



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 30/01/2012

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
2012/01/30	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/30	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/30	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/30	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/30	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/30	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/30	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/30	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/30	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/30	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/30	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/30	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/30	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/30	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/30	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2012/01/30	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/30	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/30	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/30	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/30	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/30	AL7T 2012/02/02			Index Future	420.3120	419.5940	(0.171)	0.0000	0.0000	0
2012/01/30	AL7T 2012/05/03			Index Future	426.2080	425.4780	(0.171)	0.0000	0.0000	16
2012/01/30	AL7T 2012/08/02			Index Future	432.6940	431.9260	(0.177)	0.0000	0.0000	0
2012/01/30	ALBI 2012/02/02			Index Future	382.6440	382.0730	(0.149)	0.0000	0.0000	236
2012/01/30	ALBI 2012/05/03			Index Future	388.0120	387.4310	(0.150)	0.0000	0.0000	808
2012/01/30	ALBI 2012/08/02			Index Future	393.9160	393.3020	(0.156)	0.0000	0.0000	0
2012/01/30	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/30	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/30	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/30	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/30	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/30	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/30	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/30	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/30	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/30	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/30	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2012/01/30	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0
2012/01/30	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/30	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/30	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/30	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/30	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/30	CAAN 2012/03/30			Can-Do Future	0.1288	0.1449	12.500	0.0000	0.0000	0
2012/01/30	CAAO 2012/03/30			Can-Do Future	0.1551	0.1311	(15.474)	0.0000	0.0000	100,000
2012/01/30	CAAS 2012/01/31			Can-Do Future	0.0000	(0.8000)	100.000	0.0000	0.0000	12,500
2012/01/30	CAAT 2012/02/29			Can-Do Future	0.0688	0.0752	9.302	0.0000	0.0000	12,500
2012/01/30	CAAU 2012/01/31			Can-Do Future	0.0206	0.0001	(99.515)	0.0000	0.0000	19,481
2012/01/30	CAAV 2012/02/29			Can-Do Future	0.0976	0.0606	(37.910)	0.0000	0.0000	12,987
2012/01/30	CAAW2012/04/20			Any day expiry	7.8718	7.9551	1.058	0.0000	0.0000	0
2012/01/30	CAAW2012/04/20	8.10	Call	Any day expiry	165.0000	191.0000	15.758	0	0	0
2012/01/30	CAAW2012/04/20	8.10	Put	Any day expiry	393.0000	336.0000	(14.504)	0	0	0
2012/01/30	CAAW2012/04/20	8.15	Call	Any day expiry	152.0000	176.0000	15.789	0	0	0
2012/01/30	CAAW2012/04/20	8.15	Put	Any day expiry	430.0000	371.0000	(13.721)	0	0	0
2012/01/30	CAAW2012/04/20	8.05	Call	Any day expiry	179.0000	207.0000	15.642	0	0	0
2012/01/30	CAAW2012/04/20	8.05	Put	Any day expiry	357.0000	302.0000	(15.406)	0	0	0
2012/01/30	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/30	CRD1 2012/02/02			Index Future	167.2950	167.8020	0.303	0.0000	0.0000	0
2012/01/30	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2012/01/30	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/30	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/30	GOVI 2012/02/02			GOVI	383.4960	382.9730	(0.136)	0.0000	0.0000	181
2012/01/30	GOVI 2012/02/02	369.00	Call	GOVI	144,960.0000	139,730.0000	(3.608)	0	0	0
2012/01/30	GOVI 2012/02/02	369.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/01/30	GOVI 2012/02/02	369.01	Call	GOVI	144,860.0000	139,630.0000	(3.610)	0	0	0
2012/01/30	GOVI 2012/02/02	369.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/01/30	GOVI 2012/02/02	368.99	Call	GOVI	145,060.0000	139,830.0000	(3.605)	0	0	0
2012/01/30	GOVI 2012/02/02	368.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/01/30	GOVI 2012/05/03			GOVI	388.8760	388.3430	(0.137)	0.0000	0.0000	0
2012/01/30	GOVI 2012/05/03	382.00	Call	GOVI	68,760.0000	63,430.0000	(7.752)	0	0	0
2012/01/30	GOVI 2012/05/03	382.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/01/30	GOVI 2012/05/03	382.01	Call	GOVI	68,660.0000	63,330.0000	(7.763)	0	0	0
2012/01/30	GOVI 2012/05/03	382.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/01/30	GOVI 2012/05/03	381.99	Call	GOVI	68,860.0000	63,530.0000	(7.740)	0	0	0
2012/01/30	GOVI 2012/05/03	381.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/01/30	GOVI 2012/08/02			GOVI	394.7930	394.2280	(0.143)	0.0000	0.0000	0
2012/01/30	GOVI 2012/08/02	390.00	Call	GOVI	47,930.0000	42,280.0000	(11.788)	0	0	0
2012/01/30	GOVI 2012/08/02	390.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/01/30	GOVI 2012/08/02	390.01	Call	GOVI	47,830.0000	42,180.0000	(11.813)	0	0	0
2012/01/30	GOVI 2012/08/02	390.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/01/30	GOVI 2012/08/02	389.99	Call	GOVI	48,030.0000	42,380.0000	(11.763)	0	0	0
2012/01/30	GOVI 2012/08/02	389.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/01/30	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/01/30	IGOV 2012/02/02			Index Future	168.1540	168.2630	0.065	0.0000	0.0000	113
2012/01/30	IGOV 2012/05/03			Index Future	170.5130	170.6220	0.064	0.0000	0.0000	401
2012/01/30	IGOV 2012/08/02			Index Future	173.1080	173.2080	0.058	0.0000	0.0000	0
2012/01/30	ILBI 2012/02/02			Index Future	455.6530	456.2780	0.137	0.0000	0.0000	88
2012/01/30	ILBI 2012/05/03			Index Future	462.9330	463.5680	0.137	0.0000	0.0000	0
2012/01/30	ILBI 2012/08/02			Index Future	472.6830	473.3140	0.133	0.0000	0.0000	64

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2012/01/30	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2012/01/30	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2012/01/30	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2012/01/30	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2012/01/30	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2012/01/30	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2012/01/30	JBAF 2012/02/15			Jibar Tradeable Future	5.6000	5.6000	0.000	0.0000	0.0000	0
2012/01/30	JBAF 2012/03/20			Jibar Tradeable Future	5.6100	5.6100	0.000	0.0000	0.0000	2,390
2012/01/30	JBAF 2012/04/18			Jibar Tradeable Future	5.6100	5.6100	0.000	0.0000	0.0000	0
2012/01/30	JBAF 2012/05/16			Jibar Tradeable Future	5.6200	5.6200	0.000	0.0000	0.0000	0
2012/01/30	JBAF 2012/06/20			Jibar Tradeable Future	5.6200	5.6300	0.178	0.0000	0.0000	2,890
2012/01/30	JBAF 2012/07/18			Jibar Tradeable Future	5.6400	5.6400	0.000	0.0000	0.0000	0
2012/01/30	JBAF 2012/09/19			Jibar Tradeable Future	5.6900	5.7000	0.176	0.0000	0.0000	44,760
2012/01/30	JBAF 2012/12/19			Jibar Tradeable Future	5.7900	5.8000	0.173	0.0000	0.0000	940
2012/01/30	JBAF 2013/03/20			Jibar Tradeable Future	5.9100	5.9200	0.169	0.0000	0.0000	790
2012/01/30	JBAF 2013/06/19			Jibar Tradeable Future	6.0900	6.0900	0.000	0.0000	0.0000	1,250
2012/01/30	JBAF 2013/09/18			Jibar Tradeable Future	6.3200	6.3100	(0.158)	0.0000	0.0000	1,500
2012/01/30	JBAF 2013/12/18			Jibar Tradeable Future	6.5200	6.5100	(0.153)	0.0000	0.0000	1,000
2012/01/30	JN02 2012/02/02			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2012/01/30	JN02 2012/02/02	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/30	JN02 2012/02/02	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/30	JN02 2012/02/02	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/30	JN02 2012/02/02	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2012/01/30	JN02 2012/02/02	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2012/01/30	JN02 2012/02/02	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/30	JN05 2012/02/02			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2012/01/30	JN05 2012/02/02	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/30	JN05 2012/02/02	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/30	JN05 2012/02/02	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0

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2012/01/30	JN05 2012/02/02	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2012/01/30	JN05 2012/02/02	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2012/01/30	JN05 2012/02/02	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/30	JN10 2012/02/02			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2012/01/30	JN10 2012/02/02	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/30	JN10 2012/02/02	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/30	JN10 2012/02/02	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/30	JN10 2012/02/02	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2012/01/30	JN10 2012/02/02	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2012/01/30	JN10 2012/02/02	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/30	OTH1 2012/02/02			Index Future	377.3840	376.5850	(0.212)	0.0000	0.0000	0
2012/01/30	R157 2012/02/02			Bond Future	6.4450	6.4650	0.310	0.0000	0.0000	6,019
2012/01/30	R157 2012/02/02	8.50	Call	Bond Future	7,125.0000	7,053.0000	(1.011)	0	0	0
2012/01/30	R157 2012/02/02	8.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/30	R157 2012/02/02	8.55	Call	Bond Future	7,292.0000	7,220.0000	(0.987)	0	0	0
2012/01/30	R157 2012/02/02	8.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/30	R157 2012/02/02	8.45	Call	Bond Future	6,958.0000	6,886.0000	(1.035)	0	0	0
2012/01/30	R157 2012/02/02	8.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/30	R157 2012/02/02	6.55	Call	Bond Future	446.0000	346.0000	(22.422)	0	0	0
2012/01/30	R157 2012/02/02	6.55	Put	Bond Future	69.0000	41.0000	(40.580)	0	0	0
2012/01/30	R157 2012/02/02	6.00	Put	Bond Future	1,616.0000	1,688.0000	4.455	0	0	0
2012/01/30	R157 2012/02/02	6.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	130
2012/01/30	R157 2012/02/02	7.05	Call	Bond Future	2,154.0000	2,082.0000	(3.343)	0	0	0
2012/01/30	R157 2012/02/02	7.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	130
2012/01/30	R157 2012/02/02	6.25	Put	Bond Future	724.0000	779.0000	7.597	0	0	0
2012/01/30	R157 2012/02/02	6.25	Call	Bond Future	19.0000	2.0000	(89.474)	0	0	3,960
2012/01/30	R157 2012/02/02	6.45	Put	Bond Future	194.0000	172.0000	(11.340)	0	0	0
2012/01/30	R157 2012/02/02	6.45	Call	Bond Future	212.0000	118.0000	(44.340)	0	0	1,320
2012/01/30	R157 2012/02/02	6.65	Call	Bond Future	753.0000	668.0000	(11.288)	0	0	0
2012/01/30	R157 2012/02/02	6.65	Put	Bond Future	18.0000	5.0000	(72.222)	0	0	1,320
2012/01/30	R157 2012/02/02	7.20	Call	Bond Future	2,681.0000	2,609.0000	(2.686)	0	0	0
2012/01/30	R157 2012/02/02	7.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	3,960
2012/01/30	R157 2012/05/03			Bond Future	6.5140	6.5350	0.322	0.0000	0.0000	8,446

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2012/01/30	R157 2012/05/03	8.25	Call	Bond Future	5,642.0000	5,572.0000	(1.241)	0	0	0
2012/01/30	R157 2012/05/03	8.25	Put	Bond Future	3.0000	4.0000	33.333	0	0	0
2012/01/30	R157 2012/05/03	8.30	Call	Bond Future	5,799.0000	5,728.0000	(1.224)	0	0	0
2012/01/30	R157 2012/05/03	8.30	Put	Bond Future	3.0000	2.0000	(33.333)	0	0	0
2012/01/30	R157 2012/05/03	8.20	Call	Bond Future	5,485.0000	5,415.0000	(1.276)	0	0	0
2012/01/30	R157 2012/05/03	8.20	Put	Bond Future	4.0000	4.0000	0.000	0	0	0
2012/01/30	R157 2012/05/03	6.25	Put	Bond Future	1,328.0000	1,364.0000	2.711	0	0	0
2012/01/30	R157 2012/05/03	6.25	Call	Bond Future	440.0000	406.0000	(7.727)	0	0	1,500
2012/01/30	R157 2012/05/03	6.50	Call	Bond Future	795.0000	748.0000	(5.912)	0	0	0
2012/01/30	R157 2012/05/03	6.50	Put	Bond Future	842.0000	865.0000	2.732	0	0	1,500
2012/01/30	R157 2012/05/03	6.75	Call	Bond Future	1,280.0000	1,222.0000	(4.531)	0	0	0
2012/01/30	R157 2012/05/03	6.75	Put	Bond Future	493.0000	505.0000	2.434	0	0	1,500
2012/01/30	R157 2012/08/02			Bond Future	6.5430	6.5690	0.397	0.0000	0.0000	0
2012/01/30	R157 2012/08/02	8.00	Call	Bond Future	4,622.0000	4,545.0000	(1.666)	0	0	0
2012/01/30	R157 2012/08/02	8.00	Put	Bond Future	212.0000	216.0000	1.887	0	0	0
2012/01/30	R157 2012/08/02	8.05	Call	Bond Future	4,752.0000	4,675.0000	(1.620)	0	0	0
2012/01/30	R157 2012/08/02	8.05	Put	Bond Future	195.0000	198.0000	1.538	0	0	0
2012/01/30	R157 2012/08/02	7.95	Call	Bond Future	4,492.0000	4,416.0000	(1.692)	0	0	0
2012/01/30	R157 2012/08/02	7.95	Put	Bond Future	230.0000	235.0000	2.174	0	0	0
2012/01/30	R157 2012/11/01			Bond Future	6.5700	6.6040	0.518	0.0000	0.0000	0
2012/01/30	R157 2012/11/01	7.00	Call	Bond Future	2,405.0000	2,336.0000	(2.869)	0	0	0
2012/01/30	R157 2012/11/01	7.00	Put	Bond Future	1,187.0000	1,215.0000	2.359	0	0	0
2012/01/30	R157 2012/11/01	7.05	Call	Bond Future	2,498.0000	2,429.0000	(2.762)	0	0	0
2012/01/30	R157 2012/11/01	7.05	Put	Bond Future	1,140.0000	1,167.0000	2.368	0	0	0
2012/01/30	R157 2012/11/01	6.95	Call	Bond Future	2,313.0000	2,245.0000	(2.940)	0	0	0
2012/01/30	R157 2012/11/01	6.95	Put	Bond Future	1,236.0000	1,265.0000	2.346	0	0	0
2012/01/30	R157 2013/02/07			Bond Future	6.5760	6.6150	0.593	0.0000	0.0000	0
2012/01/30	R157 2013/02/07	6.75	Call	Bond Future	448.0000	347.0000	(22.545)	0	0	0
2012/01/30	R157 2013/02/07	6.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/30	R157 2013/02/07	6.80	Call	Bond Future	576.0000	476.0000	(17.361)	0	0	0
2012/01/30	R157 2013/02/07	6.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/30	R157 2013/02/07	6.70	Call	Bond Future	320.0000	219.0000	(31.563)	0	0	0
2012/01/30	R157 2013/02/07	6.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/30	R186 2012/02/02			Bond Future	8.1350	8.1740	0.479	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
2012/01/30	R186 2012/02/02	9.00	Call	Bond Future	8,026.0000	7,647.0000	(4.722)	0	0	0
2012/01/30	R186 2012/02/02	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	100
2012/01/30	R186 2012/02/02	9.05	Call	Bond Future	8,466.0000	8,086.0000	(4.489)	0	0	0
2012/01/30	R186 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/30	R186 2012/02/02	8.95	Call	Bond Future	7,584.0000	7,204.0000	(5.011)	0	0	0
2012/01/30	R186 2012/02/02	8.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/30	R186 2012/02/02	7.75	Put	Bond Future	3,853.0000	4,219.0000	9.499	0	0	0
2012/01/30	R186 2012/02/02	7.75	Call	Bond Future	13.0000	0.0000	(100.000)	0	0	6,000
2012/01/30	R186 2012/02/02	6.75	Put	Bond Future	14,667.0000	15,046.0000	2.584	0	0	0
2012/01/30	R186 2012/02/02	6.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	6,000
2012/01/30	R186 2012/02/02	8.00	Put	Bond Future	1,588.0000	1,766.0000	11.209	0	0	0
2012/01/30	R186 2012/02/02	8.00	Call	Bond Future	261.0000	60.0000	(77.011)	0	0	100
2012/01/30	R186 2012/02/02	13.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/30	R186 2012/02/02	13.25	Call	Bond Future	37,875.0000	37,496.0000	(1.001)	0	0	0
2012/01/30	R186 2012/02/02	98.00	Call	Bond Future	109,649.0000	109,270.0000	(0.346)	0	0	0
2012/01/30	R186 2012/02/02	98.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/30	R186 2012/05/03			Bond Future	8.2110	8.2520	0.499	0.0000	0.0000	15,099
2012/01/30	R186 2012/05/03	9.00	Call	Bond Future	7,958.0000	7,603.0000	(4.461)	0	0	0
2012/01/30	R186 2012/05/03	9.00	Put	Bond Future	741.0000	777.0000	4.858	0	0	0
2012/01/30	R186 2012/05/03	9.05	Call	Bond Future	8,322.0000	7,963.0000	(4.314)	0	0	0
2012/01/30	R186 2012/05/03	9.05	Put	Bond Future	669.0000	701.0000	4.783	0	0	0
2012/01/30	R186 2012/05/03	8.95	Call	Bond Future	7,598.0000	7,247.0000	(4.620)	0	0	0
2012/01/30	R186 2012/05/03	8.95	Put	Bond Future	819.0000	859.0000	4.884	0	0	0
2012/01/30	R186 2012/05/03	7.90	Put	Bond Future	4,788.0000	5,001.0000	4.449	0	0	0
2012/01/30	R186 2012/05/03	7.90	Call	Bond Future	1,759.0000	1,581.0000	(10.119)	0	0	2,250
2012/01/30	R186 2012/05/03	8.20	Put	Bond Future	3,102.0000	3,253.0000	4.868	0	0	0
2012/01/30	R186 2012/05/03	8.20	Call	Bond Future	2,997.0000	2,756.0000	(8.041)	0	0	750
2012/01/30	R186 2012/05/03	8.50	Call	Bond Future	4,615.0000	4,319.0000	(6.414)	0	0	0
2012/01/30	R186 2012/05/03	8.50	Put	Bond Future	1,896.0000	1,991.0000	5.011	0	0	750
2012/01/30	R186 2012/05/03	8.85	Call	Bond Future	6,892.0000	6,550.0000	(4.962)	0	0	0
2012/01/30	R186 2012/05/03	8.85	Put	Bond Future	997.0000	1,047.0000	5.015	0	0	2,250
2012/01/30	R186 2012/08/02			Bond Future	8.2750	8.3170	0.508	0.0000	0.0000	0
2012/01/30	R186 2012/08/02	8.75	Call	Bond Future	7,300.0000	7,006.0000	(4.027)	0	0	0
2012/01/30	R186 2012/08/02	8.75	Put	Bond Future	2,954.0000	3,054.0000	3.385	0	0	0
2012/01/30	R186 2012/08/02	8.80	Call	Bond Future	7,597.0000	7,298.0000	(3.936)	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
2012/01/30	R186 2012/08/02	8.80	Put	Bond Future	2,807.0000	2,902.0000	3.384	0	0	0
2012/01/30	R186 2012/08/02	8.70	Call	Bond Future	7,007.0000	6,718.0000	(4.124)	0	0	0
2012/01/30	R186 2012/08/02	8.70	Put	Bond Future	3,107.0000	3,212.0000	3.379	0	0	0
2012/01/30	R186 2012/11/01			Bond Future	8.3370	8.3830	0.552	0.0000	0.0000	0
2012/01/30	R186 2012/11/01	8.75	Call	Bond Future	8,150.0000	7,857.0000	(3.595)	0	0	0
2012/01/30	R186 2012/11/01	8.75	Put	Bond Future	4,423.0000	4,554.0000	2.962	0	0	0
2012/01/30	R186 2012/11/01	8.80	Call	Bond Future	8,426.0000	8,129.0000	(3.525)	0	0	0
2012/01/30	R186 2012/11/01	8.80	Put	Bond Future	4,260.0000	4,386.0000	2.958	0	0	0
2012/01/30	R186 2012/11/01	8.70	Call	Bond Future	7,877.0000	7,588.0000	(3.669)	0	0	0
2012/01/30	R186 2012/11/01	8.70	Put	Bond Future	4,592.0000	4,727.0000	2.940	0	0	0
2012/01/30	R186 2013/02/07			Bond Future	8.3970	8.4450	0.572	0.0000	0.0000	0
2012/01/30	R186 2013/02/07	8.50	Call	Bond Future	928.0000	494.0000	(46.767)	0	0	0
2012/01/30	R186 2013/02/07	8.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/30	R186 2013/02/07	8.55	Call	Bond Future	1,375.0000	941.0000	(31.564)	0	0	0
2012/01/30	R186 2013/02/07	8.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/30	R186 2013/02/07	8.45	Call	Bond Future	479.0000	45.0000	(90.605)	0	0	0
2012/01/30	R186 2013/02/07	8.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/30	R189 2012/02/02			Bond Future	218.9384	218.9236	(0.007)	0.0000	0.0000	0
2012/01/30	R189 2012/02/02	218.00	Call	Bond Future	938.0000	924.0000	(1.493)	0	0	0
2012/01/30	R189 2012/02/02	218.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/30	R189 2012/02/02	218.05	Call	Bond Future	888.0000	874.0000	(1.577)	0	0	0
2012/01/30	R189 2012/02/02	218.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/30	R189 2012/02/02	217.95	Call	Bond Future	988.0000	974.0000	(1.417)	0	0	0
2012/01/30	R189 2012/02/02	217.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/30	R189 2012/05/03			Bond Future	215.7030	215.6865	(0.008)	0.0000	0.0000	0
2012/01/30	R189 2012/05/03	215.00	Call	Bond Future	703.0000	687.0000	(2.276)	0	0	0
2012/01/30	R189 2012/05/03	215.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/30	R189 2012/05/03	215.05	Call	Bond Future	653.0000	637.0000	(2.450)	0	0	0
2012/01/30	R189 2012/05/03	215.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/30	R189 2012/05/03	214.95	Call	Bond Future	753.0000	737.0000	(2.125)	0	0	0
2012/01/30	R189 2012/05/03	214.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/30	R197 2012/02/02			Bond Future	248.6345	248.6334	0.000	0.0000	0.0000	0
2012/01/30	R197 2012/02/02	237.00	Call	Bond Future	11,634.0000	11,633.0000	(0.009)	0	0	0

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2012/01/30	R197 2012/02/02	237.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/30	R197 2012/02/02	237.05	Call	Bond Future	11,584.0000	11,583.0000	(0.009)	0	0	0
2012/01/30	R197 2012/02/02	237.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/30	R197 2012/02/02	236.95	Call	Bond Future	11,684.0000	11,683.0000	(0.009)	0	0	0
2012/01/30	R197 2012/02/02	236.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/30	R197 2012/05/03			Bond Future	252.1225	252.1196	(0.001)	0.0000	0.0000	965
2012/01/30	R197 2012/05/03	251.00	Call	Bond Future	1,123.0000	1,120.0000	(0.267)	0	0	0
2012/01/30	R197 2012/05/03	251.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/30	R197 2012/05/03	251.05	Call	Bond Future	1,073.0000	1,070.0000	(0.280)	0	0	0
2012/01/30	R197 2012/05/03	251.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/30	R197 2012/05/03	250.95	Call	Bond Future	1,173.0000	1,170.0000	(0.256)	0	0	0
2012/01/30	R197 2012/05/03	250.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/30	R201 2012/02/02			Bond Future	6.0030	6.0230	0.333	0.0000	0.0000	3,074
2012/01/30	R201 2012/02/02	8.25	Call	Bond Future	5,892.0000	5,837.0000	(0.933)	0	0	0
2012/01/30	R201 2012/02/02	8.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/30	R201 2012/02/02	8.30	Call	Bond Future	6,018.0000	5,964.0000	(0.897)	0	0	0
2012/01/30	R201 2012/02/02	8.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/30	R201 2012/02/02	8.20	Call	Bond Future	5,765.0000	5,711.0000	(0.937)	0	0	0
2012/01/30	R201 2012/02/02	8.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/30	R201 2012/05/03			Bond Future	6.0370	6.0590	0.364	0.0000	0.0000	685
2012/01/30	R201 2012/05/03	7.75	Call	Bond Future	4,160.0000	4,105.0000	(1.322)	0	0	0
2012/01/30	R201 2012/05/03	7.75	Put	Bond Future	2.0000	2.0000	0.000	0	0	0
2012/01/30	R201 2012/05/03	7.80	Call	Bond Future	4,277.0000	4,223.0000	(1.263)	0	0	0
2012/01/30	R201 2012/05/03	7.80	Put	Bond Future	1.0000	2.0000	100.000	0	0	0
2012/01/30	R201 2012/05/03	7.70	Call	Bond Future	4,042.0000	3,987.0000	(1.361)	0	0	0
2012/01/30	R201 2012/05/03	7.70	Put	Bond Future	3.0000	3.0000	0.000	0	0	0
2012/01/30	R201 2012/08/02			Bond Future	6.0210	6.0490	0.465	0.0000	0.0000	0
2012/01/30	R201 2012/08/02	7.50	Call	Bond Future	3,410.0000	3,349.0000	(1.789)	0	0	0
2012/01/30	R201 2012/08/02	7.50	Put	Bond Future	129.0000	131.0000	1.550	0	0	0
2012/01/30	R201 2012/08/02	7.55	Call	Bond Future	3,507.0000	3,446.0000	(1.739)	0	0	0
2012/01/30	R201 2012/08/02	7.55	Put	Bond Future	117.0000	120.0000	2.564	0	0	0
2012/01/30	R201 2012/08/02	7.45	Call	Bond Future	3,313.0000	3,252.0000	(1.841)	0	0	0
2012/01/30	R201 2012/08/02	7.45	Put	Bond Future	141.0000	143.0000	1.418	0	0	0
2012/01/30	R201 2012/11/01			Bond Future	5.9840	6.0220	0.635	0.0000	0.0000	0

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2012/01/30	R201 2012/11/01	6.50	Call	Bond Future	1,869.0000	1,813.0000	(2.996)	0	0	0
2012/01/30	R201 2012/11/01	6.50	Put	Bond Future	825.0000	846.0000	2.545	0	0	0
2012/01/30	R201 2012/11/01	6.55	Call	Bond Future	1,939.0000	1,883.0000	(2.888)	0	0	0
2012/01/30	R201 2012/11/01	6.55	Put	Bond Future	795.0000	816.0000	2.642	0	0	0
2012/01/30	R201 2012/11/01	6.45	Call	Bond Future	1,800.0000	1,746.0000	(3.000)	0	0	0
2012/01/30	R201 2012/11/01	6.45	Put	Bond Future	857.0000	880.0000	2.684	0	0	0
2012/01/30	R201 2013/02/07			Bond Future	5.8910	5.9360	0.764	0.0000	0.0000	0
2012/01/30	R201 2013/02/07	6.25	Call	Bond Future	640.0000	560.0000	(12.500)	0	0	0
2012/01/30	R201 2013/02/07	6.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/30	R201 2013/02/07	6.30	Call	Bond Future	729.0000	649.0000	(10.974)	0	0	0
2012/01/30	R201 2013/02/07	6.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/30	R201 2013/02/07	6.20	Call	Bond Future	551.0000	471.0000	(14.519)	0	0	0
2012/01/30	R201 2013/02/07	6.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/30	R202 2012/02/02			Bond Future	186.9666	186.9666	0.000	0.0000	0.0000	0
2012/01/30	R202 2012/02/02	177.00	Call	Bond Future	9,967.0000	9,967.0000	0.000	0	0	0
2012/01/30	R202 2012/02/02	177.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/30	R202 2012/02/02	177.05	Call	Bond Future	9,917.0000	9,917.0000	0.000	0	0	0
2012/01/30	R202 2012/02/02	177.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/30	R202 2012/02/02	176.95	Call	Bond Future	10,017.0000	10,017.0000	0.000	0	0	0
2012/01/30	R202 2012/02/02	176.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/30	R202 2012/05/03			Bond Future	189.5897	189.5882	(0.001)	0.0000	0.0000	36,343
2012/01/30	R202 2012/05/03	190.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/30	R202 2012/05/03	190.00	Put	Bond Future	410.0000	412.0000	0.488	0	0	0
2012/01/30	R202 2012/05/03	190.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/30	R202 2012/05/03	190.05	Put	Bond Future	460.0000	462.0000	0.435	0	0	0
2012/01/30	R202 2012/05/03	189.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/30	R202 2012/05/03	189.95	Put	Bond Future	360.0000	362.0000	0.556	0	0	0
2012/01/30	R203 2012/02/02			Bond Future	7.1210	7.1450	0.337	0.0000	0.0000	3,569
2012/01/30	R203 2012/02/02	8.75	Call	Bond Future	7,321.0000	7,208.0000	(1.544)	0	0	0
2012/01/30	R203 2012/02/02	8.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/30	R203 2012/02/02	8.80	Call	Bond Future	7,536.0000	7,423.0000	(1.499)	0	0	0
2012/01/30	R203 2012/02/02	8.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/30	R203 2012/02/02	8.70	Call	Bond Future	7,106.0000	6,993.0000	(1.590)	0	0	0

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2012/01/30	R203 2012/02/02	8.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/30	R203 2012/02/02	6.95	Put	Bond Future	871.0000	932.0000	7.003	0	0	0
2012/01/30	R203 2012/02/02	6.95	Call	Bond Future	64.0000	12.0000	(81.250)	0	0	2,640
2012/01/30	R203 2012/02/02	7.20	Put	Bond Future	168.0000	119.0000	(29.167)	0	0	0
2012/01/30	R203 2012/02/02	7.20	Call	Bond Future	538.0000	377.0000	(29.926)	0	0	880
2012/01/30	R203 2012/02/02	7.35	Call	Bond Future	1,103.0000	967.0000	(12.330)	0	0	0
2012/01/30	R203 2012/02/02	7.35	Put	Bond Future	34.0000	11.0000	(67.647)	0	0	880
2012/01/30	R203 2012/02/02	7.95	Call	Bond Future	3,807.0000	3,695.0000	(2.942)	0	0	0
2012/01/30	R203 2012/02/02	7.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	2,640
2012/01/30	R203 2012/05/03			Bond Future	7.2030	7.2290	0.361	0.0000	0.0000	1,404
2012/01/30	R203 2012/05/03	8.75	Call	Bond Future	6,718.0000	6,600.0000	(1.756)	0	0	0
2012/01/30	R203 2012/05/03	8.75	Put	Bond Future	30.0000	29.0000	(3.333)	0	0	0
2012/01/30	R203 2012/05/03	8.80	Call	Bond Future	6,920.0000	6,803.0000	(1.691)	0	0	0
2012/01/30	R203 2012/05/03	8.80	Put	Bond Future	25.0000	25.0000	0.000	0	0	0
2012/01/30	R203 2012/05/03	8.70	Call	Bond Future	6,515.0000	6,398.0000	(1.796)	0	0	0
2012/01/30	R203 2012/05/03	8.70	Put	Bond Future	35.0000	35.0000	0.000	0	0	0
2012/01/30	R203 2012/05/03	7.00	Put	Bond Future	1,767.0000	1,821.0000	3.056	0	0	0
2012/01/30	R203 2012/05/03	7.00	Call	Bond Future	848.0000	785.0000	(7.429)	0	0	4,200
2012/01/30	R203 2012/05/03	7.15	Put	Bond Future	1,384.0000	1,426.0000	3.035	0	0	0
2012/01/30	R203 2012/05/03	7.15	Call	Bond Future	1,145.0000	1,070.0000	(6.550)	0	0	1,400
2012/01/30	R203 2012/05/03	7.45	Call	Bond Future	1,901.0000	1,808.0000	(4.892)	0	0	0
2012/01/30	R203 2012/05/03	7.45	Put	Bond Future	796.0000	820.0000	3.015	0	0	1,400
2012/01/30	R203 2012/05/03	7.80	Call	Bond Future	3,028.0000	2,921.0000	(3.534)	0	0	0
2012/01/30	R203 2012/05/03	7.80	Put	Bond Future	382.0000	392.0000	2.618	0	0	4,200
2012/01/30	R203 2012/08/02			Bond Future	7.2630	7.2910	0.386	0.0000	0.0000	0
2012/01/30	R203 2012/08/02	8.50	Call	Bond Future	5,683.0000	5,572.0000	(1.953)	0	0	0
2012/01/30	R203 2012/08/02	8.50	Put	Bond Future	514.0000	523.0000	1.751	0	0	0
2012/01/30	R203 2012/08/02	8.55	Call	Bond Future	5,850.0000	5,738.0000	(1.915)	0	0	0
2012/01/30	R203 2012/08/02	8.55	Put	Bond Future	478.0000	487.0000	1.883	0	0	0
2012/01/30	R203 2012/08/02	8.45	Call	Bond Future	5,514.0000	5,403.0000	(2.013)	0	0	0
2012/01/30	R203 2012/08/02	8.45	Put	Bond Future	547.0000	557.0000	1.828	0	0	0
2012/01/30	R203 2012/11/01			Bond Future	7.3240	7.3580	0.464	0.0000	0.0000	0
2012/01/30	R203 2012/11/01	7.75	Call	Bond Future	3,491.0000	3,392.0000	(2.836)	0	0	0
2012/01/30	R203 2012/11/01	7.75	Put	Bond Future	1,754.0000	1,795.0000	2.338	0	0	0
2012/01/30	R203 2012/11/01	7.80	Call	Bond Future	3,622.0000	3,521.0000	(2.789)	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
2012/01/30	R203 2012/11/01	7.80	Put	Bond Future	1,684.0000	1,723.0000	2.316	0	0	0
2012/01/30	R203 2012/11/01	7.70	Call	Bond Future	3,362.0000	3,264.0000	(2.915)	0	0	0
2012/01/30	R203 2012/11/01	7.70	Put	Bond Future	1,827.0000	1,869.0000	2.299	0	0	0
2012/01/30	R203 2013/02/07			Bond Future	7.3810	7.4180	0.501	0.0000	0.0000	0
2012/01/30	R203 2013/02/07	6.50	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/30	R203 2013/02/07	6.50	Put	Bond Future	3,516.0000	3,661.0000	4.124	0	0	0
2012/01/30	R203 2013/02/07	6.55	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/30	R203 2013/02/07	6.55	Put	Bond Future	3,313.0000	3,457.0000	4.347	0	0	0
2012/01/30	R203 2013/02/07	6.45	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/30	R203 2013/02/07	6.45	Put	Bond Future	3,720.0000	3,865.0000	3.898	0	0	0
2012/01/30	R204 2012/02/02			Bond Future	7.4110	7.4350	0.324	0.0000	0.0000	3,450
2012/01/30	R204 2012/02/02	9.00	Call	Bond Future	8,171.0000	8,041.0000	(1.591)	0	0	0
2012/01/30	R204 2012/02/02	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/30	R204 2012/02/02	9.05	Call	Bond Future	8,415.0000	8,285.0000	(1.545)	0	0	0
2012/01/30	R204 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/30	R204 2012/02/02	8.95	Call	Bond Future	7,927.0000	7,797.0000	(1.640)	0	0	0
2012/01/30	R204 2012/02/02	8.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/30	R204 2012/02/02	7.25	Put	Bond Future	965.0000	1,025.0000	6.218	0	0	0
2012/01/30	R204 2012/02/02	7.25	Call	Bond Future	89.0000	19.0000	(78.652)	0	0	540
2012/01/30	R204 2012/02/02	8.00	Call	Bond Future	3,128.0000	2,998.0000	(4.156)	0	0	0
2012/01/30	R204 2012/02/02	8.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	540
2012/01/30	R204 2012/02/02	7.50	Call	Bond Future	665.0000	478.0000	(28.120)	0	0	0
2012/01/30	R204 2012/02/02	7.50	Put	Bond Future	185.0000	127.0000	(31.351)	0	0	0
2012/01/30	R204 2012/05/03			Bond Future	7.4950	7.5200	0.334	0.0000	0.0000	1,702
2012/01/30	R204 2012/05/03	8.75	Call	Bond Future	6,424.0000	6,294.0000	(2.024)	0	0	0
2012/01/30	R204 2012/05/03	8.75	Put	Bond Future	114.0000	115.0000	0.877	0	0	0
2012/01/30	R204 2012/05/03	8.80	Call	Bond Future	6,651.0000	6,520.0000	(1.970)	0	0	0
2012/01/30	R204 2012/05/03	8.80	Put	Bond Future	100.0000	100.0000	0.000	0	0	0
2012/01/30	R204 2012/05/03	8.70	Call	Bond Future	6,198.0000	6,067.0000	(2.114)	0	0	0
2012/01/30	R204 2012/05/03	8.70	Put	Bond Future	130.0000	130.0000	0.000	0	0	0
2012/01/30	R204 2012/05/03	7.00	Put	Bond Future	3,198.0000	3,278.0000	2.502	0	0	0
2012/01/30	R204 2012/05/03	7.00	Call	Bond Future	569.0000	518.0000	(8.963)	0	0	550
2012/01/30	R204 2012/05/03	7.75	Call	Bond Future	2,325.0000	2,219.0000	(4.559)	0	0	0
2012/01/30	R204 2012/05/03	7.75	Put	Bond Future	1,002.0000	1,027.0000	2.495	0	0	550

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2012/01/30	R204 2012/08/02			Bond Future	7.5610	7.5890	0.370	0.0000	0.0000	0
2012/01/30	R204 2012/08/02	8.50	Call	Bond Future	5,507.0000	5,382.0000	(2.270)	0	0	0
2012/01/30	R204 2012/08/02	8.50	Put	Bond Future	896.0000	913.0000	1.897	0	0	0
2012/01/30	R204 2012/08/02	8.55	Call	Bond Future	5,694.0000	5,568.0000	(2.213)	0	0	0
2012/01/30	R204 2012/08/02	8.55	Put	Bond Future	845.0000	860.0000	1.775	0	0	0
2012/01/30	R204 2012/08/02	8.45	Call	Bond Future	5,321.0000	5,198.0000	(2.312)	0	0	0
2012/01/30	R204 2012/08/02	8.45	Put	Bond Future	949.0000	968.0000	2.002	0	0	0
2012/01/30	R204 2012/11/01			Bond Future	7.6250	7.6580	0.433	0.0000	0.0000	0
2012/01/30	R204 2012/11/01	8.00	Call	Bond Future	4,072.0000	3,958.0000	(2.800)	0	0	0
2012/01/30	R204 2012/11/01	8.00	Put	Bond Future	2,264.0000	2,310.0000	2.032	0	0	0
2012/01/30	R204 2012/11/01	8.05	Call	Bond Future	4,223.0000	4,108.0000	(2.723)	0	0	0
2012/01/30	R204 2012/11/01	8.05	Put	Bond Future	2,176.0000	2,222.0000	2.114	0	0	0
2012/01/30	R204 2012/11/01	7.95	Call	Bond Future	3,929.0000	3,817.0000	(2.851)	0	0	0
2012/01/30	R204 2012/11/01	7.95	Put	Bond Future	2,359.0000	2,408.0000	2.077	0	0	0
2012/01/30	R204 2013/02/07			Bond Future	7.6860	7.7210	0.455	0.0000	0.0000	0
2012/01/30	R204 2013/02/07	8.00	Call	Bond Future	1,459.0000	1,295.0000	(11.241)	0	0	0
2012/01/30	R204 2013/02/07	8.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/30	R204 2013/02/07	8.05	Call	Bond Future	1,689.0000	1,525.0000	(9.710)	0	0	0
2012/01/30	R204 2013/02/07	8.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/30	R204 2013/02/07	7.95	Call	Bond Future	1,228.0000	1,064.0000	(13.355)	0	0	0
2012/01/30	R204 2013/02/07	7.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/30	R206 2012/02/02			Bond Future	5.8630	5.8930	0.512	0.0000	0.0000	0
2012/01/30	R206 2012/02/02	8.00	Call	Bond Future	3,840.0000	3,784.0000	(1.458)	0	0	0
2012/01/30	R206 2012/02/02	8.00	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2012/01/30	R206 2012/02/02	8.05	Call	Bond Future	3,927.0000	3,872.0000	(1.401)	0	0	0
2012/01/30	R206 2012/02/02	8.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/30	R206 2012/02/02	7.95	Call	Bond Future	3,752.0000	3,697.0000	(1.466)	0	0	0
2012/01/30	R206 2012/02/02	7.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/30	R206 2012/05/03			Bond Future	5.8970	5.9320	0.594	0.0000	0.0000	300
2012/01/30	R206 2012/05/03	7.50	Call	Bond Future	2,543.0000	2,486.0000	(2.241)	0	0	0
2012/01/30	R206 2012/05/03	7.50	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2012/01/30	R206 2012/05/03	7.55	Call	Bond Future	2,621.0000	2,564.0000	(2.175)	0	0	0
2012/01/30	R206 2012/05/03	7.55	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2012/01/30	R206 2012/05/03	7.45	Call	Bond Future	2,465.0000	2,409.0000	(2.272)	0	0	0

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2012/01/30	R206 2012/05/03	7.45	Put	Bond Future	1.0000	2.0000	100.000	0	0	0
2012/01/30	R206 2012/08/02			Bond Future	5.8500	5.8960	0.786	0.0000	0.0000	0
2012/01/30	R206 2012/08/02	7.25	Call	Bond Future	1,995.0000	1,936.0000	(2.957)	0	0	0
2012/01/30	R206 2012/08/02	7.25	Put	Bond Future	86.0000	90.0000	4.651	0	0	0
2012/01/30	R206 2012/08/02	7.30	Call	Bond Future	2,055.0000	1,995.0000	(2.920)	0	0	0
2012/01/30	R206 2012/08/02	7.30	Put	Bond Future	78.0000	82.0000	5.128	0	0	0
2012/01/30	R206 2012/08/02	7.20	Call	Bond Future	1,935.0000	1,877.0000	(2.997)	0	0	0
2012/01/30	R206 2012/08/02	7.20	Put	Bond Future	93.0000	98.0000	5.376	0	0	0
2012/01/30	R206 2012/11/01			Bond Future	5.7410	5.8100	1.202	0.0000	0.0000	0
2012/01/30	R206 2012/11/01	6.00	Call	Bond Future	918.0000	869.0000	(5.338)	0	0	0
2012/01/30	R206 2012/11/01	6.00	Put	Bond Future	620.0000	650.0000	4.839	0	0	0
2012/01/30	R206 2012/11/01	6.05	Call	Bond Future	953.0000	904.0000	(5.142)	0	0	0
2012/01/30	R206 2012/11/01	6.05	Put	Bond Future	598.0000	628.0000	5.017	0	0	0
2012/01/30	R206 2012/11/01	5.95	Call	Bond Future	884.0000	837.0000	(5.317)	0	0	0
2012/01/30	R206 2012/11/01	5.95	Put	Bond Future	643.0000	676.0000	5.132	0	0	0
2012/01/30	R206 2013/02/07			Bond Future	5.4830	5.5730	1.641	0.0000	0.0000	0
2012/01/30	R206 2013/02/07	6.00	Call	Bond Future	464.0000	383.0000	(17.457)	0	0	0
2012/01/30	R206 2013/02/07	6.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/30	R206 2013/02/07	6.05	Call	Bond Future	509.0000	428.0000	(15.914)	0	0	0
2012/01/30	R206 2013/02/07	6.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/30	R206 2013/02/07	5.95	Call	Bond Future	420.0000	339.0000	(19.286)	0	0	0
2012/01/30	R206 2013/02/07	5.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/30	R207 2012/02/02			Bond Future	7.6410	7.6800	0.510	0.0000	0.0000	19,901
2012/01/30	R207 2012/02/02	9.00	Call	Bond Future	7,482.0000	7,257.0000	(3.007)	0	0	0
2012/01/30	R207 2012/02/02	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/30	R207 2012/02/02	9.05	Call	Bond Future	7,744.0000	7,518.0000	(2.918)	0	0	0
2012/01/30	R207 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/30	R207 2012/02/02	8.95	Call	Bond Future	7,220.0000	6,995.0000	(3.116)	0	0	0
2012/01/30	R207 2012/02/02	8.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/30	R207 2012/02/02	7.35	Put	Bond Future	1,713.0000	1,927.0000	12.493	0	0	0
2012/01/30	R207 2012/02/02	7.35	Call	Bond Future	11.0000	0.0000	(100.000)	0	0	1,920
2012/01/30	R207 2012/02/02	7.65	Put	Bond Future	345.0000	357.0000	3.478	0	0	0
2012/01/30	R207 2012/02/02	7.65	Call	Bond Future	397.0000	184.0000	(53.652)	0	0	640
2012/01/30	R207 2012/02/02	7.85	Call	Bond Future	1,244.0000	995.0000	(20.016)	0	0	0

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2012/01/30	R207 2012/02/02	7.85	Put	Bond Future	44.0000	20.0000	(54.545)	0	0	640
2012/01/30	R207 2012/02/02	8.50	Call	Bond Future	4,816.0000	4,591.0000	(4.672)	0	0	0
2012/01/30	R207 2012/02/02	8.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	1,920
2012/01/30	R207 2012/05/03			Bond Future	7.7260	7.7670	0.531	0.0000	0.0000	23,794
2012/01/30	R207 2012/05/03	8.75	Call	Bond Future	5,774.0000	5,555.0000	(3.793)	0	0	0
2012/01/30	R207 2012/05/03	8.75	Put	Bond Future	225.0000	236.0000	4.889	0	0	0
2012/01/30	R207 2012/05/03	8.80	Call	Bond Future	6,010.0000	5,789.0000	(3.677)	0	0	0
2012/01/30	R207 2012/05/03	8.80	Put	Bond Future	201.0000	210.0000	4.478	0	0	0
2012/01/30	R207 2012/05/03	8.70	Call	Bond Future	5,540.0000	5,322.0000	(3.935)	0	0	0
2012/01/30	R207 2012/05/03	8.70	Put	Bond Future	253.0000	265.0000	4.743	0	0	0
2012/01/30	R207 2012/05/03	7.45	Put	Bond Future	2,594.0000	2,719.0000	4.819	0	0	0
2012/01/30	R207 2012/05/03	7.45	Call	Bond Future	1,027.0000	922.0000	(10.224)	0	0	2,400
2012/01/30	R207 2012/05/03	7.65	Put	Bond Future	1,928.0000	2,027.0000	5.135	0	0	0
2012/01/30	R207 2012/05/03	7.65	Call	Bond Future	1,500.0000	1,369.0000	(8.733)	0	0	800
2012/01/30	R207 2012/05/03	8.00	Call	Bond Future	2,591.0000	2,419.0000	(6.638)	0	0	0
2012/01/30	R207 2012/05/03	8.00	Put	Bond Future	1,066.0000	1,124.0000	5.441	0	0	800
2012/01/30	R207 2012/05/03	8.30	Call	Bond Future	3,759.0000	3,562.0000	(5.241)	0	0	0
2012/01/30	R207 2012/05/03	8.30	Put	Bond Future	599.0000	632.0000	5.509	0	0	2,400
2012/01/30	R207 2012/08/02			Bond Future	7.7960	7.8390	0.552	0.0000	0.0000	0
2012/01/30	R207 2012/08/02	8.75	Call	Bond Future	6,007.0000	5,809.0000	(3.296)	0	0	0
2012/01/30	R207 2012/08/02	8.75	Put	Bond Future	968.0000	1,005.0000	3.822	0	0	0
2012/01/30	R207 2012/08/02	8.80	Call	Bond Future	6,208.0000	6,008.0000	(3.222)	0	0	0
2012/01/30	R207 2012/08/02	8.80	Put	Bond Future	914.0000	949.0000	3.829	0	0	0
2012/01/30	R207 2012/08/02	8.70	Call	Bond Future	5,808.0000	5,612.0000	(3.375)	0	0	0
2012/01/30	R207 2012/08/02	8.70	Put	Bond Future	1,025.0000	1,064.0000	3.805	0	0	0
2012/01/30	R207 2012/11/01			Bond Future	7.8600	7.9080	0.611	0.0000	0.0000	0
2012/01/30	R207 2012/11/01	8.25	Call	Bond Future	4,568.0000	4,396.0000	(3.765)	0	0	0
2012/01/30	R207 2012/11/01	8.25	Put	Bond Future	2,526.0000	2,609.0000	3.286	0	0	0
2012/01/30	R207 2012/11/01	8.30	Call	Bond Future	4,729.0000	4,555.0000	(3.679)	0	0	0
2012/01/30	R207 2012/11/01	8.30	Put	Bond Future	2,430.0000	2,510.0000	3.292	0	0	0
2012/01/30	R207 2012/11/01	8.20	Call	Bond Future	4,408.0000	4,239.0000	(3.834)	0	0	0
2012/01/30	R207 2012/11/01	8.20	Put	Bond Future	2,625.0000	2,710.0000	3.238	0	0	0
2012/01/30	R207 2013/02/07			Bond Future	7.9230	7.9740	0.644	0.0000	0.0000	0
2012/01/30	R207 2013/02/07	8.25	Call	Bond Future	1,662.0000	1,400.0000	(15.764)	0	0	0
2012/01/30	R207 2013/02/07	8.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0



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2012/01/30	R207 2013/02/07	8.30	Call	Bond Future	1,913.0000	1,651.0000	(13.696)	0	0	0
2012/01/30	R207 2013/02/07	8.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/30	R207 2013/02/07	8.20	Call	Bond Future	1,410.0000	1,148.0000	(18.582)	0	0	0
2012/01/30	R207 2013/02/07	8.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/30	R208 2012/02/02			Bond Future	7.6950	7.7240	0.377	0.0000	0.0000	9,283
2012/01/30	R208 2012/02/02	9.00	Call	Bond Future	7,702.0000	7,521.0000	(2.350)	0	0	0
2012/01/30	R208 2012/02/02	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/30	R208 2012/02/02	9.05	Call	Bond Future	7,980.0000	7,800.0000	(2.256)	0	0	0
2012/01/30	R208 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/30	R208 2012/02/02	8.95	Call	Bond Future	7,422.0000	7,241.0000	(2.439)	0	0	0
2012/01/30	R208 2012/02/02	8.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/30	R208 2012/02/02	7.45	Put	Bond Future	1,562.0000	1,723.0000	10.307	0	0	0
2012/01/30	R208 2012/02/02	7.45	Call	Bond Future	20.0000	1.0000	(95.000)	0	0	2,880
2012/01/30	R208 2012/02/02	7.70	Put	Bond Future	362.0000	348.0000	(3.867)	0	0	0
2012/01/30	R208 2012/02/02	7.70	Call	Bond Future	393.0000	199.0000	(49.364)	0	0	960
2012/01/30	R208 2012/02/02	7.90	Call	Bond Future	1,307.0000	1,101.0000	(15.761)	0	0	0
2012/01/30	R208 2012/02/02	7.90	Put	Bond Future	41.0000	15.0000	(63.415)	0	0	960
2012/01/30	R208 2012/02/02	8.55	Call	Bond Future	5,140.0000	4,959.0000	(3.521)	0	0	0
2012/01/30	R208 2012/02/02	8.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	2,880
2012/01/30	R208 2012/05/03			Bond Future	7.7720	7.8020	0.386	0.0000	0.0000	8,877
2012/01/30	R208 2012/05/03	9.00	Call	Bond Future	7,231.0000	7,051.0000	(2.489)	0	0	0
2012/01/30	R208 2012/05/03	9.00	Put	Bond Future	130.0000	132.0000	1.538	0	0	0
2012/01/30	R208 2012/05/03	9.05	Call	Bond Future	7,488.0000	7,307.0000	(2.417)	0	0	0
2012/01/30	R208 2012/05/03	9.05	Put	Bond Future	113.0000	114.0000	0.885	0	0	0
2012/01/30	R208 2012/05/03	8.95	Call	Bond Future	6,973.0000	6,793.0000	(2.581)	0	0	0
2012/01/30	R208 2012/05/03	8.95	Put	Bond Future	147.0000	150.0000	2.041	0	0	0
2012/01/30	R208 2012/05/03	7.50	Put	Bond Future	2,736.0000	2,828.0000	3.363	0	0	0
2012/01/30	R208 2012/05/03	7.50	Call	Bond Future	1,065.0000	975.0000	(8.451)	0	0	3,000
2012/01/30	R208 2012/05/03	7.70	Put	Bond Future	2,014.0000	2,084.0000	3.476	0	0	0
2012/01/30	R208 2012/05/03	7.70	Call	Bond Future	1,575.0000	1,463.0000	(7.111)	0	0	1,000
2012/01/30	R208 2012/05/03	8.05	Call	Bond Future	2,759.0000	2,614.0000	(5.256)	0	0	0
2012/01/30	R208 2012/05/03	8.05	Put	Bond Future	1,089.0000	1,126.0000	3.398	0	0	1,000
2012/01/30	R208 2012/05/03	8.35	Call	Bond Future	4,028.0000	3,865.0000	(4.047)	0	0	0
2012/01/30	R208 2012/05/03	8.35	Put	Bond Future	597.0000	616.0000	3.183	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
2012/01/30	R208 2012/08/02			Bond Future	7.8340	7.8660	0.408	0.0000	0.0000	0
2012/01/30	R208 2012/08/02	8.75	Call	Bond Future	6,349.0000	6,185.0000	(2.583)	0	0	0
2012/01/30	R208 2012/08/02	8.75	Put	Bond Future	1,107.0000	1,133.0000	2.349	0	0	0
2012/01/30	R208 2012/08/02	8.80	Call	Bond Future	6,564.0000	6,398.0000	(2.529)	0	0	0
2012/01/30	R208 2012/08/02	8.80	Put	Bond Future	1,047.0000	1,070.0000	2.197	0	0	0
2012/01/30	R208 2012/08/02	8.70	Call	Bond Future	6,136.0000	5,973.0000	(2.656)	0	0	0
2012/01/30	R208 2012/08/02	8.70	Put	Bond Future	1,171.0000	1,197.0000	2.220	0	0	0
2012/01/30	R208 2012/11/01			Bond Future	7.8950	7.9310	0.456	0.0000	0.0000	0
2012/01/30	R208 2012/11/01	8.25	Call	Bond Future	4,649.0000	4,504.0000	(3.119)	0	0	0
2012/01/30	R208 2012/11/01	8.25	Put	Bond Future	2,622.0000	2,685.0000	2.403	0	0	0
2012/01/30	R208 2012/11/01	8.30	Call	Bond Future	4,825.0000	4,678.0000	(3.047)	0	0	0
2012/01/30	R208 2012/11/01	8.30	Put	Bond Future	2,516.0000	2,578.0000	2.464	0	0	0
2012/01/30	R208 2012/11/01	8.20	Call	Bond Future	4,482.0000	4,340.0000	(3.168)	0	0	0
2012/01/30	R208 2012/11/01	8.20	Put	Bond Future	2,737.0000	2,803.0000	2.411	0	0	0
2012/01/30	R208 2013/02/07			Bond Future	7.9540	7.9920	0.478	0.0000	0.0000	0
2012/01/30	R208 2013/02/07	8.00	Call	Bond Future	259.0000	45.0000	(82.625)	0	0	0
2012/01/30	R208 2013/02/07	8.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/30	R208 2013/02/07	8.05	Call	Bond Future	539.0000	325.0000	(39.703)	0	0	0
2012/01/30	R208 2013/02/07	8.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/30	R208 2013/02/07	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/30	R208 2013/02/07	7.95	Put	Bond Future	23.0000	237.0000	930.435	0	0	0
2012/01/30	R209 2012/02/02			Bond Future	8.5600	8.5940	0.397	0.0000	0.0000	1,534
2012/01/30	R209 2012/02/02	9.00	Call	Bond Future	3,500.0000	3,211.0000	(8.257)	0	0	0
2012/01/30	R209 2012/02/02	9.00	Put	Bond Future	11.0000	1.0000	(90.909)	0	0	0
2012/01/30	R209 2012/02/02	9.05	Call	Bond Future	3,875.0000	3,591.0000	(7.329)	0	0	0
2012/01/30	R209 2012/02/02	9.05	Put	Bond Future	5.0000	0.0000	(100.000)	0	0	0
2012/01/30	R209 2012/02/02	8.95	Call	Bond Future	3,126.0000	2,830.0000	(9.469)	0	0	0
2012/01/30	R209 2012/02/02	8.95	Put	Bond Future	20.0000	3.0000	(85.000)	0	0	0
2012/01/30	R209 2012/05/03			Bond Future	8.6260	8.6620	0.417	0.0000	0.0000	1,844
2012/01/30	R209 2012/05/03	9.00	Call	Bond Future	4,337.0000	4,101.0000	(5.442)	0	0	0
2012/01/30	R209 2012/05/03	9.00	Put	Bond Future	1,393.0000	1,448.0000	3.948	0	0	0
2012/01/30	R209 2012/05/03	9.05	Call	Bond Future	4,598.0000	4,357.0000	(5.241)	0	0	0
2012/01/30	R209 2012/05/03	9.05	Put	Bond Future	1,274.0000	1,324.0000	3.925	0	0	0
2012/01/30	R209 2012/05/03	8.95	Call	Bond Future	4,082.0000	3,852.0000	(5.634)	0	0	0

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2012/01/30	R209 2012/05/03	8.95	Put	Bond Future	1,521.0000	1,582.0000	4.011	0	0	0
2012/01/30	R209 2012/08/02			Bond Future	8.6830	8.7200	0.426	0.0000	0.0000	0
2012/01/30	R209 2012/08/02	9.25	Call	Bond Future	6,728.0000	6,496.0000	(3.448)	0	0	0
2012/01/30	R209 2012/08/02	9.25	Put	Bond Future	2,383.0000	2,447.0000	2.686	0	0	0
2012/01/30	R209 2012/08/02	9.30	Call	Bond Future	6,976.0000	6,740.0000	(3.383)	0	0	0
2012/01/30	R209 2012/08/02	9.30	Put	Bond Future	2,267.0000	2,327.0000	2.647	0	0	0
2012/01/30	R209 2012/08/02	9.20	Call	Bond Future	6,483.0000	6,254.0000	(3.532)	0	0	0
2012/01/30	R209 2012/08/02	9.20	Put	Bond Future	2,505.0000	2,572.0000	2.675	0	0	0
2012/01/30	R209 2012/11/01			Bond Future	8.7390	8.7780	0.446	0.0000	0.0000	0
2012/01/30	R209 2012/11/01	9.00	Call	Bond Future	6,159.0000	5,949.0000	(3.410)	0	0	0
2012/01/30	R209 2012/11/01	9.00	Put	Bond Future	4,130.0000	4,229.0000	2.397	0	0	0
2012/01/30	R209 2012/11/01	9.05	Call	Bond Future	6,381.0000	6,168.0000	(3.338)	0	0	0
2012/01/30	R209 2012/11/01	9.05	Put	Bond Future	3,974.0000	4,069.0000	2.391	0	0	0
2012/01/30	R209 2012/11/01	8.95	Call	Bond Future	5,949.0000	5,743.0000	(3.463)	0	0	0
2012/01/30	R209 2012/11/01	8.95	Put	Bond Future	4,302.0000	4,405.0000	2.394	0	0	0
2012/01/30	R209 2013/02/07			Bond Future	8.7950	8.8350	0.455	0.0000	0.0000	0
2012/01/30	R209 2013/02/07	9.00	Call	Bond Future	1,583.0000	1,270.0000	(19.773)	0	0	0
2012/01/30	R209 2013/02/07	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/30	R209 2013/02/07	9.05	Call	Bond Future	1,961.0000	1,648.0000	(15.961)	0	0	0
2012/01/30	R209 2013/02/07	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/30	R209 2013/02/07	8.95	Call	Bond Future	1,202.0000	889.0000	(26.040)	0	0	0
2012/01/30	R209 2013/02/07	8.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/30	R210 2012/02/02			Bond Future	139.8852	139.8852	0.000	0.0000	0.0000	20
2012/01/30	R210 2012/02/02	131.00	Call	Bond Future	8,885.0000	8,885.0000	0.000	0	0	0
2012/01/30	R210 2012/02/02	131.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/30	R210 2012/02/02	131.05	Call	Bond Future	8,835.0000	8,835.0000	0.000	0	0	0
2012/01/30	R210 2012/02/02	131.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/30	R210 2012/02/02	130.95	Call	Bond Future	8,935.0000	8,935.0000	0.000	0	0	0
2012/01/30	R210 2012/02/02	130.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/30	R210 2012/05/03			Bond Future	140.0901	140.0892	(0.001)	0.0000	0.0000	735
2012/01/30	R210 2012/05/03	139.00	Call	Bond Future	1,090.0000	1,089.0000	(0.092)	0	0	0
2012/01/30	R210 2012/05/03	139.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/30	R210 2012/05/03	139.05	Call	Bond Future	1,040.0000	1,039.0000	(0.096)	0	0	0
2012/01/30	R210 2012/05/03	139.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2012/01/30	R210 2012/05/03	138.95	Call	Bond Future	1,140.0000	1,139.0000	(0.088)	0	0	0
2012/01/30	R210 2012/05/03	138.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/30	R211 2012/02/02			Bond Future	116.6592	116.6547	(0.004)	0.0000	0.0000	0
2012/01/30	R211 2012/02/02	110.50	Call	Bond Future	6,159.0000	6,155.0000	(0.065)	0	0	0
2012/01/30	R211 2012/02/02	110.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/30	R211 2012/02/02	110.55	Call	Bond Future	6,109.0000	6,105.0000	(0.065)	0	0	0
2012/01/30	R211 2012/02/02	110.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/30	R211 2012/02/02	110.45	Call	Bond Future	6,209.0000	6,205.0000	(0.064)	0	0	0
2012/01/30	R211 2012/02/02	110.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/30	R211 2012/05/03			Bond Future	118.2958	118.2904	(0.005)	0.0000	0.0000	480
2012/01/30	R211 2012/05/03	118.20	Call	Bond Future	96.0000	90.0000	(6.250)	0	0	0
2012/01/30	R211 2012/05/03	118.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/30	R211 2012/05/03	118.25	Call	Bond Future	46.0000	40.0000	(13.043)	0	0	0
2012/01/30	R211 2012/05/03	118.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/30	R211 2012/05/03	118.15	Call	Bond Future	146.0000	140.0000	(4.110)	0	0	0
2012/01/30	R211 2012/05/03	118.15	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/30	R212 2012/02/02			Bond Future	114.2826	114.4822	0.175	0.0000	0.0000	10
2012/01/30	R212 2012/02/02	108.50	Call	Bond Future	5,783.0000	5,982.0000	3.441	0	0	0
2012/01/30	R212 2012/02/02	108.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/30	R212 2012/02/02	108.55	Call	Bond Future	5,733.0000	5,932.0000	3.471	0	0	0
2012/01/30	R212 2012/02/02	108.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/30	R212 2012/02/02	108.45	Call	Bond Future	5,833.0000	6,032.0000	3.412	0	0	0
2012/01/30	R212 2012/02/02	108.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/30	R212 2012/05/03			Bond Future	115.8860	116.0876	0.174	0.0000	0.0000	2,427
2012/01/30	R212 2012/05/03	115.30	Call	Bond Future	586.0000	788.0000	34.471	0	0	0
2012/01/30	R212 2012/05/03	115.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/30	R212 2012/05/03	115.35	Call	Bond Future	536.0000	738.0000	37.687	0	0	0
2012/01/30	R212 2012/05/03	115.35	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/30	R212 2012/05/03	115.25	Call	Bond Future	636.0000	838.0000	31.761	0	0	0
2012/01/30	R212 2012/05/03	115.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/30	R213 2012/02/02			Bond Future	8.5450	8.5790	0.398	0.0000	0.0000	487
2012/01/30	R213 2012/02/02	9.00	Call	Bond Future	3,670.0000	3,380.0000	(7.902)	0	0	0
2012/01/30	R213 2012/02/02	9.00	Put	Bond Future	9.0000	1.0000	(88.889)	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
2012/01/30	R213 2012/02/02	9.05	Call	Bond Future	4,053.0000	3,767.0000	(7.057)	0	0	0
2012/01/30	R213 2012/02/02	9.05	Put	Bond Future	4.0000	0.0000	(100.000)	0	0	0
2012/01/30	R213 2012/02/02	8.95	Call	Bond Future	3,287.0000	2,990.0000	(9.036)	0	0	0
2012/01/30	R213 2012/02/02	8.95	Put	Bond Future	17.0000	2.0000	(88.235)	0	0	0
2012/01/30	R213 2012/05/03			Bond Future	8.6170	8.6520	0.406	0.0000	0.0000	0
2012/01/30	R213 2012/05/03	9.25	Call	Bond Future	5,834.0000	5,579.0000	(4.371)	0	0	0
2012/01/30	R213 2012/05/03	9.25	Put	Bond Future	875.0000	906.0000	3.543	0	0	0
2012/01/30	R213 2012/05/03	9.30	Call	Bond Future	6,126.0000	5,868.0000	(4.212)	0	0	0
2012/01/30	R213 2012/05/03	9.30	Put	Bond Future	794.0000	822.0000	3.526	0	0	0
2012/01/30	R213 2012/05/03	9.20	Call	Bond Future	5,545.0000	5,294.0000	(4.527)	0	0	0
2012/01/30	R213 2012/05/03	9.20	Put	Bond Future	961.0000	997.0000	3.746	0	0	0
2012/01/30	R213 2012/08/02			Bond Future	8.6780	8.7150	0.426	0.0000	0.0000	0
2012/01/30	R213 2012/08/02	9.25	Call	Bond Future	6,852.0000	6,618.0000	(3.415)	0	0	0
2012/01/30	R213 2012/08/02	9.25	Put	Bond Future	2,408.0000	2,473.0000	2.699	0	0	0
2012/01/30	R213 2012/08/02	9.30	Call	Bond Future	7,106.0000	6,868.0000	(3.349)	0	0	0
2012/01/30	R213 2012/08/02	9.30	Put	Bond Future	2,290.0000	2,351.0000	2.664	0	0	0
2012/01/30	R213 2012/08/02	9.20	Call	Bond Future	6,600.0000	6,369.0000	(3.500)	0	0	0
2012/01/30	R213 2012/08/02	9.20	Put	Bond Future	2,531.0000	2,598.0000	2.647	0	0	0
2012/01/30	R213 2012/11/01			Bond Future	8.7410	8.7800	0.446	0.0000	0.0000	0
2012/01/30	R213 2012/11/01	9.00	Call	Bond Future	6,228.0000	6,018.0000	(3.372)	0	0	0
2012/01/30	R213 2012/11/01	9.00	Put	Bond Future	4,198.0000	4,298.0000	2.382	0	0	0
2012/01/30	R213 2012/11/01	9.05	Call	Bond Future	6,454.0000	6,241.0000	(3.300)	0	0	0
2012/01/30	R213 2012/11/01	9.05	Put	Bond Future	4,040.0000	4,138.0000	2.426	0	0	0
2012/01/30	R213 2012/11/01	8.95	Call	Bond Future	6,015.0000	5,809.0000	(3.425)	0	0	0
2012/01/30	R213 2012/11/01	8.95	Put	Bond Future	4,371.0000	4,476.0000	2.402	0	0	0
2012/01/30	R213 2013/02/07			Bond Future	8.8050	8.8450	0.454	0.0000	0.0000	0
2012/01/30	R213 2013/02/07	9.00	Call	Bond Future	1,514.0000	1,200.0000	(20.740)	0	0	0
2012/01/30	R213 2013/02/07	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/30	R213 2013/02/07	9.05	Call	Bond Future	1,896.0000	1,582.0000	(16.561)	0	0	0
2012/01/30	R213 2013/02/07	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/30	R213 2013/02/07	8.95	Call	Bond Future	1,130.0000	816.0000	(27.788)	0	0	0
2012/01/30	R213 2013/02/07	8.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/30	TRT1 2012/02/02			Index Future	367.2150	368.9020	0.459	0.0000	0.0000	0

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<b>Deal Date</b>	<b>Contract Details</b>	<b>Strike</b>	<b>C/P</b>	<b>Product</b>	<b>Previous Days Closing Yield</b>	<b>Today's Closing Price</b>	<b>% Movement in MTM</b>	<b>Today's High</b>	<b>Today's Low</b>	<b>Open Interest</b>
<hr/>										
<b>Total</b>										<b>470682.00</b>