



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 04/01/2012

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
2012/01/04	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/04	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/04	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/04	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/04	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/04	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/04	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/04	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/04	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/04	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/04	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/04	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/04	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/04	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/04	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2012/01/04	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/04	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/04	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/04	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/04	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/04	AL7T 2012/02/02			Index Future	413.0460	409.6940	(0.812)	0.0000	0.0000	16
2012/01/04	AL7T 2012/05/03			Index Future	418.9470	415.5510	(0.811)	0.0000	0.0000	0
2012/01/04	ALBI 2012/02/02			Index Future	375.7500	372.8710	(0.766)	0.0000	0.0000	1,038
2012/01/04	ALBI 2012/05/03			Index Future	381.1190	378.2020	(0.765)	0.0000	0.0000	0
2012/01/04	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/04	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/04	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/04	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/04	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/04	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/04	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/04	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/04	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/04	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/04	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/04	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0

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2012/01/04	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/04	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/04	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/04	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/04	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/04	CAAN 2012/03/30			Can-Do Future	0.3295	0.3564	8.164	0.0000	0.0000	100,000
2012/01/04	CAAO 2012/03/30			Can-Do Future	0.1149	0.0973	(15.318)	0.0000	0.0000	100,000
2012/01/04	CAAS 2012/01/31			Can-Do Future	0.1379	0.1606	16.461	0.0000	0.0000	12,500
2012/01/04	CAAT 2012/02/29			Can-Do Future	0.1113	0.1245	11.860	0.0000	0.0000	12,500
2012/01/04	CAAU 2012/01/31			Can-Do Future	0.0454	0.0310	(31.718)	0.0000	0.0000	19,481
2012/01/04	CAAV 2012/02/29			Can-Do Future	0.0825	0.0661	(19.879)	0.0000	0.0000	12,987
2012/01/04	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/04	CRD1 2012/02/02			Index Future	167.2950	167.8020	0.303	0.0000	0.0000	0
2012/01/04	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/04	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/04	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/04	GOVI 2012/02/02			GOVI	377.0200	374.2910	(0.724)	0.0000	0.0000	184
2012/01/04	GOVI 2012/02/02	369.00	Call	GOVI	80,200.0000	52,910.0000	(34.027)	0	0	0
2012/01/04	GOVI 2012/02/02	369.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/01/04	GOVI 2012/02/02	369.01	Call	GOVI	80,100.0000	52,810.0000	(34.070)	0	0	0
2012/01/04	GOVI 2012/02/02	369.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/01/04	GOVI 2012/02/02	368.99	Call	GOVI	80,300.0000	53,010.0000	(33.985)	0	0	0

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2012/01/04	GOVI 2012/02/02	368.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/01/04	GOVI 2012/05/03			GOVI	382.4070	379.6430	(0.723)	0.0000	0.0000	0
2012/01/04	GOVI 2012/05/03	382.00	Call	GOVI	4,070.0000	0.0000	(100.000)	0	0	0
2012/01/04	GOVI 2012/05/03	382.00	Put	GOVI	0.0000	23,570.0000	100.000	0	0	0
2012/01/04	GOVI 2012/05/03	382.01	Call	GOVI	3,970.0000	0.0000	(100.000)	0	0	0
2012/01/04	GOVI 2012/05/03	382.01	Put	GOVI	0.0000	23,670.0000	100.000	0	0	0
2012/01/04	GOVI 2012/05/03	381.99	Call	GOVI	4,170.0000	0.0000	(100.000)	0	0	0
2012/01/04	GOVI 2012/05/03	381.99	Put	GOVI	0.0000	23,470.0000	100.000	0	0	0
2012/01/04	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/01/04	IGOV 2012/02/02			Index Future	167.5580	167.5180	(0.024)	0.0000	0.0000	508
2012/01/04	IGOV 2012/05/03			Index Future	169.9520	169.9130	(0.023)	0.0000	0.0000	0
2012/01/04	ILBI 2012/02/02			Index Future	454.4370	454.6610	0.049	0.0000	0.0000	88
2012/01/04	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2012/01/04	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2012/01/04	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2012/01/04	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2012/01/04	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2012/01/04	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2012/01/04	JBAF 2012/01/18			Jibar Tradeable Future	5.5900	5.6000	0.179	0.0000	0.0000	101
2012/01/04	JBAF 2012/02/15			Jibar Tradeable Future	5.5900	5.6100	0.358	0.0000	0.0000	0
2012/01/04	JBAF 2012/03/20			Jibar Tradeable Future	5.5700	5.6000	0.539	0.0000	0.0000	2,390
2012/01/04	JBAF 2012/04/18			Jibar Tradeable Future	5.5500	5.5900	0.721	0.0000	0.0000	0
2012/01/04	JBAF 2012/05/16			Jibar Tradeable Future	5.5500	5.5900	0.721	0.0000	0.0000	0
2012/01/04	JBAF 2012/06/20			Jibar Tradeable Future	5.5500	5.6100	1.081	0.0000	0.0000	2,890
2012/01/04	JBAF 2012/09/19			Jibar Tradeable Future	5.6000	5.7100	1.964	0.0000	0.0000	44,760
2012/01/04	JBAF 2012/12/19			Jibar Tradeable Future	5.7000	5.8500	2.632	0.0000	0.0000	990
2012/01/04	JBAF 2013/03/20			Jibar Tradeable Future	5.9400	6.0900	2.525	0.0000	0.0000	790

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2012/01/04	JBAF 2013/06/19			Jibar Tradeable Future	6.2100	6.3600	2.415	0.0000	0.0000	1,250
2012/01/04	JBAF 2013/09/18			Jibar Tradeable Future	6.4900	6.6400	2.311	0.0000	0.0000	1,500
2012/01/04	JBAF 2013/12/18			Jibar Tradeable Future	6.7300	6.8900	2.377	0.0000	0.0000	0
2012/01/04	JN02 2012/02/02			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2012/01/04	JN02 2012/02/02	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/04	JN02 2012/02/02	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/04	JN02 2012/02/02	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/04	JN02 2012/02/02	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2012/01/04	JN02 2012/02/02	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2012/01/04	JN02 2012/02/02	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/04	JN05 2012/02/02			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2012/01/04	JN05 2012/02/02	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/04	JN05 2012/02/02	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/04	JN05 2012/02/02	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/04	JN05 2012/02/02	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2012/01/04	JN05 2012/02/02	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2012/01/04	JN05 2012/02/02	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/04	JN10 2012/02/02			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2012/01/04	JN10 2012/02/02	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/04	JN10 2012/02/02	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/04	JN10 2012/02/02	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/04	JN10 2012/02/02	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2012/01/04	JN10 2012/02/02	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2012/01/04	JN10 2012/02/02	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/04	OTH1 2012/02/02			Index Future	368.5550	364.9540	(0.977)	0.0000	0.0000	0
2012/01/04	R157 2012/02/02			Bond Future	6.7660	6.8760	1.626	0.0000	0.0000	10,866
2012/01/04	R157 2012/02/02	8.50	Call	Bond Future	5,976.0000	5,586.0000	(6.526)	0	0	0
2012/01/04	R157 2012/02/02	8.50	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2012/01/04	R157 2012/02/02	8.55	Call	Bond Future	6,143.0000	5,752.0000	(6.365)	0	0	0
2012/01/04	R157 2012/02/02	8.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/04	R157 2012/02/02	8.45	Call	Bond Future	5,809.0000	5,419.0000	(6.714)	0	0	0

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2012/01/04	R157 2012/02/02	8.45	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2012/01/04	R157 2012/02/02	6.55	Call	Bond Future	268.0000	163.0000	(39.179)	0	0	0
2012/01/04	R157 2012/02/02	6.55	Put	Bond Future	1,040.0000	1,325.0000	27.404	0	0	0
2012/01/04	R157 2012/02/02	6.00	Put	Bond Future	2,779.0000	3,162.0000	13.782	0	0	0
2012/01/04	R157 2012/02/02	6.00	Call	Bond Future	14.0000	6.0000	(57.143)	0	0	130
2012/01/04	R157 2012/02/02	7.05	Call	Bond Future	1,221.0000	934.0000	(23.505)	0	0	0
2012/01/04	R157 2012/02/02	7.05	Put	Bond Future	216.0000	319.0000	47.685	0	0	130
2012/01/04	R157 2012/02/02	6.25	Put	Bond Future	1,919.0000	2,277.0000	18.656	0	0	0
2012/01/04	R157 2012/02/02	6.25	Call	Bond Future	65.0000	32.0000	(50.769)	0	0	3,960
2012/01/04	R157 2012/02/02	6.45	Put	Bond Future	1,307.0000	1,622.0000	24.101	0	0	0
2012/01/04	R157 2012/02/02	6.45	Call	Bond Future	176.0000	100.0000	(43.182)	0	0	1,320
2012/01/04	R157 2012/02/02	6.65	Call	Bond Future	391.0000	251.0000	(35.806)	0	0	0
2012/01/04	R157 2012/02/02	6.65	Put	Bond Future	805.0000	1,055.0000	31.056	0	0	1,320
2012/01/04	R157 2012/02/02	7.20	Call	Bond Future	1,647.0000	1,321.0000	(19.794)	0	0	0
2012/01/04	R157 2012/02/02	7.20	Put	Bond Future	115.0000	180.0000	56.522	0	0	3,960
2012/01/04	R157 2012/05/03			Bond Future	6.8540	6.9740	1.751	0.0000	0.0000	0
2012/01/04	R157 2012/05/03	8.25	Call	Bond Future	4,609.0000	4,243.0000	(7.941)	0	0	0
2012/01/04	R157 2012/05/03	8.25	Put	Bond Future	102.0000	132.0000	29.412	0	0	0
2012/01/04	R157 2012/05/03	8.30	Call	Bond Future	4,756.0000	4,387.0000	(7.759)	0	0	0
2012/01/04	R157 2012/05/03	8.30	Put	Bond Future	92.0000	119.0000	29.348	0	0	0
2012/01/04	R157 2012/05/03	8.20	Call	Bond Future	4,464.0000	4,101.0000	(8.132)	0	0	0
2012/01/04	R157 2012/05/03	8.20	Put	Bond Future	115.0000	148.0000	28.696	0	0	0
2012/01/04	R157 2012/08/02			Bond Future	6.9210	7.0530	1.907	0.0000	0.0000	0
2012/01/04	R157 2012/08/02	8.00	Call	Bond Future	3,818.0000	3,506.0000	(8.172)	0	0	0
2012/01/04	R157 2012/08/02	8.00	Put	Bond Future	573.0000	664.0000	15.881	0	0	0
2012/01/04	R157 2012/08/02	8.05	Call	Bond Future	3,932.0000	3,616.0000	(8.037)	0	0	0
2012/01/04	R157 2012/08/02	8.05	Put	Bond Future	539.0000	626.0000	16.141	0	0	0
2012/01/04	R157 2012/08/02	7.95	Call	Bond Future	3,702.0000	3,394.0000	(8.320)	0	0	0
2012/01/04	R157 2012/08/02	7.95	Put	Bond Future	605.0000	700.0000	15.702	0	0	0
2012/01/04	R157 2012/11/01			Bond Future	6.9970	7.1430	2.087	0.0000	0.0000	0
2012/01/04	R157 2012/11/01	7.00	Call	Bond Future	1,925.0000	1,720.0000	(10.649)	0	0	0
2012/01/04	R157 2012/11/01	7.00	Put	Bond Future	1,917.0000	2,121.0000	10.642	0	0	0
2012/01/04	R157 2012/11/01	7.05	Call	Bond Future	2,000.0000	1,791.0000	(10.450)	0	0	0
2012/01/04	R157 2012/11/01	7.05	Put	Bond Future	1,851.0000	2,052.0000	10.859	0	0	0
2012/01/04	R157 2012/11/01	6.95	Call	Bond Future	1,854.0000	1,654.0000	(10.787)	0	0	0

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2012/01/04	R157 2012/11/01	6.95	Put	Bond Future	1,986.0000	2,196.0000	10.574	0	0	0
2012/01/04	R186 2012/02/02			Bond Future	8.5210	8.6450	1.455	0.0000	0.0000	27,833
2012/01/04	R186 2012/02/02	9.00	Call	Bond Future	4,914.0000	3,996.0000	(18.681)	0	0	0
2012/01/04	R186 2012/02/02	9.00	Put	Bond Future	569.0000	799.0000	40.422	0	0	100
2012/01/04	R186 2012/02/02	9.05	Call	Bond Future	5,273.0000	4,328.0000	(17.921)	0	0	0
2012/01/04	R186 2012/02/02	9.05	Put	Bond Future	488.0000	691.0000	41.598	0	0	0
2012/01/04	R186 2012/02/02	8.95	Call	Bond Future	4,564.0000	3,674.0000	(19.500)	0	0	0
2012/01/04	R186 2012/02/02	8.95	Put	Bond Future	661.0000	919.0000	39.032	0	0	0
2012/01/04	R186 2012/02/02	7.75	Put	Bond Future	7,678.0000	8,752.0000	13.988	0	0	0
2012/01/04	R186 2012/02/02	7.75	Call	Bond Future	157.0000	83.0000	(47.134)	0	0	6,000
2012/01/04	R186 2012/02/02	6.75	Put	Bond Future	18,347.0000	19,495.0000	6.257	0	0	0
2012/01/04	R186 2012/02/02	6.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	6,000
2012/01/04	R186 2012/02/02	8.00	Put	Bond Future	5,445.0000	6,415.0000	17.815	0	0	0
2012/01/04	R186 2012/02/02	8.00	Call	Bond Future	437.0000	259.0000	(40.732)	0	0	100
2012/01/04	R186 2012/02/02	13.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/04	R186 2012/02/02	13.25	Call	Bond Future	34,194.0000	33,046.0000	(3.357)	0	0	0
2012/01/04	R186 2012/02/02	98.00	Call	Bond Future	105,969.0000	104,821.0000	(1.083)	0	0	0
2012/01/04	R186 2012/02/02	98.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/04	R186 2012/05/03			Bond Future	8.6070	8.7340	1.476	0.0000	0.0000	0
2012/01/04	R186 2012/05/03	9.00	Call	Bond Future	6,225.0000	5,486.0000	(11.871)	0	0	0
2012/01/04	R186 2012/05/03	9.00	Put	Bond Future	2,711.0000	3,125.0000	15.271	0	0	0
2012/01/04	R186 2012/05/03	9.05	Call	Bond Future	6,506.0000	5,749.0000	(11.635)	0	0	0
2012/01/04	R186 2012/05/03	9.05	Put	Bond Future	2,556.0000	2,952.0000	15.493	0	0	0
2012/01/04	R186 2012/05/03	8.95	Call	Bond Future	5,949.0000	5,228.0000	(12.120)	0	0	0
2012/01/04	R186 2012/05/03	8.95	Put	Bond Future	2,874.0000	3,305.0000	14.997	0	0	0
2012/01/04	R186 2012/08/02			Bond Future	8.6850	8.8180	1.531	0.0000	0.0000	0
2012/01/04	R186 2012/08/02	8.75	Call	Bond Future	5,724.0000	5,092.0000	(11.041)	0	0	0
2012/01/04	R186 2012/08/02	8.75	Put	Bond Future	5,143.0000	5,695.0000	10.733	0	0	0
2012/01/04	R186 2012/08/02	8.80	Call	Bond Future	5,960.0000	5,312.0000	(10.872)	0	0	0
2012/01/04	R186 2012/08/02	8.80	Put	Bond Future	4,935.0000	5,471.0000	10.861	0	0	0
2012/01/04	R186 2012/08/02	8.70	Call	Bond Future	5,498.0000	4,881.0000	(11.222)	0	0	0
2012/01/04	R186 2012/08/02	8.70	Put	Bond Future	5,364.0000	5,931.0000	10.570	0	0	0
2012/01/04	R186 2012/11/01			Bond Future	8.7650	8.9010	1.552	0.0000	0.0000	0
2012/01/04	R186 2012/11/01	8.75	Call	Bond Future	6,388.0000	5,772.0000	(9.643)	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
2012/01/04	R186 2012/11/01	8.75	Put	Bond Future	6,520.0000	7,092.0000	8.773	0	0	0
2012/01/04	R186 2012/11/01	8.80	Call	Bond Future	6,613.0000	5,984.0000	(9.512)	0	0	0
2012/01/04	R186 2012/11/01	8.80	Put	Bond Future	6,306.0000	6,865.0000	8.865	0	0	0
2012/01/04	R186 2012/11/01	8.70	Call	Bond Future	6,174.0000	5,571.0000	(9.767)	0	0	0
2012/01/04	R186 2012/11/01	8.70	Put	Bond Future	6,748.0000	7,333.0000	8.669	0	0	0
2012/01/04	R189 2012/02/02			Bond Future	218.8910	218.8966	0.003	0.0000	0.0000	0
2012/01/04	R189 2012/02/02	218.00	Call	Bond Future	891.0000	897.0000	0.673	0	0	0
2012/01/04	R189 2012/02/02	218.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/04	R189 2012/02/02	218.05	Call	Bond Future	841.0000	847.0000	0.713	0	0	0
2012/01/04	R189 2012/02/02	218.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/04	R189 2012/02/02	217.95	Call	Bond Future	941.0000	947.0000	0.638	0	0	0
2012/01/04	R189 2012/02/02	217.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/04	R197 2012/02/02			Bond Future	246.6861	246.7406	0.022	0.0000	0.0000	965
2012/01/04	R197 2012/02/02	237.00	Call	Bond Future	9,686.0000	9,741.0000	0.568	0	0	0
2012/01/04	R197 2012/02/02	237.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/04	R197 2012/02/02	237.05	Call	Bond Future	9,636.0000	9,691.0000	0.571	0	0	0
2012/01/04	R197 2012/02/02	237.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/04	R197 2012/02/02	236.95	Call	Bond Future	9,736.0000	9,791.0000	0.565	0	0	0
2012/01/04	R197 2012/02/02	236.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/04	R201 2012/02/02			Bond Future	6.2780	6.3850	1.704	0.0000	0.0000	3,124
2012/01/04	R201 2012/02/02	8.25	Call	Bond Future	5,148.0000	4,861.0000	(5.575)	0	0	0
2012/01/04	R201 2012/02/02	8.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/04	R201 2012/02/02	8.30	Call	Bond Future	5,275.0000	4,987.0000	(5.460)	0	0	0
2012/01/04	R201 2012/02/02	8.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/04	R201 2012/02/02	8.20	Call	Bond Future	5,021.0000	4,734.0000	(5.716)	0	0	0
2012/01/04	R201 2012/02/02	8.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/04	R201 2012/05/03			Bond Future	6.3310	6.4480	1.848	0.0000	0.0000	0
2012/01/04	R201 2012/05/03	7.75	Call	Bond Future	3,496.0000	3,228.0000	(7.666)	0	0	0
2012/01/04	R201 2012/05/03	7.75	Put	Bond Future	67.0000	87.0000	29.851	0	0	0
2012/01/04	R201 2012/05/03	7.80	Call	Bond Future	3,607.0000	3,336.0000	(7.513)	0	0	0
2012/01/04	R201 2012/05/03	7.80	Put	Bond Future	60.0000	77.0000	28.333	0	0	0
2012/01/04	R201 2012/05/03	7.70	Call	Bond Future	3,386.0000	3,120.0000	(7.856)	0	0	0
2012/01/04	R201 2012/05/03	7.70	Put	Bond Future	75.0000	98.0000	30.667	0	0	0

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2012/01/04	R201 2012/08/02			Bond Future	6.3540	6.4860	2.077	0.0000	0.0000	0
2012/01/04	R201 2012/08/02	7.50	Call	Bond Future	2,883.0000	2,649.0000	(8.117)	0	0	0
2012/01/04	R201 2012/08/02	7.50	Put	Bond Future	352.0000	414.0000	17.614	0	0	0
2012/01/04	R201 2012/08/02	7.55	Call	Bond Future	2,970.0000	2,732.0000	(8.013)	0	0	0
2012/01/04	R201 2012/08/02	7.55	Put	Bond Future	331.0000	388.0000	17.221	0	0	0
2012/01/04	R201 2012/08/02	7.45	Call	Bond Future	2,795.0000	2,564.0000	(8.265)	0	0	0
2012/01/04	R201 2012/08/02	7.45	Put	Bond Future	373.0000	438.0000	17.426	0	0	0
2012/01/04	R201 2012/11/01			Bond Future	6.3730	6.5210	2.322	0.0000	0.0000	0
2012/01/04	R201 2012/11/01	6.50	Call	Bond Future	1,585.0000	1,428.0000	(9.905)	0	0	0
2012/01/04	R201 2012/11/01	6.50	Put	Bond Future	1,329.0000	1,470.0000	10.609	0	0	0
2012/01/04	R201 2012/11/01	6.55	Call	Bond Future	1,642.0000	1,482.0000	(9.744)	0	0	0
2012/01/04	R201 2012/11/01	6.55	Put	Bond Future	1,286.0000	1,424.0000	10.731	0	0	0
2012/01/04	R201 2012/11/01	6.45	Call	Bond Future	1,532.0000	1,378.0000	(10.052)	0	0	0
2012/01/04	R201 2012/11/01	6.45	Put	Bond Future	1,377.0000	1,521.0000	10.458	0	0	0
2012/01/04	R202 2012/02/02			Bond Future	186.6030	186.6450	0.023	0.0000	0.0000	36,743
2012/01/04	R202 2012/02/02	177.00	Call	Bond Future	9,603.0000	9,645.0000	0.437	0	0	0
2012/01/04	R202 2012/02/02	177.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/04	R202 2012/02/02	177.05	Call	Bond Future	9,553.0000	9,595.0000	0.440	0	0	0
2012/01/04	R202 2012/02/02	177.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/04	R202 2012/02/02	176.95	Call	Bond Future	9,653.0000	9,695.0000	0.435	0	0	0
2012/01/04	R202 2012/02/02	176.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/04	R203 2012/02/02			Bond Future	7.4060	7.5400	1.809	0.0000	0.0000	3,586
2012/01/04	R203 2012/02/02	8.75	Call	Bond Future	5,995.0000	5,379.0000	(10.275)	0	0	0
2012/01/04	R203 2012/02/02	8.75	Put	Bond Future	2.0000	4.0000	100.000	0	0	0
2012/01/04	R203 2012/02/02	8.80	Call	Bond Future	6,209.0000	5,593.0000	(9.921)	0	0	0
2012/01/04	R203 2012/02/02	8.80	Put	Bond Future	2.0000	3.0000	50.000	0	0	0
2012/01/04	R203 2012/02/02	8.70	Call	Bond Future	5,780.0000	5,166.0000	(10.623)	0	0	0
2012/01/04	R203 2012/02/02	8.70	Put	Bond Future	2.0000	6.0000	200.000	0	0	0
2012/01/04	R203 2012/02/02	6.95	Put	Bond Future	2,298.0000	2,835.0000	23.368	0	0	0
2012/01/04	R203 2012/02/02	6.95	Call	Bond Future	162.0000	82.0000	(49.383)	0	0	2,640
2012/01/04	R203 2012/02/02	7.20	Put	Bond Future	1,395.0000	1,833.0000	31.398	0	0	0
2012/01/04	R203 2012/02/02	7.20	Call	Bond Future	437.0000	257.0000	(41.190)	0	0	880
2012/01/04	R203 2012/02/02	7.35	Call	Bond Future	709.0000	451.0000	(36.389)	0	0	0

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2012/01/04	R203 2012/02/02	7.35	Put	Bond Future	968.0000	1,328.0000	37.190	0	0	880
2012/01/04	R203 2012/02/02	7.95	Call	Bond Future	2,608.0000	2,076.0000	(20.399)	0	0	0
2012/01/04	R203 2012/02/02	7.95	Put	Bond Future	129.0000	215.0000	66.667	0	0	2,640
2012/01/04	R203 2012/05/03			Bond Future	7.4990	7.6410	1.894	0.0000	0.0000	0
2012/01/04	R203 2012/05/03	8.75	Call	Bond Future	5,630.0000	5,079.0000	(9.787)	0	0	0
2012/01/04	R203 2012/05/03	8.75	Put	Bond Future	264.0000	340.0000	28.788	0	0	0
2012/01/04	R203 2012/05/03	8.80	Call	Bond Future	5,813.0000	5,256.0000	(9.582)	0	0	0
2012/01/04	R203 2012/05/03	8.80	Put	Bond Future	240.0000	310.0000	29.167	0	0	0
2012/01/04	R203 2012/05/03	8.70	Call	Bond Future	5,449.0000	4,904.0000	(10.002)	0	0	0
2012/01/04	R203 2012/05/03	8.70	Put	Bond Future	291.0000	373.0000	28.179	0	0	0
2012/01/04	R203 2012/08/02			Bond Future	7.5790	7.7300	1.992	0.0000	0.0000	0
2012/01/04	R203 2012/08/02	8.50	Call	Bond Future	4,841.0000	4,374.0000	(9.647)	0	0	0
2012/01/04	R203 2012/08/02	8.50	Put	Bond Future	1,023.0000	1,194.0000	16.716	0	0	0
2012/01/04	R203 2012/08/02	8.55	Call	Bond Future	4,988.0000	4,514.0000	(9.503)	0	0	0
2012/01/04	R203 2012/08/02	8.55	Put	Bond Future	968.0000	1,132.0000	16.942	0	0	0
2012/01/04	R203 2012/08/02	8.45	Call	Bond Future	4,691.0000	4,231.0000	(9.806)	0	0	0
2012/01/04	R203 2012/08/02	8.45	Put	Bond Future	1,076.0000	1,254.0000	16.543	0	0	0
2012/01/04	R203 2012/11/01			Bond Future	7.6660	7.8260	2.087	0.0000	0.0000	0
2012/01/04	R203 2012/11/01	7.75	Call	Bond Future	2,922.0000	2,585.0000	(11.533)	0	0	0
2012/01/04	R203 2012/11/01	7.75	Put	Bond Future	2,582.0000	2,891.0000	11.967	0	0	0
2012/01/04	R203 2012/11/01	7.80	Call	Bond Future	3,033.0000	2,689.0000	(11.342)	0	0	0
2012/01/04	R203 2012/11/01	7.80	Put	Bond Future	2,492.0000	2,794.0000	12.119	0	0	0
2012/01/04	R203 2012/11/01	7.70	Call	Bond Future	2,817.0000	2,488.0000	(11.679)	0	0	0
2012/01/04	R203 2012/11/01	7.70	Put	Bond Future	2,679.0000	2,996.0000	11.833	0	0	0
2012/01/04	R204 2012/02/02			Bond Future	7.6940	7.8280	1.742	0.0000	0.0000	3,543
2012/01/04	R204 2012/02/02	9.00	Call	Bond Future	6,659.0000	5,956.0000	(10.557)	0	0	0
2012/01/04	R204 2012/02/02	9.00	Put	Bond Future	6.0000	11.0000	83.333	0	0	0
2012/01/04	R204 2012/02/02	9.05	Call	Bond Future	6,902.0000	6,197.0000	(10.214)	0	0	0
2012/01/04	R204 2012/02/02	9.05	Put	Bond Future	5.0000	9.0000	80.000	0	0	0
2012/01/04	R204 2012/02/02	8.95	Call	Bond Future	6,417.0000	5,715.0000	(10.940)	0	0	0
2012/01/04	R204 2012/02/02	8.95	Put	Bond Future	8.0000	15.0000	87.500	0	0	0
2012/01/04	R204 2012/02/02	7.25	Put	Bond Future	2,644.0000	3,240.0000	22.542	0	0	0
2012/01/04	R204 2012/02/02	7.25	Call	Bond Future	250.0000	137.0000	(45.200)	0	0	540
2012/01/04	R204 2012/02/02	8.00	Call	Bond Future	2,048.0000	1,544.0000	(24.609)	0	0	0

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2012/01/04	R204 2012/02/02	8.00	Put	Bond Future	438.0000	643.0000	46.804	0	0	540
2012/01/04	R204 2012/02/02	7.50	Call	Bond Future	602.0000	375.0000	(37.708)	0	0	0
2012/01/04	R204 2012/02/02	7.50	Put	Bond Future	1,639.0000	2,121.0000	29.408	0	0	0
2012/01/04	R204 2012/05/03			Bond Future	7.7870	7.9280	1.811	0.0000	0.0000	0
2012/01/04	R204 2012/05/03	8.75	Call	Bond Future	5,429.0000	4,852.0000	(10.628)	0	0	0
2012/01/04	R204 2012/05/03	8.75	Put	Bond Future	632.0000	776.0000	22.785	0	0	0
2012/01/04	R204 2012/05/03	8.80	Call	Bond Future	5,622.0000	5,036.0000	(10.423)	0	0	0
2012/01/04	R204 2012/05/03	8.80	Put	Bond Future	584.0000	719.0000	23.116	0	0	0
2012/01/04	R204 2012/05/03	8.70	Call	Bond Future	5,234.0000	4,665.0000	(10.871)	0	0	0
2012/01/04	R204 2012/05/03	8.70	Put	Bond Future	679.0000	831.0000	22.386	0	0	0
2012/01/04	R204 2012/08/02			Bond Future	7.8700	8.0180	1.881	0.0000	0.0000	0
2012/01/04	R204 2012/08/02	8.50	Call	Bond Future	4,656.0000	4,167.0000	(10.503)	0	0	0
2012/01/04	R204 2012/08/02	8.50	Put	Bond Future	1,592.0000	1,833.0000	15.138	0	0	0
2012/01/04	R204 2012/08/02	8.55	Call	Bond Future	4,819.0000	4,322.0000	(10.313)	0	0	0
2012/01/04	R204 2012/08/02	8.55	Put	Bond Future	1,517.0000	1,750.0000	15.359	0	0	0
2012/01/04	R204 2012/08/02	8.45	Call	Bond Future	4,494.0000	4,014.0000	(10.681)	0	0	0
2012/01/04	R204 2012/08/02	8.45	Put	Bond Future	1,669.0000	1,919.0000	14.979	0	0	0
2012/01/04	R204 2012/11/01			Bond Future	7.9570	8.1120	1.948	0.0000	0.0000	0
2012/01/04	R204 2012/11/01	8.00	Call	Bond Future	3,491.0000	3,110.0000	(10.914)	0	0	0
2012/01/04	R204 2012/11/01	8.00	Put	Bond Future	3,286.0000	3,642.0000	10.834	0	0	0
2012/01/04	R204 2012/11/01	8.05	Call	Bond Future	3,619.0000	3,230.0000	(10.749)	0	0	0
2012/01/04	R204 2012/11/01	8.05	Put	Bond Future	3,176.0000	3,524.0000	10.957	0	0	0
2012/01/04	R204 2012/11/01	7.95	Call	Bond Future	3,370.0000	2,997.0000	(11.068)	0	0	0
2012/01/04	R204 2012/11/01	7.95	Put	Bond Future	3,403.0000	3,768.0000	10.726	0	0	0
2012/01/04	R206 2012/02/02			Bond Future	6.0530	6.1610	1.784	0.0000	0.0000	300
2012/01/04	R206 2012/02/02	8.00	Call	Bond Future	3,490.0000	3,293.0000	(5.645)	0	0	0
2012/01/04	R206 2012/02/02	8.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/04	R206 2012/02/02	8.05	Call	Bond Future	3,578.0000	3,380.0000	(5.534)	0	0	0
2012/01/04	R206 2012/02/02	8.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/04	R206 2012/02/02	7.95	Call	Bond Future	3,403.0000	3,205.0000	(5.818)	0	0	0
2012/01/04	R206 2012/02/02	7.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/04	R206 2012/05/03			Bond Future	6.1000	6.2240	2.033	0.0000	0.0000	0
2012/01/04	R206 2012/05/03	7.50	Call	Bond Future	2,254.0000	2,068.0000	(8.252)	0	0	0
2012/01/04	R206 2012/05/03	7.50	Put	Bond Future	39.0000	52.0000	33.333	0	0	0

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2012/01/04	R206 2012/05/03	7.55	Call	Bond Future	2,327.0000	2,140.0000	(8.036)	0	0	0
2012/01/04	R206 2012/05/03	7.55	Put	Bond Future	34.0000	46.0000	35.294	0	0	0
2012/01/04	R206 2012/05/03	7.45	Call	Bond Future	2,181.0000	1,997.0000	(8.436)	0	0	0
2012/01/04	R206 2012/05/03	7.45	Put	Bond Future	44.0000	59.0000	34.091	0	0	0
2012/01/04	R206 2012/08/02			Bond Future	6.0980	6.2470	2.443	0.0000	0.0000	0
2012/01/04	R206 2012/08/02	7.25	Call	Bond Future	1,807.0000	1,647.0000	(8.854)	0	0	0
2012/01/04	R206 2012/08/02	7.25	Put	Bond Future	239.0000	284.0000	18.828	0	0	0
2012/01/04	R206 2012/08/02	7.30	Call	Bond Future	1,860.0000	1,698.0000	(8.710)	0	0	0
2012/01/04	R206 2012/08/02	7.30	Put	Bond Future	225.0000	268.0000	19.111	0	0	0
2012/01/04	R206 2012/08/02	7.20	Call	Bond Future	1,755.0000	1,597.0000	(9.003)	0	0	0
2012/01/04	R206 2012/08/02	7.20	Put	Bond Future	255.0000	301.0000	18.039	0	0	0
2012/01/04	R206 2012/11/01			Bond Future	6.0670	6.2470	2.967	0.0000	0.0000	0
2012/01/04	R206 2012/11/01	6.00	Call	Bond Future	907.0000	807.0000	(11.025)	0	0	0
2012/01/04	R206 2012/11/01	6.00	Put	Bond Future	984.0000	1,090.0000	10.772	0	0	0
2012/01/04	R206 2012/11/01	6.05	Call	Bond Future	938.0000	836.0000	(10.874)	0	0	0
2012/01/04	R206 2012/11/01	6.05	Put	Bond Future	958.0000	1,062.0000	10.856	0	0	0
2012/01/04	R206 2012/11/01	5.95	Call	Bond Future	878.0000	781.0000	(11.048)	0	0	0
2012/01/04	R206 2012/11/01	5.95	Put	Bond Future	1,012.0000	1,122.0000	10.870	0	0	0
2012/01/04	R207 2012/02/02			Bond Future	7.9340	8.0580	1.563	0.0000	0.0000	43,515
2012/01/04	R207 2012/02/02	9.00	Call	Bond Future	5,816.0000	5,127.0000	(11.847)	0	0	0
2012/01/04	R207 2012/02/02	9.00	Put	Bond Future	11.0000	21.0000	90.909	0	0	0
2012/01/04	R207 2012/02/02	9.05	Call	Bond Future	6,075.0000	5,383.0000	(11.391)	0	0	0
2012/01/04	R207 2012/02/02	9.05	Put	Bond Future	9.0000	15.0000	66.667	0	0	0
2012/01/04	R207 2012/02/02	8.95	Call	Bond Future	5,558.0000	4,871.0000	(12.361)	0	0	0
2012/01/04	R207 2012/02/02	8.95	Put	Bond Future	15.0000	27.0000	80.000	0	0	0
2012/01/04	R207 2012/02/02	7.35	Put	Bond Future	3,474.0000	4,123.0000	18.682	0	0	0
2012/01/04	R207 2012/02/02	7.35	Call	Bond Future	95.0000	45.0000	(52.632)	0	0	1,920
2012/01/04	R207 2012/02/02	7.65	Put	Bond Future	2,004.0000	2,542.0000	26.846	0	0	0
2012/01/04	R207 2012/02/02	7.65	Call	Bond Future	379.0000	218.0000	(42.480)	0	0	640
2012/01/04	R207 2012/02/02	7.85	Call	Bond Future	769.0000	492.0000	(36.021)	0	0	0
2012/01/04	R207 2012/02/02	7.85	Put	Bond Future	1,246.0000	1,668.0000	33.868	0	0	640
2012/01/04	R207 2012/02/02	8.50	Call	Bond Future	3,271.0000	2,655.0000	(18.832)	0	0	0
2012/01/04	R207 2012/02/02	8.50	Put	Bond Future	132.0000	215.0000	62.879	0	0	1,920
2012/01/04	R207 2012/05/03			Bond Future	8.0280	8.1560	1.594	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
2012/01/04	R207 2012/05/03	8.75	Call	Bond Future	4,868.0000	4,350.0000	(10.641)	0	0	0
2012/01/04	R207 2012/05/03	8.75	Put	Bond Future	998.0000	1,181.0000	18.337	0	0	0
2012/01/04	R207 2012/05/03	8.80	Call	Bond Future	5,064.0000	4,537.0000	(10.407)	0	0	0
2012/01/04	R207 2012/05/03	8.80	Put	Bond Future	934.0000	1,107.0000	18.522	0	0	0
2012/01/04	R207 2012/05/03	8.70	Call	Bond Future	4,674.0000	4,166.0000	(10.869)	0	0	0
2012/01/04	R207 2012/05/03	8.70	Put	Bond Future	1,066.0000	1,259.0000	18.105	0	0	0
2012/01/04	R207 2012/08/02			Bond Future	8.1130	8.2480	1.664	0.0000	0.0000	0
2012/01/04	R207 2012/08/02	8.75	Call	Bond Future	5,078.0000	4,596.0000	(9.492)	0	0	0
2012/01/04	R207 2012/08/02	8.75	Put	Bond Future	1,751.0000	1,986.0000	13.421	0	0	0
2012/01/04	R207 2012/08/02	8.80	Call	Bond Future	5,253.0000	4,762.0000	(9.347)	0	0	0
2012/01/04	R207 2012/08/02	8.80	Put	Bond Future	1,671.0000	1,898.0000	13.585	0	0	0
2012/01/04	R207 2012/08/02	8.70	Call	Bond Future	4,906.0000	4,432.0000	(9.662)	0	0	0
2012/01/04	R207 2012/08/02	8.70	Put	Bond Future	1,835.0000	2,078.0000	13.243	0	0	0
2012/01/04	R207 2012/11/01			Bond Future	8.1960	8.3370	1.720	0.0000	0.0000	0
2012/01/04	R207 2012/11/01	8.25	Call	Bond Future	3,843.0000	3,462.0000	(9.914)	0	0	0
2012/01/04	R207 2012/11/01	8.25	Put	Bond Future	3,564.0000	3,910.0000	9.708	0	0	0
2012/01/04	R207 2012/11/01	8.30	Call	Bond Future	3,981.0000	3,592.0000	(9.771)	0	0	0
2012/01/04	R207 2012/11/01	8.30	Put	Bond Future	3,444.0000	3,782.0000	9.814	0	0	0
2012/01/04	R207 2012/11/01	8.20	Call	Bond Future	3,712.0000	3,339.0000	(10.048)	0	0	0
2012/01/04	R207 2012/11/01	8.20	Put	Bond Future	3,691.0000	4,046.0000	9.618	0	0	0
2012/01/04	R208 2012/02/02			Bond Future	7.9660	8.1000	1.682	0.0000	0.0000	14,084
2012/01/04	R208 2012/02/02	9.00	Call	Bond Future	6,042.0000	5,241.0000	(13.257)	0	0	0
2012/01/04	R208 2012/02/02	9.00	Put	Bond Future	9.0000	20.0000	122.222	0	0	0
2012/01/04	R208 2012/02/02	9.05	Call	Bond Future	6,318.0000	5,515.0000	(12.710)	0	0	0
2012/01/04	R208 2012/02/02	9.05	Put	Bond Future	7.0000	15.0000	114.286	0	0	0
2012/01/04	R208 2012/02/02	8.95	Call	Bond Future	5,765.0000	4,967.0000	(13.842)	0	0	0
2012/01/04	R208 2012/02/02	8.95	Put	Bond Future	12.0000	26.0000	116.667	0	0	0
2012/01/04	R208 2012/02/02	7.45	Put	Bond Future	3,325.0000	4,071.0000	22.436	0	0	0
2012/01/04	R208 2012/02/02	7.45	Call	Bond Future	114.0000	49.0000	(57.018)	0	0	2,880
2012/01/04	R208 2012/02/02	7.70	Put	Bond Future	2,020.0000	2,650.0000	31.188	0	0	0
2012/01/04	R208 2012/02/02	7.70	Call	Bond Future	382.0000	201.0000	(47.382)	0	0	960
2012/01/04	R208 2012/02/02	7.90	Call	Bond Future	808.0000	487.0000	(39.728)	0	0	0
2012/01/04	R208 2012/02/02	7.90	Put	Bond Future	1,211.0000	1,701.0000	40.462	0	0	960
2012/01/04	R208 2012/02/02	8.55	Call	Bond Future	3,575.0000	2,847.0000	(20.364)	0	0	0

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2012/01/04	R208 2012/02/02	8.55	Put	Bond Future	104.0000	188.0000	80.769	0	0	2,880
2012/01/04	R208 2012/05/03			Bond Future	8.0490	8.1880	1.727	0.0000	0.0000	0
2012/01/04	R208 2012/05/03	9.00	Call	Bond Future	6,157.0000	5,498.0000	(10.703)	0	0	0
2012/01/04	R208 2012/05/03	9.00	Put	Bond Future	720.0000	882.0000	22.500	0	0	0
2012/01/04	R208 2012/05/03	9.05	Call	Bond Future	6,375.0000	5,707.0000	(10.478)	0	0	0
2012/01/04	R208 2012/05/03	9.05	Put	Bond Future	664.0000	817.0000	23.042	0	0	0
2012/01/04	R208 2012/05/03	8.95	Call	Bond Future	5,936.0000	5,287.0000	(10.933)	0	0	0
2012/01/04	R208 2012/05/03	8.95	Put	Bond Future	775.0000	947.0000	22.194	0	0	0
2012/01/04	R208 2012/08/02			Bond Future	8.1240	8.2690	1.785	0.0000	0.0000	0
2012/01/04	R208 2012/08/02	8.75	Call	Bond Future	5,445.0000	4,885.0000	(10.285)	0	0	0
2012/01/04	R208 2012/08/02	8.75	Put	Bond Future	1,904.0000	2,180.0000	14.496	0	0	0
2012/01/04	R208 2012/08/02	8.80	Call	Bond Future	5,632.0000	5,063.0000	(10.103)	0	0	0
2012/01/04	R208 2012/08/02	8.80	Put	Bond Future	1,816.0000	2,083.0000	14.703	0	0	0
2012/01/04	R208 2012/08/02	8.70	Call	Bond Future	5,260.0000	4,710.0000	(10.456)	0	0	0
2012/01/04	R208 2012/08/02	8.70	Put	Bond Future	1,996.0000	2,281.0000	14.279	0	0	0
2012/01/04	R208 2012/11/01			Bond Future	8.2010	8.3520	1.841	0.0000	0.0000	0
2012/01/04	R208 2012/11/01	8.25	Call	Bond Future	3,978.0000	3,534.0000	(11.161)	0	0	0
2012/01/04	R208 2012/11/01	8.25	Put	Bond Future	3,701.0000	4,106.0000	10.943	0	0	0
2012/01/04	R208 2012/11/01	8.30	Call	Bond Future	4,128.0000	3,675.0000	(10.974)	0	0	0
2012/01/04	R208 2012/11/01	8.30	Put	Bond Future	3,570.0000	3,966.0000	11.092	0	0	0
2012/01/04	R208 2012/11/01	8.20	Call	Bond Future	3,835.0000	3,402.0000	(11.291)	0	0	0
2012/01/04	R208 2012/11/01	8.20	Put	Bond Future	3,841.0000	4,256.0000	10.804	0	0	0
2012/01/04	R209 2012/02/02			Bond Future	8.8820	9.0210	1.565	0.0000	0.0000	2,916
2012/01/04	R209 2012/02/02	9.00	Call	Bond Future	2,244.0000	1,631.0000	(27.317)	0	0	0
2012/01/04	R209 2012/02/02	9.00	Put	Bond Future	1,334.0000	1,791.0000	34.258	0	0	0
2012/01/04	R209 2012/02/02	9.05	Call	Bond Future	2,473.0000	1,823.0000	(26.284)	0	0	0
2012/01/04	R209 2012/02/02	9.05	Put	Bond Future	1,182.0000	1,603.0000	35.618	0	0	0
2012/01/04	R209 2012/02/02	8.95	Call	Bond Future	2,029.0000	1,453.0000	(28.388)	0	0	0
2012/01/04	R209 2012/02/02	8.95	Put	Bond Future	1,502.0000	1,997.0000	32.956	0	0	0
2012/01/04	R209 2012/05/03			Bond Future	8.9550	9.0980	1.597	0.0000	0.0000	0
2012/01/04	R209 2012/05/03	9.00	Call	Bond Future	3,709.0000	3,136.0000	(15.449)	0	0	0
2012/01/04	R209 2012/05/03	9.00	Put	Bond Future	3,364.0000	3,878.0000	15.279	0	0	0
2012/01/04	R209 2012/05/03	9.05	Call	Bond Future	3,909.0000	3,316.0000	(15.170)	0	0	0
2012/01/04	R209 2012/05/03	9.05	Put	Bond Future	3,185.0000	3,678.0000	15.479	0	0	0

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2012/01/04	R209 2012/05/03	8.95	Call	Bond Future	3,518.0000	2,964.0000	(15.748)	0	0	0
2012/01/04	R209 2012/05/03	8.95	Put	Bond Future	3,556.0000	4,089.0000	14.989	0	0	0
2012/01/04	R209 2012/08/02			Bond Future	9.0220	9.1690	1.629	0.0000	0.0000	0
2012/01/04	R209 2012/08/02	9.25	Call	Bond Future	5,651.0000	5,011.0000	(11.325)	0	0	0
2012/01/04	R209 2012/08/02	9.25	Put	Bond Future	3,953.0000	4,415.0000	11.687	0	0	0
2012/01/04	R209 2012/08/02	9.30	Call	Bond Future	5,856.0000	5,203.0000	(11.151)	0	0	0
2012/01/04	R209 2012/08/02	9.30	Put	Bond Future	3,794.0000	4,243.0000	11.834	0	0	0
2012/01/04	R209 2012/08/02	9.20	Call	Bond Future	5,448.0000	4,822.0000	(11.490)	0	0	0
2012/01/04	R209 2012/08/02	9.20	Put	Bond Future	4,117.0000	4,593.0000	11.562	0	0	0
2012/01/04	R209 2012/11/01			Bond Future	9.0900	9.2410	1.661	0.0000	0.0000	0
2012/01/04	R209 2012/11/01	9.00	Call	Bond Future	5,086.0000	4,518.0000	(11.168)	0	0	0
2012/01/04	R209 2012/11/01	9.00	Put	Bond Future	5,765.0000	6,315.0000	9.540	0	0	0
2012/01/04	R209 2012/11/01	9.05	Call	Bond Future	5,270.0000	4,690.0000	(11.006)	0	0	0
2012/01/04	R209 2012/11/01	9.05	Put	Bond Future	5,571.0000	6,108.0000	9.639	0	0	0
2012/01/04	R209 2012/11/01	8.95	Call	Bond Future	4,912.0000	4,357.0000	(11.299)	0	0	0
2012/01/04	R209 2012/11/01	8.95	Put	Bond Future	5,973.0000	6,536.0000	9.426	0	0	0
2012/01/04	R210 2012/02/02			Bond Future	139.9782	140.0099	0.023	0.0000	0.0000	755
2012/01/04	R210 2012/02/02	131.00	Call	Bond Future	8,978.0000	9,010.0000	0.356	0	0	0
2012/01/04	R210 2012/02/02	131.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/04	R210 2012/02/02	131.05	Call	Bond Future	8,928.0000	8,960.0000	0.358	0	0	0
2012/01/04	R210 2012/02/02	131.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/04	R210 2012/02/02	130.95	Call	Bond Future	9,028.0000	9,060.0000	0.354	0	0	0
2012/01/04	R210 2012/02/02	130.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/04	R211 2012/02/02			Bond Future	116.6580	116.6709	0.011	0.0000	0.0000	480
2012/01/04	R211 2012/02/02	110.50	Call	Bond Future	6,158.0000	6,171.0000	0.211	0	0	0
2012/01/04	R211 2012/02/02	110.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/04	R211 2012/02/02	110.55	Call	Bond Future	6,108.0000	6,121.0000	0.213	0	0	0
2012/01/04	R211 2012/02/02	110.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/04	R211 2012/02/02	110.45	Call	Bond Future	6,208.0000	6,221.0000	0.209	0	0	0
2012/01/04	R211 2012/02/02	110.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/04	R212 2012/02/02			Bond Future	113.1724	113.1971	0.022	0.0000	0.0000	2,677
2012/01/04	R212 2012/02/02	108.50	Call	Bond Future	4,672.0000	4,697.0000	0.535	0	0	0
2012/01/04	R212 2012/02/02	108.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2012/01/04	R212 2012/02/02	108.55	Call	Bond Future	4,622.0000	4,647.0000	0.541	0	0	0
2012/01/04	R212 2012/02/02	108.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/04	R212 2012/02/02	108.45	Call	Bond Future	4,722.0000	4,747.0000	0.529	0	0	0
2012/01/04	R212 2012/02/02	108.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/04	R213 2012/02/02			Bond Future	8.8910	9.0250	1.507	0.0000	0.0000	487
2012/01/04	R213 2012/02/02	9.00	Call	Bond Future	2,242.0000	1,646.0000	(26.583)	0	0	0
2012/01/04	R213 2012/02/02	9.00	Put	Bond Future	1,387.0000	1,840.0000	32.660	0	0	0
2012/01/04	R213 2012/02/02	9.05	Call	Bond Future	2,474.0000	1,841.0000	(25.586)	0	0	0
2012/01/04	R213 2012/02/02	9.05	Put	Bond Future	1,231.0000	1,647.0000	33.794	0	0	0
2012/01/04	R213 2012/02/02	8.95	Call	Bond Future	2,025.0000	1,466.0000	(27.605)	0	0	0
2012/01/04	R213 2012/02/02	8.95	Put	Bond Future	1,560.0000	2,051.0000	31.474	0	0	0
2012/01/04	R213 2012/05/03			Bond Future	8.9700	9.1080	1.538	0.0000	0.0000	0
2012/01/04	R213 2012/05/03	9.25	Call	Bond Future	4,772.0000	4,127.0000	(13.516)	0	0	0
2012/01/04	R213 2012/05/03	9.25	Put	Bond Future	2,633.0000	3,053.0000	15.951	0	0	0
2012/01/04	R213 2012/05/03	9.30	Call	Bond Future	4,997.0000	4,335.0000	(13.248)	0	0	0
2012/01/04	R213 2012/05/03	9.30	Put	Bond Future	2,485.0000	2,888.0000	16.217	0	0	0
2012/01/04	R213 2012/05/03	9.20	Call	Bond Future	4,551.0000	3,923.0000	(13.799)	0	0	0
2012/01/04	R213 2012/05/03	9.20	Put	Bond Future	2,788.0000	3,225.0000	15.674	0	0	0
2012/01/04	R213 2012/08/02			Bond Future	9.0430	9.1840	1.559	0.0000	0.0000	0
2012/01/04	R213 2012/08/02	9.25	Call	Bond Future	5,666.0000	5,052.0000	(10.837)	0	0	0
2012/01/04	R213 2012/08/02	9.25	Put	Bond Future	4,099.0000	4,557.0000	11.173	0	0	0
2012/01/04	R213 2012/08/02	9.30	Call	Bond Future	5,875.0000	5,247.0000	(10.689)	0	0	0
2012/01/04	R213 2012/08/02	9.30	Put	Bond Future	3,936.0000	4,381.0000	11.306	0	0	0
2012/01/04	R213 2012/08/02	9.20	Call	Bond Future	5,461.0000	4,859.0000	(11.024)	0	0	0
2012/01/04	R213 2012/08/02	9.20	Put	Bond Future	4,268.0000	4,739.0000	11.036	0	0	0
2012/01/04	R213 2012/11/01			Bond Future	9.1190	9.2640	1.590	0.0000	0.0000	0
2012/01/04	R213 2012/11/01	9.00	Call	Bond Future	5,038.0000	4,496.0000	(10.758)	0	0	0
2012/01/04	R213 2012/11/01	9.00	Put	Bond Future	5,946.0000	6,491.0000	9.166	0	0	0
2012/01/04	R213 2012/11/01	9.05	Call	Bond Future	5,217.0000	4,662.0000	(10.638)	0	0	0
2012/01/04	R213 2012/11/01	9.05	Put	Bond Future	5,742.0000	6,274.0000	9.265	0	0	0
2012/01/04	R213 2012/11/01	8.95	Call	Bond Future	4,863.0000	4,333.0000	(10.899)	0	0	0
2012/01/04	R213 2012/11/01	8.95	Put	Bond Future	6,158.0000	6,714.0000	9.029	0	0	0
2012/01/04	TRT1 2012/02/02			Index Future	367.2150	368.9020	0.459	0.0000	0.0000	0

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Total										509797.00