



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 20/01/2012

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
2012/01/20	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/20	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/20	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/20	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/20	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/20	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/20	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/20	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/20	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/20	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/20	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/20	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/20	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/20	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/20	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2012/01/20	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/20	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/20	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/20	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/20	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/20	AL7T 2012/02/02			Index Future	414.4520	414.4120	(0.010)	0.0000	0.0000	16
2012/01/20	AL7T 2012/05/03			Index Future	420.3090	420.2630	(0.011)	0.0000	0.0000	0
2012/01/20	ALBI 2012/02/02			Index Future	377.5350	377.8320	0.079	0.0000	0.0000	1,044
2012/01/20	ALBI 2012/05/03			Index Future	382.8710	383.1670	0.077	0.0000	0.0000	0
2012/01/20	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/20	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/20	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/20	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/20	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/20	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/20	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/20	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/20	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/20	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/20	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/20	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0

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2012/01/20	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/20	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/20	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/20	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/20	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/20	CAAN 2012/03/30			Can-Do Future	0.2047	0.2089	2.052	0.0000	0.0000	100,000
2012/01/20	CAAO 2012/03/30			Can-Do Future	0.1187	0.1151	(3.033)	0.0000	0.0000	100,000
2012/01/20	CAAS 2012/01/31			Can-Do Future	0.0750	0.0765	2.000	0.0000	0.0000	12,500
2012/01/20	CAAT 2012/02/29			Can-Do Future	0.1126	0.1163	3.286	0.0000	0.0000	12,500
2012/01/20	CAAU 2012/01/31			Can-Do Future	0.0148	0.0109	(26.351)	0.0000	0.0000	19,481
2012/01/20	CAAV 2012/02/29			Can-Do Future	0.0590	0.0539	(8.644)	0.0000	0.0000	12,987
2012/01/20	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/20	CRD1 2012/02/02			Index Future	167.2950	167.8020	0.303	0.0000	0.0000	0
2012/01/20	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/20	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/20	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/20	GOVI 2012/02/02			GOVI	378.5940	378.7590	0.044	0.0000	0.0000	185
2012/01/20	GOVI 2012/02/02	369.00	Call	GOVI	95,940.0000	97,590.0000	1.720	0	0	0
2012/01/20	GOVI 2012/02/02	369.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/01/20	GOVI 2012/02/02	369.01	Call	GOVI	95,840.0000	97,490.0000	1.722	0	0	0
2012/01/20	GOVI 2012/02/02	369.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/01/20	GOVI 2012/02/02	368.99	Call	GOVI	96,040.0000	97,690.0000	1.718	0	0	0

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2012/01/20	GOVI 2012/02/02	368.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/01/20	GOVI 2012/05/03			GOVI	383.9450	384.1080	0.042	0.0000	0.0000	0
2012/01/20	GOVI 2012/05/03	382.00	Call	GOVI	19,450.0000	21,080.0000	8.380	0	0	0
2012/01/20	GOVI 2012/05/03	382.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/01/20	GOVI 2012/05/03	382.01	Call	GOVI	19,350.0000	20,980.0000	8.424	0	0	0
2012/01/20	GOVI 2012/05/03	382.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/01/20	GOVI 2012/05/03	381.99	Call	GOVI	19,550.0000	21,180.0000	8.338	0	0	0
2012/01/20	GOVI 2012/05/03	381.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/01/20	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/01/20	IGOV 2012/02/02			Index Future	167.6960	167.8100	0.068	0.0000	0.0000	511
2012/01/20	IGOV 2012/05/03			Index Future	170.0660	170.1790	0.066	0.0000	0.0000	0
2012/01/20	ILBI 2012/02/02			Index Future	455.1760	455.1100	(0.014)	0.0000	0.0000	88
2012/01/20	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2012/01/20	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2012/01/20	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2012/01/20	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2012/01/20	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2012/01/20	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2012/01/20	JBAF 2012/02/15			Jibar Tradeable Future	5.6100	5.6200	0.178	0.0000	0.0000	0
2012/01/20	JBAF 2012/03/20			Jibar Tradeable Future	5.6100	5.6200	0.178	0.0000	0.0000	2,390
2012/01/20	JBAF 2012/04/18			Jibar Tradeable Future	5.6200	5.6400	0.356	0.0000	0.0000	0
2012/01/20	JBAF 2012/05/16			Jibar Tradeable Future	5.6300	5.6700	0.710	0.0000	0.0000	0
2012/01/20	JBAF 2012/06/20			Jibar Tradeable Future	5.6400	5.7000	1.064	0.0000	0.0000	2,890
2012/01/20	JBAF 2012/07/18			Jibar Tradeable Future	5.6800	5.7400	1.056	0.0000	0.0000	0
2012/01/20	JBAF 2012/09/19			Jibar Tradeable Future	5.7100	5.8100	1.751	0.0000	0.0000	44,760
2012/01/20	JBAF 2012/12/19			Jibar Tradeable Future	5.8600	5.9800	2.048	0.0000	0.0000	990
2012/01/20	JBAF 2013/03/20			Jibar Tradeable Future	6.0200	6.1500	2.159	0.0000	0.0000	790

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2012/01/20	JBAF 2013/06/19			Jibar Tradeable Future	6.2200	6.3500	2.090	0.0000	0.0000	1,250
2012/01/20	JBAF 2013/09/18			Jibar Tradeable Future	6.4600	6.5900	2.012	0.0000	0.0000	1,500
2012/01/20	JBAF 2013/12/18			Jibar Tradeable Future	6.6800	6.7900	1.647	0.0000	0.0000	500
2012/01/20	JN02 2012/02/02			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2012/01/20	JN02 2012/02/02	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/20	JN02 2012/02/02	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/20	JN02 2012/02/02	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/20	JN02 2012/02/02	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2012/01/20	JN02 2012/02/02	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2012/01/20	JN02 2012/02/02	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/20	JN05 2012/02/02			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2012/01/20	JN05 2012/02/02	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/20	JN05 2012/02/02	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/20	JN05 2012/02/02	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/20	JN05 2012/02/02	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2012/01/20	JN05 2012/02/02	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2012/01/20	JN05 2012/02/02	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/20	JN10 2012/02/02			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2012/01/20	JN10 2012/02/02	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/20	JN10 2012/02/02	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/20	JN10 2012/02/02	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/20	JN10 2012/02/02	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2012/01/20	JN10 2012/02/02	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2012/01/20	JN10 2012/02/02	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/20	OTH1 2012/02/02			Index Future	371.3090	372.2260	0.247	0.0000	0.0000	0
2012/01/20	R157 2012/02/02			Bond Future	6.6750	6.7150	0.599	0.0000	0.0000	10,961
2012/01/20	R157 2012/02/02	8.50	Call	Bond Future	6,301.0000	6,158.0000	(2.269)	0	0	0
2012/01/20	R157 2012/02/02	8.50	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2012/01/20	R157 2012/02/02	8.55	Call	Bond Future	6,467.0000	6,324.0000	(2.211)	0	0	0
2012/01/20	R157 2012/02/02	8.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/20	R157 2012/02/02	8.45	Call	Bond Future	6,133.0000	5,991.0000	(2.315)	0	0	0

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2012/01/20	R157 2012/02/02	8.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/20	R157 2012/02/02	6.55	Call	Bond Future	135.0000	91.0000	(32.593)	0	0	0
2012/01/20	R157 2012/02/02	6.55	Put	Bond Future	582.0000	681.0000	17.010	0	0	0
2012/01/20	R157 2012/02/02	6.00	Put	Bond Future	2,441.0000	2,583.0000	5.817	0	0	0
2012/01/20	R157 2012/02/02	6.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	130
2012/01/20	R157 2012/02/02	7.05	Call	Bond Future	1,344.0000	1,206.0000	(10.268)	0	0	0
2012/01/20	R157 2012/02/02	7.05	Put	Bond Future	14.0000	19.0000	35.714	0	0	130
2012/01/20	R157 2012/02/02	6.25	Put	Bond Future	1,536.0000	1,675.0000	9.049	0	0	0
2012/01/20	R157 2012/02/02	6.25	Call	Bond Future	6.0000	3.0000	(50.000)	0	0	3,960
2012/01/20	R157 2012/02/02	6.45	Put	Bond Future	866.0000	984.0000	13.626	0	0	0
2012/01/20	R157 2012/02/02	6.45	Call	Bond Future	59.0000	35.0000	(40.678)	0	0	1,320
2012/01/20	R157 2012/02/02	6.65	Call	Bond Future	268.0000	197.0000	(26.493)	0	0	0
2012/01/20	R157 2012/02/02	6.65	Put	Bond Future	357.0000	429.0000	20.168	0	0	1,320
2012/01/20	R157 2012/02/02	7.20	Call	Bond Future	1,859.0000	1,717.0000	(7.639)	0	0	0
2012/01/20	R157 2012/02/02	7.20	Put	Bond Future	3.0000	3.0000	0.000	0	0	3,960
2012/01/20	R157 2012/05/03			Bond Future	6.7610	6.8040	0.636	0.0000	0.0000	0
2012/01/20	R157 2012/05/03	8.25	Call	Bond Future	4,829.0000	4,688.0000	(2.920)	0	0	0
2012/01/20	R157 2012/05/03	8.25	Put	Bond Future	14.0000	15.0000	7.143	0	0	0
2012/01/20	R157 2012/05/03	8.30	Call	Bond Future	4,984.0000	4,843.0000	(2.829)	0	0	0
2012/01/20	R157 2012/05/03	8.30	Put	Bond Future	11.0000	13.0000	18.182	0	0	0
2012/01/20	R157 2012/05/03	8.20	Call	Bond Future	4,674.0000	4,534.0000	(2.995)	0	0	0
2012/01/20	R157 2012/05/03	8.20	Put	Bond Future	17.0000	19.0000	11.765	0	0	0
2012/01/20	R157 2012/08/02			Bond Future	6.8120	6.8600	0.705	0.0000	0.0000	0
2012/01/20	R157 2012/08/02	8.00	Call	Bond Future	3,916.0000	3,791.0000	(3.192)	0	0	0
2012/01/20	R157 2012/08/02	8.00	Put	Bond Future	337.0000	359.0000	6.528	0	0	0
2012/01/20	R157 2012/08/02	8.05	Call	Bond Future	4,039.0000	3,913.0000	(3.120)	0	0	0
2012/01/20	R157 2012/08/02	8.05	Put	Bond Future	312.0000	333.0000	6.731	0	0	0
2012/01/20	R157 2012/08/02	7.95	Call	Bond Future	3,795.0000	3,671.0000	(3.267)	0	0	0
2012/01/20	R157 2012/08/02	7.95	Put	Bond Future	363.0000	387.0000	6.612	0	0	0
2012/01/20	R157 2012/11/01			Bond Future	6.8650	6.9200	0.801	0.0000	0.0000	0
2012/01/20	R157 2012/11/01	7.00	Call	Bond Future	1,885.0000	1,799.0000	(4.562)	0	0	0
2012/01/20	R157 2012/11/01	7.00	Put	Bond Future	1,504.0000	1,574.0000	4.654	0	0	0
2012/01/20	R157 2012/11/01	7.05	Call	Bond Future	1,968.0000	1,880.0000	(4.472)	0	0	0
2012/01/20	R157 2012/11/01	7.05	Put	Bond Future	1,447.0000	1,514.0000	4.630	0	0	0
2012/01/20	R157 2012/11/01	6.95	Call	Bond Future	1,808.0000	1,724.0000	(4.646)	0	0	0

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2012/01/20	R157 2012/11/01	6.95	Put	Bond Future	1,568.0000	1,639.0000	4.528	0	0	0
2012/01/20	R186 2012/02/02			Bond Future	8.3980	8.3520	(0.548)	0.0000	0.0000	27,779
2012/01/20	R186 2012/02/02	9.00	Call	Bond Future	5,527.0000	5,950.0000	7.653	0	0	0
2012/01/20	R186 2012/02/02	9.00	Put	Bond Future	27.0000	14.0000	(48.148)	0	0	100
2012/01/20	R186 2012/02/02	9.05	Call	Bond Future	5,958.0000	6,385.0000	7.167	0	0	0
2012/01/20	R186 2012/02/02	9.05	Put	Bond Future	18.0000	9.0000	(50.000)	0	0	0
2012/01/20	R186 2012/02/02	8.95	Call	Bond Future	5,098.0000	5,515.0000	8.180	0	0	0
2012/01/20	R186 2012/02/02	8.95	Put	Bond Future	40.0000	21.0000	(47.500)	0	0	0
2012/01/20	R186 2012/02/02	7.75	Put	Bond Future	6,376.0000	5,942.0000	(6.807)	0	0	0
2012/01/20	R186 2012/02/02	7.75	Call	Bond Future	10.0000	12.0000	20.000	0	0	6,000
2012/01/20	R186 2012/02/02	6.75	Put	Bond Future	17,192.0000	16,756.0000	(2.536)	0	0	0
2012/01/20	R186 2012/02/02	6.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	6,000
2012/01/20	R186 2012/02/02	8.00	Put	Bond Future	3,956.0000	3,543.0000	(10.440)	0	0	0
2012/01/20	R186 2012/02/02	8.00	Call	Bond Future	103.0000	127.0000	23.301	0	0	100
2012/01/20	R186 2012/02/02	13.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/20	R186 2012/02/02	13.25	Call	Bond Future	35,349.0000	35,786.0000	1.236	0	0	0
2012/01/20	R186 2012/02/02	98.00	Call	Bond Future	107,124.0000	107,560.0000	0.407	0	0	0
2012/01/20	R186 2012/02/02	98.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/20	R186 2012/05/03			Bond Future	8.4820	8.4340	(0.566)	0.0000	0.0000	142
2012/01/20	R186 2012/05/03	9.00	Call	Bond Future	6,046.0000	6,364.0000	5.260	0	0	0
2012/01/20	R186 2012/05/03	9.00	Put	Bond Future	1,381.0000	1,253.0000	(9.269)	0	0	0
2012/01/20	R186 2012/05/03	9.05	Call	Bond Future	6,367.0000	6,693.0000	5.120	0	0	0
2012/01/20	R186 2012/05/03	9.05	Put	Bond Future	1,266.0000	1,146.0000	(9.479)	0	0	0
2012/01/20	R186 2012/05/03	8.95	Call	Bond Future	5,731.0000	6,041.0000	5.409	0	0	0
2012/01/20	R186 2012/05/03	8.95	Put	Bond Future	1,505.0000	1,368.0000	(9.103)	0	0	0
2012/01/20	R186 2012/05/03	7.90	Put	Bond Future	6,675.0000	6,330.0000	(5.169)	0	0	0
2012/01/20	R186 2012/05/03	7.90	Call	Bond Future	1,093.0000	1,195.0000	9.332	0	0	2,250
2012/01/20	R186 2012/05/03	8.20	Put	Bond Future	4,641.0000	4,355.0000	(6.162)	0	0	0
2012/01/20	R186 2012/05/03	8.20	Call	Bond Future	1,983.0000	2,143.0000	8.069	0	0	750
2012/01/20	R186 2012/05/03	8.50	Call	Bond Future	3,232.0000	3,455.0000	6.900	0	0	0
2012/01/20	R186 2012/05/03	8.50	Put	Bond Future	3,065.0000	2,842.0000	(7.276)	0	0	750
2012/01/20	R186 2012/05/03	8.85	Call	Bond Future	5,121.0000	5,413.0000	5.702	0	0	0
2012/01/20	R186 2012/05/03	8.85	Put	Bond Future	1,779.0000	1,625.0000	(8.657)	0	0	2,250
2012/01/20	R186 2012/08/02			Bond Future	8.5540	8.5050	(0.573)	0.0000	0.0000	0

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2012/01/20	R186 2012/08/02	8.75	Call	Bond Future	5,809.0000	6,059.0000	4.304	0	0	0
2012/01/20	R186 2012/08/02	8.75	Put	Bond Future	4,044.0000	3,846.0000	(4.896)	0	0	0
2012/01/20	R186 2012/08/02	8.80	Call	Bond Future	6,070.0000	6,325.0000	4.201	0	0	0
2012/01/20	R186 2012/08/02	8.80	Put	Bond Future	3,861.0000	3,668.0000	(4.999)	0	0	0
2012/01/20	R186 2012/08/02	8.70	Call	Bond Future	5,553.0000	5,796.0000	4.376	0	0	0
2012/01/20	R186 2012/08/02	8.70	Put	Bond Future	4,234.0000	4,030.0000	(4.818)	0	0	0
2012/01/20	R186 2012/11/01			Bond Future	8.6250	8.5750	(0.580)	0.0000	0.0000	0
2012/01/20	R186 2012/11/01	8.75	Call	Bond Future	6,588.0000	6,829.0000	3.658	0	0	0
2012/01/20	R186 2012/11/01	8.75	Put	Bond Future	5,478.0000	5,271.0000	(3.779)	0	0	0
2012/01/20	R186 2012/11/01	8.80	Call	Bond Future	6,836.0000	7,082.0000	3.599	0	0	0
2012/01/20	R186 2012/11/01	8.80	Put	Bond Future	5,286.0000	5,084.0000	(3.821)	0	0	0
2012/01/20	R186 2012/11/01	8.70	Call	Bond Future	6,356.0000	6,592.0000	3.713	0	0	0
2012/01/20	R186 2012/11/01	8.70	Put	Bond Future	5,688.0000	5,476.0000	(3.727)	0	0	0
2012/01/20	R189 2012/02/02			Bond Future	218.9239	218.9258	0.001	0.0000	0.0000	0
2012/01/20	R189 2012/02/02	218.00	Call	Bond Future	924.0000	926.0000	0.216	0	0	0
2012/01/20	R189 2012/02/02	218.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/20	R189 2012/02/02	218.05	Call	Bond Future	874.0000	876.0000	0.229	0	0	0
2012/01/20	R189 2012/02/02	218.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/20	R189 2012/02/02	217.95	Call	Bond Future	974.0000	976.0000	0.205	0	0	0
2012/01/20	R189 2012/02/02	217.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/20	R197 2012/02/02			Bond Future	247.3528	247.8259	0.191	0.0000	0.0000	965
2012/01/20	R197 2012/02/02	237.00	Call	Bond Future	10,353.0000	10,826.0000	4.569	0	0	0
2012/01/20	R197 2012/02/02	237.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/20	R197 2012/02/02	237.05	Call	Bond Future	10,303.0000	10,776.0000	4.591	0	0	0
2012/01/20	R197 2012/02/02	237.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/20	R197 2012/02/02	236.95	Call	Bond Future	10,403.0000	10,876.0000	4.547	0	0	0
2012/01/20	R197 2012/02/02	236.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/20	R201 2012/02/02			Bond Future	6.1990	6.2600	0.984	0.0000	0.0000	3,124
2012/01/20	R201 2012/02/02	8.25	Call	Bond Future	5,361.0000	5,197.0000	(3.059)	0	0	0
2012/01/20	R201 2012/02/02	8.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/20	R201 2012/02/02	8.30	Call	Bond Future	5,488.0000	5,323.0000	(3.007)	0	0	0
2012/01/20	R201 2012/02/02	8.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/20	R201 2012/02/02	8.20	Call	Bond Future	5,234.0000	5,070.0000	(3.133)	0	0	0



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2012/01/20	R201 2012/02/02	8.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/20	R201 2012/05/03			Bond Future	6.2500	6.3170	1.072	0.0000	0.0000	0
2012/01/20	R201 2012/05/03	7.75	Call	Bond Future	3,637.0000	3,473.0000	(4.509)	0	0	0
2012/01/20	R201 2012/05/03	7.75	Put	Bond Future	8.0000	9.0000	12.500	0	0	0
2012/01/20	R201 2012/05/03	7.80	Call	Bond Future	3,753.0000	3,590.0000	(4.343)	0	0	0
2012/01/20	R201 2012/05/03	7.80	Put	Bond Future	6.0000	8.0000	33.333	0	0	0
2012/01/20	R201 2012/05/03	7.70	Call	Bond Future	3,520.0000	3,357.0000	(4.631)	0	0	0
2012/01/20	R201 2012/05/03	7.70	Put	Bond Future	9.0000	12.0000	33.333	0	0	0
2012/01/20	R201 2012/08/02			Bond Future	6.2570	6.3330	1.215	0.0000	0.0000	0
2012/01/20	R201 2012/08/02	7.50	Call	Bond Future	2,945.0000	2,799.0000	(4.958)	0	0	0
2012/01/20	R201 2012/08/02	7.50	Put	Bond Future	196.0000	221.0000	12.755	0	0	0
2012/01/20	R201 2012/08/02	7.55	Call	Bond Future	3,038.0000	2,890.0000	(4.872)	0	0	0
2012/01/20	R201 2012/08/02	7.55	Put	Bond Future	181.0000	203.0000	12.155	0	0	0
2012/01/20	R201 2012/08/02	7.45	Call	Bond Future	2,853.0000	2,708.0000	(5.082)	0	0	0
2012/01/20	R201 2012/08/02	7.45	Put	Bond Future	213.0000	239.0000	12.207	0	0	0
2012/01/20	R201 2012/11/01			Bond Future	6.2490	6.3350	1.376	0.0000	0.0000	0
2012/01/20	R201 2012/11/01	6.50	Call	Bond Future	1,548.0000	1,449.0000	(6.395)	0	0	0
2012/01/20	R201 2012/11/01	6.50	Put	Bond Future	1,042.0000	1,117.0000	7.198	0	0	0
2012/01/20	R201 2012/11/01	6.55	Call	Bond Future	1,611.0000	1,510.0000	(6.269)	0	0	0
2012/01/20	R201 2012/11/01	6.55	Put	Bond Future	1,004.0000	1,077.0000	7.271	0	0	0
2012/01/20	R201 2012/11/01	6.45	Call	Bond Future	1,485.0000	1,388.0000	(6.532)	0	0	0
2012/01/20	R201 2012/11/01	6.45	Put	Bond Future	1,079.0000	1,156.0000	7.136	0	0	0
2012/01/20	R202 2012/02/02			Bond Future	186.8548	186.8690	0.008	0.0000	0.0000	36,743
2012/01/20	R202 2012/02/02	177.00	Call	Bond Future	9,855.0000	9,869.0000	0.142	0	0	0
2012/01/20	R202 2012/02/02	177.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/20	R202 2012/02/02	177.05	Call	Bond Future	9,805.0000	9,819.0000	0.143	0	0	0
2012/01/20	R202 2012/02/02	177.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/20	R202 2012/02/02	176.95	Call	Bond Future	9,905.0000	9,919.0000	0.141	0	0	0
2012/01/20	R202 2012/02/02	176.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/20	R203 2012/02/02			Bond Future	7.3610	7.3900	0.394	0.0000	0.0000	3,569
2012/01/20	R203 2012/02/02	8.75	Call	Bond Future	6,201.0000	6,067.0000	(2.161)	0	0	0
2012/01/20	R203 2012/02/02	8.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/20	R203 2012/02/02	8.80	Call	Bond Future	6,416.0000	6,281.0000	(2.104)	0	0	0

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2012/01/20	R203 2012/02/02	8.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/20	R203 2012/02/02	8.70	Call	Bond Future	5,986.0000	5,852.0000	(2.239)	0	0	0
2012/01/20	R203 2012/02/02	8.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/20	R203 2012/02/02	6.95	Put	Bond Future	1,948.0000	2,075.0000	6.520	0	0	0
2012/01/20	R203 2012/02/02	6.95	Call	Bond Future	21.0000	13.0000	(38.095)	0	0	2,640
2012/01/20	R203 2012/02/02	7.20	Put	Bond Future	929.0000	1,018.0000	9.580	0	0	0
2012/01/20	R203 2012/02/02	7.20	Call	Bond Future	179.0000	134.0000	(25.140)	0	0	880
2012/01/20	R203 2012/02/02	7.35	Call	Bond Future	437.0000	359.0000	(17.849)	0	0	0
2012/01/20	R203 2012/02/02	7.35	Put	Bond Future	488.0000	544.0000	11.475	0	0	880
2012/01/20	R203 2012/02/02	7.95	Call	Bond Future	2,692.0000	2,558.0000	(4.978)	0	0	0
2012/01/20	R203 2012/02/02	7.95	Put	Bond Future	5.0000	5.0000	0.000	0	0	2,640
2012/01/20	R203 2012/05/03			Bond Future	7.4550	7.4860	0.416	0.0000	0.0000	259
2012/01/20	R203 2012/05/03	8.75	Call	Bond Future	5,642.0000	5,510.0000	(2.340)	0	0	0
2012/01/20	R203 2012/05/03	8.75	Put	Bond Future	81.0000	87.0000	7.407	0	0	0
2012/01/20	R203 2012/05/03	8.80	Call	Bond Future	5,838.0000	5,705.0000	(2.278)	0	0	0
2012/01/20	R203 2012/05/03	8.80	Put	Bond Future	70.0000	74.0000	5.714	0	0	0
2012/01/20	R203 2012/05/03	8.70	Call	Bond Future	5,446.0000	5,315.0000	(2.405)	0	0	0
2012/01/20	R203 2012/05/03	8.70	Put	Bond Future	93.0000	99.0000	6.452	0	0	0
2012/01/20	R203 2012/05/03	7.00	Put	Bond Future	2,566.0000	2,662.0000	3.741	0	0	0
2012/01/20	R203 2012/05/03	7.00	Call	Bond Future	520.0000	479.0000	(7.885)	0	0	4,200
2012/01/20	R203 2012/05/03	7.15	Put	Bond Future	2,096.0000	2,181.0000	4.055	0	0	0
2012/01/20	R203 2012/05/03	7.15	Call	Bond Future	730.0000	678.0000	(7.123)	0	0	1,400
2012/01/20	R203 2012/05/03	7.45	Call	Bond Future	1,302.0000	1,228.0000	(5.684)	0	0	0
2012/01/20	R203 2012/05/03	7.45	Put	Bond Future	1,324.0000	1,388.0000	4.834	0	0	1,400
2012/01/20	R203 2012/05/03	7.80	Call	Bond Future	2,233.0000	2,135.0000	(4.389)	0	0	0
2012/01/20	R203 2012/05/03	7.80	Put	Bond Future	714.0000	754.0000	5.602	0	0	4,200
2012/01/20	R203 2012/08/02			Bond Future	7.5280	7.5610	0.438	0.0000	0.0000	0
2012/01/20	R203 2012/08/02	8.50	Call	Bond Future	4,788.0000	4,675.0000	(2.360)	0	0	0
2012/01/20	R203 2012/08/02	8.50	Put	Bond Future	754.0000	781.0000	3.581	0	0	0
2012/01/20	R203 2012/08/02	8.55	Call	Bond Future	4,942.0000	4,828.0000	(2.307)	0	0	0
2012/01/20	R203 2012/08/02	8.55	Put	Bond Future	705.0000	732.0000	3.830	0	0	0
2012/01/20	R203 2012/08/02	8.45	Call	Bond Future	4,629.0000	4,518.0000	(2.398)	0	0	0
2012/01/20	R203 2012/08/02	8.45	Put	Bond Future	797.0000	827.0000	3.764	0	0	0
2012/01/20	R203 2012/11/01			Bond Future	7.6050	7.6410	0.473	0.0000	0.0000	0
2012/01/20	R203 2012/11/01	7.75	Call	Bond Future	2,847.0000	2,763.0000	(2.950)	0	0	0

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2012/01/20	R203 2012/11/01	7.75	Put	Bond Future	2,260.0000	2,322.0000	2.743	0	0	0
2012/01/20	R203 2012/11/01	7.80	Call	Bond Future	2,965.0000	2,879.0000	(2.901)	0	0	0
2012/01/20	R203 2012/11/01	7.80	Put	Bond Future	2,176.0000	2,237.0000	2.803	0	0	0
2012/01/20	R203 2012/11/01	7.70	Call	Bond Future	2,732.0000	2,650.0000	(3.001)	0	0	0
2012/01/20	R203 2012/11/01	7.70	Put	Bond Future	2,347.0000	2,411.0000	2.727	0	0	0
2012/01/20	R204 2012/02/02			Bond Future	7.6350	7.6540	0.249	0.0000	0.0000	3,526
2012/01/20	R204 2012/02/02	9.00	Call	Bond Future	6,968.0000	6,866.0000	(1.464)	0	0	0
2012/01/20	R204 2012/02/02	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/20	R204 2012/02/02	9.05	Call	Bond Future	7,211.0000	7,110.0000	(1.401)	0	0	0
2012/01/20	R204 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/20	R204 2012/02/02	8.95	Call	Bond Future	6,723.0000	6,622.0000	(1.502)	0	0	0
2012/01/20	R204 2012/02/02	8.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/20	R204 2012/02/02	7.25	Put	Bond Future	2,122.0000	2,210.0000	4.147	0	0	0
2012/01/20	R204 2012/02/02	7.25	Call	Bond Future	42.0000	29.0000	(30.952)	0	0	540
2012/01/20	R204 2012/02/02	8.00	Call	Bond Future	1,983.0000	1,882.0000	(5.093)	0	0	0
2012/01/20	R204 2012/02/02	8.00	Put	Bond Future	59.0000	59.0000	0.000	0	0	540
2012/01/20	R204 2012/02/02	7.50	Call	Bond Future	272.0000	225.0000	(17.279)	0	0	0
2012/01/20	R204 2012/02/02	7.50	Put	Bond Future	995.0000	1,050.0000	5.528	0	0	0
2012/01/20	R204 2012/05/03			Bond Future	7.7280	7.7480	0.259	0.0000	0.0000	0
2012/01/20	R204 2012/05/03	8.75	Call	Bond Future	5,342.0000	5,246.0000	(1.797)	0	0	0
2012/01/20	R204 2012/05/03	8.75	Put	Bond Future	242.0000	249.0000	2.893	0	0	0
2012/01/20	R204 2012/05/03	8.80	Call	Bond Future	5,555.0000	5,459.0000	(1.728)	0	0	0
2012/01/20	R204 2012/05/03	8.80	Put	Bond Future	214.0000	221.0000	3.271	0	0	0
2012/01/20	R204 2012/05/03	8.70	Call	Bond Future	5,127.0000	5,033.0000	(1.833)	0	0	0
2012/01/20	R204 2012/05/03	8.70	Put	Bond Future	269.0000	278.0000	3.346	0	0	0
2012/01/20	R204 2012/08/02			Bond Future	7.8050	7.8260	0.269	0.0000	0.0000	0
2012/01/20	R204 2012/08/02	8.50	Call	Bond Future	4,632.0000	4,552.0000	(1.727)	0	0	0
2012/01/20	R204 2012/08/02	8.50	Put	Bond Future	1,245.0000	1,269.0000	1.928	0	0	0
2012/01/20	R204 2012/08/02	8.55	Call	Bond Future	4,805.0000	4,724.0000	(1.686)	0	0	0
2012/01/20	R204 2012/08/02	8.55	Put	Bond Future	1,180.0000	1,203.0000	1.949	0	0	0
2012/01/20	R204 2012/08/02	8.45	Call	Bond Future	4,461.0000	4,383.0000	(1.748)	0	0	0
2012/01/20	R204 2012/08/02	8.45	Put	Bond Future	1,313.0000	1,339.0000	1.980	0	0	0
2012/01/20	R204 2012/11/01			Bond Future	7.8820	7.9050	0.292	0.0000	0.0000	0
2012/01/20	R204 2012/11/01	8.00	Call	Bond Future	3,399.0000	3,334.0000	(1.912)	0	0	0

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2012/01/20	R204 2012/11/01	8.00	Put	Bond Future	2,834.0000	2,880.0000	1.623	0	0	0
2012/01/20	R204 2012/11/01	8.05	Call	Bond Future	3,535.0000	3,468.0000	(1.895)	0	0	0
2012/01/20	R204 2012/11/01	8.05	Put	Bond Future	2,732.0000	2,776.0000	1.611	0	0	0
2012/01/20	R204 2012/11/01	7.95	Call	Bond Future	3,271.0000	3,208.0000	(1.926)	0	0	0
2012/01/20	R204 2012/11/01	7.95	Put	Bond Future	2,945.0000	2,992.0000	1.596	0	0	0
2012/01/20	R206 2012/02/02			Bond Future	6.0250	6.0810	0.929	0.0000	0.0000	300
2012/01/20	R206 2012/02/02	8.00	Call	Bond Future	3,542.0000	3,439.0000	(2.908)	0	0	0
2012/01/20	R206 2012/02/02	8.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/20	R206 2012/02/02	8.05	Call	Bond Future	3,629.0000	3,527.0000	(2.811)	0	0	0
2012/01/20	R206 2012/02/02	8.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/20	R206 2012/02/02	7.95	Call	Bond Future	3,454.0000	3,351.0000	(2.982)	0	0	0
2012/01/20	R206 2012/02/02	7.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/20	R206 2012/05/03			Bond Future	6.0780	6.1430	1.069	0.0000	0.0000	0
2012/01/20	R206 2012/05/03	7.50	Call	Bond Future	2,254.0000	2,151.0000	(4.570)	0	0	0
2012/01/20	R206 2012/05/03	7.50	Put	Bond Future	3.0000	5.0000	66.667	0	0	0
2012/01/20	R206 2012/05/03	7.55	Call	Bond Future	2,331.0000	2,228.0000	(4.419)	0	0	0
2012/01/20	R206 2012/05/03	7.55	Put	Bond Future	3.0000	4.0000	33.333	0	0	0
2012/01/20	R206 2012/05/03	7.45	Call	Bond Future	2,177.0000	2,074.0000	(4.731)	0	0	0
2012/01/20	R206 2012/05/03	7.45	Put	Bond Future	4.0000	6.0000	50.000	0	0	0
2012/01/20	R206 2012/08/02			Bond Future	6.0610	6.1390	1.287	0.0000	0.0000	0
2012/01/20	R206 2012/08/02	7.25	Call	Bond Future	1,744.0000	1,652.0000	(5.275)	0	0	0
2012/01/20	R206 2012/08/02	7.25	Put	Bond Future	126.0000	141.0000	11.905	0	0	0
2012/01/20	R206 2012/08/02	7.30	Call	Bond Future	1,801.0000	1,709.0000	(5.108)	0	0	0
2012/01/20	R206 2012/08/02	7.30	Put	Bond Future	115.0000	131.0000	13.913	0	0	0
2012/01/20	R206 2012/08/02	7.20	Call	Bond Future	1,687.0000	1,597.0000	(5.335)	0	0	0
2012/01/20	R206 2012/08/02	7.20	Put	Bond Future	136.0000	153.0000	12.500	0	0	0
2012/01/20	R206 2012/11/01			Bond Future	5.9960	6.0940	1.634	0.0000	0.0000	0
2012/01/20	R206 2012/11/01	6.00	Call	Bond Future	760.0000	704.0000	(7.368)	0	0	0
2012/01/20	R206 2012/11/01	6.00	Put	Bond Future	755.0000	812.0000	7.550	0	0	0
2012/01/20	R206 2012/11/01	6.05	Call	Bond Future	792.0000	734.0000	(7.323)	0	0	0
2012/01/20	R206 2012/11/01	6.05	Put	Bond Future	730.0000	784.0000	7.397	0	0	0
2012/01/20	R206 2012/11/01	5.95	Call	Bond Future	731.0000	675.0000	(7.661)	0	0	0
2012/01/20	R206 2012/11/01	5.95	Put	Bond Future	784.0000	840.0000	7.143	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
2012/01/20	R207 2012/02/02			Bond Future	7.8700	7.8790	0.114	0.0000	0.0000	43,445
2012/01/20	R207 2012/02/02	9.00	Call	Bond Future	6,168.0000	6,117.0000	(0.827)	0	0	0
2012/01/20	R207 2012/02/02	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/20	R207 2012/02/02	9.05	Call	Bond Future	6,430.0000	6,378.0000	(0.809)	0	0	0
2012/01/20	R207 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/20	R207 2012/02/02	8.95	Call	Bond Future	5,906.0000	5,855.0000	(0.864)	0	0	0
2012/01/20	R207 2012/02/02	8.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/20	R207 2012/02/02	7.35	Put	Bond Future	3,022.0000	3,071.0000	1.621	0	0	0
2012/01/20	R207 2012/02/02	7.35	Call	Bond Future	6.0000	4.0000	(33.333)	0	0	1,920
2012/01/20	R207 2012/02/02	7.65	Put	Bond Future	1,390.0000	1,420.0000	2.158	0	0	0
2012/01/20	R207 2012/02/02	7.65	Call	Bond Future	128.0000	107.0000	(16.406)	0	0	640
2012/01/20	R207 2012/02/02	7.85	Call	Bond Future	489.0000	446.0000	(8.793)	0	0	0
2012/01/20	R207 2012/02/02	7.85	Put	Bond Future	603.0000	611.0000	1.327	0	0	640
2012/01/20	R207 2012/02/02	8.50	Call	Bond Future	3,505.0000	3,453.0000	(1.484)	0	0	0
2012/01/20	R207 2012/02/02	8.50	Put	Bond Future	3.0000	2.0000	(33.333)	0	0	1,920
2012/01/20	R207 2012/05/03			Bond Future	7.9630	7.9730	0.126	0.0000	0.0000	50
2012/01/20	R207 2012/05/03	8.75	Call	Bond Future	4,668.0000	4,616.0000	(1.114)	0	0	0
2012/01/20	R207 2012/05/03	8.75	Put	Bond Future	440.0000	443.0000	0.682	0	0	0
2012/01/20	R207 2012/05/03	8.80	Call	Bond Future	4,886.0000	4,834.0000	(1.064)	0	0	0
2012/01/20	R207 2012/05/03	8.80	Put	Bond Future	397.0000	401.0000	1.008	0	0	0
2012/01/20	R207 2012/05/03	8.70	Call	Bond Future	4,452.0000	4,402.0000	(1.123)	0	0	0
2012/01/20	R207 2012/05/03	8.70	Put	Bond Future	486.0000	491.0000	1.029	0	0	0
2012/01/20	R207 2012/05/03	7.45	Put	Bond Future	3,559.0000	3,593.0000	0.955	0	0	0
2012/01/20	R207 2012/05/03	7.45	Call	Bond Future	671.0000	650.0000	(3.130)	0	0	2,400
2012/01/20	R207 2012/05/03	7.65	Put	Bond Future	2,769.0000	2,797.0000	1.011	0	0	0
2012/01/20	R207 2012/05/03	7.65	Call	Bond Future	1,020.0000	993.0000	(2.647)	0	0	800
2012/01/20	R207 2012/05/03	8.00	Call	Bond Future	1,880.0000	1,842.0000	(2.021)	0	0	0
2012/01/20	R207 2012/05/03	8.00	Put	Bond Future	1,676.0000	1,693.0000	1.014	0	0	800
2012/01/20	R207 2012/05/03	8.30	Call	Bond Future	2,864.0000	2,819.0000	(1.571)	0	0	0
2012/01/20	R207 2012/05/03	8.30	Put	Bond Future	1,024.0000	1,035.0000	1.074	0	0	2,400
2012/01/20	R207 2012/08/02			Bond Future	8.0430	8.0530	0.124	0.0000	0.0000	0
2012/01/20	R207 2012/08/02	8.75	Call	Bond Future	5,063.0000	5,018.0000	(0.889)	0	0	0
2012/01/20	R207 2012/08/02	8.75	Put	Bond Future	1,361.0000	1,370.0000	0.661	0	0	0
2012/01/20	R207 2012/08/02	8.80	Call	Bond Future	5,248.0000	5,203.0000	(0.857)	0	0	0
2012/01/20	R207 2012/08/02	8.80	Put	Bond Future	1,291.0000	1,300.0000	0.697	0	0	0

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2012/01/20	R207 2012/08/02	8.70	Call	Bond Future	4,880.0000	4,836.0000	(0.902)	0	0	0
2012/01/20	R207 2012/08/02	8.70	Put	Bond Future	1,434.0000	1,444.0000	0.697	0	0	0
2012/01/20	R207 2012/11/01			Bond Future	8.1180	8.1290	0.136	0.0000	0.0000	0
2012/01/20	R207 2012/11/01	8.25	Call	Bond Future	3,775.0000	3,737.0000	(1.007)	0	0	0
2012/01/20	R207 2012/11/01	8.25	Put	Bond Future	3,090.0000	3,109.0000	0.615	0	0	0
2012/01/20	R207 2012/11/01	8.30	Call	Bond Future	3,920.0000	3,882.0000	(0.969)	0	0	0
2012/01/20	R207 2012/11/01	8.30	Put	Bond Future	2,977.0000	2,997.0000	0.672	0	0	0
2012/01/20	R207 2012/11/01	8.20	Call	Bond Future	3,636.0000	3,600.0000	(0.990)	0	0	0
2012/01/20	R207 2012/11/01	8.20	Put	Bond Future	3,210.0000	3,231.0000	0.654	0	0	0
2012/01/20	R208 2012/02/02			Bond Future	7.9190	7.9180	(0.013)	0.0000	0.0000	14,050
2012/01/20	R208 2012/02/02	9.00	Call	Bond Future	6,319.0000	6,325.0000	0.095	0	0	0
2012/01/20	R208 2012/02/02	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/20	R208 2012/02/02	9.05	Call	Bond Future	6,598.0000	6,604.0000	0.091	0	0	0
2012/01/20	R208 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/20	R208 2012/02/02	8.95	Call	Bond Future	6,039.0000	6,046.0000	0.116	0	0	0
2012/01/20	R208 2012/02/02	8.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/20	R208 2012/02/02	7.45	Put	Bond Future	2,933.0000	2,925.0000	(0.273)	0	0	0
2012/01/20	R208 2012/02/02	7.45	Call	Bond Future	9.0000	7.0000	(22.222)	0	0	2,880
2012/01/20	R208 2012/02/02	7.70	Put	Bond Future	1,476.0000	1,458.0000	(1.220)	0	0	0
2012/01/20	R208 2012/02/02	7.70	Call	Bond Future	125.0000	113.0000	(9.600)	0	0	960
2012/01/20	R208 2012/02/02	7.90	Call	Bond Future	507.0000	490.0000	(3.353)	0	0	0
2012/01/20	R208 2012/02/02	7.90	Put	Bond Future	623.0000	600.0000	(3.692)	0	0	960
2012/01/20	R208 2012/02/02	8.55	Call	Bond Future	3,760.0000	3,765.0000	0.133	0	0	0
2012/01/20	R208 2012/02/02	8.55	Put	Bond Future	2.0000	1.0000	(50.000)	0	0	2,880
2012/01/20	R208 2012/05/03			Bond Future	8.0020	8.0010	(0.012)	0.0000	0.0000	3,000
2012/01/20	R208 2012/05/03	9.00	Call	Bond Future	5,991.0000	5,991.0000	0.000	0	0	0
2012/01/20	R208 2012/05/03	9.00	Put	Bond Future	275.0000	269.0000	(2.182)	0	0	0
2012/01/20	R208 2012/05/03	9.05	Call	Bond Future	6,233.0000	6,234.0000	0.016	0	0	0
2012/01/20	R208 2012/05/03	9.05	Put	Bond Future	242.0000	237.0000	(2.066)	0	0	0
2012/01/20	R208 2012/05/03	8.95	Call	Bond Future	5,747.0000	5,748.0000	0.017	0	0	0
2012/01/20	R208 2012/05/03	8.95	Put	Bond Future	306.0000	301.0000	(1.634)	0	0	0
2012/01/20	R208 2012/05/03	7.50	Put	Bond Future	3,749.0000	3,737.0000	(0.320)	0	0	0
2012/01/20	R208 2012/05/03	7.50	Call	Bond Future	693.0000	687.0000	(0.866)	0	0	3,000
2012/01/20	R208 2012/05/03	7.70	Put	Bond Future	2,891.0000	2,879.0000	(0.415)	0	0	0

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2012/01/20	R208 2012/05/03	7.70	Call	Bond Future	1,068.0000	1,062.0000	(0.562)	0	0	1,000
2012/01/20	R208 2012/05/03	8.05	Call	Bond Future	2,001.0000	1,995.0000	(0.300)	0	0	0
2012/01/20	R208 2012/05/03	8.05	Put	Bond Future	1,715.0000	1,703.0000	(0.700)	0	0	1,000
2012/01/20	R208 2012/05/03	8.35	Call	Bond Future	3,073.0000	3,069.0000	(0.130)	0	0	0
2012/01/20	R208 2012/05/03	8.35	Put	Bond Future	1,027.0000	1,017.0000	(0.974)	0	0	3,000
2012/01/20	R208 2012/08/02			Bond Future	8.0730	8.0720	(0.012)	0.0000	0.0000	0
2012/01/20	R208 2012/08/02	8.75	Call	Bond Future	5,370.0000	5,367.0000	(0.056)	0	0	0
2012/01/20	R208 2012/08/02	8.75	Put	Bond Future	1,533.0000	1,524.0000	(0.587)	0	0	0
2012/01/20	R208 2012/08/02	8.80	Call	Bond Future	5,568.0000	5,565.0000	(0.054)	0	0	0
2012/01/20	R208 2012/08/02	8.80	Put	Bond Future	1,456.0000	1,447.0000	(0.618)	0	0	0
2012/01/20	R208 2012/08/02	8.70	Call	Bond Future	5,174.0000	5,171.0000	(0.058)	0	0	0
2012/01/20	R208 2012/08/02	8.70	Put	Bond Future	1,613.0000	1,604.0000	(0.558)	0	0	0
2012/01/20	R208 2012/11/01			Bond Future	8.1430	8.1430	0.000	0.0000	0.0000	0
2012/01/20	R208 2012/11/01	8.25	Call	Bond Future	3,880.0000	3,874.0000	(0.155)	0	0	0
2012/01/20	R208 2012/11/01	8.25	Put	Bond Future	3,275.0000	3,269.0000	(0.183)	0	0	0
2012/01/20	R208 2012/11/01	8.30	Call	Bond Future	4,039.0000	4,033.0000	(0.149)	0	0	0
2012/01/20	R208 2012/11/01	8.30	Put	Bond Future	3,153.0000	3,147.0000	(0.190)	0	0	0
2012/01/20	R208 2012/11/01	8.20	Call	Bond Future	3,732.0000	3,725.0000	(0.188)	0	0	0
2012/01/20	R208 2012/11/01	8.20	Put	Bond Future	3,409.0000	3,402.0000	(0.205)	0	0	0
2012/01/20	R209 2012/02/02			Bond Future	8.7710	8.7100	(0.695)	0.0000	0.0000	2,890
2012/01/20	R209 2012/02/02	9.00	Call	Bond Future	2,119.0000	2,485.0000	17.272	0	0	0
2012/01/20	R209 2012/02/02	9.00	Put	Bond Future	335.0000	215.0000	(35.821)	0	0	0
2012/01/20	R209 2012/02/02	9.05	Call	Bond Future	2,419.0000	2,809.0000	16.122	0	0	0
2012/01/20	R209 2012/02/02	9.05	Put	Bond Future	255.0000	158.0000	(38.039)	0	0	0
2012/01/20	R209 2012/02/02	8.95	Call	Bond Future	1,835.0000	2,175.0000	18.529	0	0	0
2012/01/20	R209 2012/02/02	8.95	Put	Bond Future	435.0000	288.0000	(33.793)	0	0	0
2012/01/20	R209 2012/05/03			Bond Future	8.8430	8.7800	(0.712)	0.0000	0.0000	0
2012/01/20	R209 2012/05/03	9.00	Call	Bond Future	3,278.0000	3,565.0000	8.755	0	0	0
2012/01/20	R209 2012/05/03	9.00	Put	Bond Future	2,064.0000	1,855.0000	(10.126)	0	0	0
2012/01/20	R209 2012/05/03	9.05	Call	Bond Future	3,500.0000	3,799.0000	8.543	0	0	0
2012/01/20	R209 2012/05/03	9.05	Put	Bond Future	1,907.0000	1,710.0000	(10.330)	0	0	0
2012/01/20	R209 2012/05/03	8.95	Call	Bond Future	3,063.0000	3,339.0000	9.011	0	0	0
2012/01/20	R209 2012/05/03	8.95	Put	Bond Future	2,233.0000	2,012.0000	(9.897)	0	0	0
2012/01/20	R209 2012/08/02			Bond Future	8.9050	8.8410	(0.719)	0.0000	0.0000	0

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2012/01/20	R209 2012/08/02	9.25	Call	Bond Future	5,659.0000	5,964.0000	5.390	0	0	0
2012/01/20	R209 2012/08/02	9.25	Put	Bond Future	3,064.0000	2,871.0000	(6.299)	0	0	0
2012/01/20	R209 2012/08/02	9.30	Call	Bond Future	5,884.0000	6,195.0000	5.286	0	0	0
2012/01/20	R209 2012/08/02	9.30	Put	Bond Future	2,925.0000	2,738.0000	(6.393)	0	0	0
2012/01/20	R209 2012/08/02	9.20	Call	Bond Future	5,437.0000	5,735.0000	5.481	0	0	0
2012/01/20	R209 2012/08/02	9.20	Put	Bond Future	3,209.0000	3,009.0000	(6.232)	0	0	0
2012/01/20	R209 2012/11/01			Bond Future	8.9670	8.9020	(0.725)	0.0000	0.0000	0
2012/01/20	R209 2012/11/01	9.00	Call	Bond Future	5,210.0000	5,476.0000	5.106	0	0	0
2012/01/20	R209 2012/11/01	9.00	Put	Bond Future	4,958.0000	4,725.0000	(4.699)	0	0	0
2012/01/20	R209 2012/11/01	9.05	Call	Bond Future	5,412.0000	5,684.0000	5.026	0	0	0
2012/01/20	R209 2012/11/01	9.05	Put	Bond Future	4,782.0000	4,554.0000	(4.768)	0	0	0
2012/01/20	R209 2012/11/01	8.95	Call	Bond Future	5,022.0000	5,282.0000	5.177	0	0	0
2012/01/20	R209 2012/11/01	8.95	Put	Bond Future	5,152.0000	4,912.0000	(4.658)	0	0	0
2012/01/20	R210 2012/02/02			Bond Future	139.4344	139.4451	0.008	0.0000	0.0000	755
2012/01/20	R210 2012/02/02	131.00	Call	Bond Future	8,434.0000	8,445.0000	0.130	0	0	0
2012/01/20	R210 2012/02/02	131.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/20	R210 2012/02/02	131.05	Call	Bond Future	8,384.0000	8,395.0000	0.131	0	0	0
2012/01/20	R210 2012/02/02	131.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/20	R210 2012/02/02	130.95	Call	Bond Future	8,484.0000	8,495.0000	0.130	0	0	0
2012/01/20	R210 2012/02/02	130.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/20	R211 2012/02/02			Bond Future	116.6249	116.6292	0.004	0.0000	0.0000	480
2012/01/20	R211 2012/02/02	110.50	Call	Bond Future	6,125.0000	6,129.0000	0.065	0	0	0
2012/01/20	R211 2012/02/02	110.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/20	R211 2012/02/02	110.55	Call	Bond Future	6,075.0000	6,079.0000	0.066	0	0	0
2012/01/20	R211 2012/02/02	110.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/20	R211 2012/02/02	110.45	Call	Bond Future	6,175.0000	6,179.0000	0.065	0	0	0
2012/01/20	R211 2012/02/02	110.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/20	R212 2012/02/02			Bond Future	113.7193	113.7274	0.007	0.0000	0.0000	2,677
2012/01/20	R212 2012/02/02	108.50	Call	Bond Future	5,219.0000	5,227.0000	0.153	0	0	0
2012/01/20	R212 2012/02/02	108.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/20	R212 2012/02/02	108.55	Call	Bond Future	5,169.0000	5,177.0000	0.155	0	0	0
2012/01/20	R212 2012/02/02	108.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/20	R212 2012/02/02	108.45	Call	Bond Future	5,269.0000	5,277.0000	0.152	0	0	0



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2012/01/20	R212 2012/02/02	108.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/20	R213 2012/02/02			Bond Future	8.7480	8.6970	(0.583)	0.0000	0.0000	487
2012/01/20	R213 2012/02/02	9.00	Call	Bond Future	2,297.0000	2,611.0000	13.670	0	0	0
2012/01/20	R213 2012/02/02	9.00	Put	Bond Future	299.0000	200.0000	(33.110)	0	0	0
2012/01/20	R213 2012/02/02	9.05	Call	Bond Future	2,611.0000	2,945.0000	12.792	0	0	0
2012/01/20	R213 2012/02/02	9.05	Put	Bond Future	225.0000	146.0000	(35.111)	0	0	0
2012/01/20	R213 2012/02/02	8.95	Call	Bond Future	1,998.0000	2,290.0000	14.615	0	0	0
2012/01/20	R213 2012/02/02	8.95	Put	Bond Future	391.0000	270.0000	(30.946)	0	0	0
2012/01/20	R213 2012/05/03			Bond Future	8.8250	8.7720	(0.601)	0.0000	0.0000	0
2012/01/20	R213 2012/05/03	9.25	Call	Bond Future	4,628.0000	4,918.0000	6.266	0	0	0
2012/01/20	R213 2012/05/03	9.25	Put	Bond Future	1,348.0000	1,215.0000	(9.866)	0	0	0
2012/01/20	R213 2012/05/03	9.30	Call	Bond Future	4,889.0000	5,188.0000	6.116	0	0	0
2012/01/20	R213 2012/05/03	9.30	Put	Bond Future	1,236.0000	1,112.0000	(10.032)	0	0	0
2012/01/20	R213 2012/05/03	9.20	Call	Bond Future	4,372.0000	4,654.0000	6.450	0	0	0
2012/01/20	R213 2012/05/03	9.20	Put	Bond Future	1,468.0000	1,326.0000	(9.673)	0	0	0
2012/01/20	R213 2012/08/02			Bond Future	8.8910	8.8370	(0.607)	0.0000	0.0000	0
2012/01/20	R213 2012/08/02	9.25	Call	Bond Future	5,819.0000	6,077.0000	4.434	0	0	0
2012/01/20	R213 2012/08/02	9.25	Put	Bond Future	3,072.0000	2,905.0000	(5.436)	0	0	0
2012/01/20	R213 2012/08/02	9.30	Call	Bond Future	6,051.0000	6,315.0000	4.363	0	0	0
2012/01/20	R213 2012/08/02	9.30	Put	Bond Future	2,932.0000	2,771.0000	(5.491)	0	0	0
2012/01/20	R213 2012/08/02	9.20	Call	Bond Future	5,589.0000	5,842.0000	4.527	0	0	0
2012/01/20	R213 2012/08/02	9.20	Put	Bond Future	3,216.0000	3,044.0000	(5.348)	0	0	0
2012/01/20	R213 2012/11/01			Bond Future	8.9600	8.9040	(0.625)	0.0000	0.0000	0
2012/01/20	R213 2012/11/01	9.00	Call	Bond Future	5,317.0000	5,546.0000	4.307	0	0	0
2012/01/20	R213 2012/11/01	9.00	Put	Bond Future	5,008.0000	4,802.0000	(4.113)	0	0	0
2012/01/20	R213 2012/11/01	9.05	Call	Bond Future	5,523.0000	5,757.0000	4.237	0	0	0
2012/01/20	R213 2012/11/01	9.05	Put	Bond Future	4,831.0000	4,630.0000	(4.161)	0	0	0
2012/01/20	R213 2012/11/01	8.95	Call	Bond Future	5,125.0000	5,349.0000	4.371	0	0	0
2012/01/20	R213 2012/11/01	8.95	Put	Bond Future	5,202.0000	4,991.0000	(4.056)	0	0	0
2012/01/20	TRT1 2012/02/02			Index Future	367.2150	368.9020	0.459	0.0000	0.0000	0

**Total**

**545124.00**