



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 05/01/2012

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
2012/01/05	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/05	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/05	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/05	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/05	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/05	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/05	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/05	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/05	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/05	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/05	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/05	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/05	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/05	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/05	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2012/01/05	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/05	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/05	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/05	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/05	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/05	AL7T 2012/02/02			Index Future	409.6940	409.2240	(0.115)	0.0000	0.0000	16
2012/01/05	AL7T 2012/05/03			Index Future	415.5510	415.0800	(0.113)	0.0000	0.0000	0
2012/01/05	ALBI 2012/02/02			Index Future	372.8710	372.4410	(0.115)	0.0000	0.0000	1,038
2012/01/05	ALBI 2012/05/03			Index Future	378.2020	377.7710	(0.114)	0.0000	0.0000	0
2012/01/05	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/05	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/05	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/05	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/05	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/05	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/05	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/05	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/05	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/05	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/05	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/05	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0

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2012/01/05	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/05	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/05	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/05	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/05	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/05	CAAN 2012/03/30			Can-Do Future	0.3564	0.3915	9.848	0.0000	0.0000	100,000
2012/01/05	CAAO 2012/03/30			Can-Do Future	0.0973	0.0811	(16.650)	0.0000	0.0000	100,000
2012/01/05	CAAS 2012/01/31			Can-Do Future	0.1606	0.1862	15.940	0.0000	0.0000	12,500
2012/01/05	CAAT 2012/02/29			Can-Do Future	0.1245	0.1386	11.325	0.0000	0.0000	12,500
2012/01/05	CAAU 2012/01/31			Can-Do Future	0.0310	0.0198	(36.129)	0.0000	0.0000	19,481
2012/01/05	CAAV 2012/02/29			Can-Do Future	0.0661	0.0521	(21.180)	0.0000	0.0000	12,987
2012/01/05	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/05	CRD1 2012/02/02			Index Future	167.2950	167.8020	0.303	0.0000	0.0000	0
2012/01/05	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/05	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/05	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/05	GOVI 2012/02/02			GOVI	374.2910	373.8710	(0.112)	0.0000	0.0000	184
2012/01/05	GOVI 2012/02/02	369.00	Call	GOVI	52,910.0000	48,710.0000	(7.938)	0	0	0
2012/01/05	GOVI 2012/02/02	369.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/01/05	GOVI 2012/02/02	369.01	Call	GOVI	52,810.0000	48,610.0000	(7.953)	0	0	0
2012/01/05	GOVI 2012/02/02	369.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/01/05	GOVI 2012/02/02	368.99	Call	GOVI	53,010.0000	48,810.0000	(7.923)	0	0	0

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2012/01/05	GOVI 2012/02/02	368.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/01/05	GOVI 2012/05/03			GOVI	379.6430	379.2210	(0.111)	0.0000	0.0000	0
2012/01/05	GOVI 2012/05/03	382.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2012/01/05	GOVI 2012/05/03	382.00	Put	GOVI	23,570.0000	27,790.0000	17.904	0	0	0
2012/01/05	GOVI 2012/05/03	382.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2012/01/05	GOVI 2012/05/03	382.01	Put	GOVI	23,670.0000	27,890.0000	17.828	0	0	0
2012/01/05	GOVI 2012/05/03	381.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2012/01/05	GOVI 2012/05/03	381.99	Put	GOVI	23,470.0000	27,690.0000	17.980	0	0	0
2012/01/05	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/01/05	IGOV 2012/02/02			Index Future	167.5180	167.5280	0.006	0.0000	0.0000	508
2012/01/05	IGOV 2012/05/03			Index Future	169.9130	169.9260	0.008	0.0000	0.0000	0
2012/01/05	ILBI 2012/02/02			Index Future	454.6610	454.6610	0.000	0.0000	0.0000	88
2012/01/05	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2012/01/05	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2012/01/05	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2012/01/05	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2012/01/05	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2012/01/05	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2012/01/05	JBAF 2012/01/18			Jibar Tradeable Future	5.6000	5.6000	0.000	0.0000	0.0000	101
2012/01/05	JBAF 2012/02/15			Jibar Tradeable Future	5.6100	5.6000	(0.178)	0.0000	0.0000	0
2012/01/05	JBAF 2012/03/20			Jibar Tradeable Future	5.6000	5.6100	0.179	0.0000	0.0000	2,390
2012/01/05	JBAF 2012/04/18			Jibar Tradeable Future	5.5900	5.6000	0.179	0.0000	0.0000	0
2012/01/05	JBAF 2012/05/16			Jibar Tradeable Future	5.5900	5.6200	0.537	0.0000	0.0000	0
2012/01/05	JBAF 2012/06/20			Jibar Tradeable Future	5.6100	5.6400	0.535	0.0000	0.0000	2,890
2012/01/05	JBAF 2012/09/19			Jibar Tradeable Future	5.7100	5.7500	0.701	0.0000	0.0000	44,760
2012/01/05	JBAF 2012/12/19			Jibar Tradeable Future	5.8500	5.9200	1.197	0.0000	0.0000	990
2012/01/05	JBAF 2013/03/20			Jibar Tradeable Future	6.0900	6.1400	0.821	0.0000	0.0000	790

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2012/01/05	JBAF 2013/06/19			Jibar Tradeable Future	6.3600	6.3900	0.472	0.0000	0.0000	1,250
2012/01/05	JBAF 2013/09/18			Jibar Tradeable Future	6.6400	6.6500	0.151	0.0000	0.0000	1,500
2012/01/05	JBAF 2013/12/18			Jibar Tradeable Future	6.8900	6.8600	(0.435)	0.0000	0.0000	0
2012/01/05	JN02 2012/02/02			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2012/01/05	JN02 2012/02/02	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/05	JN02 2012/02/02	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/05	JN02 2012/02/02	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/05	JN02 2012/02/02	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2012/01/05	JN02 2012/02/02	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2012/01/05	JN02 2012/02/02	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/05	JN05 2012/02/02			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2012/01/05	JN05 2012/02/02	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/05	JN05 2012/02/02	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/05	JN05 2012/02/02	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/05	JN05 2012/02/02	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2012/01/05	JN05 2012/02/02	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2012/01/05	JN05 2012/02/02	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/05	JN10 2012/02/02			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2012/01/05	JN10 2012/02/02	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/05	JN10 2012/02/02	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/05	JN10 2012/02/02	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/05	JN10 2012/02/02	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2012/01/05	JN10 2012/02/02	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2012/01/05	JN10 2012/02/02	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/05	OTH1 2012/02/02			Index Future	364.9540	364.4790	(0.130)	0.0000	0.0000	0
2012/01/05	R157 2012/02/02			Bond Future	6.8760	6.8900	0.204	0.0000	0.0000	10,866
2012/01/05	R157 2012/02/02	8.50	Call	Bond Future	5,586.0000	5,536.0000	(0.895)	0	0	0
2012/01/05	R157 2012/02/02	8.50	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2012/01/05	R157 2012/02/02	8.55	Call	Bond Future	5,752.0000	5,703.0000	(0.852)	0	0	0
2012/01/05	R157 2012/02/02	8.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/05	R157 2012/02/02	8.45	Call	Bond Future	5,419.0000	5,369.0000	(0.923)	0	0	0

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2012/01/05	R157 2012/02/02	8.45	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2012/01/05	R157 2012/02/02	6.55	Call	Bond Future	163.0000	146.0000	(10.429)	0	0	0
2012/01/05	R157 2012/02/02	6.55	Put	Bond Future	1,325.0000	1,358.0000	2.491	0	0	0
2012/01/05	R157 2012/02/02	6.00	Put	Bond Future	3,162.0000	3,209.0000	1.486	0	0	0
2012/01/05	R157 2012/02/02	6.00	Call	Bond Future	6.0000	4.0000	(33.333)	0	0	130
2012/01/05	R157 2012/02/02	7.05	Call	Bond Future	934.0000	892.0000	(4.497)	0	0	0
2012/01/05	R157 2012/02/02	7.05	Put	Bond Future	319.0000	327.0000	2.508	0	0	130
2012/01/05	R157 2012/02/02	6.25	Put	Bond Future	2,277.0000	2,321.0000	1.932	0	0	0
2012/01/05	R157 2012/02/02	6.25	Call	Bond Future	32.0000	27.0000	(15.625)	0	0	3,960
2012/01/05	R157 2012/02/02	6.45	Put	Bond Future	1,622.0000	1,659.0000	2.281	0	0	0
2012/01/05	R157 2012/02/02	6.45	Call	Bond Future	100.0000	88.0000	(12.000)	0	0	1,320
2012/01/05	R157 2012/02/02	6.65	Call	Bond Future	251.0000	229.0000	(8.765)	0	0	0
2012/01/05	R157 2012/02/02	6.65	Put	Bond Future	1,055.0000	1,083.0000	2.654	0	0	1,320
2012/01/05	R157 2012/02/02	7.20	Call	Bond Future	1,321.0000	1,274.0000	(3.558)	0	0	0
2012/01/05	R157 2012/02/02	7.20	Put	Bond Future	180.0000	182.0000	1.111	0	0	3,960
2012/01/05	R157 2012/05/03			Bond Future	6.9740	6.9890	0.215	0.0000	0.0000	0
2012/01/05	R157 2012/05/03	8.25	Call	Bond Future	4,243.0000	4,196.0000	(1.108)	0	0	0
2012/01/05	R157 2012/05/03	8.25	Put	Bond Future	132.0000	135.0000	2.273	0	0	0
2012/01/05	R157 2012/05/03	8.30	Call	Bond Future	4,387.0000	4,339.0000	(1.094)	0	0	0
2012/01/05	R157 2012/05/03	8.30	Put	Bond Future	119.0000	120.0000	0.840	0	0	0
2012/01/05	R157 2012/05/03	8.20	Call	Bond Future	4,101.0000	4,054.0000	(1.146)	0	0	0
2012/01/05	R157 2012/05/03	8.20	Put	Bond Future	148.0000	150.0000	1.351	0	0	0
2012/01/05	R157 2012/08/02			Bond Future	7.0530	7.0640	0.156	0.0000	0.0000	0
2012/01/05	R157 2012/08/02	8.00	Call	Bond Future	3,506.0000	3,478.0000	(0.799)	0	0	0
2012/01/05	R157 2012/08/02	8.00	Put	Bond Future	664.0000	670.0000	0.904	0	0	0
2012/01/05	R157 2012/08/02	8.05	Call	Bond Future	3,616.0000	3,587.0000	(0.802)	0	0	0
2012/01/05	R157 2012/08/02	8.05	Put	Bond Future	626.0000	631.0000	0.799	0	0	0
2012/01/05	R157 2012/08/02	7.95	Call	Bond Future	3,394.0000	3,366.0000	(0.825)	0	0	0
2012/01/05	R157 2012/08/02	7.95	Put	Bond Future	700.0000	705.0000	0.714	0	0	0
2012/01/05	R157 2012/11/01			Bond Future	7.1430	7.1540	0.154	0.0000	0.0000	0
2012/01/05	R157 2012/11/01	7.00	Call	Bond Future	1,720.0000	1,702.0000	(1.047)	0	0	0
2012/01/05	R157 2012/11/01	7.00	Put	Bond Future	2,121.0000	2,134.0000	0.613	0	0	0
2012/01/05	R157 2012/11/01	7.05	Call	Bond Future	1,791.0000	1,772.0000	(1.061)	0	0	0
2012/01/05	R157 2012/11/01	7.05	Put	Bond Future	2,052.0000	2,064.0000	0.585	0	0	0
2012/01/05	R157 2012/11/01	6.95	Call	Bond Future	1,654.0000	1,637.0000	(1.028)	0	0	0

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2012/01/05	R157 2012/11/01	6.95	Put	Bond Future	2,196.0000	2,210.0000	0.638	0	0	0
2012/01/05	R186 2012/02/02			Bond Future	8.6450	8.6640	0.220	0.0000	0.0000	27,833
2012/01/05	R186 2012/02/02	9.00	Call	Bond Future	3,996.0000	3,838.0000	(3.954)	0	0	0
2012/01/05	R186 2012/02/02	9.00	Put	Bond Future	799.0000	815.0000	2.003	0	0	100
2012/01/05	R186 2012/02/02	9.05	Call	Bond Future	4,328.0000	4,167.0000	(3.720)	0	0	0
2012/01/05	R186 2012/02/02	9.05	Put	Bond Future	691.0000	704.0000	1.881	0	0	0
2012/01/05	R186 2012/02/02	8.95	Call	Bond Future	3,674.0000	3,520.0000	(4.192)	0	0	0
2012/01/05	R186 2012/02/02	8.95	Put	Bond Future	919.0000	940.0000	2.285	0	0	0
2012/01/05	R186 2012/02/02	7.75	Put	Bond Future	8,752.0000	8,912.0000	1.828	0	0	0
2012/01/05	R186 2012/02/02	7.75	Call	Bond Future	83.0000	69.0000	(16.867)	0	0	6,000
2012/01/05	R186 2012/02/02	6.75	Put	Bond Future	19,495.0000	19,670.0000	0.898	0	0	0
2012/01/05	R186 2012/02/02	6.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	6,000
2012/01/05	R186 2012/02/02	8.00	Put	Bond Future	6,415.0000	6,555.0000	2.182	0	0	0
2012/01/05	R186 2012/02/02	8.00	Call	Bond Future	259.0000	225.0000	(13.127)	0	0	100
2012/01/05	R186 2012/02/02	13.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/05	R186 2012/02/02	13.25	Call	Bond Future	33,046.0000	32,872.0000	(0.527)	0	0	0
2012/01/05	R186 2012/02/02	98.00	Call	Bond Future	104,821.0000	104,646.0000	(0.167)	0	0	0
2012/01/05	R186 2012/02/02	98.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/05	R186 2012/05/03			Bond Future	8.7340	8.7540	0.229	0.0000	0.0000	0
2012/01/05	R186 2012/05/03	9.00	Call	Bond Future	5,486.0000	5,360.0000	(2.297)	0	0	0
2012/01/05	R186 2012/05/03	9.00	Put	Bond Future	3,125.0000	3,179.0000	1.728	0	0	0
2012/01/05	R186 2012/05/03	9.05	Call	Bond Future	5,749.0000	5,621.0000	(2.226)	0	0	0
2012/01/05	R186 2012/05/03	9.05	Put	Bond Future	2,952.0000	3,004.0000	1.762	0	0	0
2012/01/05	R186 2012/05/03	8.95	Call	Bond Future	5,228.0000	5,105.0000	(2.353)	0	0	0
2012/01/05	R186 2012/05/03	8.95	Put	Bond Future	3,305.0000	3,362.0000	1.725	0	0	0
2012/01/05	R186 2012/08/02			Bond Future	8.8180	8.8360	0.204	0.0000	0.0000	0
2012/01/05	R186 2012/08/02	8.75	Call	Bond Future	5,092.0000	4,999.0000	(1.826)	0	0	0
2012/01/05	R186 2012/08/02	8.75	Put	Bond Future	5,695.0000	5,761.0000	1.159	0	0	0
2012/01/05	R186 2012/08/02	8.80	Call	Bond Future	5,312.0000	5,217.0000	(1.788)	0	0	0
2012/01/05	R186 2012/08/02	8.80	Put	Bond Future	5,471.0000	5,535.0000	1.170	0	0	0
2012/01/05	R186 2012/08/02	8.70	Call	Bond Future	4,881.0000	4,791.0000	(1.844)	0	0	0
2012/01/05	R186 2012/08/02	8.70	Put	Bond Future	5,931.0000	6,000.0000	1.163	0	0	0
2012/01/05	R186 2012/11/01			Bond Future	8.9010	8.9200	0.213	0.0000	0.0000	0
2012/01/05	R186 2012/11/01	8.75	Call	Bond Future	5,772.0000	5,680.0000	(1.594)	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
2012/01/05	R186 2012/11/01	8.75	Put	Bond Future	7,092.0000	7,165.0000	1.029	0	0	0
2012/01/05	R186 2012/11/01	8.80	Call	Bond Future	5,984.0000	5,891.0000	(1.554)	0	0	0
2012/01/05	R186 2012/11/01	8.80	Put	Bond Future	6,865.0000	6,936.0000	1.034	0	0	0
2012/01/05	R186 2012/11/01	8.70	Call	Bond Future	5,571.0000	5,481.0000	(1.616)	0	0	0
2012/01/05	R186 2012/11/01	8.70	Put	Bond Future	7,333.0000	7,408.0000	1.023	0	0	0
2012/01/05	R189 2012/02/02			Bond Future	218.8966	218.8985	0.001	0.0000	0.0000	0
2012/01/05	R189 2012/02/02	218.00	Call	Bond Future	897.0000	899.0000	0.223	0	0	0
2012/01/05	R189 2012/02/02	218.00	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2012/01/05	R189 2012/02/02	218.05	Call	Bond Future	847.0000	849.0000	0.236	0	0	0
2012/01/05	R189 2012/02/02	218.05	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2012/01/05	R189 2012/02/02	217.95	Call	Bond Future	947.0000	949.0000	0.211	0	0	0
2012/01/05	R189 2012/02/02	217.95	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2012/01/05	R197 2012/02/02			Bond Future	246.7406	246.7587	0.007	0.0000	0.0000	965
2012/01/05	R197 2012/02/02	237.00	Call	Bond Future	9,741.0000	9,759.0000	0.185	0	0	0
2012/01/05	R197 2012/02/02	237.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/05	R197 2012/02/02	237.05	Call	Bond Future	9,691.0000	9,709.0000	0.186	0	0	0
2012/01/05	R197 2012/02/02	237.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/05	R197 2012/02/02	236.95	Call	Bond Future	9,791.0000	9,809.0000	0.184	0	0	0
2012/01/05	R197 2012/02/02	236.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/05	R201 2012/02/02			Bond Future	6.3850	6.3940	0.141	0.0000	0.0000	3,124
2012/01/05	R201 2012/02/02	8.25	Call	Bond Future	4,861.0000	4,836.0000	(0.514)	0	0	0
2012/01/05	R201 2012/02/02	8.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/05	R201 2012/02/02	8.30	Call	Bond Future	4,987.0000	4,963.0000	(0.481)	0	0	0
2012/01/05	R201 2012/02/02	8.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/05	R201 2012/02/02	8.20	Call	Bond Future	4,734.0000	4,710.0000	(0.507)	0	0	0
2012/01/05	R201 2012/02/02	8.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/05	R201 2012/05/03			Bond Future	6.4480	6.4580	0.155	0.0000	0.0000	0
2012/01/05	R201 2012/05/03	7.75	Call	Bond Future	3,228.0000	3,204.0000	(0.743)	0	0	0
2012/01/05	R201 2012/05/03	7.75	Put	Bond Future	87.0000	88.0000	1.149	0	0	0
2012/01/05	R201 2012/05/03	7.80	Call	Bond Future	3,336.0000	3,312.0000	(0.719)	0	0	0
2012/01/05	R201 2012/05/03	7.80	Put	Bond Future	77.0000	77.0000	0.000	0	0	0
2012/01/05	R201 2012/05/03	7.70	Call	Bond Future	3,120.0000	3,096.0000	(0.769)	0	0	0
2012/01/05	R201 2012/05/03	7.70	Put	Bond Future	98.0000	98.0000	0.000	0	0	0



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2012/01/05	R201 2012/08/02			Bond Future	6.4860	6.4910	0.077	0.0000	0.0000	0
2012/01/05	R201 2012/08/02	7.50	Call	Bond Future	2,649.0000	2,638.0000	(0.415)	0	0	0
2012/01/05	R201 2012/08/02	7.50	Put	Bond Future	414.0000	414.0000	0.000	0	0	0
2012/01/05	R201 2012/08/02	7.55	Call	Bond Future	2,732.0000	2,721.0000	(0.403)	0	0	0
2012/01/05	R201 2012/08/02	7.55	Put	Bond Future	388.0000	388.0000	0.000	0	0	0
2012/01/05	R201 2012/08/02	7.45	Call	Bond Future	2,564.0000	2,553.0000	(0.429)	0	0	0
2012/01/05	R201 2012/08/02	7.45	Put	Bond Future	438.0000	438.0000	0.000	0	0	0
2012/01/05	R201 2012/11/01			Bond Future	6.5210	6.5250	0.061	0.0000	0.0000	0
2012/01/05	R201 2012/11/01	6.50	Call	Bond Future	1,428.0000	1,422.0000	(0.420)	0	0	0
2012/01/05	R201 2012/11/01	6.50	Put	Bond Future	1,470.0000	1,472.0000	0.136	0	0	0
2012/01/05	R201 2012/11/01	6.55	Call	Bond Future	1,482.0000	1,475.0000	(0.472)	0	0	0
2012/01/05	R201 2012/11/01	6.55	Put	Bond Future	1,424.0000	1,425.0000	0.070	0	0	0
2012/01/05	R201 2012/11/01	6.45	Call	Bond Future	1,378.0000	1,372.0000	(0.435)	0	0	0
2012/01/05	R201 2012/11/01	6.45	Put	Bond Future	1,521.0000	1,523.0000	0.131	0	0	0
2012/01/05	R202 2012/02/02			Bond Future	186.6450	186.6589	0.007	0.0000	0.0000	36,743
2012/01/05	R202 2012/02/02	177.00	Call	Bond Future	9,645.0000	9,659.0000	0.145	0	0	0
2012/01/05	R202 2012/02/02	177.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/05	R202 2012/02/02	177.05	Call	Bond Future	9,595.0000	9,609.0000	0.146	0	0	0
2012/01/05	R202 2012/02/02	177.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/05	R202 2012/02/02	176.95	Call	Bond Future	9,695.0000	9,709.0000	0.144	0	0	0
2012/01/05	R202 2012/02/02	176.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/05	R203 2012/02/02			Bond Future	7.5400	7.5700	0.398	0.0000	0.0000	3,586
2012/01/05	R203 2012/02/02	8.75	Call	Bond Future	5,379.0000	5,242.0000	(2.547)	0	0	0
2012/01/05	R203 2012/02/02	8.75	Put	Bond Future	4.0000	4.0000	0.000	0	0	0
2012/01/05	R203 2012/02/02	8.80	Call	Bond Future	5,593.0000	5,455.0000	(2.467)	0	0	0
2012/01/05	R203 2012/02/02	8.80	Put	Bond Future	3.0000	3.0000	0.000	0	0	0
2012/01/05	R203 2012/02/02	8.70	Call	Bond Future	5,166.0000	5,028.0000	(2.671)	0	0	0
2012/01/05	R203 2012/02/02	8.70	Put	Bond Future	6.0000	6.0000	0.000	0	0	0
2012/01/05	R203 2012/02/02	6.95	Put	Bond Future	2,835.0000	2,956.0000	4.268	0	0	0
2012/01/05	R203 2012/02/02	6.95	Call	Bond Future	82.0000	65.0000	(20.732)	0	0	2,640
2012/01/05	R203 2012/02/02	7.20	Put	Bond Future	1,833.0000	1,931.0000	5.346	0	0	0
2012/01/05	R203 2012/02/02	7.20	Call	Bond Future	257.0000	218.0000	(15.175)	0	0	880
2012/01/05	R203 2012/02/02	7.35	Call	Bond Future	451.0000	394.0000	(12.639)	0	0	0

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2012/01/05	R203 2012/02/02	7.35	Put	Bond Future	1,328.0000	1,408.0000	6.024	0	0	880
2012/01/05	R203 2012/02/02	7.95	Call	Bond Future	2,076.0000	1,954.0000	(5.877)	0	0	0
2012/01/05	R203 2012/02/02	7.95	Put	Bond Future	215.0000	230.0000	6.977	0	0	2,640
2012/01/05	R203 2012/05/03			Bond Future	7.6410	7.6710	0.393	0.0000	0.0000	0
2012/01/05	R203 2012/05/03	8.75	Call	Bond Future	5,079.0000	4,962.0000	(2.304)	0	0	0
2012/01/05	R203 2012/05/03	8.75	Put	Bond Future	340.0000	355.0000	4.412	0	0	0
2012/01/05	R203 2012/05/03	8.80	Call	Bond Future	5,256.0000	5,138.0000	(2.245)	0	0	0
2012/01/05	R203 2012/05/03	8.80	Put	Bond Future	310.0000	324.0000	4.516	0	0	0
2012/01/05	R203 2012/05/03	8.70	Call	Bond Future	4,904.0000	4,788.0000	(2.365)	0	0	0
2012/01/05	R203 2012/05/03	8.70	Put	Bond Future	373.0000	389.0000	4.290	0	0	0
2012/01/05	R203 2012/08/02			Bond Future	7.7300	7.7590	0.375	0.0000	0.0000	0
2012/01/05	R203 2012/08/02	8.50	Call	Bond Future	4,374.0000	4,283.0000	(2.080)	0	0	0
2012/01/05	R203 2012/08/02	8.50	Put	Bond Future	1,194.0000	1,225.0000	2.596	0	0	0
2012/01/05	R203 2012/08/02	8.55	Call	Bond Future	4,514.0000	4,422.0000	(2.038)	0	0	0
2012/01/05	R203 2012/08/02	8.55	Put	Bond Future	1,132.0000	1,162.0000	2.650	0	0	0
2012/01/05	R203 2012/08/02	8.45	Call	Bond Future	4,231.0000	4,141.0000	(2.127)	0	0	0
2012/01/05	R203 2012/08/02	8.45	Put	Bond Future	1,254.0000	1,286.0000	2.552	0	0	0
2012/01/05	R203 2012/11/01			Bond Future	7.8260	7.8570	0.396	0.0000	0.0000	0
2012/01/05	R203 2012/11/01	7.75	Call	Bond Future	2,585.0000	2,520.0000	(2.515)	0	0	0
2012/01/05	R203 2012/11/01	7.75	Put	Bond Future	2,891.0000	2,951.0000	2.075	0	0	0
2012/01/05	R203 2012/11/01	7.80	Call	Bond Future	2,689.0000	2,621.0000	(2.529)	0	0	0
2012/01/05	R203 2012/11/01	7.80	Put	Bond Future	2,794.0000	2,850.0000	2.004	0	0	0
2012/01/05	R203 2012/11/01	7.70	Call	Bond Future	2,488.0000	2,424.0000	(2.572)	0	0	0
2012/01/05	R203 2012/11/01	7.70	Put	Bond Future	2,996.0000	3,057.0000	2.036	0	0	0
2012/01/05	R204 2012/02/02			Bond Future	7.8280	7.8680	0.511	0.0000	0.0000	3,543
2012/01/05	R204 2012/02/02	9.00	Call	Bond Future	5,956.0000	5,746.0000	(3.526)	0	0	0
2012/01/05	R204 2012/02/02	9.00	Put	Bond Future	11.0000	12.0000	9.091	0	0	0
2012/01/05	R204 2012/02/02	9.05	Call	Bond Future	6,197.0000	5,987.0000	(3.389)	0	0	0
2012/01/05	R204 2012/02/02	9.05	Put	Bond Future	9.0000	9.0000	0.000	0	0	0
2012/01/05	R204 2012/02/02	8.95	Call	Bond Future	5,715.0000	5,506.0000	(3.657)	0	0	0
2012/01/05	R204 2012/02/02	8.95	Put	Bond Future	15.0000	16.0000	6.667	0	0	0
2012/01/05	R204 2012/02/02	7.25	Put	Bond Future	3,240.0000	3,420.0000	5.556	0	0	0
2012/01/05	R204 2012/02/02	7.25	Call	Bond Future	137.0000	107.0000	(21.898)	0	0	540
2012/01/05	R204 2012/02/02	8.00	Call	Bond Future	1,544.0000	1,395.0000	(9.650)	0	0	0

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2012/01/05	R204 2012/02/02	8.00	Put	Bond Future	643.0000	704.0000	9.487	0	0	540
2012/01/05	R204 2012/02/02	7.50	Call	Bond Future	375.0000	312.0000	(16.800)	0	0	0
2012/01/05	R204 2012/02/02	7.50	Put	Bond Future	2,121.0000	2,269.0000	6.978	0	0	0
2012/01/05	R204 2012/05/03			Bond Future	7.9280	7.9690	0.517	0.0000	0.0000	0
2012/01/05	R204 2012/05/03	8.75	Call	Bond Future	4,852.0000	4,684.0000	(3.462)	0	0	0
2012/01/05	R204 2012/05/03	8.75	Put	Bond Future	776.0000	816.0000	5.155	0	0	0
2012/01/05	R204 2012/05/03	8.80	Call	Bond Future	5,036.0000	4,866.0000	(3.376)	0	0	0
2012/01/05	R204 2012/05/03	8.80	Put	Bond Future	719.0000	757.0000	5.285	0	0	0
2012/01/05	R204 2012/05/03	8.70	Call	Bond Future	4,665.0000	4,500.0000	(3.537)	0	0	0
2012/01/05	R204 2012/05/03	8.70	Put	Bond Future	831.0000	874.0000	5.174	0	0	0
2012/01/05	R204 2012/08/02			Bond Future	8.0180	8.0590	0.511	0.0000	0.0000	0
2012/01/05	R204 2012/08/02	8.50	Call	Bond Future	4,167.0000	4,033.0000	(3.216)	0	0	0
2012/01/05	R204 2012/08/02	8.50	Put	Bond Future	1,833.0000	1,900.0000	3.655	0	0	0
2012/01/05	R204 2012/08/02	8.55	Call	Bond Future	4,322.0000	4,186.0000	(3.147)	0	0	0
2012/01/05	R204 2012/08/02	8.55	Put	Bond Future	1,750.0000	1,815.0000	3.714	0	0	0
2012/01/05	R204 2012/08/02	8.45	Call	Bond Future	4,014.0000	3,882.0000	(3.288)	0	0	0
2012/01/05	R204 2012/08/02	8.45	Put	Bond Future	1,919.0000	1,988.0000	3.596	0	0	0
2012/01/05	R204 2012/11/01			Bond Future	8.1120	8.1540	0.518	0.0000	0.0000	0
2012/01/05	R204 2012/11/01	8.00	Call	Bond Future	3,110.0000	3,007.0000	(3.312)	0	0	0
2012/01/05	R204 2012/11/01	8.00	Put	Bond Future	3,642.0000	3,738.0000	2.636	0	0	0
2012/01/05	R204 2012/11/01	8.05	Call	Bond Future	3,230.0000	3,125.0000	(3.251)	0	0	0
2012/01/05	R204 2012/11/01	8.05	Put	Bond Future	3,524.0000	3,618.0000	2.667	0	0	0
2012/01/05	R204 2012/11/01	7.95	Call	Bond Future	2,997.0000	2,897.0000	(3.337)	0	0	0
2012/01/05	R204 2012/11/01	7.95	Put	Bond Future	3,768.0000	3,867.0000	2.627	0	0	0
2012/01/05	R206 2012/02/02			Bond Future	6.1610	6.1600	(0.016)	0.0000	0.0000	300
2012/01/05	R206 2012/02/02	8.00	Call	Bond Future	3,293.0000	3,294.0000	0.030	0	0	0
2012/01/05	R206 2012/02/02	8.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/05	R206 2012/02/02	8.05	Call	Bond Future	3,380.0000	3,382.0000	0.059	0	0	0
2012/01/05	R206 2012/02/02	8.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/05	R206 2012/02/02	7.95	Call	Bond Future	3,205.0000	3,207.0000	0.062	0	0	0
2012/01/05	R206 2012/02/02	7.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/05	R206 2012/05/03			Bond Future	6.2240	6.2220	(0.032)	0.0000	0.0000	0
2012/01/05	R206 2012/05/03	7.50	Call	Bond Future	2,068.0000	2,070.0000	0.097	0	0	0
2012/01/05	R206 2012/05/03	7.50	Put	Bond Future	52.0000	50.0000	(3.846)	0	0	0

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2012/01/05	R206 2012/05/03	7.55	Call	Bond Future	2,140.0000	2,142.0000	0.093	0	0	0
2012/01/05	R206 2012/05/03	7.55	Put	Bond Future	46.0000	44.0000	(4.348)	0	0	0
2012/01/05	R206 2012/05/03	7.45	Call	Bond Future	1,997.0000	1,999.0000	0.100	0	0	0
2012/01/05	R206 2012/05/03	7.45	Put	Bond Future	59.0000	57.0000	(3.390)	0	0	0
2012/01/05	R206 2012/08/02			Bond Future	6.2470	6.2350	(0.192)	0.0000	0.0000	0
2012/01/05	R206 2012/08/02	7.25	Call	Bond Future	1,647.0000	1,659.0000	0.729	0	0	0
2012/01/05	R206 2012/08/02	7.25	Put	Bond Future	284.0000	280.0000	(1.408)	0	0	0
2012/01/05	R206 2012/08/02	7.30	Call	Bond Future	1,698.0000	1,710.0000	0.707	0	0	0
2012/01/05	R206 2012/08/02	7.30	Put	Bond Future	268.0000	263.0000	(1.866)	0	0	0
2012/01/05	R206 2012/08/02	7.20	Call	Bond Future	1,597.0000	1,608.0000	0.689	0	0	0
2012/01/05	R206 2012/08/02	7.20	Put	Bond Future	301.0000	296.0000	(1.661)	0	0	0
2012/01/05	R206 2012/11/01			Bond Future	6.2470	6.2300	(0.272)	0.0000	0.0000	0
2012/01/05	R206 2012/11/01	6.00	Call	Bond Future	807.0000	815.0000	0.991	0	0	0
2012/01/05	R206 2012/11/01	6.00	Put	Bond Future	1,090.0000	1,079.0000	(1.009)	0	0	0
2012/01/05	R206 2012/11/01	6.05	Call	Bond Future	836.0000	844.0000	0.957	0	0	0
2012/01/05	R206 2012/11/01	6.05	Put	Bond Future	1,062.0000	1,050.0000	(1.130)	0	0	0
2012/01/05	R206 2012/11/01	5.95	Call	Bond Future	781.0000	788.0000	0.896	0	0	0
2012/01/05	R206 2012/11/01	5.95	Put	Bond Future	1,122.0000	1,109.0000	(1.159)	0	0	0
2012/01/05	R207 2012/02/02			Bond Future	8.0580	8.0770	0.236	0.0000	0.0000	43,515
2012/01/05	R207 2012/02/02	9.00	Call	Bond Future	5,127.0000	5,021.0000	(2.067)	0	0	0
2012/01/05	R207 2012/02/02	9.00	Put	Bond Future	21.0000	21.0000	0.000	0	0	0
2012/01/05	R207 2012/02/02	9.05	Call	Bond Future	5,383.0000	5,277.0000	(1.969)	0	0	0
2012/01/05	R207 2012/02/02	9.05	Put	Bond Future	15.0000	16.0000	6.667	0	0	0
2012/01/05	R207 2012/02/02	8.95	Call	Bond Future	4,871.0000	4,765.0000	(2.176)	0	0	0
2012/01/05	R207 2012/02/02	8.95	Put	Bond Future	27.0000	28.0000	3.704	0	0	0
2012/01/05	R207 2012/02/02	7.35	Put	Bond Future	4,123.0000	4,222.0000	2.401	0	0	0
2012/01/05	R207 2012/02/02	7.35	Call	Bond Future	45.0000	37.0000	(17.778)	0	0	1,920
2012/01/05	R207 2012/02/02	7.65	Put	Bond Future	2,542.0000	2,621.0000	3.108	0	0	0
2012/01/05	R207 2012/02/02	7.65	Call	Bond Future	218.0000	190.0000	(12.844)	0	0	640
2012/01/05	R207 2012/02/02	7.85	Call	Bond Future	492.0000	444.0000	(9.756)	0	0	0
2012/01/05	R207 2012/02/02	7.85	Put	Bond Future	1,668.0000	1,727.0000	3.537	0	0	640
2012/01/05	R207 2012/02/02	8.50	Call	Bond Future	2,655.0000	2,555.0000	(3.766)	0	0	0
2012/01/05	R207 2012/02/02	8.50	Put	Bond Future	215.0000	222.0000	3.256	0	0	1,920
2012/01/05	R207 2012/05/03			Bond Future	8.1560	8.1760	0.245	0.0000	0.0000	10

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/01/05	R207 2012/05/03	8.75	Call	Bond Future	4,350.0000	4,264.0000	(1.977)	0	0	0
2012/01/05	R207 2012/05/03	8.75	Put	Bond Future	1,181.0000	1,204.0000	1.948	0	0	0
2012/01/05	R207 2012/05/03	8.80	Call	Bond Future	4,537.0000	4,449.0000	(1.940)	0	0	0
2012/01/05	R207 2012/05/03	8.80	Put	Bond Future	1,107.0000	1,128.0000	1.897	0	0	0
2012/01/05	R207 2012/05/03	8.70	Call	Bond Future	4,166.0000	4,082.0000	(2.016)	0	0	0
2012/01/05	R207 2012/05/03	8.70	Put	Bond Future	1,259.0000	1,284.0000	1.986	0	0	0
2012/01/05	R207 2012/08/02			Bond Future	8.2480	8.2660	0.218	0.0000	0.0000	0
2012/01/05	R207 2012/08/02	8.75	Call	Bond Future	4,596.0000	4,527.0000	(1.501)	0	0	0
2012/01/05	R207 2012/08/02	8.75	Put	Bond Future	1,986.0000	2,013.0000	1.360	0	0	0
2012/01/05	R207 2012/08/02	8.80	Call	Bond Future	4,762.0000	4,693.0000	(1.449)	0	0	0
2012/01/05	R207 2012/08/02	8.80	Put	Bond Future	1,898.0000	1,924.0000	1.370	0	0	0
2012/01/05	R207 2012/08/02	8.70	Call	Bond Future	4,432.0000	4,365.0000	(1.512)	0	0	0
2012/01/05	R207 2012/08/02	8.70	Put	Bond Future	2,078.0000	2,106.0000	1.347	0	0	0
2012/01/05	R207 2012/11/01			Bond Future	8.3370	8.3560	0.228	0.0000	0.0000	0
2012/01/05	R207 2012/11/01	8.25	Call	Bond Future	3,462.0000	3,407.0000	(1.589)	0	0	0
2012/01/05	R207 2012/11/01	8.25	Put	Bond Future	3,910.0000	3,953.0000	1.100	0	0	0
2012/01/05	R207 2012/11/01	8.30	Call	Bond Future	3,592.0000	3,537.0000	(1.531)	0	0	0
2012/01/05	R207 2012/11/01	8.30	Put	Bond Future	3,782.0000	3,825.0000	1.137	0	0	0
2012/01/05	R207 2012/11/01	8.20	Call	Bond Future	3,339.0000	3,286.0000	(1.587)	0	0	0
2012/01/05	R207 2012/11/01	8.20	Put	Bond Future	4,046.0000	4,090.0000	1.087	0	0	0
2012/01/05	R208 2012/02/02			Bond Future	8.1000	8.1190	0.235	0.0000	0.0000	14,084
2012/01/05	R208 2012/02/02	9.00	Call	Bond Future	5,241.0000	5,127.0000	(2.175)	0	0	0
2012/01/05	R208 2012/02/02	9.00	Put	Bond Future	20.0000	20.0000	0.000	0	0	0
2012/01/05	R208 2012/02/02	9.05	Call	Bond Future	5,515.0000	5,400.0000	(2.085)	0	0	0
2012/01/05	R208 2012/02/02	9.05	Put	Bond Future	15.0000	14.0000	(6.667)	0	0	0
2012/01/05	R208 2012/02/02	8.95	Call	Bond Future	4,967.0000	4,853.0000	(2.295)	0	0	0
2012/01/05	R208 2012/02/02	8.95	Put	Bond Future	26.0000	26.0000	0.000	0	0	0
2012/01/05	R208 2012/02/02	7.45	Put	Bond Future	4,071.0000	4,176.0000	2.579	0	0	0
2012/01/05	R208 2012/02/02	7.45	Call	Bond Future	49.0000	40.0000	(18.367)	0	0	2,880
2012/01/05	R208 2012/02/02	7.70	Put	Bond Future	2,650.0000	2,737.0000	3.283	0	0	0
2012/01/05	R208 2012/02/02	7.70	Call	Bond Future	201.0000	174.0000	(13.433)	0	0	960
2012/01/05	R208 2012/02/02	7.90	Call	Bond Future	487.0000	437.0000	(10.267)	0	0	0
2012/01/05	R208 2012/02/02	7.90	Put	Bond Future	1,701.0000	1,766.0000	3.821	0	0	960
2012/01/05	R208 2012/02/02	8.55	Call	Bond Future	2,847.0000	2,739.0000	(3.793)	0	0	0

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2012/01/05	R208 2012/02/02	8.55	Put	Bond Future	188.0000	194.0000	3.191	0	0	2,880
2012/01/05	R208 2012/05/03			Bond Future	8.1880	8.2080	0.244	0.0000	0.0000	0
2012/01/05	R208 2012/05/03	9.00	Call	Bond Future	5,498.0000	5,399.0000	(1.801)	0	0	0
2012/01/05	R208 2012/05/03	9.00	Put	Bond Future	882.0000	901.0000	2.154	0	0	0
2012/01/05	R208 2012/05/03	9.05	Call	Bond Future	5,707.0000	5,606.0000	(1.770)	0	0	0
2012/01/05	R208 2012/05/03	9.05	Put	Bond Future	817.0000	833.0000	1.958	0	0	0
2012/01/05	R208 2012/05/03	8.95	Call	Bond Future	5,287.0000	5,189.0000	(1.854)	0	0	0
2012/01/05	R208 2012/05/03	8.95	Put	Bond Future	947.0000	966.0000	2.006	0	0	0
2012/01/05	R208 2012/08/02			Bond Future	8.2690	8.2870	0.218	0.0000	0.0000	0
2012/01/05	R208 2012/08/02	8.75	Call	Bond Future	4,885.0000	4,811.0000	(1.515)	0	0	0
2012/01/05	R208 2012/08/02	8.75	Put	Bond Future	2,180.0000	2,209.0000	1.330	0	0	0
2012/01/05	R208 2012/08/02	8.80	Call	Bond Future	5,063.0000	4,988.0000	(1.481)	0	0	0
2012/01/05	R208 2012/08/02	8.80	Put	Bond Future	2,083.0000	2,111.0000	1.344	0	0	0
2012/01/05	R208 2012/08/02	8.70	Call	Bond Future	4,710.0000	4,637.0000	(1.550)	0	0	0
2012/01/05	R208 2012/08/02	8.70	Put	Bond Future	2,281.0000	2,312.0000	1.359	0	0	0
2012/01/05	R208 2012/11/01			Bond Future	8.3520	8.3710	0.227	0.0000	0.0000	0
2012/01/05	R208 2012/11/01	8.25	Call	Bond Future	3,534.0000	3,476.0000	(1.641)	0	0	0
2012/01/05	R208 2012/11/01	8.25	Put	Bond Future	4,106.0000	4,154.0000	1.169	0	0	0
2012/01/05	R208 2012/11/01	8.30	Call	Bond Future	3,675.0000	3,615.0000	(1.633)	0	0	0
2012/01/05	R208 2012/11/01	8.30	Put	Bond Future	3,966.0000	4,012.0000	1.160	0	0	0
2012/01/05	R208 2012/11/01	8.20	Call	Bond Future	3,402.0000	3,345.0000	(1.675)	0	0	0
2012/01/05	R208 2012/11/01	8.20	Put	Bond Future	4,256.0000	4,306.0000	1.175	0	0	0
2012/01/05	R209 2012/02/02			Bond Future	9.0210	9.0350	0.155	0.0000	0.0000	2,916
2012/01/05	R209 2012/02/02	9.00	Call	Bond Future	1,631.0000	1,549.0000	(5.028)	0	0	0
2012/01/05	R209 2012/02/02	9.00	Put	Bond Future	1,791.0000	1,816.0000	1.396	0	0	0
2012/01/05	R209 2012/02/02	9.05	Call	Bond Future	1,823.0000	1,737.0000	(4.717)	0	0	0
2012/01/05	R209 2012/02/02	9.05	Put	Bond Future	1,603.0000	1,623.0000	1.248	0	0	0
2012/01/05	R209 2012/02/02	8.95	Call	Bond Future	1,453.0000	1,375.0000	(5.368)	0	0	0
2012/01/05	R209 2012/02/02	8.95	Put	Bond Future	1,997.0000	2,025.0000	1.402	0	0	0
2012/01/05	R209 2012/05/03			Bond Future	9.0980	9.1120	0.154	0.0000	0.0000	0
2012/01/05	R209 2012/05/03	9.00	Call	Bond Future	3,136.0000	3,070.0000	(2.105)	0	0	0
2012/01/05	R209 2012/05/03	9.00	Put	Bond Future	3,878.0000	3,916.0000	0.980	0	0	0
2012/01/05	R209 2012/05/03	9.05	Call	Bond Future	3,316.0000	3,249.0000	(2.021)	0	0	0
2012/01/05	R209 2012/05/03	9.05	Put	Bond Future	3,678.0000	3,716.0000	1.033	0	0	0

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2012/01/05	R209 2012/05/03	8.95	Call	Bond Future	2,964.0000	2,900.0000	(2.159)	0	0	0
2012/01/05	R209 2012/05/03	8.95	Put	Bond Future	4,089.0000	4,129.0000	0.978	0	0	0
2012/01/05	R209 2012/08/02			Bond Future	9.1690	9.1830	0.153	0.0000	0.0000	0
2012/01/05	R209 2012/08/02	9.25	Call	Bond Future	5,011.0000	4,943.0000	(1.357)	0	0	0
2012/01/05	R209 2012/08/02	9.25	Put	Bond Future	4,415.0000	4,451.0000	0.815	0	0	0
2012/01/05	R209 2012/08/02	9.30	Call	Bond Future	5,203.0000	5,134.0000	(1.326)	0	0	0
2012/01/05	R209 2012/08/02	9.30	Put	Bond Future	4,243.0000	4,278.0000	0.825	0	0	0
2012/01/05	R209 2012/08/02	9.20	Call	Bond Future	4,822.0000	4,756.0000	(1.369)	0	0	0
2012/01/05	R209 2012/08/02	9.20	Put	Bond Future	4,593.0000	4,631.0000	0.827	0	0	0
2012/01/05	R209 2012/11/01			Bond Future	9.2410	9.2550	0.151	0.0000	0.0000	0
2012/01/05	R209 2012/11/01	9.00	Call	Bond Future	4,518.0000	4,460.0000	(1.284)	0	0	0
2012/01/05	R209 2012/11/01	9.00	Put	Bond Future	6,315.0000	6,359.0000	0.697	0	0	0
2012/01/05	R209 2012/11/01	9.05	Call	Bond Future	4,690.0000	4,630.0000	(1.279)	0	0	0
2012/01/05	R209 2012/11/01	9.05	Put	Bond Future	6,108.0000	6,151.0000	0.704	0	0	0
2012/01/05	R209 2012/11/01	8.95	Call	Bond Future	4,357.0000	4,300.0000	(1.308)	0	0	0
2012/01/05	R209 2012/11/01	8.95	Put	Bond Future	6,536.0000	6,581.0000	0.688	0	0	0
2012/01/05	R210 2012/02/02			Bond Future	140.0099	140.0205	0.008	0.0000	0.0000	755
2012/01/05	R210 2012/02/02	131.00	Call	Bond Future	9,010.0000	9,020.0000	0.111	0	0	0
2012/01/05	R210 2012/02/02	131.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/05	R210 2012/02/02	131.05	Call	Bond Future	8,960.0000	8,970.0000	0.112	0	0	0
2012/01/05	R210 2012/02/02	131.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/05	R210 2012/02/02	130.95	Call	Bond Future	9,060.0000	9,070.0000	0.110	0	0	0
2012/01/05	R210 2012/02/02	130.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/05	R211 2012/02/02			Bond Future	116.6709	116.6752	0.004	0.0000	0.0000	480
2012/01/05	R211 2012/02/02	110.50	Call	Bond Future	6,171.0000	6,175.0000	0.065	0	0	0
2012/01/05	R211 2012/02/02	110.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/05	R211 2012/02/02	110.55	Call	Bond Future	6,121.0000	6,125.0000	0.065	0	0	0
2012/01/05	R211 2012/02/02	110.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/05	R211 2012/02/02	110.45	Call	Bond Future	6,221.0000	6,225.0000	0.064	0	0	0
2012/01/05	R211 2012/02/02	110.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/05	R212 2012/02/02			Bond Future	113.1971	113.2054	0.007	0.0000	0.0000	2,677
2012/01/05	R212 2012/02/02	108.50	Call	Bond Future	4,697.0000	4,705.0000	0.170	0	0	0
2012/01/05	R212 2012/02/02	108.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2012/01/05	R212 2012/02/02	108.55	Call	Bond Future	4,647.0000	4,655.0000	0.172	0	0	0
2012/01/05	R212 2012/02/02	108.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/05	R212 2012/02/02	108.45	Call	Bond Future	4,747.0000	4,755.0000	0.169	0	0	0
2012/01/05	R212 2012/02/02	108.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/05	R213 2012/02/02			Bond Future	9.0250	9.0390	0.155	0.0000	0.0000	487
2012/01/05	R213 2012/02/02	9.00	Call	Bond Future	1,646.0000	1,563.0000	(5.043)	0	0	0
2012/01/05	R213 2012/02/02	9.00	Put	Bond Future	1,840.0000	1,866.0000	1.413	0	0	0
2012/01/05	R213 2012/02/02	9.05	Call	Bond Future	1,841.0000	1,754.0000	(4.726)	0	0	0
2012/01/05	R213 2012/02/02	9.05	Put	Bond Future	1,647.0000	1,669.0000	1.336	0	0	0
2012/01/05	R213 2012/02/02	8.95	Call	Bond Future	1,466.0000	1,387.0000	(5.389)	0	0	0
2012/01/05	R213 2012/02/02	8.95	Put	Bond Future	2,051.0000	2,080.0000	1.414	0	0	0
2012/01/05	R213 2012/05/03			Bond Future	9.1080	9.1220	0.154	0.0000	0.0000	0
2012/01/05	R213 2012/05/03	9.25	Call	Bond Future	4,127.0000	4,051.0000	(1.842)	0	0	0
2012/01/05	R213 2012/05/03	9.25	Put	Bond Future	3,053.0000	3,084.0000	1.015	0	0	0
2012/01/05	R213 2012/05/03	9.30	Call	Bond Future	4,335.0000	4,258.0000	(1.776)	0	0	0
2012/01/05	R213 2012/05/03	9.30	Put	Bond Future	2,888.0000	2,918.0000	1.039	0	0	0
2012/01/05	R213 2012/05/03	9.20	Call	Bond Future	3,923.0000	3,849.0000	(1.886)	0	0	0
2012/01/05	R213 2012/05/03	9.20	Put	Bond Future	3,225.0000	3,258.0000	1.023	0	0	0
2012/01/05	R213 2012/08/02			Bond Future	9.1840	9.1980	0.152	0.0000	0.0000	0
2012/01/05	R213 2012/08/02	9.25	Call	Bond Future	5,052.0000	4,983.0000	(1.366)	0	0	0
2012/01/05	R213 2012/08/02	9.25	Put	Bond Future	4,557.0000	4,594.0000	0.812	0	0	0
2012/01/05	R213 2012/08/02	9.30	Call	Bond Future	5,247.0000	5,178.0000	(1.315)	0	0	0
2012/01/05	R213 2012/08/02	9.30	Put	Bond Future	4,381.0000	4,417.0000	0.822	0	0	0
2012/01/05	R213 2012/08/02	9.20	Call	Bond Future	4,859.0000	4,792.0000	(1.379)	0	0	0
2012/01/05	R213 2012/08/02	9.20	Put	Bond Future	4,739.0000	4,777.0000	0.802	0	0	0
2012/01/05	R213 2012/11/01			Bond Future	9.2640	9.2780	0.151	0.0000	0.0000	0
2012/01/05	R213 2012/11/01	9.00	Call	Bond Future	4,496.0000	4,438.0000	(1.290)	0	0	0
2012/01/05	R213 2012/11/01	9.00	Put	Bond Future	6,491.0000	6,537.0000	0.709	0	0	0
2012/01/05	R213 2012/11/01	9.05	Call	Bond Future	4,662.0000	4,603.0000	(1.266)	0	0	0
2012/01/05	R213 2012/11/01	9.05	Put	Bond Future	6,274.0000	6,318.0000	0.701	0	0	0
2012/01/05	R213 2012/11/01	8.95	Call	Bond Future	4,333.0000	4,276.0000	(1.315)	0	0	0
2012/01/05	R213 2012/11/01	8.95	Put	Bond Future	6,714.0000	6,761.0000	0.700	0	0	0
2012/01/05	TRT1 2012/02/02			Index Future	367.2150	368.9020	0.459	0.0000	0.0000	0



