



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 15/11/2011

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

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2011/11/15	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/15	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/15	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/15	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/15	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/15	AL7T 2012/02/02			Index Future	410.3850	408.7580	(0.396)	0.0000	0.0000	16
2011/11/15	AL7T 2012/05/03			Index Future	416.3550	414.7800	(0.378)	0.0000	0.0000	0
2011/11/15	ALBI 2012/02/02			Index Future	374.5730	373.2890	(0.343)	0.0000	0.0000	1,044
2011/11/15	ALBI 2012/05/03			Index Future	380.0220	378.7880	(0.325)	0.0000	0.0000	0
2011/11/15	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/15	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/15	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/15	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/15	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/15	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/15	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/15	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/15	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/15	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/15	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/15	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0

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2011/11/15	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/15	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/15	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/15	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/15	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/15	CAAK 2011/12/19			Can-Do Future	0.1059	0.1331	25.685	0.0000	0.0000	12,659
2011/11/15	CAAL 2011/12/19			Can-Do Future	0.0993	0.1317	32.628	0.0000	0.0000	18,519
2011/11/15	CAAM 2011/12/19			Can-Do Future	0.1869	0.1445	(22.686)	0.0000	0.0000	12,423
2011/11/15	CAAN 2012/03/30			Can-Do Future	0.3699	0.4182	13.058	0.0000	0.0000	100,000
2011/11/15	CAAO 2012/03/30			Can-Do Future	0.1385	0.1053	(23.971)	0.0000	0.0000	100,000
2011/11/15	CAAP 2011/12/19			Can-Do Future	0.2150	0.1686	(21.581)	0.0000	0.0000	12,346
2011/11/15	CAAR 2011/12/19			Can-Do Future	0.1036	0.1338	29.151	0.0000	0.0000	18,750
2011/11/15	CAAS 2012/01/31			Can-Do Future	0.0771	0.0910	18.029	0.0000	0.0000	12,500
2011/11/15	CAAT 2012/02/29			Can-Do Future	0.0681	0.0781	14.684	0.0000	0.0000	12,500
2011/11/15	CAAU 2012/01/31			Can-Do Future	0.0829	0.0658	(20.627)	0.0000	0.0000	19,481
2011/11/15	CAAV 2012/02/29			Can-Do Future	0.1089	0.0885	(18.733)	0.0000	0.0000	12,987
2011/11/15	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/15	CRD1 2012/02/02			Index Future	167.2950	167.8020	0.303	0.0000	0.0000	0
2011/11/15	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/11/15	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/15	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/15	GOVI 2012/02/02			GOVI	375.9070	374.5120	(0.371)	0.0000	0.0000	155
2011/11/15	GOVI 2012/02/02	369.00	Call	GOVI	69,070.0000	55,120.0000	(20.197)	0	0	0
2011/11/15	GOVI 2012/02/02	369.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/11/15	GOVI 2012/02/02	369.01	Call	GOVI	68,970.0000	55,020.0000	(20.226)	0	0	0
2011/11/15	GOVI 2012/02/02	369.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/11/15	GOVI 2012/02/02	368.99	Call	GOVI	69,170.0000	55,220.0000	(20.168)	0	0	0
2011/11/15	GOVI 2012/02/02	368.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/11/15	GOVI 2012/05/03			GOVI	381.3750	380.0290	(0.353)	0.0000	0.0000	0
2011/11/15	GOVI 2012/05/03	382.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/11/15	GOVI 2012/05/03	382.00	Put	GOVI	6,250.0000	19,710.0000	215.360	0	0	0
2011/11/15	GOVI 2012/05/03	382.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/11/15	GOVI 2012/05/03	382.01	Put	GOVI	6,350.0000	19,810.0000	211.969	0	0	0
2011/11/15	GOVI 2012/05/03	381.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/11/15	GOVI 2012/05/03	381.99	Put	GOVI	6,150.0000	19,610.0000	218.862	0	0	0
2011/11/15	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/11/15	IGOV 2012/02/02			Index Future	164.1630	164.1370	(0.016)	0.0000	0.0000	103
2011/11/15	IGOV 2012/05/03			Index Future	166.5510	166.5550	0.002	0.0000	0.0000	0
2011/11/15	ILBI 2012/02/02			Index Future	445.2050	445.2050	0.000	0.0000	0.0000	88
2011/11/15	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/11/15	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/11/15	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/11/15	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/11/15	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/11/15	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0

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2011/11/15	JBAF 2011/11/16			Jibar Tradeable Future	5.5800	5.5600	(0.358)	0.0000	0.0000	1,700
2011/11/15	JBAF 2011/12/21			Jibar Tradeable Future	5.5800	5.5600	(0.358)	0.0000	0.0000	5,541
2011/11/15	JBAF 2012/01/18			Jibar Tradeable Future	5.5600	5.5400	(0.360)	0.0000	0.0000	101
2011/11/15	JBAF 2012/02/15			Jibar Tradeable Future	5.4700	5.5200	0.914	0.0000	0.0000	0
2011/11/15	JBAF 2012/03/20			Jibar Tradeable Future	5.4500	5.5100	1.101	0.0000	0.0000	2,340
2011/11/15	JBAF 2012/04/18			Jibar Tradeable Future	5.4200	5.4800	1.107	0.0000	0.0000	0
2011/11/15	JBAF 2012/06/20			Jibar Tradeable Future	5.4500	5.4900	0.734	0.0000	0.0000	2,890
2011/11/15	JBAF 2012/09/19			Jibar Tradeable Future	5.5600	5.6700	1.978	0.0000	0.0000	44,760
2011/11/15	JBAF 2012/12/19			Jibar Tradeable Future	5.7200	5.8900	2.972	0.0000	0.0000	990
2011/11/15	JBAF 2013/03/20			Jibar Tradeable Future	5.9000	6.0900	3.220	0.0000	0.0000	790
2011/11/15	JBAF 2013/06/19			Jibar Tradeable Future	6.1200	6.2900	2.778	0.0000	0.0000	1,250
2011/11/15	JBAF 2013/09/18			Jibar Tradeable Future	6.3600	6.4900	2.044	93.4800	93.4800	250
2011/11/15	JN02 2012/02/02			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/11/15	JN02 2012/02/02	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/15	JN02 2012/02/02	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/15	JN02 2012/02/02	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/15	JN02 2012/02/02	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/11/15	JN02 2012/02/02	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/11/15	JN02 2012/02/02	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/15	JN05 2012/02/02			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/11/15	JN05 2012/02/02	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/15	JN05 2012/02/02	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/15	JN05 2012/02/02	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/15	JN05 2012/02/02	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/11/15	JN05 2012/02/02	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/11/15	JN05 2012/02/02	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/15	JN10 2012/02/02			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/11/15	JN10 2012/02/02	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/15	JN10 2012/02/02	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/15	JN10 2012/02/02	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/15	JN10 2012/02/02	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/11/15	JN10 2012/02/02	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/11/15	JN10 2012/02/02	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0

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2011/11/15	OTH1 2012/02/02			Index Future	367.0860	366.3560	(0.199)	0.0000	0.0000	0
2011/11/15	R157 2012/02/02			Bond Future	6.7430	6.9150	2.551	0.0000	0.0000	12,154
2011/11/15	R157 2012/02/02	8.50	Call	Bond Future	6,062.0000	5,455.0000	(10.013)	0	0	0
2011/11/15	R157 2012/02/02	8.50	Put	Bond Future	4.0000	8.0000	100.000	0	0	0
2011/11/15	R157 2012/02/02	8.55	Call	Bond Future	6,228.0000	5,620.0000	(9.762)	0	0	0
2011/11/15	R157 2012/02/02	8.55	Put	Bond Future	3.0000	6.0000	100.000	0	0	0
2011/11/15	R157 2012/02/02	8.45	Call	Bond Future	5,896.0000	5,290.0000	(10.278)	0	0	0
2011/11/15	R157 2012/02/02	8.45	Put	Bond Future	5.0000	10.0000	100.000	0	0	0
2011/11/15	R157 2012/02/02	6.55	Call	Bond Future	625.0000	413.0000	(33.920)	0	0	0
2011/11/15	R157 2012/02/02	6.55	Put	Bond Future	1,315.0000	1,714.0000	30.342	0	0	65
2011/11/15	R157 2012/02/02	6.00	Put	Bond Future	2,819.0000	3,368.0000	19.475	0	0	0
2011/11/15	R157 2012/02/02	6.00	Call	Bond Future	136.0000	74.0000	(45.588)	0	0	130
2011/11/15	R157 2012/02/02	7.05	Call	Bond Future	1,586.0000	1,193.0000	(24.779)	0	0	0
2011/11/15	R157 2012/02/02	7.05	Put	Bond Future	499.0000	716.0000	43.487	0	0	130
2011/11/15	R157 2012/02/02	6.25	Put	Bond Future	2,066.0000	2,560.0000	23.911	0	0	0
2011/11/15	R157 2012/02/02	6.25	Call	Bond Future	294.0000	177.0000	(39.796)	0	0	3,960
2011/11/15	R157 2012/02/02	6.45	Put	Bond Future	1,544.0000	1,978.0000	28.109	0	0	0
2011/11/15	R157 2012/02/02	6.45	Call	Bond Future	495.0000	318.0000	(35.758)	0	0	1,320
2011/11/15	R157 2012/02/02	6.65	Call	Bond Future	775.0000	528.0000	(31.871)	0	0	0
2011/11/15	R157 2012/02/02	6.65	Put	Bond Future	1,107.0000	1,470.0000	32.791	0	0	1,320
2011/11/15	R157 2012/02/02	7.20	Call	Bond Future	1,965.0000	1,525.0000	(22.392)	0	0	0
2011/11/15	R157 2012/02/02	7.20	Put	Bond Future	351.0000	522.0000	48.718	0	0	3,960
2011/11/15	R157 2012/05/03			Bond Future	6.8190	7.0000	2.654	0.0000	0.0000	0
2011/11/15	R157 2012/05/03	8.25	Call	Bond Future	4,780.0000	4,245.0000	(11.192)	0	0	0
2011/11/15	R157 2012/05/03	8.25	Put	Bond Future	157.0000	220.0000	40.127	0	0	0
2011/11/15	R157 2012/05/03	8.30	Call	Bond Future	4,923.0000	4,383.0000	(10.969)	0	0	0
2011/11/15	R157 2012/05/03	8.30	Put	Bond Future	143.0000	200.0000	39.860	0	0	0
2011/11/15	R157 2012/05/03	8.20	Call	Bond Future	4,639.0000	4,108.0000	(11.446)	0	0	0
2011/11/15	R157 2012/05/03	8.20	Put	Bond Future	174.0000	240.0000	37.931	0	0	0
2011/11/15	R157 2012/08/02			Bond Future	6.8980	7.0890	2.769	0.0000	0.0000	0
2011/11/15	R157 2012/08/02	8.00	Call	Bond Future	3,996.0000	3,558.0000	(10.961)	0	0	0
2011/11/15	R157 2012/08/02	8.00	Put	Bond Future	680.0000	826.0000	21.471	0	0	0
2011/11/15	R157 2012/08/02	8.05	Call	Bond Future	4,107.0000	3,664.0000	(10.786)	0	0	0

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2011/11/15	R157 2012/08/02	8.05	Put	Bond Future	644.0000	784.0000	21.739	0	0	0
2011/11/15	R157 2012/08/02	7.95	Call	Bond Future	3,885.0000	3,454.0000	(11.094)	0	0	0
2011/11/15	R157 2012/08/02	7.95	Put	Bond Future	717.0000	870.0000	21.339	0	0	0
2011/11/15	R157 2012/11/01			Bond Future	6.9910	7.1940	2.904	0.0000	0.0000	0
2011/11/15	R157 2012/11/01	7.00	Call	Bond Future	2,072.0000	1,791.0000	(13.562)	0	0	0
2011/11/15	R157 2012/11/01	7.00	Put	Bond Future	2,047.0000	2,335.0000	14.069	0	0	0
2011/11/15	R157 2012/11/01	7.05	Call	Bond Future	2,146.0000	1,858.0000	(13.420)	0	0	0
2011/11/15	R157 2012/11/01	7.05	Put	Bond Future	1,980.0000	2,262.0000	14.242	0	0	0
2011/11/15	R157 2012/11/01	6.95	Call	Bond Future	2,000.0000	1,725.0000	(13.750)	0	0	0
2011/11/15	R157 2012/11/01	6.95	Put	Bond Future	2,115.0000	2,410.0000	13.948	0	0	0
2011/11/15	R186 2012/02/02			Bond Future	8.5080	8.5480	0.470	0.0000	0.0000	24,262
2011/11/15	R186 2012/02/02	9.00	Call	Bond Future	6,093.0000	5,811.0000	(4.628)	0	0	0
2011/11/15	R186 2012/02/02	9.00	Put	Bond Future	1,627.0000	1,717.0000	5.532	0	0	100
2011/11/15	R186 2012/02/02	9.05	Call	Bond Future	6,405.0000	6,117.0000	(4.496)	0	0	0
2011/11/15	R186 2012/02/02	9.05	Put	Bond Future	1,499.0000	1,583.0000	5.604	0	0	0
2011/11/15	R186 2012/02/02	8.95	Call	Bond Future	5,788.0000	5,512.0000	(4.768)	0	0	0
2011/11/15	R186 2012/02/02	8.95	Put	Bond Future	1,764.0000	1,861.0000	5.499	0	0	0
2011/11/15	R186 2012/02/02	7.75	Put	Bond Future	8,310.0000	8,595.0000	3.430	0	0	0
2011/11/15	R186 2012/02/02	7.75	Call	Bond Future	910.0000	823.0000	(9.560)	0	0	6,000
2011/11/15	R186 2012/02/02	6.75	Put	Bond Future	18,284.0000	18,648.0000	1.991	0	0	0
2011/11/15	R186 2012/02/02	6.75	Call	Bond Future	58.0000	49.0000	(15.517)	0	0	6,000
2011/11/15	R186 2012/02/02	8.00	Put	Bond Future	6,390.0000	6,638.0000	3.881	0	0	0
2011/11/15	R186 2012/02/02	8.00	Call	Bond Future	1,504.0000	1,379.0000	(8.311)	0	0	100
2011/11/15	R186 2012/02/02	13.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/15	R186 2012/02/02	13.25	Call	Bond Future	34,316.0000	33,943.0000	(1.087)	0	0	0
2011/11/15	R186 2012/02/02	98.00	Call	Bond Future	106,090.0000	105,717.0000	(0.352)	0	0	0
2011/11/15	R186 2012/02/02	98.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/15	R186 2012/05/03			Bond Future	8.5900	8.6290	0.454	0.0000	0.0000	0
2011/11/15	R186 2012/05/03	9.00	Call	Bond Future	6,850.0000	6,610.0000	(3.504)	0	0	0
2011/11/15	R186 2012/05/03	9.00	Put	Bond Future	3,181.0000	3,297.0000	3.647	0	0	0
2011/11/15	R186 2012/05/03	9.05	Call	Bond Future	7,123.0000	6,879.0000	(3.426)	0	0	0
2011/11/15	R186 2012/05/03	9.05	Put	Bond Future	3,018.0000	3,130.0000	3.711	0	0	0
2011/11/15	R186 2012/05/03	8.95	Call	Bond Future	6,581.0000	6,347.0000	(3.556)	0	0	0
2011/11/15	R186 2012/05/03	8.95	Put	Bond Future	3,350.0000	3,473.0000	3.672	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
2011/11/15	R186 2012/08/02			Bond Future	8.6730	8.7110	0.438	0.0000	0.0000	0
2011/11/15	R186 2012/08/02	8.75	Call	Bond Future	6,130.0000	5,935.0000	(3.181)	0	0	0
2011/11/15	R186 2012/08/02	8.75	Put	Bond Future	5,441.0000	5,587.0000	2.683	0	0	0
2011/11/15	R186 2012/08/02	8.80	Call	Bond Future	6,362.0000	6,163.0000	(3.128)	0	0	0
2011/11/15	R186 2012/08/02	8.80	Put	Bond Future	5,229.0000	5,371.0000	2.716	0	0	0
2011/11/15	R186 2012/08/02	8.70	Call	Bond Future	5,901.0000	5,710.0000	(3.237)	0	0	0
2011/11/15	R186 2012/08/02	8.70	Put	Bond Future	5,659.0000	5,808.0000	2.633	0	0	0
2011/11/15	R186 2012/11/01			Bond Future	8.7580	8.7950	0.422	0.0000	0.0000	0
2011/11/15	R186 2012/11/01	8.75	Call	Bond Future	6,793.0000	6,613.0000	(2.650)	0	0	0
2011/11/15	R186 2012/11/01	8.75	Put	Bond Future	6,864.0000	7,009.0000	2.112	0	0	0
2011/11/15	R186 2012/11/01	8.80	Call	Bond Future	7,014.0000	6,831.0000	(2.609)	0	0	0
2011/11/15	R186 2012/11/01	8.80	Put	Bond Future	6,645.0000	6,787.0000	2.137	0	0	0
2011/11/15	R186 2012/11/01	8.70	Call	Bond Future	6,575.0000	6,398.0000	(2.692)	0	0	0
2011/11/15	R186 2012/11/01	8.70	Put	Bond Future	7,088.0000	7,236.0000	2.088	0	0	0
2011/11/15	R189 2012/02/02			Bond Future	218.7500	219.0172	0.122	0.0000	0.0000	0
2011/11/15	R189 2012/02/02	218.00	Call	Bond Future	750.0000	1,017.0000	35.600	0	0	0
2011/11/15	R189 2012/02/02	218.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/15	R189 2012/02/02	218.05	Call	Bond Future	700.0000	967.0000	38.143	0	0	0
2011/11/15	R189 2012/02/02	218.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/15	R189 2012/02/02	217.95	Call	Bond Future	800.0000	1,067.0000	33.375	0	0	0
2011/11/15	R189 2012/02/02	217.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/15	R197 2012/02/02			Bond Future	242.1547	242.3714	0.089	0.0000	0.0000	418
2011/11/15	R197 2012/02/02	237.00	Call	Bond Future	5,155.0000	5,371.0000	4.190	0	0	0
2011/11/15	R197 2012/02/02	237.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/15	R197 2012/02/02	237.05	Call	Bond Future	5,105.0000	5,321.0000	4.231	0	0	0
2011/11/15	R197 2012/02/02	237.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/15	R197 2012/02/02	236.95	Call	Bond Future	5,205.0000	5,421.0000	4.150	0	0	0
2011/11/15	R197 2012/02/02	236.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/15	R201 2012/02/02			Bond Future	6.3270	6.5010	2.750	0.0000	0.0000	3,124
2011/11/15	R201 2012/02/02	8.25	Call	Bond Future	5,017.0000	4,551.0000	(9.288)	0	0	0
2011/11/15	R201 2012/02/02	8.25	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2011/11/15	R201 2012/02/02	8.30	Call	Bond Future	5,143.0000	4,677.0000	(9.061)	0	0	0
2011/11/15	R201 2012/02/02	8.30	Put	Bond Future	0.0000	1.0000	100.000	0	0	0

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2011/11/15	R201 2012/02/02	8.20	Call	Bond Future	4,890.0000	4,425.0000	(9.509)	0	0	0
2011/11/15	R201 2012/02/02	8.20	Put	Bond Future	0.0000	2.0000	100.000	0	0	0
2011/11/15	R201 2012/05/03			Bond Future	6.3730	6.5580	2.903	0.0000	0.0000	0
2011/11/15	R201 2012/05/03	7.75	Call	Bond Future	3,437.0000	3,029.0000	(11.871)	0	0	0
2011/11/15	R201 2012/05/03	7.75	Put	Bond Future	111.0000	158.0000	42.342	0	0	0
2011/11/15	R201 2012/05/03	7.80	Call	Bond Future	3,544.0000	3,133.0000	(11.597)	0	0	0
2011/11/15	R201 2012/05/03	7.80	Put	Bond Future	100.0000	144.0000	44.000	0	0	0
2011/11/15	R201 2012/05/03	7.70	Call	Bond Future	3,330.0000	2,927.0000	(12.102)	0	0	0
2011/11/15	R201 2012/05/03	7.70	Put	Bond Future	123.0000	175.0000	42.276	0	0	0
2011/11/15	R201 2012/08/02			Bond Future	6.4200	6.6180	3.084	0.0000	0.0000	0
2011/11/15	R201 2012/08/02	7.50	Call	Bond Future	2,831.0000	2,498.0000	(11.763)	0	0	0
2011/11/15	R201 2012/08/02	7.50	Put	Bond Future	448.0000	557.0000	24.330	0	0	0
2011/11/15	R201 2012/08/02	7.55	Call	Bond Future	2,915.0000	2,576.0000	(11.630)	0	0	0
2011/11/15	R201 2012/08/02	7.55	Put	Bond Future	423.0000	527.0000	24.586	0	0	0
2011/11/15	R201 2012/08/02	7.45	Call	Bond Future	2,749.0000	2,420.0000	(11.968)	0	0	0
2011/11/15	R201 2012/08/02	7.45	Put	Bond Future	475.0000	588.0000	23.789	0	0	0
2011/11/15	R201 2012/11/01			Bond Future	6.4710	6.6840	3.292	0.0000	0.0000	0
2011/11/15	R201 2012/11/01	6.50	Call	Bond Future	1,513.0000	1,301.0000	(14.012)	0	0	0
2011/11/15	R201 2012/11/01	6.50	Put	Bond Future	1,455.0000	1,670.0000	14.777	0	0	0
2011/11/15	R201 2012/11/01	6.55	Call	Bond Future	1,567.0000	1,350.0000	(13.848)	0	0	0
2011/11/15	R201 2012/11/01	6.55	Put	Bond Future	1,408.0000	1,619.0000	14.986	0	0	0
2011/11/15	R201 2012/11/01	6.45	Call	Bond Future	1,459.0000	1,253.0000	(14.119)	0	0	0
2011/11/15	R201 2012/11/01	6.45	Put	Bond Future	1,501.0000	1,723.0000	14.790	0	0	0
2011/11/15	R202 2012/02/02			Bond Future	181.0539	181.0473	(0.004)	0.0000	0.0000	34,606
2011/11/15	R202 2012/02/02	177.00	Call	Bond Future	4,054.0000	4,047.0000	(0.173)	0	0	0
2011/11/15	R202 2012/02/02	177.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/15	R202 2012/02/02	177.05	Call	Bond Future	4,004.0000	3,997.0000	(0.175)	0	0	0
2011/11/15	R202 2012/02/02	177.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/15	R202 2012/02/02	176.95	Call	Bond Future	4,104.0000	4,097.0000	(0.171)	0	0	0
2011/11/15	R202 2012/02/02	176.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/15	R203 2012/02/02			Bond Future	7.4600	7.5800	1.609	0.0000	0.0000	2,201
2011/11/15	R203 2012/02/02	8.75	Call	Bond Future	5,818.0000	5,295.0000	(8.989)	0	0	0
2011/11/15	R203 2012/02/02	8.75	Put	Bond Future	75.0000	103.0000	37.333	0	0	0

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2011/11/15	R203 2012/02/02	8.80	Call	Bond Future	6,022.0000	5,496.0000	(8.735)	0	0	0
2011/11/15	R203 2012/02/02	8.80	Put	Bond Future	64.0000	90.0000	40.625	0	0	0
2011/11/15	R203 2012/02/02	8.70	Call	Bond Future	5,615.0000	5,096.0000	(9.243)	0	0	0
2011/11/15	R203 2012/02/02	8.70	Put	Bond Future	87.0000	119.0000	36.782	0	0	0
2011/11/15	R203 2012/02/02	6.95	Put	Bond Future	2,887.0000	3,308.0000	14.583	0	0	0
2011/11/15	R203 2012/02/02	6.95	Call	Bond Future	502.0000	372.0000	(25.896)	0	0	2,640
2011/11/15	R203 2012/02/02	7.20	Put	Bond Future	2,072.0000	2,428.0000	17.181	0	0	0
2011/11/15	R203 2012/02/02	7.20	Call	Bond Future	865.0000	669.0000	(22.659)	0	0	880
2011/11/15	R203 2012/02/02	7.35	Call	Bond Future	1,151.0000	912.0000	(20.765)	0	0	0
2011/11/15	R203 2012/02/02	7.35	Put	Bond Future	1,660.0000	1,972.0000	18.795	0	0	880
2011/11/15	R203 2012/02/02	7.95	Call	Bond Future	2,794.0000	2,391.0000	(14.424)	0	0	0
2011/11/15	R203 2012/02/02	7.95	Put	Bond Future	565.0000	713.0000	26.195	0	0	2,640
2011/11/15	R203 2012/05/03			Bond Future	7.5500	7.6720	1.616	0.0000	0.0000	0
2011/11/15	R203 2012/05/03	8.75	Call	Bond Future	5,672.0000	5,228.0000	(7.828)	0	0	0
2011/11/15	R203 2012/05/03	8.75	Put	Bond Future	532.0000	625.0000	17.481	0	0	0
2011/11/15	R203 2012/05/03	8.80	Call	Bond Future	5,842.0000	5,392.0000	(7.703)	0	0	0
2011/11/15	R203 2012/05/03	8.80	Put	Bond Future	495.0000	582.0000	17.576	0	0	0
2011/11/15	R203 2012/05/03	8.70	Call	Bond Future	5,503.0000	5,065.0000	(7.959)	0	0	0
2011/11/15	R203 2012/05/03	8.70	Put	Bond Future	571.0000	670.0000	17.338	0	0	0
2011/11/15	R203 2012/08/02			Bond Future	7.6420	7.7680	1.649	0.0000	0.0000	0
2011/11/15	R203 2012/08/02	8.50	Call	Bond Future	5,067.0000	4,698.0000	(7.282)	0	0	0
2011/11/15	R203 2012/08/02	8.50	Put	Bond Future	1,516.0000	1,678.0000	10.686	0	0	0
2011/11/15	R203 2012/08/02	8.55	Call	Bond Future	5,204.0000	4,830.0000	(7.187)	0	0	0
2011/11/15	R203 2012/08/02	8.55	Put	Bond Future	1,451.0000	1,608.0000	10.820	0	0	0
2011/11/15	R203 2012/08/02	8.45	Call	Bond Future	4,927.0000	4,564.0000	(7.368)	0	0	0
2011/11/15	R203 2012/08/02	8.45	Put	Bond Future	1,579.0000	1,747.0000	10.640	0	0	0
2011/11/15	R203 2012/11/01			Bond Future	7.7450	7.8740	1.666	0.0000	0.0000	0
2011/11/15	R203 2012/11/01	7.75	Call	Bond Future	3,345.0000	3,078.0000	(7.982)	0	0	0
2011/11/15	R203 2012/11/01	7.75	Put	Bond Future	3,325.0000	3,577.0000	7.579	0	0	0
2011/11/15	R203 2012/11/01	7.80	Call	Bond Future	3,449.0000	3,177.0000	(7.886)	0	0	0
2011/11/15	R203 2012/11/01	7.80	Put	Bond Future	3,227.0000	3,474.0000	7.654	0	0	0
2011/11/15	R203 2012/11/01	7.70	Call	Bond Future	3,241.0000	2,979.0000	(8.084)	0	0	0
2011/11/15	R203 2012/11/01	7.70	Put	Bond Future	3,423.0000	3,680.0000	7.508	0	0	0
2011/11/15	R204 2012/02/02			Bond Future	7.7780	7.8760	1.260	0.0000	0.0000	3,192

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2011/11/15	R204 2012/02/02	9.00	Call	Bond Future	6,383.0000	5,909.0000	(7.426)	0	0	0
2011/11/15	R204 2012/02/02	9.00	Put	Bond Future	175.0000	217.0000	24.000	0	0	0
2011/11/15	R204 2012/02/02	9.05	Call	Bond Future	6,607.0000	6,128.0000	(7.250)	0	0	0
2011/11/15	R204 2012/02/02	9.05	Put	Bond Future	155.0000	192.0000	23.871	0	0	0
2011/11/15	R204 2012/02/02	8.95	Call	Bond Future	6,162.0000	5,691.0000	(7.644)	0	0	0
2011/11/15	R204 2012/02/02	8.95	Put	Bond Future	198.0000	243.0000	22.727	0	0	0
2011/11/15	R204 2012/05/03			Bond Future	7.8700	7.9690	1.258	0.0000	0.0000	0
2011/11/15	R204 2012/05/03	8.75	Call	Bond Future	5,398.0000	5,017.0000	(7.058)	0	0	0
2011/11/15	R204 2012/05/03	8.75	Put	Bond Future	1,026.0000	1,149.0000	11.988	0	0	0
2011/11/15	R204 2012/05/03	8.80	Call	Bond Future	5,576.0000	5,190.0000	(6.923)	0	0	0
2011/11/15	R204 2012/05/03	8.80	Put	Bond Future	963.0000	1,081.0000	12.253	0	0	0
2011/11/15	R204 2012/05/03	8.70	Call	Bond Future	5,222.0000	4,847.0000	(7.181)	0	0	0
2011/11/15	R204 2012/05/03	8.70	Put	Bond Future	1,092.0000	1,221.0000	11.813	0	0	0
2011/11/15	R204 2012/08/02			Bond Future	7.9650	8.0660	1.268	0.0000	0.0000	0
2011/11/15	R204 2012/08/02	8.50	Call	Bond Future	4,852.0000	4,536.0000	(6.513)	0	0	0
2011/11/15	R204 2012/08/02	8.50	Put	Bond Future	2,257.0000	2,438.0000	8.019	0	0	0
2011/11/15	R204 2012/08/02	8.55	Call	Bond Future	5,003.0000	4,681.0000	(6.436)	0	0	0
2011/11/15	R204 2012/08/02	8.55	Put	Bond Future	2,170.0000	2,345.0000	8.065	0	0	0
2011/11/15	R204 2012/08/02	8.45	Call	Bond Future	4,704.0000	4,392.0000	(6.633)	0	0	0
2011/11/15	R204 2012/08/02	8.45	Put	Bond Future	2,348.0000	2,533.0000	7.879	0	0	0
2011/11/15	R204 2012/11/01			Bond Future	8.0660	8.1680	1.265	0.0000	0.0000	0
2011/11/15	R204 2012/11/01	8.00	Call	Bond Future	3,842.0000	3,596.0000	(6.403)	0	0	0
2011/11/15	R204 2012/11/01	8.00	Put	Bond Future	4,156.0000	4,393.0000	5.703	0	0	0
2011/11/15	R204 2012/11/01	8.05	Call	Bond Future	3,962.0000	3,711.0000	(6.335)	0	0	0
2011/11/15	R204 2012/11/01	8.05	Put	Bond Future	4,038.0000	4,270.0000	5.745	0	0	0
2011/11/15	R204 2012/11/01	7.95	Call	Bond Future	3,724.0000	3,483.0000	(6.472)	0	0	0
2011/11/15	R204 2012/11/01	7.95	Put	Bond Future	4,277.0000	4,519.0000	5.658	0	0	0
2011/11/15	R206 2012/02/02			Bond Future	6.1640	6.3320	2.726	0.0000	0.0000	0
2011/11/15	R206 2012/02/02	8.00	Call	Bond Future	3,287.0000	2,981.0000	(9.309)	0	0	0
2011/11/15	R206 2012/02/02	8.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/15	R206 2012/02/02	8.05	Call	Bond Future	3,375.0000	3,068.0000	(9.096)	0	0	0
2011/11/15	R206 2012/02/02	8.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/15	R206 2012/02/02	7.95	Call	Bond Future	3,200.0000	2,893.0000	(9.594)	0	0	0
2011/11/15	R206 2012/02/02	7.95	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0

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2011/11/15	R206 2012/05/03			Bond Future	6.2110	6.3940	2.946	0.0000	0.0000	0
2011/11/15	R206 2012/05/03	7.50	Call	Bond Future	2,097.0000	1,834.0000	(12.542)	0	0	0
2011/11/15	R206 2012/05/03	7.50	Put	Bond Future	60.0000	89.0000	48.333	0	0	0
2011/11/15	R206 2012/05/03	7.55	Call	Bond Future	2,169.0000	1,903.0000	(12.264)	0	0	0
2011/11/15	R206 2012/05/03	7.55	Put	Bond Future	54.0000	80.0000	48.148	0	0	0
2011/11/15	R206 2012/05/03	7.45	Call	Bond Future	2,027.0000	1,766.0000	(12.876)	0	0	0
2011/11/15	R206 2012/05/03	7.45	Put	Bond Future	68.0000	99.0000	45.588	0	0	0
2011/11/15	R206 2012/08/02			Bond Future	6.2590	6.4640	3.275	0.0000	0.0000	0
2011/11/15	R206 2012/08/02	7.25	Call	Bond Future	1,649.0000	1,443.0000	(12.492)	0	0	0
2011/11/15	R206 2012/08/02	7.25	Put	Bond Future	303.0000	377.0000	24.422	0	0	0
2011/11/15	R206 2012/08/02	7.30	Call	Bond Future	1,700.0000	1,491.0000	(12.294)	0	0	0
2011/11/15	R206 2012/08/02	7.30	Put	Bond Future	286.0000	358.0000	25.175	0	0	0
2011/11/15	R206 2012/08/02	7.20	Call	Bond Future	1,599.0000	1,397.0000	(12.633)	0	0	0
2011/11/15	R206 2012/08/02	7.20	Put	Bond Future	320.0000	398.0000	24.375	0	0	0
2011/11/15	R206 2012/11/01			Bond Future	6.3020	6.5340	3.681	0.0000	0.0000	0
2011/11/15	R206 2012/11/01	6.00	Call	Bond Future	738.0000	625.0000	(15.312)	0	0	0
2011/11/15	R206 2012/11/01	6.00	Put	Bond Future	1,084.0000	1,236.0000	14.022	0	0	0
2011/11/15	R206 2012/11/01	6.05	Call	Bond Future	766.0000	650.0000	(15.144)	0	0	0
2011/11/15	R206 2012/11/01	6.05	Put	Bond Future	1,055.0000	1,203.0000	14.028	0	0	0
2011/11/15	R206 2012/11/01	5.95	Call	Bond Future	712.0000	602.0000	(15.449)	0	0	0
2011/11/15	R206 2012/11/01	5.95	Put	Bond Future	1,115.0000	1,270.0000	13.901	0	0	0
2011/11/15	R207 2012/02/02			Bond Future	8.0380	8.0990	0.759	0.0000	0.0000	37,663
2011/11/15	R207 2012/02/02	9.00	Call	Bond Future	5,431.0000	5,121.0000	(5.708)	0	0	0
2011/11/15	R207 2012/02/02	9.00	Put	Bond Future	212.0000	244.0000	15.094	0	0	0
2011/11/15	R207 2012/02/02	9.05	Call	Bond Future	5,665.0000	5,352.0000	(5.525)	0	0	0
2011/11/15	R207 2012/02/02	9.05	Put	Bond Future	185.0000	214.0000	15.676	0	0	0
2011/11/15	R207 2012/02/02	8.95	Call	Bond Future	5,197.0000	4,891.0000	(5.888)	0	0	0
2011/11/15	R207 2012/02/02	8.95	Put	Bond Future	241.0000	277.0000	14.938	0	0	0
2011/11/15	R207 2012/02/02	7.35	Put	Bond Future	4,323.0000	4,605.0000	6.523	0	0	0
2011/11/15	R207 2012/02/02	7.35	Call	Bond Future	357.0000	297.0000	(16.807)	0	0	1,920
2011/11/15	R207 2012/02/02	7.65	Put	Bond Future	2,973.0000	3,208.0000	7.904	0	0	0
2011/11/15	R207 2012/02/02	7.65	Call	Bond Future	761.0000	654.0000	(14.060)	0	0	640
2011/11/15	R207 2012/02/02	7.85	Call	Bond Future	1,161.0000	1,018.0000	(12.317)	0	0	0
2011/11/15	R207 2012/02/02	7.85	Put	Bond Future	2,225.0000	2,424.0000	8.944	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
2011/11/15	R207 2012/02/02	8.50	Call	Bond Future	3,235.0000	2,979.0000	(7.913)	0	0	0
2011/11/15	R207 2012/02/02	8.50	Put	Bond Future	683.0000	769.0000	12.592	0	0	1,920
2011/11/15	R207 2012/05/03			Bond Future	8.1310	8.1920	0.750	0.0000	0.0000	0
2011/11/15	R207 2012/05/03	8.75	Call	Bond Future	4,820.0000	4,585.0000	(4.876)	0	0	0
2011/11/15	R207 2012/05/03	8.75	Put	Bond Future	1,515.0000	1,612.0000	6.403	0	0	0
2011/11/15	R207 2012/05/03	8.80	Call	Bond Future	4,997.0000	4,758.0000	(4.783)	0	0	0
2011/11/15	R207 2012/05/03	8.80	Put	Bond Future	1,431.0000	1,524.0000	6.499	0	0	0
2011/11/15	R207 2012/05/03	8.70	Call	Bond Future	4,646.0000	4,416.0000	(4.950)	0	0	0
2011/11/15	R207 2012/05/03	8.70	Put	Bond Future	1,602.0000	1,705.0000	6.429	0	0	0
2011/11/15	R207 2012/08/02			Bond Future	8.2280	8.2890	0.741	0.0000	0.0000	0
2011/11/15	R207 2012/08/02	8.75	Call	Bond Future	5,111.0000	4,901.0000	(4.109)	0	0	0
2011/11/15	R207 2012/08/02	8.75	Put	Bond Future	2,396.0000	2,508.0000	4.674	0	0	0
2011/11/15	R207 2012/08/02	8.80	Call	Bond Future	5,272.0000	5,059.0000	(4.040)	0	0	0
2011/11/15	R207 2012/08/02	8.80	Put	Bond Future	2,302.0000	2,411.0000	4.735	0	0	0
2011/11/15	R207 2012/08/02	8.70	Call	Bond Future	4,952.0000	4,746.0000	(4.160)	0	0	0
2011/11/15	R207 2012/08/02	8.70	Put	Bond Future	2,492.0000	2,609.0000	4.695	0	0	0
2011/11/15	R207 2012/11/01			Bond Future	8.3250	8.3850	0.721	0.0000	0.0000	0
2011/11/15	R207 2012/11/01	8.25	Call	Bond Future	4,056.0000	3,896.0000	(3.945)	0	0	0
2011/11/15	R207 2012/11/01	8.25	Put	Bond Future	4,442.0000	4,590.0000	3.332	0	0	0
2011/11/15	R207 2012/11/01	8.30	Call	Bond Future	4,185.0000	4,021.0000	(3.919)	0	0	0
2011/11/15	R207 2012/11/01	8.30	Put	Bond Future	4,314.0000	4,457.0000	3.315	0	0	0
2011/11/15	R207 2012/11/01	8.20	Call	Bond Future	3,929.0000	3,772.0000	(3.996)	0	0	0
2011/11/15	R207 2012/11/01	8.20	Put	Bond Future	4,574.0000	4,725.0000	3.301	0	0	0
2011/11/15	R208 2012/02/02			Bond Future	8.0910	8.1520	0.754	0.0000	0.0000	17,761
2011/11/15	R208 2012/02/02	9.00	Call	Bond Future	5,489.0000	5,157.0000	(6.048)	0	0	0
2011/11/15	R208 2012/02/02	9.00	Put	Bond Future	214.0000	248.0000	15.888	0	0	0
2011/11/15	R208 2012/02/02	9.05	Call	Bond Future	5,739.0000	5,403.0000	(5.855)	0	0	0
2011/11/15	R208 2012/02/02	9.05	Put	Bond Future	185.0000	215.0000	16.216	0	0	0
2011/11/15	R208 2012/02/02	8.95	Call	Bond Future	5,240.0000	4,912.0000	(6.260)	0	0	0
2011/11/15	R208 2012/02/02	8.95	Put	Bond Future	245.0000	283.0000	15.510	0	0	0
2011/11/15	R208 2012/02/02	7.45	Put	Bond Future	4,334.0000	4,635.0000	6.945	0	0	0
2011/11/15	R208 2012/02/02	7.45	Call	Bond Future	366.0000	301.0000	(17.760)	0	0	2,880
2011/11/15	R208 2012/02/02	7.70	Put	Bond Future	3,115.0000	3,374.0000	8.315	0	0	0
2011/11/15	R208 2012/02/02	7.70	Call	Bond Future	720.0000	612.0000	(15.000)	0	0	960

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2011/11/15	R208 2012/02/02	7.90	Call	Bond Future	1,137.0000	988.0000	(13.105)	0	0	0
2011/11/15	R208 2012/02/02	7.90	Put	Bond Future	2,297.0000	2,515.0000	9.491	0	0	960
2011/11/15	R208 2012/02/02	8.55	Call	Bond Future	3,366.0000	3,088.0000	(8.259)	0	0	0
2011/11/15	R208 2012/02/02	8.55	Put	Bond Future	652.0000	741.0000	13.650	0	0	2,880
2011/11/15	R208 2012/05/03			Bond Future	8.1750	8.2350	0.734	0.0000	0.0000	0
2011/11/15	R208 2012/05/03	9.00	Call	Bond Future	5,822.0000	5,553.0000	(4.620)	0	0	0
2011/11/15	R208 2012/05/03	9.00	Put	Bond Future	1,130.0000	1,213.0000	7.345	0	0	0
2011/11/15	R208 2012/05/03	9.05	Call	Bond Future	6,024.0000	5,750.0000	(4.548)	0	0	0
2011/11/15	R208 2012/05/03	9.05	Put	Bond Future	1,058.0000	1,136.0000	7.372	0	0	0
2011/11/15	R208 2012/05/03	8.95	Call	Bond Future	5,620.0000	5,354.0000	(4.733)	0	0	0
2011/11/15	R208 2012/05/03	8.95	Put	Bond Future	1,204.0000	1,289.0000	7.060	0	0	0
2011/11/15	R208 2012/08/02			Bond Future	8.2600	8.3210	0.738	0.0000	0.0000	0
2011/11/15	R208 2012/08/02	8.75	Call	Bond Future	5,269.0000	5,043.0000	(4.289)	0	0	0
2011/11/15	R208 2012/08/02	8.75	Put	Bond Future	2,512.0000	2,635.0000	4.896	0	0	0
2011/11/15	R208 2012/08/02	8.80	Call	Bond Future	5,442.0000	5,212.0000	(4.226)	0	0	0
2011/11/15	R208 2012/08/02	8.80	Put	Bond Future	2,410.0000	2,529.0000	4.938	0	0	0
2011/11/15	R208 2012/08/02	8.70	Call	Bond Future	5,099.0000	4,877.0000	(4.354)	0	0	0
2011/11/15	R208 2012/08/02	8.70	Put	Bond Future	2,619.0000	2,746.0000	4.849	0	0	0
2011/11/15	R208 2012/11/01			Bond Future	8.3510	8.4100	0.707	0.0000	0.0000	0
2011/11/15	R208 2012/11/01	8.25	Call	Bond Future	3,914.0000	3,745.0000	(4.318)	0	0	0
2011/11/15	R208 2012/11/01	8.25	Put	Bond Future	4,481.0000	4,641.0000	3.571	0	0	0
2011/11/15	R208 2012/11/01	8.30	Call	Bond Future	4,052.0000	3,880.0000	(4.245)	0	0	0
2011/11/15	R208 2012/11/01	8.30	Put	Bond Future	4,338.0000	4,495.0000	3.619	0	0	0
2011/11/15	R208 2012/11/01	8.20	Call	Bond Future	3,779.0000	3,614.0000	(4.366)	0	0	0
2011/11/15	R208 2012/11/01	8.20	Put	Bond Future	4,628.0000	4,792.0000	3.544	0	0	0
2011/11/15	R209 2012/02/02			Bond Future	8.9440	8.9280	(0.179)	0.0000	0.0000	2,584
2011/11/15	R209 2012/02/02	9.00	Call	Bond Future	3,040.0000	3,090.0000	1.645	0	0	0
2011/11/15	R209 2012/02/02	9.00	Put	Bond Future	2,610.0000	2,537.0000	(2.797)	0	0	0
2011/11/15	R209 2012/02/02	9.05	Call	Bond Future	3,236.0000	3,289.0000	1.638	0	0	0
2011/11/15	R209 2012/02/02	9.05	Put	Bond Future	2,426.0000	2,355.0000	(2.927)	0	0	0
2011/11/15	R209 2012/02/02	8.95	Call	Bond Future	2,850.0000	2,897.0000	1.649	0	0	0
2011/11/15	R209 2012/02/02	8.95	Put	Bond Future	2,804.0000	2,727.0000	(2.746)	0	0	0
2011/11/15	R209 2012/05/03			Bond Future	9.0160	8.9980	(0.200)	0.0000	0.0000	0
2011/11/15	R209 2012/05/03	9.00	Call	Bond Future	3,954.0000	4,014.0000	1.517	0	0	0

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2011/11/15	R209 2012/05/03	9.00	Put	Bond Future	4,076.0000	3,999.0000	(1.889)	0	0	0
2011/11/15	R209 2012/05/03	9.05	Call	Bond Future	4,140.0000	4,203.0000	1.522	0	0	0
2011/11/15	R209 2012/05/03	9.05	Put	Bond Future	3,882.0000	3,808.0000	(1.906)	0	0	0
2011/11/15	R209 2012/05/03	8.95	Call	Bond Future	3,769.0000	3,828.0000	1.565	0	0	0
2011/11/15	R209 2012/05/03	8.95	Put	Bond Future	4,274.0000	4,196.0000	(1.825)	0	0	0
2011/11/15	R209 2012/08/02			Bond Future	9.0890	9.0680	(0.231)	0.0000	0.0000	0
2011/11/15	R209 2012/08/02	9.25	Call	Bond Future	5,627.0000	5,708.0000	1.439	0	0	0
2011/11/15	R209 2012/08/02	9.25	Put	Bond Future	4,434.0000	4,358.0000	(1.714)	0	0	0
2011/11/15	R209 2012/08/02	9.30	Call	Bond Future	5,812.0000	5,895.0000	1.428	0	0	0
2011/11/15	R209 2012/08/02	9.30	Put	Bond Future	4,255.0000	4,181.0000	(1.739)	0	0	0
2011/11/15	R209 2012/08/02	9.20	Call	Bond Future	5,444.0000	5,523.0000	1.451	0	0	0
2011/11/15	R209 2012/08/02	9.20	Put	Bond Future	4,618.0000	4,540.0000	(1.689)	0	0	0
2011/11/15	R209 2012/11/01			Bond Future	9.1630	9.1400	(0.251)	0.0000	0.0000	0
2011/11/15	R209 2012/11/01	9.00	Call	Bond Future	5,141.0000	5,220.0000	1.537	0	0	0
2011/11/15	R209 2012/11/01	9.00	Put	Bond Future	6,364.0000	6,273.0000	(1.430)	0	0	0
2011/11/15	R209 2012/11/01	9.05	Call	Bond Future	5,313.0000	5,394.0000	1.525	0	0	0
2011/11/15	R209 2012/11/01	9.05	Put	Bond Future	6,158.0000	6,068.0000	(1.462)	0	0	0
2011/11/15	R209 2012/11/01	8.95	Call	Bond Future	4,968.0000	5,045.0000	1.550	0	0	0
2011/11/15	R209 2012/11/01	8.95	Put	Bond Future	6,573.0000	6,479.0000	(1.430)	0	0	0
2011/11/15	R210 2012/02/02			Bond Future	135.4098	135.7639	0.262	0.0000	0.0000	750
2011/11/15	R210 2012/02/02	131.00	Call	Bond Future	4,410.0000	4,764.0000	8.027	0	0	0
2011/11/15	R210 2012/02/02	131.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/15	R210 2012/02/02	131.05	Call	Bond Future	4,360.0000	4,714.0000	8.119	0	0	0
2011/11/15	R210 2012/02/02	131.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/15	R210 2012/02/02	130.95	Call	Bond Future	4,460.0000	4,814.0000	7.937	0	0	0
2011/11/15	R210 2012/02/02	130.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/15	R211 2012/02/02			Bond Future	114.6944	114.6862	(0.007)	0.0000	0.0000	480
2011/11/15	R211 2012/02/02	110.50	Call	Bond Future	4,194.0000	4,186.0000	(0.191)	0	0	0
2011/11/15	R211 2012/02/02	110.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/15	R211 2012/02/02	110.55	Call	Bond Future	4,144.0000	4,136.0000	(0.193)	0	0	0
2011/11/15	R211 2012/02/02	110.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/15	R211 2012/02/02	110.45	Call	Bond Future	4,244.0000	4,236.0000	(0.189)	0	0	0
2011/11/15	R211 2012/02/02	110.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/11/15	R212 2012/02/02			Bond Future	111.1511	111.1466	(0.004)	0.0000	0.0000	2,677
2011/11/15	R212 2012/02/02	108.50	Call	Bond Future	2,651.0000	2,647.0000	(0.151)	0	0	0
2011/11/15	R212 2012/02/02	108.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/15	R212 2012/02/02	108.55	Call	Bond Future	2,601.0000	2,597.0000	(0.154)	0	0	0
2011/11/15	R212 2012/02/02	108.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/15	R212 2012/02/02	108.45	Call	Bond Future	2,701.0000	2,697.0000	(0.148)	0	0	0
2011/11/15	R212 2012/02/02	108.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/15	R213 2012/02/02			Bond Future	8.8970	8.9070	0.112	0.0000	0.0000	487
2011/11/15	R213 2012/02/02	9.00	Call	Bond Future	3,469.0000	3,406.0000	(1.816)	0	0	0
2011/11/15	R213 2012/02/02	9.00	Put	Bond Future	2,661.0000	2,677.0000	0.601	0	0	0
2011/11/15	R213 2012/02/02	9.05	Call	Bond Future	3,690.0000	3,626.0000	(1.734)	0	0	0
2011/11/15	R213 2012/02/02	9.05	Put	Bond Future	2,494.0000	2,509.0000	0.601	0	0	0
2011/11/15	R213 2012/02/02	8.95	Call	Bond Future	3,253.0000	3,192.0000	(1.875)	0	0	0
2011/11/15	R213 2012/02/02	8.95	Put	Bond Future	2,836.0000	2,854.0000	0.635	0	0	0
2011/11/15	R213 2012/05/03			Bond Future	8.9740	8.9810	0.078	0.0000	0.0000	0
2011/11/15	R213 2012/05/03	9.25	Call	Bond Future	5,423.0000	5,378.0000	(0.830)	0	0	0
2011/11/15	R213 2012/05/03	9.25	Put	Bond Future	3,315.0000	3,325.0000	0.302	0	0	0
2011/11/15	R213 2012/05/03	9.30	Call	Bond Future	5,650.0000	5,605.0000	(0.796)	0	0	0
2011/11/15	R213 2012/05/03	9.30	Put	Bond Future	3,169.0000	3,179.0000	0.316	0	0	0
2011/11/15	R213 2012/05/03	9.20	Call	Bond Future	5,199.0000	5,155.0000	(0.846)	0	0	0
2011/11/15	R213 2012/05/03	9.20	Put	Bond Future	3,467.0000	3,478.0000	0.317	0	0	0
2011/11/15	R213 2012/08/02			Bond Future	9.0510	9.0570	0.066	0.0000	0.0000	0
2011/11/15	R213 2012/08/02	9.25	Call	Bond Future	5,958.0000	5,922.0000	(0.604)	0	0	0
2011/11/15	R213 2012/08/02	9.25	Put	Bond Future	4,452.0000	4,462.0000	0.225	0	0	0
2011/11/15	R213 2012/08/02	9.30	Call	Bond Future	6,175.0000	6,138.0000	(0.599)	0	0	0
2011/11/15	R213 2012/08/02	9.30	Put	Bond Future	4,298.0000	4,307.0000	0.209	0	0	0
2011/11/15	R213 2012/08/02	9.20	Call	Bond Future	5,745.0000	5,709.0000	(0.627)	0	0	0
2011/11/15	R213 2012/08/02	9.20	Put	Bond Future	4,614.0000	4,624.0000	0.217	0	0	0
2011/11/15	R213 2012/11/01			Bond Future	9.1320	9.1360	0.044	0.0000	0.0000	0
2011/11/15	R213 2012/11/01	9.00	Call	Bond Future	5,431.0000	5,407.0000	(0.442)	0	0	0
2011/11/15	R213 2012/11/01	9.00	Put	Bond Future	6,438.0000	6,444.0000	0.093	0	0	0
2011/11/15	R213 2012/11/01	9.05	Call	Bond Future	5,628.0000	5,604.0000	(0.426)	0	0	0
2011/11/15	R213 2012/11/01	9.05	Put	Bond Future	6,251.0000	6,257.0000	0.096	0	0	0
2011/11/15	R213 2012/11/01	8.95	Call	Bond Future	5,232.0000	5,209.0000	(0.440)	0	0	0

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2011/11/15	R213 2012/11/01	8.95	Put	Bond Future	6,625.0000	6,632.0000	0.106	0	0	0
2011/11/15	TRT1 2012/02/02			Index Future	367.2150	368.9020	0.459	0.0000	0.0000	0
Total										579467.00