



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 16/11/2011

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
2011/11/16	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/16	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/16	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/16	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/16	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/16	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/16	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/16	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/16	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/16	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/16	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/16	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/16	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/16	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/16	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/11/16	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/16	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/16	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/16	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/16	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/16	AL7T 2012/02/02			Index Future	408.7580	409.1760	0.102	0.0000	0.0000	16
2011/11/16	AL7T 2012/05/03			Index Future	414.7800	415.2310	0.109	0.0000	0.0000	0
2011/11/16	ALBI 2012/02/02			Index Future	373.2890	373.5420	0.068	0.0000	0.0000	1,044
2011/11/16	ALBI 2012/05/03			Index Future	378.7880	379.0690	0.074	0.0000	0.0000	0
2011/11/16	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/16	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/16	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/16	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/16	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/16	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/16	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/16	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/16	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/16	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/16	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/16	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0

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2011/11/16	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/16	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/16	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/16	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/16	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/16	CAAK 2011/12/19			Can-Do Future	0.1331	0.1436	7.889	0.0000	0.0000	12,659
2011/11/16	CAAL 2011/12/19			Can-Do Future	0.1317	0.1464	11.162	0.0000	0.0000	18,519
2011/11/16	CAAM 2011/12/19			Can-Do Future	0.1445	0.1267	(12.318)	0.0000	0.0000	12,423
2011/11/16	CAAN 2012/03/30			Can-Do Future	0.4182	0.4463	6.719	0.0000	0.0000	100,000
2011/11/16	CAAO 2012/03/30			Can-Do Future	0.1053	0.0956	(9.212)	0.0000	0.0000	100,000
2011/11/16	CAAP 2011/12/19			Can-Do Future	0.1686	0.1492	(11.507)	0.0000	0.0000	12,346
2011/11/16	CAAR 2011/12/19			Can-Do Future	0.1338	0.1466	9.567	0.0000	0.0000	18,750
2011/11/16	CAAS 2012/01/31			Can-Do Future	0.0910	0.0965	6.044	0.0000	0.0000	12,500
2011/11/16	CAAT 2012/02/29			Can-Do Future	0.0781	0.0819	4.866	0.0000	0.0000	12,500
2011/11/16	CAAU 2012/01/31			Can-Do Future	0.0658	0.0592	(10.030)	0.0000	0.0000	19,481
2011/11/16	CAAV 2012/02/29			Can-Do Future	0.0885	0.0803	(9.266)	0.0000	0.0000	12,987
2011/11/16	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/16	CRD1 2012/02/02			Index Future	167.2950	167.8020	0.303	0.0000	0.0000	0
2011/11/16	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/11/16	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/16	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/16	GOVI 2012/02/02			GOVI	374.5120	374.7830	0.072	0.0000	0.0000	155
2011/11/16	GOVI 2012/02/02	369.00	Call	GOVI	55,120.0000	57,830.0000	4.917	0	0	0
2011/11/16	GOVI 2012/02/02	369.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/11/16	GOVI 2012/02/02	369.01	Call	GOVI	55,020.0000	57,730.0000	4.925	0	0	0
2011/11/16	GOVI 2012/02/02	369.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/11/16	GOVI 2012/02/02	368.99	Call	GOVI	55,220.0000	57,930.0000	4.908	0	0	0
2011/11/16	GOVI 2012/02/02	368.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/11/16	GOVI 2012/05/03			GOVI	380.0290	380.3290	0.079	0.0000	0.0000	0
2011/11/16	GOVI 2012/05/03	382.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/11/16	GOVI 2012/05/03	382.00	Put	GOVI	19,710.0000	16,710.0000	(15.221)	0	0	0
2011/11/16	GOVI 2012/05/03	382.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/11/16	GOVI 2012/05/03	382.01	Put	GOVI	19,810.0000	16,810.0000	(15.144)	0	0	0
2011/11/16	GOVI 2012/05/03	381.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/11/16	GOVI 2012/05/03	381.99	Put	GOVI	19,610.0000	16,610.0000	(15.298)	0	0	0
2011/11/16	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/11/16	IGOV 2012/02/02			Index Future	164.1370	164.0630	(0.045)	0.0000	0.0000	504
2011/11/16	IGOV 2012/05/03			Index Future	166.5550	166.4900	(0.039)	0.0000	0.0000	0
2011/11/16	ILBI 2012/02/02			Index Future	445.2050	445.6320	0.096	0.0000	0.0000	88
2011/11/16	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/11/16	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/11/16	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/11/16	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/11/16	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/11/16	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0

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2011/11/16	JBAF 2011/11/16			Jibar Tradeable Future	5.5600	5.5750	0.270	0.0000	0.0000	0
2011/11/16	JBAF 2011/12/21			Jibar Tradeable Future	5.5600	5.5700	0.180	0.0000	0.0000	5,541
2011/11/16	JBAF 2012/01/18			Jibar Tradeable Future	5.5400	5.5500	0.181	0.0000	0.0000	101
2011/11/16	JBAF 2012/02/15			Jibar Tradeable Future	5.5200	5.5100	(0.181)	0.0000	0.0000	0
2011/11/16	JBAF 2012/03/20			Jibar Tradeable Future	5.5100	5.4900	(0.363)	0.0000	0.0000	2,340
2011/11/16	JBAF 2012/04/18			Jibar Tradeable Future	5.4800	5.4800	0.000	0.0000	0.0000	0
2011/11/16	JBAF 2012/06/20			Jibar Tradeable Future	5.4900	5.4800	(0.182)	0.0000	0.0000	2,890
2011/11/16	JBAF 2012/09/19			Jibar Tradeable Future	5.6700	5.6400	(0.529)	0.0000	0.0000	44,760
2011/11/16	JBAF 2012/12/19			Jibar Tradeable Future	5.8900	5.8600	(0.509)	0.0000	0.0000	990
2011/11/16	JBAF 2013/03/20			Jibar Tradeable Future	6.0900	6.0700	(0.328)	0.0000	0.0000	790
2011/11/16	JBAF 2013/06/19			Jibar Tradeable Future	6.2900	6.2900	0.000	0.0000	0.0000	1,250
2011/11/16	JBAF 2013/09/18			Jibar Tradeable Future	6.4900	6.5000	0.154	93.5700	93.5700	1,450
2011/11/16	JN02 2012/02/02			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/11/16	JN02 2012/02/02	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/16	JN02 2012/02/02	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/16	JN02 2012/02/02	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/16	JN02 2012/02/02	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/11/16	JN02 2012/02/02	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/11/16	JN02 2012/02/02	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/16	JN05 2012/02/02			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/11/16	JN05 2012/02/02	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/16	JN05 2012/02/02	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/16	JN05 2012/02/02	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/16	JN05 2012/02/02	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/11/16	JN05 2012/02/02	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/11/16	JN05 2012/02/02	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/16	JN10 2012/02/02			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/11/16	JN10 2012/02/02	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/16	JN10 2012/02/02	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/16	JN10 2012/02/02	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/16	JN10 2012/02/02	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/11/16	JN10 2012/02/02	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/11/16	JN10 2012/02/02	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0

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2011/11/16	OTH1 2012/02/02			Index Future	366.3560	366.5120	0.043	0.0000	0.0000	0
2011/11/16	R157 2012/02/02			Bond Future	6.9150	6.8740	(0.593)	0.0000	0.0000	11,755
2011/11/16	R157 2012/02/02	8.50	Call	Bond Future	5,455.0000	5,599.0000	2.640	0	0	0
2011/11/16	R157 2012/02/02	8.50	Put	Bond Future	8.0000	6.0000	(25.000)	0	0	0
2011/11/16	R157 2012/02/02	8.55	Call	Bond Future	5,620.0000	5,764.0000	2.562	0	0	0
2011/11/16	R157 2012/02/02	8.55	Put	Bond Future	6.0000	5.0000	(16.667)	0	0	0
2011/11/16	R157 2012/02/02	8.45	Call	Bond Future	5,290.0000	5,433.0000	2.703	0	0	0
2011/11/16	R157 2012/02/02	8.45	Put	Bond Future	10.0000	7.0000	(30.000)	0	0	0
2011/11/16	R157 2012/02/02	6.55	Call	Bond Future	413.0000	452.0000	9.443	0	0	0
2011/11/16	R157 2012/02/02	6.55	Put	Bond Future	1,714.0000	1,607.0000	(6.243)	0	0	65
2011/11/16	R157 2012/02/02	6.00	Put	Bond Future	3,368.0000	3,233.0000	(4.008)	0	0	0
2011/11/16	R157 2012/02/02	6.00	Call	Bond Future	74.0000	84.0000	13.514	0	0	130
2011/11/16	R157 2012/02/02	7.05	Call	Bond Future	1,193.0000	1,274.0000	6.790	0	0	0
2011/11/16	R157 2012/02/02	7.05	Put	Bond Future	716.0000	652.0000	(8.939)	0	0	130
2011/11/16	R157 2012/02/02	6.25	Put	Bond Future	2,560.0000	2,434.0000	(4.922)	0	0	0
2011/11/16	R157 2012/02/02	6.25	Call	Bond Future	177.0000	196.0000	10.734	0	0	3,960
2011/11/16	R157 2012/02/02	6.45	Put	Bond Future	1,978.0000	1,864.0000	(5.763)	0	0	0
2011/11/16	R157 2012/02/02	6.45	Call	Bond Future	318.0000	349.0000	9.748	0	0	1,320
2011/11/16	R157 2012/02/02	6.65	Call	Bond Future	528.0000	574.0000	8.712	0	0	0
2011/11/16	R157 2012/02/02	6.65	Put	Bond Future	1,470.0000	1,371.0000	(6.735)	0	0	1,320
2011/11/16	R157 2012/02/02	7.20	Call	Bond Future	1,525.0000	1,618.0000	6.098	0	0	0
2011/11/16	R157 2012/02/02	7.20	Put	Bond Future	522.0000	470.0000	(9.962)	0	0	3,960
2011/11/16	R157 2012/05/03			Bond Future	7.0000	6.9520	(0.686)	0.0000	0.0000	0
2011/11/16	R157 2012/05/03	8.25	Call	Bond Future	4,245.0000	4,382.0000	3.227	0	0	0
2011/11/16	R157 2012/05/03	8.25	Put	Bond Future	220.0000	199.0000	(9.545)	0	0	0
2011/11/16	R157 2012/05/03	8.30	Call	Bond Future	4,383.0000	4,521.0000	3.149	0	0	0
2011/11/16	R157 2012/05/03	8.30	Put	Bond Future	200.0000	180.0000	(10.000)	0	0	0
2011/11/16	R157 2012/05/03	8.20	Call	Bond Future	4,108.0000	4,244.0000	3.311	0	0	0
2011/11/16	R157 2012/05/03	8.20	Put	Bond Future	240.0000	218.0000	(9.167)	0	0	0
2011/11/16	R157 2012/08/02			Bond Future	7.0890	7.0370	(0.734)	0.0000	0.0000	0
2011/11/16	R157 2012/08/02	8.00	Call	Bond Future	3,558.0000	3,671.0000	3.176	0	0	0
2011/11/16	R157 2012/08/02	8.00	Put	Bond Future	826.0000	780.0000	(5.569)	0	0	0
2011/11/16	R157 2012/08/02	8.05	Call	Bond Future	3,664.0000	3,779.0000	3.139	0	0	0

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2011/11/16	R157 2012/08/02	8.05	Put	Bond Future	784.0000	741.0000	(5.485)	0	0	0
2011/11/16	R157 2012/08/02	7.95	Call	Bond Future	3,454.0000	3,565.0000	3.214	0	0	0
2011/11/16	R157 2012/08/02	7.95	Put	Bond Future	870.0000	822.0000	(5.517)	0	0	0
2011/11/16	R157 2012/11/01			Bond Future	7.1940	7.1290	(0.904)	0.0000	0.0000	0
2011/11/16	R157 2012/11/01	7.00	Call	Bond Future	1,791.0000	1,874.0000	4.634	0	0	0
2011/11/16	R157 2012/11/01	7.00	Put	Bond Future	2,335.0000	2,236.0000	(4.240)	0	0	0
2011/11/16	R157 2012/11/01	7.05	Call	Bond Future	1,858.0000	1,944.0000	4.629	0	0	0
2011/11/16	R157 2012/11/01	7.05	Put	Bond Future	2,262.0000	2,166.0000	(4.244)	0	0	0
2011/11/16	R157 2012/11/01	6.95	Call	Bond Future	1,725.0000	1,806.0000	4.696	0	0	0
2011/11/16	R157 2012/11/01	6.95	Put	Bond Future	2,410.0000	2,309.0000	(4.191)	0	0	0
2011/11/16	R186 2012/02/02			Bond Future	8.5480	8.5400	(0.094)	0.0000	0.0000	24,262
2011/11/16	R186 2012/02/02	9.00	Call	Bond Future	5,811.0000	5,844.0000	0.568	0	0	0
2011/11/16	R186 2012/02/02	9.00	Put	Bond Future	1,717.0000	1,676.0000	(2.388)	0	0	100
2011/11/16	R186 2012/02/02	9.05	Call	Bond Future	6,117.0000	6,152.0000	0.572	0	0	0
2011/11/16	R186 2012/02/02	9.05	Put	Bond Future	1,583.0000	1,544.0000	(2.464)	0	0	0
2011/11/16	R186 2012/02/02	8.95	Call	Bond Future	5,512.0000	5,543.0000	0.562	0	0	0
2011/11/16	R186 2012/02/02	8.95	Put	Bond Future	1,861.0000	1,817.0000	(2.364)	0	0	0
2011/11/16	R186 2012/02/02	7.75	Put	Bond Future	8,595.0000	8,521.0000	(0.861)	0	0	0
2011/11/16	R186 2012/02/02	7.75	Call	Bond Future	823.0000	823.0000	0.000	0	0	6,000
2011/11/16	R186 2012/02/02	6.75	Put	Bond Future	18,648.0000	18,572.0000	(0.408)	0	0	0
2011/11/16	R186 2012/02/02	6.75	Call	Bond Future	49.0000	48.0000	(2.041)	0	0	6,000
2011/11/16	R186 2012/02/02	8.00	Put	Bond Future	6,638.0000	6,568.0000	(1.055)	0	0	0
2011/11/16	R186 2012/02/02	8.00	Call	Bond Future	1,379.0000	1,383.0000	0.290	0	0	100
2011/11/16	R186 2012/02/02	13.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/16	R186 2012/02/02	13.25	Call	Bond Future	33,943.0000	34,017.0000	0.218	0	0	0
2011/11/16	R186 2012/02/02	98.00	Call	Bond Future	105,717.0000	105,792.0000	0.071	0	0	0
2011/11/16	R186 2012/02/02	98.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/16	R186 2012/05/03			Bond Future	8.6290	8.6200	(0.104)	0.0000	0.0000	0
2011/11/16	R186 2012/05/03	9.00	Call	Bond Future	6,610.0000	6,648.0000	0.575	0	0	0
2011/11/16	R186 2012/05/03	9.00	Put	Bond Future	3,297.0000	3,253.0000	(1.335)	0	0	0
2011/11/16	R186 2012/05/03	9.05	Call	Bond Future	6,879.0000	6,918.0000	0.567	0	0	0
2011/11/16	R186 2012/05/03	9.05	Put	Bond Future	3,130.0000	3,087.0000	(1.374)	0	0	0
2011/11/16	R186 2012/05/03	8.95	Call	Bond Future	6,347.0000	6,384.0000	0.583	0	0	0
2011/11/16	R186 2012/05/03	8.95	Put	Bond Future	3,473.0000	3,427.0000	(1.325)	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
2011/11/16	R186 2012/08/02			Bond Future	8.7110	8.7020	(0.103)	0.0000	0.0000	0
2011/11/16	R186 2012/08/02	8.75	Call	Bond Future	5,935.0000	5,967.0000	0.539	0	0	0
2011/11/16	R186 2012/08/02	8.75	Put	Bond Future	5,587.0000	5,538.0000	(0.877)	0	0	0
2011/11/16	R186 2012/08/02	8.80	Call	Bond Future	6,163.0000	6,196.0000	0.535	0	0	0
2011/11/16	R186 2012/08/02	8.80	Put	Bond Future	5,371.0000	5,323.0000	(0.894)	0	0	0
2011/11/16	R186 2012/08/02	8.70	Call	Bond Future	5,710.0000	5,741.0000	0.543	0	0	0
2011/11/16	R186 2012/08/02	8.70	Put	Bond Future	5,808.0000	5,759.0000	(0.844)	0	0	0
2011/11/16	R186 2012/11/01			Bond Future	8.7950	8.7830	(0.136)	0.0000	0.0000	0
2011/11/16	R186 2012/11/01	8.75	Call	Bond Future	6,613.0000	6,658.0000	0.680	0	0	0
2011/11/16	R186 2012/11/01	8.75	Put	Bond Future	7,009.0000	6,948.0000	(0.870)	0	0	0
2011/11/16	R186 2012/11/01	8.80	Call	Bond Future	6,831.0000	6,877.0000	0.673	0	0	0
2011/11/16	R186 2012/11/01	8.80	Put	Bond Future	6,787.0000	6,728.0000	(0.869)	0	0	0
2011/11/16	R186 2012/11/01	8.70	Call	Bond Future	6,398.0000	6,442.0000	0.688	0	0	0
2011/11/16	R186 2012/11/01	8.70	Put	Bond Future	7,236.0000	7,175.0000	(0.843)	0	0	0
2011/11/16	R189 2012/02/02			Bond Future	219.0172	218.9545	(0.029)	0.0000	0.0000	0
2011/11/16	R189 2012/02/02	218.00	Call	Bond Future	1,017.0000	955.0000	(6.096)	0	0	0
2011/11/16	R189 2012/02/02	218.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/16	R189 2012/02/02	218.05	Call	Bond Future	967.0000	905.0000	(6.412)	0	0	0
2011/11/16	R189 2012/02/02	218.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/16	R189 2012/02/02	217.95	Call	Bond Future	1,067.0000	1,005.0000	(5.811)	0	0	0
2011/11/16	R189 2012/02/02	217.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/16	R197 2012/02/02			Bond Future	242.3714	242.3504	(0.009)	0.0000	0.0000	418
2011/11/16	R197 2012/02/02	237.00	Call	Bond Future	5,371.0000	5,350.0000	(0.391)	0	0	0
2011/11/16	R197 2012/02/02	237.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/16	R197 2012/02/02	237.05	Call	Bond Future	5,321.0000	5,300.0000	(0.395)	0	0	0
2011/11/16	R197 2012/02/02	237.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/16	R197 2012/02/02	236.95	Call	Bond Future	5,421.0000	5,400.0000	(0.387)	0	0	0
2011/11/16	R197 2012/02/02	236.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/16	R201 2012/02/02			Bond Future	6.5010	6.4280	(1.123)	0.0000	0.0000	3,124
2011/11/16	R201 2012/02/02	8.25	Call	Bond Future	4,551.0000	4,746.0000	4.285	0	0	0
2011/11/16	R201 2012/02/02	8.25	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2011/11/16	R201 2012/02/02	8.30	Call	Bond Future	4,677.0000	4,872.0000	4.169	0	0	0
2011/11/16	R201 2012/02/02	8.30	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0

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2011/11/16	R201 2012/02/02	8.20	Call	Bond Future	4,425.0000	4,620.0000	4.407	0	0	0
2011/11/16	R201 2012/02/02	8.20	Put	Bond Future	2.0000	1.0000	(50.000)	0	0	0
2011/11/16	R201 2012/05/03			Bond Future	6.5580	6.4740	(1.281)	0.0000	0.0000	0
2011/11/16	R201 2012/05/03	7.75	Call	Bond Future	3,029.0000	3,210.0000	5.976	0	0	0
2011/11/16	R201 2012/05/03	7.75	Put	Bond Future	158.0000	133.0000	(15.823)	0	0	0
2011/11/16	R201 2012/05/03	7.80	Call	Bond Future	3,133.0000	3,316.0000	5.841	0	0	0
2011/11/16	R201 2012/05/03	7.80	Put	Bond Future	144.0000	121.0000	(15.972)	0	0	0
2011/11/16	R201 2012/05/03	7.70	Call	Bond Future	2,927.0000	3,106.0000	6.115	0	0	0
2011/11/16	R201 2012/05/03	7.70	Put	Bond Future	175.0000	147.0000	(16.000)	0	0	0
2011/11/16	R201 2012/08/02			Bond Future	6.6180	6.5240	(1.420)	0.0000	0.0000	0
2011/11/16	R201 2012/08/02	7.50	Call	Bond Future	2,498.0000	2,651.0000	6.125	0	0	0
2011/11/16	R201 2012/08/02	7.50	Put	Bond Future	557.0000	501.0000	(10.054)	0	0	0
2011/11/16	R201 2012/08/02	7.55	Call	Bond Future	2,576.0000	2,732.0000	6.056	0	0	0
2011/11/16	R201 2012/08/02	7.55	Put	Bond Future	527.0000	473.0000	(10.247)	0	0	0
2011/11/16	R201 2012/08/02	7.45	Call	Bond Future	2,420.0000	2,571.0000	6.240	0	0	0
2011/11/16	R201 2012/08/02	7.45	Put	Bond Future	588.0000	529.0000	(10.034)	0	0	0
2011/11/16	R201 2012/11/01			Bond Future	6.6840	6.5690	(1.721)	0.0000	0.0000	0
2011/11/16	R201 2012/11/01	6.50	Call	Bond Future	1,301.0000	1,409.0000	8.301	0	0	0
2011/11/16	R201 2012/11/01	6.50	Put	Bond Future	1,670.0000	1,548.0000	(7.305)	0	0	0
2011/11/16	R201 2012/11/01	6.55	Call	Bond Future	1,350.0000	1,461.0000	8.222	0	0	0
2011/11/16	R201 2012/11/01	6.55	Put	Bond Future	1,619.0000	1,499.0000	(7.412)	0	0	0
2011/11/16	R201 2012/11/01	6.45	Call	Bond Future	1,253.0000	1,358.0000	8.380	0	0	0
2011/11/16	R201 2012/11/01	6.45	Put	Bond Future	1,723.0000	1,597.0000	(7.313)	0	0	0
2011/11/16	R202 2012/02/02			Bond Future	181.0473	181.0325	(0.008)	0.0000	0.0000	34,606
2011/11/16	R202 2012/02/02	177.00	Call	Bond Future	4,047.0000	4,032.0000	(0.371)	0	0	0
2011/11/16	R202 2012/02/02	177.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/16	R202 2012/02/02	177.05	Call	Bond Future	3,997.0000	3,982.0000	(0.375)	0	0	0
2011/11/16	R202 2012/02/02	177.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/16	R202 2012/02/02	176.95	Call	Bond Future	4,097.0000	4,082.0000	(0.366)	0	0	0
2011/11/16	R202 2012/02/02	176.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/16	R203 2012/02/02			Bond Future	7.5800	7.5550	(0.330)	0.0000	0.0000	2,201
2011/11/16	R203 2012/02/02	8.75	Call	Bond Future	5,295.0000	5,400.0000	1.983	0	0	0
2011/11/16	R203 2012/02/02	8.75	Put	Bond Future	103.0000	94.0000	(8.738)	0	0	0

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2011/11/16	R203 2012/02/02	8.80	Call	Bond Future	5,496.0000	5,601.0000	1.910	0	0	0
2011/11/16	R203 2012/02/02	8.80	Put	Bond Future	90.0000	80.0000	(11.111)	0	0	0
2011/11/16	R203 2012/02/02	8.70	Call	Bond Future	5,096.0000	5,200.0000	2.041	0	0	0
2011/11/16	R203 2012/02/02	8.70	Put	Bond Future	119.0000	109.0000	(8.403)	0	0	0
2011/11/16	R203 2012/02/02	6.95	Put	Bond Future	3,308.0000	3,211.0000	(2.932)	0	0	0
2011/11/16	R203 2012/02/02	6.95	Call	Bond Future	372.0000	389.0000	4.570	0	0	2,640
2011/11/16	R203 2012/02/02	7.20	Put	Bond Future	2,428.0000	2,342.0000	(3.542)	0	0	0
2011/11/16	R203 2012/02/02	7.20	Call	Bond Future	669.0000	698.0000	4.335	0	0	880
2011/11/16	R203 2012/02/02	7.35	Call	Bond Future	912.0000	949.0000	4.057	0	0	0
2011/11/16	R203 2012/02/02	7.35	Put	Bond Future	1,972.0000	1,895.0000	(3.905)	0	0	880
2011/11/16	R203 2012/02/02	7.95	Call	Bond Future	2,391.0000	2,463.0000	3.011	0	0	0
2011/11/16	R203 2012/02/02	7.95	Put	Bond Future	713.0000	671.0000	(5.891)	0	0	2,640
2011/11/16	R203 2012/05/03			Bond Future	7.6720	7.6450	(0.352)	0.0000	0.0000	0
2011/11/16	R203 2012/05/03	8.75	Call	Bond Future	5,228.0000	5,319.0000	1.741	0	0	0
2011/11/16	R203 2012/05/03	8.75	Put	Bond Future	625.0000	598.0000	(4.320)	0	0	0
2011/11/16	R203 2012/05/03	8.80	Call	Bond Future	5,392.0000	5,485.0000	1.725	0	0	0
2011/11/16	R203 2012/05/03	8.80	Put	Bond Future	582.0000	557.0000	(4.296)	0	0	0
2011/11/16	R203 2012/05/03	8.70	Call	Bond Future	5,065.0000	5,155.0000	1.777	0	0	0
2011/11/16	R203 2012/05/03	8.70	Put	Bond Future	670.0000	642.0000	(4.179)	0	0	0
2011/11/16	R203 2012/08/02			Bond Future	7.7680	7.7390	(0.373)	0.0000	0.0000	0
2011/11/16	R203 2012/08/02	8.50	Call	Bond Future	4,698.0000	4,776.0000	1.660	0	0	0
2011/11/16	R203 2012/08/02	8.50	Put	Bond Future	1,678.0000	1,634.0000	(2.622)	0	0	0
2011/11/16	R203 2012/08/02	8.55	Call	Bond Future	4,830.0000	4,908.0000	1.615	0	0	0
2011/11/16	R203 2012/08/02	8.55	Put	Bond Future	1,608.0000	1,564.0000	(2.736)	0	0	0
2011/11/16	R203 2012/08/02	8.45	Call	Bond Future	4,564.0000	4,640.0000	1.665	0	0	0
2011/11/16	R203 2012/08/02	8.45	Put	Bond Future	1,747.0000	1,701.0000	(2.633)	0	0	0
2011/11/16	R203 2012/11/01			Bond Future	7.8740	7.8380	(0.457)	0.0000	0.0000	0
2011/11/16	R203 2012/11/01	7.75	Call	Bond Future	3,078.0000	3,145.0000	2.177	0	0	0
2011/11/16	R203 2012/11/01	7.75	Put	Bond Future	3,577.0000	3,499.0000	(2.181)	0	0	0
2011/11/16	R203 2012/11/01	7.80	Call	Bond Future	3,177.0000	3,245.0000	2.140	0	0	0
2011/11/16	R203 2012/11/01	7.80	Put	Bond Future	3,474.0000	3,398.0000	(2.188)	0	0	0
2011/11/16	R203 2012/11/01	7.70	Call	Bond Future	2,979.0000	3,045.0000	2.216	0	0	0
2011/11/16	R203 2012/11/01	7.70	Put	Bond Future	3,680.0000	3,601.0000	(2.147)	0	0	0
2011/11/16	R204 2012/02/02			Bond Future	7.8760	7.8520	(0.305)	0.0000	0.0000	3,268

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2011/11/16	R204 2012/02/02	9.00	Call	Bond Future	5,909.0000	6,018.0000	1.845	0	0	0
2011/11/16	R204 2012/02/02	9.00	Put	Bond Future	217.0000	200.0000	(7.834)	0	0	0
2011/11/16	R204 2012/02/02	9.05	Call	Bond Future	6,128.0000	6,238.0000	1.795	0	0	0
2011/11/16	R204 2012/02/02	9.05	Put	Bond Future	192.0000	176.0000	(8.333)	0	0	0
2011/11/16	R204 2012/02/02	8.95	Call	Bond Future	5,691.0000	5,799.0000	1.898	0	0	0
2011/11/16	R204 2012/02/02	8.95	Put	Bond Future	243.0000	225.0000	(7.407)	0	0	0
2011/11/16	R204 2012/05/03			Bond Future	7.9690	7.9420	(0.339)	0.0000	0.0000	0
2011/11/16	R204 2012/05/03	8.75	Call	Bond Future	5,017.0000	5,111.0000	1.874	0	0	0
2011/11/16	R204 2012/05/03	8.75	Put	Bond Future	1,149.0000	1,106.0000	(3.742)	0	0	0
2011/11/16	R204 2012/05/03	8.80	Call	Bond Future	5,190.0000	5,286.0000	1.850	0	0	0
2011/11/16	R204 2012/05/03	8.80	Put	Bond Future	1,081.0000	1,040.0000	(3.793)	0	0	0
2011/11/16	R204 2012/05/03	8.70	Call	Bond Future	4,847.0000	4,939.0000	1.898	0	0	0
2011/11/16	R204 2012/05/03	8.70	Put	Bond Future	1,221.0000	1,176.0000	(3.686)	0	0	0
2011/11/16	R204 2012/08/02			Bond Future	8.0660	8.0380	(0.347)	0.0000	0.0000	0
2011/11/16	R204 2012/08/02	8.50	Call	Bond Future	4,536.0000	4,614.0000	1.720	0	0	0
2011/11/16	R204 2012/08/02	8.50	Put	Bond Future	2,438.0000	2,378.0000	(2.461)	0	0	0
2011/11/16	R204 2012/08/02	8.55	Call	Bond Future	4,681.0000	4,761.0000	1.709	0	0	0
2011/11/16	R204 2012/08/02	8.55	Put	Bond Future	2,345.0000	2,287.0000	(2.473)	0	0	0
2011/11/16	R204 2012/08/02	8.45	Call	Bond Future	4,392.0000	4,469.0000	1.753	0	0	0
2011/11/16	R204 2012/08/02	8.45	Put	Bond Future	2,533.0000	2,472.0000	(2.408)	0	0	0
2011/11/16	R204 2012/11/01			Bond Future	8.1680	8.1350	(0.404)	0.0000	0.0000	0
2011/11/16	R204 2012/11/01	8.00	Call	Bond Future	3,596.0000	3,667.0000	1.974	0	0	0
2011/11/16	R204 2012/11/01	8.00	Put	Bond Future	4,393.0000	4,308.0000	(1.935)	0	0	0
2011/11/16	R204 2012/11/01	8.05	Call	Bond Future	3,711.0000	3,784.0000	1.967	0	0	0
2011/11/16	R204 2012/11/01	8.05	Put	Bond Future	4,270.0000	4,187.0000	(1.944)	0	0	0
2011/11/16	R204 2012/11/01	7.95	Call	Bond Future	3,483.0000	3,552.0000	1.981	0	0	0
2011/11/16	R204 2012/11/01	7.95	Put	Bond Future	4,519.0000	4,432.0000	(1.925)	0	0	0
2011/11/16	R206 2012/02/02			Bond Future	6.3320	6.2400	(1.453)	0.0000	0.0000	0
2011/11/16	R206 2012/02/02	8.00	Call	Bond Future	2,981.0000	3,148.0000	5.602	0	0	0
2011/11/16	R206 2012/02/02	8.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/16	R206 2012/02/02	8.05	Call	Bond Future	3,068.0000	3,236.0000	5.476	0	0	0
2011/11/16	R206 2012/02/02	8.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/16	R206 2012/02/02	7.95	Call	Bond Future	2,893.0000	3,061.0000	5.807	0	0	0
2011/11/16	R206 2012/02/02	7.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/11/16	R206 2012/05/03			Bond Future	6.3940	6.2830	(1.736)	0.0000	0.0000	0
2011/11/16	R206 2012/05/03	7.50	Call	Bond Future	1,834.0000	1,991.0000	8.561	0	0	0
2011/11/16	R206 2012/05/03	7.50	Put	Bond Future	89.0000	69.0000	(22.472)	0	0	0
2011/11/16	R206 2012/05/03	7.55	Call	Bond Future	1,903.0000	2,062.0000	8.355	0	0	0
2011/11/16	R206 2012/05/03	7.55	Put	Bond Future	80.0000	62.0000	(22.500)	0	0	0
2011/11/16	R206 2012/05/03	7.45	Call	Bond Future	1,766.0000	1,921.0000	8.777	0	0	0
2011/11/16	R206 2012/05/03	7.45	Put	Bond Future	99.0000	77.0000	(22.222)	0	0	0
2011/11/16	R206 2012/08/02			Bond Future	6.4640	6.3320	(2.042)	0.0000	0.0000	0
2011/11/16	R206 2012/08/02	7.25	Call	Bond Future	1,443.0000	1,572.0000	8.940	0	0	0
2011/11/16	R206 2012/08/02	7.25	Put	Bond Future	377.0000	326.0000	(13.528)	0	0	0
2011/11/16	R206 2012/08/02	7.30	Call	Bond Future	1,491.0000	1,622.0000	8.786	0	0	0
2011/11/16	R206 2012/08/02	7.30	Put	Bond Future	358.0000	308.0000	(13.966)	0	0	0
2011/11/16	R206 2012/08/02	7.20	Call	Bond Future	1,397.0000	1,523.0000	9.019	0	0	0
2011/11/16	R206 2012/08/02	7.20	Put	Bond Future	398.0000	344.0000	(13.568)	0	0	0
2011/11/16	R206 2012/11/01			Bond Future	6.5340	6.3570	(2.709)	0.0000	0.0000	0
2011/11/16	R206 2012/11/01	6.00	Call	Bond Future	625.0000	708.0000	13.280	0	0	0
2011/11/16	R206 2012/11/01	6.00	Put	Bond Future	1,236.0000	1,117.0000	(9.628)	0	0	0
2011/11/16	R206 2012/11/01	6.05	Call	Bond Future	650.0000	735.0000	13.077	0	0	0
2011/11/16	R206 2012/11/01	6.05	Put	Bond Future	1,203.0000	1,086.0000	(9.726)	0	0	0
2011/11/16	R206 2012/11/01	5.95	Call	Bond Future	602.0000	682.0000	13.289	0	0	0
2011/11/16	R206 2012/11/01	5.95	Put	Bond Future	1,270.0000	1,148.0000	(9.606)	0	0	0
2011/11/16	R207 2012/02/02			Bond Future	8.0990	8.0800	(0.235)	0.0000	0.0000	37,663
2011/11/16	R207 2012/02/02	9.00	Call	Bond Future	5,121.0000	5,210.0000	1.738	0	0	0
2011/11/16	R207 2012/02/02	9.00	Put	Bond Future	244.0000	227.0000	(6.967)	0	0	0
2011/11/16	R207 2012/02/02	9.05	Call	Bond Future	5,352.0000	5,443.0000	1.700	0	0	0
2011/11/16	R207 2012/02/02	9.05	Put	Bond Future	214.0000	199.0000	(7.009)	0	0	0
2011/11/16	R207 2012/02/02	8.95	Call	Bond Future	4,891.0000	4,979.0000	1.799	0	0	0
2011/11/16	R207 2012/02/02	8.95	Put	Bond Future	277.0000	258.0000	(6.859)	0	0	0
2011/11/16	R207 2012/02/02	7.35	Put	Bond Future	4,605.0000	4,508.0000	(2.106)	0	0	0
2011/11/16	R207 2012/02/02	7.35	Call	Bond Future	297.0000	307.0000	3.367	0	0	1,920
2011/11/16	R207 2012/02/02	7.65	Put	Bond Future	3,208.0000	3,122.0000	(2.681)	0	0	0
2011/11/16	R207 2012/02/02	7.65	Call	Bond Future	654.0000	675.0000	3.211	0	0	640
2011/11/16	R207 2012/02/02	7.85	Call	Bond Future	1,018.0000	1,049.0000	3.045	0	0	0
2011/11/16	R207 2012/02/02	7.85	Put	Bond Future	2,424.0000	2,348.0000	(3.135)	0	0	640

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
2011/11/16	R207 2012/02/02	8.50	Call	Bond Future	2,979.0000	3,046.0000	2.249	0	0	0
2011/11/16	R207 2012/02/02	8.50	Put	Bond Future	769.0000	729.0000	(5.202)	0	0	1,920
2011/11/16	R207 2012/05/03			Bond Future	8.1920	8.1710	(0.256)	0.0000	0.0000	0
2011/11/16	R207 2012/05/03	8.75	Call	Bond Future	4,585.0000	4,655.0000	1.527	0	0	0
2011/11/16	R207 2012/05/03	8.75	Put	Bond Future	1,612.0000	1,568.0000	(2.730)	0	0	0
2011/11/16	R207 2012/05/03	8.80	Call	Bond Future	4,758.0000	4,829.0000	1.492	0	0	0
2011/11/16	R207 2012/05/03	8.80	Put	Bond Future	1,524.0000	1,481.0000	(2.822)	0	0	0
2011/11/16	R207 2012/05/03	8.70	Call	Bond Future	4,416.0000	4,484.0000	1.540	0	0	0
2011/11/16	R207 2012/05/03	8.70	Put	Bond Future	1,705.0000	1,658.0000	(2.757)	0	0	0
2011/11/16	R207 2012/08/02			Bond Future	8.2890	8.2670	(0.265)	0.0000	0.0000	0
2011/11/16	R207 2012/08/02	8.75	Call	Bond Future	4,901.0000	4,967.0000	1.347	0	0	0
2011/11/16	R207 2012/08/02	8.75	Put	Bond Future	2,508.0000	2,458.0000	(1.994)	0	0	0
2011/11/16	R207 2012/08/02	8.80	Call	Bond Future	5,059.0000	5,126.0000	1.324	0	0	0
2011/11/16	R207 2012/08/02	8.80	Put	Bond Future	2,411.0000	2,362.0000	(2.032)	0	0	0
2011/11/16	R207 2012/08/02	8.70	Call	Bond Future	4,746.0000	4,810.0000	1.349	0	0	0
2011/11/16	R207 2012/08/02	8.70	Put	Bond Future	2,609.0000	2,557.0000	(1.993)	0	0	0
2011/11/16	R207 2012/11/01			Bond Future	8.3850	8.3590	(0.310)	0.0000	0.0000	0
2011/11/16	R207 2012/11/01	8.25	Call	Bond Future	3,896.0000	3,956.0000	1.540	0	0	0
2011/11/16	R207 2012/11/01	8.25	Put	Bond Future	4,590.0000	4,517.0000	(1.590)	0	0	0
2011/11/16	R207 2012/11/01	8.30	Call	Bond Future	4,021.0000	4,083.0000	1.542	0	0	0
2011/11/16	R207 2012/11/01	8.30	Put	Bond Future	4,457.0000	4,386.0000	(1.593)	0	0	0
2011/11/16	R207 2012/11/01	8.20	Call	Bond Future	3,772.0000	3,831.0000	1.564	0	0	0
2011/11/16	R207 2012/11/01	8.20	Put	Bond Future	4,725.0000	4,651.0000	(1.566)	0	0	0
2011/11/16	R208 2012/02/02			Bond Future	8.1520	8.1180	(0.417)	0.0000	0.0000	17,761
2011/11/16	R208 2012/02/02	9.00	Call	Bond Future	5,157.0000	5,334.0000	3.432	0	0	0
2011/11/16	R208 2012/02/02	9.00	Put	Bond Future	248.0000	221.0000	(10.887)	0	0	0
2011/11/16	R208 2012/02/02	9.05	Call	Bond Future	5,403.0000	5,582.0000	3.313	0	0	0
2011/11/16	R208 2012/02/02	9.05	Put	Bond Future	215.0000	190.0000	(11.628)	0	0	0
2011/11/16	R208 2012/02/02	8.95	Call	Bond Future	4,912.0000	5,085.0000	3.522	0	0	0
2011/11/16	R208 2012/02/02	8.95	Put	Bond Future	283.0000	252.0000	(10.954)	0	0	0
2011/11/16	R208 2012/02/02	7.45	Put	Bond Future	4,635.0000	4,456.0000	(3.862)	0	0	0
2011/11/16	R208 2012/02/02	7.45	Call	Bond Future	301.0000	326.0000	8.306	0	0	2,880
2011/11/16	R208 2012/02/02	7.70	Put	Bond Future	3,374.0000	3,214.0000	(4.742)	0	0	0
2011/11/16	R208 2012/02/02	7.70	Call	Bond Future	612.0000	657.0000	7.353	0	0	960

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2011/11/16	R208 2012/02/02	7.90	Call	Bond Future	988.0000	1,054.0000	6.680	0	0	0
2011/11/16	R208 2012/02/02	7.90	Put	Bond Future	2,515.0000	2,377.0000	(5.487)	0	0	960
2011/11/16	R208 2012/02/02	8.55	Call	Bond Future	3,088.0000	3,228.0000	4.534	0	0	0
2011/11/16	R208 2012/02/02	8.55	Put	Bond Future	741.0000	677.0000	(8.637)	0	0	2,880
2011/11/16	R208 2012/05/03			Bond Future	8.2350	8.1990	(0.437)	0.0000	0.0000	0
2011/11/16	R208 2012/05/03	9.00	Call	Bond Future	5,553.0000	5,703.0000	2.701	0	0	0
2011/11/16	R208 2012/05/03	9.00	Put	Bond Future	1,213.0000	1,152.0000	(5.029)	0	0	0
2011/11/16	R208 2012/05/03	9.05	Call	Bond Future	5,750.0000	5,903.0000	2.661	0	0	0
2011/11/16	R208 2012/05/03	9.05	Put	Bond Future	1,136.0000	1,078.0000	(5.106)	0	0	0
2011/11/16	R208 2012/05/03	8.95	Call	Bond Future	5,354.0000	5,501.0000	2.746	0	0	0
2011/11/16	R208 2012/05/03	8.95	Put	Bond Future	1,289.0000	1,226.0000	(4.888)	0	0	0
2011/11/16	R208 2012/08/02			Bond Future	8.3210	8.2830	(0.457)	0.0000	0.0000	0
2011/11/16	R208 2012/08/02	8.75	Call	Bond Future	5,043.0000	5,172.0000	2.558	0	0	0
2011/11/16	R208 2012/08/02	8.75	Put	Bond Future	2,635.0000	2,547.0000	(3.340)	0	0	0
2011/11/16	R208 2012/08/02	8.80	Call	Bond Future	5,212.0000	5,344.0000	2.533	0	0	0
2011/11/16	R208 2012/08/02	8.80	Put	Bond Future	2,529.0000	2,444.0000	(3.361)	0	0	0
2011/11/16	R208 2012/08/02	8.70	Call	Bond Future	4,877.0000	5,003.0000	2.584	0	0	0
2011/11/16	R208 2012/08/02	8.70	Put	Bond Future	2,746.0000	2,655.0000	(3.314)	0	0	0
2011/11/16	R208 2012/11/01			Bond Future	8.4100	8.3680	(0.499)	0.0000	0.0000	0
2011/11/16	R208 2012/11/01	8.25	Call	Bond Future	3,745.0000	3,854.0000	2.911	0	0	0
2011/11/16	R208 2012/11/01	8.25	Put	Bond Future	4,641.0000	4,516.0000	(2.693)	0	0	0
2011/11/16	R208 2012/11/01	8.30	Call	Bond Future	3,880.0000	3,992.0000	2.887	0	0	0
2011/11/16	R208 2012/11/01	8.30	Put	Bond Future	4,495.0000	4,373.0000	(2.714)	0	0	0
2011/11/16	R208 2012/11/01	8.20	Call	Bond Future	3,614.0000	3,721.0000	2.961	0	0	0
2011/11/16	R208 2012/11/01	8.20	Put	Bond Future	4,792.0000	4,665.0000	(2.650)	0	0	0
2011/11/16	R209 2012/02/02			Bond Future	8.9280	8.9300	0.022	0.0000	0.0000	2,584
2011/11/16	R209 2012/02/02	9.00	Call	Bond Future	3,090.0000	3,063.0000	(0.874)	0	0	0
2011/11/16	R209 2012/02/02	9.00	Put	Bond Future	2,537.0000	2,525.0000	(0.473)	0	0	0
2011/11/16	R209 2012/02/02	9.05	Call	Bond Future	3,289.0000	3,262.0000	(0.821)	0	0	0
2011/11/16	R209 2012/02/02	9.05	Put	Bond Future	2,355.0000	2,344.0000	(0.467)	0	0	0
2011/11/16	R209 2012/02/02	8.95	Call	Bond Future	2,897.0000	2,871.0000	(0.897)	0	0	0
2011/11/16	R209 2012/02/02	8.95	Put	Bond Future	2,727.0000	2,717.0000	(0.367)	0	0	0
2011/11/16	R209 2012/05/03			Bond Future	8.9980	9.0000	0.022	0.0000	0.0000	0
2011/11/16	R209 2012/05/03	9.00	Call	Bond Future	4,014.0000	3,994.0000	(0.498)	0	0	0

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2011/11/16	R209 2012/05/03	9.00	Put	Bond Future	3,999.0000	3,994.0000	(0.125)	0	0	0
2011/11/16	R209 2012/05/03	9.05	Call	Bond Future	4,203.0000	4,183.0000	(0.476)	0	0	0
2011/11/16	R209 2012/05/03	9.05	Put	Bond Future	3,808.0000	3,803.0000	(0.131)	0	0	0
2011/11/16	R209 2012/05/03	8.95	Call	Bond Future	3,828.0000	3,808.0000	(0.522)	0	0	0
2011/11/16	R209 2012/05/03	8.95	Put	Bond Future	4,196.0000	4,191.0000	(0.119)	0	0	0
2011/11/16	R209 2012/08/02			Bond Future	9.0680	9.0700	0.022	0.0000	0.0000	0
2011/11/16	R209 2012/08/02	9.25	Call	Bond Future	5,708.0000	5,690.0000	(0.315)	0	0	0
2011/11/16	R209 2012/08/02	9.25	Put	Bond Future	4,358.0000	4,355.0000	(0.069)	0	0	0
2011/11/16	R209 2012/08/02	9.30	Call	Bond Future	5,895.0000	5,877.0000	(0.305)	0	0	0
2011/11/16	R209 2012/08/02	9.30	Put	Bond Future	4,181.0000	4,178.0000	(0.072)	0	0	0
2011/11/16	R209 2012/08/02	9.20	Call	Bond Future	5,523.0000	5,505.0000	(0.326)	0	0	0
2011/11/16	R209 2012/08/02	9.20	Put	Bond Future	4,540.0000	4,537.0000	(0.066)	0	0	0
2011/11/16	R209 2012/11/01			Bond Future	9.1400	9.1400	0.000	0.0000	0.0000	0
2011/11/16	R209 2012/11/01	9.00	Call	Bond Future	5,220.0000	5,211.0000	(0.172)	0	0	0
2011/11/16	R209 2012/11/01	9.00	Put	Bond Future	6,273.0000	6,264.0000	(0.143)	0	0	0
2011/11/16	R209 2012/11/01	9.05	Call	Bond Future	5,394.0000	5,386.0000	(0.148)	0	0	0
2011/11/16	R209 2012/11/01	9.05	Put	Bond Future	6,068.0000	6,060.0000	(0.132)	0	0	0
2011/11/16	R209 2012/11/01	8.95	Call	Bond Future	5,045.0000	5,037.0000	(0.159)	0	0	0
2011/11/16	R209 2012/11/01	8.95	Put	Bond Future	6,479.0000	6,471.0000	(0.123)	0	0	0
2011/11/16	R210 2012/02/02			Bond Future	135.7639	136.2937	0.390	0.0000	0.0000	750
2011/11/16	R210 2012/02/02	131.00	Call	Bond Future	4,764.0000	5,294.0000	11.125	0	0	0
2011/11/16	R210 2012/02/02	131.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/16	R210 2012/02/02	131.05	Call	Bond Future	4,714.0000	5,244.0000	11.243	0	0	0
2011/11/16	R210 2012/02/02	131.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/16	R210 2012/02/02	130.95	Call	Bond Future	4,814.0000	5,344.0000	11.010	0	0	0
2011/11/16	R210 2012/02/02	130.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/16	R211 2012/02/02			Bond Future	114.6862	114.6652	(0.018)	0.0000	0.0000	480
2011/11/16	R211 2012/02/02	110.50	Call	Bond Future	4,186.0000	4,165.0000	(0.502)	0	0	0
2011/11/16	R211 2012/02/02	110.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/16	R211 2012/02/02	110.55	Call	Bond Future	4,136.0000	4,115.0000	(0.508)	0	0	0
2011/11/16	R211 2012/02/02	110.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/16	R211 2012/02/02	110.45	Call	Bond Future	4,236.0000	4,215.0000	(0.496)	0	0	0
2011/11/16	R211 2012/02/02	110.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/11/16	R212 2012/02/02			Bond Future	111.1466	111.1861	0.036	0.0000	0.0000	2,677
2011/11/16	R212 2012/02/02	108.50	Call	Bond Future	2,647.0000	2,686.0000	1.473	0	0	0
2011/11/16	R212 2012/02/02	108.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/16	R212 2012/02/02	108.55	Call	Bond Future	2,597.0000	2,636.0000	1.502	0	0	0
2011/11/16	R212 2012/02/02	108.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/16	R212 2012/02/02	108.45	Call	Bond Future	2,697.0000	2,736.0000	1.446	0	0	0
2011/11/16	R212 2012/02/02	108.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/16	R213 2012/02/02			Bond Future	8.9070	8.8880	(0.213)	0.0000	0.0000	487
2011/11/16	R213 2012/02/02	9.00	Call	Bond Future	3,406.0000	3,471.0000	1.908	0	0	0
2011/11/16	R213 2012/02/02	9.00	Put	Bond Future	2,677.0000	2,592.0000	(3.175)	0	0	0
2011/11/16	R213 2012/02/02	9.05	Call	Bond Future	3,626.0000	3,694.0000	1.875	0	0	0
2011/11/16	R213 2012/02/02	9.05	Put	Bond Future	2,509.0000	2,427.0000	(3.268)	0	0	0
2011/11/16	R213 2012/02/02	8.95	Call	Bond Future	3,192.0000	3,254.0000	1.942	0	0	0
2011/11/16	R213 2012/02/02	8.95	Put	Bond Future	2,854.0000	2,766.0000	(3.083)	0	0	0
2011/11/16	R213 2012/05/03			Bond Future	8.9810	8.9620	(0.212)	0.0000	0.0000	0
2011/11/16	R213 2012/05/03	9.25	Call	Bond Future	5,378.0000	5,455.0000	1.432	0	0	0
2011/11/16	R213 2012/05/03	9.25	Put	Bond Future	3,325.0000	3,254.0000	(2.135)	0	0	0
2011/11/16	R213 2012/05/03	9.30	Call	Bond Future	5,605.0000	5,684.0000	1.409	0	0	0
2011/11/16	R213 2012/05/03	9.30	Put	Bond Future	3,179.0000	3,110.0000	(2.170)	0	0	0
2011/11/16	R213 2012/05/03	9.20	Call	Bond Future	5,155.0000	5,230.0000	1.455	0	0	0
2011/11/16	R213 2012/05/03	9.20	Put	Bond Future	3,478.0000	3,405.0000	(2.099)	0	0	0
2011/11/16	R213 2012/08/02			Bond Future	9.0570	9.0370	(0.221)	0.0000	0.0000	0
2011/11/16	R213 2012/08/02	9.25	Call	Bond Future	5,922.0000	6,001.0000	1.334	0	0	0
2011/11/16	R213 2012/08/02	9.25	Put	Bond Future	4,462.0000	4,388.0000	(1.658)	0	0	0
2011/11/16	R213 2012/08/02	9.30	Call	Bond Future	6,138.0000	6,218.0000	1.303	0	0	0
2011/11/16	R213 2012/08/02	9.30	Put	Bond Future	4,307.0000	4,233.0000	(1.718)	0	0	0
2011/11/16	R213 2012/08/02	9.20	Call	Bond Future	5,709.0000	5,786.0000	1.349	0	0	0
2011/11/16	R213 2012/08/02	9.20	Put	Bond Future	4,624.0000	4,547.0000	(1.665)	0	0	0
2011/11/16	R213 2012/11/01			Bond Future	9.1360	9.1130	(0.252)	0.0000	0.0000	0
2011/11/16	R213 2012/11/01	9.00	Call	Bond Future	5,407.0000	5,488.0000	1.498	0	0	0
2011/11/16	R213 2012/11/01	9.00	Put	Bond Future	6,444.0000	6,351.0000	(1.443)	0	0	0
2011/11/16	R213 2012/11/01	9.05	Call	Bond Future	5,604.0000	5,686.0000	1.463	0	0	0
2011/11/16	R213 2012/11/01	9.05	Put	Bond Future	6,257.0000	6,165.0000	(1.470)	0	0	0
2011/11/16	R213 2012/11/01	8.95	Call	Bond Future	5,209.0000	5,287.0000	1.497	0	0	0

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2011/11/16	R213 2012/11/01	8.95	Put	Bond Future	6,632.0000	6,536.0000	(1.448)	0	0	0
2011/11/16	TRT1 2012/02/02			Index Future	367.2150	368.9020	0.459	0.0000	0.0000	0
Total										579045.00