



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 23/01/2012

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
2012/01/23	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/23	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/23	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/23	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/23	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/23	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/23	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/23	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/23	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/23	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/23	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/23	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/23	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/23	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/23	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2012/01/23	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/23	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/23	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/23	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/23	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/23	AL7T 2012/02/02			Index Future	414.4120	415.2510	0.202	0.0000	0.0000	16
2012/01/23	AL7T 2012/05/03			Index Future	420.2630	421.1020	0.200	0.0000	0.0000	0
2012/01/23	ALBI 2012/02/02			Index Future	377.8320	378.3900	0.148	0.0000	0.0000	1,044
2012/01/23	ALBI 2012/05/03			Index Future	383.1670	383.7210	0.145	0.0000	0.0000	0
2012/01/23	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/23	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/23	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/23	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/23	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/23	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/23	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/23	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/23	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/23	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/23	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/23	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0

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2012/01/23	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/23	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/23	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/23	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/23	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/23	CAAN 2012/03/30			Can-Do Future	0.2089	0.1928	(7.707)	0.0000	0.0000	100,000
2012/01/23	CAAO 2012/03/30			Can-Do Future	0.1151	0.1225	6.429	0.0000	0.0000	100,000
2012/01/23	CAAS 2012/01/31			Can-Do Future	0.0765	0.0765	0.000	0.0000	0.0000	12,500
2012/01/23	CAAT 2012/02/29			Can-Do Future	0.1163	0.1081	(7.051)	0.0000	0.0000	12,500
2012/01/23	CAAU 2012/01/31			Can-Do Future	0.0109	0.0092	(15.596)	0.0000	0.0000	19,481
2012/01/23	CAAV 2012/02/29			Can-Do Future	0.0539	0.0588	9.091	0.0000	0.0000	12,987
2012/01/23	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/23	CRD1 2012/02/02			Index Future	167.2950	167.8020	0.303	0.0000	0.0000	0
2012/01/23	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/23	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/23	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/23	GOVI 2012/02/02			GOVI	378.7590	379.3390	0.153	0.0000	0.0000	185
2012/01/23	GOVI 2012/02/02	369.00	Call	GOVI	97,590.0000	103,390.0000	5.943	0	0	0
2012/01/23	GOVI 2012/02/02	369.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/01/23	GOVI 2012/02/02	369.01	Call	GOVI	97,490.0000	103,290.0000	5.949	0	0	0
2012/01/23	GOVI 2012/02/02	369.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/01/23	GOVI 2012/02/02	368.99	Call	GOVI	97,690.0000	103,490.0000	5.937	0	0	0

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2012/01/23	GOVI 2012/02/02	368.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/01/23	GOVI 2012/05/03			GOVI	384.1080	384.6830	0.150	0.0000	0.0000	0
2012/01/23	GOVI 2012/05/03	382.00	Call	GOVI	21,080.0000	26,830.0000	27.277	0	0	0
2012/01/23	GOVI 2012/05/03	382.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/01/23	GOVI 2012/05/03	382.01	Call	GOVI	20,980.0000	26,730.0000	27.407	0	0	0
2012/01/23	GOVI 2012/05/03	382.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/01/23	GOVI 2012/05/03	381.99	Call	GOVI	21,180.0000	26,930.0000	27.148	0	0	0
2012/01/23	GOVI 2012/05/03	381.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/01/23	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/01/23	IGOV 2012/02/02			Index Future	167.8100	167.8910	0.048	0.0000	0.0000	513
2012/01/23	IGOV 2012/05/03			Index Future	170.1790	170.2570	0.046	0.0000	0.0000	0
2012/01/23	ILBI 2012/02/02			Index Future	455.1100	455.1100	0.000	0.0000	0.0000	88
2012/01/23	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2012/01/23	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2012/01/23	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2012/01/23	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2012/01/23	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2012/01/23	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2012/01/23	JBAF 2012/02/15			Jibar Tradeable Future	5.6200	5.6100	(0.178)	0.0000	0.0000	0
2012/01/23	JBAF 2012/03/20			Jibar Tradeable Future	5.6200	5.6100	(0.178)	0.0000	0.0000	2,390
2012/01/23	JBAF 2012/04/18			Jibar Tradeable Future	5.6400	5.6200	(0.355)	0.0000	0.0000	0
2012/01/23	JBAF 2012/05/16			Jibar Tradeable Future	5.6700	5.6500	(0.353)	0.0000	0.0000	0
2012/01/23	JBAF 2012/06/20			Jibar Tradeable Future	5.7000	5.6900	(0.175)	0.0000	0.0000	2,890
2012/01/23	JBAF 2012/07/18			Jibar Tradeable Future	5.7400	5.7200	(0.348)	0.0000	0.0000	0
2012/01/23	JBAF 2012/09/19			Jibar Tradeable Future	5.8100	5.8000	(0.172)	0.0000	0.0000	44,760
2012/01/23	JBAF 2012/12/19			Jibar Tradeable Future	5.9800	5.9500	(0.502)	0.0000	0.0000	990
2012/01/23	JBAF 2013/03/20			Jibar Tradeable Future	6.1500	6.1100	(0.650)	0.0000	0.0000	790

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2012/01/23	JBAF 2013/06/19			Jibar Tradeable Future	6.3500	6.3200	(0.472)	0.0000	0.0000	1,250
2012/01/23	JBAF 2013/09/18			Jibar Tradeable Future	6.5900	6.5500	(0.607)	0.0000	0.0000	1,500
2012/01/23	JBAF 2013/12/18			Jibar Tradeable Future	6.7900	6.7500	(0.589)	0.0000	0.0000	500
2012/01/23	JN02 2012/02/02			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2012/01/23	JN02 2012/02/02	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/23	JN02 2012/02/02	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/23	JN02 2012/02/02	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/23	JN02 2012/02/02	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2012/01/23	JN02 2012/02/02	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2012/01/23	JN02 2012/02/02	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/23	JN05 2012/02/02			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2012/01/23	JN05 2012/02/02	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/23	JN05 2012/02/02	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/23	JN05 2012/02/02	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/23	JN05 2012/02/02	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2012/01/23	JN05 2012/02/02	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2012/01/23	JN05 2012/02/02	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/23	JN10 2012/02/02			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2012/01/23	JN10 2012/02/02	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/23	JN10 2012/02/02	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/23	JN10 2012/02/02	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/23	JN10 2012/02/02	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2012/01/23	JN10 2012/02/02	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2012/01/23	JN10 2012/02/02	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/23	OTH1 2012/02/02			Index Future	372.2260	372.6810	0.122	0.0000	0.0000	0
2012/01/23	R157 2012/02/02			Bond Future	6.7150	6.6730	(0.625)	0.0000	0.0000	10,961
2012/01/23	R157 2012/02/02	8.50	Call	Bond Future	6,158.0000	6,308.0000	2.436	0	0	0
2012/01/23	R157 2012/02/02	8.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/23	R157 2012/02/02	8.55	Call	Bond Future	6,324.0000	6,474.0000	2.372	0	0	0
2012/01/23	R157 2012/02/02	8.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/23	R157 2012/02/02	8.45	Call	Bond Future	5,991.0000	6,141.0000	2.504	0	0	0

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2012/01/23	R157 2012/02/02	8.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/23	R157 2012/02/02	6.55	Call	Bond Future	91.0000	98.0000	7.692	0	0	0
2012/01/23	R157 2012/02/02	6.55	Put	Bond Future	681.0000	538.0000	(20.999)	0	0	0
2012/01/23	R157 2012/02/02	6.00	Put	Bond Future	2,583.0000	2,434.0000	(5.768)	0	0	0
2012/01/23	R157 2012/02/02	6.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	130
2012/01/23	R157 2012/02/02	7.05	Call	Bond Future	1,206.0000	1,342.0000	11.277	0	0	0
2012/01/23	R157 2012/02/02	7.05	Put	Bond Future	19.0000	5.0000	(73.684)	0	0	130
2012/01/23	R157 2012/02/02	6.25	Put	Bond Future	1,675.0000	1,524.0000	(9.015)	0	0	0
2012/01/23	R157 2012/02/02	6.25	Call	Bond Future	3.0000	2.0000	(33.333)	0	0	3,960
2012/01/23	R157 2012/02/02	6.45	Put	Bond Future	984.0000	834.0000	(15.244)	0	0	0
2012/01/23	R157 2012/02/02	6.45	Call	Bond Future	35.0000	34.0000	(2.857)	0	0	1,320
2012/01/23	R157 2012/02/02	6.65	Call	Bond Future	197.0000	223.0000	13.198	0	0	0
2012/01/23	R157 2012/02/02	6.65	Put	Bond Future	429.0000	305.0000	(28.904)	0	0	1,320
2012/01/23	R157 2012/02/02	7.20	Call	Bond Future	1,717.0000	1,864.0000	8.561	0	0	0
2012/01/23	R157 2012/02/02	7.20	Put	Bond Future	3.0000	0.0000	(100.000)	0	0	3,960
2012/01/23	R157 2012/05/03			Bond Future	6.8040	6.7600	(0.647)	0.0000	0.0000	0
2012/01/23	R157 2012/05/03	8.25	Call	Bond Future	4,688.0000	4,830.0000	3.029	0	0	0
2012/01/23	R157 2012/05/03	8.25	Put	Bond Future	15.0000	12.0000	(20.000)	0	0	0
2012/01/23	R157 2012/05/03	8.30	Call	Bond Future	4,843.0000	4,986.0000	2.953	0	0	0
2012/01/23	R157 2012/05/03	8.30	Put	Bond Future	13.0000	10.0000	(23.077)	0	0	0
2012/01/23	R157 2012/05/03	8.20	Call	Bond Future	4,534.0000	4,675.0000	3.110	0	0	0
2012/01/23	R157 2012/05/03	8.20	Put	Bond Future	19.0000	14.0000	(26.316)	0	0	0
2012/01/23	R157 2012/08/02			Bond Future	6.8600	6.8120	(0.700)	0.0000	0.0000	0
2012/01/23	R157 2012/08/02	8.00	Call	Bond Future	3,791.0000	3,907.0000	3.060	0	0	0
2012/01/23	R157 2012/08/02	8.00	Put	Bond Future	359.0000	328.0000	(8.635)	0	0	0
2012/01/23	R157 2012/08/02	8.05	Call	Bond Future	3,913.0000	4,030.0000	2.990	0	0	0
2012/01/23	R157 2012/08/02	8.05	Put	Bond Future	333.0000	303.0000	(9.009)	0	0	0
2012/01/23	R157 2012/08/02	7.95	Call	Bond Future	3,671.0000	3,785.0000	3.105	0	0	0
2012/01/23	R157 2012/08/02	7.95	Put	Bond Future	387.0000	353.0000	(8.786)	0	0	0
2012/01/23	R157 2012/11/01			Bond Future	6.9200	6.8610	(0.853)	0.0000	0.0000	0
2012/01/23	R157 2012/11/01	7.00	Call	Bond Future	1,799.0000	1,879.0000	4.447	0	0	0
2012/01/23	R157 2012/11/01	7.00	Put	Bond Future	1,574.0000	1,487.0000	(5.527)	0	0	0
2012/01/23	R157 2012/11/01	7.05	Call	Bond Future	1,880.0000	1,963.0000	4.415	0	0	0
2012/01/23	R157 2012/11/01	7.05	Put	Bond Future	1,514.0000	1,431.0000	(5.482)	0	0	0
2012/01/23	R157 2012/11/01	6.95	Call	Bond Future	1,724.0000	1,802.0000	4.524	0	0	0

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2012/01/23	R157 2012/11/01	6.95	Put	Bond Future	1,639.0000	1,551.0000	(5.369)	0	0	0
2012/01/23	R186 2012/02/02			Bond Future	8.3520	8.3310	(0.251)	0.0000	0.0000	29,275
2012/01/23	R186 2012/02/02	9.00	Call	Bond Future	5,950.0000	6,140.0000	3.193	0	0	0
2012/01/23	R186 2012/02/02	9.00	Put	Bond Future	14.0000	4.0000	(71.429)	0	0	100
2012/01/23	R186 2012/02/02	9.05	Call	Bond Future	6,385.0000	6,578.0000	3.023	0	0	0
2012/01/23	R186 2012/02/02	9.05	Put	Bond Future	9.0000	2.0000	(77.778)	0	0	0
2012/01/23	R186 2012/02/02	8.95	Call	Bond Future	5,515.0000	5,701.0000	3.373	0	0	0
2012/01/23	R186 2012/02/02	8.95	Put	Bond Future	21.0000	7.0000	(66.667)	0	0	0
2012/01/23	R186 2012/02/02	7.75	Put	Bond Future	5,942.0000	5,735.0000	(3.484)	0	0	0
2012/01/23	R186 2012/02/02	7.75	Call	Bond Future	12.0000	5.0000	(58.333)	0	0	6,000
2012/01/23	R186 2012/02/02	6.75	Put	Bond Future	16,756.0000	16,556.0000	(1.194)	0	0	0
2012/01/23	R186 2012/02/02	6.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	6,000
2012/01/23	R186 2012/02/02	8.00	Put	Bond Future	3,543.0000	3,308.0000	(6.633)	0	0	0
2012/01/23	R186 2012/02/02	8.00	Call	Bond Future	127.0000	91.0000	(28.346)	0	0	100
2012/01/23	R186 2012/02/02	13.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/23	R186 2012/02/02	13.25	Call	Bond Future	35,786.0000	35,985.0000	0.556	0	0	0
2012/01/23	R186 2012/02/02	98.00	Call	Bond Future	107,560.0000	107,760.0000	0.186	0	0	0
2012/01/23	R186 2012/02/02	98.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/23	R186 2012/05/03			Bond Future	8.4340	8.4130	(0.249)	0.0000	0.0000	142
2012/01/23	R186 2012/05/03	9.00	Call	Bond Future	6,364.0000	6,475.0000	1.744	0	0	0
2012/01/23	R186 2012/05/03	9.00	Put	Bond Future	1,253.0000	1,168.0000	(6.784)	0	0	0
2012/01/23	R186 2012/05/03	9.05	Call	Bond Future	6,693.0000	6,809.0000	1.733	0	0	0
2012/01/23	R186 2012/05/03	9.05	Put	Bond Future	1,146.0000	1,066.0000	(6.981)	0	0	0
2012/01/23	R186 2012/05/03	8.95	Call	Bond Future	6,041.0000	6,147.0000	1.755	0	0	0
2012/01/23	R186 2012/05/03	8.95	Put	Bond Future	1,368.0000	1,278.0000	(6.579)	0	0	0
2012/01/23	R186 2012/05/03	7.90	Put	Bond Future	6,330.0000	6,150.0000	(2.844)	0	0	0
2012/01/23	R186 2012/05/03	7.90	Call	Bond Future	1,195.0000	1,211.0000	1.339	0	0	2,250
2012/01/23	R186 2012/05/03	8.20	Put	Bond Future	4,355.0000	4,195.0000	(3.674)	0	0	0
2012/01/23	R186 2012/05/03	8.20	Call	Bond Future	2,143.0000	2,179.0000	1.680	0	0	750
2012/01/23	R186 2012/05/03	8.50	Call	Bond Future	3,455.0000	3,517.0000	1.795	0	0	0
2012/01/23	R186 2012/05/03	8.50	Put	Bond Future	2,842.0000	2,708.0000	(4.715)	0	0	750
2012/01/23	R186 2012/05/03	8.85	Call	Bond Future	5,413.0000	5,510.0000	1.792	0	0	0
2012/01/23	R186 2012/05/03	8.85	Put	Bond Future	1,625.0000	1,525.0000	(6.154)	0	0	2,250
2012/01/23	R186 2012/08/02			Bond Future	8.5050	8.4830	(0.259)	0.0000	0.0000	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
2012/01/23	R186 2012/08/02	8.75	Call	Bond Future	6,059.0000	6,142.0000	1.370	0	0	0
2012/01/23	R186 2012/08/02	8.75	Put	Bond Future	3,846.0000	3,728.0000	(3.068)	0	0	0
2012/01/23	R186 2012/08/02	8.80	Call	Bond Future	6,325.0000	6,412.0000	1.375	0	0	0
2012/01/23	R186 2012/08/02	8.80	Put	Bond Future	3,668.0000	3,554.0000	(3.108)	0	0	0
2012/01/23	R186 2012/08/02	8.70	Call	Bond Future	5,796.0000	5,877.0000	1.398	0	0	0
2012/01/23	R186 2012/08/02	8.70	Put	Bond Future	4,030.0000	3,909.0000	(3.002)	0	0	0
2012/01/23	R186 2012/11/01			Bond Future	8.5750	8.5500	(0.292)	0.0000	0.0000	0
2012/01/23	R186 2012/11/01	8.75	Call	Bond Future	6,829.0000	6,926.0000	1.420	0	0	0
2012/01/23	R186 2012/11/01	8.75	Put	Bond Future	5,271.0000	5,143.0000	(2.428)	0	0	0
2012/01/23	R186 2012/11/01	8.80	Call	Bond Future	7,082.0000	7,182.0000	1.412	0	0	0
2012/01/23	R186 2012/11/01	8.80	Put	Bond Future	5,084.0000	4,959.0000	(2.459)	0	0	0
2012/01/23	R186 2012/11/01	8.70	Call	Bond Future	6,592.0000	6,686.0000	1.426	0	0	0
2012/01/23	R186 2012/11/01	8.70	Put	Bond Future	5,476.0000	5,345.0000	(2.392)	0	0	0
2012/01/23	R189 2012/02/02			Bond Future	218.9258	218.9272	0.001	0.0000	0.0000	0
2012/01/23	R189 2012/02/02	218.00	Call	Bond Future	926.0000	927.0000	0.108	0	0	0
2012/01/23	R189 2012/02/02	218.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/23	R189 2012/02/02	218.05	Call	Bond Future	876.0000	877.0000	0.114	0	0	0
2012/01/23	R189 2012/02/02	218.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/23	R189 2012/02/02	217.95	Call	Bond Future	976.0000	977.0000	0.102	0	0	0
2012/01/23	R189 2012/02/02	217.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/23	R197 2012/02/02			Bond Future	247.8259	247.8434	0.007	0.0000	0.0000	965
2012/01/23	R197 2012/02/02	237.00	Call	Bond Future	10,826.0000	10,843.0000	0.157	0	0	0
2012/01/23	R197 2012/02/02	237.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/23	R197 2012/02/02	237.05	Call	Bond Future	10,776.0000	10,793.0000	0.158	0	0	0
2012/01/23	R197 2012/02/02	237.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/23	R197 2012/02/02	236.95	Call	Bond Future	10,876.0000	10,893.0000	0.156	0	0	0
2012/01/23	R197 2012/02/02	236.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/23	R201 2012/02/02			Bond Future	6.2600	6.2230	(0.591)	0.0000	0.0000	3,124
2012/01/23	R201 2012/02/02	8.25	Call	Bond Future	5,197.0000	5,296.0000	1.905	0	0	0
2012/01/23	R201 2012/02/02	8.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/23	R201 2012/02/02	8.30	Call	Bond Future	5,323.0000	5,423.0000	1.879	0	0	0
2012/01/23	R201 2012/02/02	8.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/23	R201 2012/02/02	8.20	Call	Bond Future	5,070.0000	5,170.0000	1.972	0	0	0



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2012/01/23	R201	2012/02/02	8.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/23	R201	2012/05/03			Bond Future	6.3170	6.2790	(0.602)	0.0000	0.0000	0
2012/01/23	R201	2012/05/03	7.75	Call	Bond Future	3,473.0000	3,565.0000	2.649	0	0	0
2012/01/23	R201	2012/05/03	7.75	Put	Bond Future	9.0000	8.0000	(11.111)	0	0	0
2012/01/23	R201	2012/05/03	7.80	Call	Bond Future	3,590.0000	3,682.0000	2.563	0	0	0
2012/01/23	R201	2012/05/03	7.80	Put	Bond Future	8.0000	6.0000	(25.000)	0	0	0
2012/01/23	R201	2012/05/03	7.70	Call	Bond Future	3,357.0000	3,448.0000	2.711	0	0	0
2012/01/23	R201	2012/05/03	7.70	Put	Bond Future	12.0000	9.0000	(25.000)	0	0	0
2012/01/23	R201	2012/08/02			Bond Future	6.3330	6.2900	(0.679)	0.0000	0.0000	0
2012/01/23	R201	2012/08/02	7.50	Call	Bond Future	2,799.0000	2,876.0000	2.751	0	0	0
2012/01/23	R201	2012/08/02	7.50	Put	Bond Future	221.0000	202.0000	(8.597)	0	0	0
2012/01/23	R201	2012/08/02	7.55	Call	Bond Future	2,890.0000	2,968.0000	2.699	0	0	0
2012/01/23	R201	2012/08/02	7.55	Put	Bond Future	203.0000	185.0000	(8.867)	0	0	0
2012/01/23	R201	2012/08/02	7.45	Call	Bond Future	2,708.0000	2,784.0000	2.806	0	0	0
2012/01/23	R201	2012/08/02	7.45	Put	Bond Future	239.0000	218.0000	(8.787)	0	0	0
2012/01/23	R201	2012/11/01			Bond Future	6.3350	6.2800	(0.868)	0.0000	0.0000	0
2012/01/23	R201	2012/11/01	6.50	Call	Bond Future	1,449.0000	1,504.0000	3.796	0	0	0
2012/01/23	R201	2012/11/01	6.50	Put	Bond Future	1,117.0000	1,061.0000	(5.013)	0	0	0
2012/01/23	R201	2012/11/01	6.55	Call	Bond Future	1,510.0000	1,566.0000	3.709	0	0	0
2012/01/23	R201	2012/11/01	6.55	Put	Bond Future	1,077.0000	1,022.0000	(5.107)	0	0	0
2012/01/23	R201	2012/11/01	6.45	Call	Bond Future	1,388.0000	1,442.0000	3.890	0	0	0
2012/01/23	R201	2012/11/01	6.45	Put	Bond Future	1,156.0000	1,099.0000	(4.931)	0	0	0
2012/01/23	R202	2012/02/02			Bond Future	186.8690	186.8824	0.007	0.0000	0.0000	36,743
2012/01/23	R202	2012/02/02	177.00	Call	Bond Future	9,869.0000	9,882.0000	0.132	0	0	0
2012/01/23	R202	2012/02/02	177.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/23	R202	2012/02/02	177.05	Call	Bond Future	9,819.0000	9,832.0000	0.132	0	0	0
2012/01/23	R202	2012/02/02	177.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/23	R202	2012/02/02	176.95	Call	Bond Future	9,919.0000	9,932.0000	0.131	0	0	0
2012/01/23	R202	2012/02/02	176.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/23	R203	2012/02/02			Bond Future	7.3900	7.3740	(0.217)	0.0000	0.0000	3,569
2012/01/23	R203	2012/02/02	8.75	Call	Bond Future	6,067.0000	6,141.0000	1.220	0	0	0
2012/01/23	R203	2012/02/02	8.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/23	R203	2012/02/02	8.80	Call	Bond Future	6,281.0000	6,355.0000	1.178	0	0	0

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2012/01/23	R203 2012/02/02	8.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/23	R203 2012/02/02	8.70	Call	Bond Future	5,852.0000	5,926.0000	1.265	0	0	0
2012/01/23	R203 2012/02/02	8.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/23	R203 2012/02/02	6.95	Put	Bond Future	2,075.0000	1,994.0000	(3.904)	0	0	0
2012/01/23	R203 2012/02/02	6.95	Call	Bond Future	13.0000	7.0000	(46.154)	0	0	2,640
2012/01/23	R203 2012/02/02	7.20	Put	Bond Future	1,018.0000	921.0000	(9.528)	0	0	0
2012/01/23	R203 2012/02/02	7.20	Call	Bond Future	134.0000	111.0000	(17.164)	0	0	880
2012/01/23	R203 2012/02/02	7.35	Call	Bond Future	359.0000	338.0000	(5.850)	0	0	0
2012/01/23	R203 2012/02/02	7.35	Put	Bond Future	544.0000	449.0000	(17.463)	0	0	880
2012/01/23	R203 2012/02/02	7.95	Call	Bond Future	2,558.0000	2,628.0000	2.737	0	0	0
2012/01/23	R203 2012/02/02	7.95	Put	Bond Future	5.0000	1.0000	(80.000)	0	0	2,640
2012/01/23	R203 2012/05/03			Bond Future	7.4860	7.4690	(0.227)	0.0000	0.0000	259
2012/01/23	R203 2012/05/03	8.75	Call	Bond Future	5,510.0000	5,575.0000	1.180	0	0	0
2012/01/23	R203 2012/05/03	8.75	Put	Bond Future	87.0000	76.0000	(12.644)	0	0	0
2012/01/23	R203 2012/05/03	8.80	Call	Bond Future	5,705.0000	5,772.0000	1.174	0	0	0
2012/01/23	R203 2012/05/03	8.80	Put	Bond Future	74.0000	66.0000	(10.811)	0	0	0
2012/01/23	R203 2012/05/03	8.70	Call	Bond Future	5,315.0000	5,380.0000	1.223	0	0	0
2012/01/23	R203 2012/05/03	8.70	Put	Bond Future	99.0000	89.0000	(10.101)	0	0	0
2012/01/23	R203 2012/05/03	7.00	Put	Bond Future	2,662.0000	2,591.0000	(2.667)	0	0	0
2012/01/23	R203 2012/05/03	7.00	Call	Bond Future	479.0000	483.0000	0.835	0	0	4,200
2012/01/23	R203 2012/05/03	7.15	Put	Bond Future	2,181.0000	2,114.0000	(3.072)	0	0	0
2012/01/23	R203 2012/05/03	7.15	Call	Bond Future	678.0000	686.0000	1.180	0	0	1,400
2012/01/23	R203 2012/05/03	7.45	Call	Bond Future	1,228.0000	1,246.0000	1.466	0	0	0
2012/01/23	R203 2012/05/03	7.45	Put	Bond Future	1,388.0000	1,330.0000	(4.179)	0	0	1,400
2012/01/23	R203 2012/05/03	7.80	Call	Bond Future	2,135.0000	2,168.0000	1.546	0	0	0
2012/01/23	R203 2012/05/03	7.80	Put	Bond Future	754.0000	711.0000	(5.703)	0	0	4,200
2012/01/23	R203 2012/08/02			Bond Future	7.5610	7.5440	(0.225)	0.0000	0.0000	0
2012/01/23	R203 2012/08/02	8.50	Call	Bond Future	4,675.0000	4,718.0000	0.920	0	0	0
2012/01/23	R203 2012/08/02	8.50	Put	Bond Future	781.0000	752.0000	(3.713)	0	0	0
2012/01/23	R203 2012/08/02	8.55	Call	Bond Future	4,828.0000	4,872.0000	0.911	0	0	0
2012/01/23	R203 2012/08/02	8.55	Put	Bond Future	732.0000	703.0000	(3.962)	0	0	0
2012/01/23	R203 2012/08/02	8.45	Call	Bond Future	4,518.0000	4,560.0000	0.930	0	0	0
2012/01/23	R203 2012/08/02	8.45	Put	Bond Future	827.0000	796.0000	(3.748)	0	0	0
2012/01/23	R203 2012/11/01			Bond Future	7.6410	7.6190	(0.288)	0.0000	0.0000	0
2012/01/23	R203 2012/11/01	7.75	Call	Bond Future	2,763.0000	2,799.0000	1.303	0	0	0

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2012/01/23	R203 2012/11/01	7.75	Put	Bond Future	2,322.0000	2,269.0000	(2.283)	0	0	0
2012/01/23	R203 2012/11/01	7.80	Call	Bond Future	2,879.0000	2,915.0000	1.250	0	0	0
2012/01/23	R203 2012/11/01	7.80	Put	Bond Future	2,237.0000	2,183.0000	(2.414)	0	0	0
2012/01/23	R203 2012/11/01	7.70	Call	Bond Future	2,650.0000	2,684.0000	1.283	0	0	0
2012/01/23	R203 2012/11/01	7.70	Put	Bond Future	2,411.0000	2,356.0000	(2.281)	0	0	0
2012/01/23	R204 2012/02/02			Bond Future	7.6540	7.6430	(0.144)	0.0000	0.0000	3,526
2012/01/23	R204 2012/02/02	9.00	Call	Bond Future	6,866.0000	6,925.0000	0.859	0	0	0
2012/01/23	R204 2012/02/02	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/23	R204 2012/02/02	9.05	Call	Bond Future	7,110.0000	7,169.0000	0.830	0	0	0
2012/01/23	R204 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/23	R204 2012/02/02	8.95	Call	Bond Future	6,622.0000	6,680.0000	0.876	0	0	0
2012/01/23	R204 2012/02/02	8.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/23	R204 2012/02/02	7.25	Put	Bond Future	2,210.0000	2,139.0000	(3.213)	0	0	0
2012/01/23	R204 2012/02/02	7.25	Call	Bond Future	29.0000	17.0000	(41.379)	0	0	540
2012/01/23	R204 2012/02/02	8.00	Call	Bond Future	1,882.0000	1,912.0000	1.594	0	0	0
2012/01/23	R204 2012/02/02	8.00	Put	Bond Future	59.0000	31.0000	(47.458)	0	0	540
2012/01/23	R204 2012/02/02	7.50	Call	Bond Future	225.0000	186.0000	(17.333)	0	0	0
2012/01/23	R204 2012/02/02	7.50	Put	Bond Future	1,050.0000	952.0000	(9.333)	0	0	0
2012/01/23	R204 2012/05/03			Bond Future	7.7480	7.7370	(0.142)	0.0000	0.0000	0
2012/01/23	R204 2012/05/03	8.75	Call	Bond Future	5,246.0000	5,285.0000	0.743	0	0	0
2012/01/23	R204 2012/05/03	8.75	Put	Bond Future	249.0000	231.0000	(7.229)	0	0	0
2012/01/23	R204 2012/05/03	8.80	Call	Bond Future	5,459.0000	5,499.0000	0.733	0	0	0
2012/01/23	R204 2012/05/03	8.80	Put	Bond Future	221.0000	204.0000	(7.692)	0	0	0
2012/01/23	R204 2012/05/03	8.70	Call	Bond Future	5,033.0000	5,069.0000	0.715	0	0	0
2012/01/23	R204 2012/05/03	8.70	Put	Bond Future	278.0000	257.0000	(7.554)	0	0	0
2012/01/23	R204 2012/08/02			Bond Future	7.8260	7.8150	(0.141)	0.0000	0.0000	0
2012/01/23	R204 2012/08/02	8.50	Call	Bond Future	4,552.0000	4,573.0000	0.461	0	0	0
2012/01/23	R204 2012/08/02	8.50	Put	Bond Future	1,269.0000	1,236.0000	(2.600)	0	0	0
2012/01/23	R204 2012/08/02	8.55	Call	Bond Future	4,724.0000	4,746.0000	0.466	0	0	0
2012/01/23	R204 2012/08/02	8.55	Put	Bond Future	1,203.0000	1,170.0000	(2.743)	0	0	0
2012/01/23	R204 2012/08/02	8.45	Call	Bond Future	4,383.0000	4,403.0000	0.456	0	0	0
2012/01/23	R204 2012/08/02	8.45	Put	Bond Future	1,339.0000	1,305.0000	(2.539)	0	0	0
2012/01/23	R204 2012/11/01			Bond Future	7.9050	7.8900	(0.190)	0.0000	0.0000	0
2012/01/23	R204 2012/11/01	8.00	Call	Bond Future	3,334.0000	3,357.0000	0.690	0	0	0

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2012/01/23	R204 2012/11/01	8.00	Put	Bond Future	2,880.0000	2,831.0000	(1.701)	0	0	0
2012/01/23	R204 2012/11/01	8.05	Call	Bond Future	3,468.0000	3,492.0000	0.692	0	0	0
2012/01/23	R204 2012/11/01	8.05	Put	Bond Future	2,776.0000	2,728.0000	(1.729)	0	0	0
2012/01/23	R204 2012/11/01	7.95	Call	Bond Future	3,208.0000	3,229.0000	0.655	0	0	0
2012/01/23	R204 2012/11/01	7.95	Put	Bond Future	2,992.0000	2,941.0000	(1.705)	0	0	0
2012/01/23	R206 2012/02/02			Bond Future	6.0810	6.0390	(0.691)	0.0000	0.0000	300
2012/01/23	R206 2012/02/02	8.00	Call	Bond Future	3,439.0000	3,516.0000	2.239	0	0	0
2012/01/23	R206 2012/02/02	8.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/23	R206 2012/02/02	8.05	Call	Bond Future	3,527.0000	3,604.0000	2.183	0	0	0
2012/01/23	R206 2012/02/02	8.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/23	R206 2012/02/02	7.95	Call	Bond Future	3,351.0000	3,428.0000	2.298	0	0	0
2012/01/23	R206 2012/02/02	7.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/23	R206 2012/05/03			Bond Future	6.1430	6.0970	(0.749)	0.0000	0.0000	0
2012/01/23	R206 2012/05/03	7.50	Call	Bond Future	2,151.0000	2,223.0000	3.347	0	0	0
2012/01/23	R206 2012/05/03	7.50	Put	Bond Future	5.0000	3.0000	(40.000)	0	0	0
2012/01/23	R206 2012/05/03	7.55	Call	Bond Future	2,228.0000	2,300.0000	3.232	0	0	0
2012/01/23	R206 2012/05/03	7.55	Put	Bond Future	4.0000	2.0000	(50.000)	0	0	0
2012/01/23	R206 2012/05/03	7.45	Call	Bond Future	2,074.0000	2,146.0000	3.472	0	0	0
2012/01/23	R206 2012/05/03	7.45	Put	Bond Future	6.0000	4.0000	(33.333)	0	0	0
2012/01/23	R206 2012/08/02			Bond Future	6.1390	6.0850	(0.880)	0.0000	0.0000	0
2012/01/23	R206 2012/08/02	7.25	Call	Bond Future	1,652.0000	1,712.0000	3.632	0	0	0
2012/01/23	R206 2012/08/02	7.25	Put	Bond Future	141.0000	127.0000	(9.929)	0	0	0
2012/01/23	R206 2012/08/02	7.30	Call	Bond Future	1,709.0000	1,769.0000	3.511	0	0	0
2012/01/23	R206 2012/08/02	7.30	Put	Bond Future	131.0000	116.0000	(11.450)	0	0	0
2012/01/23	R206 2012/08/02	7.20	Call	Bond Future	1,597.0000	1,655.0000	3.632	0	0	0
2012/01/23	R206 2012/08/02	7.20	Put	Bond Future	153.0000	137.0000	(10.458)	0	0	0
2012/01/23	R206 2012/11/01			Bond Future	6.0940	6.0160	(1.280)	0.0000	0.0000	0
2012/01/23	R206 2012/11/01	6.00	Call	Bond Future	704.0000	743.0000	5.540	0	0	0
2012/01/23	R206 2012/11/01	6.00	Put	Bond Future	812.0000	761.0000	(6.281)	0	0	0
2012/01/23	R206 2012/11/01	6.05	Call	Bond Future	734.0000	775.0000	5.586	0	0	0
2012/01/23	R206 2012/11/01	6.05	Put	Bond Future	784.0000	736.0000	(6.122)	0	0	0
2012/01/23	R206 2012/11/01	5.95	Call	Bond Future	675.0000	714.0000	5.778	0	0	0
2012/01/23	R206 2012/11/01	5.95	Put	Bond Future	840.0000	790.0000	(5.952)	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
2012/01/23	R207 2012/02/02			Bond Future	7.8790	7.8530	(0.330)	0.0000	0.0000	43,445
2012/01/23	R207 2012/02/02	9.00	Call	Bond Future	6,117.0000	6,265.0000	2.419	0	0	0
2012/01/23	R207 2012/02/02	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/23	R207 2012/02/02	9.05	Call	Bond Future	6,378.0000	6,526.0000	2.320	0	0	0
2012/01/23	R207 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/23	R207 2012/02/02	8.95	Call	Bond Future	5,855.0000	6,003.0000	2.528	0	0	0
2012/01/23	R207 2012/02/02	8.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/23	R207 2012/02/02	7.35	Put	Bond Future	3,071.0000	2,921.0000	(4.884)	0	0	0
2012/01/23	R207 2012/02/02	7.35	Call	Bond Future	4.0000	2.0000	(50.000)	0	0	1,920
2012/01/23	R207 2012/02/02	7.65	Put	Bond Future	1,420.0000	1,257.0000	(11.479)	0	0	0
2012/01/23	R207 2012/02/02	7.65	Call	Bond Future	107.0000	92.0000	(14.019)	0	0	640
2012/01/23	R207 2012/02/02	7.85	Call	Bond Future	446.0000	452.0000	1.345	0	0	0
2012/01/23	R207 2012/02/02	7.85	Put	Bond Future	611.0000	469.0000	(23.241)	0	0	640
2012/01/23	R207 2012/02/02	8.50	Call	Bond Future	3,453.0000	3,599.0000	4.228	0	0	0
2012/01/23	R207 2012/02/02	8.50	Put	Bond Future	2.0000	0.0000	(100.000)	0	0	1,920
2012/01/23	R207 2012/05/03			Bond Future	7.9730	7.9460	(0.339)	0.0000	0.0000	50
2012/01/23	R207 2012/05/03	8.75	Call	Bond Future	4,616.0000	4,724.0000	2.340	0	0	0
2012/01/23	R207 2012/05/03	8.75	Put	Bond Future	443.0000	402.0000	(9.255)	0	0	0
2012/01/23	R207 2012/05/03	8.80	Call	Bond Future	4,834.0000	4,944.0000	2.276	0	0	0
2012/01/23	R207 2012/05/03	8.80	Put	Bond Future	401.0000	361.0000	(9.975)	0	0	0
2012/01/23	R207 2012/05/03	8.70	Call	Bond Future	4,402.0000	4,506.0000	2.363	0	0	0
2012/01/23	R207 2012/05/03	8.70	Put	Bond Future	491.0000	446.0000	(9.165)	0	0	0
2012/01/23	R207 2012/05/03	7.45	Put	Bond Future	3,593.0000	3,462.0000	(3.646)	0	0	0
2012/01/23	R207 2012/05/03	7.45	Call	Bond Future	650.0000	668.0000	2.769	0	0	2,400
2012/01/23	R207 2012/05/03	7.65	Put	Bond Future	2,797.0000	2,677.0000	(4.290)	0	0	0
2012/01/23	R207 2012/05/03	7.65	Call	Bond Future	993.0000	1,022.0000	2.920	0	0	800
2012/01/23	R207 2012/05/03	8.00	Call	Bond Future	1,842.0000	1,896.0000	2.932	0	0	0
2012/01/23	R207 2012/05/03	8.00	Put	Bond Future	1,693.0000	1,598.0000	(5.611)	0	0	800
2012/01/23	R207 2012/05/03	8.30	Call	Bond Future	2,819.0000	2,895.0000	2.696	0	0	0
2012/01/23	R207 2012/05/03	8.30	Put	Bond Future	1,035.0000	961.0000	(7.150)	0	0	2,400
2012/01/23	R207 2012/08/02			Bond Future	8.0530	8.0250	(0.348)	0.0000	0.0000	0
2012/01/23	R207 2012/08/02	8.75	Call	Bond Future	5,018.0000	5,107.0000	1.774	0	0	0
2012/01/23	R207 2012/08/02	8.75	Put	Bond Future	1,370.0000	1,309.0000	(4.453)	0	0	0
2012/01/23	R207 2012/08/02	8.80	Call	Bond Future	5,203.0000	5,294.0000	1.749	0	0	0
2012/01/23	R207 2012/08/02	8.80	Put	Bond Future	1,300.0000	1,241.0000	(4.538)	0	0	0

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2012/01/23	R207 2012/08/02	8.70	Call	Bond Future	4,836.0000	4,922.0000	1.778	0	0	0
2012/01/23	R207 2012/08/02	8.70	Put	Bond Future	1,444.0000	1,379.0000	(4.501)	0	0	0
2012/01/23	R207 2012/11/01			Bond Future	8.1290	8.0980	(0.381)	0.0000	0.0000	0
2012/01/23	R207 2012/11/01	8.25	Call	Bond Future	3,737.0000	3,808.0000	1.900	0	0	0
2012/01/23	R207 2012/11/01	8.25	Put	Bond Future	3,109.0000	3,019.0000	(2.895)	0	0	0
2012/01/23	R207 2012/11/01	8.30	Call	Bond Future	3,882.0000	3,955.0000	1.880	0	0	0
2012/01/23	R207 2012/11/01	8.30	Put	Bond Future	2,997.0000	2,908.0000	(2.970)	0	0	0
2012/01/23	R207 2012/11/01	8.20	Call	Bond Future	3,600.0000	3,669.0000	1.917	0	0	0
2012/01/23	R207 2012/11/01	8.20	Put	Bond Future	3,231.0000	3,138.0000	(2.878)	0	0	0
2012/01/23	R208 2012/02/02			Bond Future	7.9180	7.8910	(0.341)	0.0000	0.0000	14,050
2012/01/23	R208 2012/02/02	9.00	Call	Bond Future	6,325.0000	6,491.0000	2.625	0	0	0
2012/01/23	R208 2012/02/02	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/23	R208 2012/02/02	9.05	Call	Bond Future	6,604.0000	6,770.0000	2.514	0	0	0
2012/01/23	R208 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/23	R208 2012/02/02	8.95	Call	Bond Future	6,046.0000	6,211.0000	2.729	0	0	0
2012/01/23	R208 2012/02/02	8.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/23	R208 2012/02/02	7.45	Put	Bond Future	2,925.0000	2,757.0000	(5.744)	0	0	0
2012/01/23	R208 2012/02/02	7.45	Call	Bond Future	7.0000	4.0000	(42.857)	0	0	2,880
2012/01/23	R208 2012/02/02	7.70	Put	Bond Future	1,458.0000	1,279.0000	(12.277)	0	0	0
2012/01/23	R208 2012/02/02	7.70	Call	Bond Future	113.0000	99.0000	(12.389)	0	0	960
2012/01/23	R208 2012/02/02	7.90	Call	Bond Future	490.0000	505.0000	3.061	0	0	0
2012/01/23	R208 2012/02/02	7.90	Put	Bond Future	600.0000	450.0000	(25.000)	0	0	960
2012/01/23	R208 2012/02/02	8.55	Call	Bond Future	3,765.0000	3,929.0000	4.356	0	0	0
2012/01/23	R208 2012/02/02	8.55	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	2,880
2012/01/23	R208 2012/05/03			Bond Future	8.0010	7.9750	(0.325)	0.0000	0.0000	3,000
2012/01/23	R208 2012/05/03	9.00	Call	Bond Future	5,991.0000	6,117.0000	2.103	0	0	0
2012/01/23	R208 2012/05/03	9.00	Put	Bond Future	269.0000	239.0000	(11.152)	0	0	0
2012/01/23	R208 2012/05/03	9.05	Call	Bond Future	6,234.0000	6,363.0000	2.069	0	0	0
2012/01/23	R208 2012/05/03	9.05	Put	Bond Future	237.0000	211.0000	(10.970)	0	0	0
2012/01/23	R208 2012/05/03	8.95	Call	Bond Future	5,748.0000	5,871.0000	2.140	0	0	0
2012/01/23	R208 2012/05/03	8.95	Put	Bond Future	301.0000	269.0000	(10.631)	0	0	0
2012/01/23	R208 2012/05/03	7.50	Put	Bond Future	3,737.0000	3,602.0000	(3.613)	0	0	0
2012/01/23	R208 2012/05/03	7.50	Call	Bond Future	687.0000	707.0000	2.911	0	0	3,000
2012/01/23	R208 2012/05/03	7.70	Put	Bond Future	2,879.0000	2,756.0000	(4.272)	0	0	0

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2012/01/23	R208 2012/05/03	7.70	Call	Bond Future	1,062.0000	1,094.0000	3.013	0	0	1,000
2012/01/23	R208 2012/05/03	8.05	Call	Bond Future	1,995.0000	2,053.0000	2.907	0	0	0
2012/01/23	R208 2012/05/03	8.05	Put	Bond Future	1,703.0000	1,606.0000	(5.696)	0	0	1,000
2012/01/23	R208 2012/05/03	8.35	Call	Bond Future	3,069.0000	3,151.0000	2.672	0	0	0
2012/01/23	R208 2012/05/03	8.35	Put	Bond Future	1,017.0000	944.0000	(7.178)	0	0	3,000
2012/01/23	R208 2012/08/02			Bond Future	8.0720	8.0450	(0.334)	0.0000	0.0000	0
2012/01/23	R208 2012/08/02	8.75	Call	Bond Future	5,367.0000	5,458.0000	1.696	0	0	0
2012/01/23	R208 2012/08/02	8.75	Put	Bond Future	1,524.0000	1,458.0000	(4.331)	0	0	0
2012/01/23	R208 2012/08/02	8.80	Call	Bond Future	5,565.0000	5,658.0000	1.671	0	0	0
2012/01/23	R208 2012/08/02	8.80	Put	Bond Future	1,447.0000	1,382.0000	(4.492)	0	0	0
2012/01/23	R208 2012/08/02	8.70	Call	Bond Future	5,171.0000	5,259.0000	1.702	0	0	0
2012/01/23	R208 2012/08/02	8.70	Put	Bond Future	1,604.0000	1,535.0000	(4.302)	0	0	0
2012/01/23	R208 2012/11/01			Bond Future	8.1430	8.1120	(0.381)	0.0000	0.0000	0
2012/01/23	R208 2012/11/01	8.25	Call	Bond Future	3,874.0000	3,952.0000	2.013	0	0	0
2012/01/23	R208 2012/11/01	8.25	Put	Bond Future	3,269.0000	3,170.0000	(3.028)	0	0	0
2012/01/23	R208 2012/11/01	8.30	Call	Bond Future	4,033.0000	4,113.0000	1.984	0	0	0
2012/01/23	R208 2012/11/01	8.30	Put	Bond Future	3,147.0000	3,050.0000	(3.082)	0	0	0
2012/01/23	R208 2012/11/01	8.20	Call	Bond Future	3,725.0000	3,802.0000	2.067	0	0	0
2012/01/23	R208 2012/11/01	8.20	Put	Bond Future	3,402.0000	3,303.0000	(2.910)	0	0	0
2012/01/23	R209 2012/02/02			Bond Future	8.7100	8.7100	0.000	0.0000	0.0000	2,890
2012/01/23	R209 2012/02/02	9.00	Call	Bond Future	2,485.0000	2,416.0000	(2.777)	0	0	0
2012/01/23	R209 2012/02/02	9.00	Put	Bond Future	215.0000	146.0000	(32.093)	0	0	0
2012/01/23	R209 2012/02/02	9.05	Call	Bond Future	2,809.0000	2,751.0000	(2.065)	0	0	0
2012/01/23	R209 2012/02/02	9.05	Put	Bond Future	158.0000	100.0000	(36.709)	0	0	0
2012/01/23	R209 2012/02/02	8.95	Call	Bond Future	2,175.0000	2,094.0000	(3.724)	0	0	0
2012/01/23	R209 2012/02/02	8.95	Put	Bond Future	288.0000	207.0000	(28.125)	0	0	0
2012/01/23	R209 2012/05/03			Bond Future	8.7800	8.7800	0.000	0.0000	0.0000	0
2012/01/23	R209 2012/05/03	9.00	Call	Bond Future	3,565.0000	3,529.0000	(1.010)	0	0	0
2012/01/23	R209 2012/05/03	9.00	Put	Bond Future	1,855.0000	1,819.0000	(1.941)	0	0	0
2012/01/23	R209 2012/05/03	9.05	Call	Bond Future	3,799.0000	3,763.0000	(0.948)	0	0	0
2012/01/23	R209 2012/05/03	9.05	Put	Bond Future	1,710.0000	1,674.0000	(2.105)	0	0	0
2012/01/23	R209 2012/05/03	8.95	Call	Bond Future	3,339.0000	3,302.0000	(1.108)	0	0	0
2012/01/23	R209 2012/05/03	8.95	Put	Bond Future	2,012.0000	1,975.0000	(1.839)	0	0	0
2012/01/23	R209 2012/08/02			Bond Future	8.8410	8.8410	0.000	0.0000	0.0000	0

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2012/01/23	R209 2012/08/02	9.25	Call	Bond Future	5,964.0000	5,932.0000	(0.537)	0	0	0
2012/01/23	R209 2012/08/02	9.25	Put	Bond Future	2,871.0000	2,839.0000	(1.115)	0	0	0
2012/01/23	R209 2012/08/02	9.30	Call	Bond Future	6,195.0000	6,164.0000	(0.500)	0	0	0
2012/01/23	R209 2012/08/02	9.30	Put	Bond Future	2,738.0000	2,707.0000	(1.132)	0	0	0
2012/01/23	R209 2012/08/02	9.20	Call	Bond Future	5,735.0000	5,704.0000	(0.541)	0	0	0
2012/01/23	R209 2012/08/02	9.20	Put	Bond Future	3,009.0000	2,978.0000	(1.030)	0	0	0
2012/01/23	R209 2012/11/01			Bond Future	8.9020	8.9000	(0.022)	0.0000	0.0000	0
2012/01/23	R209 2012/11/01	9.00	Call	Bond Future	5,476.0000	5,458.0000	(0.329)	0	0	0
2012/01/23	R209 2012/11/01	9.00	Put	Bond Future	4,725.0000	4,691.0000	(0.720)	0	0	0
2012/01/23	R209 2012/11/01	9.05	Call	Bond Future	5,684.0000	5,666.0000	(0.317)	0	0	0
2012/01/23	R209 2012/11/01	9.05	Put	Bond Future	4,554.0000	4,520.0000	(0.747)	0	0	0
2012/01/23	R209 2012/11/01	8.95	Call	Bond Future	5,282.0000	5,264.0000	(0.341)	0	0	0
2012/01/23	R209 2012/11/01	8.95	Put	Bond Future	4,912.0000	4,879.0000	(0.672)	0	0	0
2012/01/23	R210 2012/02/02			Bond Future	139.4451	139.4553	0.007	0.0000	0.0000	755
2012/01/23	R210 2012/02/02	131.00	Call	Bond Future	8,445.0000	8,455.0000	0.118	0	0	0
2012/01/23	R210 2012/02/02	131.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/23	R210 2012/02/02	131.05	Call	Bond Future	8,395.0000	8,405.0000	0.119	0	0	0
2012/01/23	R210 2012/02/02	131.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/23	R210 2012/02/02	130.95	Call	Bond Future	8,495.0000	8,505.0000	0.118	0	0	0
2012/01/23	R210 2012/02/02	130.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/23	R211 2012/02/02			Bond Future	116.6292	116.6333	0.003	0.0000	0.0000	480
2012/01/23	R211 2012/02/02	110.50	Call	Bond Future	6,129.0000	6,133.0000	0.065	0	0	0
2012/01/23	R211 2012/02/02	110.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/23	R211 2012/02/02	110.55	Call	Bond Future	6,079.0000	6,083.0000	0.066	0	0	0
2012/01/23	R211 2012/02/02	110.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/23	R211 2012/02/02	110.45	Call	Bond Future	6,179.0000	6,183.0000	0.065	0	0	0
2012/01/23	R211 2012/02/02	110.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/23	R212 2012/02/02			Bond Future	113.7274	113.7351	0.007	0.0000	0.0000	2,677
2012/01/23	R212 2012/02/02	108.50	Call	Bond Future	5,227.0000	5,235.0000	0.153	0	0	0
2012/01/23	R212 2012/02/02	108.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/23	R212 2012/02/02	108.55	Call	Bond Future	5,177.0000	5,185.0000	0.155	0	0	0
2012/01/23	R212 2012/02/02	108.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/23	R212 2012/02/02	108.45	Call	Bond Future	5,277.0000	5,285.0000	0.152	0	0	0



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2012/01/23	R212 2012/02/02	108.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/23	R213 2012/02/02			Bond Future	8.6970	8.6960	(0.011)	0.0000	0.0000	487
2012/01/23	R213 2012/02/02	9.00	Call	Bond Future	2,611.0000	2,552.0000	(2.260)	0	0	0
2012/01/23	R213 2012/02/02	9.00	Put	Bond Future	200.0000	133.0000	(33.500)	0	0	0
2012/01/23	R213 2012/02/02	9.05	Call	Bond Future	2,945.0000	2,898.0000	(1.596)	0	0	0
2012/01/23	R213 2012/02/02	9.05	Put	Bond Future	146.0000	91.0000	(37.671)	0	0	0
2012/01/23	R213 2012/02/02	8.95	Call	Bond Future	2,290.0000	2,218.0000	(3.144)	0	0	0
2012/01/23	R213 2012/02/02	8.95	Put	Bond Future	270.0000	189.0000	(30.000)	0	0	0
2012/01/23	R213 2012/05/03			Bond Future	8.7720	8.7720	0.000	0.0000	0.0000	0
2012/01/23	R213 2012/05/03	9.25	Call	Bond Future	4,918.0000	4,885.0000	(0.671)	0	0	0
2012/01/23	R213 2012/05/03	9.25	Put	Bond Future	1,215.0000	1,182.0000	(2.716)	0	0	0
2012/01/23	R213 2012/05/03	9.30	Call	Bond Future	5,188.0000	5,156.0000	(0.617)	0	0	0
2012/01/23	R213 2012/05/03	9.30	Put	Bond Future	1,112.0000	1,080.0000	(2.878)	0	0	0
2012/01/23	R213 2012/05/03	9.20	Call	Bond Future	4,654.0000	4,619.0000	(0.752)	0	0	0
2012/01/23	R213 2012/05/03	9.20	Put	Bond Future	1,326.0000	1,291.0000	(2.640)	0	0	0
2012/01/23	R213 2012/08/02			Bond Future	8.8370	8.8370	0.000	0.0000	0.0000	0
2012/01/23	R213 2012/08/02	9.25	Call	Bond Future	6,077.0000	6,045.0000	(0.527)	0	0	0
2012/01/23	R213 2012/08/02	9.25	Put	Bond Future	2,905.0000	2,873.0000	(1.102)	0	0	0
2012/01/23	R213 2012/08/02	9.30	Call	Bond Future	6,315.0000	6,283.0000	(0.507)	0	0	0
2012/01/23	R213 2012/08/02	9.30	Put	Bond Future	2,771.0000	2,739.0000	(1.155)	0	0	0
2012/01/23	R213 2012/08/02	9.20	Call	Bond Future	5,842.0000	5,810.0000	(0.548)	0	0	0
2012/01/23	R213 2012/08/02	9.20	Put	Bond Future	3,044.0000	3,012.0000	(1.051)	0	0	0
2012/01/23	R213 2012/11/01			Bond Future	8.9040	8.9020	(0.022)	0.0000	0.0000	0
2012/01/23	R213 2012/11/01	9.00	Call	Bond Future	5,546.0000	5,527.0000	(0.343)	0	0	0
2012/01/23	R213 2012/11/01	9.00	Put	Bond Future	4,802.0000	4,768.0000	(0.708)	0	0	0
2012/01/23	R213 2012/11/01	9.05	Call	Bond Future	5,757.0000	5,739.0000	(0.313)	0	0	0
2012/01/23	R213 2012/11/01	9.05	Put	Bond Future	4,630.0000	4,596.0000	(0.734)	0	0	0
2012/01/23	R213 2012/11/01	8.95	Call	Bond Future	5,349.0000	5,330.0000	(0.355)	0	0	0
2012/01/23	R213 2012/11/01	8.95	Put	Bond Future	4,991.0000	4,957.0000	(0.681)	0	0	0
2012/01/23	TRT1 2012/02/02			Index Future	367.2150	368.9020	0.459	0.0000	0.0000	0

**Total**

**546622.00**