



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 25/11/2011

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
2011/11/25	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/25	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/25	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/25	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/25	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/25	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/25	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/25	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/25	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/25	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/25	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/25	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/25	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/25	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/25	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/11/25	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/25	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/25	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/25	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/25	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/25	AL7T 2012/02/02			Index Future	406.0830	406.2580	0.043	0.0000	0.0000	16
2011/11/25	AL7T 2012/05/03			Index Future	412.0850	412.2770	0.047	0.0000	0.0000	0
2011/11/25	ALBI 2012/02/02			Index Future	370.3410	370.1370	(0.055)	0.0000	0.0000	1,042
2011/11/25	ALBI 2012/05/03			Index Future	375.8150	375.6210	(0.052)	0.0000	0.0000	0
2011/11/25	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/25	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/25	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/25	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/25	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/25	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/25	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/25	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/25	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/25	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/25	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/25	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0

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2011/11/25	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/25	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/25	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/25	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/25	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/25	CAAK 2011/12/19			Can-Do Future	0.2293	0.2310	0.741	0.0000	0.0000	12,659
2011/11/25	CAAL 2011/12/19			Can-Do Future	0.2649	0.2695	1.737	0.0000	0.0000	18,519
2011/11/25	CAAM2011/12/19			Can-Do Future	0.0327	0.0292	(10.703)	0.0000	0.0000	12,423
2011/11/25	CAAN 2012/03/30			Can-Do Future	0.5843	0.5878	0.599	0.0000	0.0000	100,000
2011/11/25	CAAO 2012/03/30			Can-Do Future	0.0235	0.0238	1.277	0.0000	0.0000	100,000
2011/11/25	CAAP 2011/12/19			Can-Do Future	0.0397	0.0389	(2.015)	0.0000	0.0000	12,346
2011/11/25	CAAR 2011/12/19			Can-Do Future	0.2646	0.2673	1.020	0.0000	0.0000	18,750
2011/11/25	CAAS 2012/01/31			Can-Do Future	0.1510	0.1498	(0.795)	0.0000	0.0000	12,500
2011/11/25	CAAT 2012/02/29			Can-Do Future	0.1186	0.0117	(90.135)	0.0000	0.0000	12,500
2011/11/25	CAAU 2012/01/31			Can-Do Future	0.0179	0.0181	1.117	0.0000	0.0000	19,481
2011/11/25	CAAV 2012/02/29			Can-Do Future	0.0370	0.0375	1.351	0.0000	0.0000	12,987
2011/11/25	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/25	CRD1 2012/02/02			Index Future	167.2950	167.8020	0.303	0.0000	0.0000	0
2011/11/25	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/11/25	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/25	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/25	GOVI 2012/02/02			GOVI	371.7260	371.4820	(0.066)	0.0000	0.0000	156
2011/11/25	GOVI 2012/02/02	369.00	Call	GOVI	27,260.0000	24,820.0000	(8.951)	0	0	0
2011/11/25	GOVI 2012/02/02	369.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/11/25	GOVI 2012/02/02	369.01	Call	GOVI	27,160.0000	24,720.0000	(8.984)	0	0	0
2011/11/25	GOVI 2012/02/02	369.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/11/25	GOVI 2012/02/02	368.99	Call	GOVI	27,360.0000	24,920.0000	(8.918)	0	0	0
2011/11/25	GOVI 2012/02/02	368.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/11/25	GOVI 2012/05/03			GOVI	377.2200	376.9860	(0.062)	0.0000	0.0000	0
2011/11/25	GOVI 2012/05/03	382.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/11/25	GOVI 2012/05/03	382.00	Put	GOVI	47,800.0000	50,140.0000	4.895	0	0	0
2011/11/25	GOVI 2012/05/03	382.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/11/25	GOVI 2012/05/03	382.01	Put	GOVI	47,900.0000	50,240.0000	4.885	0	0	0
2011/11/25	GOVI 2012/05/03	381.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/11/25	GOVI 2012/05/03	381.99	Put	GOVI	47,700.0000	50,040.0000	4.906	0	0	0
2011/11/25	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/11/25	IGOV 2012/02/02			Index Future	163.8580	163.8300	(0.017)	0.0000	0.0000	505
2011/11/25	IGOV 2012/05/03			Index Future	166.2800	166.2570	(0.014)	0.0000	0.0000	0
2011/11/25	ILBI 2012/02/02			Index Future	446.6080	447.1430	0.120	0.0000	0.0000	88
2011/11/25	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/11/25	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/11/25	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/11/25	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/11/25	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/11/25	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	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
2011/11/25	JBAF 2011/12/21			Jibar Tradeable Future	5.5800	5.5800	0.000	0.0000	0.0000	5,541
2011/11/25	JBAF 2012/01/18			Jibar Tradeable Future	5.5600	5.5700	0.180	0.0000	0.0000	101
2011/11/25	JBAF 2012/02/15			Jibar Tradeable Future	5.5500	5.6100	1.081	0.0000	0.0000	0
2011/11/25	JBAF 2012/03/20			Jibar Tradeable Future	5.5500	5.6300	1.441	0.0000	0.0000	2,390
2011/11/25	JBAF 2012/04/18			Jibar Tradeable Future	5.5600	5.6500	1.619	0.0000	0.0000	0
2011/11/25	JBAF 2012/05/16			Jibar Tradeable Future	5.5800	5.7000	2.151	0.0000	0.0000	0
2011/11/25	JBAF 2012/06/20			Jibar Tradeable Future	5.6200	5.7500	2.313	0.0000	0.0000	2,890
2011/11/25	JBAF 2012/09/19			Jibar Tradeable Future	5.7600	6.0000	4.167	0.0000	0.0000	44,760
2011/11/25	JBAF 2012/12/19			Jibar Tradeable Future	5.9700	6.2500	4.690	0.0000	0.0000	990
2011/11/25	JBAF 2013/03/20			Jibar Tradeable Future	6.2600	6.5300	4.313	0.0000	0.0000	790
2011/11/25	JBAF 2013/06/19			Jibar Tradeable Future	6.5400	6.8300	4.434	0.0000	0.0000	1,250
2011/11/25	JBAF 2013/09/18			Jibar Tradeable Future	6.7800	7.1500	5.457	0.0000	0.0000	2,100
2011/11/25	JN02 2012/02/02			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/11/25	JN02 2012/02/02	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/25	JN02 2012/02/02	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/25	JN02 2012/02/02	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/25	JN02 2012/02/02	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/11/25	JN02 2012/02/02	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/11/25	JN02 2012/02/02	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/25	JN05 2012/02/02			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/11/25	JN05 2012/02/02	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/25	JN05 2012/02/02	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/25	JN05 2012/02/02	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/25	JN05 2012/02/02	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/11/25	JN05 2012/02/02	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/11/25	JN05 2012/02/02	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/25	JN10 2012/02/02			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/11/25	JN10 2012/02/02	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/25	JN10 2012/02/02	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/25	JN10 2012/02/02	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/25	JN10 2012/02/02	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/11/25	JN10 2012/02/02	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/11/25	JN10 2012/02/02	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0

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2011/11/25	OTH1 2012/02/02			Index Future	362.6060	362.6010	(0.001)	0.0000	0.0000	0
2011/11/25	R157 2012/02/02			Bond Future	7.0630	7.1800	1.657	0.0000	0.0000	12,348
2011/11/25	R157 2012/02/02	8.50	Call	Bond Future	4,935.0000	4,529.0000	(8.227)	0	0	0
2011/11/25	R157 2012/02/02	8.50	Put	Bond Future	10.0000	15.0000	50.000	0	0	0
2011/11/25	R157 2012/02/02	8.55	Call	Bond Future	5,099.0000	4,693.0000	(7.962)	0	0	0
2011/11/25	R157 2012/02/02	8.55	Put	Bond Future	7.0000	12.0000	71.429	0	0	0
2011/11/25	R157 2012/02/02	8.45	Call	Bond Future	4,770.0000	4,366.0000	(8.470)	0	0	0
2011/11/25	R157 2012/02/02	8.45	Put	Bond Future	12.0000	19.0000	58.333	0	0	0
2011/11/25	R157 2012/02/02	6.55	Call	Bond Future	243.0000	166.0000	(31.687)	0	0	0
2011/11/25	R157 2012/02/02	6.55	Put	Bond Future	2,066.0000	2,400.0000	16.167	0	0	0
2011/11/25	R157 2012/02/02	6.00	Put	Bond Future	3,847.0000	4,245.0000	10.346	0	0	0
2011/11/25	R157 2012/02/02	6.00	Call	Bond Future	31.0000	18.0000	(41.935)	0	0	130
2011/11/25	R157 2012/02/02	7.05	Call	Bond Future	856.0000	662.0000	(22.664)	0	0	0
2011/11/25	R157 2012/02/02	7.05	Put	Bond Future	902.0000	1,119.0000	24.058	0	0	130
2011/11/25	R157 2012/02/02	6.25	Put	Bond Future	2,993.0000	3,371.0000	12.629	0	0	0
2011/11/25	R157 2012/02/02	6.25	Call	Bond Future	88.0000	55.0000	(37.500)	0	0	3,960
2011/11/25	R157 2012/02/02	6.45	Put	Bond Future	2,359.0000	2,711.0000	14.922	0	0	0
2011/11/25	R157 2012/02/02	6.45	Call	Bond Future	177.0000	118.0000	(33.333)	0	0	1,320
2011/11/25	R157 2012/02/02	6.65	Call	Bond Future	325.0000	229.0000	(29.538)	0	0	0
2011/11/25	R157 2012/02/02	6.65	Put	Bond Future	1,790.0000	2,105.0000	17.598	0	0	1,320
2011/11/25	R157 2012/02/02	7.20	Call	Bond Future	1,144.0000	910.0000	(20.455)	0	0	0
2011/11/25	R157 2012/02/02	7.20	Put	Bond Future	663.0000	840.0000	26.697	0	0	3,960
2011/11/25	R157 2012/05/03			Bond Future	7.1600	7.2860	1.760	0.0000	0.0000	0
2011/11/25	R157 2012/05/03	8.25	Call	Bond Future	3,770.0000	3,423.0000	(9.204)	0	0	0
2011/11/25	R157 2012/05/03	8.25	Put	Bond Future	270.0000	334.0000	23.704	0	0	0
2011/11/25	R157 2012/05/03	8.30	Call	Bond Future	3,904.0000	3,552.0000	(9.016)	0	0	0
2011/11/25	R157 2012/05/03	8.30	Put	Bond Future	246.0000	306.0000	24.390	0	0	0
2011/11/25	R157 2012/05/03	8.20	Call	Bond Future	3,638.0000	3,295.0000	(9.428)	0	0	0
2011/11/25	R157 2012/05/03	8.20	Put	Bond Future	296.0000	364.0000	22.973	0	0	0
2011/11/25	R157 2012/08/02			Bond Future	7.2560	7.3900	1.847	0.0000	0.0000	0
2011/11/25	R157 2012/08/02	8.00	Call	Bond Future	3,171.0000	2,894.0000	(8.735)	0	0	0
2011/11/25	R157 2012/08/02	8.00	Put	Bond Future	946.0000	1,074.0000	13.531	0	0	0
2011/11/25	R157 2012/08/02	8.05	Call	Bond Future	3,272.0000	2,990.0000	(8.619)	0	0	0

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2011/11/25	R157 2012/08/02	8.05	Put	Bond Future	899.0000	1,022.0000	13.682	0	0	0
2011/11/25	R157 2012/08/02	7.95	Call	Bond Future	3,072.0000	2,799.0000	(8.887)	0	0	0
2011/11/25	R157 2012/08/02	7.95	Put	Bond Future	995.0000	1,126.0000	13.166	0	0	0
2011/11/25	R157 2012/11/01			Bond Future	7.3710	7.5080	1.859	0.0000	0.0000	0
2011/11/25	R157 2012/11/01	7.00	Call	Bond Future	1,544.0000	1,384.0000	(10.363)	0	0	0
2011/11/25	R157 2012/11/01	7.00	Put	Bond Future	2,582.0000	2,802.0000	8.521	0	0	0
2011/11/25	R157 2012/11/01	7.05	Call	Bond Future	1,606.0000	1,442.0000	(10.212)	0	0	0
2011/11/25	R157 2012/11/01	7.05	Put	Bond Future	2,503.0000	2,720.0000	8.670	0	0	0
2011/11/25	R157 2012/11/01	6.95	Call	Bond Future	1,484.0000	1,328.0000	(10.512)	0	0	0
2011/11/25	R157 2012/11/01	6.95	Put	Bond Future	2,663.0000	2,887.0000	8.412	0	0	0
2011/11/25	R186 2012/02/02			Bond Future	8.7230	8.7270	0.046	0.0000	0.0000	24,833
2011/11/25	R186 2012/02/02	9.00	Call	Bond Future	4,553.0000	4,508.0000	(0.988)	0	0	0
2011/11/25	R186 2012/02/02	9.00	Put	Bond Future	2,070.0000	2,061.0000	(0.435)	0	0	100
2011/11/25	R186 2012/02/02	9.05	Call	Bond Future	4,832.0000	4,787.0000	(0.931)	0	0	0
2011/11/25	R186 2012/02/02	9.05	Put	Bond Future	1,909.0000	1,900.0000	(0.471)	0	0	0
2011/11/25	R186 2012/02/02	8.95	Call	Bond Future	4,282.0000	4,238.0000	(1.028)	0	0	0
2011/11/25	R186 2012/02/02	8.95	Put	Bond Future	2,241.0000	2,233.0000	(0.357)	0	0	0
2011/11/25	R186 2012/02/02	7.75	Put	Bond Future	9,841.0000	9,861.0000	0.203	0	0	0
2011/11/25	R186 2012/02/02	7.75	Call	Bond Future	458.0000	442.0000	(3.493)	0	0	6,000
2011/11/25	R186 2012/02/02	6.75	Put	Bond Future	20,225.0000	20,261.0000	0.178	0	0	0
2011/11/25	R186 2012/02/02	6.75	Call	Bond Future	16.0000	15.0000	(6.250)	0	0	6,000
2011/11/25	R186 2012/02/02	8.00	Put	Bond Future	7,712.0000	7,726.0000	0.182	0	0	0
2011/11/25	R186 2012/02/02	8.00	Call	Bond Future	843.0000	820.0000	(2.728)	0	0	100
2011/11/25	R186 2012/02/02	13.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/25	R186 2012/02/02	13.25	Call	Bond Future	32,333.0000	32,296.0000	(0.114)	0	0	0
2011/11/25	R186 2012/02/02	98.00	Call	Bond Future	104,107.0000	104,070.0000	(0.036)	0	0	0
2011/11/25	R186 2012/02/02	98.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/25	R186 2012/05/03			Bond Future	8.8090	8.8130	0.045	0.0000	0.0000	0
2011/11/25	R186 2012/05/03	9.00	Call	Bond Future	5,505.0000	5,470.0000	(0.636)	0	0	0
2011/11/25	R186 2012/05/03	9.00	Put	Bond Future	3,817.0000	3,818.0000	0.026	0	0	0
2011/11/25	R186 2012/05/03	9.05	Call	Bond Future	5,752.0000	5,717.0000	(0.608)	0	0	0
2011/11/25	R186 2012/05/03	9.05	Put	Bond Future	3,628.0000	3,629.0000	0.028	0	0	0
2011/11/25	R186 2012/05/03	8.95	Call	Bond Future	5,265.0000	5,230.0000	(0.665)	0	0	0
2011/11/25	R186 2012/05/03	8.95	Put	Bond Future	4,015.0000	4,016.0000	0.025	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
2011/11/25	R186 2012/08/02			Bond Future	8.8940	8.8970	0.034	0.0000	0.0000	0
2011/11/25	R186 2012/08/02	8.75	Call	Bond Future	5,006.0000	4,982.0000	(0.479)	0	0	0
2011/11/25	R186 2012/08/02	8.75	Put	Bond Future	6,278.0000	6,281.0000	0.048	0	0	0
2011/11/25	R186 2012/08/02	8.80	Call	Bond Future	5,214.0000	5,190.0000	(0.460)	0	0	0
2011/11/25	R186 2012/08/02	8.80	Put	Bond Future	6,042.0000	6,044.0000	0.033	0	0	0
2011/11/25	R186 2012/08/02	8.70	Call	Bond Future	4,802.0000	4,778.0000	(0.500)	0	0	0
2011/11/25	R186 2012/08/02	8.70	Put	Bond Future	6,521.0000	6,523.0000	0.031	0	0	0
2011/11/25	R186 2012/11/01			Bond Future	8.9820	8.9810	(0.011)	0.0000	0.0000	0
2011/11/25	R186 2012/11/01	8.75	Call	Bond Future	5,714.0000	5,708.0000	(0.105)	0	0	0
2011/11/25	R186 2012/11/01	8.75	Put	Bond Future	7,734.0000	7,719.0000	(0.194)	0	0	0
2011/11/25	R186 2012/11/01	8.80	Call	Bond Future	5,915.0000	5,909.0000	(0.101)	0	0	0
2011/11/25	R186 2012/11/01	8.80	Put	Bond Future	7,495.0000	7,480.0000	(0.200)	0	0	0
2011/11/25	R186 2012/11/01	8.70	Call	Bond Future	5,516.0000	5,511.0000	(0.091)	0	0	0
2011/11/25	R186 2012/11/01	8.70	Put	Bond Future	7,978.0000	7,964.0000	(0.175)	0	0	0
2011/11/25	R189 2012/02/02			Bond Future	218.8340	218.6110	(0.102)	0.0000	0.0000	0
2011/11/25	R189 2012/02/02	218.00	Call	Bond Future	834.0000	611.0000	(26.739)	0	0	0
2011/11/25	R189 2012/02/02	218.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/25	R189 2012/02/02	218.05	Call	Bond Future	784.0000	561.0000	(28.444)	0	0	0
2011/11/25	R189 2012/02/02	218.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/25	R189 2012/02/02	217.95	Call	Bond Future	884.0000	661.0000	(25.226)	0	0	0
2011/11/25	R189 2012/02/02	217.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/25	R197 2012/02/02			Bond Future	243.1879	243.1762	(0.005)	0.0000	0.0000	850
2011/11/25	R197 2012/02/02	237.00	Call	Bond Future	6,188.0000	6,176.0000	(0.194)	0	0	0
2011/11/25	R197 2012/02/02	237.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/25	R197 2012/02/02	237.05	Call	Bond Future	6,138.0000	6,126.0000	(0.196)	0	0	0
2011/11/25	R197 2012/02/02	237.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/25	R197 2012/02/02	236.95	Call	Bond Future	6,238.0000	6,226.0000	(0.192)	0	0	0
2011/11/25	R197 2012/02/02	236.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/25	R201 2012/02/02			Bond Future	6.5680	6.6860	1.797	0.0000	0.0000	3,124
2011/11/25	R201 2012/02/02	8.25	Call	Bond Future	4,372.0000	4,059.0000	(7.159)	0	0	0
2011/11/25	R201 2012/02/02	8.25	Put	Bond Future	1.0000	2.0000	100.000	0	0	0
2011/11/25	R201 2012/02/02	8.30	Call	Bond Future	4,498.0000	4,185.0000	(6.959)	0	0	0
2011/11/25	R201 2012/02/02	8.30	Put	Bond Future	1.0000	2.0000	100.000	0	0	0

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2011/11/25	R201 2012/02/02	8.20	Call	Bond Future	4,246.0000	3,932.0000	(7.395)	0	0	0
2011/11/25	R201 2012/02/02	8.20	Put	Bond Future	2.0000	2.0000	0.000	0	0	0
2011/11/25	R201 2012/05/03			Bond Future	6.6290	6.7580	1.946	0.0000	0.0000	0
2011/11/25	R201 2012/05/03	7.75	Call	Bond Future	2,864.0000	2,593.0000	(9.462)	0	0	0
2011/11/25	R201 2012/05/03	7.75	Put	Bond Future	167.0000	211.0000	26.347	0	0	0
2011/11/25	R201 2012/05/03	7.80	Call	Bond Future	2,966.0000	2,692.0000	(9.238)	0	0	0
2011/11/25	R201 2012/05/03	7.80	Put	Bond Future	151.0000	192.0000	27.152	0	0	0
2011/11/25	R201 2012/05/03	7.70	Call	Bond Future	2,762.0000	2,495.0000	(9.667)	0	0	0
2011/11/25	R201 2012/05/03	7.70	Put	Bond Future	183.0000	231.0000	26.230	0	0	0
2011/11/25	R201 2012/08/02			Bond Future	6.6880	6.8270	2.078	0.0000	0.0000	0
2011/11/25	R201 2012/08/02	7.50	Call	Bond Future	2,366.0000	2,148.0000	(9.214)	0	0	0
2011/11/25	R201 2012/08/02	7.50	Put	Bond Future	581.0000	671.0000	15.491	0	0	0
2011/11/25	R201 2012/08/02	7.55	Call	Bond Future	2,443.0000	2,222.0000	(9.046)	0	0	0
2011/11/25	R201 2012/08/02	7.55	Put	Bond Future	549.0000	637.0000	16.029	0	0	0
2011/11/25	R201 2012/08/02	7.45	Call	Bond Future	2,290.0000	2,075.0000	(9.389)	0	0	0
2011/11/25	R201 2012/08/02	7.45	Put	Bond Future	614.0000	707.0000	15.147	0	0	0
2011/11/25	R201 2012/11/01			Bond Future	6.7540	6.8970	2.117	0.0000	0.0000	0
2011/11/25	R201 2012/11/01	6.50	Call	Bond Future	1,218.0000	1,091.0000	(10.427)	0	0	0
2011/11/25	R201 2012/11/01	6.50	Put	Bond Future	1,727.0000	1,885.0000	9.149	0	0	0
2011/11/25	R201 2012/11/01	6.55	Call	Bond Future	1,266.0000	1,136.0000	(10.269)	0	0	0
2011/11/25	R201 2012/11/01	6.55	Put	Bond Future	1,675.0000	1,830.0000	9.254	0	0	0
2011/11/25	R201 2012/11/01	6.45	Call	Bond Future	1,171.0000	1,048.0000	(10.504)	0	0	0
2011/11/25	R201 2012/11/01	6.45	Put	Bond Future	1,781.0000	1,943.0000	9.096	0	0	0
2011/11/25	R202 2012/02/02			Bond Future	181.8543	181.8460	(0.005)	0.0000	0.0000	34,667
2011/11/25	R202 2012/02/02	177.00	Call	Bond Future	4,854.0000	4,846.0000	(0.165)	0	0	0
2011/11/25	R202 2012/02/02	177.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/25	R202 2012/02/02	177.05	Call	Bond Future	4,804.0000	4,796.0000	(0.167)	0	0	0
2011/11/25	R202 2012/02/02	177.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/25	R202 2012/02/02	176.95	Call	Bond Future	4,904.0000	4,896.0000	(0.163)	0	0	0
2011/11/25	R202 2012/02/02	176.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/25	R203 2012/02/02			Bond Future	7.7240	7.7390	0.194	0.0000	0.0000	1,867
2011/11/25	R203 2012/02/02	8.75	Call	Bond Future	4,657.0000	4,591.0000	(1.417)	0	0	0
2011/11/25	R203 2012/02/02	8.75	Put	Bond Future	122.0000	124.0000	1.639	0	0	0

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2011/11/25	R203 2012/02/02	8.80	Call	Bond Future	4,855.0000	4,788.0000	(1.380)	0	0	0
2011/11/25	R203 2012/02/02	8.80	Put	Bond Future	106.0000	107.0000	0.943	0	0	0
2011/11/25	R203 2012/02/02	8.70	Call	Bond Future	4,461.0000	4,396.0000	(1.457)	0	0	0
2011/11/25	R203 2012/02/02	8.70	Put	Bond Future	141.0000	145.0000	2.837	0	0	0
2011/11/25	R203 2012/02/02	6.95	Put	Bond Future	3,806.0000	3,861.0000	1.445	0	0	0
2011/11/25	R203 2012/02/02	6.95	Call	Bond Future	213.0000	199.0000	(6.573)	0	0	2,640
2011/11/25	R203 2012/02/02	7.20	Put	Bond Future	2,841.0000	2,887.0000	1.619	0	0	0
2011/11/25	R203 2012/02/02	7.20	Call	Bond Future	425.0000	403.0000	(5.176)	0	0	880
2011/11/25	R203 2012/02/02	7.35	Call	Bond Future	612.0000	584.0000	(4.575)	0	0	0
2011/11/25	R203 2012/02/02	7.35	Put	Bond Future	2,329.0000	2,369.0000	1.717	0	0	880
2011/11/25	R203 2012/02/02	7.95	Call	Bond Future	1,882.0000	1,830.0000	(2.763)	0	0	0
2011/11/25	R203 2012/02/02	7.95	Put	Bond Future	861.0000	877.0000	1.858	0	0	2,640
2011/11/25	R203 2012/05/03			Bond Future	7.8240	7.8390	0.192	0.0000	0.0000	0
2011/11/25	R203 2012/05/03	8.75	Call	Bond Future	4,658.0000	4,602.0000	(1.202)	0	0	0
2011/11/25	R203 2012/05/03	8.75	Put	Bond Future	720.0000	730.0000	1.389	0	0	0
2011/11/25	R203 2012/05/03	8.80	Call	Bond Future	4,817.0000	4,761.0000	(1.163)	0	0	0
2011/11/25	R203 2012/05/03	8.80	Put	Bond Future	672.0000	681.0000	1.339	0	0	0
2011/11/25	R203 2012/05/03	8.70	Call	Bond Future	4,501.0000	4,446.0000	(1.222)	0	0	0
2011/11/25	R203 2012/05/03	8.70	Put	Bond Future	771.0000	781.0000	1.297	0	0	0
2011/11/25	R203 2012/08/02			Bond Future	7.9230	7.9370	0.177	0.0000	0.0000	0
2011/11/25	R203 2012/08/02	8.50	Call	Bond Future	4,225.0000	4,182.0000	(1.018)	0	0	0
2011/11/25	R203 2012/08/02	8.50	Put	Bond Future	1,854.0000	1,869.0000	0.809	0	0	0
2011/11/25	R203 2012/08/02	8.55	Call	Bond Future	4,350.0000	4,307.0000	(0.989)	0	0	0
2011/11/25	R203 2012/08/02	8.55	Put	Bond Future	1,777.0000	1,792.0000	0.844	0	0	0
2011/11/25	R203 2012/08/02	8.45	Call	Bond Future	4,096.0000	4,054.0000	(1.025)	0	0	0
2011/11/25	R203 2012/08/02	8.45	Put	Bond Future	1,928.0000	1,944.0000	0.830	0	0	0
2011/11/25	R203 2012/11/01			Bond Future	8.0350	8.0420	0.087	0.0000	0.0000	0
2011/11/25	R203 2012/11/01	7.75	Call	Bond Future	2,729.0000	2,712.0000	(0.623)	0	0	0
2011/11/25	R203 2012/11/01	7.75	Put	Bond Future	3,871.0000	3,882.0000	0.284	0	0	0
2011/11/25	R203 2012/11/01	7.80	Call	Bond Future	2,822.0000	2,804.0000	(0.638)	0	0	0
2011/11/25	R203 2012/11/01	7.80	Put	Bond Future	3,762.0000	3,772.0000	0.266	0	0	0
2011/11/25	R203 2012/11/01	7.70	Call	Bond Future	2,637.0000	2,620.0000	(0.645)	0	0	0
2011/11/25	R203 2012/11/01	7.70	Put	Bond Future	3,981.0000	3,992.0000	0.276	0	0	0
2011/11/25	R204 2012/02/02			Bond Future	8.0040	8.0140	0.125	0.0000	0.0000	2,908

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2011/11/25	R204 2012/02/02	9.00	Call	Bond Future	5,260.0000	5,208.0000	(0.989)	0	0	0
2011/11/25	R204 2012/02/02	9.00	Put	Bond Future	237.0000	237.0000	0.000	0	0	0
2011/11/25	R204 2012/02/02	9.05	Call	Bond Future	5,476.0000	5,424.0000	(0.950)	0	0	0
2011/11/25	R204 2012/02/02	9.05	Put	Bond Future	210.0000	210.0000	0.000	0	0	0
2011/11/25	R204 2012/02/02	8.95	Call	Bond Future	5,047.0000	4,995.0000	(1.030)	0	0	0
2011/11/25	R204 2012/02/02	8.95	Put	Bond Future	269.0000	269.0000	0.000	0	0	0
2011/11/25	R204 2012/05/03			Bond Future	8.1030	8.1120	0.111	0.0000	0.0000	0
2011/11/25	R204 2012/05/03	8.75	Call	Bond Future	4,471.0000	4,432.0000	(0.872)	0	0	0
2011/11/25	R204 2012/05/03	8.75	Put	Bond Future	1,280.0000	1,287.0000	0.547	0	0	0
2011/11/25	R204 2012/05/03	8.80	Call	Bond Future	4,636.0000	4,597.0000	(0.841)	0	0	0
2011/11/25	R204 2012/05/03	8.80	Put	Bond Future	1,204.0000	1,210.0000	0.498	0	0	0
2011/11/25	R204 2012/05/03	8.70	Call	Bond Future	4,308.0000	4,270.0000	(0.882)	0	0	0
2011/11/25	R204 2012/05/03	8.70	Put	Bond Future	1,359.0000	1,367.0000	0.589	0	0	0
2011/11/25	R204 2012/08/02			Bond Future	8.2020	8.2100	0.098	0.0000	0.0000	0
2011/11/25	R204 2012/08/02	8.50	Call	Bond Future	4,081.0000	4,051.0000	(0.735)	0	0	0
2011/11/25	R204 2012/08/02	8.50	Put	Bond Future	2,646.0000	2,655.0000	0.340	0	0	0
2011/11/25	R204 2012/08/02	8.55	Call	Bond Future	4,219.0000	4,190.0000	(0.687)	0	0	0
2011/11/25	R204 2012/08/02	8.55	Put	Bond Future	2,546.0000	2,556.0000	0.393	0	0	0
2011/11/25	R204 2012/08/02	8.45	Call	Bond Future	3,944.0000	3,915.0000	(0.735)	0	0	0
2011/11/25	R204 2012/08/02	8.45	Put	Bond Future	2,748.0000	2,758.0000	0.364	0	0	0
2011/11/25	R204 2012/11/01			Bond Future	8.3070	8.3100	0.036	0.0000	0.0000	0
2011/11/25	R204 2012/11/01	8.00	Call	Bond Future	3,235.0000	3,223.0000	(0.371)	0	0	0
2011/11/25	R204 2012/11/01	8.00	Put	Bond Future	4,686.0000	4,688.0000	0.043	0	0	0
2011/11/25	R204 2012/11/01	8.05	Call	Bond Future	3,344.0000	3,332.0000	(0.359)	0	0	0
2011/11/25	R204 2012/11/01	8.05	Put	Bond Future	4,557.0000	4,559.0000	0.044	0	0	0
2011/11/25	R204 2012/11/01	7.95	Call	Bond Future	3,129.0000	3,117.0000	(0.384)	0	0	0
2011/11/25	R204 2012/11/01	7.95	Put	Bond Future	4,819.0000	4,821.0000	0.042	0	0	0
2011/11/25	R206 2012/02/02			Bond Future	6.3740	6.4680	1.475	0.0000	0.0000	300
2011/11/25	R206 2012/02/02	8.00	Call	Bond Future	2,904.0000	2,734.0000	(5.854)	0	0	0
2011/11/25	R206 2012/02/02	8.00	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2011/11/25	R206 2012/02/02	8.05	Call	Bond Future	2,992.0000	2,821.0000	(5.715)	0	0	0
2011/11/25	R206 2012/02/02	8.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/25	R206 2012/02/02	7.95	Call	Bond Future	2,817.0000	2,646.0000	(6.070)	0	0	0
2011/11/25	R206 2012/02/02	7.95	Put	Bond Future	1.0000	1.0000	0.000	0	0	0

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2011/11/25	R206 2012/05/03			Bond Future	6.4390	6.5460	1.662	0.0000	0.0000	0
2011/11/25	R206 2012/05/03	7.50	Call	Bond Future	1,763.0000	1,614.0000	(8.452)	0	0	0
2011/11/25	R206 2012/05/03	7.50	Put	Bond Future	90.0000	112.0000	24.444	0	0	0
2011/11/25	R206 2012/05/03	7.55	Call	Bond Future	1,831.0000	1,681.0000	(8.192)	0	0	0
2011/11/25	R206 2012/05/03	7.55	Put	Bond Future	80.0000	101.0000	26.250	0	0	0
2011/11/25	R206 2012/05/03	7.45	Call	Bond Future	1,695.0000	1,549.0000	(8.614)	0	0	0
2011/11/25	R206 2012/05/03	7.45	Put	Bond Future	100.0000	125.0000	25.000	0	0	0
2011/11/25	R206 2012/08/02			Bond Future	6.5000	6.6190	1.831	0.0000	0.0000	0
2011/11/25	R206 2012/08/02	7.25	Call	Bond Future	1,397.0000	1,284.0000	(8.089)	0	0	0
2011/11/25	R206 2012/08/02	7.25	Put	Bond Future	380.0000	430.0000	13.158	0	0	0
2011/11/25	R206 2012/08/02	7.30	Call	Bond Future	1,444.0000	1,329.0000	(7.964)	0	0	0
2011/11/25	R206 2012/08/02	7.30	Put	Bond Future	360.0000	407.0000	13.056	0	0	0
2011/11/25	R206 2012/08/02	7.20	Call	Bond Future	1,350.0000	1,239.0000	(8.222)	0	0	0
2011/11/25	R206 2012/08/02	7.20	Put	Bond Future	401.0000	452.0000	12.718	0	0	0
2011/11/25	R206 2012/11/01			Bond Future	6.5630	6.6840	1.844	0.0000	0.0000	0
2011/11/25	R206 2012/11/01	6.00	Call	Bond Future	601.0000	548.0000	(8.819)	0	0	0
2011/11/25	R206 2012/11/01	6.00	Put	Bond Future	1,245.0000	1,329.0000	6.747	0	0	0
2011/11/25	R206 2012/11/01	6.05	Call	Bond Future	626.0000	571.0000	(8.786)	0	0	0
2011/11/25	R206 2012/11/01	6.05	Put	Bond Future	1,212.0000	1,295.0000	6.848	0	0	0
2011/11/25	R206 2012/11/01	5.95	Call	Bond Future	578.0000	526.0000	(8.997)	0	0	0
2011/11/25	R206 2012/11/01	5.95	Put	Bond Future	1,279.0000	1,365.0000	6.724	0	0	0
2011/11/25	R207 2012/02/02			Bond Future	8.2120	8.1950	(0.207)	0.0000	0.0000	30,098
2011/11/25	R207 2012/02/02	9.00	Call	Bond Future	4,519.0000	4,595.0000	1.682	0	0	0
2011/11/25	R207 2012/02/02	9.00	Put	Bond Future	272.0000	254.0000	(6.618)	0	0	0
2011/11/25	R207 2012/02/02	9.05	Call	Bond Future	4,745.0000	4,823.0000	1.644	0	0	0
2011/11/25	R207 2012/02/02	9.05	Put	Bond Future	237.0000	220.0000	(7.173)	0	0	0
2011/11/25	R207 2012/02/02	8.95	Call	Bond Future	4,294.0000	4,368.0000	1.723	0	0	0
2011/11/25	R207 2012/02/02	8.95	Put	Bond Future	309.0000	289.0000	(6.472)	0	0	0
2011/11/25	R207 2012/02/02	7.35	Put	Bond Future	5,109.0000	5,020.0000	(1.742)	0	0	0
2011/11/25	R207 2012/02/02	7.35	Call	Bond Future	172.0000	177.0000	2.907	0	0	1,920
2011/11/25	R207 2012/02/02	7.65	Put	Bond Future	3,614.0000	3,532.0000	(2.269)	0	0	0
2011/11/25	R207 2012/02/02	7.65	Call	Bond Future	431.0000	443.0000	2.784	0	0	640
2011/11/25	R207 2012/02/02	7.85	Call	Bond Future	719.0000	738.0000	2.643	0	0	0
2011/11/25	R207 2012/02/02	7.85	Put	Bond Future	2,754.0000	2,679.0000	(2.723)	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
2011/11/25	R207 2012/02/02	8.50	Call	Bond Future	2,458.0000	2,512.0000	2.197	0	0	0
2011/11/25	R207 2012/02/02	8.50	Put	Bond Future	877.0000	837.0000	(4.561)	0	0	1,920
2011/11/25	R207 2012/05/03			Bond Future	8.3090	8.2910	(0.217)	0.0000	0.0000	0
2011/11/25	R207 2012/05/03	8.75	Call	Bond Future	4,096.0000	4,151.0000	1.343	0	0	0
2011/11/25	R207 2012/05/03	8.75	Put	Bond Future	1,756.0000	1,714.0000	(2.392)	0	0	0
2011/11/25	R207 2012/05/03	8.80	Call	Bond Future	4,261.0000	4,317.0000	1.314	0	0	0
2011/11/25	R207 2012/05/03	8.80	Put	Bond Future	1,661.0000	1,619.0000	(2.529)	0	0	0
2011/11/25	R207 2012/05/03	8.70	Call	Bond Future	3,934.0000	3,987.0000	1.347	0	0	0
2011/11/25	R207 2012/05/03	8.70	Put	Bond Future	1,856.0000	1,812.0000	(2.371)	0	0	0
2011/11/25	R207 2012/08/02			Bond Future	8.4070	8.3860	(0.250)	0.0000	0.0000	0
2011/11/25	R207 2012/08/02	8.75	Call	Bond Future	4,462.0000	4,521.0000	1.322	0	0	0
2011/11/25	R207 2012/08/02	8.75	Put	Bond Future	2,689.0000	2,638.0000	(1.897)	0	0	0
2011/11/25	R207 2012/08/02	8.80	Call	Bond Future	4,613.0000	4,674.0000	1.322	0	0	0
2011/11/25	R207 2012/08/02	8.80	Put	Bond Future	2,585.0000	2,536.0000	(1.896)	0	0	0
2011/11/25	R207 2012/08/02	8.70	Call	Bond Future	4,313.0000	4,371.0000	1.345	0	0	0
2011/11/25	R207 2012/08/02	8.70	Put	Bond Future	2,796.0000	2,744.0000	(1.860)	0	0	0
2011/11/25	R207 2012/11/01			Bond Future	8.5050	8.4790	(0.306)	0.0000	0.0000	0
2011/11/25	R207 2012/11/01	8.25	Call	Bond Future	3,546.0000	3,602.0000	1.579	0	0	0
2011/11/25	R207 2012/11/01	8.25	Put	Bond Future	4,852.0000	4,776.0000	(1.566)	0	0	0
2011/11/25	R207 2012/11/01	8.30	Call	Bond Future	3,665.0000	3,723.0000	1.583	0	0	0
2011/11/25	R207 2012/11/01	8.30	Put	Bond Future	4,713.0000	4,639.0000	(1.570)	0	0	0
2011/11/25	R207 2012/11/01	8.20	Call	Bond Future	3,428.0000	3,483.0000	1.604	0	0	0
2011/11/25	R207 2012/11/01	8.20	Put	Bond Future	4,993.0000	4,916.0000	(1.542)	0	0	0
2011/11/25	R208 2012/02/02			Bond Future	8.2340	8.2230	(0.134)	0.0000	0.0000	13,980
2011/11/25	R208 2012/02/02	9.00	Call	Bond Future	4,676.0000	4,727.0000	1.091	0	0	0
2011/11/25	R208 2012/02/02	9.00	Put	Bond Future	257.0000	243.0000	(5.447)	0	0	0
2011/11/25	R208 2012/02/02	9.05	Call	Bond Future	4,919.0000	4,972.0000	1.077	0	0	0
2011/11/25	R208 2012/02/02	9.05	Put	Bond Future	221.0000	209.0000	(5.430)	0	0	0
2011/11/25	R208 2012/02/02	8.95	Call	Bond Future	4,434.0000	4,484.0000	1.128	0	0	0
2011/11/25	R208 2012/02/02	8.95	Put	Bond Future	295.0000	280.0000	(5.085)	0	0	0
2011/11/25	R208 2012/02/02	7.45	Put	Bond Future	5,014.0000	4,951.0000	(1.256)	0	0	0
2011/11/25	R208 2012/02/02	7.45	Call	Bond Future	190.0000	192.0000	1.053	0	0	2,880
2011/11/25	R208 2012/02/02	7.70	Put	Bond Future	3,679.0000	3,618.0000	(1.658)	0	0	0
2011/11/25	R208 2012/02/02	7.70	Call	Bond Future	427.0000	432.0000	1.171	0	0	960

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2011/11/25	R208 2012/02/02	7.90	Call	Bond Future	737.0000	747.0000	1.357	0	0	0
2011/11/25	R208 2012/02/02	7.90	Put	Bond Future	2,754.0000	2,698.0000	(2.033)	0	0	960
2011/11/25	R208 2012/02/02	8.55	Call	Bond Future	2,657.0000	2,693.0000	1.355	0	0	0
2011/11/25	R208 2012/02/02	8.55	Put	Bond Future	800.0000	770.0000	(3.750)	0	0	2,880
2011/11/25	R208 2012/05/03			Bond Future	8.3200	8.3080	(0.144)	0.0000	0.0000	0
2011/11/25	R208 2012/05/03	9.00	Call	Bond Future	5,125.0000	5,168.0000	0.839	0	0	0
2011/11/25	R208 2012/05/03	9.00	Put	Bond Future	1,281.0000	1,254.0000	(2.108)	0	0	0
2011/11/25	R208 2012/05/03	9.05	Call	Bond Future	5,318.0000	5,362.0000	0.827	0	0	0
2011/11/25	R208 2012/05/03	9.05	Put	Bond Future	1,199.0000	1,173.0000	(2.168)	0	0	0
2011/11/25	R208 2012/05/03	8.95	Call	Bond Future	4,931.0000	4,973.0000	0.852	0	0	0
2011/11/25	R208 2012/05/03	8.95	Put	Bond Future	1,362.0000	1,334.0000	(2.056)	0	0	0
2011/11/25	R208 2012/08/02			Bond Future	8.4050	8.3910	(0.167)	0.0000	0.0000	0
2011/11/25	R208 2012/08/02	8.75	Call	Bond Future	4,688.0000	4,729.0000	0.875	0	0	0
2011/11/25	R208 2012/08/02	8.75	Put	Bond Future	2,758.0000	2,720.0000	(1.378)	0	0	0
2011/11/25	R208 2012/08/02	8.80	Call	Bond Future	4,852.0000	4,894.0000	0.866	0	0	0
2011/11/25	R208 2012/08/02	8.80	Put	Bond Future	2,647.0000	2,610.0000	(1.398)	0	0	0
2011/11/25	R208 2012/08/02	8.70	Call	Bond Future	4,526.0000	4,566.0000	0.884	0	0	0
2011/11/25	R208 2012/08/02	8.70	Put	Bond Future	2,873.0000	2,833.0000	(1.392)	0	0	0
2011/11/25	R208 2012/11/01			Bond Future	8.4950	8.4760	(0.224)	0.0000	0.0000	0
2011/11/25	R208 2012/11/01	8.25	Call	Bond Future	3,466.0000	3,509.0000	1.241	0	0	0
2011/11/25	R208 2012/11/01	8.25	Put	Bond Future	4,833.0000	4,771.0000	(1.283)	0	0	0
2011/11/25	R208 2012/11/01	8.30	Call	Bond Future	3,595.0000	3,640.0000	1.252	0	0	0
2011/11/25	R208 2012/11/01	8.30	Put	Bond Future	4,681.0000	4,621.0000	(1.282)	0	0	0
2011/11/25	R208 2012/11/01	8.20	Call	Bond Future	3,340.0000	3,382.0000	1.257	0	0	0
2011/11/25	R208 2012/11/01	8.20	Put	Bond Future	4,989.0000	4,926.0000	(1.263)	0	0	0
2011/11/25	R209 2012/02/02			Bond Future	9.0720	9.0610	(0.121)	0.0000	0.0000	2,599
2011/11/25	R209 2012/02/02	9.00	Call	Bond Future	2,356.0000	2,378.0000	0.934	0	0	0
2011/11/25	R209 2012/02/02	9.00	Put	Bond Future	2,903.0000	2,842.0000	(2.101)	0	0	0
2011/11/25	R209 2012/02/02	9.05	Call	Bond Future	2,532.0000	2,555.0000	0.908	0	0	0
2011/11/25	R209 2012/02/02	9.05	Put	Bond Future	2,698.0000	2,638.0000	(2.224)	0	0	0
2011/11/25	R209 2012/02/02	8.95	Call	Bond Future	2,188.0000	2,208.0000	0.914	0	0	0
2011/11/25	R209 2012/02/02	8.95	Put	Bond Future	3,118.0000	3,055.0000	(2.021)	0	0	0
2011/11/25	R209 2012/05/03			Bond Future	9.1460	9.1340	(0.131)	0.0000	0.0000	0
2011/11/25	R209 2012/05/03	9.00	Call	Bond Future	3,344.0000	3,376.0000	0.957	0	0	0

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2011/11/25	R209 2012/05/03	9.00	Put	Bond Future	4,444.0000	4,387.0000	(1.283)	0	0	0
2011/11/25	R209 2012/05/03	9.05	Call	Bond Future	3,516.0000	3,548.0000	0.910	0	0	0
2011/11/25	R209 2012/05/03	9.05	Put	Bond Future	4,236.0000	4,179.0000	(1.346)	0	0	0
2011/11/25	R209 2012/05/03	8.95	Call	Bond Future	3,175.0000	3,205.0000	0.945	0	0	0
2011/11/25	R209 2012/05/03	8.95	Put	Bond Future	4,658.0000	4,599.0000	(1.267)	0	0	0
2011/11/25	R209 2012/08/02			Bond Future	9.2180	9.2050	(0.141)	0.0000	0.0000	0
2011/11/25	R209 2012/08/02	9.25	Call	Bond Future	4,998.0000	5,040.0000	0.840	0	0	0
2011/11/25	R209 2012/08/02	9.25	Put	Bond Future	4,763.0000	4,710.0000	(1.113)	0	0	0
2011/11/25	R209 2012/08/02	9.30	Call	Bond Future	5,173.0000	5,217.0000	0.851	0	0	0
2011/11/25	R209 2012/08/02	9.30	Put	Bond Future	4,575.0000	4,523.0000	(1.137)	0	0	0
2011/11/25	R209 2012/08/02	9.20	Call	Bond Future	4,826.0000	4,867.0000	0.850	0	0	0
2011/11/25	R209 2012/08/02	9.20	Put	Bond Future	4,958.0000	4,904.0000	(1.089)	0	0	0
2011/11/25	R209 2012/11/01			Bond Future	9.2930	9.2770	(0.172)	0.0000	0.0000	0
2011/11/25	R209 2012/11/01	9.00	Call	Bond Future	4,593.0000	4,640.0000	1.023	0	0	0
2011/11/25	R209 2012/11/01	9.00	Put	Bond Future	6,769.0000	6,700.0000	(1.019)	0	0	0
2011/11/25	R209 2012/11/01	9.05	Call	Bond Future	4,755.0000	4,803.0000	1.009	0	0	0
2011/11/25	R209 2012/11/01	9.05	Put	Bond Future	6,552.0000	6,484.0000	(1.038)	0	0	0
2011/11/25	R209 2012/11/01	8.95	Call	Bond Future	4,430.0000	4,477.0000	1.061	0	0	0
2011/11/25	R209 2012/11/01	8.95	Put	Bond Future	6,988.0000	6,918.0000	(1.002)	0	0	0
2011/11/25	R210 2012/02/02			Bond Future	137.3442	137.3380	(0.005)	0.0000	0.0000	750
2011/11/25	R210 2012/02/02	131.00	Call	Bond Future	6,344.0000	6,338.0000	(0.095)	0	0	0
2011/11/25	R210 2012/02/02	131.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/25	R210 2012/02/02	131.05	Call	Bond Future	6,294.0000	6,288.0000	(0.095)	0	0	0
2011/11/25	R210 2012/02/02	131.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/25	R210 2012/02/02	130.95	Call	Bond Future	6,394.0000	6,388.0000	(0.094)	0	0	0
2011/11/25	R210 2012/02/02	130.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/25	R211 2012/02/02			Bond Future	114.7572	114.7479	(0.008)	0.0000	0.0000	480
2011/11/25	R211 2012/02/02	110.50	Call	Bond Future	4,257.0000	4,248.0000	(0.211)	0	0	0
2011/11/25	R211 2012/02/02	110.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/25	R211 2012/02/02	110.55	Call	Bond Future	4,207.0000	4,198.0000	(0.214)	0	0	0
2011/11/25	R211 2012/02/02	110.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/25	R211 2012/02/02	110.45	Call	Bond Future	4,307.0000	4,298.0000	(0.209)	0	0	0
2011/11/25	R211 2012/02/02	110.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/11/25	R212 2012/02/02			Bond Future	111.2865	111.4793	0.173	0.0000	0.0000	2,677
2011/11/25	R212 2012/02/02	108.50	Call	Bond Future	2,787.0000	2,979.0000	6.889	0	0	0
2011/11/25	R212 2012/02/02	108.50	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2011/11/25	R212 2012/02/02	108.55	Call	Bond Future	2,737.0000	2,929.0000	7.015	0	0	0
2011/11/25	R212 2012/02/02	108.55	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2011/11/25	R212 2012/02/02	108.45	Call	Bond Future	2,837.0000	3,029.0000	6.768	0	0	0
2011/11/25	R212 2012/02/02	108.45	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2011/11/25	R213 2012/02/02			Bond Future	9.0710	9.0700	(0.011)	0.0000	0.0000	487
2011/11/25	R213 2012/02/02	9.00	Call	Bond Future	2,562.0000	2,545.0000	(0.664)	0	0	0
2011/11/25	R213 2012/02/02	9.00	Put	Bond Future	3,112.0000	3,087.0000	(0.803)	0	0	0
2011/11/25	R213 2012/02/02	9.05	Call	Bond Future	2,755.0000	2,739.0000	(0.581)	0	0	0
2011/11/25	R213 2012/02/02	9.05	Put	Bond Future	2,917.0000	2,893.0000	(0.823)	0	0	0
2011/11/25	R213 2012/02/02	8.95	Call	Bond Future	2,376.0000	2,360.0000	(0.673)	0	0	0
2011/11/25	R213 2012/02/02	8.95	Put	Bond Future	3,317.0000	3,293.0000	(0.724)	0	0	0
2011/11/25	R213 2012/05/03			Bond Future	9.1500	9.1490	(0.011)	0.0000	0.0000	0
2011/11/25	R213 2012/05/03	9.25	Call	Bond Future	4,514.0000	4,506.0000	(0.177)	0	0	0
2011/11/25	R213 2012/05/03	9.25	Put	Bond Future	3,760.0000	3,744.0000	(0.426)	0	0	0
2011/11/25	R213 2012/05/03	9.30	Call	Bond Future	4,723.0000	4,715.0000	(0.169)	0	0	0
2011/11/25	R213 2012/05/03	9.30	Put	Bond Future	3,596.0000	3,580.0000	(0.445)	0	0	0
2011/11/25	R213 2012/05/03	9.20	Call	Bond Future	4,309.0000	4,301.0000	(0.186)	0	0	0
2011/11/25	R213 2012/05/03	9.20	Put	Bond Future	3,931.0000	3,915.0000	(0.407)	0	0	0
2011/11/25	R213 2012/08/02			Bond Future	9.2280	9.2250	(0.033)	0.0000	0.0000	0
2011/11/25	R213 2012/08/02	9.25	Call	Bond Future	5,114.0000	5,116.0000	0.039	0	0	0
2011/11/25	R213 2012/08/02	9.25	Put	Bond Future	4,950.0000	4,929.0000	(0.424)	0	0	0
2011/11/25	R213 2012/08/02	9.30	Call	Bond Future	5,314.0000	5,317.0000	0.056	0	0	0
2011/11/25	R213 2012/08/02	9.30	Put	Bond Future	4,778.0000	4,758.0000	(0.419)	0	0	0
2011/11/25	R213 2012/08/02	9.20	Call	Bond Future	4,916.0000	4,918.0000	0.041	0	0	0
2011/11/25	R213 2012/08/02	9.20	Put	Bond Future	5,126.0000	5,106.0000	(0.390)	0	0	0
2011/11/25	R213 2012/11/01			Bond Future	9.3100	9.3050	(0.054)	0.0000	0.0000	0
2011/11/25	R213 2012/11/01	9.00	Call	Bond Future	4,696.0000	4,706.0000	0.213	0	0	0
2011/11/25	R213 2012/11/01	9.00	Put	Bond Future	7,031.0000	7,005.0000	(0.370)	0	0	0
2011/11/25	R213 2012/11/01	9.05	Call	Bond Future	4,879.0000	4,888.0000	0.184	0	0	0
2011/11/25	R213 2012/11/01	9.05	Put	Bond Future	6,831.0000	6,803.0000	(0.410)	0	0	0
2011/11/25	R213 2012/11/01	8.95	Call	Bond Future	4,513.0000	4,521.0000	0.177	0	0	0

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2011/11/25	R213 2012/11/01	8.95	Put	Bond Future	7,235.0000	7,206.0000	(0.401)	0	0	0
2011/11/25	TRT1 2012/02/02			Index Future	367.2150	368.9020	0.459	0.0000	0.0000	0
Total										569612.00