



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 11/01/2012

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
2012/01/11	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/11	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/11	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/11	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/11	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/11	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/11	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/11	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/11	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/11	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/11	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/11	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/11	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/11	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/11	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2012/01/11	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/11	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/11	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/11	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/11	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/11	AL7T 2012/02/02			Index Future	410.3890	410.0590	(0.080)	0.0000	0.0000	16
2012/01/11	AL7T 2012/05/03			Index Future	416.2430	415.9050	(0.081)	0.0000	0.0000	0
2012/01/11	ALBI 2012/02/02			Index Future	373.7470	373.6560	(0.024)	0.0000	0.0000	1,044
2012/01/11	ALBI 2012/05/03			Index Future	379.0780	378.9830	(0.025)	0.0000	0.0000	0
2012/01/11	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/11	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/11	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/11	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/11	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/11	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/11	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/11	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/11	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/11	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/11	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/11	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0

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2012/01/11	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/11	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/11	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/11	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/11	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/11	CAAN 2012/03/30			Can-Do Future	0.3191	0.3361	5.327	0.0000	0.0000	100,000
2012/01/11	CAAO 2012/03/30			Can-Do Future	0.0940	0.0812	(13.617)	0.0000	0.0000	100,000
2012/01/11	CAAS 2012/01/31			Can-Do Future	0.1654	0.1887	14.087	0.0000	0.0000	12,500
2012/01/11	CAAT 2012/02/29			Can-Do Future	0.1380	0.1527	10.652	0.0000	0.0000	12,500
2012/01/11	CAAU 2012/01/31			Can-Do Future	0.0155	0.0089	(42.581)	0.0000	0.0000	19,481
2012/01/11	CAAV 2012/02/29			Can-Do Future	0.0499	0.0376	(24.649)	0.0000	0.0000	12,987
2012/01/11	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/11	CRD1 2012/02/02			Index Future	167.2950	167.8020	0.303	0.0000	0.0000	0
2012/01/11	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/11	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/11	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/11	GOVI 2012/02/02			GOVI	375.1060	375.0060	(0.027)	0.0000	0.0000	185
2012/01/11	GOVI 2012/02/02	369.00	Call	GOVI	61,060.0000	60,060.0000	(1.638)	0	0	0
2012/01/11	GOVI 2012/02/02	369.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/01/11	GOVI 2012/02/02	369.01	Call	GOVI	60,960.0000	59,960.0000	(1.640)	0	0	0
2012/01/11	GOVI 2012/02/02	369.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/01/11	GOVI 2012/02/02	368.99	Call	GOVI	61,160.0000	60,160.0000	(1.635)	0	0	0

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2012/01/11	GOVI 2012/02/02	368.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/01/11	GOVI 2012/05/03			GOVI	380.4560	380.3520	(0.027)	0.0000	0.0000	0
2012/01/11	GOVI 2012/05/03	382.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2012/01/11	GOVI 2012/05/03	382.00	Put	GOVI	15,440.0000	16,480.0000	6.736	0	0	0
2012/01/11	GOVI 2012/05/03	382.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2012/01/11	GOVI 2012/05/03	382.01	Put	GOVI	15,540.0000	16,580.0000	6.692	0	0	0
2012/01/11	GOVI 2012/05/03	381.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2012/01/11	GOVI 2012/05/03	381.99	Put	GOVI	15,340.0000	16,380.0000	6.780	0	0	0
2012/01/11	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/01/11	IGOV 2012/02/02			Index Future	167.6190	167.6830	0.038	0.0000	0.0000	510
2012/01/11	IGOV 2012/05/03			Index Future	170.0090	170.0730	0.038	0.0000	0.0000	0
2012/01/11	ILBI 2012/02/02			Index Future	454.7100	454.7100	0.000	0.0000	0.0000	88
2012/01/11	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2012/01/11	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2012/01/11	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2012/01/11	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2012/01/11	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2012/01/11	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2012/01/11	JBAF 2012/01/18			Jibar Tradeable Future	5.6000	5.6000	0.000	0.0000	0.0000	101
2012/01/11	JBAF 2012/02/15			Jibar Tradeable Future	5.6100	5.6100	0.000	0.0000	0.0000	0
2012/01/11	JBAF 2012/03/20			Jibar Tradeable Future	5.6100	5.6100	0.000	0.0000	0.0000	2,390
2012/01/11	JBAF 2012/04/18			Jibar Tradeable Future	5.6100	5.6100	0.000	0.0000	0.0000	0
2012/01/11	JBAF 2012/05/16			Jibar Tradeable Future	5.6300	5.6300	0.000	0.0000	0.0000	0
2012/01/11	JBAF 2012/06/20			Jibar Tradeable Future	5.6500	5.6600	0.177	0.0000	0.0000	2,890
2012/01/11	JBAF 2012/09/19			Jibar Tradeable Future	5.7400	5.7500	0.174	0.0000	0.0000	44,760
2012/01/11	JBAF 2012/12/19			Jibar Tradeable Future	5.9100	5.9000	(0.169)	0.0000	0.0000	990
2012/01/11	JBAF 2013/03/20			Jibar Tradeable Future	6.1200	6.1200	0.000	0.0000	0.0000	790

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2012/01/11	JBAF 2013/06/19			Jibar Tradeable Future	6.3600	6.3600	0.000	0.0000	0.0000	1,250
2012/01/11	JBAF 2013/09/18			Jibar Tradeable Future	6.6300	6.6200	(0.151)	0.0000	0.0000	1,500
2012/01/11	JBAF 2013/12/18			Jibar Tradeable Future	6.7600	6.7600	0.000	0.0000	0.0000	500
2012/01/11	JN02 2012/02/02			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2012/01/11	JN02 2012/02/02	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/11	JN02 2012/02/02	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/11	JN02 2012/02/02	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/11	JN02 2012/02/02	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2012/01/11	JN02 2012/02/02	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2012/01/11	JN02 2012/02/02	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/11	JN05 2012/02/02			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2012/01/11	JN05 2012/02/02	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/11	JN05 2012/02/02	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/11	JN05 2012/02/02	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/11	JN05 2012/02/02	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2012/01/11	JN05 2012/02/02	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2012/01/11	JN05 2012/02/02	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/11	JN10 2012/02/02			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2012/01/11	JN10 2012/02/02	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/11	JN10 2012/02/02	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/11	JN10 2012/02/02	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/11	JN10 2012/02/02	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2012/01/11	JN10 2012/02/02	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2012/01/11	JN10 2012/02/02	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/11	OTH1 2012/02/02			Index Future	366.1240	366.0720	(0.014)	0.0000	0.0000	0
2012/01/11	R157 2012/02/02			Bond Future	6.8300	6.8220	(0.117)	0.0000	0.0000	10,961
2012/01/11	R157 2012/02/02	8.50	Call	Bond Future	5,749.0000	5,777.0000	0.487	0	0	0
2012/01/11	R157 2012/02/02	8.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/11	R157 2012/02/02	8.55	Call	Bond Future	5,915.0000	5,944.0000	0.490	0	0	0
2012/01/11	R157 2012/02/02	8.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/11	R157 2012/02/02	8.45	Call	Bond Future	5,582.0000	5,610.0000	0.502	0	0	0

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2012/01/11	R157 2012/02/02	8.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/11	R157 2012/02/02	6.55	Call	Bond Future	152.0000	151.0000	(0.658)	0	0	0
2012/01/11	R157 2012/02/02	6.55	Put	Bond Future	1,151.0000	1,122.0000	(2.520)	0	0	0
2012/01/11	R157 2012/02/02	6.00	Put	Bond Future	2,996.0000	2,967.0000	(0.968)	0	0	0
2012/01/11	R157 2012/02/02	6.00	Call	Bond Future	3.0000	3.0000	0.000	0	0	130
2012/01/11	R157 2012/02/02	7.05	Call	Bond Future	993.0000	1,004.0000	1.108	0	0	0
2012/01/11	R157 2012/02/02	7.05	Put	Bond Future	215.0000	198.0000	(7.907)	0	0	130
2012/01/11	R157 2012/02/02	6.25	Put	Bond Future	2,106.0000	2,076.0000	(1.425)	0	0	0
2012/01/11	R157 2012/02/02	6.25	Call	Bond Future	25.0000	23.0000	(8.000)	0	0	3,960
2012/01/11	R157 2012/02/02	6.45	Put	Bond Future	1,448.0000	1,417.0000	(2.141)	0	0	0
2012/01/11	R157 2012/02/02	6.45	Call	Bond Future	89.0000	87.0000	(2.247)	0	0	1,320
2012/01/11	R157 2012/02/02	6.65	Call	Bond Future	246.0000	245.0000	(0.407)	0	0	0
2012/01/11	R157 2012/02/02	6.65	Put	Bond Future	887.0000	858.0000	(3.269)	0	0	1,320
2012/01/11	R157 2012/02/02	7.20	Call	Bond Future	1,411.0000	1,428.0000	1.205	0	0	0
2012/01/11	R157 2012/02/02	7.20	Put	Bond Future	106.0000	95.0000	(10.377)	0	0	3,960
2012/01/11	R157 2012/05/03			Bond Future	6.9250	6.9160	(0.130)	0.0000	0.0000	0
2012/01/11	R157 2012/05/03	8.25	Call	Bond Future	4,379.0000	4,405.0000	0.594	0	0	0
2012/01/11	R157 2012/05/03	8.25	Put	Bond Future	107.0000	103.0000	(3.738)	0	0	0
2012/01/11	R157 2012/05/03	8.30	Call	Bond Future	4,525.0000	4,550.0000	0.552	0	0	0
2012/01/11	R157 2012/05/03	8.30	Put	Bond Future	95.0000	91.0000	(4.211)	0	0	0
2012/01/11	R157 2012/05/03	8.20	Call	Bond Future	4,235.0000	4,260.0000	0.590	0	0	0
2012/01/11	R157 2012/05/03	8.20	Put	Bond Future	120.0000	116.0000	(3.333)	0	0	0
2012/01/11	R157 2012/08/02			Bond Future	6.9910	6.9820	(0.129)	0.0000	0.0000	0
2012/01/11	R157 2012/08/02	8.00	Call	Bond Future	3,630.0000	3,648.0000	0.496	0	0	0
2012/01/11	R157 2012/08/02	8.00	Put	Bond Future	599.0000	589.0000	(1.669)	0	0	0
2012/01/11	R157 2012/08/02	8.05	Call	Bond Future	3,743.0000	3,761.0000	0.481	0	0	0
2012/01/11	R157 2012/08/02	8.05	Put	Bond Future	564.0000	555.0000	(1.596)	0	0	0
2012/01/11	R157 2012/08/02	7.95	Call	Bond Future	3,516.0000	3,533.0000	0.484	0	0	0
2012/01/11	R157 2012/08/02	7.95	Put	Bond Future	633.0000	622.0000	(1.738)	0	0	0
2012/01/11	R157 2012/11/01			Bond Future	7.0680	7.0600	(0.113)	0.0000	0.0000	0
2012/01/11	R157 2012/11/01	7.00	Call	Bond Future	1,803.0000	1,811.0000	0.444	0	0	0
2012/01/11	R157 2012/11/01	7.00	Put	Bond Future	1,994.0000	1,980.0000	(0.702)	0	0	0
2012/01/11	R157 2012/11/01	7.05	Call	Bond Future	1,876.0000	1,884.0000	0.426	0	0	0
2012/01/11	R157 2012/11/01	7.05	Put	Bond Future	1,927.0000	1,912.0000	(0.778)	0	0	0
2012/01/11	R157 2012/11/01	6.95	Call	Bond Future	1,734.0000	1,742.0000	0.461	0	0	0

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2012/01/11	R157 2012/11/01	6.95	Put	Bond Future	2,066.0000	2,051.0000	(0.726)	0	0	0
2012/01/11	R186 2012/02/02			Bond Future	8.6000	8.5920	(0.093)	0.0000	0.0000	27,779
2012/01/11	R186 2012/02/02	9.00	Call	Bond Future	4,146.0000	4,177.0000	0.748	0	0	0
2012/01/11	R186 2012/02/02	9.00	Put	Bond Future	534.0000	491.0000	(8.052)	0	0	100
2012/01/11	R186 2012/02/02	9.05	Call	Bond Future	4,500.0000	4,536.0000	0.800	0	0	0
2012/01/11	R186 2012/02/02	9.05	Put	Bond Future	448.0000	410.0000	(8.482)	0	0	0
2012/01/11	R186 2012/02/02	8.95	Call	Bond Future	3,801.0000	3,828.0000	0.710	0	0	0
2012/01/11	R186 2012/02/02	8.95	Put	Bond Future	632.0000	585.0000	(7.437)	0	0	0
2012/01/11	R186 2012/02/02	7.75	Put	Bond Future	8,309.0000	8,230.0000	(0.951)	0	0	0
2012/01/11	R186 2012/02/02	7.75	Call	Bond Future	55.0000	50.0000	(9.091)	0	0	6,000
2012/01/11	R186 2012/02/02	6.75	Put	Bond Future	19,081.0000	19,007.0000	(0.388)	0	0	0
2012/01/11	R186 2012/02/02	6.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	6,000
2012/01/11	R186 2012/02/02	8.00	Put	Bond Future	5,947.0000	5,863.0000	(1.412)	0	0	0
2012/01/11	R186 2012/02/02	8.00	Call	Bond Future	206.0000	196.0000	(4.854)	0	0	100
2012/01/11	R186 2012/02/02	13.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/11	R186 2012/02/02	13.25	Call	Bond Future	33,461.0000	33,535.0000	0.221	0	0	0
2012/01/11	R186 2012/02/02	98.00	Call	Bond Future	105,235.0000	105,309.0000	0.070	0	0	0
2012/01/11	R186 2012/02/02	98.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/11	R186 2012/05/03			Bond Future	8.6890	8.6810	(0.092)	0.0000	0.0000	0
2012/01/11	R186 2012/05/03	9.00	Call	Bond Future	5,632.0000	5,660.0000	0.497	0	0	0
2012/01/11	R186 2012/05/03	9.00	Put	Bond Future	2,864.0000	2,820.0000	(1.536)	0	0	0
2012/01/11	R186 2012/05/03	9.05	Call	Bond Future	5,904.0000	5,933.0000	0.491	0	0	0
2012/01/11	R186 2012/05/03	9.05	Put	Bond Future	2,701.0000	2,657.0000	(1.629)	0	0	0
2012/01/11	R186 2012/05/03	8.95	Call	Bond Future	5,367.0000	5,393.0000	0.484	0	0	0
2012/01/11	R186 2012/05/03	8.95	Put	Bond Future	3,038.0000	2,991.0000	(1.547)	0	0	0
2012/01/11	R186 2012/08/02			Bond Future	8.7680	8.7600	(0.091)	0.0000	0.0000	0
2012/01/11	R186 2012/08/02	8.75	Call	Bond Future	5,241.0000	5,265.0000	0.458	0	0	0
2012/01/11	R186 2012/08/02	8.75	Put	Bond Future	5,401.0000	5,354.0000	(0.870)	0	0	0
2012/01/11	R186 2012/08/02	8.80	Call	Bond Future	5,468.0000	5,493.0000	0.457	0	0	0
2012/01/11	R186 2012/08/02	8.80	Put	Bond Future	5,184.0000	5,138.0000	(0.887)	0	0	0
2012/01/11	R186 2012/08/02	8.70	Call	Bond Future	5,025.0000	5,048.0000	0.458	0	0	0
2012/01/11	R186 2012/08/02	8.70	Put	Bond Future	5,632.0000	5,584.0000	(0.852)	0	0	0
2012/01/11	R186 2012/11/01			Bond Future	8.8480	8.8400	(0.090)	0.0000	0.0000	0
2012/01/11	R186 2012/11/01	8.75	Call	Bond Future	5,938.0000	5,963.0000	0.421	0	0	0

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2012/01/11	R186 2012/11/01	8.75	Put	Bond Future	6,797.0000	6,753.0000	(0.647)	0	0	0
2012/01/11	R186 2012/11/01	8.80	Call	Bond Future	6,156.0000	6,182.0000	0.422	0	0	0
2012/01/11	R186 2012/11/01	8.80	Put	Bond Future	6,576.0000	6,532.0000	(0.669)	0	0	0
2012/01/11	R186 2012/11/01	8.70	Call	Bond Future	5,733.0000	5,757.0000	0.419	0	0	0
2012/01/11	R186 2012/11/01	8.70	Put	Bond Future	7,035.0000	6,989.0000	(0.654)	0	0	0
2012/01/11	R189 2012/02/02			Bond Future	218.9027	218.9082	0.002	0.0000	0.0000	0
2012/01/11	R189 2012/02/02	218.00	Call	Bond Future	903.0000	908.0000	0.554	0	0	0
2012/01/11	R189 2012/02/02	218.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/11	R189 2012/02/02	218.05	Call	Bond Future	853.0000	858.0000	0.586	0	0	0
2012/01/11	R189 2012/02/02	218.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/11	R189 2012/02/02	217.95	Call	Bond Future	953.0000	958.0000	0.525	0	0	0
2012/01/11	R189 2012/02/02	217.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/11	R197 2012/02/02			Bond Future	246.8117	247.2072	0.160	0.0000	0.0000	965
2012/01/11	R197 2012/02/02	237.00	Call	Bond Future	9,812.0000	10,207.0000	4.026	0	0	0
2012/01/11	R197 2012/02/02	237.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/11	R197 2012/02/02	237.05	Call	Bond Future	9,762.0000	10,157.0000	4.046	0	0	0
2012/01/11	R197 2012/02/02	237.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/11	R197 2012/02/02	236.95	Call	Bond Future	9,862.0000	10,257.0000	4.005	0	0	0
2012/01/11	R197 2012/02/02	236.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/11	R201 2012/02/02			Bond Future	6.3300	6.3230	(0.111)	0.0000	0.0000	3,124
2012/01/11	R201 2012/02/02	8.25	Call	Bond Future	5,008.0000	5,027.0000	0.379	0	0	0
2012/01/11	R201 2012/02/02	8.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/11	R201 2012/02/02	8.30	Call	Bond Future	5,135.0000	5,153.0000	0.351	0	0	0
2012/01/11	R201 2012/02/02	8.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/11	R201 2012/02/02	8.20	Call	Bond Future	4,882.0000	4,900.0000	0.369	0	0	0
2012/01/11	R201 2012/02/02	8.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/11	R201 2012/05/03			Bond Future	6.3890	6.3810	(0.125)	0.0000	0.0000	0
2012/01/11	R201 2012/05/03	7.75	Call	Bond Future	3,354.0000	3,371.0000	0.507	0	0	0
2012/01/11	R201 2012/05/03	7.75	Put	Bond Future	68.0000	65.0000	(4.412)	0	0	0
2012/01/11	R201 2012/05/03	7.80	Call	Bond Future	3,464.0000	3,482.0000	0.520	0	0	0
2012/01/11	R201 2012/05/03	7.80	Put	Bond Future	60.0000	58.0000	(3.333)	0	0	0
2012/01/11	R201 2012/05/03	7.70	Call	Bond Future	3,244.0000	3,261.0000	0.524	0	0	0
2012/01/11	R201 2012/05/03	7.70	Put	Bond Future	76.0000	74.0000	(2.632)	0	0	0

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2012/01/11	R201 2012/08/02			Bond Future	6.4110	6.4020	(0.140)	0.0000	0.0000	0
2012/01/11	R201 2012/08/02	7.50	Call	Bond Future	2,767.0000	2,781.0000	0.506	0	0	0
2012/01/11	R201 2012/08/02	7.50	Put	Bond Future	364.0000	358.0000	(1.648)	0	0	0
2012/01/11	R201 2012/08/02	7.55	Call	Bond Future	2,852.0000	2,867.0000	0.526	0	0	0
2012/01/11	R201 2012/08/02	7.55	Put	Bond Future	340.0000	335.0000	(1.471)	0	0	0
2012/01/11	R201 2012/08/02	7.45	Call	Bond Future	2,680.0000	2,693.0000	0.485	0	0	0
2012/01/11	R201 2012/08/02	7.45	Put	Bond Future	386.0000	379.0000	(1.813)	0	0	0
2012/01/11	R201 2012/11/01			Bond Future	6.4270	6.4220	(0.078)	0.0000	0.0000	0
2012/01/11	R201 2012/11/01	6.50	Call	Bond Future	1,511.0000	1,514.0000	0.199	0	0	0
2012/01/11	R201 2012/11/01	6.50	Put	Bond Future	1,364.0000	1,357.0000	(0.513)	0	0	0
2012/01/11	R201 2012/11/01	6.55	Call	Bond Future	1,566.0000	1,569.0000	0.192	0	0	0
2012/01/11	R201 2012/11/01	6.55	Put	Bond Future	1,319.0000	1,312.0000	(0.531)	0	0	0
2012/01/11	R201 2012/11/01	6.45	Call	Bond Future	1,459.0000	1,461.0000	0.137	0	0	0
2012/01/11	R201 2012/11/01	6.45	Put	Bond Future	1,413.0000	1,405.0000	(0.566)	0	0	0
2012/01/11	R202 2012/02/02			Bond Future	186.6998	186.7419	0.023	0.0000	0.0000	36,743
2012/01/11	R202 2012/02/02	177.00	Call	Bond Future	9,700.0000	9,742.0000	0.433	0	0	0
2012/01/11	R202 2012/02/02	177.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/11	R202 2012/02/02	177.05	Call	Bond Future	9,650.0000	9,692.0000	0.435	0	0	0
2012/01/11	R202 2012/02/02	177.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/11	R202 2012/02/02	176.95	Call	Bond Future	9,750.0000	9,792.0000	0.431	0	0	0
2012/01/11	R202 2012/02/02	176.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/11	R203 2012/02/02			Bond Future	7.5100	7.5070	(0.040)	0.0000	0.0000	3,569
2012/01/11	R203 2012/02/02	8.75	Call	Bond Future	5,514.0000	5,528.0000	0.254	0	0	0
2012/01/11	R203 2012/02/02	8.75	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2012/01/11	R203 2012/02/02	8.80	Call	Bond Future	5,728.0000	5,742.0000	0.244	0	0	0
2012/01/11	R203 2012/02/02	8.80	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2012/01/11	R203 2012/02/02	8.70	Call	Bond Future	5,299.0000	5,313.0000	0.264	0	0	0
2012/01/11	R203 2012/02/02	8.70	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2012/01/11	R203 2012/02/02	6.95	Put	Bond Future	2,675.0000	2,656.0000	(0.710)	0	0	0
2012/01/11	R203 2012/02/02	6.95	Call	Bond Future	60.0000	55.0000	(8.333)	0	0	2,640
2012/01/11	R203 2012/02/02	7.20	Put	Bond Future	1,660.0000	1,637.0000	(1.386)	0	0	0
2012/01/11	R203 2012/02/02	7.20	Call	Bond Future	222.0000	213.0000	(4.054)	0	0	880
2012/01/11	R203 2012/02/02	7.35	Call	Bond Future	417.0000	407.0000	(2.398)	0	0	0

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2012/01/11	R203 2012/02/02	7.35	Put	Bond Future	1,156.0000	1,132.0000	(2.076)	0	0	880
2012/01/11	R203 2012/02/02	7.95	Call	Bond Future	2,134.0000	2,137.0000	0.141	0	0	0
2012/01/11	R203 2012/02/02	7.95	Put	Bond Future	135.0000	124.0000	(8.148)	0	0	2,640
2012/01/11	R203 2012/05/03			Bond Future	7.6100	7.6060	(0.053)	0.0000	0.0000	0
2012/01/11	R203 2012/05/03	8.75	Call	Bond Future	5,172.0000	5,183.0000	0.213	0	0	0
2012/01/11	R203 2012/05/03	8.75	Put	Bond Future	297.0000	290.0000	(2.357)	0	0	0
2012/01/11	R203 2012/05/03	8.80	Call	Bond Future	5,351.0000	5,363.0000	0.224	0	0	0
2012/01/11	R203 2012/05/03	8.80	Put	Bond Future	268.0000	263.0000	(1.866)	0	0	0
2012/01/11	R203 2012/05/03	8.70	Call	Bond Future	4,994.0000	5,005.0000	0.220	0	0	0
2012/01/11	R203 2012/05/03	8.70	Put	Bond Future	326.0000	320.0000	(1.840)	0	0	0
2012/01/11	R203 2012/08/02			Bond Future	7.6920	7.6880	(0.052)	0.0000	0.0000	0
2012/01/11	R203 2012/08/02	8.50	Call	Bond Future	4,458.0000	4,465.0000	0.157	0	0	0
2012/01/11	R203 2012/08/02	8.50	Put	Bond Future	1,118.0000	1,108.0000	(0.894)	0	0	0
2012/01/11	R203 2012/08/02	8.55	Call	Bond Future	4,600.0000	4,607.0000	0.152	0	0	0
2012/01/11	R203 2012/08/02	8.55	Put	Bond Future	1,058.0000	1,048.0000	(0.945)	0	0	0
2012/01/11	R203 2012/08/02	8.45	Call	Bond Future	4,312.0000	4,319.0000	0.162	0	0	0
2012/01/11	R203 2012/08/02	8.45	Put	Bond Future	1,175.0000	1,165.0000	(0.851)	0	0	0
2012/01/11	R203 2012/11/01			Bond Future	7.7820	7.7800	(0.026)	0.0000	0.0000	0
2012/01/11	R203 2012/11/01	7.75	Call	Bond Future	2,647.0000	2,646.0000	(0.038)	0	0	0
2012/01/11	R203 2012/11/01	7.75	Put	Bond Future	2,776.0000	2,767.0000	(0.324)	0	0	0
2012/01/11	R203 2012/11/01	7.80	Call	Bond Future	2,752.0000	2,751.0000	(0.036)	0	0	0
2012/01/11	R203 2012/11/01	7.80	Put	Bond Future	2,680.0000	2,670.0000	(0.373)	0	0	0
2012/01/11	R203 2012/11/01	7.70	Call	Bond Future	2,547.0000	2,547.0000	0.000	0	0	0
2012/01/11	R203 2012/11/01	7.70	Put	Bond Future	2,878.0000	2,870.0000	(0.278)	0	0	0
2012/01/11	R204 2012/02/02			Bond Future	7.8190	7.8100	(0.115)	0.0000	0.0000	3,526
2012/01/11	R204 2012/02/02	9.00	Call	Bond Future	5,996.0000	6,043.0000	0.784	0	0	0
2012/01/11	R204 2012/02/02	9.00	Put	Bond Future	4.0000	4.0000	0.000	0	0	0
2012/01/11	R204 2012/02/02	9.05	Call	Bond Future	6,239.0000	6,285.0000	0.737	0	0	0
2012/01/11	R204 2012/02/02	9.05	Put	Bond Future	3.0000	2.0000	(33.333)	0	0	0
2012/01/11	R204 2012/02/02	8.95	Call	Bond Future	5,753.0000	5,799.0000	0.800	0	0	0
2012/01/11	R204 2012/02/02	8.95	Put	Bond Future	6.0000	4.0000	(33.333)	0	0	0
2012/01/11	R204 2012/02/02	7.25	Put	Bond Future	3,148.0000	3,097.0000	(1.620)	0	0	0
2012/01/11	R204 2012/02/02	7.25	Call	Bond Future	93.0000	89.0000	(4.301)	0	0	540
2012/01/11	R204 2012/02/02	8.00	Call	Bond Future	1,470.0000	1,483.0000	0.884	0	0	0

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2012/01/11	R204 2012/02/02	8.00	Put	Bond Future	522.0000	487.0000	(6.705)	0	0	540
2012/01/11	R204 2012/02/02	7.50	Call	Bond Future	300.0000	296.0000	(1.333)	0	0	0
2012/01/11	R204 2012/02/02	7.50	Put	Bond Future	1,999.0000	1,947.0000	(2.601)	0	0	0
2012/01/11	R204 2012/05/03			Bond Future	7.9180	7.9100	(0.101)	0.0000	0.0000	0
2012/01/11	R204 2012/05/03	8.75	Call	Bond Future	4,848.0000	4,873.0000	0.516	0	0	0
2012/01/11	R204 2012/05/03	8.75	Put	Bond Future	721.0000	705.0000	(2.219)	0	0	0
2012/01/11	R204 2012/05/03	8.80	Call	Bond Future	5,034.0000	5,060.0000	0.516	0	0	0
2012/01/11	R204 2012/05/03	8.80	Put	Bond Future	666.0000	651.0000	(2.252)	0	0	0
2012/01/11	R204 2012/05/03	8.70	Call	Bond Future	4,660.0000	4,683.0000	0.494	0	0	0
2012/01/11	R204 2012/05/03	8.70	Put	Bond Future	775.0000	757.0000	(2.323)	0	0	0
2012/01/11	R204 2012/08/02			Bond Future	8.0050	7.9960	(0.112)	0.0000	0.0000	0
2012/01/11	R204 2012/08/02	8.50	Call	Bond Future	4,170.0000	4,192.0000	0.528	0	0	0
2012/01/11	R204 2012/08/02	8.50	Put	Bond Future	1,772.0000	1,750.0000	(1.242)	0	0	0
2012/01/11	R204 2012/08/02	8.55	Call	Bond Future	4,326.0000	4,349.0000	0.532	0	0	0
2012/01/11	R204 2012/08/02	8.55	Put	Bond Future	1,690.0000	1,669.0000	(1.243)	0	0	0
2012/01/11	R204 2012/08/02	8.45	Call	Bond Future	4,016.0000	4,037.0000	0.523	0	0	0
2012/01/11	R204 2012/08/02	8.45	Put	Bond Future	1,857.0000	1,834.0000	(1.239)	0	0	0
2012/01/11	R204 2012/11/01			Bond Future	8.0940	8.0860	(0.099)	0.0000	0.0000	0
2012/01/11	R204 2012/11/01	8.00	Call	Bond Future	3,118.0000	3,131.0000	0.417	0	0	0
2012/01/11	R204 2012/11/01	8.00	Put	Bond Future	3,565.0000	3,540.0000	(0.701)	0	0	0
2012/01/11	R204 2012/11/01	8.05	Call	Bond Future	3,239.0000	3,253.0000	0.432	0	0	0
2012/01/11	R204 2012/11/01	8.05	Put	Bond Future	3,448.0000	3,424.0000	(0.696)	0	0	0
2012/01/11	R204 2012/11/01	7.95	Call	Bond Future	3,005.0000	3,017.0000	0.399	0	0	0
2012/01/11	R204 2012/11/01	7.95	Put	Bond Future	3,691.0000	3,665.0000	(0.704)	0	0	0
2012/01/11	R206 2012/02/02			Bond Future	6.1060	6.0990	(0.115)	0.0000	0.0000	300
2012/01/11	R206 2012/02/02	8.00	Call	Bond Future	3,393.0000	3,406.0000	0.383	0	0	0
2012/01/11	R206 2012/02/02	8.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/11	R206 2012/02/02	8.05	Call	Bond Future	3,481.0000	3,494.0000	0.373	0	0	0
2012/01/11	R206 2012/02/02	8.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/11	R206 2012/02/02	7.95	Call	Bond Future	3,306.0000	3,318.0000	0.363	0	0	0
2012/01/11	R206 2012/02/02	7.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/11	R206 2012/05/03			Bond Future	6.1630	6.1550	(0.130)	0.0000	0.0000	0
2012/01/11	R206 2012/05/03	7.50	Call	Bond Future	2,154.0000	2,165.0000	0.511	0	0	0
2012/01/11	R206 2012/05/03	7.50	Put	Bond Future	40.0000	38.0000	(5.000)	0	0	0

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2012/01/11	R206 2012/05/03	7.55	Call	Bond Future	2,227.0000	2,238.0000	0.494	0	0	0
2012/01/11	R206 2012/05/03	7.55	Put	Bond Future	35.0000	33.0000	(5.714)	0	0	0
2012/01/11	R206 2012/05/03	7.45	Call	Bond Future	2,081.0000	2,093.0000	0.577	0	0	0
2012/01/11	R206 2012/05/03	7.45	Put	Bond Future	45.0000	44.0000	(2.222)	0	0	0
2012/01/11	R206 2012/08/02			Bond Future	6.1590	6.1510	(0.130)	0.0000	0.0000	0
2012/01/11	R206 2012/08/02	7.25	Call	Bond Future	1,732.0000	1,739.0000	0.404	0	0	0
2012/01/11	R206 2012/08/02	7.25	Put	Bond Future	248.0000	244.0000	(1.613)	0	0	0
2012/01/11	R206 2012/08/02	7.30	Call	Bond Future	1,784.0000	1,792.0000	0.448	0	0	0
2012/01/11	R206 2012/08/02	7.30	Put	Bond Future	233.0000	230.0000	(1.288)	0	0	0
2012/01/11	R206 2012/08/02	7.20	Call	Bond Future	1,680.0000	1,687.0000	0.417	0	0	0
2012/01/11	R206 2012/08/02	7.20	Put	Bond Future	264.0000	260.0000	(1.515)	0	0	0
2012/01/11	R206 2012/11/01			Bond Future	6.1250	6.1210	(0.065)	0.0000	0.0000	0
2012/01/11	R206 2012/11/01	6.00	Call	Bond Future	864.0000	864.0000	0.000	0	0	0
2012/01/11	R206 2012/11/01	6.00	Put	Bond Future	1,007.0000	1,003.0000	(0.397)	0	0	0
2012/01/11	R206 2012/11/01	6.05	Call	Bond Future	894.0000	895.0000	0.112	0	0	0
2012/01/11	R206 2012/11/01	6.05	Put	Bond Future	980.0000	976.0000	(0.408)	0	0	0
2012/01/11	R206 2012/11/01	5.95	Call	Bond Future	835.0000	836.0000	0.120	0	0	0
2012/01/11	R206 2012/11/01	5.95	Put	Bond Future	1,036.0000	1,032.0000	(0.386)	0	0	0
2012/01/11	R207 2012/02/02			Bond Future	8.0380	8.0500	0.149	0.0000	0.0000	43,515
2012/01/11	R207 2012/02/02	9.00	Call	Bond Future	5,227.0000	5,159.0000	(1.301)	0	0	0
2012/01/11	R207 2012/02/02	9.00	Put	Bond Future	8.0000	8.0000	0.000	0	0	0
2012/01/11	R207 2012/02/02	9.05	Call	Bond Future	5,486.0000	5,418.0000	(1.240)	0	0	0
2012/01/11	R207 2012/02/02	9.05	Put	Bond Future	6.0000	6.0000	0.000	0	0	0
2012/01/11	R207 2012/02/02	8.95	Call	Bond Future	4,968.0000	4,899.0000	(1.389)	0	0	0
2012/01/11	R207 2012/02/02	8.95	Put	Bond Future	12.0000	10.0000	(16.667)	0	0	0
2012/01/11	R207 2012/02/02	7.35	Put	Bond Future	3,993.0000	4,055.0000	1.553	0	0	0
2012/01/11	R207 2012/02/02	7.35	Call	Bond Future	27.0000	22.0000	(18.519)	0	0	1,920
2012/01/11	R207 2012/02/02	7.65	Put	Bond Future	2,383.0000	2,429.0000	1.930	0	0	0
2012/01/11	R207 2012/02/02	7.65	Call	Bond Future	171.0000	150.0000	(12.281)	0	0	640
2012/01/11	R207 2012/02/02	7.85	Call	Bond Future	434.0000	396.0000	(8.756)	0	0	0
2012/01/11	R207 2012/02/02	7.85	Put	Bond Future	1,498.0000	1,527.0000	1.936	0	0	640
2012/01/11	R207 2012/02/02	8.50	Call	Bond Future	2,689.0000	2,620.0000	(2.566)	0	0	0
2012/01/11	R207 2012/02/02	8.50	Put	Bond Future	137.0000	135.0000	(1.460)	0	0	1,920
2012/01/11	R207 2012/05/03			Bond Future	8.1370	8.1490	0.147	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
2012/01/11	R207 2012/05/03	8.75	Call	Bond Future	4,370.0000	4,314.0000	(1.281)	0	0	0
2012/01/11	R207 2012/05/03	8.75	Put	Bond Future	1,097.0000	1,107.0000	0.912	0	0	0
2012/01/11	R207 2012/05/03	8.80	Call	Bond Future	4,559.0000	4,503.0000	(1.228)	0	0	0
2012/01/11	R207 2012/05/03	8.80	Put	Bond Future	1,026.0000	1,035.0000	0.877	0	0	0
2012/01/11	R207 2012/05/03	8.70	Call	Bond Future	4,184.0000	4,128.0000	(1.338)	0	0	0
2012/01/11	R207 2012/05/03	8.70	Put	Bond Future	1,173.0000	1,182.0000	0.767	0	0	0
2012/01/11	R207 2012/08/02			Bond Future	8.2240	8.2370	0.158	0.0000	0.0000	0
2012/01/11	R207 2012/08/02	8.75	Call	Bond Future	4,636.0000	4,584.0000	(1.122)	0	0	0
2012/01/11	R207 2012/08/02	8.75	Put	Bond Future	1,899.0000	1,916.0000	0.895	0	0	0
2012/01/11	R207 2012/08/02	8.80	Call	Bond Future	4,804.0000	4,752.0000	(1.082)	0	0	0
2012/01/11	R207 2012/08/02	8.80	Put	Bond Future	1,812.0000	1,829.0000	0.938	0	0	0
2012/01/11	R207 2012/08/02	8.70	Call	Bond Future	4,470.0000	4,419.0000	(1.141)	0	0	0
2012/01/11	R207 2012/08/02	8.70	Put	Bond Future	1,989.0000	2,007.0000	0.905	0	0	0
2012/01/11	R207 2012/11/01			Bond Future	8.3090	8.3240	0.181	0.0000	0.0000	0
2012/01/11	R207 2012/11/01	8.25	Call	Bond Future	3,498.0000	3,453.0000	(1.286)	0	0	0
2012/01/11	R207 2012/11/01	8.25	Put	Bond Future	3,802.0000	3,834.0000	0.842	0	0	0
2012/01/11	R207 2012/11/01	8.30	Call	Bond Future	3,629.0000	3,583.0000	(1.268)	0	0	0
2012/01/11	R207 2012/11/01	8.30	Put	Bond Future	3,675.0000	3,706.0000	0.844	0	0	0
2012/01/11	R207 2012/11/01	8.20	Call	Bond Future	3,373.0000	3,329.0000	(1.304)	0	0	0
2012/01/11	R207 2012/11/01	8.20	Put	Bond Future	3,936.0000	3,969.0000	0.838	0	0	0
2012/01/11	R208 2012/02/02			Bond Future	8.0810	8.0830	0.025	0.0000	0.0000	14,067
2012/01/11	R208 2012/02/02	9.00	Call	Bond Future	5,343.0000	5,330.0000	(0.243)	0	0	0
2012/01/11	R208 2012/02/02	9.00	Put	Bond Future	7.0000	6.0000	(14.286)	0	0	0
2012/01/11	R208 2012/02/02	9.05	Call	Bond Future	5,620.0000	5,607.0000	(0.231)	0	0	0
2012/01/11	R208 2012/02/02	9.05	Put	Bond Future	5.0000	5.0000	0.000	0	0	0
2012/01/11	R208 2012/02/02	8.95	Call	Bond Future	5,066.0000	5,053.0000	(0.257)	0	0	0
2012/01/11	R208 2012/02/02	8.95	Put	Bond Future	10.0000	9.0000	(10.000)	0	0	0
2012/01/11	R208 2012/02/02	7.45	Put	Bond Future	3,938.0000	3,946.0000	0.203	0	0	0
2012/01/11	R208 2012/02/02	7.45	Call	Bond Future	30.0000	26.0000	(13.333)	0	0	2,880
2012/01/11	R208 2012/02/02	7.70	Put	Bond Future	2,492.0000	2,492.0000	0.000	0	0	0
2012/01/11	R208 2012/02/02	7.70	Call	Bond Future	157.0000	145.0000	(7.643)	0	0	960
2012/01/11	R208 2012/02/02	7.90	Call	Bond Future	428.0000	408.0000	(4.673)	0	0	0
2012/01/11	R208 2012/02/02	7.90	Put	Bond Future	1,528.0000	1,520.0000	(0.524)	0	0	960
2012/01/11	R208 2012/02/02	8.55	Call	Bond Future	2,890.0000	2,870.0000	(0.692)	0	0	0

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2012/01/11	R208 2012/02/02	8.55	Put	Bond Future	116.0000	108.0000	(6.897)	0	0	2,880
2012/01/11	R208 2012/05/03			Bond Future	8.1690	8.1710	0.024	0.0000	0.0000	0
2012/01/11	R208 2012/05/03	9.00	Call	Bond Future	5,536.0000	5,519.0000	(0.307)	0	0	0
2012/01/11	R208 2012/05/03	9.00	Put	Bond Future	809.0000	803.0000	(0.742)	0	0	0
2012/01/11	R208 2012/05/03	9.05	Call	Bond Future	5,748.0000	5,730.0000	(0.313)	0	0	0
2012/01/11	R208 2012/05/03	9.05	Put	Bond Future	746.0000	740.0000	(0.804)	0	0	0
2012/01/11	R208 2012/05/03	8.95	Call	Bond Future	5,322.0000	5,304.0000	(0.338)	0	0	0
2012/01/11	R208 2012/05/03	8.95	Put	Bond Future	870.0000	864.0000	(0.690)	0	0	0
2012/01/11	R208 2012/08/02			Bond Future	8.2450	8.2480	0.036	0.0000	0.0000	0
2012/01/11	R208 2012/08/02	8.75	Call	Bond Future	4,929.0000	4,910.0000	(0.385)	0	0	0
2012/01/11	R208 2012/08/02	8.75	Put	Bond Future	2,086.0000	2,085.0000	(0.048)	0	0	0
2012/01/11	R208 2012/08/02	8.80	Call	Bond Future	5,108.0000	5,089.0000	(0.372)	0	0	0
2012/01/11	R208 2012/08/02	8.80	Put	Bond Future	1,990.0000	1,988.0000	(0.101)	0	0	0
2012/01/11	R208 2012/08/02	8.70	Call	Bond Future	4,751.0000	4,732.0000	(0.400)	0	0	0
2012/01/11	R208 2012/08/02	8.70	Put	Bond Future	2,185.0000	2,183.0000	(0.092)	0	0	0
2012/01/11	R208 2012/11/01			Bond Future	8.3250	8.3280	0.036	0.0000	0.0000	0
2012/01/11	R208 2012/11/01	8.25	Call	Bond Future	3,572.0000	3,557.0000	(0.420)	0	0	0
2012/01/11	R208 2012/11/01	8.25	Put	Bond Future	3,993.0000	3,995.0000	0.050	0	0	0
2012/01/11	R208 2012/11/01	8.30	Call	Bond Future	3,714.0000	3,699.0000	(0.404)	0	0	0
2012/01/11	R208 2012/11/01	8.30	Put	Bond Future	3,854.0000	3,856.0000	0.052	0	0	0
2012/01/11	R208 2012/11/01	8.20	Call	Bond Future	3,438.0000	3,423.0000	(0.436)	0	0	0
2012/01/11	R208 2012/11/01	8.20	Put	Bond Future	4,141.0000	4,143.0000	0.048	0	0	0
2012/01/11	R209 2012/02/02			Bond Future	8.9770	8.9740	(0.033)	0.0000	0.0000	2,900
2012/01/11	R209 2012/02/02	9.00	Call	Bond Future	1,616.0000	1,595.0000	(1.300)	0	0	0
2012/01/11	R209 2012/02/02	9.00	Put	Bond Future	1,440.0000	1,396.0000	(3.056)	0	0	0
2012/01/11	R209 2012/02/02	9.05	Call	Bond Future	1,821.0000	1,801.0000	(1.098)	0	0	0
2012/01/11	R209 2012/02/02	9.05	Put	Bond Future	1,265.0000	1,222.0000	(3.399)	0	0	0
2012/01/11	R209 2012/02/02	8.95	Call	Bond Future	1,426.0000	1,404.0000	(1.543)	0	0	0
2012/01/11	R209 2012/02/02	8.95	Put	Bond Future	1,634.0000	1,589.0000	(2.754)	0	0	0
2012/01/11	R209 2012/05/03			Bond Future	9.0530	9.0510	(0.022)	0.0000	0.0000	0
2012/01/11	R209 2012/05/03	9.00	Call	Bond Future	3,216.0000	3,208.0000	(0.249)	0	0	0
2012/01/11	R209 2012/05/03	9.00	Put	Bond Future	3,619.0000	3,595.0000	(0.663)	0	0	0
2012/01/11	R209 2012/05/03	9.05	Call	Bond Future	3,402.0000	3,395.0000	(0.206)	0	0	0
2012/01/11	R209 2012/05/03	9.05	Put	Bond Future	3,425.0000	3,403.0000	(0.642)	0	0	0

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2012/01/11	R209 2012/05/03	8.95	Call	Bond Future	3,038.0000	3,031.0000	(0.230)	0	0	0
2012/01/11	R209 2012/05/03	8.95	Put	Bond Future	3,824.0000	3,801.0000	(0.601)	0	0	0
2012/01/11	R209 2012/08/02			Bond Future	9.1210	9.1190	(0.022)	0.0000	0.0000	0
2012/01/11	R209 2012/08/02	9.25	Call	Bond Future	5,143.0000	5,140.0000	(0.058)	0	0	0
2012/01/11	R209 2012/08/02	9.25	Put	Bond Future	4,190.0000	4,172.0000	(0.430)	0	0	0
2012/01/11	R209 2012/08/02	9.30	Call	Bond Future	5,340.0000	5,337.0000	(0.056)	0	0	0
2012/01/11	R209 2012/08/02	9.30	Put	Bond Future	4,023.0000	4,005.0000	(0.447)	0	0	0
2012/01/11	R209 2012/08/02	9.20	Call	Bond Future	4,950.0000	4,947.0000	(0.061)	0	0	0
2012/01/11	R209 2012/08/02	9.20	Put	Bond Future	4,364.0000	4,346.0000	(0.412)	0	0	0
2012/01/11	R209 2012/11/01			Bond Future	9.1900	9.1880	(0.022)	0.0000	0.0000	0
2012/01/11	R209 2012/11/01	9.00	Call	Bond Future	4,648.0000	4,647.0000	(0.022)	0	0	0
2012/01/11	R209 2012/11/01	9.00	Put	Bond Future	6,071.0000	6,055.0000	(0.264)	0	0	0
2012/01/11	R209 2012/11/01	9.05	Call	Bond Future	4,824.0000	4,822.0000	(0.041)	0	0	0
2012/01/11	R209 2012/11/01	9.05	Put	Bond Future	5,868.0000	5,851.0000	(0.290)	0	0	0
2012/01/11	R209 2012/11/01	8.95	Call	Bond Future	4,483.0000	4,481.0000	(0.045)	0	0	0
2012/01/11	R209 2012/11/01	8.95	Put	Bond Future	6,288.0000	6,271.0000	(0.270)	0	0	0
2012/01/11	R210 2012/02/02			Bond Future	139.9592	139.9908	0.023	0.0000	0.0000	755
2012/01/11	R210 2012/02/02	131.00	Call	Bond Future	8,959.0000	8,991.0000	0.357	0	0	0
2012/01/11	R210 2012/02/02	131.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/11	R210 2012/02/02	131.05	Call	Bond Future	8,909.0000	8,941.0000	0.359	0	0	0
2012/01/11	R210 2012/02/02	131.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/11	R210 2012/02/02	130.95	Call	Bond Future	9,009.0000	9,041.0000	0.355	0	0	0
2012/01/11	R210 2012/02/02	130.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/11	R211 2012/02/02			Bond Future	116.6874	116.7003	0.011	0.0000	0.0000	480
2012/01/11	R211 2012/02/02	110.50	Call	Bond Future	6,187.0000	6,200.0000	0.210	0	0	0
2012/01/11	R211 2012/02/02	110.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/11	R211 2012/02/02	110.55	Call	Bond Future	6,137.0000	6,150.0000	0.212	0	0	0
2012/01/11	R211 2012/02/02	110.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/11	R211 2012/02/02	110.45	Call	Bond Future	6,237.0000	6,250.0000	0.208	0	0	0
2012/01/11	R211 2012/02/02	110.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/11	R212 2012/02/02			Bond Future	113.2294	113.4533	0.198	0.0000	0.0000	2,677
2012/01/11	R212 2012/02/02	108.50	Call	Bond Future	4,729.0000	4,953.0000	4.737	0	0	0
2012/01/11	R212 2012/02/02	108.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2012/01/11	R212 2012/02/02	108.55	Call	Bond Future	4,679.0000	4,903.0000	4.787	0	0	0
2012/01/11	R212 2012/02/02	108.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/11	R212 2012/02/02	108.45	Call	Bond Future	4,779.0000	5,003.0000	4.687	0	0	0
2012/01/11	R212 2012/02/02	108.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/11	R213 2012/02/02			Bond Future	8.9800	8.9720	(0.089)	0.0000	0.0000	487
2012/01/11	R213 2012/02/02	9.00	Call	Bond Future	1,633.0000	1,632.0000	(0.061)	0	0	0
2012/01/11	R213 2012/02/02	9.00	Put	Bond Future	1,477.0000	1,414.0000	(4.265)	0	0	0
2012/01/11	R213 2012/02/02	9.05	Call	Bond Future	1,842.0000	1,844.0000	0.109	0	0	0
2012/01/11	R213 2012/02/02	9.05	Put	Bond Future	1,298.0000	1,238.0000	(4.622)	0	0	0
2012/01/11	R213 2012/02/02	8.95	Call	Bond Future	1,440.0000	1,437.0000	(0.208)	0	0	0
2012/01/11	R213 2012/02/02	8.95	Put	Bond Future	1,675.0000	1,609.0000	(3.940)	0	0	0
2012/01/11	R213 2012/05/03			Bond Future	9.0620	9.0540	(0.088)	0.0000	0.0000	0
2012/01/11	R213 2012/05/03	9.25	Call	Bond Future	4,241.0000	4,262.0000	0.495	0	0	0
2012/01/11	R213 2012/05/03	9.25	Put	Bond Future	2,814.0000	2,774.0000	(1.421)	0	0	0
2012/01/11	R213 2012/05/03	9.30	Call	Bond Future	4,456.0000	4,478.0000	0.494	0	0	0
2012/01/11	R213 2012/05/03	9.30	Put	Bond Future	2,656.0000	2,617.0000	(1.468)	0	0	0
2012/01/11	R213 2012/05/03	9.20	Call	Bond Future	4,031.0000	4,051.0000	0.496	0	0	0
2012/01/11	R213 2012/05/03	9.20	Put	Bond Future	2,980.0000	2,939.0000	(1.376)	0	0	0
2012/01/11	R213 2012/08/02			Bond Future	9.1350	9.1270	(0.088)	0.0000	0.0000	0
2012/01/11	R213 2012/08/02	9.25	Call	Bond Future	5,187.0000	5,210.0000	0.443	0	0	0
2012/01/11	R213 2012/08/02	9.25	Put	Bond Future	4,322.0000	4,284.0000	(0.879)	0	0	0
2012/01/11	R213 2012/08/02	9.30	Call	Bond Future	5,388.0000	5,411.0000	0.427	0	0	0
2012/01/11	R213 2012/08/02	9.30	Put	Bond Future	4,151.0000	4,114.0000	(0.891)	0	0	0
2012/01/11	R213 2012/08/02	9.20	Call	Bond Future	4,990.0000	5,012.0000	0.441	0	0	0
2012/01/11	R213 2012/08/02	9.20	Put	Bond Future	4,499.0000	4,461.0000	(0.845)	0	0	0
2012/01/11	R213 2012/11/01			Bond Future	9.2120	9.2040	(0.087)	0.0000	0.0000	0
2012/01/11	R213 2012/11/01	9.00	Call	Bond Future	4,628.0000	4,648.0000	0.432	0	0	0
2012/01/11	R213 2012/11/01	9.00	Put	Bond Future	6,236.0000	6,196.0000	(0.641)	0	0	0
2012/01/11	R213 2012/11/01	9.05	Call	Bond Future	4,799.0000	4,819.0000	0.417	0	0	0
2012/01/11	R213 2012/11/01	9.05	Put	Bond Future	6,023.0000	5,984.0000	(0.648)	0	0	0
2012/01/11	R213 2012/11/01	8.95	Call	Bond Future	4,461.0000	4,480.0000	0.426	0	0	0
2012/01/11	R213 2012/11/01	8.95	Put	Bond Future	6,455.0000	6,414.0000	(0.635)	0	0	0
2012/01/11	TRT1 2012/02/02			Index Future	367.2150	368.9020	0.459	0.0000	0.0000	0

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Total									510280.00	