



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 27/01/2012

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
2012/01/27	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/27	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/27	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/27	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/27	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/27	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/27	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/27	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/27	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/27	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/27	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/27	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/27	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/27	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/27	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2012/01/27	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/27	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/27	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/27	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/27	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/27	AL7T 2012/02/02			Index Future	419.5570	420.3120	0.180	0.0000	0.0000	0
2012/01/27	AL7T 2012/05/03			Index Future	425.4560	426.2080	0.177	0.0000	0.0000	16
2012/01/27	AL7T 2012/08/02			Index Future	431.9270	432.6940	0.178	0.0000	0.0000	0
2012/01/27	ALBI 2012/02/02			Index Future	381.4310	382.6440	0.318	0.0000	0.0000	236
2012/01/27	ALBI 2012/05/03			Index Future	386.7940	388.0120	0.315	0.0000	0.0000	808
2012/01/27	ALBI 2012/08/02			Index Future	392.6770	393.9160	0.316	0.0000	0.0000	0
2012/01/27	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/27	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/27	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/27	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/27	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/27	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/27	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/27	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/27	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/27	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/27	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	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
2012/01/27	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0
2012/01/27	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/27	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/27	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/27	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/27	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/27	CAAN 2012/03/30			Can-Do Future	0.1358	0.1288	(5.155)	0.0000	0.0000	0
2012/01/27	CAAO 2012/03/30			Can-Do Future	0.1515	0.1551	2.376	0.0000	0.0000	100,000
2012/01/27	CAAS 2012/01/31			Can-Do Future	0.0000	0.0000	0.000	0.0000	0.0000	12,500
2012/01/27	CAAT 2012/02/29			Can-Do Future	0.0735	0.0688	(6.395)	0.0000	0.0000	12,500
2012/01/27	CAAU 2012/01/31			Can-Do Future	0.0216	0.0206	(4.630)	0.0000	0.0000	19,481
2012/01/27	CAAV 2012/02/29			Can-Do Future	0.0941	0.0976	3.719	0.0000	0.0000	12,987
2012/01/27	CAAW2012/04/20			Any day expiry	7.8877	7.8718	(0.202)	0.0000	0.0000	0
2012/01/27	CAAW2012/04/20	8.10	Call	Any day expiry	172.0000	165.0000	(4.070)	0	0	0
2012/01/27	CAAW2012/04/20	8.10	Put	Any day expiry	384.0000	393.0000	2.344	0	0	0
2012/01/27	CAAW2012/04/20	8.15	Call	Any day expiry	159.0000	152.0000	(4.403)	0	0	0
2012/01/27	CAAW2012/04/20	8.15	Put	Any day expiry	421.0000	430.0000	2.138	0	0	0
2012/01/27	CAAW2012/04/20	8.05	Call	Any day expiry	187.0000	179.0000	(4.278)	0	0	0
2012/01/27	CAAW2012/04/20	8.05	Put	Any day expiry	349.0000	357.0000	2.292	0	0	0
2012/01/27	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/27	CRD1 2012/02/02			Index Future	167.2950	167.8020	0.303	0.0000	0.0000	0
2012/01/27	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2012/01/27	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/27	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/27	GOVI 2012/02/02			GOVI	382.4560	383.4960	0.272	0.0000	0.0000	181
2012/01/27	GOVI 2012/02/02	369.00	Call	GOVI	134,560.0000	144,960.0000	7.729	0	0	0
2012/01/27	GOVI 2012/02/02	369.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/01/27	GOVI 2012/02/02	369.01	Call	GOVI	134,460.0000	144,860.0000	7.735	0	0	0
2012/01/27	GOVI 2012/02/02	369.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/01/27	GOVI 2012/02/02	368.99	Call	GOVI	134,660.0000	145,060.0000	7.723	0	0	0
2012/01/27	GOVI 2012/02/02	368.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/01/27	GOVI 2012/05/03			GOVI	387.8330	388.8760	0.269	0.0000	0.0000	0
2012/01/27	GOVI 2012/05/03	382.00	Call	GOVI	58,330.0000	68,760.0000	17.881	0	0	0
2012/01/27	GOVI 2012/05/03	382.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/01/27	GOVI 2012/05/03	382.01	Call	GOVI	58,230.0000	68,660.0000	17.912	0	0	0
2012/01/27	GOVI 2012/05/03	382.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/01/27	GOVI 2012/05/03	381.99	Call	GOVI	58,430.0000	68,860.0000	17.850	0	0	0
2012/01/27	GOVI 2012/05/03	381.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/01/27	GOVI 2012/08/02			GOVI	393.7320	394.7930	0.269	0.0000	0.0000	0
2012/01/27	GOVI 2012/08/02	390.00	Call	GOVI	37,320.0000	47,930.0000	28.430	0	0	0
2012/01/27	GOVI 2012/08/02	390.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/01/27	GOVI 2012/08/02	390.01	Call	GOVI	37,220.0000	47,830.0000	28.506	0	0	0
2012/01/27	GOVI 2012/08/02	390.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/01/27	GOVI 2012/08/02	389.99	Call	GOVI	37,420.0000	48,030.0000	28.354	0	0	0
2012/01/27	GOVI 2012/08/02	389.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/01/27	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/01/27	IGOV 2012/02/02			Index Future	167.9110	168.1540	0.145	0.0000	0.0000	113
2012/01/27	IGOV 2012/05/03			Index Future	170.2720	170.5130	0.142	0.0000	0.0000	401
2012/01/27	IGOV 2012/08/02			Index Future	172.8620	173.1080	0.142	0.0000	0.0000	0
2012/01/27	ILBI 2012/02/02			Index Future	455.6430	455.6530	0.002	0.0000	0.0000	88
2012/01/27	ILBI 2012/05/03			Index Future	462.9230	462.9330	0.002	0.0000	0.0000	0
2012/01/27	ILBI 2012/08/02			Index Future	462.0000	472.6830	2.312	0.0000	0.0000	64

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2012/01/27	J157	2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2012/01/27	J186	2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2012/01/27	J201	2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2012/01/27	J203	2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2012/01/27	J204	2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2012/01/27	J207	2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2012/01/27	JBAF	2012/02/15			Jibar Tradeable Future	5.6000	5.6000	0.000	0.0000	0.0000	0
2012/01/27	JBAF	2012/03/20			Jibar Tradeable Future	5.6100	5.6100	0.000	0.0000	0.0000	2,390
2012/01/27	JBAF	2012/04/18			Jibar Tradeable Future	5.6100	5.6100	0.000	0.0000	0.0000	0
2012/01/27	JBAF	2012/05/16			Jibar Tradeable Future	5.6200	5.6200	0.000	0.0000	0.0000	0
2012/01/27	JBAF	2012/06/20			Jibar Tradeable Future	5.6400	5.6200	(0.355)	0.0000	0.0000	2,890
2012/01/27	JBAF	2012/07/18			Jibar Tradeable Future	5.6600	5.6400	(0.353)	0.0000	0.0000	0
2012/01/27	JBAF	2012/09/19			Jibar Tradeable Future	5.7100	5.6900	(0.350)	0.0000	0.0000	44,760
2012/01/27	JBAF	2012/12/19			Jibar Tradeable Future	5.8100	5.7900	(0.344)	0.0000	0.0000	940
2012/01/27	JBAF	2013/03/20			Jibar Tradeable Future	5.9500	5.9100	(0.672)	0.0000	0.0000	790
2012/01/27	JBAF	2013/06/19			Jibar Tradeable Future	6.1300	6.0900	(0.653)	0.0000	0.0000	1,250
2012/01/27	JBAF	2013/09/18			Jibar Tradeable Future	6.3600	6.3200	(0.629)	0.0000	0.0000	1,500
2012/01/27	JBAF	2013/12/18			Jibar Tradeable Future	6.5600	6.5200	(0.610)	0.0000	0.0000	1,000
2012/01/27	JN02	2012/02/02			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2012/01/27	JN02	2012/02/02	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/27	JN02	2012/02/02	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/27	JN02	2012/02/02	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/27	JN02	2012/02/02	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2012/01/27	JN02	2012/02/02	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2012/01/27	JN02	2012/02/02	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/27	JN05	2012/02/02			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2012/01/27	JN05	2012/02/02	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/27	JN05	2012/02/02	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/27	JN05	2012/02/02	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0

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2012/01/27	JN05 2012/02/02	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2012/01/27	JN05 2012/02/02	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2012/01/27	JN05 2012/02/02	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/27	JN10 2012/02/02			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2012/01/27	JN10 2012/02/02	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/27	JN10 2012/02/02	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/27	JN10 2012/02/02	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/27	JN10 2012/02/02	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2012/01/27	JN10 2012/02/02	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2012/01/27	JN10 2012/02/02	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/27	OTH1 2012/02/02			Index Future	375.3480	377.3840	0.542	0.0000	0.0000	0
2012/01/27	R157 2012/02/02			Bond Future	6.4710	6.4450	(0.402)	0.0000	0.0000	9,181
2012/01/27	R157 2012/02/02	8.50	Call	Bond Future	7,032.0000	7,125.0000	1.323	0	0	0
2012/01/27	R157 2012/02/02	8.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/27	R157 2012/02/02	8.55	Call	Bond Future	7,198.0000	7,292.0000	1.306	0	0	0
2012/01/27	R157 2012/02/02	8.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/27	R157 2012/02/02	8.45	Call	Bond Future	6,865.0000	6,958.0000	1.355	0	0	0
2012/01/27	R157 2012/02/02	8.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/27	R157 2012/02/02	6.55	Call	Bond Future	391.0000	446.0000	14.066	0	0	0
2012/01/27	R157 2012/02/02	6.55	Put	Bond Future	107.0000	69.0000	(35.514)	0	0	0
2012/01/27	R157 2012/02/02	6.00	Put	Bond Future	1,710.0000	1,616.0000	(5.497)	0	0	0
2012/01/27	R157 2012/02/02	6.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	130
2012/01/27	R157 2012/02/02	7.05	Call	Bond Future	2,061.0000	2,154.0000	4.512	0	0	0
2012/01/27	R157 2012/02/02	7.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	130
2012/01/27	R157 2012/02/02	6.25	Put	Bond Future	815.0000	724.0000	(11.166)	0	0	0
2012/01/27	R157 2012/02/02	6.25	Call	Bond Future	17.0000	19.0000	11.765	0	0	3,960
2012/01/27	R157 2012/02/02	6.45	Put	Bond Future	260.0000	194.0000	(25.385)	0	0	0
2012/01/27	R157 2012/02/02	6.45	Call	Bond Future	184.0000	212.0000	15.217	0	0	1,320
2012/01/27	R157 2012/02/02	6.65	Call	Bond Future	676.0000	753.0000	11.391	0	0	0
2012/01/27	R157 2012/02/02	6.65	Put	Bond Future	34.0000	18.0000	(47.059)	0	0	1,320
2012/01/27	R157 2012/02/02	7.20	Call	Bond Future	2,588.0000	2,681.0000	3.594	0	0	0
2012/01/27	R157 2012/02/02	7.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	3,960
2012/01/27	R157 2012/05/03			Bond Future	6.5410	6.5140	(0.413)	0.0000	0.0000	7,335

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2012/01/27	R157 2012/05/03	8.25	Call	Bond Future	5,552.0000	5,642.0000	1.621	0	0	0
2012/01/27	R157 2012/05/03	8.25	Put	Bond Future	4.0000	3.0000	(25.000)	0	0	0
2012/01/27	R157 2012/05/03	8.30	Call	Bond Future	5,709.0000	5,799.0000	1.576	0	0	0
2012/01/27	R157 2012/05/03	8.30	Put	Bond Future	3.0000	3.0000	0.000	0	0	0
2012/01/27	R157 2012/05/03	8.20	Call	Bond Future	5,396.0000	5,485.0000	1.649	0	0	0
2012/01/27	R157 2012/05/03	8.20	Put	Bond Future	6.0000	4.0000	(33.333)	0	0	0
2012/01/27	R157 2012/05/03	6.25	Put	Bond Future	0.0000	1,328.0000	100.000	0	0	0
2012/01/27	R157 2012/05/03	6.25	Call	Bond Future	0.0000	440.0000	100.000	0	0	1,500
2012/01/27	R157 2012/05/03	6.50	Call	Bond Future	0.0000	795.0000	100.000	0	0	0
2012/01/27	R157 2012/05/03	6.50	Put	Bond Future	0.0000	842.0000	100.000	0	0	1,500
2012/01/27	R157 2012/05/03	6.75	Call	Bond Future	0.0000	1,280.0000	100.000	0	0	0
2012/01/27	R157 2012/05/03	6.75	Put	Bond Future	0.0000	493.0000	100.000	0	0	1,500
2012/01/27	R157 2012/08/02			Bond Future	6.5740	6.5430	(0.472)	0.0000	0.0000	0
2012/01/27	R157 2012/08/02	8.00	Call	Bond Future	4,539.0000	4,622.0000	1.829	0	0	0
2012/01/27	R157 2012/08/02	8.00	Put	Bond Future	225.0000	212.0000	(5.778)	0	0	0
2012/01/27	R157 2012/08/02	8.05	Call	Bond Future	4,669.0000	4,752.0000	1.778	0	0	0
2012/01/27	R157 2012/08/02	8.05	Put	Bond Future	208.0000	195.0000	(6.250)	0	0	0
2012/01/27	R157 2012/08/02	7.95	Call	Bond Future	4,410.0000	4,492.0000	1.859	0	0	0
2012/01/27	R157 2012/08/02	7.95	Put	Bond Future	244.0000	230.0000	(5.738)	0	0	0
2012/01/27	R157 2012/11/01			Bond Future	6.5980	6.5700	(0.424)	0.0000	0.0000	0
2012/01/27	R157 2012/11/01	7.00	Call	Bond Future	2,359.0000	2,405.0000	1.950	0	0	0
2012/01/27	R157 2012/11/01	7.00	Put	Bond Future	1,221.0000	1,187.0000	(2.785)	0	0	0
2012/01/27	R157 2012/11/01	7.05	Call	Bond Future	2,451.0000	2,498.0000	1.918	0	0	0
2012/01/27	R157 2012/11/01	7.05	Put	Bond Future	1,172.0000	1,140.0000	(2.730)	0	0	0
2012/01/27	R157 2012/11/01	6.95	Call	Bond Future	2,267.0000	2,313.0000	2.029	0	0	0
2012/01/27	R157 2012/11/01	6.95	Put	Bond Future	1,270.0000	1,236.0000	(2.677)	0	0	0
2012/01/27	R157 2013/02/07			Bond Future	6.6150	6.5760	(0.590)	0.0000	0.0000	0
2012/01/27	R157 2013/02/07	6.75	Call	Bond Future	347.0000	448.0000	29.107	0	0	0
2012/01/27	R157 2013/02/07	6.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/27	R157 2013/02/07	6.80	Call	Bond Future	476.0000	576.0000	21.008	0	0	0
2012/01/27	R157 2013/02/07	6.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/27	R157 2013/02/07	6.70	Call	Bond Future	219.0000	320.0000	46.119	0	0	0
2012/01/27	R157 2013/02/07	6.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/27	R186 2012/02/02			Bond Future	8.2210	8.1350	(1.046)	0.0000	0.0000	24,199

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
2012/01/27	R186 2012/02/02	9.00	Call	Bond Future	7,192.0000	8,026.0000	11.596	0	0	0
2012/01/27	R186 2012/02/02	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	100
2012/01/27	R186 2012/02/02	9.05	Call	Bond Future	7,631.0000	8,466.0000	10.942	0	0	0
2012/01/27	R186 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/27	R186 2012/02/02	8.95	Call	Bond Future	6,749.0000	7,584.0000	12.372	0	0	0
2012/01/27	R186 2012/02/02	8.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/27	R186 2012/02/02	7.75	Put	Bond Future	4,681.0000	3,853.0000	(17.689)	0	0	0
2012/01/27	R186 2012/02/02	7.75	Call	Bond Future	7.0000	13.0000	85.714	0	0	6,000
2012/01/27	R186 2012/02/02	6.75	Put	Bond Future	15,501.0000	14,667.0000	(5.380)	0	0	0
2012/01/27	R186 2012/02/02	6.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	6,000
2012/01/27	R186 2012/02/02	8.00	Put	Bond Future	2,305.0000	1,588.0000	(31.106)	0	0	0
2012/01/27	R186 2012/02/02	8.00	Call	Bond Future	144.0000	261.0000	81.250	0	0	100
2012/01/27	R186 2012/02/02	13.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/27	R186 2012/02/02	13.25	Call	Bond Future	37,041.0000	37,875.0000	2.252	0	0	0
2012/01/27	R186 2012/02/02	98.00	Call	Bond Future	108,815.0000	109,649.0000	0.766	0	0	0
2012/01/27	R186 2012/02/02	98.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/27	R186 2012/05/03			Bond Future	8.3000	8.2110	(1.072)	0.0000	0.0000	15,099
2012/01/27	R186 2012/05/03	9.00	Call	Bond Future	7,277.0000	7,958.0000	9.358	0	0	0
2012/01/27	R186 2012/05/03	9.00	Put	Bond Future	907.0000	741.0000	(18.302)	0	0	0
2012/01/27	R186 2012/05/03	9.05	Call	Bond Future	7,628.0000	8,322.0000	9.098	0	0	0
2012/01/27	R186 2012/05/03	9.05	Put	Bond Future	822.0000	669.0000	(18.613)	0	0	0
2012/01/27	R186 2012/05/03	8.95	Call	Bond Future	6,930.0000	7,598.0000	9.639	0	0	0
2012/01/27	R186 2012/05/03	8.95	Put	Bond Future	998.0000	819.0000	(17.936)	0	0	0
2012/01/27	R186 2012/05/03	7.90	Put	Bond Future	5,364.0000	4,788.0000	(10.738)	0	0	0
2012/01/27	R186 2012/05/03	7.90	Call	Bond Future	1,488.0000	1,759.0000	18.212	0	0	2,250
2012/01/27	R186 2012/05/03	8.20	Put	Bond Future	3,554.0000	3,102.0000	(12.718)	0	0	0
2012/01/27	R186 2012/05/03	8.20	Call	Bond Future	2,602.0000	2,997.0000	15.181	0	0	750
2012/01/27	R186 2012/05/03	8.50	Call	Bond Future	4,097.0000	4,615.0000	12.643	0	0	0
2012/01/27	R186 2012/05/03	8.50	Put	Bond Future	2,225.0000	1,896.0000	(14.787)	0	0	750
2012/01/27	R186 2012/05/03	8.85	Call	Bond Future	6,252.0000	6,892.0000	10.237	0	0	0
2012/01/27	R186 2012/05/03	8.85	Put	Bond Future	1,204.0000	997.0000	(17.193)	0	0	2,250
2012/01/27	R186 2012/08/02			Bond Future	8.3660	8.2750	(1.088)	0.0000	0.0000	0
2012/01/27	R186 2012/08/02	8.75	Call	Bond Future	6,762.0000	7,300.0000	7.956	0	0	0
2012/01/27	R186 2012/08/02	8.75	Put	Bond Future	3,267.0000	2,954.0000	(9.581)	0	0	0
2012/01/27	R186 2012/08/02	8.80	Call	Bond Future	7,047.0000	7,597.0000	7.805	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
2012/01/27	R186 2012/08/02	8.80	Put	Bond Future	3,108.0000	2,807.0000	(9.685)	0	0	0
2012/01/27	R186 2012/08/02	8.70	Call	Bond Future	6,481.0000	7,007.0000	8.116	0	0	0
2012/01/27	R186 2012/08/02	8.70	Put	Bond Future	3,432.0000	3,107.0000	(9.470)	0	0	0
2012/01/27	R186 2012/11/01			Bond Future	8.4300	8.3370	(1.103)	0.0000	0.0000	0
2012/01/27	R186 2012/11/01	8.75	Call	Bond Future	7,639.0000	8,150.0000	6.689	0	0	0
2012/01/27	R186 2012/11/01	8.75	Put	Bond Future	4,767.0000	4,423.0000	(7.216)	0	0	0
2012/01/27	R186 2012/11/01	8.80	Call	Bond Future	7,907.0000	8,426.0000	6.564	0	0	0
2012/01/27	R186 2012/11/01	8.80	Put	Bond Future	4,595.0000	4,260.0000	(7.291)	0	0	0
2012/01/27	R186 2012/11/01	8.70	Call	Bond Future	7,376.0000	7,877.0000	6.792	0	0	0
2012/01/27	R186 2012/11/01	8.70	Put	Bond Future	4,946.0000	4,592.0000	(7.157)	0	0	0
2012/01/27	R186 2013/02/07			Bond Future	8.4960	8.3970	(1.165)	0.0000	0.0000	0
2012/01/27	R186 2013/02/07	8.50	Call	Bond Future	36.0000	928.0000	2477.778	0	0	0
2012/01/27	R186 2013/02/07	8.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/27	R186 2013/02/07	8.55	Call	Bond Future	483.0000	1,375.0000	184.679	0	0	0
2012/01/27	R186 2013/02/07	8.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/27	R186 2013/02/07	8.45	Call	Bond Future	0.0000	479.0000	100.000	0	0	0
2012/01/27	R186 2013/02/07	8.45	Put	Bond Future	413.0000	0.0000	(100.000)	0	0	0
2012/01/27	R189 2012/02/02			Bond Future	218.9364	218.9384	0.001	0.0000	0.0000	0
2012/01/27	R189 2012/02/02	218.00	Call	Bond Future	936.0000	938.0000	0.214	0	0	0
2012/01/27	R189 2012/02/02	218.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/27	R189 2012/02/02	218.05	Call	Bond Future	886.0000	888.0000	0.226	0	0	0
2012/01/27	R189 2012/02/02	218.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/27	R189 2012/02/02	217.95	Call	Bond Future	986.0000	988.0000	0.203	0	0	0
2012/01/27	R189 2012/02/02	217.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/27	R189 2012/05/03			Bond Future	215.7078	215.7030	(0.002)	0.0000	0.0000	0
2012/01/27	R189 2012/05/03	215.00	Call	Bond Future	708.0000	703.0000	(0.706)	0	0	0
2012/01/27	R189 2012/05/03	215.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/27	R189 2012/05/03	215.05	Call	Bond Future	658.0000	653.0000	(0.760)	0	0	0
2012/01/27	R189 2012/05/03	215.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/27	R189 2012/05/03	214.95	Call	Bond Future	758.0000	753.0000	(0.660)	0	0	0
2012/01/27	R189 2012/05/03	214.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/27	R197 2012/02/02			Bond Future	248.1606	248.6345	0.191	0.0000	0.0000	0
2012/01/27	R197 2012/02/02	237.00	Call	Bond Future	11,161.0000	11,634.0000	4.238	0	0	0

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2012/01/27	R197 2012/02/02	237.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/27	R197 2012/02/02	237.05	Call	Bond Future	11,111.0000	11,584.0000	4.257	0	0	0
2012/01/27	R197 2012/02/02	237.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/27	R197 2012/02/02	236.95	Call	Bond Future	11,211.0000	11,684.0000	4.219	0	0	0
2012/01/27	R197 2012/02/02	236.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/27	R197 2012/05/03			Bond Future	251.6499	252.1225	0.188	0.0000	0.0000	965
2012/01/27	R197 2012/05/03	251.00	Call	Bond Future	650.0000	1,123.0000	72.769	0	0	0
2012/01/27	R197 2012/05/03	251.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/27	R197 2012/05/03	251.05	Call	Bond Future	600.0000	1,073.0000	78.833	0	0	0
2012/01/27	R197 2012/05/03	251.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/27	R197 2012/05/03	250.95	Call	Bond Future	700.0000	1,173.0000	67.571	0	0	0
2012/01/27	R197 2012/05/03	250.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/27	R201 2012/02/02			Bond Future	6.0240	6.0030	(0.349)	0.0000	0.0000	3,124
2012/01/27	R201 2012/02/02	8.25	Call	Bond Future	5,835.0000	5,892.0000	0.977	0	0	0
2012/01/27	R201 2012/02/02	8.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/27	R201 2012/02/02	8.30	Call	Bond Future	5,961.0000	6,018.0000	0.956	0	0	0
2012/01/27	R201 2012/02/02	8.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/27	R201 2012/02/02	8.20	Call	Bond Future	5,708.0000	5,765.0000	0.999	0	0	0
2012/01/27	R201 2012/02/02	8.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/27	R201 2012/05/03			Bond Future	6.0590	6.0370	(0.363)	0.0000	0.0000	0
2012/01/27	R201 2012/05/03	7.75	Call	Bond Future	4,105.0000	4,160.0000	1.340	0	0	0
2012/01/27	R201 2012/05/03	7.75	Put	Bond Future	2.0000	2.0000	0.000	0	0	0
2012/01/27	R201 2012/05/03	7.80	Call	Bond Future	4,223.0000	4,277.0000	1.279	0	0	0
2012/01/27	R201 2012/05/03	7.80	Put	Bond Future	2.0000	1.0000	(50.000)	0	0	0
2012/01/27	R201 2012/05/03	7.70	Call	Bond Future	3,988.0000	4,042.0000	1.354	0	0	0
2012/01/27	R201 2012/05/03	7.70	Put	Bond Future	4.0000	3.0000	(25.000)	0	0	0
2012/01/27	R201 2012/08/02			Bond Future	6.0460	6.0210	(0.413)	0.0000	0.0000	0
2012/01/27	R201 2012/08/02	7.50	Call	Bond Future	3,360.0000	3,410.0000	1.488	0	0	0
2012/01/27	R201 2012/08/02	7.50	Put	Bond Future	136.0000	129.0000	(5.147)	0	0	0
2012/01/27	R201 2012/08/02	7.55	Call	Bond Future	3,457.0000	3,507.0000	1.446	0	0	0
2012/01/27	R201 2012/08/02	7.55	Put	Bond Future	124.0000	117.0000	(5.645)	0	0	0
2012/01/27	R201 2012/08/02	7.45	Call	Bond Future	3,264.0000	3,313.0000	1.501	0	0	0
2012/01/27	R201 2012/08/02	7.45	Put	Bond Future	148.0000	141.0000	(4.730)	0	0	0
2012/01/27	R201 2012/11/01			Bond Future	6.0060	5.9840	(0.366)	0.0000	0.0000	0

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2012/01/27	R201	2012/11/01	6.50	Call	Bond Future	1,843.0000	1,869.0000	1.411	0	0	0
2012/01/27	R201	2012/11/01	6.50	Put	Bond Future	844.0000	825.0000	(2.251)	0	0	0
2012/01/27	R201	2012/11/01	6.55	Call	Bond Future	1,912.0000	1,939.0000	1.412	0	0	0
2012/01/27	R201	2012/11/01	6.55	Put	Bond Future	812.0000	795.0000	(2.094)	0	0	0
2012/01/27	R201	2012/11/01	6.45	Call	Bond Future	1,775.0000	1,800.0000	1.408	0	0	0
2012/01/27	R201	2012/11/01	6.45	Put	Bond Future	876.0000	857.0000	(2.169)	0	0	0
2012/01/27	R201	2013/02/07			Bond Future	5.9250	5.8910	(0.574)	0.0000	0.0000	0
2012/01/27	R201	2013/02/07	6.25	Call	Bond Future	579.0000	640.0000	10.535	0	0	0
2012/01/27	R201	2013/02/07	6.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/27	R201	2013/02/07	6.30	Call	Bond Future	668.0000	729.0000	9.132	0	0	0
2012/01/27	R201	2013/02/07	6.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/27	R201	2013/02/07	6.20	Call	Bond Future	491.0000	551.0000	12.220	0	0	0
2012/01/27	R201	2013/02/07	6.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/27	R202	2012/02/02			Bond Future	186.9527	186.9666	0.007	0.0000	0.0000	400
2012/01/27	R202	2012/02/02	177.00	Call	Bond Future	9,953.0000	9,967.0000	0.141	0	0	0
2012/01/27	R202	2012/02/02	177.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/27	R202	2012/02/02	177.05	Call	Bond Future	9,903.0000	9,917.0000	0.141	0	0	0
2012/01/27	R202	2012/02/02	177.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/27	R202	2012/02/02	176.95	Call	Bond Future	10,003.0000	10,017.0000	0.140	0	0	0
2012/01/27	R202	2012/02/02	176.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/27	R202	2012/05/03			Bond Future	189.5811	189.5897	0.005	0.0000	0.0000	36,343
2012/01/27	R202	2012/05/03	190.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/27	R202	2012/05/03	190.00	Put	Bond Future	419.0000	410.0000	(2.148)	0	0	0
2012/01/27	R202	2012/05/03	190.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/27	R202	2012/05/03	190.05	Put	Bond Future	469.0000	460.0000	(1.919)	0	0	0
2012/01/27	R202	2012/05/03	189.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/27	R202	2012/05/03	189.95	Put	Bond Future	369.0000	360.0000	(2.439)	0	0	0
2012/01/27	R203	2012/02/02			Bond Future	7.1420	7.1210	(0.294)	0.0000	0.0000	3,569
2012/01/27	R203	2012/02/02	8.75	Call	Bond Future	7,223.0000	7,321.0000	1.357	0	0	0
2012/01/27	R203	2012/02/02	8.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/27	R203	2012/02/02	8.80	Call	Bond Future	7,437.0000	7,536.0000	1.331	0	0	0
2012/01/27	R203	2012/02/02	8.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/27	R203	2012/02/02	8.70	Call	Bond Future	7,007.0000	7,106.0000	1.413	0	0	0

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2012/01/27	R203 2012/02/02	8.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/27	R203 2012/02/02	6.95	Put	Bond Future	970.0000	871.0000	(10.206)	0	0	0
2012/01/27	R203 2012/02/02	6.95	Call	Bond Future	64.0000	64.0000	0.000	0	0	2,640
2012/01/27	R203 2012/02/02	7.20	Put	Bond Future	225.0000	168.0000	(25.333)	0	0	0
2012/01/27	R203 2012/02/02	7.20	Call	Bond Future	497.0000	538.0000	8.249	0	0	880
2012/01/27	R203 2012/02/02	7.35	Call	Bond Future	1,028.0000	1,103.0000	7.296	0	0	0
2012/01/27	R203 2012/02/02	7.35	Put	Bond Future	58.0000	34.0000	(41.379)	0	0	880
2012/01/27	R203 2012/02/02	7.95	Call	Bond Future	3,709.0000	3,807.0000	2.642	0	0	0
2012/01/27	R203 2012/02/02	7.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	2,640
2012/01/27	R203 2012/05/03			Bond Future	7.2250	7.2030	(0.304)	0.0000	0.0000	1,404
2012/01/27	R203 2012/05/03	8.75	Call	Bond Future	6,622.0000	6,718.0000	1.450	0	0	0
2012/01/27	R203 2012/05/03	8.75	Put	Bond Future	33.0000	30.0000	(9.091)	0	0	0
2012/01/27	R203 2012/05/03	8.80	Call	Bond Future	6,824.0000	6,920.0000	1.407	0	0	0
2012/01/27	R203 2012/05/03	8.80	Put	Bond Future	28.0000	25.0000	(10.714)	0	0	0
2012/01/27	R203 2012/05/03	8.70	Call	Bond Future	6,420.0000	6,515.0000	1.480	0	0	0
2012/01/27	R203 2012/05/03	8.70	Put	Bond Future	39.0000	35.0000	(10.256)	0	0	0
2012/01/27	R203 2012/05/03	7.00	Put	Bond Future	1,834.0000	1,767.0000	(3.653)	0	0	0
2012/01/27	R203 2012/05/03	7.00	Call	Bond Future	816.0000	848.0000	3.922	0	0	4,200
2012/01/27	R203 2012/05/03	7.15	Put	Bond Future	1,443.0000	1,384.0000	(4.089)	0	0	0
2012/01/27	R203 2012/05/03	7.15	Call	Bond Future	1,105.0000	1,145.0000	3.620	0	0	1,400
2012/01/27	R203 2012/05/03	7.45	Call	Bond Future	1,845.0000	1,901.0000	3.035	0	0	0
2012/01/27	R203 2012/05/03	7.45	Put	Bond Future	839.0000	796.0000	(5.125)	0	0	1,400
2012/01/27	R203 2012/05/03	7.80	Call	Bond Future	2,955.0000	3,028.0000	2.470	0	0	0
2012/01/27	R203 2012/05/03	7.80	Put	Bond Future	408.0000	382.0000	(6.373)	0	0	4,200
2012/01/27	R203 2012/08/02			Bond Future	7.2860	7.2630	(0.316)	0.0000	0.0000	0
2012/01/27	R203 2012/08/02	8.50	Call	Bond Future	5,605.0000	5,683.0000	1.392	0	0	0
2012/01/27	R203 2012/08/02	8.50	Put	Bond Future	535.0000	514.0000	(3.925)	0	0	0
2012/01/27	R203 2012/08/02	8.55	Call	Bond Future	5,771.0000	5,850.0000	1.369	0	0	0
2012/01/27	R203 2012/08/02	8.55	Put	Bond Future	499.0000	478.0000	(4.208)	0	0	0
2012/01/27	R203 2012/08/02	8.45	Call	Bond Future	5,436.0000	5,514.0000	1.435	0	0	0
2012/01/27	R203 2012/08/02	8.45	Put	Bond Future	569.0000	547.0000	(3.866)	0	0	0
2012/01/27	R203 2012/11/01			Bond Future	7.3450	7.3240	(0.286)	0.0000	0.0000	0
2012/01/27	R203 2012/11/01	7.75	Call	Bond Future	3,442.0000	3,491.0000	1.424	0	0	0
2012/01/27	R203 2012/11/01	7.75	Put	Bond Future	1,792.0000	1,754.0000	(2.121)	0	0	0
2012/01/27	R203 2012/11/01	7.80	Call	Bond Future	3,572.0000	3,622.0000	1.400	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
2012/01/27	R203 2012/11/01	7.80	Put	Bond Future	1,720.0000	1,684.0000	(2.093)	0	0	0
2012/01/27	R203 2012/11/01	7.70	Call	Bond Future	3,314.0000	3,362.0000	1.448	0	0	0
2012/01/27	R203 2012/11/01	7.70	Put	Bond Future	1,866.0000	1,827.0000	(2.090)	0	0	0
2012/01/27	R203 2013/02/07			Bond Future	7.4080	7.3810	(0.364)	0.0000	0.0000	0
2012/01/27	R203 2013/02/07	6.50	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/27	R203 2013/02/07	6.50	Put	Bond Future	3,622.0000	3,516.0000	(2.927)	0	0	0
2012/01/27	R203 2013/02/07	6.55	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/27	R203 2013/02/07	6.55	Put	Bond Future	3,418.0000	3,313.0000	(3.072)	0	0	0
2012/01/27	R203 2013/02/07	6.45	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/27	R203 2013/02/07	6.45	Put	Bond Future	3,826.0000	3,720.0000	(2.771)	0	0	0
2012/01/27	R204 2012/02/02			Bond Future	7.4320	7.4110	(0.283)	0.0000	0.0000	3,450
2012/01/27	R204 2012/02/02	9.00	Call	Bond Future	8,058.0000	8,171.0000	1.402	0	0	0
2012/01/27	R204 2012/02/02	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/27	R204 2012/02/02	9.05	Call	Bond Future	8,301.0000	8,415.0000	1.373	0	0	0
2012/01/27	R204 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/27	R204 2012/02/02	8.95	Call	Bond Future	7,813.0000	7,927.0000	1.459	0	0	0
2012/01/27	R204 2012/02/02	8.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/27	R204 2012/02/02	7.25	Put	Bond Future	1,078.0000	965.0000	(10.482)	0	0	0
2012/01/27	R204 2012/02/02	7.25	Call	Bond Future	88.0000	89.0000	1.136	0	0	540
2012/01/27	R204 2012/02/02	8.00	Call	Bond Future	3,014.0000	3,128.0000	3.782	0	0	0
2012/01/27	R204 2012/02/02	8.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	540
2012/01/27	R204 2012/02/02	7.50	Call	Bond Future	617.0000	665.0000	7.780	0	0	0
2012/01/27	R204 2012/02/02	7.50	Put	Bond Future	250.0000	185.0000	(26.000)	0	0	0
2012/01/27	R204 2012/05/03			Bond Future	7.5160	7.4950	(0.279)	0.0000	0.0000	1,702
2012/01/27	R204 2012/05/03	8.75	Call	Bond Future	6,324.0000	6,424.0000	1.581	0	0	0
2012/01/27	R204 2012/05/03	8.75	Put	Bond Future	124.0000	114.0000	(8.065)	0	0	0
2012/01/27	R204 2012/05/03	8.80	Call	Bond Future	6,549.0000	6,651.0000	1.557	0	0	0
2012/01/27	R204 2012/05/03	8.80	Put	Bond Future	108.0000	100.0000	(7.407)	0	0	0
2012/01/27	R204 2012/05/03	8.70	Call	Bond Future	6,099.0000	6,198.0000	1.623	0	0	0
2012/01/27	R204 2012/05/03	8.70	Put	Bond Future	141.0000	130.0000	(7.801)	0	0	0
2012/01/27	R204 2012/05/03	7.00	Put	Bond Future	0.0000	3,198.0000	100.000	0	0	0
2012/01/27	R204 2012/05/03	7.00	Call	Bond Future	0.0000	569.0000	100.000	0	0	550
2012/01/27	R204 2012/05/03	7.75	Call	Bond Future	0.0000	2,325.0000	100.000	0	0	0
2012/01/27	R204 2012/05/03	7.75	Put	Bond Future	0.0000	1,002.0000	100.000	0	0	550

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2012/01/27	R204 2012/08/02			Bond Future	7.5840	7.5610	(0.303)	0.0000	0.0000	0
2012/01/27	R204 2012/08/02	8.50	Call	Bond Future	5,423.0000	5,507.0000	1.549	0	0	0
2012/01/27	R204 2012/08/02	8.50	Put	Bond Future	928.0000	896.0000	(3.448)	0	0	0
2012/01/27	R204 2012/08/02	8.55	Call	Bond Future	5,609.0000	5,694.0000	1.515	0	0	0
2012/01/27	R204 2012/08/02	8.55	Put	Bond Future	876.0000	845.0000	(3.539)	0	0	0
2012/01/27	R204 2012/08/02	8.45	Call	Bond Future	5,239.0000	5,321.0000	1.565	0	0	0
2012/01/27	R204 2012/08/02	8.45	Put	Bond Future	983.0000	949.0000	(3.459)	0	0	0
2012/01/27	R204 2012/11/01			Bond Future	7.6470	7.6250	(0.288)	0.0000	0.0000	0
2012/01/27	R204 2012/11/01	8.00	Call	Bond Future	4,012.0000	4,072.0000	1.496	0	0	0
2012/01/27	R204 2012/11/01	8.00	Put	Bond Future	2,311.0000	2,264.0000	(2.034)	0	0	0
2012/01/27	R204 2012/11/01	8.05	Call	Bond Future	4,162.0000	4,223.0000	1.466	0	0	0
2012/01/27	R204 2012/11/01	8.05	Put	Bond Future	2,223.0000	2,176.0000	(2.114)	0	0	0
2012/01/27	R204 2012/11/01	7.95	Call	Bond Future	3,871.0000	3,929.0000	1.498	0	0	0
2012/01/27	R204 2012/11/01	7.95	Put	Bond Future	2,409.0000	2,359.0000	(2.076)	0	0	0
2012/01/27	R204 2013/02/07			Bond Future	7.7120	7.6860	(0.337)	0.0000	0.0000	0
2012/01/27	R204 2013/02/07	8.00	Call	Bond Future	1,337.0000	1,459.0000	9.125	0	0	0
2012/01/27	R204 2013/02/07	8.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/27	R204 2013/02/07	8.05	Call	Bond Future	1,567.0000	1,689.0000	7.786	0	0	0
2012/01/27	R204 2013/02/07	8.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/27	R204 2013/02/07	7.95	Call	Bond Future	1,107.0000	1,228.0000	10.930	0	0	0
2012/01/27	R204 2013/02/07	7.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/27	R206 2012/02/02			Bond Future	5.8740	5.8630	(0.187)	0.0000	0.0000	300
2012/01/27	R206 2012/02/02	8.00	Call	Bond Future	3,819.0000	3,840.0000	0.550	0	0	0
2012/01/27	R206 2012/02/02	8.00	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2012/01/27	R206 2012/02/02	8.05	Call	Bond Future	3,907.0000	3,927.0000	0.512	0	0	0
2012/01/27	R206 2012/02/02	8.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/27	R206 2012/02/02	7.95	Call	Bond Future	3,732.0000	3,752.0000	0.536	0	0	0
2012/01/27	R206 2012/02/02	7.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/27	R206 2012/05/03			Bond Future	5.9070	5.8970	(0.169)	0.0000	0.0000	0
2012/01/27	R206 2012/05/03	7.50	Call	Bond Future	2,527.0000	2,543.0000	0.633	0	0	0
2012/01/27	R206 2012/05/03	7.50	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2012/01/27	R206 2012/05/03	7.55	Call	Bond Future	2,605.0000	2,621.0000	0.614	0	0	0
2012/01/27	R206 2012/05/03	7.55	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2012/01/27	R206 2012/05/03	7.45	Call	Bond Future	2,449.0000	2,465.0000	0.653	0	0	0

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2012/01/27	R206 2012/05/03	7.45	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2012/01/27	R206 2012/08/02			Bond Future	5.8620	5.8500	(0.205)	0.0000	0.0000	0
2012/01/27	R206 2012/08/02	7.25	Call	Bond Future	1,981.0000	1,995.0000	0.707	0	0	0
2012/01/27	R206 2012/08/02	7.25	Put	Bond Future	88.0000	86.0000	(2.273)	0	0	0
2012/01/27	R206 2012/08/02	7.30	Call	Bond Future	2,040.0000	2,055.0000	0.735	0	0	0
2012/01/27	R206 2012/08/02	7.30	Put	Bond Future	80.0000	78.0000	(2.500)	0	0	0
2012/01/27	R206 2012/08/02	7.20	Call	Bond Future	1,921.0000	1,935.0000	0.729	0	0	0
2012/01/27	R206 2012/08/02	7.20	Put	Bond Future	96.0000	93.0000	(3.125)	0	0	0
2012/01/27	R206 2012/11/01			Bond Future	5.7480	5.7410	(0.122)	0.0000	0.0000	0
2012/01/27	R206 2012/11/01	6.00	Call	Bond Future	914.0000	918.0000	0.438	0	0	0
2012/01/27	R206 2012/11/01	6.00	Put	Bond Future	624.0000	620.0000	(0.641)	0	0	0
2012/01/27	R206 2012/11/01	6.05	Call	Bond Future	950.0000	953.0000	0.316	0	0	0
2012/01/27	R206 2012/11/01	6.05	Put	Bond Future	603.0000	598.0000	(0.829)	0	0	0
2012/01/27	R206 2012/11/01	5.95	Call	Bond Future	881.0000	884.0000	0.341	0	0	0
2012/01/27	R206 2012/11/01	5.95	Put	Bond Future	648.0000	643.0000	(0.772)	0	0	0
2012/01/27	R206 2013/02/07			Bond Future	5.5080	5.4830	(0.454)	0.0000	0.0000	0
2012/01/27	R206 2013/02/07	6.00	Call	Bond Future	442.0000	464.0000	4.977	0	0	0
2012/01/27	R206 2013/02/07	6.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/27	R206 2013/02/07	6.05	Call	Bond Future	487.0000	509.0000	4.517	0	0	0
2012/01/27	R206 2013/02/07	6.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/27	R206 2013/02/07	5.95	Call	Bond Future	397.0000	420.0000	5.793	0	0	0
2012/01/27	R206 2013/02/07	5.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/27	R207 2012/02/02			Bond Future	7.6670	7.6410	(0.339)	0.0000	0.0000	19,901
2012/01/27	R207 2012/02/02	9.00	Call	Bond Future	7,332.0000	7,482.0000	2.046	0	0	0
2012/01/27	R207 2012/02/02	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/27	R207 2012/02/02	9.05	Call	Bond Future	7,593.0000	7,744.0000	1.989	0	0	0
2012/01/27	R207 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/27	R207 2012/02/02	8.95	Call	Bond Future	7,070.0000	7,220.0000	2.122	0	0	0
2012/01/27	R207 2012/02/02	8.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/27	R207 2012/02/02	7.35	Put	Bond Future	1,864.0000	1,713.0000	(8.101)	0	0	0
2012/01/27	R207 2012/02/02	7.35	Call	Bond Future	12.0000	11.0000	(8.333)	0	0	1,920
2012/01/27	R207 2012/02/02	7.65	Put	Bond Future	451.0000	345.0000	(23.503)	0	0	0
2012/01/27	R207 2012/02/02	7.65	Call	Bond Future	353.0000	397.0000	12.465	0	0	640
2012/01/27	R207 2012/02/02	7.85	Call	Bond Future	1,128.0000	1,244.0000	10.284	0	0	0

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2012/01/27	R207 2012/02/02	7.85	Put	Bond Future	78.0000	44.0000	(43.590)	0	0	640
2012/01/27	R207 2012/02/02	8.50	Call	Bond Future	4,666.0000	4,816.0000	3.215	0	0	0
2012/01/27	R207 2012/02/02	8.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	1,920
2012/01/27	R207 2012/05/03			Bond Future	7.7530	7.7260	(0.348)	0.0000	0.0000	23,794
2012/01/27	R207 2012/05/03	8.75	Call	Bond Future	5,643.0000	5,774.0000	2.321	0	0	0
2012/01/27	R207 2012/05/03	8.75	Put	Bond Future	246.0000	225.0000	(8.537)	0	0	0
2012/01/27	R207 2012/05/03	8.80	Call	Bond Future	5,877.0000	6,010.0000	2.263	0	0	0
2012/01/27	R207 2012/05/03	8.80	Put	Bond Future	219.0000	201.0000	(8.219)	0	0	0
2012/01/27	R207 2012/05/03	8.70	Call	Bond Future	5,410.0000	5,540.0000	2.403	0	0	0
2012/01/27	R207 2012/05/03	8.70	Put	Bond Future	274.0000	253.0000	(7.664)	0	0	0
2012/01/27	R207 2012/05/03	7.45	Put	Bond Future	2,699.0000	2,594.0000	(3.890)	0	0	0
2012/01/27	R207 2012/05/03	7.45	Call	Bond Future	981.0000	1,027.0000	4.689	0	0	2,400
2012/01/27	R207 2012/05/03	7.65	Put	Bond Future	2,019.0000	1,928.0000	(4.507)	0	0	0
2012/01/27	R207 2012/05/03	7.65	Call	Bond Future	1,439.0000	1,500.0000	4.239	0	0	800
2012/01/27	R207 2012/05/03	8.00	Call	Bond Future	2,503.0000	2,591.0000	3.516	0	0	0
2012/01/27	R207 2012/05/03	8.00	Put	Bond Future	1,130.0000	1,066.0000	(5.664)	0	0	800
2012/01/27	R207 2012/05/03	8.30	Call	Bond Future	3,650.0000	3,759.0000	2.986	0	0	0
2012/01/27	R207 2012/05/03	8.30	Put	Bond Future	641.0000	599.0000	(6.552)	0	0	2,400
2012/01/27	R207 2012/08/02			Bond Future	7.8230	7.7960	(0.345)	0.0000	0.0000	0
2012/01/27	R207 2012/08/02	8.75	Call	Bond Future	5,899.0000	6,007.0000	1.831	0	0	0
2012/01/27	R207 2012/08/02	8.75	Put	Bond Future	1,008.0000	968.0000	(3.968)	0	0	0
2012/01/27	R207 2012/08/02	8.80	Call	Bond Future	6,099.0000	6,208.0000	1.787	0	0	0
2012/01/27	R207 2012/08/02	8.80	Put	Bond Future	953.0000	914.0000	(4.092)	0	0	0
2012/01/27	R207 2012/08/02	8.70	Call	Bond Future	5,702.0000	5,808.0000	1.859	0	0	0
2012/01/27	R207 2012/08/02	8.70	Put	Bond Future	1,066.0000	1,025.0000	(3.846)	0	0	0
2012/01/27	R207 2012/11/01			Bond Future	7.8870	7.8600	(0.342)	0.0000	0.0000	0
2012/01/27	R207 2012/11/01	8.25	Call	Bond Future	4,487.0000	4,568.0000	1.805	0	0	0
2012/01/27	R207 2012/11/01	8.25	Put	Bond Future	2,589.0000	2,526.0000	(2.433)	0	0	0
2012/01/27	R207 2012/11/01	8.30	Call	Bond Future	4,647.0000	4,729.0000	1.765	0	0	0
2012/01/27	R207 2012/11/01	8.30	Put	Bond Future	2,491.0000	2,430.0000	(2.449)	0	0	0
2012/01/27	R207 2012/11/01	8.20	Call	Bond Future	4,329.0000	4,408.0000	1.825	0	0	0
2012/01/27	R207 2012/11/01	8.20	Put	Bond Future	2,689.0000	2,625.0000	(2.380)	0	0	0
2012/01/27	R207 2013/02/07			Bond Future	7.9550	7.9230	(0.402)	0.0000	0.0000	0
2012/01/27	R207 2013/02/07	8.25	Call	Bond Future	1,497.0000	1,662.0000	11.022	0	0	0
2012/01/27	R207 2013/02/07	8.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2012/01/27	R207 2013/02/07	8.30	Call	Bond Future	1,748.0000	1,913.0000	9.439	0	0	0
2012/01/27	R207 2013/02/07	8.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/27	R207 2013/02/07	8.20	Call	Bond Future	1,246.0000	1,410.0000	13.162	0	0	0
2012/01/27	R207 2013/02/07	8.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/27	R208 2012/02/02			Bond Future	7.7210	7.6950	(0.337)	0.0000	0.0000	9,283
2012/01/27	R208 2012/02/02	9.00	Call	Bond Future	7,540.0000	7,702.0000	2.149	0	0	0
2012/01/27	R208 2012/02/02	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/27	R208 2012/02/02	9.05	Call	Bond Future	7,819.0000	7,980.0000	2.059	0	0	0
2012/01/27	R208 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/27	R208 2012/02/02	8.95	Call	Bond Future	7,260.0000	7,422.0000	2.231	0	0	0
2012/01/27	R208 2012/02/02	8.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/27	R208 2012/02/02	7.45	Put	Bond Future	1,723.0000	1,562.0000	(9.344)	0	0	0
2012/01/27	R208 2012/02/02	7.45	Call	Bond Future	19.0000	20.0000	5.263	0	0	2,880
2012/01/27	R208 2012/02/02	7.70	Put	Bond Future	476.0000	362.0000	(23.950)	0	0	0
2012/01/27	R208 2012/02/02	7.70	Call	Bond Future	345.0000	393.0000	13.913	0	0	960
2012/01/27	R208 2012/02/02	7.90	Call	Bond Future	1,179.0000	1,307.0000	10.857	0	0	0
2012/01/27	R208 2012/02/02	7.90	Put	Bond Future	75.0000	41.0000	(45.333)	0	0	960
2012/01/27	R208 2012/02/02	8.55	Call	Bond Future	4,978.0000	5,140.0000	3.254	0	0	0
2012/01/27	R208 2012/02/02	8.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	2,880
2012/01/27	R208 2012/05/03			Bond Future	7.7980	7.7720	(0.333)	0.0000	0.0000	8,877
2012/01/27	R208 2012/05/03	9.00	Call	Bond Future	7,086.0000	7,231.0000	2.046	0	0	0
2012/01/27	R208 2012/05/03	9.00	Put	Bond Future	143.0000	130.0000	(9.091)	0	0	0
2012/01/27	R208 2012/05/03	9.05	Call	Bond Future	7,341.0000	7,488.0000	2.002	0	0	0
2012/01/27	R208 2012/05/03	9.05	Put	Bond Future	123.0000	113.0000	(8.130)	0	0	0
2012/01/27	R208 2012/05/03	8.95	Call	Bond Future	6,829.0000	6,973.0000	2.109	0	0	0
2012/01/27	R208 2012/05/03	8.95	Put	Bond Future	161.0000	147.0000	(8.696)	0	0	0
2012/01/27	R208 2012/05/03	7.50	Put	Bond Future	2,846.0000	2,736.0000	(3.865)	0	0	0
2012/01/27	R208 2012/05/03	7.50	Call	Bond Future	1,017.0000	1,065.0000	4.720	0	0	3,000
2012/01/27	R208 2012/05/03	7.70	Put	Bond Future	2,108.0000	2,014.0000	(4.459)	0	0	0
2012/01/27	R208 2012/05/03	7.70	Call	Bond Future	1,511.0000	1,575.0000	4.236	0	0	1,000
2012/01/27	R208 2012/05/03	8.05	Call	Bond Future	2,665.0000	2,759.0000	3.527	0	0	0
2012/01/27	R208 2012/05/03	8.05	Put	Bond Future	1,153.0000	1,089.0000	(5.551)	0	0	1,000
2012/01/27	R208 2012/05/03	8.35	Call	Bond Future	3,912.0000	4,028.0000	2.965	0	0	0
2012/01/27	R208 2012/05/03	8.35	Put	Bond Future	639.0000	597.0000	(6.573)	0	0	3,000

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
2012/01/27	R208 2012/08/02			Bond Future	7.8610	7.8340	(0.343)	0.0000	0.0000	0
2012/01/27	R208 2012/08/02	8.75	Call	Bond Future	6,233.0000	6,349.0000	1.861	0	0	0
2012/01/27	R208 2012/08/02	8.75	Put	Bond Future	1,151.0000	1,107.0000	(3.823)	0	0	0
2012/01/27	R208 2012/08/02	8.80	Call	Bond Future	6,446.0000	6,564.0000	1.831	0	0	0
2012/01/27	R208 2012/08/02	8.80	Put	Bond Future	1,089.0000	1,047.0000	(3.857)	0	0	0
2012/01/27	R208 2012/08/02	8.70	Call	Bond Future	6,022.0000	6,136.0000	1.893	0	0	0
2012/01/27	R208 2012/08/02	8.70	Put	Bond Future	1,217.0000	1,171.0000	(3.780)	0	0	0
2012/01/27	R208 2012/11/01			Bond Future	7.9220	7.8950	(0.341)	0.0000	0.0000	0
2012/01/27	R208 2012/11/01	8.25	Call	Bond Future	4,561.0000	4,649.0000	1.929	0	0	0
2012/01/27	R208 2012/11/01	8.25	Put	Bond Future	2,690.0000	2,622.0000	(2.528)	0	0	0
2012/01/27	R208 2012/11/01	8.30	Call	Bond Future	4,735.0000	4,825.0000	1.901	0	0	0
2012/01/27	R208 2012/11/01	8.30	Put	Bond Future	2,583.0000	2,516.0000	(2.594)	0	0	0
2012/01/27	R208 2012/11/01	8.20	Call	Bond Future	4,396.0000	4,482.0000	1.956	0	0	0
2012/01/27	R208 2012/11/01	8.20	Put	Bond Future	2,807.0000	2,737.0000	(2.494)	0	0	0
2012/01/27	R208 2013/02/07			Bond Future	7.9850	7.9540	(0.388)	0.0000	0.0000	0
2012/01/27	R208 2013/02/07	8.00	Call	Bond Future	84.0000	259.0000	208.333	0	0	0
2012/01/27	R208 2013/02/07	8.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/27	R208 2013/02/07	8.05	Call	Bond Future	365.0000	539.0000	47.671	0	0	0
2012/01/27	R208 2013/02/07	8.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/27	R208 2013/02/07	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/27	R208 2013/02/07	7.95	Put	Bond Future	197.0000	23.0000	(88.325)	0	0	0
2012/01/27	R209 2012/02/02			Bond Future	8.6560	8.5600	(1.109)	0.0000	0.0000	1,534
2012/01/27	R209 2012/02/02	9.00	Call	Bond Future	2,756.0000	3,500.0000	26.996	0	0	0
2012/01/27	R209 2012/02/02	9.00	Put	Bond Future	50.0000	11.0000	(78.000)	0	0	0
2012/01/27	R209 2012/02/02	9.05	Call	Bond Future	3,117.0000	3,875.0000	24.318	0	0	0
2012/01/27	R209 2012/02/02	9.05	Put	Bond Future	31.0000	5.0000	(83.871)	0	0	0
2012/01/27	R209 2012/02/02	8.95	Call	Bond Future	2,403.0000	3,126.0000	30.087	0	0	0
2012/01/27	R209 2012/02/02	8.95	Put	Bond Future	81.0000	20.0000	(75.309)	0	0	0
2012/01/27	R209 2012/05/03			Bond Future	8.7250	8.6260	(1.135)	0.0000	0.0000	1,356
2012/01/27	R209 2012/05/03	9.00	Call	Bond Future	3,817.0000	4,337.0000	13.623	0	0	0
2012/01/27	R209 2012/05/03	9.00	Put	Bond Future	1,670.0000	1,393.0000	(16.587)	0	0	0
2012/01/27	R209 2012/05/03	9.05	Call	Bond Future	4,061.0000	4,598.0000	13.223	0	0	0
2012/01/27	R209 2012/05/03	9.05	Put	Bond Future	1,534.0000	1,274.0000	(16.949)	0	0	0
2012/01/27	R209 2012/05/03	8.95	Call	Bond Future	3,580.0000	4,082.0000	14.022	0	0	0

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2012/01/27	R209 2012/05/03	8.95	Put	Bond Future	1,816.0000	1,521.0000	(16.244)	0	0	0
2012/01/27	R209 2012/08/02			Bond Future	8.7840	8.6830	(1.150)	0.0000	0.0000	0
2012/01/27	R209 2012/08/02	9.25	Call	Bond Future	6,198.0000	6,728.0000	8.551	0	0	0
2012/01/27	R209 2012/08/02	9.25	Put	Bond Future	2,657.0000	2,383.0000	(10.312)	0	0	0
2012/01/27	R209 2012/08/02	9.30	Call	Bond Future	6,436.0000	6,976.0000	8.390	0	0	0
2012/01/27	R209 2012/08/02	9.30	Put	Bond Future	2,531.0000	2,267.0000	(10.431)	0	0	0
2012/01/27	R209 2012/08/02	9.20	Call	Bond Future	5,964.0000	6,483.0000	8.702	0	0	0
2012/01/27	R209 2012/08/02	9.20	Put	Bond Future	2,790.0000	2,505.0000	(10.215)	0	0	0
2012/01/27	R209 2012/11/01			Bond Future	8.8420	8.7390	(1.165)	0.0000	0.0000	0
2012/01/27	R209 2012/11/01	9.00	Call	Bond Future	5,694.0000	6,159.0000	8.166	0	0	0
2012/01/27	R209 2012/11/01	9.00	Put	Bond Future	4,476.0000	4,130.0000	(7.730)	0	0	0
2012/01/27	R209 2012/11/01	9.05	Call	Bond Future	5,907.0000	6,381.0000	8.024	0	0	0
2012/01/27	R209 2012/11/01	9.05	Put	Bond Future	4,311.0000	3,974.0000	(7.817)	0	0	0
2012/01/27	R209 2012/11/01	8.95	Call	Bond Future	5,494.0000	5,949.0000	8.282	0	0	0
2012/01/27	R209 2012/11/01	8.95	Put	Bond Future	4,658.0000	4,302.0000	(7.643)	0	0	0
2012/01/27	R209 2013/02/07			Bond Future	8.9020	8.7950	(1.202)	0.0000	0.0000	0
2012/01/27	R209 2013/02/07	9.00	Call	Bond Future	750.0000	1,583.0000	111.067	0	0	0
2012/01/27	R209 2013/02/07	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/27	R209 2013/02/07	9.05	Call	Bond Future	1,128.0000	1,961.0000	73.848	0	0	0
2012/01/27	R209 2013/02/07	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/27	R209 2013/02/07	8.95	Call	Bond Future	369.0000	1,202.0000	225.745	0	0	0
2012/01/27	R209 2013/02/07	8.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/27	R210 2012/02/02			Bond Future	139.5088	139.8852	0.270	0.0000	0.0000	20
2012/01/27	R210 2012/02/02	131.00	Call	Bond Future	8,509.0000	8,885.0000	4.419	0	0	0
2012/01/27	R210 2012/02/02	131.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/27	R210 2012/02/02	131.05	Call	Bond Future	8,459.0000	8,835.0000	4.445	0	0	0
2012/01/27	R210 2012/02/02	131.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/27	R210 2012/02/02	130.95	Call	Bond Future	8,559.0000	8,935.0000	4.393	0	0	0
2012/01/27	R210 2012/02/02	130.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/27	R210 2012/05/03			Bond Future	139.7127	140.0901	0.270	0.0000	0.0000	735
2012/01/27	R210 2012/05/03	139.00	Call	Bond Future	713.0000	1,090.0000	52.875	0	0	0
2012/01/27	R210 2012/05/03	139.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/27	R210 2012/05/03	139.05	Call	Bond Future	663.0000	1,040.0000	56.863	0	0	0
2012/01/27	R210 2012/05/03	139.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2012/01/27	R210 2012/05/03	138.95	Call	Bond Future	763.0000	1,140.0000	49.410	0	0	0
2012/01/27	R210 2012/05/03	138.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/27	R211 2012/02/02			Bond Future	116.6548	116.6592	0.004	0.0000	0.0000	0
2012/01/27	R211 2012/02/02	110.50	Call	Bond Future	6,155.0000	6,159.0000	0.065	0	0	0
2012/01/27	R211 2012/02/02	110.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/27	R211 2012/02/02	110.55	Call	Bond Future	6,105.0000	6,109.0000	0.066	0	0	0
2012/01/27	R211 2012/02/02	110.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/27	R211 2012/02/02	110.45	Call	Bond Future	6,205.0000	6,209.0000	0.064	0	0	0
2012/01/27	R211 2012/02/02	110.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/27	R211 2012/05/03			Bond Future	118.2950	118.2958	0.001	0.0000	0.0000	480
2012/01/27	R211 2012/05/03	118.20	Call	Bond Future	95.0000	96.0000	1.053	0	0	0
2012/01/27	R211 2012/05/03	118.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/27	R211 2012/05/03	118.25	Call	Bond Future	45.0000	46.0000	2.222	0	0	0
2012/01/27	R211 2012/05/03	118.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/27	R211 2012/05/03	118.15	Call	Bond Future	145.0000	146.0000	0.690	0	0	0
2012/01/27	R211 2012/05/03	118.15	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/27	R212 2012/02/02			Bond Future	113.6759	114.2826	0.534	0.0000	0.0000	10
2012/01/27	R212 2012/02/02	108.50	Call	Bond Future	5,176.0000	5,783.0000	11.727	0	0	0
2012/01/27	R212 2012/02/02	108.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/27	R212 2012/02/02	108.55	Call	Bond Future	5,126.0000	5,733.0000	11.842	0	0	0
2012/01/27	R212 2012/02/02	108.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/27	R212 2012/02/02	108.45	Call	Bond Future	5,226.0000	5,833.0000	11.615	0	0	0
2012/01/27	R212 2012/02/02	108.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/27	R212 2012/05/03			Bond Future	115.2742	115.8860	0.531	0.0000	0.0000	2,427
2012/01/27	R212 2012/05/03	115.30	Call	Bond Future	0.0000	586.0000	100.000	0	0	0
2012/01/27	R212 2012/05/03	115.30	Put	Bond Future	26.0000	0.0000	(100.000)	0	0	0
2012/01/27	R212 2012/05/03	115.35	Call	Bond Future	0.0000	536.0000	100.000	0	0	0
2012/01/27	R212 2012/05/03	115.35	Put	Bond Future	76.0000	0.0000	(100.000)	0	0	0
2012/01/27	R212 2012/05/03	115.25	Call	Bond Future	24.0000	636.0000	2550.000	0	0	0
2012/01/27	R212 2012/05/03	115.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/27	R213 2012/02/02			Bond Future	8.6410	8.5450	(1.111)	0.0000	0.0000	487
2012/01/27	R213 2012/02/02	9.00	Call	Bond Future	2,912.0000	3,670.0000	26.030	0	0	0
2012/01/27	R213 2012/02/02	9.00	Put	Bond Future	44.0000	9.0000	(79.545)	0	0	0

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2012/01/27	R213 2012/02/02	9.05	Call	Bond Future	3,282.0000	4,053.0000	23.492	0	0	0
2012/01/27	R213 2012/02/02	9.05	Put	Bond Future	26.0000	4.0000	(84.615)	0	0	0
2012/01/27	R213 2012/02/02	8.95	Call	Bond Future	2,549.0000	3,287.0000	28.953	0	0	0
2012/01/27	R213 2012/02/02	8.95	Put	Bond Future	71.0000	17.0000	(76.056)	0	0	0
2012/01/27	R213 2012/05/03			Bond Future	8.7160	8.6170	(1.136)	0.0000	0.0000	0
2012/01/27	R213 2012/05/03	9.25	Call	Bond Future	5,227.0000	5,834.0000	11.613	0	0	0
2012/01/27	R213 2012/05/03	9.25	Put	Bond Future	1,073.0000	875.0000	(18.453)	0	0	0
2012/01/27	R213 2012/05/03	9.30	Call	Bond Future	5,506.0000	6,126.0000	11.260	0	0	0
2012/01/27	R213 2012/05/03	9.30	Put	Bond Future	979.0000	794.0000	(18.897)	0	0	0
2012/01/27	R213 2012/05/03	9.20	Call	Bond Future	4,954.0000	5,545.0000	11.930	0	0	0
2012/01/27	R213 2012/05/03	9.20	Put	Bond Future	1,176.0000	961.0000	(18.282)	0	0	0
2012/01/27	R213 2012/08/02			Bond Future	8.7800	8.6780	(1.162)	0.0000	0.0000	0
2012/01/27	R213 2012/08/02	9.25	Call	Bond Future	6,314.0000	6,852.0000	8.521	0	0	0
2012/01/27	R213 2012/08/02	9.25	Put	Bond Future	2,689.0000	2,408.0000	(10.450)	0	0	0
2012/01/27	R213 2012/08/02	9.30	Call	Bond Future	6,557.0000	7,106.0000	8.373	0	0	0
2012/01/27	R213 2012/08/02	9.30	Put	Bond Future	2,560.0000	2,290.0000	(10.547)	0	0	0
2012/01/27	R213 2012/08/02	9.20	Call	Bond Future	6,072.0000	6,600.0000	8.696	0	0	0
2012/01/27	R213 2012/08/02	9.20	Put	Bond Future	2,821.0000	2,531.0000	(10.280)	0	0	0
2012/01/27	R213 2012/11/01			Bond Future	8.8440	8.7410	(1.165)	0.0000	0.0000	0
2012/01/27	R213 2012/11/01	9.00	Call	Bond Future	5,764.0000	6,228.0000	8.050	0	0	0
2012/01/27	R213 2012/11/01	9.00	Put	Bond Future	4,550.0000	4,198.0000	(7.736)	0	0	0
2012/01/27	R213 2012/11/01	9.05	Call	Bond Future	5,980.0000	6,454.0000	7.926	0	0	0
2012/01/27	R213 2012/11/01	9.05	Put	Bond Future	4,383.0000	4,040.0000	(7.826)	0	0	0
2012/01/27	R213 2012/11/01	8.95	Call	Bond Future	5,560.0000	6,015.0000	8.183	0	0	0
2012/01/27	R213 2012/11/01	8.95	Put	Bond Future	4,732.0000	4,371.0000	(7.629)	0	0	0
2012/01/27	R213 2013/02/07			Bond Future	8.9130	8.8050	(1.212)	0.0000	0.0000	0
2012/01/27	R213 2013/02/07	9.00	Call	Bond Future	671.0000	1,514.0000	125.633	0	0	0
2012/01/27	R213 2013/02/07	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/27	R213 2013/02/07	9.05	Call	Bond Future	1,052.0000	1,896.0000	80.228	0	0	0
2012/01/27	R213 2013/02/07	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/27	R213 2013/02/07	8.95	Call	Bond Future	286.0000	1,130.0000	295.105	0	0	0
2012/01/27	R213 2013/02/07	8.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/27	TRT1 2012/02/02			Index Future	367.2150	368.9020	0.459	0.0000	0.0000	0

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Total										472010.00