



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 17/01/2012

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
2012/01/17	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/17	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/17	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/17	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/17	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/17	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/17	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/17	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/17	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/17	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/17	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/17	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/17	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/17	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/17	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2012/01/17	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/17	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/17	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/17	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/17	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/17	AL7T 2012/02/02			Index Future	411.0340	411.6930	0.160	0.0000	0.0000	16
2012/01/17	AL7T 2012/05/03			Index Future	416.8670	417.5310	0.159	0.0000	0.0000	0
2012/01/17	ALBI 2012/02/02			Index Future	374.5960	375.0560	0.123	0.0000	0.0000	1,044
2012/01/17	ALBI 2012/05/03			Index Future	379.9120	380.3740	0.122	0.0000	0.0000	0
2012/01/17	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/17	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/17	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/17	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/17	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/17	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/17	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/17	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/17	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/17	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/17	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/17	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0

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2012/01/17	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/17	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/17	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/17	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/17	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/17	CAAN 2012/03/30			Can-Do Future	0.2832	0.2591	(8.510)	0.0000	0.0000	100,000
2012/01/17	CAAO 2012/03/30			Can-Do Future	0.0872	0.0953	9.289	0.0000	0.0000	100,000
2012/01/17	CAAS 2012/01/31			Can-Do Future	0.1577	0.1333	(15.472)	0.0000	0.0000	12,500
2012/01/17	CAAT 2012/02/29			Can-Do Future	0.1491	0.1438	(3.555)	0.0000	0.0000	12,500
2012/01/17	CAAU 2012/01/31			Can-Do Future	0.0053	0.0066	24.528	0.0000	0.0000	19,481
2012/01/17	CAAV 2012/02/29			Can-Do Future	0.0336	0.0374	11.310	0.0000	0.0000	12,987
2012/01/17	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/17	CRD1 2012/02/02			Index Future	167.2950	167.8020	0.303	0.0000	0.0000	0
2012/01/17	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/17	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/17	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/17	GOVI 2012/02/02			GOVI	375.9010	376.3090	0.109	0.0000	0.0000	185
2012/01/17	GOVI 2012/02/02	369.00	Call	GOVI	69,010.0000	73,090.0000	5.912	0	0	0
2012/01/17	GOVI 2012/02/02	369.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/01/17	GOVI 2012/02/02	369.01	Call	GOVI	68,910.0000	72,990.0000	5.921	0	0	0
2012/01/17	GOVI 2012/02/02	369.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/01/17	GOVI 2012/02/02	368.99	Call	GOVI	69,110.0000	73,190.0000	5.904	0	0	0

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2012/01/17	GOVI 2012/02/02	368.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/01/17	GOVI 2012/05/03			GOVI	381.2360	381.6450	0.107	0.0000	0.0000	0
2012/01/17	GOVI 2012/05/03	382.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2012/01/17	GOVI 2012/05/03	382.00	Put	GOVI	7,640.0000	3,550.0000	(53.534)	0	0	0
2012/01/17	GOVI 2012/05/03	382.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2012/01/17	GOVI 2012/05/03	382.01	Put	GOVI	7,740.0000	3,650.0000	(52.842)	0	0	0
2012/01/17	GOVI 2012/05/03	381.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2012/01/17	GOVI 2012/05/03	381.99	Put	GOVI	7,540.0000	3,450.0000	(54.244)	0	0	0
2012/01/17	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/01/17	IGOV 2012/02/02			Index Future	167.7850	167.7950	0.006	0.0000	0.0000	511
2012/01/17	IGOV 2012/05/03			Index Future	170.1660	170.1740	0.005	0.0000	0.0000	0
2012/01/17	ILBI 2012/02/02			Index Future	455.1520	455.1760	0.005	0.0000	0.0000	88
2012/01/17	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2012/01/17	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2012/01/17	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2012/01/17	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2012/01/17	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2012/01/17	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2012/01/17	JBAF 2012/01/18			Jibar Tradeable Future	5.6000	5.6000	0.000	0.0000	0.0000	101
2012/01/17	JBAF 2012/02/15			Jibar Tradeable Future	5.6100	5.6100	0.000	0.0000	0.0000	0
2012/01/17	JBAF 2012/03/20			Jibar Tradeable Future	5.6100	5.6100	0.000	0.0000	0.0000	2,390
2012/01/17	JBAF 2012/04/18			Jibar Tradeable Future	5.6100	5.6200	0.178	0.0000	0.0000	0
2012/01/17	JBAF 2012/05/16			Jibar Tradeable Future	5.6400	5.6400	0.000	0.0000	0.0000	0
2012/01/17	JBAF 2012/06/20			Jibar Tradeable Future	5.6600	5.6700	0.177	0.0000	0.0000	2,890
2012/01/17	JBAF 2012/09/19			Jibar Tradeable Future	5.7500	5.7600	0.174	0.0000	0.0000	44,760
2012/01/17	JBAF 2012/12/19			Jibar Tradeable Future	5.9200	5.9300	0.169	0.0000	0.0000	990
2012/01/17	JBAF 2013/03/20			Jibar Tradeable Future	6.1000	6.1200	0.328	0.0000	0.0000	790

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2012/01/17	JBAF 2013/06/19			Jibar Tradeable Future	6.3300	6.3600	0.474	0.0000	0.0000	1,250
2012/01/17	JBAF 2013/09/18			Jibar Tradeable Future	6.6000	6.6100	0.152	0.0000	0.0000	1,500
2012/01/17	JBAF 2013/12/18			Jibar Tradeable Future	6.7300	6.7400	0.149	0.0000	0.0000	500
2012/01/17	JN02 2012/02/02			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2012/01/17	JN02 2012/02/02	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/17	JN02 2012/02/02	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/17	JN02 2012/02/02	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/17	JN02 2012/02/02	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2012/01/17	JN02 2012/02/02	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2012/01/17	JN02 2012/02/02	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/17	JN05 2012/02/02			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2012/01/17	JN05 2012/02/02	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/17	JN05 2012/02/02	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/17	JN05 2012/02/02	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/17	JN05 2012/02/02	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2012/01/17	JN05 2012/02/02	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2012/01/17	JN05 2012/02/02	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/17	JN10 2012/02/02			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2012/01/17	JN10 2012/02/02	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/17	JN10 2012/02/02	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/17	JN10 2012/02/02	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/17	JN10 2012/02/02	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2012/01/17	JN10 2012/02/02	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2012/01/17	JN10 2012/02/02	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/17	OTH1 2012/02/02			Index Future	367.2190	367.9210	0.191	0.0000	0.0000	0
2012/01/17	R157 2012/02/02			Bond Future	6.7820	6.7810	(0.015)	0.0000	0.0000	10,961
2012/01/17	R157 2012/02/02	8.50	Call	Bond Future	5,919.0000	5,923.0000	0.068	0	0	0
2012/01/17	R157 2012/02/02	8.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/17	R157 2012/02/02	8.55	Call	Bond Future	6,086.0000	6,089.0000	0.049	0	0	0
2012/01/17	R157 2012/02/02	8.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/17	R157 2012/02/02	8.45	Call	Bond Future	5,752.0000	5,756.0000	0.070	0	0	0

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2012/01/17	R157 2012/02/02	8.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/17	R157 2012/02/02	6.55	Call	Bond Future	108.0000	101.0000	(6.481)	0	0	0
2012/01/17	R157 2012/02/02	6.55	Put	Bond Future	937.0000	926.0000	(1.174)	0	0	0
2012/01/17	R157 2012/02/02	6.00	Put	Bond Future	2,822.0000	2,819.0000	(0.106)	0	0	0
2012/01/17	R157 2012/02/02	6.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	130
2012/01/17	R157 2012/02/02	7.05	Call	Bond Future	1,038.0000	1,034.0000	(0.385)	0	0	0
2012/01/17	R157 2012/02/02	7.05	Put	Bond Future	90.0000	82.0000	(8.889)	0	0	130
2012/01/17	R157 2012/02/02	6.25	Put	Bond Future	1,920.0000	1,914.0000	(0.313)	0	0	0
2012/01/17	R157 2012/02/02	6.25	Call	Bond Future	9.0000	7.0000	(22.222)	0	0	3,960
2012/01/17	R157 2012/02/02	6.45	Put	Bond Future	1,240.0000	1,232.0000	(0.645)	0	0	0
2012/01/17	R157 2012/02/02	6.45	Call	Bond Future	52.0000	47.0000	(9.615)	0	0	1,320
2012/01/17	R157 2012/02/02	6.65	Call	Bond Future	201.0000	191.0000	(4.975)	0	0	0
2012/01/17	R157 2012/02/02	6.65	Put	Bond Future	672.0000	658.0000	(2.083)	0	0	1,320
2012/01/17	R157 2012/02/02	7.20	Call	Bond Future	1,505.0000	1,505.0000	0.000	0	0	0
2012/01/17	R157 2012/02/02	7.20	Put	Bond Future	30.0000	26.0000	(13.333)	0	0	3,960
2012/01/17	R157 2012/05/03			Bond Future	6.8760	6.8750	(0.015)	0.0000	0.0000	0
2012/01/17	R157 2012/05/03	8.25	Call	Bond Future	4,497.0000	4,499.0000	0.044	0	0	0
2012/01/17	R157 2012/05/03	8.25	Put	Bond Future	63.0000	61.0000	(3.175)	0	0	0
2012/01/17	R157 2012/05/03	8.30	Call	Bond Future	4,646.0000	4,648.0000	0.043	0	0	0
2012/01/17	R157 2012/05/03	8.30	Put	Bond Future	54.0000	53.0000	(1.852)	0	0	0
2012/01/17	R157 2012/05/03	8.20	Call	Bond Future	4,349.0000	4,350.0000	0.023	0	0	0
2012/01/17	R157 2012/05/03	8.20	Put	Bond Future	72.0000	70.0000	(2.778)	0	0	0
2012/01/17	R157 2012/08/02			Bond Future	6.9380	6.9380	0.000	0.0000	0.0000	0
2012/01/17	R157 2012/08/02	8.00	Call	Bond Future	3,683.0000	3,680.0000	(0.081)	0	0	0
2012/01/17	R157 2012/08/02	8.00	Put	Bond Future	490.0000	487.0000	(0.612)	0	0	0
2012/01/17	R157 2012/08/02	8.05	Call	Bond Future	3,799.0000	3,797.0000	(0.053)	0	0	0
2012/01/17	R157 2012/08/02	8.05	Put	Bond Future	458.0000	456.0000	(0.437)	0	0	0
2012/01/17	R157 2012/08/02	7.95	Call	Bond Future	3,564.0000	3,561.0000	(0.084)	0	0	0
2012/01/17	R157 2012/08/02	7.95	Put	Bond Future	519.0000	516.0000	(0.578)	0	0	0
2012/01/17	R157 2012/11/01			Bond Future	7.0060	7.0040	(0.029)	0.0000	0.0000	0
2012/01/17	R157 2012/11/01	7.00	Call	Bond Future	1,820.0000	1,820.0000	0.000	0	0	0
2012/01/17	R157 2012/11/01	7.00	Put	Bond Future	1,837.0000	1,831.0000	(0.327)	0	0	0
2012/01/17	R157 2012/11/01	7.05	Call	Bond Future	1,898.0000	1,898.0000	0.000	0	0	0
2012/01/17	R157 2012/11/01	7.05	Put	Bond Future	1,774.0000	1,769.0000	(0.282)	0	0	0
2012/01/17	R157 2012/11/01	6.95	Call	Bond Future	1,748.0000	1,748.0000	0.000	0	0	0

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2012/01/17	R157 2012/11/01	6.95	Put	Bond Future	1,906.0000	1,900.0000	(0.315)	0	0	0
2012/01/17	R186 2012/02/02			Bond Future	8.5490	8.5280	(0.246)	0.0000	0.0000	27,779
2012/01/17	R186 2012/02/02	9.00	Call	Bond Future	4,290.0000	4,444.0000	3.590	0	0	0
2012/01/17	R186 2012/02/02	9.00	Put	Bond Future	206.0000	164.0000	(20.388)	0	0	100
2012/01/17	R186 2012/02/02	9.05	Call	Bond Future	4,682.0000	4,844.0000	3.460	0	0	0
2012/01/17	R186 2012/02/02	9.05	Put	Bond Future	158.0000	124.0000	(21.519)	0	0	0
2012/01/17	R186 2012/02/02	8.95	Call	Bond Future	3,906.0000	4,052.0000	3.738	0	0	0
2012/01/17	R186 2012/02/02	8.95	Put	Bond Future	264.0000	215.0000	(18.561)	0	0	0
2012/01/17	R186 2012/02/02	7.75	Put	Bond Future	7,796.0000	7,599.0000	(2.527)	0	0	0
2012/01/17	R186 2012/02/02	7.75	Call	Bond Future	14.0000	13.0000	(7.143)	0	0	6,000
2012/01/17	R186 2012/02/02	6.75	Put	Bond Future	18,608.0000	18,413.0000	(1.048)	0	0	0
2012/01/17	R186 2012/02/02	6.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	6,000
2012/01/17	R186 2012/02/02	8.00	Put	Bond Future	5,361.0000	5,166.0000	(3.637)	0	0	0
2012/01/17	R186 2012/02/02	8.00	Call	Bond Future	93.0000	93.0000	0.000	0	0	100
2012/01/17	R186 2012/02/02	13.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/17	R186 2012/02/02	13.25	Call	Bond Future	33,934.0000	34,129.0000	0.575	0	0	0
2012/01/17	R186 2012/02/02	98.00	Call	Bond Future	105,708.0000	105,903.0000	0.184	0	0	0
2012/01/17	R186 2012/02/02	98.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/17	R186 2012/05/03			Bond Future	8.6370	8.6150	(0.255)	0.0000	0.0000	0
2012/01/17	R186 2012/05/03	9.00	Call	Bond Future	5,633.0000	5,748.0000	2.042	0	0	0
2012/01/17	R186 2012/05/03	9.00	Put	Bond Future	2,393.0000	2,307.0000	(3.594)	0	0	0
2012/01/17	R186 2012/05/03	9.05	Call	Bond Future	5,915.0000	6,033.0000	1.995	0	0	0
2012/01/17	R186 2012/05/03	9.05	Put	Bond Future	2,239.0000	2,156.0000	(3.707)	0	0	0
2012/01/17	R186 2012/05/03	8.95	Call	Bond Future	5,357.0000	5,468.0000	2.072	0	0	0
2012/01/17	R186 2012/05/03	8.95	Put	Bond Future	2,555.0000	2,466.0000	(3.483)	0	0	0
2012/01/17	R186 2012/08/02			Bond Future	8.7140	8.6920	(0.252)	0.0000	0.0000	0
2012/01/17	R186 2012/08/02	8.75	Call	Bond Future	5,171.0000	5,264.0000	1.798	0	0	0
2012/01/17	R186 2012/08/02	8.75	Put	Bond Future	4,850.0000	4,746.0000	(2.144)	0	0	0
2012/01/17	R186 2012/08/02	8.80	Call	Bond Future	5,411.0000	5,506.0000	1.756	0	0	0
2012/01/17	R186 2012/08/02	8.80	Put	Bond Future	4,646.0000	4,544.0000	(2.195)	0	0	0
2012/01/17	R186 2012/08/02	8.70	Call	Bond Future	4,946.0000	5,036.0000	1.820	0	0	0
2012/01/17	R186 2012/08/02	8.70	Put	Bond Future	5,071.0000	4,964.0000	(2.110)	0	0	0
2012/01/17	R186 2012/11/01			Bond Future	8.7910	8.7680	(0.262)	0.0000	0.0000	0
2012/01/17	R186 2012/11/01	8.75	Call	Bond Future	5,928.0000	6,023.0000	1.603	0	0	0

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2012/01/17	R186 2012/11/01	8.75	Put	Bond Future	6,289.0000	6,182.0000	(1.701)	0	0	0
2012/01/17	R186 2012/11/01	8.80	Call	Bond Future	6,159.0000	6,256.0000	1.575	0	0	0
2012/01/17	R186 2012/11/01	8.80	Put	Bond Future	6,080.0000	5,975.0000	(1.727)	0	0	0
2012/01/17	R186 2012/11/01	8.70	Call	Bond Future	5,714.0000	5,806.0000	1.610	0	0	0
2012/01/17	R186 2012/11/01	8.70	Put	Bond Future	6,517.0000	6,407.0000	(1.688)	0	0	0
2012/01/17	R189 2012/02/02			Bond Future	218.9133	218.9150	0.001	0.0000	0.0000	0
2012/01/17	R189 2012/02/02	218.00	Call	Bond Future	913.0000	915.0000	0.219	0	0	0
2012/01/17	R189 2012/02/02	218.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/17	R189 2012/02/02	218.05	Call	Bond Future	863.0000	865.0000	0.232	0	0	0
2012/01/17	R189 2012/02/02	218.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/17	R189 2012/02/02	217.95	Call	Bond Future	963.0000	965.0000	0.208	0	0	0
2012/01/17	R189 2012/02/02	217.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/17	R197 2012/02/02			Bond Future	247.2610	247.2788	0.007	0.0000	0.0000	965
2012/01/17	R197 2012/02/02	237.00	Call	Bond Future	10,261.0000	10,279.0000	0.175	0	0	0
2012/01/17	R197 2012/02/02	237.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/17	R197 2012/02/02	237.05	Call	Bond Future	10,211.0000	10,229.0000	0.176	0	0	0
2012/01/17	R197 2012/02/02	237.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/17	R197 2012/02/02	236.95	Call	Bond Future	10,311.0000	10,329.0000	0.175	0	0	0
2012/01/17	R197 2012/02/02	236.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/17	R201 2012/02/02			Bond Future	6.2850	6.2890	0.064	0.0000	0.0000	3,124
2012/01/17	R201 2012/02/02	8.25	Call	Bond Future	5,129.0000	5,119.0000	(0.195)	0	0	0
2012/01/17	R201 2012/02/02	8.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/17	R201 2012/02/02	8.30	Call	Bond Future	5,256.0000	5,245.0000	(0.209)	0	0	0
2012/01/17	R201 2012/02/02	8.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/17	R201 2012/02/02	8.20	Call	Bond Future	5,003.0000	4,992.0000	(0.220)	0	0	0
2012/01/17	R201 2012/02/02	8.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/17	R201 2012/05/03			Bond Future	6.3420	6.3470	0.079	0.0000	0.0000	0
2012/01/17	R201 2012/05/03	7.75	Call	Bond Future	3,437.0000	3,424.0000	(0.378)	0	0	0
2012/01/17	R201 2012/05/03	7.75	Put	Bond Future	35.0000	34.0000	(2.857)	0	0	0
2012/01/17	R201 2012/05/03	7.80	Call	Bond Future	3,550.0000	3,537.0000	(0.366)	0	0	0
2012/01/17	R201 2012/05/03	7.80	Put	Bond Future	30.0000	29.0000	(3.333)	0	0	0
2012/01/17	R201 2012/05/03	7.70	Call	Bond Future	3,324.0000	3,311.0000	(0.391)	0	0	0
2012/01/17	R201 2012/05/03	7.70	Put	Bond Future	40.0000	40.0000	0.000	0	0	0

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2012/01/17	R201 2012/08/02			Bond Future	6.3600	6.3660	0.094	0.0000	0.0000	0
2012/01/17	R201 2012/08/02	7.50	Call	Bond Future	2,807.0000	2,794.0000	(0.463)	0	0	0
2012/01/17	R201 2012/08/02	7.50	Put	Bond Future	290.0000	290.0000	0.000	0	0	0
2012/01/17	R201 2012/08/02	7.55	Call	Bond Future	2,896.0000	2,883.0000	(0.449)	0	0	0
2012/01/17	R201 2012/08/02	7.55	Put	Bond Future	270.0000	271.0000	0.370	0	0	0
2012/01/17	R201 2012/08/02	7.45	Call	Bond Future	2,720.0000	2,707.0000	(0.478)	0	0	0
2012/01/17	R201 2012/08/02	7.45	Put	Bond Future	312.0000	312.0000	0.000	0	0	0
2012/01/17	R201 2012/11/01			Bond Future	6.3660	6.3710	0.079	0.0000	0.0000	0
2012/01/17	R201 2012/11/01	6.50	Call	Bond Future	1,531.0000	1,523.0000	(0.523)	0	0	0
2012/01/17	R201 2012/11/01	6.50	Put	Bond Future	1,261.0000	1,263.0000	0.159	0	0	0
2012/01/17	R201 2012/11/01	6.55	Call	Bond Future	1,591.0000	1,583.0000	(0.503)	0	0	0
2012/01/17	R201 2012/11/01	6.55	Put	Bond Future	1,221.0000	1,223.0000	0.164	0	0	0
2012/01/17	R201 2012/11/01	6.45	Call	Bond Future	1,472.0000	1,464.0000	(0.543)	0	0	0
2012/01/17	R201 2012/11/01	6.45	Put	Bond Future	1,303.0000	1,305.0000	0.153	0	0	0
2012/01/17	R202 2012/02/02			Bond Future	186.7833	186.7976	0.008	0.0000	0.0000	36,743
2012/01/17	R202 2012/02/02	177.00	Call	Bond Future	9,783.0000	9,798.0000	0.153	0	0	0
2012/01/17	R202 2012/02/02	177.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/17	R202 2012/02/02	177.05	Call	Bond Future	9,733.0000	9,748.0000	0.154	0	0	0
2012/01/17	R202 2012/02/02	177.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/17	R202 2012/02/02	176.95	Call	Bond Future	9,833.0000	9,848.0000	0.153	0	0	0
2012/01/17	R202 2012/02/02	176.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/17	R203 2012/02/02			Bond Future	7.4680	7.4560	(0.161)	0.0000	0.0000	3,569
2012/01/17	R203 2012/02/02	8.75	Call	Bond Future	5,706.0000	5,762.0000	0.981	0	0	0
2012/01/17	R203 2012/02/02	8.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/17	R203 2012/02/02	8.80	Call	Bond Future	5,921.0000	5,976.0000	0.929	0	0	0
2012/01/17	R203 2012/02/02	8.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/17	R203 2012/02/02	8.70	Call	Bond Future	5,491.0000	5,547.0000	1.020	0	0	0
2012/01/17	R203 2012/02/02	8.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/17	R203 2012/02/02	6.95	Put	Bond Future	2,452.0000	2,395.0000	(2.325)	0	0	0
2012/01/17	R203 2012/02/02	6.95	Call	Bond Future	30.0000	29.0000	(3.333)	0	0	2,640
2012/01/17	R203 2012/02/02	7.20	Put	Bond Future	1,410.0000	1,354.0000	(3.972)	0	0	0
2012/01/17	R203 2012/02/02	7.20	Call	Bond Future	166.0000	165.0000	(0.602)	0	0	880
2012/01/17	R203 2012/02/02	7.35	Call	Bond Future	360.0000	364.0000	1.111	0	0	0

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2012/01/17	R203 2012/02/02	7.35	Put	Bond Future	906.0000	854.0000	(5.740)	0	0	880
2012/01/17	R203 2012/02/02	7.95	Call	Bond Future	2,242.0000	2,288.0000	2.052	0	0	0
2012/01/17	R203 2012/02/02	7.95	Put	Bond Future	50.0000	40.0000	(20.000)	0	0	2,640
2012/01/17	R203 2012/05/03			Bond Future	7.5660	7.5550	(0.145)	0.0000	0.0000	0
2012/01/17	R203 2012/05/03	8.75	Call	Bond Future	5,303.0000	5,342.0000	0.735	0	0	0
2012/01/17	R203 2012/05/03	8.75	Put	Bond Future	234.0000	224.0000	(4.274)	0	0	0
2012/01/17	R203 2012/05/03	8.80	Call	Bond Future	5,487.0000	5,527.0000	0.729	0	0	0
2012/01/17	R203 2012/05/03	8.80	Put	Bond Future	210.0000	202.0000	(3.810)	0	0	0
2012/01/17	R203 2012/05/03	8.70	Call	Bond Future	5,121.0000	5,159.0000	0.742	0	0	0
2012/01/17	R203 2012/05/03	8.70	Put	Bond Future	259.0000	249.0000	(3.861)	0	0	0
2012/01/17	R203 2012/08/02			Bond Future	7.6470	7.6340	(0.170)	0.0000	0.0000	0
2012/01/17	R203 2012/08/02	8.50	Call	Bond Future	4,539.0000	4,574.0000	0.771	0	0	0
2012/01/17	R203 2012/08/02	8.50	Put	Bond Future	1,009.0000	989.0000	(1.982)	0	0	0
2012/01/17	R203 2012/08/02	8.55	Call	Bond Future	4,685.0000	4,721.0000	0.768	0	0	0
2012/01/17	R203 2012/08/02	8.55	Put	Bond Future	953.0000	934.0000	(1.994)	0	0	0
2012/01/17	R203 2012/08/02	8.45	Call	Bond Future	4,389.0000	4,424.0000	0.797	0	0	0
2012/01/17	R203 2012/08/02	8.45	Put	Bond Future	1,062.0000	1,042.0000	(1.883)	0	0	0
2012/01/17	R203 2012/11/01			Bond Future	7.7320	7.7180	(0.181)	0.0000	0.0000	0
2012/01/17	R203 2012/11/01	7.75	Call	Bond Future	2,693.0000	2,718.0000	0.928	0	0	0
2012/01/17	R203 2012/11/01	7.75	Put	Bond Future	2,620.0000	2,589.0000	(1.183)	0	0	0
2012/01/17	R203 2012/11/01	7.80	Call	Bond Future	2,803.0000	2,829.0000	0.928	0	0	0
2012/01/17	R203 2012/11/01	7.80	Put	Bond Future	2,529.0000	2,498.0000	(1.226)	0	0	0
2012/01/17	R203 2012/11/01	7.70	Call	Bond Future	2,590.0000	2,614.0000	0.927	0	0	0
2012/01/17	R203 2012/11/01	7.70	Put	Bond Future	2,719.0000	2,687.0000	(1.177)	0	0	0
2012/01/17	R204 2012/02/02			Bond Future	7.7710	7.7500	(0.270)	0.0000	0.0000	3,526
2012/01/17	R204 2012/02/02	9.00	Call	Bond Future	6,245.0000	6,357.0000	1.793	0	0	0
2012/01/17	R204 2012/02/02	9.00	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2012/01/17	R204 2012/02/02	9.05	Call	Bond Future	6,489.0000	6,600.0000	1.711	0	0	0
2012/01/17	R204 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/17	R204 2012/02/02	8.95	Call	Bond Future	6,001.0000	6,112.0000	1.850	0	0	0
2012/01/17	R204 2012/02/02	8.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/17	R204 2012/02/02	7.25	Put	Bond Future	2,846.0000	2,736.0000	(3.865)	0	0	0
2012/01/17	R204 2012/02/02	7.25	Call	Bond Future	44.0000	45.0000	2.273	0	0	540
2012/01/17	R204 2012/02/02	8.00	Call	Bond Future	1,478.0000	1,546.0000	4.601	0	0	0

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2012/01/17	R204 2012/02/02	8.00	Put	Bond Future	276.0000	233.0000	(15.580)	0	0	540
2012/01/17	R204 2012/02/02	7.50	Call	Bond Future	214.0000	222.0000	3.738	0	0	0
2012/01/17	R204 2012/02/02	7.50	Put	Bond Future	1,659.0000	1,556.0000	(6.209)	0	0	0
2012/01/17	R204 2012/05/03			Bond Future	7.8700	7.8480	(0.280)	0.0000	0.0000	0
2012/01/17	R204 2012/05/03	8.75	Call	Bond Future	4,945.0000	5,030.0000	1.719	0	0	0
2012/01/17	R204 2012/05/03	8.75	Put	Bond Future	573.0000	546.0000	(4.712)	0	0	0
2012/01/17	R204 2012/05/03	8.80	Call	Bond Future	5,138.0000	5,225.0000	1.693	0	0	0
2012/01/17	R204 2012/05/03	8.80	Put	Bond Future	525.0000	500.0000	(4.762)	0	0	0
2012/01/17	R204 2012/05/03	8.70	Call	Bond Future	4,750.0000	4,833.0000	1.747	0	0	0
2012/01/17	R204 2012/05/03	8.70	Put	Bond Future	620.0000	591.0000	(4.677)	0	0	0
2012/01/17	R204 2012/08/02			Bond Future	7.9550	7.9310	(0.302)	0.0000	0.0000	0
2012/01/17	R204 2012/08/02	8.50	Call	Bond Future	4,237.0000	4,310.0000	1.723	0	0	0
2012/01/17	R204 2012/08/02	8.50	Put	Bond Future	1,593.0000	1,548.0000	(2.825)	0	0	0
2012/01/17	R204 2012/08/02	8.55	Call	Bond Future	4,399.0000	4,473.0000	1.682	0	0	0
2012/01/17	R204 2012/08/02	8.55	Put	Bond Future	1,517.0000	1,472.0000	(2.966)	0	0	0
2012/01/17	R204 2012/08/02	8.45	Call	Bond Future	4,077.0000	4,149.0000	1.766	0	0	0
2012/01/17	R204 2012/08/02	8.45	Put	Bond Future	1,672.0000	1,626.0000	(2.751)	0	0	0
2012/01/17	R204 2012/11/01			Bond Future	8.0400	8.0150	(0.311)	0.0000	0.0000	0
2012/01/17	R204 2012/11/01	8.00	Call	Bond Future	3,165.0000	3,220.0000	1.738	0	0	0
2012/01/17	R204 2012/11/01	8.00	Put	Bond Future	3,356.0000	3,292.0000	(1.907)	0	0	0
2012/01/17	R204 2012/11/01	8.05	Call	Bond Future	3,292.0000	3,349.0000	1.731	0	0	0
2012/01/17	R204 2012/11/01	8.05	Put	Bond Future	3,244.0000	3,182.0000	(1.911)	0	0	0
2012/01/17	R204 2012/11/01	7.95	Call	Bond Future	3,047.0000	3,100.0000	1.739	0	0	0
2012/01/17	R204 2012/11/01	7.95	Put	Bond Future	3,476.0000	3,410.0000	(1.899)	0	0	0
2012/01/17	R206 2012/02/02			Bond Future	6.0700	6.0900	0.329	0.0000	0.0000	300
2012/01/17	R206 2012/02/02	8.00	Call	Bond Future	3,459.0000	3,423.0000	(1.041)	0	0	0
2012/01/17	R206 2012/02/02	8.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/17	R206 2012/02/02	8.05	Call	Bond Future	3,547.0000	3,510.0000	(1.043)	0	0	0
2012/01/17	R206 2012/02/02	8.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/17	R206 2012/02/02	7.95	Call	Bond Future	3,372.0000	3,335.0000	(1.097)	0	0	0
2012/01/17	R206 2012/02/02	7.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/17	R206 2012/05/03			Bond Future	6.1260	6.1500	0.392	0.0000	0.0000	0
2012/01/17	R206 2012/05/03	7.50	Call	Bond Future	2,188.0000	2,150.0000	(1.737)	0	0	0
2012/01/17	R206 2012/05/03	7.50	Put	Bond Future	15.0000	15.0000	0.000	0	0	0

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2012/01/17	R206 2012/05/03	7.55	Call	Bond Future	2,264.0000	2,226.0000	(1.678)	0	0	0
2012/01/17	R206 2012/05/03	7.55	Put	Bond Future	13.0000	13.0000	0.000	0	0	0
2012/01/17	R206 2012/05/03	7.45	Call	Bond Future	2,113.0000	2,075.0000	(1.798)	0	0	0
2012/01/17	R206 2012/05/03	7.45	Put	Bond Future	18.0000	18.0000	0.000	0	0	0
2012/01/17	R206 2012/08/02			Bond Future	6.1190	6.1470	0.458	0.0000	0.0000	0
2012/01/17	R206 2012/08/02	7.25	Call	Bond Future	1,710.0000	1,678.0000	(1.871)	0	0	0
2012/01/17	R206 2012/08/02	7.25	Put	Bond Future	171.0000	178.0000	4.094	0	0	0
2012/01/17	R206 2012/08/02	7.30	Call	Bond Future	1,766.0000	1,733.0000	(1.869)	0	0	0
2012/01/17	R206 2012/08/02	7.30	Put	Bond Future	160.0000	166.0000	3.750	0	0	0
2012/01/17	R206 2012/08/02	7.20	Call	Bond Future	1,656.0000	1,624.0000	(1.932)	0	0	0
2012/01/17	R206 2012/08/02	7.20	Put	Bond Future	185.0000	191.0000	3.243	0	0	0
2012/01/17	R206 2012/11/01			Bond Future	6.0690	6.1010	0.527	0.0000	0.0000	0
2012/01/17	R206 2012/11/01	6.00	Call	Bond Future	774.0000	755.0000	(2.455)	0	0	0
2012/01/17	R206 2012/11/01	6.00	Put	Bond Future	853.0000	871.0000	2.110	0	0	0
2012/01/17	R206 2012/11/01	6.05	Call	Bond Future	805.0000	786.0000	(2.360)	0	0	0
2012/01/17	R206 2012/11/01	6.05	Put	Bond Future	827.0000	845.0000	2.177	0	0	0
2012/01/17	R206 2012/11/01	5.95	Call	Bond Future	745.0000	726.0000	(2.550)	0	0	0
2012/01/17	R206 2012/11/01	5.95	Put	Bond Future	882.0000	899.0000	1.927	0	0	0
2012/01/17	R207 2012/02/02			Bond Future	8.0210	7.9900	(0.386)	0.0000	0.0000	43,515
2012/01/17	R207 2012/02/02	9.00	Call	Bond Future	5,315.0000	5,489.0000	3.274	0	0	0
2012/01/17	R207 2012/02/02	9.00	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2012/01/17	R207 2012/02/02	9.05	Call	Bond Future	5,576.0000	5,750.0000	3.121	0	0	0
2012/01/17	R207 2012/02/02	9.05	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2012/01/17	R207 2012/02/02	8.95	Call	Bond Future	5,053.0000	5,227.0000	3.443	0	0	0
2012/01/17	R207 2012/02/02	8.95	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2012/01/17	R207 2012/02/02	7.35	Put	Bond Future	3,878.0000	3,704.0000	(4.487)	0	0	0
2012/01/17	R207 2012/02/02	7.35	Call	Bond Future	8.0000	8.0000	0.000	0	0	1,920
2012/01/17	R207 2012/02/02	7.65	Put	Bond Future	2,212.0000	2,049.0000	(7.369)	0	0	0
2012/01/17	R207 2012/02/02	7.65	Call	Bond Future	96.0000	107.0000	11.458	0	0	640
2012/01/17	R207 2012/02/02	7.85	Call	Bond Future	322.0000	357.0000	10.870	0	0	0
2012/01/17	R207 2012/02/02	7.85	Put	Bond Future	1,290.0000	1,151.0000	(10.775)	0	0	640
2012/01/17	R207 2012/02/02	8.50	Call	Bond Future	2,703.0000	2,861.0000	5.845	0	0	0
2012/01/17	R207 2012/02/02	8.50	Put	Bond Future	55.0000	39.0000	(29.091)	0	0	1,920
2012/01/17	R207 2012/05/03			Bond Future	8.1210	8.0880	(0.406)	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
2012/01/17	R207 2012/05/03	8.75	Call	Bond Future	4,292.0000	4,417.0000	2.912	0	0	0
2012/01/17	R207 2012/05/03	8.75	Put	Bond Future	932.0000	877.0000	(5.901)	0	0	0
2012/01/17	R207 2012/05/03	8.80	Call	Bond Future	4,486.0000	4,614.0000	2.853	0	0	0
2012/01/17	R207 2012/05/03	8.80	Put	Bond Future	865.0000	813.0000	(6.012)	0	0	0
2012/01/17	R207 2012/05/03	8.70	Call	Bond Future	4,101.0000	4,224.0000	2.999	0	0	0
2012/01/17	R207 2012/05/03	8.70	Put	Bond Future	1,003.0000	945.0000	(5.783)	0	0	0
2012/01/17	R207 2012/08/02			Bond Future	8.2070	8.1730	(0.414)	0.0000	0.0000	0
2012/01/17	R207 2012/08/02	8.75	Call	Bond Future	4,576.0000	4,690.0000	2.491	0	0	0
2012/01/17	R207 2012/08/02	8.75	Put	Bond Future	1,749.0000	1,683.0000	(3.774)	0	0	0
2012/01/17	R207 2012/08/02	8.80	Call	Bond Future	4,749.0000	4,865.0000	2.443	0	0	0
2012/01/17	R207 2012/08/02	8.80	Put	Bond Future	1,667.0000	1,603.0000	(3.839)	0	0	0
2012/01/17	R207 2012/08/02	8.70	Call	Bond Future	4,405.0000	4,517.0000	2.543	0	0	0
2012/01/17	R207 2012/08/02	8.70	Put	Bond Future	1,834.0000	1,766.0000	(3.708)	0	0	0
2012/01/17	R207 2012/11/01			Bond Future	8.2900	8.2540	(0.434)	0.0000	0.0000	0
2012/01/17	R207 2012/11/01	8.25	Call	Bond Future	3,431.0000	3,520.0000	2.594	0	0	0
2012/01/17	R207 2012/11/01	8.25	Put	Bond Future	3,637.0000	3,541.0000	(2.640)	0	0	0
2012/01/17	R207 2012/11/01	8.30	Call	Bond Future	3,567.0000	3,658.0000	2.551	0	0	0
2012/01/17	R207 2012/11/01	8.30	Put	Bond Future	3,516.0000	3,421.0000	(2.702)	0	0	0
2012/01/17	R207 2012/11/01	8.20	Call	Bond Future	3,303.0000	3,390.0000	2.634	0	0	0
2012/01/17	R207 2012/11/01	8.20	Put	Bond Future	3,768.0000	3,669.0000	(2.627)	0	0	0
2012/01/17	R208 2012/02/02			Bond Future	8.0490	8.0280	(0.261)	0.0000	0.0000	14,050
2012/01/17	R208 2012/02/02	9.00	Call	Bond Future	5,530.0000	5,657.0000	2.297	0	0	0
2012/01/17	R208 2012/02/02	9.00	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2012/01/17	R208 2012/02/02	9.05	Call	Bond Future	5,808.0000	5,935.0000	2.187	0	0	0
2012/01/17	R208 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/17	R208 2012/02/02	8.95	Call	Bond Future	5,250.0000	5,377.0000	2.419	0	0	0
2012/01/17	R208 2012/02/02	8.95	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2012/01/17	R208 2012/02/02	7.45	Put	Bond Future	3,726.0000	3,599.0000	(3.408)	0	0	0
2012/01/17	R208 2012/02/02	7.45	Call	Bond Future	12.0000	12.0000	0.000	0	0	2,880
2012/01/17	R208 2012/02/02	7.70	Put	Bond Future	2,244.0000	2,122.0000	(5.437)	0	0	0
2012/01/17	R208 2012/02/02	7.70	Call	Bond Future	103.0000	108.0000	4.854	0	0	960
2012/01/17	R208 2012/02/02	7.90	Call	Bond Future	358.0000	380.0000	6.145	0	0	0
2012/01/17	R208 2012/02/02	7.90	Put	Bond Future	1,265.0000	1,160.0000	(8.300)	0	0	960
2012/01/17	R208 2012/02/02	8.55	Call	Bond Future	3,009.0000	3,125.0000	3.855	0	0	0

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2012/01/17	R208 2012/02/02	8.55	Put	Bond Future	42.0000	31.0000	(26.190)	0	0	2,880
2012/01/17	R208 2012/05/03			Bond Future	8.1370	8.1160	(0.258)	0.0000	0.0000	0
2012/01/17	R208 2012/05/03	9.00	Call	Bond Future	5,552.0000	5,646.0000	1.693	0	0	0
2012/01/17	R208 2012/05/03	9.00	Put	Bond Future	636.0000	606.0000	(4.717)	0	0	0
2012/01/17	R208 2012/05/03	9.05	Call	Bond Future	5,772.0000	5,867.0000	1.646	0	0	0
2012/01/17	R208 2012/05/03	9.05	Put	Bond Future	582.0000	553.0000	(4.983)	0	0	0
2012/01/17	R208 2012/05/03	8.95	Call	Bond Future	5,331.0000	5,423.0000	1.726	0	0	0
2012/01/17	R208 2012/05/03	8.95	Put	Bond Future	691.0000	659.0000	(4.631)	0	0	0
2012/01/17	R208 2012/08/02			Bond Future	8.2130	8.1910	(0.268)	0.0000	0.0000	0
2012/01/17	R208 2012/08/02	8.75	Call	Bond Future	4,920.0000	4,997.0000	1.565	0	0	0
2012/01/17	R208 2012/08/02	8.75	Put	Bond Future	1,893.0000	1,844.0000	(2.588)	0	0	0
2012/01/17	R208 2012/08/02	8.80	Call	Bond Future	5,107.0000	5,185.0000	1.527	0	0	0
2012/01/17	R208 2012/08/02	8.80	Put	Bond Future	1,805.0000	1,756.0000	(2.715)	0	0	0
2012/01/17	R208 2012/08/02	8.70	Call	Bond Future	4,736.0000	4,811.0000	1.584	0	0	0
2012/01/17	R208 2012/08/02	8.70	Put	Bond Future	1,986.0000	1,934.0000	(2.618)	0	0	0
2012/01/17	R208 2012/11/01			Bond Future	8.2900	8.2660	(0.290)	0.0000	0.0000	0
2012/01/17	R208 2012/11/01	8.25	Call	Bond Future	3,542.0000	3,605.0000	1.779	0	0	0
2012/01/17	R208 2012/11/01	8.25	Put	Bond Future	3,767.0000	3,695.0000	(1.911)	0	0	0
2012/01/17	R208 2012/11/01	8.30	Call	Bond Future	3,690.0000	3,755.0000	1.762	0	0	0
2012/01/17	R208 2012/11/01	8.30	Put	Bond Future	3,634.0000	3,564.0000	(1.926)	0	0	0
2012/01/17	R208 2012/11/01	8.20	Call	Bond Future	3,404.0000	3,465.0000	1.792	0	0	0
2012/01/17	R208 2012/11/01	8.20	Put	Bond Future	3,911.0000	3,837.0000	(1.892)	0	0	0
2012/01/17	R209 2012/02/02			Bond Future	8.9470	8.9160	(0.346)	0.0000	0.0000	2,900
2012/01/17	R209 2012/02/02	9.00	Call	Bond Future	1,406.0000	1,509.0000	7.326	0	0	0
2012/01/17	R209 2012/02/02	9.00	Put	Bond Future	999.0000	863.0000	(13.614)	0	0	0
2012/01/17	R209 2012/02/02	9.05	Call	Bond Future	1,626.0000	1,743.0000	7.196	0	0	0
2012/01/17	R209 2012/02/02	9.05	Put	Bond Future	839.0000	716.0000	(14.660)	0	0	0
2012/01/17	R209 2012/02/02	8.95	Call	Bond Future	1,203.0000	1,294.0000	7.564	0	0	0
2012/01/17	R209 2012/02/02	8.95	Put	Bond Future	1,180.0000	1,031.0000	(12.627)	0	0	0
2012/01/17	R209 2012/05/03			Bond Future	9.0230	8.9910	(0.355)	0.0000	0.0000	0
2012/01/17	R209 2012/05/03	9.00	Call	Bond Future	3,078.0000	3,190.0000	3.639	0	0	0
2012/01/17	R209 2012/05/03	9.00	Put	Bond Future	3,253.0000	3,121.0000	(4.058)	0	0	0
2012/01/17	R209 2012/05/03	9.05	Call	Bond Future	3,267.0000	3,384.0000	3.581	0	0	0
2012/01/17	R209 2012/05/03	9.05	Put	Bond Future	3,062.0000	2,935.0000	(4.148)	0	0	0

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2012/01/17	R209 2012/05/03	8.95	Call	Bond Future	2,895.0000	3,002.0000	3.696	0	0	0
2012/01/17	R209 2012/05/03	8.95	Put	Bond Future	3,453.0000	3,316.0000	(3.968)	0	0	0
2012/01/17	R209 2012/08/02			Bond Future	9.0900	9.0570	(0.363)	0.0000	0.0000	0
2012/01/17	R209 2012/08/02	9.25	Call	Bond Future	5,027.0000	5,159.0000	2.626	0	0	0
2012/01/17	R209 2012/08/02	9.25	Put	Bond Future	3,842.0000	3,726.0000	(3.019)	0	0	0
2012/01/17	R209 2012/08/02	9.30	Call	Bond Future	5,233.0000	5,368.0000	2.580	0	0	0
2012/01/17	R209 2012/08/02	9.30	Put	Bond Future	3,684.0000	3,571.0000	(3.067)	0	0	0
2012/01/17	R209 2012/08/02	9.20	Call	Bond Future	4,825.0000	4,954.0000	2.674	0	0	0
2012/01/17	R209 2012/08/02	9.20	Put	Bond Future	4,007.0000	3,888.0000	(2.970)	0	0	0
2012/01/17	R209 2012/11/01			Bond Future	9.1570	9.1240	(0.360)	0.0000	0.0000	0
2012/01/17	R209 2012/11/01	9.00	Call	Bond Future	4,511.0000	4,625.0000	2.527	0	0	0
2012/01/17	R209 2012/11/01	9.00	Put	Bond Future	5,690.0000	5,559.0000	(2.302)	0	0	0
2012/01/17	R209 2012/11/01	9.05	Call	Bond Future	4,685.0000	4,802.0000	2.497	0	0	0
2012/01/17	R209 2012/11/01	9.05	Put	Bond Future	5,485.0000	5,357.0000	(2.334)	0	0	0
2012/01/17	R209 2012/11/01	8.95	Call	Bond Future	4,340.0000	4,452.0000	2.581	0	0	0
2012/01/17	R209 2012/11/01	8.95	Put	Bond Future	5,901.0000	5,767.0000	(2.271)	0	0	0
2012/01/17	R210 2012/02/02			Bond Future	140.1141	140.1248	0.008	0.0000	0.0000	755
2012/01/17	R210 2012/02/02	131.00	Call	Bond Future	9,114.0000	9,125.0000	0.121	0	0	0
2012/01/17	R210 2012/02/02	131.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/17	R210 2012/02/02	131.05	Call	Bond Future	9,064.0000	9,075.0000	0.121	0	0	0
2012/01/17	R210 2012/02/02	131.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/17	R210 2012/02/02	130.95	Call	Bond Future	9,164.0000	9,175.0000	0.120	0	0	0
2012/01/17	R210 2012/02/02	130.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/17	R211 2012/02/02			Bond Future	116.6019	116.6063	0.004	0.0000	0.0000	480
2012/01/17	R211 2012/02/02	110.50	Call	Bond Future	6,102.0000	6,106.0000	0.066	0	0	0
2012/01/17	R211 2012/02/02	110.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/17	R211 2012/02/02	110.55	Call	Bond Future	6,052.0000	6,056.0000	0.066	0	0	0
2012/01/17	R211 2012/02/02	110.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/17	R211 2012/02/02	110.45	Call	Bond Future	6,152.0000	6,156.0000	0.065	0	0	0
2012/01/17	R211 2012/02/02	110.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/17	R212 2012/02/02			Bond Future	113.4776	113.4857	0.007	0.0000	0.0000	2,677
2012/01/17	R212 2012/02/02	108.50	Call	Bond Future	4,978.0000	4,986.0000	0.161	0	0	0
2012/01/17	R212 2012/02/02	108.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2012/01/17	R212 2012/02/02	108.55	Call	Bond Future	4,928.0000	4,936.0000	0.162	0	0	0
2012/01/17	R212 2012/02/02	108.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/17	R212 2012/02/02	108.45	Call	Bond Future	5,028.0000	5,036.0000	0.159	0	0	0
2012/01/17	R212 2012/02/02	108.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/17	R213 2012/02/02			Bond Future	8.9190	8.8930	(0.292)	0.0000	0.0000	487
2012/01/17	R213 2012/02/02	9.00	Call	Bond Future	1,556.0000	1,645.0000	5.720	0	0	0
2012/01/17	R213 2012/02/02	9.00	Put	Bond Future	922.0000	806.0000	(12.581)	0	0	0
2012/01/17	R213 2012/02/02	9.05	Call	Bond Future	1,792.0000	1,892.0000	5.580	0	0	0
2012/01/17	R213 2012/02/02	9.05	Put	Bond Future	770.0000	665.0000	(13.636)	0	0	0
2012/01/17	R213 2012/02/02	8.95	Call	Bond Future	1,338.0000	1,416.0000	5.830	0	0	0
2012/01/17	R213 2012/02/02	8.95	Put	Bond Future	1,094.0000	967.0000	(11.609)	0	0	0
2012/01/17	R213 2012/05/03			Bond Future	9.0000	8.9730	(0.300)	0.0000	0.0000	0
2012/01/17	R213 2012/05/03	9.25	Call	Bond Future	4,267.0000	4,382.0000	2.695	0	0	0
2012/01/17	R213 2012/05/03	9.25	Put	Bond Future	2,361.0000	2,267.0000	(3.981)	0	0	0
2012/01/17	R213 2012/05/03	9.30	Call	Bond Future	4,492.0000	4,611.0000	2.649	0	0	0
2012/01/17	R213 2012/05/03	9.30	Put	Bond Future	2,213.0000	2,123.0000	(4.067)	0	0	0
2012/01/17	R213 2012/05/03	9.20	Call	Bond Future	4,047.0000	4,158.0000	2.743	0	0	0
2012/01/17	R213 2012/05/03	9.20	Put	Bond Future	2,517.0000	2,418.0000	(3.933)	0	0	0
2012/01/17	R213 2012/08/02			Bond Future	9.0720	9.0440	(0.309)	0.0000	0.0000	0
2012/01/17	R213 2012/08/02	9.25	Call	Bond Future	5,203.0000	5,315.0000	2.153	0	0	0
2012/01/17	R213 2012/08/02	9.25	Put	Bond Future	3,858.0000	3,756.0000	(2.644)	0	0	0
2012/01/17	R213 2012/08/02	9.30	Call	Bond Future	5,415.0000	5,530.0000	2.124	0	0	0
2012/01/17	R213 2012/08/02	9.30	Put	Bond Future	3,699.0000	3,599.0000	(2.703)	0	0	0
2012/01/17	R213 2012/08/02	9.20	Call	Bond Future	4,993.0000	5,103.0000	2.203	0	0	0
2012/01/17	R213 2012/08/02	9.20	Put	Bond Future	4,023.0000	3,918.0000	(2.610)	0	0	0
2012/01/17	R213 2012/11/01			Bond Future	9.1460	9.1170	(0.317)	0.0000	0.0000	0
2012/01/17	R213 2012/11/01	9.00	Call	Bond Future	4,636.0000	4,737.0000	2.179	0	0	0
2012/01/17	R213 2012/11/01	9.00	Put	Bond Future	5,748.0000	5,630.0000	(2.053)	0	0	0
2012/01/17	R213 2012/11/01	9.05	Call	Bond Future	4,814.0000	4,918.0000	2.160	0	0	0
2012/01/17	R213 2012/11/01	9.05	Put	Bond Future	5,543.0000	5,428.0000	(2.075)	0	0	0
2012/01/17	R213 2012/11/01	8.95	Call	Bond Future	4,460.0000	4,558.0000	2.197	0	0	0
2012/01/17	R213 2012/11/01	8.95	Put	Bond Future	5,959.0000	5,837.0000	(2.047)	0	0	0
2012/01/17	TRT1 2012/02/02			Index Future	367.2150	368.9020	0.459	0.0000	0.0000	0

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Total									510264.00	