



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 22/12/2011

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

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2011/12/22	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/22	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/22	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/22	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/22	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/22	AL7T 2012/02/02			Index Future	411.3700	412.1550	0.191	0.0000	0.0000	16
2011/12/22	AL7T 2012/05/03			Index Future	417.2990	418.0890	0.189	0.0000	0.0000	0
2011/12/22	ALBI 2012/02/02			Index Future	374.3010	374.9590	0.176	0.0000	0.0000	1,038
2011/12/22	ALBI 2012/05/03			Index Future	379.6960	380.3570	0.174	0.0000	0.0000	0
2011/12/22	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/22	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/22	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/22	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/22	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/22	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/22	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/22	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/22	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/22	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/22	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/22	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0

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2011/12/22	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/22	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/22	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/22	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/22	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/22	CAAN 2012/03/30			Can-Do Future	0.4351	0.3846	(11.607)	0.0000	0.0000	100,000
2011/12/22	CAAO 2012/03/30			Can-Do Future	0.0713	0.0948	32.959	0.0000	0.0000	100,000
2011/12/22	CAAS 2012/01/31			Can-Do Future	0.1665	0.1442	(13.393)	0.0000	0.0000	12,500
2011/12/22	CAAT 2012/02/29			Can-Do Future	0.1289	0.1141	(11.482)	0.0000	0.0000	12,500
2011/12/22	CAAU 2012/01/31			Can-Do Future	0.0296	0.0437	47.635	0.0000	0.0000	19,481
2011/12/22	CAAV 2012/02/29			Can-Do Future	0.0547	0.0721	31.810	0.0000	0.0000	12,987
2011/12/22	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/22	CRD1 2012/02/02			Index Future	167.2950	167.8020	0.303	0.0000	0.0000	0
2011/12/22	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/22	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/22	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/22	GOVI 2012/02/02			GOVI	375.6470	376.2760	0.167	0.0000	0.0000	184
2011/12/22	GOVI 2012/02/02	369.00	Call	GOVI	66,470.0000	72,760.0000	9.463	0	0	0
2011/12/22	GOVI 2012/02/02	369.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/12/22	GOVI 2012/02/02	369.01	Call	GOVI	66,370.0000	72,660.0000	9.477	0	0	0
2011/12/22	GOVI 2012/02/02	369.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/12/22	GOVI 2012/02/02	368.99	Call	GOVI	66,570.0000	72,860.0000	9.449	0	0	0

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2011/12/22	GOVI 2012/02/02	368.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/12/22	GOVI 2012/05/03			GOVI	381.0610	381.6930	0.166	0.0000	0.0000	0
2011/12/22	GOVI 2012/05/03	382.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/12/22	GOVI 2012/05/03	382.00	Put	GOVI	9,390.0000	3,070.0000	(67.306)	0	0	0
2011/12/22	GOVI 2012/05/03	382.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/12/22	GOVI 2012/05/03	382.01	Put	GOVI	9,490.0000	3,170.0000	(66.596)	0	0	0
2011/12/22	GOVI 2012/05/03	381.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/12/22	GOVI 2012/05/03	381.99	Put	GOVI	9,290.0000	2,970.0000	(68.030)	0	0	0
2011/12/22	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/12/22	IGOV 2012/02/02			Index Future	167.5010	167.4010	(0.060)	0.0000	0.0000	508
2011/12/22	IGOV 2012/05/03			Index Future	169.9160	169.8110	(0.062)	0.0000	0.0000	0
2011/12/22	ILBI 2012/02/02			Index Future	454.7240	454.3360	(0.085)	0.0000	0.0000	88
2011/12/22	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/12/22	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/12/22	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/12/22	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/12/22	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/12/22	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/12/22	JBAF 2012/01/18			Jibar Tradeable Future	5.5800	5.5800	0.000	0.0000	0.0000	101
2011/12/22	JBAF 2012/02/15			Jibar Tradeable Future	5.5700	5.5700	0.000	0.0000	0.0000	0
2011/12/22	JBAF 2012/03/20			Jibar Tradeable Future	5.5500	5.5500	0.000	0.0000	0.0000	2,390
2011/12/22	JBAF 2012/04/18			Jibar Tradeable Future	5.5400	5.5400	0.000	0.0000	0.0000	0
2011/12/22	JBAF 2012/05/16			Jibar Tradeable Future	5.5400	5.5400	0.000	0.0000	0.0000	0
2011/12/22	JBAF 2012/06/20			Jibar Tradeable Future	5.5400	5.5400	0.000	0.0000	0.0000	2,890
2011/12/22	JBAF 2012/09/19			Jibar Tradeable Future	5.6200	5.6100	(0.178)	0.0000	0.0000	44,760
2011/12/22	JBAF 2012/12/19			Jibar Tradeable Future	5.7500	5.7200	(0.522)	0.0000	0.0000	990
2011/12/22	JBAF 2013/03/20			Jibar Tradeable Future	6.0000	6.0000	0.000	0.0000	0.0000	790

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2011/12/22	JBAF 2013/06/19			Jibar Tradeable Future	6.2700	6.2300	(0.638)	0.0000	0.0000	1,250
2011/12/22	JBAF 2013/09/18			Jibar Tradeable Future	6.5600	6.5400	(0.305)	0.0000	0.0000	1,500
2011/12/22	JBAF 2013/12/18			Jibar Tradeable Future	6.5600	6.8400	4.268	0.0000	0.0000	0
2011/12/22	JN02 2012/02/02			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/12/22	JN02 2012/02/02	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/22	JN02 2012/02/02	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/22	JN02 2012/02/02	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/22	JN02 2012/02/02	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/12/22	JN02 2012/02/02	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/12/22	JN02 2012/02/02	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/22	JN05 2012/02/02			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/12/22	JN05 2012/02/02	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/22	JN05 2012/02/02	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/22	JN05 2012/02/02	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/22	JN05 2012/02/02	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/12/22	JN05 2012/02/02	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/12/22	JN05 2012/02/02	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/22	JN10 2012/02/02			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/12/22	JN10 2012/02/02	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/22	JN10 2012/02/02	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/22	JN10 2012/02/02	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/22	JN10 2012/02/02	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/12/22	JN10 2012/02/02	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/12/22	JN10 2012/02/02	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/22	OTH1 2012/02/02			Index Future	366.7430	367.5360	0.216	0.0000	0.0000	0
2011/12/22	R157 2012/02/02			Bond Future	6.8280	6.7960	(0.469)	0.0000	0.0000	12,560
2011/12/22	R157 2012/02/02	8.50	Call	Bond Future	5,756.0000	5,870.0000	1.981	0	0	0
2011/12/22	R157 2012/02/02	8.50	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2011/12/22	R157 2012/02/02	8.55	Call	Bond Future	5,923.0000	6,036.0000	1.908	0	0	0
2011/12/22	R157 2012/02/02	8.55	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2011/12/22	R157 2012/02/02	8.45	Call	Bond Future	5,589.0000	5,703.0000	2.040	0	0	0

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2011/12/22	R157 2012/02/02	8.45	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2011/12/22	R157 2012/02/02	6.55	Call	Bond Future	308.0000	335.0000	8.766	0	0	0
2011/12/22	R157 2012/02/02	6.55	Put	Bond Future	1,300.0000	1,213.0000	(6.692)	0	0	0
2011/12/22	R157 2012/02/02	6.00	Put	Bond Future	3,013.0000	2,902.0000	(3.684)	0	0	0
2011/12/22	R157 2012/02/02	6.00	Call	Bond Future	27.0000	30.0000	11.111	0	0	130
2011/12/22	R157 2012/02/02	7.05	Call	Bond Future	1,167.0000	1,238.0000	6.084	0	0	0
2011/12/22	R157 2012/02/02	7.05	Put	Bond Future	382.0000	339.0000	(11.257)	0	0	130
2011/12/22	R157 2012/02/02	6.25	Put	Bond Future	2,169.0000	2,066.0000	(4.749)	0	0	0
2011/12/22	R157 2012/02/02	6.25	Call	Bond Future	95.0000	105.0000	10.526	0	0	3,960
2011/12/22	R157 2012/02/02	6.45	Put	Bond Future	1,568.0000	1,474.0000	(5.995)	0	0	0
2011/12/22	R157 2012/02/02	6.45	Call	Bond Future	216.0000	236.0000	9.259	0	0	1,320
2011/12/22	R157 2012/02/02	6.65	Call	Bond Future	426.0000	460.0000	7.981	0	0	0
2011/12/22	R157 2012/02/02	6.65	Put	Bond Future	1,060.0000	980.0000	(7.547)	0	0	1,320
2011/12/22	R157 2012/02/02	7.20	Call	Bond Future	1,549.0000	1,632.0000	5.358	0	0	0
2011/12/22	R157 2012/02/02	7.20	Put	Bond Future	237.0000	207.0000	(12.658)	0	0	3,960
2011/12/22	R157 2012/05/03			Bond Future	6.9170	6.8820	(0.506)	0.0000	0.0000	0
2011/12/22	R157 2012/05/03	8.25	Call	Bond Future	4,465.0000	4,567.0000	2.284	0	0	0
2011/12/22	R157 2012/05/03	8.25	Put	Bond Future	166.0000	153.0000	(7.831)	0	0	0
2011/12/22	R157 2012/05/03	8.30	Call	Bond Future	4,606.0000	4,709.0000	2.236	0	0	0
2011/12/22	R157 2012/05/03	8.30	Put	Bond Future	150.0000	137.0000	(8.667)	0	0	0
2011/12/22	R157 2012/05/03	8.20	Call	Bond Future	4,323.0000	4,424.0000	2.336	0	0	0
2011/12/22	R157 2012/05/03	8.20	Put	Bond Future	182.0000	167.0000	(8.242)	0	0	0
2011/12/22	R157 2012/08/02			Bond Future	6.9880	6.9490	(0.558)	0.0000	0.0000	0
2011/12/22	R157 2012/08/02	8.00	Call	Bond Future	3,731.0000	3,818.0000	2.332	0	0	0
2011/12/22	R157 2012/08/02	8.00	Put	Bond Future	691.0000	659.0000	(4.631)	0	0	0
2011/12/22	R157 2012/08/02	8.05	Call	Bond Future	3,846.0000	3,935.0000	2.314	0	0	0
2011/12/22	R157 2012/08/02	8.05	Put	Bond Future	658.0000	628.0000	(4.559)	0	0	0
2011/12/22	R157 2012/08/02	7.95	Call	Bond Future	3,618.0000	3,704.0000	2.377	0	0	0
2011/12/22	R157 2012/08/02	7.95	Put	Bond Future	726.0000	692.0000	(4.683)	0	0	0
2011/12/22	R157 2012/11/01			Bond Future	7.0690	7.0260	(0.608)	0.0000	0.0000	0
2011/12/22	R157 2012/11/01	7.00	Call	Bond Future	1,886.0000	1,943.0000	3.022	0	0	0
2011/12/22	R157 2012/11/01	7.00	Put	Bond Future	2,080.0000	2,016.0000	(3.077)	0	0	0
2011/12/22	R157 2012/11/01	7.05	Call	Bond Future	1,958.0000	2,016.0000	2.962	0	0	0
2011/12/22	R157 2012/11/01	7.05	Put	Bond Future	2,011.0000	1,949.0000	(3.083)	0	0	0
2011/12/22	R157 2012/11/01	6.95	Call	Bond Future	1,817.0000	1,872.0000	3.027	0	0	0

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2011/12/22	R157 2012/11/01	6.95	Put	Bond Future	2,152.0000	2,086.0000	(3.067)	0	0	0
2011/12/22	R186 2012/02/02			Bond Future	8.5810	8.5490	(0.373)	0.0000	0.0000	27,833
2011/12/22	R186 2012/02/02	9.00	Call	Bond Future	4,779.0000	4,979.0000	4.185	0	0	0
2011/12/22	R186 2012/02/02	9.00	Put	Bond Future	991.0000	895.0000	(9.687)	0	0	100
2011/12/22	R186 2012/02/02	9.05	Call	Bond Future	5,107.0000	5,315.0000	4.073	0	0	0
2011/12/22	R186 2012/02/02	9.05	Put	Bond Future	880.0000	791.0000	(10.114)	0	0	0
2011/12/22	R186 2012/02/02	8.95	Call	Bond Future	4,460.0000	4,651.0000	4.283	0	0	0
2011/12/22	R186 2012/02/02	8.95	Put	Bond Future	1,115.0000	1,009.0000	(9.507)	0	0	0
2011/12/22	R186 2012/02/02	7.75	Put	Bond Future	8,333.0000	8,054.0000	(3.348)	0	0	0
2011/12/22	R186 2012/02/02	7.75	Call	Bond Future	255.0000	272.0000	6.667	0	0	6,000
2011/12/22	R186 2012/02/02	6.75	Put	Bond Future	18,907.0000	18,611.0000	(1.566)	0	0	0
2011/12/22	R186 2012/02/02	6.75	Call	Bond Future	2.0000	3.0000	50.000	0	0	6,000
2011/12/22	R186 2012/02/02	8.00	Put	Bond Future	6,153.0000	5,894.0000	(4.209)	0	0	0
2011/12/22	R186 2012/02/02	8.00	Call	Bond Future	588.0000	626.0000	6.463	0	0	100
2011/12/22	R186 2012/02/02	13.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/22	R186 2012/02/02	13.25	Call	Bond Future	33,637.0000	33,934.0000	0.883	0	0	0
2011/12/22	R186 2012/02/02	98.00	Call	Bond Future	105,411.0000	105,708.0000	0.282	0	0	0
2011/12/22	R186 2012/02/02	98.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/22	R186 2012/05/03			Bond Future	8.6670	8.6340	(0.381)	0.0000	0.0000	0
2011/12/22	R186 2012/05/03	9.00	Call	Bond Future	6,062.0000	6,235.0000	2.854	0	0	0
2011/12/22	R186 2012/05/03	9.00	Put	Bond Future	3,095.0000	2,968.0000	(4.103)	0	0	0
2011/12/22	R186 2012/05/03	9.05	Call	Bond Future	6,332.0000	6,509.0000	2.795	0	0	0
2011/12/22	R186 2012/05/03	9.05	Put	Bond Future	2,929.0000	2,806.0000	(4.199)	0	0	0
2011/12/22	R186 2012/05/03	8.95	Call	Bond Future	5,799.0000	5,967.0000	2.897	0	0	0
2011/12/22	R186 2012/05/03	8.95	Put	Bond Future	3,270.0000	3,138.0000	(4.037)	0	0	0
2011/12/22	R186 2012/08/02			Bond Future	8.7470	8.7130	(0.389)	0.0000	0.0000	0
2011/12/22	R186 2012/08/02	8.75	Call	Bond Future	5,523.0000	5,672.0000	2.698	0	0	0
2011/12/22	R186 2012/08/02	8.75	Put	Bond Future	5,496.0000	5,342.0000	(2.802)	0	0	0
2011/12/22	R186 2012/08/02	8.80	Call	Bond Future	5,749.0000	5,901.0000	2.644	0	0	0
2011/12/22	R186 2012/08/02	8.80	Put	Bond Future	5,278.0000	5,127.0000	(2.861)	0	0	0
2011/12/22	R186 2012/08/02	8.70	Call	Bond Future	5,303.0000	5,447.0000	2.715	0	0	0
2011/12/22	R186 2012/08/02	8.70	Put	Bond Future	5,723.0000	5,563.0000	(2.796)	0	0	0
2011/12/22	R186 2012/11/01			Bond Future	8.8270	8.7920	(0.397)	0.0000	0.0000	0
2011/12/22	R186 2012/11/01	8.75	Call	Bond Future	6,290.0000	6,438.0000	2.353	0	0	0

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2011/12/22	R186 2012/11/01	8.75	Put	Bond Future	6,966.0000	6,807.0000	(2.283)	0	0	0
2011/12/22	R186 2012/11/01	8.80	Call	Bond Future	6,505.0000	6,656.0000	2.321	0	0	0
2011/12/22	R186 2012/11/01	8.80	Put	Bond Future	6,741.0000	6,586.0000	(2.299)	0	0	0
2011/12/22	R186 2012/11/01	8.70	Call	Bond Future	6,079.0000	6,223.0000	2.369	0	0	0
2011/12/22	R186 2012/11/01	8.70	Put	Bond Future	7,197.0000	7,035.0000	(2.251)	0	0	0
2011/12/22	R189 2012/02/02			Bond Future	218.9013	218.8971	(0.002)	0.0000	0.0000	0
2011/12/22	R189 2012/02/02	218.00	Call	Bond Future	901.0000	897.0000	(0.444)	0	0	0
2011/12/22	R189 2012/02/02	218.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/22	R189 2012/02/02	218.05	Call	Bond Future	851.0000	847.0000	(0.470)	0	0	0
2011/12/22	R189 2012/02/02	218.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/22	R189 2012/02/02	217.95	Call	Bond Future	951.0000	947.0000	(0.421)	0	0	0
2011/12/22	R189 2012/02/02	217.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/22	R197 2012/02/02			Bond Future	247.1244	246.6786	(0.180)	0.0000	0.0000	965
2011/12/22	R197 2012/02/02	237.00	Call	Bond Future	10,124.0000	9,679.0000	(4.395)	0	0	0
2011/12/22	R197 2012/02/02	237.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/22	R197 2012/02/02	237.05	Call	Bond Future	10,074.0000	9,629.0000	(4.417)	0	0	0
2011/12/22	R197 2012/02/02	237.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/22	R197 2012/02/02	236.95	Call	Bond Future	10,174.0000	9,729.0000	(4.374)	0	0	0
2011/12/22	R197 2012/02/02	236.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/22	R201 2012/02/02			Bond Future	6.3310	6.2990	(0.505)	0.0000	0.0000	3,124
2011/12/22	R201 2012/02/02	8.25	Call	Bond Future	5,006.0000	5,092.0000	1.718	0	0	0
2011/12/22	R201 2012/02/02	8.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/22	R201 2012/02/02	8.30	Call	Bond Future	5,132.0000	5,218.0000	1.676	0	0	0
2011/12/22	R201 2012/02/02	8.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/22	R201 2012/02/02	8.20	Call	Bond Future	4,879.0000	4,965.0000	1.763	0	0	0
2011/12/22	R201 2012/02/02	8.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/22	R201 2012/05/03			Bond Future	6.3840	6.3490	(0.548)	0.0000	0.0000	0
2011/12/22	R201 2012/05/03	7.75	Call	Bond Future	3,403.0000	3,480.0000	2.263	0	0	0
2011/12/22	R201 2012/05/03	7.75	Put	Bond Future	105.0000	95.0000	(9.524)	0	0	0
2011/12/22	R201 2012/05/03	7.80	Call	Bond Future	3,510.0000	3,589.0000	2.251	0	0	0
2011/12/22	R201 2012/05/03	7.80	Put	Bond Future	93.0000	86.0000	(7.527)	0	0	0
2011/12/22	R201 2012/05/03	7.70	Call	Bond Future	3,295.0000	3,371.0000	2.307	0	0	0
2011/12/22	R201 2012/05/03	7.70	Put	Bond Future	115.0000	105.0000	(8.696)	0	0	0

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2011/12/22	R201 2012/08/02			Bond Future	6.4120	6.3720	(0.624)	0.0000	0.0000	0
2011/12/22	R201 2012/08/02	7.50	Call	Bond Future	2,827.0000	2,895.0000	2.405	0	0	0
2011/12/22	R201 2012/08/02	7.50	Put	Bond Future	426.0000	405.0000	(4.930)	0	0	0
2011/12/22	R201 2012/08/02	7.55	Call	Bond Future	2,914.0000	2,983.0000	2.368	0	0	0
2011/12/22	R201 2012/08/02	7.55	Put	Bond Future	405.0000	384.0000	(5.185)	0	0	0
2011/12/22	R201 2012/08/02	7.45	Call	Bond Future	2,741.0000	2,808.0000	2.444	0	0	0
2011/12/22	R201 2012/08/02	7.45	Put	Bond Future	449.0000	426.0000	(5.122)	0	0	0
2011/12/22	R201 2012/11/01			Bond Future	6.4350	6.3900	(0.699)	0.0000	0.0000	0
2011/12/22	R201 2012/11/01	6.50	Call	Bond Future	1,582.0000	1,627.0000	2.845	0	0	0
2011/12/22	R201 2012/11/01	6.50	Put	Bond Future	1,451.0000	1,406.0000	(3.101)	0	0	0
2011/12/22	R201 2012/11/01	6.55	Call	Bond Future	1,636.0000	1,682.0000	2.812	0	0	0
2011/12/22	R201 2012/11/01	6.55	Put	Bond Future	1,405.0000	1,360.0000	(3.203)	0	0	0
2011/12/22	R201 2012/11/01	6.45	Call	Bond Future	1,528.0000	1,573.0000	2.945	0	0	0
2011/12/22	R201 2012/11/01	6.45	Put	Bond Future	1,498.0000	1,452.0000	(3.071)	0	0	0
2011/12/22	R202 2012/02/02			Bond Future	186.2021	186.2110	0.005	0.0000	0.0000	35,872
2011/12/22	R202 2012/02/02	177.00	Call	Bond Future	9,202.0000	9,211.0000	0.098	0	0	0
2011/12/22	R202 2012/02/02	177.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/22	R202 2012/02/02	177.05	Call	Bond Future	9,152.0000	9,161.0000	0.098	0	0	0
2011/12/22	R202 2012/02/02	177.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/22	R202 2012/02/02	176.95	Call	Bond Future	9,252.0000	9,261.0000	0.097	0	0	0
2011/12/22	R202 2012/02/02	176.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/22	R203 2012/02/02			Bond Future	7.4670	7.4350	(0.429)	0.0000	0.0000	3,586
2011/12/22	R203 2012/02/02	8.75	Call	Bond Future	5,724.0000	5,869.0000	2.533	0	0	0
2011/12/22	R203 2012/02/02	8.75	Put	Bond Future	13.0000	10.0000	(23.077)	0	0	0
2011/12/22	R203 2012/02/02	8.80	Call	Bond Future	5,935.0000	6,081.0000	2.460	0	0	0
2011/12/22	R203 2012/02/02	8.80	Put	Bond Future	9.0000	8.0000	(11.111)	0	0	0
2011/12/22	R203 2012/02/02	8.70	Call	Bond Future	5,512.0000	5,656.0000	2.612	0	0	0
2011/12/22	R203 2012/02/02	8.70	Put	Bond Future	16.0000	12.0000	(25.000)	0	0	0
2011/12/22	R203 2012/02/02	6.95	Put	Bond Future	2,632.0000	2,503.0000	(4.901)	0	0	0
2011/12/22	R203 2012/02/02	6.95	Call	Bond Future	215.0000	233.0000	8.372	0	0	2,640
2011/12/22	R203 2012/02/02	7.20	Put	Bond Future	1,734.0000	1,624.0000	(6.344)	0	0	0
2011/12/22	R203 2012/02/02	7.20	Call	Bond Future	494.0000	532.0000	7.692	0	0	880
2011/12/22	R203 2012/02/02	7.35	Call	Bond Future	750.0000	802.0000	6.933	0	0	0

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2011/12/22	R203 2012/02/02	7.35	Put	Bond Future	1,291.0000	1,195.0000	(7.436)	0	0	880
2011/12/22	R203 2012/02/02	7.95	Call	Bond Future	2,469.0000	2,582.0000	4.577	0	0	0
2011/12/22	R203 2012/02/02	7.95	Put	Bond Future	272.0000	237.0000	(12.868)	0	0	2,640
2011/12/22	R203 2012/05/03			Bond Future	7.5610	7.5280	(0.436)	0.0000	0.0000	0
2011/12/22	R203 2012/05/03	8.75	Call	Bond Future	5,453.0000	5,575.0000	2.237	0	0	0
2011/12/22	R203 2012/05/03	8.75	Put	Bond Future	362.0000	338.0000	(6.630)	0	0	0
2011/12/22	R203 2012/05/03	8.80	Call	Bond Future	5,630.0000	5,754.0000	2.202	0	0	0
2011/12/22	R203 2012/05/03	8.80	Put	Bond Future	331.0000	309.0000	(6.647)	0	0	0
2011/12/22	R203 2012/05/03	8.70	Call	Bond Future	5,275.0000	5,395.0000	2.275	0	0	0
2011/12/22	R203 2012/05/03	8.70	Put	Bond Future	391.0000	365.0000	(6.650)	0	0	0
2011/12/22	R203 2012/08/02			Bond Future	7.6430	7.6070	(0.471)	0.0000	0.0000	0
2011/12/22	R203 2012/08/02	8.50	Call	Bond Future	4,681.0000	4,787.0000	2.264	0	0	0
2011/12/22	R203 2012/08/02	8.50	Put	Bond Future	1,134.0000	1,088.0000	(4.056)	0	0	0
2011/12/22	R203 2012/08/02	8.55	Call	Bond Future	4,831.0000	4,938.0000	2.215	0	0	0
2011/12/22	R203 2012/08/02	8.55	Put	Bond Future	1,082.0000	1,037.0000	(4.159)	0	0	0
2011/12/22	R203 2012/08/02	8.45	Call	Bond Future	4,533.0000	4,637.0000	2.294	0	0	0
2011/12/22	R203 2012/08/02	8.45	Put	Bond Future	1,189.0000	1,141.0000	(4.037)	0	0	0
2011/12/22	R203 2012/11/01			Bond Future	7.7330	7.6950	(0.491)	0.0000	0.0000	0
2011/12/22	R203 2012/11/01	7.75	Call	Bond Future	2,826.0000	2,902.0000	2.689	0	0	0
2011/12/22	R203 2012/11/01	7.75	Put	Bond Future	2,757.0000	2,680.0000	(2.793)	0	0	0
2011/12/22	R203 2012/11/01	7.80	Call	Bond Future	2,932.0000	3,009.0000	2.626	0	0	0
2011/12/22	R203 2012/11/01	7.80	Put	Bond Future	2,662.0000	2,585.0000	(2.893)	0	0	0
2011/12/22	R203 2012/11/01	7.70	Call	Bond Future	2,723.0000	2,797.0000	2.718	0	0	0
2011/12/22	R203 2012/11/01	7.70	Put	Bond Future	2,856.0000	2,777.0000	(2.766)	0	0	0
2011/12/22	R204 2012/02/02			Bond Future	7.7550	7.7230	(0.413)	0.0000	0.0000	3,543
2011/12/22	R204 2012/02/02	9.00	Call	Bond Future	6,359.0000	6,523.0000	2.579	0	0	0
2011/12/22	R204 2012/02/02	9.00	Put	Bond Future	29.0000	24.0000	(17.241)	0	0	0
2011/12/22	R204 2012/02/02	9.05	Call	Bond Future	6,597.0000	6,762.0000	2.501	0	0	0
2011/12/22	R204 2012/02/02	9.05	Put	Bond Future	23.0000	19.0000	(17.391)	0	0	0
2011/12/22	R204 2012/02/02	8.95	Call	Bond Future	6,121.0000	6,284.0000	2.663	0	0	0
2011/12/22	R204 2012/02/02	8.95	Put	Bond Future	36.0000	29.0000	(19.444)	0	0	0
2011/12/22	R204 2012/02/02	7.25	Put	Bond Future	3,042.0000	2,897.0000	(4.767)	0	0	0
2011/12/22	R204 2012/02/02	7.25	Call	Bond Future	325.0000	349.0000	7.385	0	0	540
2011/12/22	R204 2012/02/02	8.00	Call	Bond Future	2,002.0000	2,103.0000	5.045	0	0	0

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2011/12/22	R204 2012/02/02	8.00	Put	Bond Future	716.0000	647.0000	(9.637)	0	0	540
2011/12/22	R204 2012/02/02	7.50	Call	Bond Future	679.0000	724.0000	6.627	0	0	0
2011/12/22	R204 2012/02/02	7.50	Put	Bond Future	2,040.0000	1,915.0000	(6.127)	0	0	0
2011/12/22	R204 2012/05/03			Bond Future	7.8480	7.8150	(0.420)	0.0000	0.0000	0
2011/12/22	R204 2012/05/03	8.75	Call	Bond Future	5,250.0000	5,377.0000	2.419	0	0	0
2011/12/22	R204 2012/05/03	8.75	Put	Bond Future	766.0000	724.0000	(5.483)	0	0	0
2011/12/22	R204 2012/05/03	8.80	Call	Bond Future	5,442.0000	5,570.0000	2.352	0	0	0
2011/12/22	R204 2012/05/03	8.80	Put	Bond Future	717.0000	676.0000	(5.718)	0	0	0
2011/12/22	R204 2012/05/03	8.70	Call	Bond Future	5,061.0000	5,186.0000	2.470	0	0	0
2011/12/22	R204 2012/05/03	8.70	Put	Bond Future	819.0000	775.0000	(5.372)	0	0	0
2011/12/22	R204 2012/08/02			Bond Future	7.9340	7.8980	(0.454)	0.0000	0.0000	0
2011/12/22	R204 2012/08/02	8.50	Call	Bond Future	4,515.0000	4,627.0000	2.481	0	0	0
2011/12/22	R204 2012/08/02	8.50	Put	Bond Future	1,767.0000	1,701.0000	(3.735)	0	0	0
2011/12/22	R204 2012/08/02	8.55	Call	Bond Future	4,676.0000	4,790.0000	2.438	0	0	0
2011/12/22	R204 2012/08/02	8.55	Put	Bond Future	1,690.0000	1,626.0000	(3.787)	0	0	0
2011/12/22	R204 2012/08/02	8.45	Call	Bond Future	4,357.0000	4,467.0000	2.525	0	0	0
2011/12/22	R204 2012/08/02	8.45	Put	Bond Future	1,848.0000	1,780.0000	(3.680)	0	0	0
2011/12/22	R204 2012/11/01			Bond Future	8.0220	7.9850	(0.461)	0.0000	0.0000	0
2011/12/22	R204 2012/11/01	8.00	Call	Bond Future	3,405.0000	3,491.0000	2.526	0	0	0
2011/12/22	R204 2012/11/01	8.00	Put	Bond Future	3,510.0000	3,419.0000	(2.593)	0	0	0
2011/12/22	R204 2012/11/01	8.05	Call	Bond Future	3,527.0000	3,615.0000	2.495	0	0	0
2011/12/22	R204 2012/11/01	8.05	Put	Bond Future	3,394.0000	3,305.0000	(2.622)	0	0	0
2011/12/22	R204 2012/11/01	7.95	Call	Bond Future	3,286.0000	3,370.0000	2.556	0	0	0
2011/12/22	R204 2012/11/01	7.95	Put	Bond Future	3,630.0000	3,537.0000	(2.562)	0	0	0
2011/12/22	R206 2012/02/02			Bond Future	6.1010	6.0680	(0.541)	0.0000	0.0000	300
2011/12/22	R206 2012/02/02	8.00	Call	Bond Future	3,402.0000	3,463.0000	1.793	0	0	0
2011/12/22	R206 2012/02/02	8.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/22	R206 2012/02/02	8.05	Call	Bond Future	3,490.0000	3,550.0000	1.719	0	0	0
2011/12/22	R206 2012/02/02	8.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/22	R206 2012/02/02	7.95	Call	Bond Future	3,315.0000	3,375.0000	1.810	0	0	0
2011/12/22	R206 2012/02/02	7.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/22	R206 2012/05/03			Bond Future	6.1480	6.1110	(0.602)	0.0000	0.0000	0
2011/12/22	R206 2012/05/03	7.50	Call	Bond Future	2,194.0000	2,248.0000	2.461	0	0	0
2011/12/22	R206 2012/05/03	7.50	Put	Bond Future	56.0000	50.0000	(10.714)	0	0	0

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2011/12/22	R206 2012/05/03	7.55	Call	Bond Future	2,266.0000	2,321.0000	2.427	0	0	0
2011/12/22	R206 2012/05/03	7.55	Put	Bond Future	50.0000	46.0000	(8.000)	0	0	0
2011/12/22	R206 2012/05/03	7.45	Call	Bond Future	2,123.0000	2,176.0000	2.496	0	0	0
2011/12/22	R206 2012/05/03	7.45	Put	Bond Future	63.0000	56.0000	(11.111)	0	0	0
2011/12/22	R206 2012/08/02			Bond Future	6.1510	6.1060	(0.732)	0.0000	0.0000	0
2011/12/22	R206 2012/08/02	7.25	Call	Bond Future	1,780.0000	1,827.0000	2.640	0	0	0
2011/12/22	R206 2012/08/02	7.25	Put	Bond Future	285.0000	270.0000	(5.263)	0	0	0
2011/12/22	R206 2012/08/02	7.30	Call	Bond Future	1,834.0000	1,881.0000	2.563	0	0	0
2011/12/22	R206 2012/08/02	7.30	Put	Bond Future	272.0000	257.0000	(5.515)	0	0	0
2011/12/22	R206 2012/08/02	7.20	Call	Bond Future	1,728.0000	1,774.0000	2.662	0	0	0
2011/12/22	R206 2012/08/02	7.20	Put	Bond Future	301.0000	285.0000	(5.316)	0	0	0
2011/12/22	R206 2012/11/01			Bond Future	6.1250	6.0710	(0.882)	0.0000	0.0000	0
2011/12/22	R206 2012/11/01	6.00	Call	Bond Future	910.0000	938.0000	3.077	0	0	0
2011/12/22	R206 2012/11/01	6.00	Put	Bond Future	1,053.0000	1,019.0000	(3.229)	0	0	0
2011/12/22	R206 2012/11/01	6.05	Call	Bond Future	939.0000	968.0000	3.088	0	0	0
2011/12/22	R206 2012/11/01	6.05	Put	Bond Future	1,025.0000	992.0000	(3.220)	0	0	0
2011/12/22	R206 2012/11/01	5.95	Call	Bond Future	881.0000	909.0000	3.178	0	0	0
2011/12/22	R206 2012/11/01	5.95	Put	Bond Future	1,082.0000	1,048.0000	(3.142)	0	0	0
2011/12/22	R207 2012/02/02			Bond Future	7.9950	7.9630	(0.400)	0.0000	0.0000	46,112
2011/12/22	R207 2012/02/02	9.00	Call	Bond Future	5,506.0000	5,678.0000	3.124	0	0	0
2011/12/22	R207 2012/02/02	9.00	Put	Bond Future	45.0000	37.0000	(17.778)	0	0	0
2011/12/22	R207 2012/02/02	9.05	Call	Bond Future	5,759.0000	5,932.0000	3.004	0	0	0
2011/12/22	R207 2012/02/02	9.05	Put	Bond Future	37.0000	30.0000	(18.919)	0	0	0
2011/12/22	R207 2012/02/02	8.95	Call	Bond Future	5,254.0000	5,424.0000	3.236	0	0	0
2011/12/22	R207 2012/02/02	8.95	Put	Bond Future	56.0000	45.0000	(19.643)	0	0	0
2011/12/22	R207 2012/02/02	7.35	Put	Bond Future	3,868.0000	3,701.0000	(4.317)	0	0	0
2011/12/22	R207 2012/02/02	7.35	Call	Bond Future	144.0000	158.0000	9.722	0	0	1,920
2011/12/22	R207 2012/02/02	7.65	Put	Bond Future	2,421.0000	2,276.0000	(5.989)	0	0	0
2011/12/22	R207 2012/02/02	7.65	Call	Bond Future	451.0000	487.0000	7.982	0	0	640
2011/12/22	R207 2012/02/02	7.85	Call	Bond Future	823.0000	884.0000	7.412	0	0	0
2011/12/22	R207 2012/02/02	7.85	Put	Bond Future	1,645.0000	1,525.0000	(7.295)	0	0	640
2011/12/22	R207 2012/02/02	8.50	Call	Bond Future	3,086.0000	3,227.0000	4.569	0	0	0
2011/12/22	R207 2012/02/02	8.50	Put	Bond Future	292.0000	252.0000	(13.699)	0	0	1,920
2011/12/22	R207 2012/05/03			Bond Future	8.0890	8.0560	(0.408)	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
2011/12/22	R207 2012/05/03	8.75	Call	Bond Future	4,692.0000	4,815.0000	2.621	0	0	0
2011/12/22	R207 2012/05/03	8.75	Put	Bond Future	1,157.0000	1,099.0000	(5.013)	0	0	0
2011/12/22	R207 2012/05/03	8.80	Call	Bond Future	4,881.0000	5,007.0000	2.581	0	0	0
2011/12/22	R207 2012/05/03	8.80	Put	Bond Future	1,085.0000	1,030.0000	(5.069)	0	0	0
2011/12/22	R207 2012/05/03	8.70	Call	Bond Future	4,505.0000	4,626.0000	2.686	0	0	0
2011/12/22	R207 2012/05/03	8.70	Put	Bond Future	1,232.0000	1,172.0000	(4.870)	0	0	0
2011/12/22	R207 2012/08/02			Bond Future	8.1760	8.1410	(0.428)	0.0000	0.0000	0
2011/12/22	R207 2012/08/02	8.75	Call	Bond Future	4,935.0000	5,052.0000	2.371	0	0	0
2011/12/22	R207 2012/08/02	8.75	Put	Bond Future	1,944.0000	1,874.0000	(3.601)	0	0	0
2011/12/22	R207 2012/08/02	8.80	Call	Bond Future	5,107.0000	5,227.0000	2.350	0	0	0
2011/12/22	R207 2012/08/02	8.80	Put	Bond Future	1,861.0000	1,794.0000	(3.600)	0	0	0
2011/12/22	R207 2012/08/02	8.70	Call	Bond Future	4,766.0000	4,881.0000	2.413	0	0	0
2011/12/22	R207 2012/08/02	8.70	Put	Bond Future	2,030.0000	1,959.0000	(3.498)	0	0	0
2011/12/22	R207 2012/11/01			Bond Future	8.2610	8.2250	(0.436)	0.0000	0.0000	0
2011/12/22	R207 2012/11/01	8.25	Call	Bond Future	3,792.0000	3,883.0000	2.400	0	0	0
2011/12/22	R207 2012/11/01	8.25	Put	Bond Future	3,849.0000	3,754.0000	(2.468)	0	0	0
2011/12/22	R207 2012/11/01	8.30	Call	Bond Future	3,924.0000	4,017.0000	2.370	0	0	0
2011/12/22	R207 2012/11/01	8.30	Put	Bond Future	3,723.0000	3,630.0000	(2.498)	0	0	0
2011/12/22	R207 2012/11/01	8.20	Call	Bond Future	3,662.0000	3,751.0000	2.430	0	0	0
2011/12/22	R207 2012/11/01	8.20	Put	Bond Future	3,978.0000	3,880.0000	(2.464)	0	0	0
2011/12/22	R208 2012/02/02			Bond Future	8.0200	7.9890	(0.387)	0.0000	0.0000	14,084
2011/12/22	R208 2012/02/02	9.00	Call	Bond Future	5,745.0000	5,925.0000	3.133	0	0	0
2011/12/22	R208 2012/02/02	9.00	Put	Bond Future	40.0000	32.0000	(20.000)	0	0	0
2011/12/22	R208 2012/02/02	9.05	Call	Bond Future	6,015.0000	6,197.0000	3.026	0	0	0
2011/12/22	R208 2012/02/02	9.05	Put	Bond Future	32.0000	26.0000	(18.750)	0	0	0
2011/12/22	R208 2012/02/02	8.95	Call	Bond Future	5,475.0000	5,653.0000	3.251	0	0	0
2011/12/22	R208 2012/02/02	8.95	Put	Bond Future	50.0000	40.0000	(20.000)	0	0	0
2011/12/22	R208 2012/02/02	7.45	Put	Bond Future	3,711.0000	3,540.0000	(4.608)	0	0	0
2011/12/22	R208 2012/02/02	7.45	Call	Bond Future	172.0000	189.0000	9.884	0	0	2,880
2011/12/22	R208 2012/02/02	7.70	Put	Bond Future	2,429.0000	2,280.0000	(6.134)	0	0	0
2011/12/22	R208 2012/02/02	7.70	Call	Bond Future	463.0000	502.0000	8.423	0	0	960
2011/12/22	R208 2012/02/02	7.90	Call	Bond Future	874.0000	940.0000	7.551	0	0	0
2011/12/22	R208 2012/02/02	7.90	Put	Bond Future	1,605.0000	1,483.0000	(7.601)	0	0	960
2011/12/22	R208 2012/02/02	8.55	Call	Bond Future	3,387.0000	3,540.0000	4.517	0	0	0

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2011/12/22	R208 2012/02/02	8.55	Put	Bond Future	244.0000	209.0000	(14.344)	0	0	2,880
2011/12/22	R208 2012/05/03			Bond Future	8.1040	8.0710	(0.407)	0.0000	0.0000	0
2011/12/22	R208 2012/05/03	9.00	Call	Bond Future	5,961.0000	6,109.0000	2.483	0	0	0
2011/12/22	R208 2012/05/03	9.00	Put	Bond Future	850.0000	803.0000	(5.529)	0	0	0
2011/12/22	R208 2012/05/03	9.05	Call	Bond Future	6,178.0000	6,328.0000	2.428	0	0	0
2011/12/22	R208 2012/05/03	9.05	Put	Bond Future	793.0000	747.0000	(5.801)	0	0	0
2011/12/22	R208 2012/05/03	8.95	Call	Bond Future	5,746.0000	5,892.0000	2.541	0	0	0
2011/12/22	R208 2012/05/03	8.95	Put	Bond Future	911.0000	861.0000	(5.488)	0	0	0
2011/12/22	R208 2012/08/02			Bond Future	8.1800	8.1460	(0.416)	0.0000	0.0000	0
2011/12/22	R208 2012/08/02	8.75	Call	Bond Future	5,320.0000	5,443.0000	2.312	0	0	0
2011/12/22	R208 2012/08/02	8.75	Put	Bond Future	2,103.0000	2,030.0000	(3.471)	0	0	0
2011/12/22	R208 2012/08/02	8.80	Call	Bond Future	5,506.0000	5,632.0000	2.288	0	0	0
2011/12/22	R208 2012/08/02	8.80	Put	Bond Future	2,014.0000	1,943.0000	(3.525)	0	0	0
2011/12/22	R208 2012/08/02	8.70	Call	Bond Future	5,136.0000	5,258.0000	2.375	0	0	0
2011/12/22	R208 2012/08/02	8.70	Put	Bond Future	2,196.0000	2,121.0000	(3.415)	0	0	0
2011/12/22	R208 2012/11/01			Bond Future	8.2580	8.2230	(0.424)	0.0000	0.0000	0
2011/12/22	R208 2012/11/01	8.25	Call	Bond Future	3,954.0000	4,051.0000	2.453	0	0	0
2011/12/22	R208 2012/11/01	8.25	Put	Bond Future	3,999.0000	3,899.0000	(2.501)	0	0	0
2011/12/22	R208 2012/11/01	8.30	Call	Bond Future	4,097.0000	4,197.0000	2.441	0	0	0
2011/12/22	R208 2012/11/01	8.30	Put	Bond Future	3,861.0000	3,764.0000	(2.512)	0	0	0
2011/12/22	R208 2012/11/01	8.20	Call	Bond Future	3,814.0000	3,909.0000	2.491	0	0	0
2011/12/22	R208 2012/11/01	8.20	Put	Bond Future	4,141.0000	4,039.0000	(2.463)	0	0	0
2011/12/22	R209 2012/02/02			Bond Future	8.9350	8.9090	(0.291)	0.0000	0.0000	2,936
2011/12/22	R209 2012/02/02	9.00	Call	Bond Future	2,333.0000	2,421.0000	3.772	0	0	0
2011/12/22	R209 2012/02/02	9.00	Put	Bond Future	1,834.0000	1,720.0000	(6.216)	0	0	0
2011/12/22	R209 2012/02/02	9.05	Call	Bond Future	2,543.0000	2,637.0000	3.696	0	0	0
2011/12/22	R209 2012/02/02	9.05	Put	Bond Future	1,663.0000	1,556.0000	(6.434)	0	0	0
2011/12/22	R209 2012/02/02	8.95	Call	Bond Future	2,133.0000	2,215.0000	3.844	0	0	0
2011/12/22	R209 2012/02/02	8.95	Put	Bond Future	2,017.0000	1,898.0000	(5.900)	0	0	0
2011/12/22	R209 2012/05/03			Bond Future	9.0090	8.9820	(0.300)	0.0000	0.0000	0
2011/12/22	R209 2012/05/03	9.00	Call	Bond Future	3,628.0000	3,723.0000	2.619	0	0	0
2011/12/22	R209 2012/05/03	9.00	Put	Bond Future	3,697.0000	3,585.0000	(3.029)	0	0	0
2011/12/22	R209 2012/05/03	9.05	Call	Bond Future	3,818.0000	3,916.0000	2.567	0	0	0
2011/12/22	R209 2012/05/03	9.05	Put	Bond Future	3,507.0000	3,399.0000	(3.080)	0	0	0

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2011/12/22	R209 2012/05/03	8.95	Call	Bond Future	3,443.0000	3,535.0000	2.672	0	0	0
2011/12/22	R209 2012/05/03	8.95	Put	Bond Future	3,895.0000	3,781.0000	(2.927)	0	0	0
2011/12/22	R209 2012/08/02			Bond Future	9.0770	9.0490	(0.308)	0.0000	0.0000	0
2011/12/22	R209 2012/08/02	9.25	Call	Bond Future	5,434.0000	5,545.0000	2.043	0	0	0
2011/12/22	R209 2012/08/02	9.25	Put	Bond Future	4,151.0000	4,051.0000	(2.409)	0	0	0
2011/12/22	R209 2012/08/02	9.30	Call	Bond Future	5,639.0000	5,753.0000	2.022	0	0	0
2011/12/22	R209 2012/08/02	9.30	Put	Bond Future	3,992.0000	3,895.0000	(2.430)	0	0	0
2011/12/22	R209 2012/08/02	9.20	Call	Bond Future	5,240.0000	5,349.0000	2.080	0	0	0
2011/12/22	R209 2012/08/02	9.20	Put	Bond Future	4,324.0000	4,222.0000	(2.359)	0	0	0
2011/12/22	R209 2012/11/01			Bond Future	9.1460	9.1170	(0.317)	0.0000	0.0000	0
2011/12/22	R209 2012/11/01	9.00	Call	Bond Future	4,928.0000	5,029.0000	2.050	0	0	0
2011/12/22	R209 2012/11/01	9.00	Put	Bond Future	6,025.0000	5,910.0000	(1.909)	0	0	0
2011/12/22	R209 2012/11/01	9.05	Call	Bond Future	5,103.0000	5,206.0000	2.018	0	0	0
2011/12/22	R209 2012/11/01	9.05	Put	Bond Future	5,821.0000	5,709.0000	(1.924)	0	0	0
2011/12/22	R209 2012/11/01	8.95	Call	Bond Future	4,755.0000	4,854.0000	2.082	0	0	0
2011/12/22	R209 2012/11/01	8.95	Put	Bond Future	6,234.0000	6,117.0000	(1.877)	0	0	0
2011/12/22	R210 2012/02/02			Bond Future	139.9006	139.9074	0.005	0.0000	0.0000	755
2011/12/22	R210 2012/02/02	131.00	Call	Bond Future	8,901.0000	8,907.0000	0.067	0	0	0
2011/12/22	R210 2012/02/02	131.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/22	R210 2012/02/02	131.05	Call	Bond Future	8,851.0000	8,857.0000	0.068	0	0	0
2011/12/22	R210 2012/02/02	131.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/22	R210 2012/02/02	130.95	Call	Bond Future	8,951.0000	8,957.0000	0.067	0	0	0
2011/12/22	R210 2012/02/02	130.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/22	R211 2012/02/02			Bond Future	116.7463	116.7473	0.001	0.0000	0.0000	480
2011/12/22	R211 2012/02/02	110.50	Call	Bond Future	6,246.0000	6,247.0000	0.016	0	0	0
2011/12/22	R211 2012/02/02	110.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/22	R211 2012/02/02	110.55	Call	Bond Future	6,196.0000	6,197.0000	0.016	0	0	0
2011/12/22	R211 2012/02/02	110.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/22	R211 2012/02/02	110.45	Call	Bond Future	6,296.0000	6,297.0000	0.016	0	0	0
2011/12/22	R211 2012/02/02	110.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/22	R212 2012/02/02			Bond Future	113.1125	113.1175	0.004	0.0000	0.0000	2,677
2011/12/22	R212 2012/02/02	108.50	Call	Bond Future	4,613.0000	4,618.0000	0.108	0	0	0
2011/12/22	R212 2012/02/02	108.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/12/22	R212 2012/02/02	108.55	Call	Bond Future	4,563.0000	4,568.0000	0.110	0	0	0
2011/12/22	R212 2012/02/02	108.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/22	R212 2012/02/02	108.45	Call	Bond Future	4,663.0000	4,668.0000	0.107	0	0	0
2011/12/22	R212 2012/02/02	108.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/22	R213 2012/02/02			Bond Future	8.9550	8.9240	(0.346)	0.0000	0.0000	487
2011/12/22	R213 2012/02/02	9.00	Call	Bond Future	2,300.0000	2,408.0000	4.696	0	0	0
2011/12/22	R213 2012/02/02	9.00	Put	Bond Future	1,949.0000	1,813.0000	(6.978)	0	0	0
2011/12/22	R213 2012/02/02	9.05	Call	Bond Future	2,509.0000	2,625.0000	4.623	0	0	0
2011/12/22	R213 2012/02/02	9.05	Put	Bond Future	1,770.0000	1,642.0000	(7.232)	0	0	0
2011/12/22	R213 2012/02/02	8.95	Call	Bond Future	2,100.0000	2,201.0000	4.810	0	0	0
2011/12/22	R213 2012/02/02	8.95	Put	Bond Future	2,139.0000	1,997.0000	(6.639)	0	0	0
2011/12/22	R213 2012/05/03			Bond Future	9.0350	9.0030	(0.354)	0.0000	0.0000	0
2011/12/22	R213 2012/05/03	9.25	Call	Bond Future	4,611.0000	4,745.0000	2.906	0	0	0
2011/12/22	R213 2012/05/03	9.25	Put	Bond Future	2,976.0000	2,863.0000	(3.797)	0	0	0
2011/12/22	R213 2012/05/03	9.30	Call	Bond Future	4,827.0000	4,965.0000	2.859	0	0	0
2011/12/22	R213 2012/05/03	9.30	Put	Bond Future	2,819.0000	2,710.0000	(3.867)	0	0	0
2011/12/22	R213 2012/05/03	9.20	Call	Bond Future	4,402.0000	4,532.0000	2.953	0	0	0
2011/12/22	R213 2012/05/03	9.20	Put	Bond Future	3,143.0000	3,025.0000	(3.754)	0	0	0
2011/12/22	R213 2012/08/02			Bond Future	9.1090	9.0760	(0.362)	0.0000	0.0000	0
2011/12/22	R213 2012/08/02	9.25	Call	Bond Future	5,424.0000	5,556.0000	2.434	0	0	0
2011/12/22	R213 2012/08/02	9.25	Put	Bond Future	4,362.0000	4,242.0000	(2.751)	0	0	0
2011/12/22	R213 2012/08/02	9.30	Call	Bond Future	5,632.0000	5,767.0000	2.397	0	0	0
2011/12/22	R213 2012/08/02	9.30	Put	Bond Future	4,198.0000	4,081.0000	(2.787)	0	0	0
2011/12/22	R213 2012/08/02	9.20	Call	Bond Future	5,228.0000	5,357.0000	2.467	0	0	0
2011/12/22	R213 2012/08/02	9.20	Put	Bond Future	4,540.0000	4,417.0000	(2.709)	0	0	0
2011/12/22	R213 2012/11/01			Bond Future	9.1860	9.1520	(0.370)	0.0000	0.0000	0
2011/12/22	R213 2012/11/01	9.00	Call	Bond Future	4,901.0000	5,020.0000	2.428	0	0	0
2011/12/22	R213 2012/11/01	9.00	Put	Bond Future	6,314.0000	6,178.0000	(2.154)	0	0	0
2011/12/22	R213 2012/11/01	9.05	Call	Bond Future	5,077.0000	5,198.0000	2.383	0	0	0
2011/12/22	R213 2012/11/01	9.05	Put	Bond Future	6,107.0000	5,972.0000	(2.211)	0	0	0
2011/12/22	R213 2012/11/01	8.95	Call	Bond Future	4,729.0000	4,844.0000	2.432	0	0	0
2011/12/22	R213 2012/11/01	8.95	Put	Bond Future	6,529.0000	6,388.0000	(2.160)	0	0	0
2011/12/22	TRT1 2012/02/02			Index Future	367.2150	368.9020	0.459	0.0000	0.0000	0

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Total									513227.00	