/01			Bond Future	7.8900	7.8490	(0.520)	0.0000	0.0000	0
2012/01/24	R204 2012/11/01	8.00	Call	Bond Future	3,357.0000	3,459.0000	3.038	0	0	0

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2012/01/24	R204 2012/11/01	8.00	Put	Bond Future	2,831.0000	2,736.0000	(3.356)	0	0	0
2012/01/24	R204 2012/11/01	8.05	Call	Bond Future	3,492.0000	3,596.0000	2.978	0	0	0
2012/01/24	R204 2012/11/01	8.05	Put	Bond Future	2,728.0000	2,635.0000	(3.409)	0	0	0
2012/01/24	R204 2012/11/01	7.95	Call	Bond Future	3,229.0000	3,329.0000	3.097	0	0	0
2012/01/24	R204 2012/11/01	7.95	Put	Bond Future	2,941.0000	2,844.0000	(3.298)	0	0	0
2012/01/24	R206 2012/02/02			Bond Future	6.0390	6.0230	(0.265)	0.0000	0.0000	300
2012/01/24	R206 2012/02/02	8.00	Call	Bond Future	3,516.0000	3,545.0000	0.825	0	0	0
2012/01/24	R206 2012/02/02	8.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/24	R206 2012/02/02	8.05	Call	Bond Future	3,604.0000	3,633.0000	0.805	0	0	0
2012/01/24	R206 2012/02/02	8.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/24	R206 2012/02/02	7.95	Call	Bond Future	3,428.0000	3,458.0000	0.875	0	0	0
2012/01/24	R206 2012/02/02	7.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/24	R206 2012/05/03			Bond Future	6.0970	6.0790	(0.295)	0.0000	0.0000	0
2012/01/24	R206 2012/05/03	7.50	Call	Bond Future	2,223.0000	2,252.0000	1.305	0	0	0
2012/01/24	R206 2012/05/03	7.50	Put	Bond Future	3.0000	3.0000	0.000	0	0	0
2012/01/24	R206 2012/05/03	7.55	Call	Bond Future	2,300.0000	2,329.0000	1.261	0	0	0
2012/01/24	R206 2012/05/03	7.55	Put	Bond Future	2.0000	2.0000	0.000	0	0	0
2012/01/24	R206 2012/05/03	7.45	Call	Bond Future	2,146.0000	2,174.0000	1.305	0	0	0
2012/01/24	R206 2012/05/03	7.45	Put	Bond Future	4.0000	3.0000	(25.000)	0	0	0
2012/01/24	R206 2012/08/02			Bond Future	6.0850	6.0650	(0.329)	0.0000	0.0000	0
2012/01/24	R206 2012/08/02	7.25	Call	Bond Future	1,712.0000	1,734.0000	1.285	0	0	0
2012/01/24	R206 2012/08/02	7.25	Put	Bond Future	127.0000	121.0000	(4.724)	0	0	0
2012/01/24	R206 2012/08/02	7.30	Call	Bond Future	1,769.0000	1,792.0000	1.300	0	0	0
2012/01/24	R206 2012/08/02	7.30	Put	Bond Future	116.0000	112.0000	(3.448)	0	0	0
2012/01/24	R206 2012/08/02	7.20	Call	Bond Future	1,655.0000	1,678.0000	1.390	0	0	0
2012/01/24	R206 2012/08/02	7.20	Put	Bond Future	137.0000	132.0000	(3.650)	0	0	0
2012/01/24	R206 2012/11/01			Bond Future	6.0160	5.9920	(0.399)	0.0000	0.0000	0
2012/01/24	R206 2012/11/01	6.00	Call	Bond Future	743.0000	756.0000	1.750	0	0	0
2012/01/24	R206 2012/11/01	6.00	Put	Bond Future	761.0000	747.0000	(1.840)	0	0	0
2012/01/24	R206 2012/11/01	6.05	Call	Bond Future	775.0000	788.0000	1.677	0	0	0
2012/01/24	R206 2012/11/01	6.05	Put	Bond Future	736.0000	721.0000	(2.038)	0	0	0
2012/01/24	R206 2012/11/01	5.95	Call	Bond Future	714.0000	726.0000	1.681	0	0	0
2012/01/24	R206 2012/11/01	5.95	Put	Bond Future	790.0000	774.0000	(2.025)	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
2012/01/24	R207 2012/02/02			Bond Future	7.8530	7.8160	(0.471)	0.0000	0.0000	43,445
2012/01/24	R207 2012/02/02	9.00	Call	Bond Future	6,265.0000	6,476.0000	3.368	0	0	0
2012/01/24	R207 2012/02/02	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/24	R207 2012/02/02	9.05	Call	Bond Future	6,526.0000	6,738.0000	3.249	0	0	0
2012/01/24	R207 2012/02/02	9.05	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2012/01/24	R207 2012/02/02	8.95	Call	Bond Future	6,003.0000	6,214.0000	3.515	0	0	0
2012/01/24	R207 2012/02/02	8.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/24	R207 2012/02/02	7.35	Put	Bond Future	2,921.0000	2,710.0000	(7.224)	0	0	0
2012/01/24	R207 2012/02/02	7.35	Call	Bond Future	2.0000	2.0000	0.000	0	0	1,920
2012/01/24	R207 2012/02/02	7.65	Put	Bond Future	1,257.0000	1,068.0000	(15.036)	0	0	0
2012/01/24	R207 2012/02/02	7.65	Call	Bond Future	92.0000	114.0000	23.913	0	0	640
2012/01/24	R207 2012/02/02	7.85	Call	Bond Future	452.0000	541.0000	19.690	0	0	0
2012/01/24	R207 2012/02/02	7.85	Put	Bond Future	469.0000	347.0000	(26.013)	0	0	640
2012/01/24	R207 2012/02/02	8.50	Call	Bond Future	3,599.0000	3,810.0000	5.863	0	0	0
2012/01/24	R207 2012/02/02	8.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	1,920
2012/01/24	R207 2012/05/03			Bond Future	7.9460	7.9080	(0.478)	0.0000	0.0000	50
2012/01/24	R207 2012/05/03	8.75	Call	Bond Future	4,724.0000	4,896.0000	3.641	0	0	0
2012/01/24	R207 2012/05/03	8.75	Put	Bond Future	402.0000	363.0000	(9.701)	0	0	0
2012/01/24	R207 2012/05/03	8.80	Call	Bond Future	4,944.0000	5,119.0000	3.540	0	0	0
2012/01/24	R207 2012/05/03	8.80	Put	Bond Future	361.0000	326.0000	(9.695)	0	0	0
2012/01/24	R207 2012/05/03	8.70	Call	Bond Future	4,506.0000	4,675.0000	3.751	0	0	0
2012/01/24	R207 2012/05/03	8.70	Put	Bond Future	446.0000	404.0000	(9.417)	0	0	0
2012/01/24	R207 2012/05/03	7.45	Put	Bond Future	3,462.0000	3,302.0000	(4.622)	0	0	0
2012/01/24	R207 2012/05/03	7.45	Call	Bond Future	668.0000	719.0000	7.635	0	0	2,400
2012/01/24	R207 2012/05/03	7.65	Put	Bond Future	2,677.0000	2,537.0000	(5.230)	0	0	0
2012/01/24	R207 2012/05/03	7.65	Call	Bond Future	1,022.0000	1,092.0000	6.849	0	0	800
2012/01/24	R207 2012/05/03	8.00	Call	Bond Future	1,896.0000	2,002.0000	5.591	0	0	0
2012/01/24	R207 2012/05/03	8.00	Put	Bond Future	1,598.0000	1,493.0000	(6.571)	0	0	800
2012/01/24	R207 2012/05/03	8.30	Call	Bond Future	2,895.0000	3,032.0000	4.732	0	0	0
2012/01/24	R207 2012/05/03	8.30	Put	Bond Future	961.0000	888.0000	(7.596)	0	0	2,400
2012/01/24	R207 2012/08/02			Bond Future	8.0250	7.9860	(0.486)	0.0000	0.0000	0
2012/01/24	R207 2012/08/02	8.75	Call	Bond Future	5,107.0000	5,252.0000	2.839	0	0	0
2012/01/24	R207 2012/08/02	8.75	Put	Bond Future	1,309.0000	1,244.0000	(4.966)	0	0	0
2012/01/24	R207 2012/08/02	8.80	Call	Bond Future	5,294.0000	5,442.0000	2.796	0	0	0
2012/01/24	R207 2012/08/02	8.80	Put	Bond Future	1,241.0000	1,179.0000	(4.996)	0	0	0

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2012/01/24	R207 2012/08/02	8.70	Call	Bond Future	4,922.0000	5,065.0000	2.905	0	0	0
2012/01/24	R207 2012/08/02	8.70	Put	Bond Future	1,379.0000	1,313.0000	(4.786)	0	0	0
2012/01/24	R207 2012/11/01			Bond Future	8.0980	8.0570	(0.506)	0.0000	0.0000	0
2012/01/24	R207 2012/11/01	8.25	Call	Bond Future	3,808.0000	3,922.0000	2.994	0	0	0
2012/01/24	R207 2012/11/01	8.25	Put	Bond Future	3,019.0000	2,918.0000	(3.345)	0	0	0
2012/01/24	R207 2012/11/01	8.30	Call	Bond Future	3,955.0000	4,072.0000	2.958	0	0	0
2012/01/24	R207 2012/11/01	8.30	Put	Bond Future	2,908.0000	2,811.0000	(3.336)	0	0	0
2012/01/24	R207 2012/11/01	8.20	Call	Bond Future	3,669.0000	3,780.0000	3.025	0	0	0
2012/01/24	R207 2012/11/01	8.20	Put	Bond Future	3,138.0000	3,035.0000	(3.282)	0	0	0
2012/01/24	R208 2012/02/02			Bond Future	7.8910	7.8600	(0.393)	0.0000	0.0000	14,050
2012/01/24	R208 2012/02/02	9.00	Call	Bond Future	6,491.0000	6,681.0000	2.927	0	0	0
2012/01/24	R208 2012/02/02	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/24	R208 2012/02/02	9.05	Call	Bond Future	6,770.0000	6,960.0000	2.806	0	0	0
2012/01/24	R208 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/24	R208 2012/02/02	8.95	Call	Bond Future	6,211.0000	6,401.0000	3.059	0	0	0
2012/01/24	R208 2012/02/02	8.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/24	R208 2012/02/02	7.45	Put	Bond Future	2,757.0000	2,566.0000	(6.928)	0	0	0
2012/01/24	R208 2012/02/02	7.45	Call	Bond Future	4.0000	4.0000	0.000	0	0	2,880
2012/01/24	R208 2012/02/02	7.70	Put	Bond Future	1,279.0000	1,107.0000	(13.448)	0	0	0
2012/01/24	R208 2012/02/02	7.70	Call	Bond Future	99.0000	117.0000	18.182	0	0	960
2012/01/24	R208 2012/02/02	7.90	Call	Bond Future	505.0000	586.0000	16.040	0	0	0
2012/01/24	R208 2012/02/02	7.90	Put	Bond Future	450.0000	341.0000	(24.222)	0	0	960
2012/01/24	R208 2012/02/02	8.55	Call	Bond Future	3,929.0000	4,119.0000	4.836	0	0	0
2012/01/24	R208 2012/02/02	8.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	2,880
2012/01/24	R208 2012/05/03			Bond Future	7.9750	7.9430	(0.401)	0.0000	0.0000	3,000
2012/01/24	R208 2012/05/03	9.00	Call	Bond Future	6,117.0000	6,286.0000	2.763	0	0	0
2012/01/24	R208 2012/05/03	9.00	Put	Bond Future	239.0000	217.0000	(9.205)	0	0	0
2012/01/24	R208 2012/05/03	9.05	Call	Bond Future	6,363.0000	6,534.0000	2.687	0	0	0
2012/01/24	R208 2012/05/03	9.05	Put	Bond Future	211.0000	190.0000	(9.953)	0	0	0
2012/01/24	R208 2012/05/03	8.95	Call	Bond Future	5,871.0000	6,037.0000	2.827	0	0	0
2012/01/24	R208 2012/05/03	8.95	Put	Bond Future	269.0000	243.0000	(9.665)	0	0	0
2012/01/24	R208 2012/05/03	7.50	Put	Bond Future	3,602.0000	3,455.0000	(4.081)	0	0	0
2012/01/24	R208 2012/05/03	7.50	Call	Bond Future	707.0000	752.0000	6.365	0	0	3,000
2012/01/24	R208 2012/05/03	7.70	Put	Bond Future	2,756.0000	2,628.0000	(4.644)	0	0	0

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2012/01/24	R208 2012/05/03	7.70	Call	Bond Future	1,094.0000	1,157.0000	5.759	0	0	1,000
2012/01/24	R208 2012/05/03	8.05	Call	Bond Future	2,053.0000	2,150.0000	4.725	0	0	0
2012/01/24	R208 2012/05/03	8.05	Put	Bond Future	1,606.0000	1,512.0000	(5.853)	0	0	1,000
2012/01/24	R208 2012/05/03	8.35	Call	Bond Future	3,151.0000	3,277.0000	3.999	0	0	0
2012/01/24	R208 2012/05/03	8.35	Put	Bond Future	944.0000	878.0000	(6.992)	0	0	3,000
2012/01/24	R208 2012/08/02			Bond Future	8.0450	8.0110	(0.423)	0.0000	0.0000	0
2012/01/24	R208 2012/08/02	8.75	Call	Bond Future	5,458.0000	5,594.0000	2.492	0	0	0
2012/01/24	R208 2012/08/02	8.75	Put	Bond Future	1,458.0000	1,395.0000	(4.321)	0	0	0
2012/01/24	R208 2012/08/02	8.80	Call	Bond Future	5,658.0000	5,797.0000	2.457	0	0	0
2012/01/24	R208 2012/08/02	8.80	Put	Bond Future	1,382.0000	1,323.0000	(4.269)	0	0	0
2012/01/24	R208 2012/08/02	8.70	Call	Bond Future	5,259.0000	5,393.0000	2.548	0	0	0
2012/01/24	R208 2012/08/02	8.70	Put	Bond Future	1,535.0000	1,470.0000	(4.235)	0	0	0
2012/01/24	R208 2012/11/01			Bond Future	8.1120	8.0780	(0.419)	0.0000	0.0000	0
2012/01/24	R208 2012/11/01	8.25	Call	Bond Future	3,952.0000	4,054.0000	2.581	0	0	0
2012/01/24	R208 2012/11/01	8.25	Put	Bond Future	3,170.0000	3,079.0000	(2.871)	0	0	0
2012/01/24	R208 2012/11/01	8.30	Call	Bond Future	4,113.0000	4,218.0000	2.553	0	0	0
2012/01/24	R208 2012/11/01	8.30	Put	Bond Future	3,050.0000	2,962.0000	(2.885)	0	0	0
2012/01/24	R208 2012/11/01	8.20	Call	Bond Future	3,802.0000	3,901.0000	2.604	0	0	0
2012/01/24	R208 2012/11/01	8.20	Put	Bond Future	3,303.0000	3,208.0000	(2.876)	0	0	0
2012/01/24	R209 2012/02/02			Bond Future	8.7100	8.7040	(0.069)	0.0000	0.0000	2,890
2012/01/24	R209 2012/02/02	9.00	Call	Bond Future	2,416.0000	2,436.0000	0.828	0	0	0
2012/01/24	R209 2012/02/02	9.00	Put	Bond Future	146.0000	117.0000	(19.863)	0	0	0
2012/01/24	R209 2012/02/02	9.05	Call	Bond Future	2,751.0000	2,777.0000	0.945	0	0	0
2012/01/24	R209 2012/02/02	9.05	Put	Bond Future	100.0000	78.0000	(22.000)	0	0	0
2012/01/24	R209 2012/02/02	8.95	Call	Bond Future	2,094.0000	2,106.0000	0.573	0	0	0
2012/01/24	R209 2012/02/02	8.95	Put	Bond Future	207.0000	171.0000	(17.391)	0	0	0
2012/01/24	R209 2012/05/03			Bond Future	8.7800	8.7740	(0.068)	0.0000	0.0000	0
2012/01/24	R209 2012/05/03	9.00	Call	Bond Future	3,529.0000	3,546.0000	0.482	0	0	0
2012/01/24	R209 2012/05/03	9.00	Put	Bond Future	1,819.0000	1,789.0000	(1.649)	0	0	0
2012/01/24	R209 2012/05/03	9.05	Call	Bond Future	3,763.0000	3,782.0000	0.505	0	0	0
2012/01/24	R209 2012/05/03	9.05	Put	Bond Future	1,674.0000	1,645.0000	(1.732)	0	0	0
2012/01/24	R209 2012/05/03	8.95	Call	Bond Future	3,302.0000	3,318.0000	0.485	0	0	0
2012/01/24	R209 2012/05/03	8.95	Put	Bond Future	1,975.0000	1,944.0000	(1.570)	0	0	0
2012/01/24	R209 2012/08/02			Bond Future	8.8410	8.8350	(0.068)	0.0000	0.0000	0

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2012/01/24	R209 2012/08/02	9.25	Call	Bond Future	5,932.0000	5,952.0000	0.337	0	0	0
2012/01/24	R209 2012/08/02	9.25	Put	Bond Future	2,839.0000	2,812.0000	(0.951)	0	0	0
2012/01/24	R209 2012/08/02	9.30	Call	Bond Future	6,164.0000	6,185.0000	0.341	0	0	0
2012/01/24	R209 2012/08/02	9.30	Put	Bond Future	2,707.0000	2,681.0000	(0.960)	0	0	0
2012/01/24	R209 2012/08/02	9.20	Call	Bond Future	5,704.0000	5,723.0000	0.333	0	0	0
2012/01/24	R209 2012/08/02	9.20	Put	Bond Future	2,978.0000	2,950.0000	(0.940)	0	0	0
2012/01/24	R209 2012/11/01			Bond Future	8.9000	8.8940	(0.067)	0.0000	0.0000	0
2012/01/24	R209 2012/11/01	9.00	Call	Bond Future	5,458.0000	5,475.0000	0.311	0	0	0
2012/01/24	R209 2012/11/01	9.00	Put	Bond Future	4,691.0000	4,662.0000	(0.618)	0	0	0
2012/01/24	R209 2012/11/01	9.05	Call	Bond Future	5,666.0000	5,683.0000	0.300	0	0	0
2012/01/24	R209 2012/11/01	9.05	Put	Bond Future	4,520.0000	4,491.0000	(0.642)	0	0	0
2012/01/24	R209 2012/11/01	8.95	Call	Bond Future	5,264.0000	5,281.0000	0.323	0	0	0
2012/01/24	R209 2012/11/01	8.95	Put	Bond Future	4,879.0000	4,850.0000	(0.594)	0	0	0
2012/01/24	R210 2012/02/02			Bond Future	139.4553	139.4661	0.008	0.0000	0.0000	755
2012/01/24	R210 2012/02/02	131.00	Call	Bond Future	8,455.0000	8,466.0000	0.130	0	0	0
2012/01/24	R210 2012/02/02	131.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/24	R210 2012/02/02	131.05	Call	Bond Future	8,405.0000	8,416.0000	0.131	0	0	0
2012/01/24	R210 2012/02/02	131.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/24	R210 2012/02/02	130.95	Call	Bond Future	8,505.0000	8,516.0000	0.129	0	0	0
2012/01/24	R210 2012/02/02	130.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/24	R211 2012/02/02			Bond Future	116.6333	116.6375	0.004	0.0000	0.0000	480
2012/01/24	R211 2012/02/02	110.50	Call	Bond Future	6,133.0000	6,138.0000	0.082	0	0	0
2012/01/24	R211 2012/02/02	110.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/24	R211 2012/02/02	110.55	Call	Bond Future	6,083.0000	6,088.0000	0.082	0	0	0
2012/01/24	R211 2012/02/02	110.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/24	R211 2012/02/02	110.45	Call	Bond Future	6,183.0000	6,188.0000	0.081	0	0	0
2012/01/24	R211 2012/02/02	110.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/24	R212 2012/02/02			Bond Future	113.7351	113.7432	0.007	0.0000	0.0000	2,677
2012/01/24	R212 2012/02/02	108.50	Call	Bond Future	5,235.0000	5,243.0000	0.153	0	0	0
2012/01/24	R212 2012/02/02	108.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/24	R212 2012/02/02	108.55	Call	Bond Future	5,185.0000	5,193.0000	0.154	0	0	0
2012/01/24	R212 2012/02/02	108.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/24	R212 2012/02/02	108.45	Call	Bond Future	5,285.0000	5,293.0000	0.151	0	0	0



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2012/01/24	R212 2012/02/02	108.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/24	R213 2012/02/02			Bond Future	8.6960	8.6900	(0.069)	0.0000	0.0000	487
2012/01/24	R213 2012/02/02	9.00	Call	Bond Future	2,552.0000	2,573.0000	0.823	0	0	0
2012/01/24	R213 2012/02/02	9.00	Put	Bond Future	133.0000	105.0000	(21.053)	0	0	0
2012/01/24	R213 2012/02/02	9.05	Call	Bond Future	2,898.0000	2,926.0000	0.966	0	0	0
2012/01/24	R213 2012/02/02	9.05	Put	Bond Future	91.0000	70.0000	(23.077)	0	0	0
2012/01/24	R213 2012/02/02	8.95	Call	Bond Future	2,218.0000	2,233.0000	0.676	0	0	0
2012/01/24	R213 2012/02/02	8.95	Put	Bond Future	189.0000	156.0000	(17.460)	0	0	0
2012/01/24	R213 2012/05/03			Bond Future	8.7720	8.7660	(0.068)	0.0000	0.0000	0
2012/01/24	R213 2012/05/03	9.25	Call	Bond Future	4,885.0000	4,909.0000	0.491	0	0	0
2012/01/24	R213 2012/05/03	9.25	Put	Bond Future	1,182.0000	1,158.0000	(2.030)	0	0	0
2012/01/24	R213 2012/05/03	9.30	Call	Bond Future	5,156.0000	5,181.0000	0.485	0	0	0
2012/01/24	R213 2012/05/03	9.30	Put	Bond Future	1,080.0000	1,057.0000	(2.130)	0	0	0
2012/01/24	R213 2012/05/03	9.20	Call	Bond Future	4,619.0000	4,642.0000	0.498	0	0	0
2012/01/24	R213 2012/05/03	9.20	Put	Bond Future	1,291.0000	1,266.0000	(1.936)	0	0	0
2012/01/24	R213 2012/08/02			Bond Future	8.8370	8.8310	(0.068)	0.0000	0.0000	0
2012/01/24	R213 2012/08/02	9.25	Call	Bond Future	6,045.0000	6,065.0000	0.331	0	0	0
2012/01/24	R213 2012/08/02	9.25	Put	Bond Future	2,873.0000	2,845.0000	(0.975)	0	0	0
2012/01/24	R213 2012/08/02	9.30	Call	Bond Future	6,283.0000	6,304.0000	0.334	0	0	0
2012/01/24	R213 2012/08/02	9.30	Put	Bond Future	2,739.0000	2,712.0000	(0.986)	0	0	0
2012/01/24	R213 2012/08/02	9.20	Call	Bond Future	5,810.0000	5,829.0000	0.327	0	0	0
2012/01/24	R213 2012/08/02	9.20	Put	Bond Future	3,012.0000	2,984.0000	(0.930)	0	0	0
2012/01/24	R213 2012/11/01			Bond Future	8.9020	8.8960	(0.067)	0.0000	0.0000	0
2012/01/24	R213 2012/11/01	9.00	Call	Bond Future	5,527.0000	5,544.0000	0.308	0	0	0
2012/01/24	R213 2012/11/01	9.00	Put	Bond Future	4,768.0000	4,738.0000	(0.629)	0	0	0
2012/01/24	R213 2012/11/01	9.05	Call	Bond Future	5,739.0000	5,756.0000	0.296	0	0	0
2012/01/24	R213 2012/11/01	9.05	Put	Bond Future	4,596.0000	4,566.0000	(0.653)	0	0	0
2012/01/24	R213 2012/11/01	8.95	Call	Bond Future	5,330.0000	5,346.0000	0.300	0	0	0
2012/01/24	R213 2012/11/01	8.95	Put	Bond Future	4,957.0000	4,926.0000	(0.625)	0	0	0
2012/01/24	TRT1 2012/02/02			Index Future	367.2150	368.9020	0.459	0.0000	0.0000	0

**Total**

**546572.00**