



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 18/11/2011

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
2011/11/18	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/18	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/18	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/18	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/18	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/18	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/18	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/18	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/18	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/18	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/18	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/18	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/18	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/18	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/18	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/11/18	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/18	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/18	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/18	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/18	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/18	AL7T 2012/02/02			Index Future	408.8310	409.5350	0.172	0.0000	0.0000	16
2011/11/18	AL7T 2012/05/03			Index Future	414.8670	415.5790	0.172	0.0000	0.0000	0
2011/11/18	ALBI 2012/02/02			Index Future	373.3160	373.9580	0.172	0.0000	0.0000	1,044
2011/11/18	ALBI 2012/05/03			Index Future	378.8280	379.4770	0.171	0.0000	0.0000	0
2011/11/18	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/18	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/18	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/18	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/18	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/18	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/18	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/18	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/18	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/18	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/18	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/18	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0

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2011/11/18	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/18	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/18	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/18	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/18	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/18	CAAK 2011/12/19			Can-Do Future	0.1617	0.1592	(1.546)	0.0000	0.0000	12,659
2011/11/18	CAAL 2011/12/19			Can-Do Future	0.1676	0.1612	(3.819)	0.0000	0.0000	18,519
2011/11/18	CAAM 2011/12/19			Can-Do Future	0.1064	0.1112	4.511	0.0000	0.0000	12,423
2011/11/18	CAAN 2012/03/30			Can-Do Future	0.4697	0.4522	(3.726)	0.0000	0.0000	100,000
2011/11/18	CAAO 2012/03/30			Can-Do Future	0.0820	0.0850	3.659	0.0000	0.0000	100,000
2011/11/18	CAAP 2011/12/19			Can-Do Future	0.1270	0.1323	4.173	0.0000	0.0000	12,346
2011/11/18	CAAR 2011/12/19			Can-Do Future	0.1667	0.1673	0.360	0.0000	0.0000	18,750
2011/11/18	CAAS 2012/01/31			Can-Do Future	0.1055	0.1045	(0.948)	0.0000	0.0000	12,500
2011/11/18	CAAT 2012/02/29			Can-Do Future	0.0875	0.0870	(0.571)	0.0000	0.0000	12,500
2011/11/18	CAAU 2012/01/31			Can-Do Future	0.0521	0.0542	4.031	0.0000	0.0000	19,481
2011/11/18	CAAV 2012/02/29			Can-Do Future	0.0729	0.0752	3.155	0.0000	0.0000	12,987
2011/11/18	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/18	CRD1 2012/02/02			Index Future	167.2950	167.8020	0.303	0.0000	0.0000	0
2011/11/18	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/11/18	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/18	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/18	GOVI 2012/02/02			GOVI	374.5440	375.1570	0.164	0.0000	0.0000	156
2011/11/18	GOVI 2012/02/02	369.00	Call	GOVI	55,440.0000	61,570.0000	11.057	0	0	0
2011/11/18	GOVI 2012/02/02	369.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/11/18	GOVI 2012/02/02	369.01	Call	GOVI	55,340.0000	61,470.0000	11.077	0	0	0
2011/11/18	GOVI 2012/02/02	369.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/11/18	GOVI 2012/02/02	368.99	Call	GOVI	55,540.0000	61,670.0000	11.037	0	0	0
2011/11/18	GOVI 2012/02/02	368.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/11/18	GOVI 2012/05/03			GOVI	380.0740	380.6940	0.163	0.0000	0.0000	0
2011/11/18	GOVI 2012/05/03	382.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/11/18	GOVI 2012/05/03	382.00	Put	GOVI	19,260.0000	13,060.0000	(32.191)	0	0	0
2011/11/18	GOVI 2012/05/03	382.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/11/18	GOVI 2012/05/03	382.01	Put	GOVI	19,360.0000	13,160.0000	(32.025)	0	0	0
2011/11/18	GOVI 2012/05/03	381.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/11/18	GOVI 2012/05/03	381.99	Put	GOVI	19,160.0000	12,960.0000	(32.359)	0	0	0
2011/11/18	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/11/18	IGOV 2012/02/02			Index Future	164.0370	164.0100	(0.016)	0.0000	0.0000	505
2011/11/18	IGOV 2012/05/03			Index Future	166.4590	166.4300	(0.017)	0.0000	0.0000	0
2011/11/18	ILBI 2012/02/02			Index Future	445.8100	446.6990	0.199	0.0000	0.0000	88
2011/11/18	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/11/18	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/11/18	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/11/18	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/11/18	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/11/18	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0

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2011/11/18	JBAF 2011/12/21			Jibar Tradeable Future	5.5800	5.5800	0.000	0.0000	0.0000	5,541
2011/11/18	JBAF 2012/01/18			Jibar Tradeable Future	5.5600	5.5500	(0.180)	0.0000	0.0000	101
2011/11/18	JBAF 2012/02/15			Jibar Tradeable Future	5.5200	5.5100	(0.181)	0.0000	0.0000	0
2011/11/18	JBAF 2012/03/20			Jibar Tradeable Future	5.5000	5.4800	(0.364)	0.0000	0.0000	2,340
2011/11/18	JBAF 2012/04/18			Jibar Tradeable Future	5.5000	5.4800	(0.364)	0.0000	0.0000	0
2011/11/18	JBAF 2012/05/16			Jibar Tradeable Future	5.5000	5.4900	(0.182)	0.0000	0.0000	0
2011/11/18	JBAF 2012/06/20			Jibar Tradeable Future	5.5200	5.5000	(0.362)	0.0000	0.0000	2,890
2011/11/18	JBAF 2012/09/19			Jibar Tradeable Future	5.6700	5.6400	(0.529)	0.0000	0.0000	44,760
2011/11/18	JBAF 2012/12/19			Jibar Tradeable Future	5.8900	5.8600	(0.509)	0.0000	0.0000	990
2011/11/18	JBAF 2013/03/20			Jibar Tradeable Future	6.1200	6.0900	(0.490)	0.0000	0.0000	790
2011/11/18	JBAF 2013/06/19			Jibar Tradeable Future	6.3400	6.3100	(0.473)	0.0000	0.0000	1,250
2011/11/18	JBAF 2013/09/18			Jibar Tradeable Future	6.5500	6.5200	(0.458)	0.0000	0.0000	1,450
2011/11/18	JN02 2012/02/02			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/11/18	JN02 2012/02/02	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/18	JN02 2012/02/02	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/18	JN02 2012/02/02	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/18	JN02 2012/02/02	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/11/18	JN02 2012/02/02	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/11/18	JN02 2012/02/02	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/18	JN05 2012/02/02			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/11/18	JN05 2012/02/02	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/18	JN05 2012/02/02	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/18	JN05 2012/02/02	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/18	JN05 2012/02/02	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/11/18	JN05 2012/02/02	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/11/18	JN05 2012/02/02	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/18	JN10 2012/02/02			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/11/18	JN10 2012/02/02	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/18	JN10 2012/02/02	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/18	JN10 2012/02/02	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/18	JN10 2012/02/02	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/11/18	JN10 2012/02/02	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/11/18	JN10 2012/02/02	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0

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2011/11/18	OTH1 2012/02/02			Index Future	366.3560	367.1500	0.217	0.0000	0.0000	0
2011/11/18	R157 2012/02/02			Bond Future	6.8990	6.8670	(0.464)	0.0000	0.0000	11,755
2011/11/18	R157 2012/02/02	8.50	Call	Bond Future	5,511.0000	5,623.0000	2.032	0	0	0
2011/11/18	R157 2012/02/02	8.50	Put	Bond Future	7.0000	6.0000	(14.286)	0	0	0
2011/11/18	R157 2012/02/02	8.55	Call	Bond Future	5,676.0000	5,788.0000	1.973	0	0	0
2011/11/18	R157 2012/02/02	8.55	Put	Bond Future	5.0000	4.0000	(20.000)	0	0	0
2011/11/18	R157 2012/02/02	8.45	Call	Bond Future	5,345.0000	5,457.0000	2.095	0	0	0
2011/11/18	R157 2012/02/02	8.45	Put	Bond Future	8.0000	7.0000	(12.500)	0	0	0
2011/11/18	R157 2012/02/02	6.55	Call	Bond Future	420.0000	449.0000	6.905	0	0	0
2011/11/18	R157 2012/02/02	6.55	Put	Bond Future	1,664.0000	1,579.0000	(5.108)	0	0	65
2011/11/18	R157 2012/02/02	6.00	Put	Bond Future	3,311.0000	3,205.0000	(3.201)	0	0	0
2011/11/18	R157 2012/02/02	6.00	Call	Bond Future	74.0000	81.0000	9.459	0	0	130
2011/11/18	R157 2012/02/02	7.05	Call	Bond Future	1,215.0000	1,278.0000	5.185	0	0	0
2011/11/18	R157 2012/02/02	7.05	Put	Bond Future	682.0000	631.0000	(7.478)	0	0	130
2011/11/18	R157 2012/02/02	6.25	Put	Bond Future	2,504.0000	2,406.0000	(3.914)	0	0	0
2011/11/18	R157 2012/02/02	6.25	Call	Bond Future	178.0000	193.0000	8.427	0	0	3,960
2011/11/18	R157 2012/02/02	6.45	Put	Bond Future	1,925.0000	1,836.0000	(4.623)	0	0	0
2011/11/18	R157 2012/02/02	6.45	Call	Bond Future	322.0000	346.0000	7.453	0	0	1,320
2011/11/18	R157 2012/02/02	6.65	Call	Bond Future	537.0000	572.0000	6.518	0	0	0
2011/11/18	R157 2012/02/02	6.65	Put	Bond Future	1,423.0000	1,344.0000	(5.552)	0	0	1,320
2011/11/18	R157 2012/02/02	7.20	Call	Bond Future	1,552.0000	1,625.0000	4.704	0	0	0
2011/11/18	R157 2012/02/02	7.20	Put	Bond Future	492.0000	452.0000	(8.130)	0	0	3,960
2011/11/18	R157 2012/05/03			Bond Future	6.9820	6.9460	(0.516)	0.0000	0.0000	0
2011/11/18	R157 2012/05/03	8.25	Call	Bond Future	4,293.0000	4,396.0000	2.399	0	0	0
2011/11/18	R157 2012/05/03	8.25	Put	Bond Future	208.0000	193.0000	(7.212)	0	0	0
2011/11/18	R157 2012/05/03	8.30	Call	Bond Future	4,431.0000	4,535.0000	2.347	0	0	0
2011/11/18	R157 2012/05/03	8.30	Put	Bond Future	189.0000	174.0000	(7.937)	0	0	0
2011/11/18	R157 2012/05/03	8.20	Call	Bond Future	4,155.0000	4,257.0000	2.455	0	0	0
2011/11/18	R157 2012/05/03	8.20	Put	Bond Future	228.0000	212.0000	(7.018)	0	0	0
2011/11/18	R157 2012/08/02			Bond Future	7.0690	7.0280	(0.580)	0.0000	0.0000	0
2011/11/18	R157 2012/08/02	8.00	Call	Bond Future	3,597.0000	3,685.0000	2.446	0	0	0
2011/11/18	R157 2012/08/02	8.00	Put	Bond Future	804.0000	767.0000	(4.602)	0	0	0
2011/11/18	R157 2012/08/02	8.05	Call	Bond Future	3,703.0000	3,793.0000	2.430	0	0	0

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2011/11/18	R157 2012/08/02	8.05	Put	Bond Future	762.0000	727.0000	(4.593)	0	0	0
2011/11/18	R157 2012/08/02	7.95	Call	Bond Future	3,491.0000	3,579.0000	2.521	0	0	0
2011/11/18	R157 2012/08/02	7.95	Put	Bond Future	846.0000	809.0000	(4.374)	0	0	0
2011/11/18	R157 2012/11/01			Bond Future	7.1630	7.1190	(0.614)	0.0000	0.0000	0
2011/11/18	R157 2012/11/01	7.00	Call	Bond Future	1,826.0000	1,882.0000	3.067	0	0	0
2011/11/18	R157 2012/11/01	7.00	Put	Bond Future	2,283.0000	2,216.0000	(2.935)	0	0	0
2011/11/18	R157 2012/11/01	7.05	Call	Bond Future	1,894.0000	1,952.0000	3.062	0	0	0
2011/11/18	R157 2012/11/01	7.05	Put	Bond Future	2,211.0000	2,146.0000	(2.940)	0	0	0
2011/11/18	R157 2012/11/01	6.95	Call	Bond Future	1,759.0000	1,813.0000	3.070	0	0	0
2011/11/18	R157 2012/11/01	6.95	Put	Bond Future	2,357.0000	2,288.0000	(2.927)	0	0	0
2011/11/18	R186 2012/02/02			Bond Future	8.5450	8.5130	(0.374)	0.0000	0.0000	24,262
2011/11/18	R186 2012/02/02	9.00	Call	Bond Future	5,793.0000	5,985.0000	3.314	0	0	0
2011/11/18	R186 2012/02/02	9.00	Put	Bond Future	1,671.0000	1,565.0000	(6.344)	0	0	100
2011/11/18	R186 2012/02/02	9.05	Call	Bond Future	6,100.0000	6,298.0000	3.246	0	0	0
2011/11/18	R186 2012/02/02	9.05	Put	Bond Future	1,538.0000	1,438.0000	(6.502)	0	0	0
2011/11/18	R186 2012/02/02	8.95	Call	Bond Future	5,492.0000	5,678.0000	3.387	0	0	0
2011/11/18	R186 2012/02/02	8.95	Put	Bond Future	1,813.0000	1,701.0000	(6.178)	0	0	0
2011/11/18	R186 2012/02/02	7.75	Put	Bond Future	8,544.0000	8,289.0000	(2.985)	0	0	0
2011/11/18	R186 2012/02/02	7.75	Call	Bond Future	800.0000	843.0000	5.375	0	0	6,000
2011/11/18	R186 2012/02/02	6.75	Put	Bond Future	18,616.0000	18,321.0000	(1.585)	0	0	0
2011/11/18	R186 2012/02/02	6.75	Call	Bond Future	45.0000	48.0000	6.667	0	0	6,000
2011/11/18	R186 2012/02/02	8.00	Put	Bond Future	6,583.0000	6,351.0000	(3.524)	0	0	0
2011/11/18	R186 2012/02/02	8.00	Call	Bond Future	1,352.0000	1,418.0000	4.882	0	0	100
2011/11/18	R186 2012/02/02	13.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/18	R186 2012/02/02	13.25	Call	Bond Future	33,971.0000	34,269.0000	0.877	0	0	0
2011/11/18	R186 2012/02/02	98.00	Call	Bond Future	105,745.0000	106,043.0000	0.282	0	0	0
2011/11/18	R186 2012/02/02	98.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/18	R186 2012/05/03			Bond Future	8.6250	8.5920	(0.383)	0.0000	0.0000	0
2011/11/18	R186 2012/05/03	9.00	Call	Bond Future	6,606.0000	6,784.0000	2.695	0	0	0
2011/11/18	R186 2012/05/03	9.00	Put	Bond Future	3,257.0000	3,133.0000	(3.807)	0	0	0
2011/11/18	R186 2012/05/03	9.05	Call	Bond Future	6,875.0000	7,058.0000	2.662	0	0	0
2011/11/18	R186 2012/05/03	9.05	Put	Bond Future	3,090.0000	2,971.0000	(3.851)	0	0	0
2011/11/18	R186 2012/05/03	8.95	Call	Bond Future	6,342.0000	6,516.0000	2.744	0	0	0
2011/11/18	R186 2012/05/03	8.95	Put	Bond Future	3,431.0000	3,303.0000	(3.731)	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
2011/11/18	R186 2012/08/02			Bond Future	8.7060	8.6720	(0.391)	0.0000	0.0000	0
2011/11/18	R186 2012/08/02	8.75	Call	Bond Future	5,937.0000	6,090.0000	2.577	0	0	0
2011/11/18	R186 2012/08/02	8.75	Put	Bond Future	5,544.0000	5,392.0000	(2.742)	0	0	0
2011/11/18	R186 2012/08/02	8.80	Call	Bond Future	6,165.0000	6,323.0000	2.563	0	0	0
2011/11/18	R186 2012/08/02	8.80	Put	Bond Future	5,328.0000	5,181.0000	(2.759)	0	0	0
2011/11/18	R186 2012/08/02	8.70	Call	Bond Future	5,712.0000	5,861.0000	2.609	0	0	0
2011/11/18	R186 2012/08/02	8.70	Put	Bond Future	5,766.0000	5,610.0000	(2.706)	0	0	0
2011/11/18	R186 2012/11/01			Bond Future	8.7870	8.7520	(0.398)	0.0000	0.0000	0
2011/11/18	R186 2012/11/01	8.75	Call	Bond Future	6,630.0000	6,782.0000	2.293	0	0	0
2011/11/18	R186 2012/11/01	8.75	Put	Bond Future	6,956.0000	6,800.0000	(2.243)	0	0	0
2011/11/18	R186 2012/11/01	8.80	Call	Bond Future	6,849.0000	7,004.0000	2.263	0	0	0
2011/11/18	R186 2012/11/01	8.80	Put	Bond Future	6,735.0000	6,582.0000	(2.272)	0	0	0
2011/11/18	R186 2012/11/01	8.70	Call	Bond Future	6,415.0000	6,563.0000	2.307	0	0	0
2011/11/18	R186 2012/11/01	8.70	Put	Bond Future	7,183.0000	7,023.0000	(2.227)	0	0	0
2011/11/18	R189 2012/02/02			Bond Future	218.9900	218.9653	(0.011)	0.0000	0.0000	0
2011/11/18	R189 2012/02/02	218.00	Call	Bond Future	990.0000	965.0000	(2.525)	0	0	0
2011/11/18	R189 2012/02/02	218.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/18	R189 2012/02/02	218.05	Call	Bond Future	940.0000	915.0000	(2.660)	0	0	0
2011/11/18	R189 2012/02/02	218.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/18	R189 2012/02/02	217.95	Call	Bond Future	1,040.0000	1,015.0000	(2.404)	0	0	0
2011/11/18	R189 2012/02/02	217.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/18	R197 2012/02/02			Bond Future	243.0211	242.5571	(0.191)	0.0000	0.0000	418
2011/11/18	R197 2012/02/02	237.00	Call	Bond Future	6,021.0000	5,557.0000	(7.706)	0	0	0
2011/11/18	R197 2012/02/02	237.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/18	R197 2012/02/02	237.05	Call	Bond Future	5,971.0000	5,507.0000	(7.771)	0	0	0
2011/11/18	R197 2012/02/02	237.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/18	R197 2012/02/02	236.95	Call	Bond Future	6,071.0000	5,607.0000	(7.643)	0	0	0
2011/11/18	R197 2012/02/02	236.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/18	R201 2012/02/02			Bond Future	6.4490	6.4210	(0.434)	0.0000	0.0000	3,124
2011/11/18	R201 2012/02/02	8.25	Call	Bond Future	4,690.0000	4,765.0000	1.599	0	0	0
2011/11/18	R201 2012/02/02	8.25	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2011/11/18	R201 2012/02/02	8.30	Call	Bond Future	4,816.0000	4,891.0000	1.557	0	0	0
2011/11/18	R201 2012/02/02	8.30	Put	Bond Future	1.0000	1.0000	0.000	0	0	0



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2011/11/18	R201 2012/02/02	8.20	Call	Bond Future	4,564.0000	4,638.0000	1.621	0	0	0
2011/11/18	R201 2012/02/02	8.20	Put	Bond Future	2.0000	1.0000	(50.000)	0	0	0
2011/11/18	R201 2012/05/03			Bond Future	6.4980	6.4680	(0.462)	0.0000	0.0000	0
2011/11/18	R201 2012/05/03	7.75	Call	Bond Future	3,156.0000	3,221.0000	2.060	0	0	0
2011/11/18	R201 2012/05/03	7.75	Put	Bond Future	138.0000	129.0000	(6.522)	0	0	0
2011/11/18	R201 2012/05/03	7.80	Call	Bond Future	3,261.0000	3,326.0000	1.993	0	0	0
2011/11/18	R201 2012/05/03	7.80	Put	Bond Future	125.0000	116.0000	(7.200)	0	0	0
2011/11/18	R201 2012/05/03	7.70	Call	Bond Future	3,052.0000	3,116.0000	2.097	0	0	0
2011/11/18	R201 2012/05/03	7.70	Put	Bond Future	152.0000	143.0000	(5.921)	0	0	0
2011/11/18	R201 2012/08/02			Bond Future	6.5510	6.5160	(0.534)	0.0000	0.0000	0
2011/11/18	R201 2012/08/02	7.50	Call	Bond Future	2,603.0000	2,660.0000	2.190	0	0	0
2011/11/18	R201 2012/08/02	7.50	Put	Bond Future	513.0000	492.0000	(4.094)	0	0	0
2011/11/18	R201 2012/08/02	7.55	Call	Bond Future	2,684.0000	2,741.0000	2.124	0	0	0
2011/11/18	R201 2012/08/02	7.55	Put	Bond Future	485.0000	464.0000	(4.330)	0	0	0
2011/11/18	R201 2012/08/02	7.45	Call	Bond Future	2,524.0000	2,580.0000	2.219	0	0	0
2011/11/18	R201 2012/08/02	7.45	Put	Bond Future	543.0000	521.0000	(4.052)	0	0	0
2011/11/18	R201 2012/11/01			Bond Future	6.5980	6.5590	(0.591)	0.0000	0.0000	0
2011/11/18	R201 2012/11/01	6.50	Call	Bond Future	1,379.0000	1,415.0000	2.611	0	0	0
2011/11/18	R201 2012/11/01	6.50	Put	Bond Future	1,576.0000	1,534.0000	(2.665)	0	0	0
2011/11/18	R201 2012/11/01	6.55	Call	Bond Future	1,430.0000	1,467.0000	2.587	0	0	0
2011/11/18	R201 2012/11/01	6.55	Put	Bond Future	1,526.0000	1,485.0000	(2.687)	0	0	0
2011/11/18	R201 2012/11/01	6.45	Call	Bond Future	1,329.0000	1,364.0000	2.634	0	0	0
2011/11/18	R201 2012/11/01	6.45	Put	Bond Future	1,626.0000	1,583.0000	(2.645)	0	0	0
2011/11/18	R202 2012/02/02			Bond Future	181.6062	181.8886	0.155	0.0000	0.0000	34,606
2011/11/18	R202 2012/02/02	177.00	Call	Bond Future	4,606.0000	4,889.0000	6.144	0	0	0
2011/11/18	R202 2012/02/02	177.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/18	R202 2012/02/02	177.05	Call	Bond Future	4,556.0000	4,839.0000	6.212	0	0	0
2011/11/18	R202 2012/02/02	177.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/18	R202 2012/02/02	176.95	Call	Bond Future	4,656.0000	4,939.0000	6.078	0	0	0
2011/11/18	R202 2012/02/02	176.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/18	R203 2012/02/02			Bond Future	7.5700	7.5380	(0.423)	0.0000	0.0000	2,201
2011/11/18	R203 2012/02/02	8.75	Call	Bond Future	5,333.0000	5,468.0000	2.531	0	0	0
2011/11/18	R203 2012/02/02	8.75	Put	Bond Future	95.0000	84.0000	(11.579)	0	0	0

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2011/11/18	R203 2012/02/02	8.80	Call	Bond Future	5,534.0000	5,671.0000	2.476	0	0	0
2011/11/18	R203 2012/02/02	8.80	Put	Bond Future	82.0000	72.0000	(12.195)	0	0	0
2011/11/18	R203 2012/02/02	8.70	Call	Bond Future	5,132.0000	5,267.0000	2.631	0	0	0
2011/11/18	R203 2012/02/02	8.70	Put	Bond Future	110.0000	98.0000	(10.909)	0	0	0
2011/11/18	R203 2012/02/02	6.95	Put	Bond Future	3,260.0000	3,137.0000	(3.773)	0	0	0
2011/11/18	R203 2012/02/02	6.95	Call	Bond Future	369.0000	393.0000	6.504	0	0	2,640
2011/11/18	R203 2012/02/02	7.20	Put	Bond Future	2,381.0000	2,273.0000	(4.536)	0	0	0
2011/11/18	R203 2012/02/02	7.20	Call	Bond Future	668.0000	707.0000	5.838	0	0	880
2011/11/18	R203 2012/02/02	7.35	Call	Bond Future	913.0000	963.0000	5.476	0	0	0
2011/11/18	R203 2012/02/02	7.35	Put	Bond Future	1,927.0000	1,831.0000	(4.982)	0	0	880
2011/11/18	R203 2012/02/02	7.95	Call	Bond Future	2,407.0000	2,503.0000	3.988	0	0	0
2011/11/18	R203 2012/02/02	7.95	Put	Bond Future	683.0000	633.0000	(7.321)	0	0	2,640
2011/11/18	R203 2012/05/03			Bond Future	7.6610	7.6270	(0.444)	0.0000	0.0000	0
2011/11/18	R203 2012/05/03	8.75	Call	Bond Future	5,257.0000	5,375.0000	2.245	0	0	0
2011/11/18	R203 2012/05/03	8.75	Put	Bond Future	606.0000	575.0000	(5.116)	0	0	0
2011/11/18	R203 2012/05/03	8.80	Call	Bond Future	5,423.0000	5,542.0000	2.194	0	0	0
2011/11/18	R203 2012/05/03	8.80	Put	Bond Future	565.0000	534.0000	(5.487)	0	0	0
2011/11/18	R203 2012/05/03	8.70	Call	Bond Future	5,094.0000	5,209.0000	2.258	0	0	0
2011/11/18	R203 2012/05/03	8.70	Put	Bond Future	651.0000	616.0000	(5.376)	0	0	0
2011/11/18	R203 2012/08/02			Bond Future	7.7560	7.7190	(0.477)	0.0000	0.0000	0
2011/11/18	R203 2012/08/02	8.50	Call	Bond Future	4,722.0000	4,822.0000	2.118	0	0	0
2011/11/18	R203 2012/08/02	8.50	Put	Bond Future	1,652.0000	1,596.0000	(3.390)	0	0	0
2011/11/18	R203 2012/08/02	8.55	Call	Bond Future	4,854.0000	4,956.0000	2.101	0	0	0
2011/11/18	R203 2012/08/02	8.55	Put	Bond Future	1,582.0000	1,528.0000	(3.413)	0	0	0
2011/11/18	R203 2012/08/02	8.45	Call	Bond Future	4,587.0000	4,686.0000	2.158	0	0	0
2011/11/18	R203 2012/08/02	8.45	Put	Bond Future	1,720.0000	1,663.0000	(3.314)	0	0	0
2011/11/18	R203 2012/11/01			Bond Future	7.8560	7.8170	(0.496)	0.0000	0.0000	0
2011/11/18	R203 2012/11/01	7.75	Call	Bond Future	3,104.0000	3,178.0000	2.384	0	0	0
2011/11/18	R203 2012/11/01	7.75	Put	Bond Future	3,531.0000	3,448.0000	(2.351)	0	0	0
2011/11/18	R203 2012/11/01	7.80	Call	Bond Future	3,204.0000	3,279.0000	2.341	0	0	0
2011/11/18	R203 2012/11/01	7.80	Put	Bond Future	3,429.0000	3,347.0000	(2.391)	0	0	0
2011/11/18	R203 2012/11/01	7.70	Call	Bond Future	3,005.0000	3,077.0000	2.396	0	0	0
2011/11/18	R203 2012/11/01	7.70	Put	Bond Future	3,634.0000	3,549.0000	(2.339)	0	0	0
2011/11/18	R204 2012/02/02			Bond Future	7.8770	7.8450	(0.406)	0.0000	0.0000	3,268

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2011/11/18	R204 2012/02/02	9.00	Call	Bond Future	5,894.0000	6,042.0000	2.511	0	0	0
2011/11/18	R204 2012/02/02	9.00	Put	Bond Future	207.0000	187.0000	(9.662)	0	0	0
2011/11/18	R204 2012/02/02	9.05	Call	Bond Future	6,114.0000	6,263.0000	2.437	0	0	0
2011/11/18	R204 2012/02/02	9.05	Put	Bond Future	183.0000	164.0000	(10.383)	0	0	0
2011/11/18	R204 2012/02/02	8.95	Call	Bond Future	5,676.0000	5,822.0000	2.572	0	0	0
2011/11/18	R204 2012/02/02	8.95	Put	Bond Future	234.0000	211.0000	(9.829)	0	0	0
2011/11/18	R204 2012/05/03			Bond Future	7.9690	7.9360	(0.414)	0.0000	0.0000	0
2011/11/18	R204 2012/05/03	8.75	Call	Bond Future	5,004.0000	5,121.0000	2.338	0	0	0
2011/11/18	R204 2012/05/03	8.75	Put	Bond Future	1,136.0000	1,086.0000	(4.401)	0	0	0
2011/11/18	R204 2012/05/03	8.80	Call	Bond Future	5,177.0000	5,296.0000	2.299	0	0	0
2011/11/18	R204 2012/05/03	8.80	Put	Bond Future	1,068.0000	1,019.0000	(4.588)	0	0	0
2011/11/18	R204 2012/05/03	8.70	Call	Bond Future	4,834.0000	4,948.0000	2.358	0	0	0
2011/11/18	R204 2012/05/03	8.70	Put	Bond Future	1,208.0000	1,155.0000	(4.387)	0	0	0
2011/11/18	R204 2012/08/02			Bond Future	8.0660	8.0300	(0.446)	0.0000	0.0000	0
2011/11/18	R204 2012/08/02	8.50	Call	Bond Future	4,523.0000	4,626.0000	2.277	0	0	0
2011/11/18	R204 2012/08/02	8.50	Put	Bond Future	2,425.0000	2,351.0000	(3.052)	0	0	0
2011/11/18	R204 2012/08/02	8.55	Call	Bond Future	4,669.0000	4,774.0000	2.249	0	0	0
2011/11/18	R204 2012/08/02	8.55	Put	Bond Future	2,333.0000	2,261.0000	(3.086)	0	0	0
2011/11/18	R204 2012/08/02	8.45	Call	Bond Future	4,380.0000	4,481.0000	2.306	0	0	0
2011/11/18	R204 2012/08/02	8.45	Put	Bond Future	2,521.0000	2,445.0000	(3.015)	0	0	0
2011/11/18	R204 2012/11/01			Bond Future	8.1640	8.1260	(0.465)	0.0000	0.0000	0
2011/11/18	R204 2012/11/01	8.00	Call	Bond Future	3,594.0000	3,677.0000	2.309	0	0	0
2011/11/18	R204 2012/11/01	8.00	Put	Bond Future	4,372.0000	4,276.0000	(2.196)	0	0	0
2011/11/18	R204 2012/11/01	8.05	Call	Bond Future	3,709.0000	3,794.0000	2.292	0	0	0
2011/11/18	R204 2012/11/01	8.05	Put	Bond Future	4,249.0000	4,155.0000	(2.212)	0	0	0
2011/11/18	R204 2012/11/01	7.95	Call	Bond Future	3,481.0000	3,561.0000	2.298	0	0	0
2011/11/18	R204 2012/11/01	7.95	Put	Bond Future	4,498.0000	4,399.0000	(2.201)	0	0	0
2011/11/18	R206 2012/02/02			Bond Future	6.2560	6.2340	(0.352)	0.0000	0.0000	300
2011/11/18	R206 2012/02/02	8.00	Call	Bond Future	3,119.0000	3,159.0000	1.282	0	0	0
2011/11/18	R206 2012/02/02	8.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/18	R206 2012/02/02	8.05	Call	Bond Future	3,207.0000	3,247.0000	1.247	0	0	0
2011/11/18	R206 2012/02/02	8.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/18	R206 2012/02/02	7.95	Call	Bond Future	3,032.0000	3,072.0000	1.319	0	0	0
2011/11/18	R206 2012/02/02	7.95	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0

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2011/11/18	R206 2012/05/03			Bond Future	6.3040	6.2780	(0.412)	0.0000	0.0000	0
2011/11/18	R206 2012/05/03	7.50	Call	Bond Future	1,960.0000	1,997.0000	1.888	0	0	0
2011/11/18	R206 2012/05/03	7.50	Put	Bond Future	72.0000	67.0000	(6.944)	0	0	0
2011/11/18	R206 2012/05/03	7.55	Call	Bond Future	2,030.0000	2,068.0000	1.872	0	0	0
2011/11/18	R206 2012/05/03	7.55	Put	Bond Future	64.0000	60.0000	(6.250)	0	0	0
2011/11/18	R206 2012/05/03	7.45	Call	Bond Future	1,891.0000	1,927.0000	1.904	0	0	0
2011/11/18	R206 2012/05/03	7.45	Put	Bond Future	81.0000	75.0000	(7.407)	0	0	0
2011/11/18	R206 2012/08/02			Bond Future	6.3550	6.3230	(0.504)	0.0000	0.0000	0
2011/11/18	R206 2012/08/02	7.25	Call	Bond Future	1,548.0000	1,579.0000	2.003	0	0	0
2011/11/18	R206 2012/08/02	7.25	Put	Bond Future	333.0000	320.0000	(3.904)	0	0	0
2011/11/18	R206 2012/08/02	7.30	Call	Bond Future	1,597.0000	1,628.0000	1.941	0	0	0
2011/11/18	R206 2012/08/02	7.30	Put	Bond Future	315.0000	302.0000	(4.127)	0	0	0
2011/11/18	R206 2012/08/02	7.20	Call	Bond Future	1,499.0000	1,530.0000	2.068	0	0	0
2011/11/18	R206 2012/08/02	7.20	Put	Bond Future	351.0000	339.0000	(3.419)	0	0	0
2011/11/18	R206 2012/11/01			Bond Future	6.3840	6.3450	(0.611)	0.0000	0.0000	0
2011/11/18	R206 2012/11/01	6.00	Call	Bond Future	693.0000	711.0000	2.597	0	0	0
2011/11/18	R206 2012/11/01	6.00	Put	Bond Future	1,133.0000	1,106.0000	(2.383)	0	0	0
2011/11/18	R206 2012/11/01	6.05	Call	Bond Future	720.0000	738.0000	2.500	0	0	0
2011/11/18	R206 2012/11/01	6.05	Put	Bond Future	1,102.0000	1,076.0000	(2.359)	0	0	0
2011/11/18	R206 2012/11/01	5.95	Call	Bond Future	668.0000	685.0000	2.545	0	0	0
2011/11/18	R206 2012/11/01	5.95	Put	Bond Future	1,165.0000	1,138.0000	(2.318)	0	0	0
2011/11/18	R207 2012/02/02			Bond Future	8.0900	8.0630	(0.334)	0.0000	0.0000	37,643
2011/11/18	R207 2012/02/02	9.00	Call	Bond Future	5,156.0000	5,286.0000	2.521	0	0	0
2011/11/18	R207 2012/02/02	9.00	Put	Bond Future	229.0000	208.0000	(9.170)	0	0	0
2011/11/18	R207 2012/02/02	9.05	Call	Bond Future	5,387.0000	5,520.0000	2.469	0	0	0
2011/11/18	R207 2012/02/02	9.05	Put	Bond Future	199.0000	181.0000	(9.045)	0	0	0
2011/11/18	R207 2012/02/02	8.95	Call	Bond Future	4,924.0000	5,052.0000	2.600	0	0	0
2011/11/18	R207 2012/02/02	8.95	Put	Bond Future	259.0000	236.0000	(8.880)	0	0	0
2011/11/18	R207 2012/02/02	7.35	Put	Bond Future	4,549.0000	4,415.0000	(2.946)	0	0	0
2011/11/18	R207 2012/02/02	7.35	Call	Bond Future	292.0000	309.0000	5.822	0	0	1,920
2011/11/18	R207 2012/02/02	7.65	Put	Bond Future	3,154.0000	3,036.0000	(3.741)	0	0	0
2011/11/18	R207 2012/02/02	7.65	Call	Bond Future	651.0000	684.0000	5.069	0	0	640
2011/11/18	R207 2012/02/02	7.85	Call	Bond Future	1,018.0000	1,066.0000	4.715	0	0	0
2011/11/18	R207 2012/02/02	7.85	Put	Bond Future	2,373.0000	2,270.0000	(4.340)	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
2011/11/18	R207 2012/02/02	8.50	Call	Bond Future	2,997.0000	3,097.0000	3.337	0	0	0
2011/11/18	R207 2012/02/02	8.50	Put	Bond Future	736.0000	685.0000	(6.929)	0	0	1,920
2011/11/18	R207 2012/05/03			Bond Future	8.1810	8.1540	(0.330)	0.0000	0.0000	0
2011/11/18	R207 2012/05/03	8.75	Call	Bond Future	4,610.0000	4,703.0000	2.017	0	0	0
2011/11/18	R207 2012/05/03	8.75	Put	Bond Future	1,577.0000	1,523.0000	(3.424)	0	0	0
2011/11/18	R207 2012/05/03	8.80	Call	Bond Future	4,784.0000	4,879.0000	1.986	0	0	0
2011/11/18	R207 2012/05/03	8.80	Put	Bond Future	1,490.0000	1,438.0000	(3.490)	0	0	0
2011/11/18	R207 2012/05/03	8.70	Call	Bond Future	4,440.0000	4,530.0000	2.027	0	0	0
2011/11/18	R207 2012/05/03	8.70	Put	Bond Future	1,669.0000	1,612.0000	(3.415)	0	0	0
2011/11/18	R207 2012/08/02			Bond Future	8.2770	8.2480	(0.350)	0.0000	0.0000	0
2011/11/18	R207 2012/08/02	8.75	Call	Bond Future	4,927.0000	5,017.0000	1.827	0	0	0
2011/11/18	R207 2012/08/02	8.75	Put	Bond Future	2,471.0000	2,407.0000	(2.590)	0	0	0
2011/11/18	R207 2012/08/02	8.80	Call	Bond Future	5,086.0000	5,177.0000	1.789	0	0	0
2011/11/18	R207 2012/08/02	8.80	Put	Bond Future	2,375.0000	2,313.0000	(2.611)	0	0	0
2011/11/18	R207 2012/08/02	8.70	Call	Bond Future	4,771.0000	4,859.0000	1.844	0	0	0
2011/11/18	R207 2012/08/02	8.70	Put	Bond Future	2,571.0000	2,505.0000	(2.567)	0	0	0
2011/11/18	R207 2012/11/01			Bond Future	8.3690	8.3380	(0.370)	0.0000	0.0000	0
2011/11/18	R207 2012/11/01	8.25	Call	Bond Future	3,925.0000	3,998.0000	1.860	0	0	0
2011/11/18	R207 2012/11/01	8.25	Put	Bond Future	4,537.0000	4,451.0000	(1.896)	0	0	0
2011/11/18	R207 2012/11/01	8.30	Call	Bond Future	4,051.0000	4,126.0000	1.851	0	0	0
2011/11/18	R207 2012/11/01	8.30	Put	Bond Future	4,405.0000	4,321.0000	(1.907)	0	0	0
2011/11/18	R207 2012/11/01	8.20	Call	Bond Future	3,800.0000	3,872.0000	1.895	0	0	0
2011/11/18	R207 2012/11/01	8.20	Put	Bond Future	4,671.0000	4,584.0000	(1.863)	0	0	0
2011/11/18	R208 2012/02/02			Bond Future	8.1320	8.1010	(0.381)	0.0000	0.0000	17,761
2011/11/18	R208 2012/02/02	9.00	Call	Bond Future	5,253.0000	5,416.0000	3.103	0	0	0
2011/11/18	R208 2012/02/02	9.00	Put	Bond Future	224.0000	201.0000	(10.268)	0	0	0
2011/11/18	R208 2012/02/02	9.05	Call	Bond Future	5,502.0000	5,666.0000	2.981	0	0	0
2011/11/18	R208 2012/02/02	9.05	Put	Bond Future	194.0000	172.0000	(11.340)	0	0	0
2011/11/18	R208 2012/02/02	8.95	Call	Bond Future	5,006.0000	5,165.0000	3.176	0	0	0
2011/11/18	R208 2012/02/02	8.95	Put	Bond Future	257.0000	230.0000	(10.506)	0	0	0
2011/11/18	R208 2012/02/02	7.45	Put	Bond Future	4,521.0000	4,358.0000	(3.605)	0	0	0
2011/11/18	R208 2012/02/02	7.45	Call	Bond Future	307.0000	330.0000	7.492	0	0	2,880
2011/11/18	R208 2012/02/02	7.70	Put	Bond Future	3,268.0000	3,123.0000	(4.437)	0	0	0
2011/11/18	R208 2012/02/02	7.70	Call	Bond Future	626.0000	668.0000	6.709	0	0	960

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2011/11/18	R208 2012/02/02	7.90	Call	Bond Future	1,013.0000	1,074.0000	6.022	0	0	0
2011/11/18	R208 2012/02/02	7.90	Put	Bond Future	2,420.0000	2,294.0000	(5.207)	0	0	960
2011/11/18	R208 2012/02/02	8.55	Call	Bond Future	3,158.0000	3,287.0000	4.085	0	0	0
2011/11/18	R208 2012/02/02	8.55	Put	Bond Future	691.0000	634.0000	(8.249)	0	0	2,880
2011/11/18	R208 2012/05/03			Bond Future	8.2150	8.1820	(0.402)	0.0000	0.0000	0
2011/11/18	R208 2012/05/03	9.00	Call	Bond Future	5,626.0000	5,764.0000	2.453	0	0	0
2011/11/18	R208 2012/05/03	9.00	Put	Bond Future	1,169.0000	1,113.0000	(4.790)	0	0	0
2011/11/18	R208 2012/05/03	9.05	Call	Bond Future	5,825.0000	5,966.0000	2.421	0	0	0
2011/11/18	R208 2012/05/03	9.05	Put	Bond Future	1,093.0000	1,041.0000	(4.758)	0	0	0
2011/11/18	R208 2012/05/03	8.95	Call	Bond Future	5,425.0000	5,561.0000	2.507	0	0	0
2011/11/18	R208 2012/05/03	8.95	Put	Bond Future	1,243.0000	1,186.0000	(4.586)	0	0	0
2011/11/18	R208 2012/08/02			Bond Future	8.2990	8.2640	(0.422)	0.0000	0.0000	0
2011/11/18	R208 2012/08/02	8.75	Call	Bond Future	5,108.0000	5,227.0000	2.330	0	0	0
2011/11/18	R208 2012/08/02	8.75	Put	Bond Future	2,575.0000	2,493.0000	(3.184)	0	0	0
2011/11/18	R208 2012/08/02	8.80	Call	Bond Future	5,278.0000	5,400.0000	2.311	0	0	0
2011/11/18	R208 2012/08/02	8.80	Put	Bond Future	2,469.0000	2,391.0000	(3.159)	0	0	0
2011/11/18	R208 2012/08/02	8.70	Call	Bond Future	4,940.0000	5,057.0000	2.368	0	0	0
2011/11/18	R208 2012/08/02	8.70	Put	Bond Future	2,683.0000	2,600.0000	(3.094)	0	0	0
2011/11/18	R208 2012/11/01			Bond Future	8.3840	8.3480	(0.429)	0.0000	0.0000	0
2011/11/18	R208 2012/11/01	8.25	Call	Bond Future	3,804.0000	3,898.0000	2.471	0	0	0
2011/11/18	R208 2012/11/01	8.25	Put	Bond Future	4,555.0000	4,448.0000	(2.349)	0	0	0
2011/11/18	R208 2012/11/01	8.30	Call	Bond Future	3,940.0000	4,037.0000	2.462	0	0	0
2011/11/18	R208 2012/11/01	8.30	Put	Bond Future	4,410.0000	4,306.0000	(2.358)	0	0	0
2011/11/18	R208 2012/11/01	8.20	Call	Bond Future	3,671.0000	3,763.0000	2.506	0	0	0
2011/11/18	R208 2012/11/01	8.20	Put	Bond Future	4,704.0000	4,595.0000	(2.317)	0	0	0
2011/11/18	R209 2012/02/02			Bond Future	8.9350	8.9030	(0.358)	0.0000	0.0000	2,584
2011/11/18	R209 2012/02/02	9.00	Call	Bond Future	3,024.0000	3,144.0000	3.968	0	0	0
2011/11/18	R209 2012/02/02	9.00	Put	Bond Future	2,525.0000	2,397.0000	(5.069)	0	0	0
2011/11/18	R209 2012/02/02	9.05	Call	Bond Future	3,223.0000	3,348.0000	3.878	0	0	0
2011/11/18	R209 2012/02/02	9.05	Put	Bond Future	2,343.0000	2,221.0000	(5.207)	0	0	0
2011/11/18	R209 2012/02/02	8.95	Call	Bond Future	2,833.0000	2,947.0000	4.024	0	0	0
2011/11/18	R209 2012/02/02	8.95	Put	Bond Future	2,717.0000	2,583.0000	(4.932)	0	0	0
2011/11/18	R209 2012/05/03			Bond Future	9.0050	8.9720	(0.366)	0.0000	0.0000	0
2011/11/18	R209 2012/05/03	9.00	Call	Bond Future	3,962.0000	4,084.0000	3.079	0	0	0

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2011/11/18	R209 2012/05/03	9.00	Put	Bond Future	4,000.0000	3,870.0000	(3.250)	0	0	0
2011/11/18	R209 2012/05/03	9.05	Call	Bond Future	4,150.0000	4,276.0000	3.036	0	0	0
2011/11/18	R209 2012/05/03	9.05	Put	Bond Future	3,808.0000	3,682.0000	(3.309)	0	0	0
2011/11/18	R209 2012/05/03	8.95	Call	Bond Future	3,777.0000	3,895.0000	3.124	0	0	0
2011/11/18	R209 2012/05/03	8.95	Put	Bond Future	4,198.0000	4,064.0000	(3.192)	0	0	0
2011/11/18	R209 2012/08/02			Bond Future	9.0750	9.0420	(0.364)	0.0000	0.0000	0
2011/11/18	R209 2012/08/02	9.25	Call	Bond Future	5,659.0000	5,793.0000	2.368	0	0	0
2011/11/18	R209 2012/08/02	9.25	Put	Bond Future	4,361.0000	4,246.0000	(2.637)	0	0	0
2011/11/18	R209 2012/08/02	9.30	Call	Bond Future	5,846.0000	5,983.0000	2.343	0	0	0
2011/11/18	R209 2012/08/02	9.30	Put	Bond Future	4,184.0000	4,072.0000	(2.677)	0	0	0
2011/11/18	R209 2012/08/02	9.20	Call	Bond Future	5,474.0000	5,606.0000	2.411	0	0	0
2011/11/18	R209 2012/08/02	9.20	Put	Bond Future	4,543.0000	4,426.0000	(2.575)	0	0	0
2011/11/18	R209 2012/11/01			Bond Future	9.1450	9.1110	(0.372)	0.0000	0.0000	0
2011/11/18	R209 2012/11/01	9.00	Call	Bond Future	5,184.0000	5,306.0000	2.353	0	0	0
2011/11/18	R209 2012/11/01	9.00	Put	Bond Future	6,274.0000	6,143.0000	(2.088)	0	0	0
2011/11/18	R209 2012/11/01	9.05	Call	Bond Future	5,358.0000	5,482.0000	2.314	0	0	0
2011/11/18	R209 2012/11/01	9.05	Put	Bond Future	6,069.0000	5,940.0000	(2.126)	0	0	0
2011/11/18	R209 2012/11/01	8.95	Call	Bond Future	5,010.0000	5,129.0000	2.375	0	0	0
2011/11/18	R209 2012/11/01	8.95	Put	Bond Future	6,482.0000	6,347.0000	(2.083)	0	0	0
2011/11/18	R210 2012/02/02			Bond Future	136.6507	137.0070	0.261	0.0000	0.0000	750
2011/11/18	R210 2012/02/02	131.00	Call	Bond Future	5,651.0000	6,007.0000	6.300	0	0	0
2011/11/18	R210 2012/02/02	131.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/18	R210 2012/02/02	131.05	Call	Bond Future	5,601.0000	5,957.0000	6.356	0	0	0
2011/11/18	R210 2012/02/02	131.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/18	R210 2012/02/02	130.95	Call	Bond Future	5,701.0000	6,057.0000	6.245	0	0	0
2011/11/18	R210 2012/02/02	130.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/18	R211 2012/02/02			Bond Future	114.6576	114.5925	(0.057)	0.0000	0.0000	480
2011/11/18	R211 2012/02/02	110.50	Call	Bond Future	4,158.0000	4,092.0000	(1.587)	0	0	0
2011/11/18	R211 2012/02/02	110.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/18	R211 2012/02/02	110.55	Call	Bond Future	4,108.0000	4,042.0000	(1.607)	0	0	0
2011/11/18	R211 2012/02/02	110.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/18	R211 2012/02/02	110.45	Call	Bond Future	4,208.0000	4,142.0000	(1.568)	0	0	0
2011/11/18	R211 2012/02/02	110.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/11/18	R212 2012/02/02			Bond Future	111.1822	111.8235	0.577	0.0000	0.0000	2,677
2011/11/18	R212 2012/02/02	108.50	Call	Bond Future	2,682.0000	3,324.0000	23.937	0	0	0
2011/11/18	R212 2012/02/02	108.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/18	R212 2012/02/02	108.55	Call	Bond Future	2,632.0000	3,274.0000	24.392	0	0	0
2011/11/18	R212 2012/02/02	108.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/18	R212 2012/02/02	108.45	Call	Bond Future	2,732.0000	3,374.0000	23.499	0	0	0
2011/11/18	R212 2012/02/02	108.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/18	R213 2012/02/02			Bond Future	8.8930	8.8660	(0.304)	0.0000	0.0000	487
2011/11/18	R213 2012/02/02	9.00	Call	Bond Future	3,429.0000	3,531.0000	2.975	0	0	0
2011/11/18	R213 2012/02/02	9.00	Put	Bond Future	2,590.0000	2,478.0000	(4.324)	0	0	0
2011/11/18	R213 2012/02/02	9.05	Call	Bond Future	3,652.0000	3,758.0000	2.903	0	0	0
2011/11/18	R213 2012/02/02	9.05	Put	Bond Future	2,425.0000	2,317.0000	(4.454)	0	0	0
2011/11/18	R213 2012/02/02	8.95	Call	Bond Future	3,213.0000	3,311.0000	3.050	0	0	0
2011/11/18	R213 2012/02/02	8.95	Put	Bond Future	2,764.0000	2,648.0000	(4.197)	0	0	0
2011/11/18	R213 2012/05/03			Bond Future	8.9670	8.9400	(0.301)	0.0000	0.0000	0
2011/11/18	R213 2012/05/03	9.25	Call	Bond Future	5,419.0000	5,535.0000	2.141	0	0	0
2011/11/18	R213 2012/05/03	9.25	Put	Bond Future	3,257.0000	3,162.0000	(2.917)	0	0	0
2011/11/18	R213 2012/05/03	9.30	Call	Bond Future	5,647.0000	5,766.0000	2.107	0	0	0
2011/11/18	R213 2012/05/03	9.30	Put	Bond Future	3,112.0000	3,020.0000	(2.956)	0	0	0
2011/11/18	R213 2012/05/03	9.20	Call	Bond Future	5,195.0000	5,308.0000	2.175	0	0	0
2011/11/18	R213 2012/05/03	9.20	Put	Bond Future	3,409.0000	3,311.0000	(2.875)	0	0	0
2011/11/18	R213 2012/08/02			Bond Future	9.0410	9.0130	(0.310)	0.0000	0.0000	0
2011/11/18	R213 2012/08/02	9.25	Call	Bond Future	5,973.0000	6,089.0000	1.942	0	0	0
2011/11/18	R213 2012/08/02	9.25	Put	Bond Future	4,391.0000	4,291.0000	(2.277)	0	0	0
2011/11/18	R213 2012/08/02	9.30	Call	Bond Future	6,190.0000	6,309.0000	1.922	0	0	0
2011/11/18	R213 2012/08/02	9.30	Put	Bond Future	4,236.0000	4,139.0000	(2.290)	0	0	0
2011/11/18	R213 2012/08/02	9.20	Call	Bond Future	5,759.0000	5,872.0000	1.962	0	0	0
2011/11/18	R213 2012/08/02	9.20	Put	Bond Future	4,551.0000	4,448.0000	(2.263)	0	0	0
2011/11/18	R213 2012/11/01			Bond Future	9.1180	9.0890	(0.318)	0.0000	0.0000	0
2011/11/18	R213 2012/11/01	9.00	Call	Bond Future	5,460.0000	5,565.0000	1.923	0	0	0
2011/11/18	R213 2012/11/01	9.00	Put	Bond Future	6,361.0000	6,246.0000	(1.808)	0	0	0
2011/11/18	R213 2012/11/01	9.05	Call	Bond Future	5,658.0000	5,765.0000	1.891	0	0	0
2011/11/18	R213 2012/11/01	9.05	Put	Bond Future	6,175.0000	6,062.0000	(1.830)	0	0	0
2011/11/18	R213 2012/11/01	8.95	Call	Bond Future	5,260.0000	5,362.0000	1.939	0	0	0



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2011/11/18	R213 2012/11/01	8.95	Put	Bond Future	6,547.0000	6,429.0000	(1.802)	0	0	0
2011/11/18	TRT1 2012/02/02			Index Future	367.2150	368.9020	0.459	0.0000	0.0000	0
<b>Total</b>										<b>579327.00</b>