



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 24/11/2011

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
2011/11/24	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/24	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/24	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/24	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/24	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/24	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/24	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/24	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/24	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/24	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/24	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/24	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/24	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/24	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/24	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/11/24	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/24	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/24	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/24	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/24	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/24	AL7T 2012/02/02			Index Future	404.6310	406.0830	0.359	0.0000	0.0000	16
2011/11/24	AL7T 2012/05/03			Index Future	410.6130	412.0850	0.358	0.0000	0.0000	0
2011/11/24	ALBI 2012/02/02			Index Future	369.4600	370.3410	0.238	0.0000	0.0000	1,042
2011/11/24	ALBI 2012/05/03			Index Future	374.9220	375.8150	0.238	0.0000	0.0000	0
2011/11/24	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/24	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/24	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/24	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/24	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/24	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/24	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/24	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/24	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/24	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/24	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/24	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0

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2011/11/24	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/24	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/24	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/24	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/24	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/24	CAAK 2011/12/19			Can-Do Future	0.2270	0.2293	1.013	0.0000	0.0000	12,659
2011/11/24	CAAL 2011/12/19			Can-Do Future	0.2692	0.2649	(1.597)	0.0000	0.0000	18,519
2011/11/24	CAAM2011/12/19			Can-Do Future	0.0315	0.0327	3.810	0.0000	0.0000	12,423
2011/11/24	CAAN 2012/03/30			Can-Do Future	0.5929	0.5843	(1.450)	0.0000	0.0000	100,000
2011/11/24	CAAO 2012/03/30			Can-Do Future	0.0208	0.0235	12.981	0.0000	0.0000	100,000
2011/11/24	CAAP 2011/12/19			Can-Do Future	0.0406	0.0397	(2.217)	0.0000	0.0000	12,346
2011/11/24	CAAR 2011/12/19			Can-Do Future	0.2608	0.2646	1.457	0.0000	0.0000	18,750
2011/11/24	CAAS 2012/01/31			Can-Do Future	0.1510	0.1510	0.000	0.0000	0.0000	12,500
2011/11/24	CAAT 2012/02/29			Can-Do Future	0.1186	0.1186	0.000	0.0000	0.0000	12,500
2011/11/24	CAAU 2012/01/31			Can-Do Future	0.0172	0.0179	4.070	0.0000	0.0000	19,481
2011/11/24	CAAV 2012/02/29			Can-Do Future	0.0363	0.0370	1.928	0.0000	0.0000	12,987
2011/11/24	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/24	CRD1 2012/02/02			Index Future	167.2950	167.8020	0.303	0.0000	0.0000	0
2011/11/24	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/11/24	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/24	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/24	GOVI 2012/02/02			GOVI	370.8880	371.7260	0.226	0.0000	0.0000	156
2011/11/24	GOVI 2012/02/02	369.00	Call	GOVI	18,880.0000	27,260.0000	44.386	0	0	0
2011/11/24	GOVI 2012/02/02	369.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/11/24	GOVI 2012/02/02	369.01	Call	GOVI	18,780.0000	27,160.0000	44.622	0	0	0
2011/11/24	GOVI 2012/02/02	369.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/11/24	GOVI 2012/02/02	368.99	Call	GOVI	18,980.0000	27,360.0000	44.152	0	0	0
2011/11/24	GOVI 2012/02/02	368.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/11/24	GOVI 2012/05/03			GOVI	376.3710	377.2200	0.226	0.0000	0.0000	0
2011/11/24	GOVI 2012/05/03	382.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/11/24	GOVI 2012/05/03	382.00	Put	GOVI	56,290.0000	47,800.0000	(15.083)	0	0	0
2011/11/24	GOVI 2012/05/03	382.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/11/24	GOVI 2012/05/03	382.01	Put	GOVI	56,390.0000	47,900.0000	(15.056)	0	0	0
2011/11/24	GOVI 2012/05/03	381.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/11/24	GOVI 2012/05/03	381.99	Put	GOVI	56,190.0000	47,700.0000	(15.109)	0	0	0
2011/11/24	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/11/24	IGOV 2012/02/02			Index Future	163.8840	163.8580	(0.016)	0.0000	0.0000	505
2011/11/24	IGOV 2012/05/03			Index Future	166.3070	166.2800	(0.016)	0.0000	0.0000	0
2011/11/24	ILBI 2012/02/02			Index Future	446.6080	446.6080	0.000	0.0000	0.0000	88
2011/11/24	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/11/24	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/11/24	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/11/24	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/11/24	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/11/24	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0

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2011/11/24	JBAF 2011/12/21			Jibar Tradeable Future	5.5800	5.5800	0.000	0.0000	0.0000	5,541
2011/11/24	JBAF 2012/01/18			Jibar Tradeable Future	5.5600	5.5600	0.000	0.0000	0.0000	101
2011/11/24	JBAF 2012/02/15			Jibar Tradeable Future	5.5600	5.5500	(0.180)	0.0000	0.0000	0
2011/11/24	JBAF 2012/03/20			Jibar Tradeable Future	5.5700	5.5500	(0.359)	0.0000	0.0000	2,390
2011/11/24	JBAF 2012/04/18			Jibar Tradeable Future	5.6000	5.5600	(0.714)	0.0000	0.0000	0
2011/11/24	JBAF 2012/05/16			Jibar Tradeable Future	5.6300	5.5800	(0.888)	0.0000	0.0000	0
2011/11/24	JBAF 2012/06/20			Jibar Tradeable Future	5.6600	5.6200	(0.707)	0.0000	0.0000	2,890
2011/11/24	JBAF 2012/09/19			Jibar Tradeable Future	5.8200	5.7600	(1.031)	0.0000	0.0000	44,760
2011/11/24	JBAF 2012/12/19			Jibar Tradeable Future	6.0400	5.9700	(1.159)	0.0000	0.0000	990
2011/11/24	JBAF 2013/03/20			Jibar Tradeable Future	6.3100	6.2600	(0.792)	0.0000	0.0000	790
2011/11/24	JBAF 2013/06/19			Jibar Tradeable Future	6.6100	6.5400	(1.059)	0.0000	0.0000	1,250
2011/11/24	JBAF 2013/09/18			Jibar Tradeable Future	6.8900	6.7800	(1.597)	0.0000	0.0000	2,100
2011/11/24	JN02 2012/02/02			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/11/24	JN02 2012/02/02	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/24	JN02 2012/02/02	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/24	JN02 2012/02/02	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/24	JN02 2012/02/02	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/11/24	JN02 2012/02/02	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/11/24	JN02 2012/02/02	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/24	JN05 2012/02/02			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/11/24	JN05 2012/02/02	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/24	JN05 2012/02/02	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/24	JN05 2012/02/02	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/24	JN05 2012/02/02	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/11/24	JN05 2012/02/02	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/11/24	JN05 2012/02/02	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/24	JN10 2012/02/02			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/11/24	JN10 2012/02/02	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/24	JN10 2012/02/02	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/24	JN10 2012/02/02	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/24	JN10 2012/02/02	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/11/24	JN10 2012/02/02	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/11/24	JN10 2012/02/02	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0

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2011/11/24	OTH1 2012/02/02			Index Future	361.5010	362.6060	0.306	0.0000	0.0000	0
2011/11/24	R157 2012/02/02			Bond Future	7.0860	7.0630	(0.325)	0.0000	0.0000	12,348
2011/11/24	R157 2012/02/02	8.50	Call	Bond Future	4,855.0000	4,935.0000	1.648	0	0	0
2011/11/24	R157 2012/02/02	8.50	Put	Bond Future	11.0000	10.0000	(9.091)	0	0	0
2011/11/24	R157 2012/02/02	8.55	Call	Bond Future	5,020.0000	5,099.0000	1.574	0	0	0
2011/11/24	R157 2012/02/02	8.55	Put	Bond Future	9.0000	7.0000	(22.222)	0	0	0
2011/11/24	R157 2012/02/02	8.45	Call	Bond Future	4,691.0000	4,770.0000	1.684	0	0	0
2011/11/24	R157 2012/02/02	8.45	Put	Bond Future	14.0000	12.0000	(14.286)	0	0	0
2011/11/24	R157 2012/02/02	6.55	Call	Bond Future	231.0000	243.0000	5.195	0	0	0
2011/11/24	R157 2012/02/02	6.55	Put	Bond Future	2,135.0000	2,066.0000	(3.232)	0	0	0
2011/11/24	R157 2012/02/02	6.00	Put	Bond Future	3,926.0000	3,847.0000	(2.012)	0	0	0
2011/11/24	R157 2012/02/02	6.00	Call	Bond Future	29.0000	31.0000	6.897	0	0	130
2011/11/24	R157 2012/02/02	7.05	Call	Bond Future	823.0000	856.0000	4.010	0	0	0
2011/11/24	R157 2012/02/02	7.05	Put	Bond Future	950.0000	902.0000	(5.053)	0	0	130
2011/11/24	R157 2012/02/02	6.25	Put	Bond Future	3,069.0000	2,993.0000	(2.476)	0	0	0
2011/11/24	R157 2012/02/02	6.25	Call	Bond Future	83.0000	88.0000	6.024	0	0	3,960
2011/11/24	R157 2012/02/02	6.45	Put	Bond Future	2,431.0000	2,359.0000	(2.962)	0	0	0
2011/11/24	R157 2012/02/02	6.45	Call	Bond Future	168.0000	177.0000	5.357	0	0	1,320
2011/11/24	R157 2012/02/02	6.65	Call	Bond Future	310.0000	325.0000	4.839	0	0	0
2011/11/24	R157 2012/02/02	6.65	Put	Bond Future	1,856.0000	1,790.0000	(3.556)	0	0	1,320
2011/11/24	R157 2012/02/02	7.20	Call	Bond Future	1,103.0000	1,144.0000	3.717	0	0	0
2011/11/24	R157 2012/02/02	7.20	Put	Bond Future	703.0000	663.0000	(5.690)	0	0	3,960
2011/11/24	R157 2012/05/03			Bond Future	7.1840	7.1600	(0.334)	0.0000	0.0000	0
2011/11/24	R157 2012/05/03	8.25	Call	Bond Future	3,706.0000	3,770.0000	1.727	0	0	0
2011/11/24	R157 2012/05/03	8.25	Put	Bond Future	284.0000	270.0000	(4.930)	0	0	0
2011/11/24	R157 2012/05/03	8.30	Call	Bond Future	3,839.0000	3,904.0000	1.693	0	0	0
2011/11/24	R157 2012/05/03	8.30	Put	Bond Future	260.0000	246.0000	(5.385)	0	0	0
2011/11/24	R157 2012/05/03	8.20	Call	Bond Future	3,575.0000	3,638.0000	1.762	0	0	0
2011/11/24	R157 2012/05/03	8.20	Put	Bond Future	311.0000	296.0000	(4.823)	0	0	0
2011/11/24	R157 2012/08/02			Bond Future	7.2830	7.2560	(0.371)	0.0000	0.0000	0
2011/11/24	R157 2012/08/02	8.00	Call	Bond Future	3,118.0000	3,171.0000	1.700	0	0	0
2011/11/24	R157 2012/08/02	8.00	Put	Bond Future	974.0000	946.0000	(2.875)	0	0	0
2011/11/24	R157 2012/08/02	8.05	Call	Bond Future	3,218.0000	3,272.0000	1.678	0	0	0

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2011/11/24	R157 2012/08/02	8.05	Put	Bond Future	927.0000	899.0000	(3.020)	0	0	0
2011/11/24	R157 2012/08/02	7.95	Call	Bond Future	3,020.0000	3,072.0000	1.722	0	0	0
2011/11/24	R157 2012/08/02	7.95	Put	Bond Future	1,024.0000	995.0000	(2.832)	0	0	0
2011/11/24	R157 2012/11/01			Bond Future	7.3990	7.3710	(0.378)	0.0000	0.0000	0
2011/11/24	R157 2012/11/01	7.00	Call	Bond Future	1,514.0000	1,544.0000	1.982	0	0	0
2011/11/24	R157 2012/11/01	7.00	Put	Bond Future	2,630.0000	2,582.0000	(1.825)	0	0	0
2011/11/24	R157 2012/11/01	7.05	Call	Bond Future	1,575.0000	1,606.0000	1.968	0	0	0
2011/11/24	R157 2012/11/01	7.05	Put	Bond Future	2,550.0000	2,503.0000	(1.843)	0	0	0
2011/11/24	R157 2012/11/01	6.95	Call	Bond Future	1,454.0000	1,484.0000	2.063	0	0	0
2011/11/24	R157 2012/11/01	6.95	Put	Bond Future	2,711.0000	2,663.0000	(1.771)	0	0	0
2011/11/24	R186 2012/02/02			Bond Future	8.7440	8.7230	(0.240)	0.0000	0.0000	24,833
2011/11/24	R186 2012/02/02	9.00	Call	Bond Future	4,454.0000	4,553.0000	2.223	0	0	0
2011/11/24	R186 2012/02/02	9.00	Put	Bond Future	2,162.0000	2,070.0000	(4.255)	0	0	100
2011/11/24	R186 2012/02/02	9.05	Call	Bond Future	4,728.0000	4,832.0000	2.200	0	0	0
2011/11/24	R186 2012/02/02	9.05	Put	Bond Future	1,996.0000	1,909.0000	(4.359)	0	0	0
2011/11/24	R186 2012/02/02	8.95	Call	Bond Future	4,187.0000	4,282.0000	2.269	0	0	0
2011/11/24	R186 2012/02/02	8.95	Put	Bond Future	2,337.0000	2,241.0000	(4.108)	0	0	0
2011/11/24	R186 2012/02/02	7.75	Put	Bond Future	10,020.0000	9,841.0000	(1.786)	0	0	0
2011/11/24	R186 2012/02/02	7.75	Call	Bond Future	446.0000	458.0000	2.691	0	0	6,000
2011/11/24	R186 2012/02/02	6.75	Put	Bond Future	20,416.0000	20,225.0000	(0.936)	0	0	0
2011/11/24	R186 2012/02/02	6.75	Call	Bond Future	16.0000	16.0000	0.000	0	0	6,000
2011/11/24	R186 2012/02/02	8.00	Put	Bond Future	7,880.0000	7,712.0000	(2.132)	0	0	0
2011/11/24	R186 2012/02/02	8.00	Call	Bond Future	820.0000	843.0000	2.805	0	0	100
2011/11/24	R186 2012/02/02	13.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/24	R186 2012/02/02	13.25	Call	Bond Future	32,141.0000	32,333.0000	0.597	0	0	0
2011/11/24	R186 2012/02/02	98.00	Call	Bond Future	103,916.0000	104,107.0000	0.184	0	0	0
2011/11/24	R186 2012/02/02	98.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/24	R186 2012/05/03			Bond Future	8.8310	8.8090	(0.249)	0.0000	0.0000	0
2011/11/24	R186 2012/05/03	9.00	Call	Bond Future	5,407.0000	5,505.0000	1.812	0	0	0
2011/11/24	R186 2012/05/03	9.00	Put	Bond Future	3,915.0000	3,817.0000	(2.503)	0	0	0
2011/11/24	R186 2012/05/03	9.05	Call	Bond Future	5,650.0000	5,752.0000	1.805	0	0	0
2011/11/24	R186 2012/05/03	9.05	Put	Bond Future	3,722.0000	3,628.0000	(2.526)	0	0	0
2011/11/24	R186 2012/05/03	8.95	Call	Bond Future	5,169.0000	5,265.0000	1.857	0	0	0
2011/11/24	R186 2012/05/03	8.95	Put	Bond Future	4,116.0000	4,015.0000	(2.454)	0	0	0

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2011/11/24	R186 2012/08/02			Bond Future	8.9170	8.8940	(0.258)	0.0000	0.0000	0
2011/11/24	R186 2012/08/02	8.75	Call	Bond Future	4,920.0000	5,006.0000	1.748	0	0	0
2011/11/24	R186 2012/08/02	8.75	Put	Bond Future	6,394.0000	6,278.0000	(1.814)	0	0	0
2011/11/24	R186 2012/08/02	8.80	Call	Bond Future	5,125.0000	5,214.0000	1.737	0	0	0
2011/11/24	R186 2012/08/02	8.80	Put	Bond Future	6,154.0000	6,042.0000	(1.820)	0	0	0
2011/11/24	R186 2012/08/02	8.70	Call	Bond Future	4,718.0000	4,802.0000	1.780	0	0	0
2011/11/24	R186 2012/08/02	8.70	Put	Bond Future	6,638.0000	6,521.0000	(1.763)	0	0	0
2011/11/24	R186 2012/11/01			Bond Future	9.0050	8.9820	(0.255)	0.0000	0.0000	0
2011/11/24	R186 2012/11/01	8.75	Call	Bond Future	5,629.0000	5,714.0000	1.510	0	0	0
2011/11/24	R186 2012/11/01	8.75	Put	Bond Future	7,846.0000	7,734.0000	(1.427)	0	0	0
2011/11/24	R186 2012/11/01	8.80	Call	Bond Future	5,828.0000	5,915.0000	1.493	0	0	0
2011/11/24	R186 2012/11/01	8.80	Put	Bond Future	7,605.0000	7,495.0000	(1.446)	0	0	0
2011/11/24	R186 2012/11/01	8.70	Call	Bond Future	5,433.0000	5,516.0000	1.528	0	0	0
2011/11/24	R186 2012/11/01	8.70	Put	Bond Future	8,092.0000	7,978.0000	(1.409)	0	0	0
2011/11/24	R189 2012/02/02			Bond Future	218.8564	218.8340	(0.010)	0.0000	0.0000	0
2011/11/24	R189 2012/02/02	218.00	Call	Bond Future	856.0000	834.0000	(2.570)	0	0	0
2011/11/24	R189 2012/02/02	218.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/24	R189 2012/02/02	218.05	Call	Bond Future	806.0000	784.0000	(2.730)	0	0	0
2011/11/24	R189 2012/02/02	218.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/24	R189 2012/02/02	217.95	Call	Bond Future	906.0000	884.0000	(2.428)	0	0	0
2011/11/24	R189 2012/02/02	217.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/24	R197 2012/02/02			Bond Future	243.1966	243.1879	(0.004)	0.0000	0.0000	418
2011/11/24	R197 2012/02/02	237.00	Call	Bond Future	6,197.0000	6,188.0000	(0.145)	0	0	0
2011/11/24	R197 2012/02/02	237.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/24	R197 2012/02/02	237.05	Call	Bond Future	6,147.0000	6,138.0000	(0.146)	0	0	0
2011/11/24	R197 2012/02/02	237.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/24	R197 2012/02/02	236.95	Call	Bond Future	6,247.0000	6,238.0000	(0.144)	0	0	0
2011/11/24	R197 2012/02/02	236.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/24	R201 2012/02/02			Bond Future	6.5900	6.5680	(0.334)	0.0000	0.0000	3,124
2011/11/24	R201 2012/02/02	8.25	Call	Bond Future	4,313.0000	4,372.0000	1.368	0	0	0
2011/11/24	R201 2012/02/02	8.25	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2011/11/24	R201 2012/02/02	8.30	Call	Bond Future	4,440.0000	4,498.0000	1.306	0	0	0
2011/11/24	R201 2012/02/02	8.30	Put	Bond Future	1.0000	1.0000	0.000	0	0	0



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2011/11/24	R201 2012/02/02	8.20	Call	Bond Future	4,187.0000	4,246.0000	1.409	0	0	0
2011/11/24	R201 2012/02/02	8.20	Put	Bond Future	1.0000	2.0000	100.000	0	0	0
2011/11/24	R201 2012/05/03			Bond Future	6.6540	6.6290	(0.376)	0.0000	0.0000	0
2011/11/24	R201 2012/05/03	7.75	Call	Bond Future	2,812.0000	2,864.0000	1.849	0	0	0
2011/11/24	R201 2012/05/03	7.75	Put	Bond Future	176.0000	167.0000	(5.114)	0	0	0
2011/11/24	R201 2012/05/03	7.80	Call	Bond Future	2,914.0000	2,966.0000	1.784	0	0	0
2011/11/24	R201 2012/05/03	7.80	Put	Bond Future	160.0000	151.0000	(5.625)	0	0	0
2011/11/24	R201 2012/05/03	7.70	Call	Bond Future	2,712.0000	2,762.0000	1.844	0	0	0
2011/11/24	R201 2012/05/03	7.70	Put	Bond Future	194.0000	183.0000	(5.670)	0	0	0
2011/11/24	R201 2012/08/02			Bond Future	6.7150	6.6880	(0.402)	0.0000	0.0000	0
2011/11/24	R201 2012/08/02	7.50	Call	Bond Future	2,325.0000	2,366.0000	1.763	0	0	0
2011/11/24	R201 2012/08/02	7.50	Put	Bond Future	600.0000	581.0000	(3.167)	0	0	0
2011/11/24	R201 2012/08/02	7.55	Call	Bond Future	2,402.0000	2,443.0000	1.707	0	0	0
2011/11/24	R201 2012/08/02	7.55	Put	Bond Future	568.0000	549.0000	(3.345)	0	0	0
2011/11/24	R201 2012/08/02	7.45	Call	Bond Future	2,250.0000	2,290.0000	1.778	0	0	0
2011/11/24	R201 2012/08/02	7.45	Put	Bond Future	634.0000	614.0000	(3.155)	0	0	0
2011/11/24	R201 2012/11/01			Bond Future	6.7830	6.7540	(0.428)	0.0000	0.0000	0
2011/11/24	R201 2012/11/01	6.50	Call	Bond Future	1,194.0000	1,218.0000	2.010	0	0	0
2011/11/24	R201 2012/11/01	6.50	Put	Bond Future	1,761.0000	1,727.0000	(1.931)	0	0	0
2011/11/24	R201 2012/11/01	6.55	Call	Bond Future	1,241.0000	1,266.0000	2.015	0	0	0
2011/11/24	R201 2012/11/01	6.55	Put	Bond Future	1,707.0000	1,675.0000	(1.875)	0	0	0
2011/11/24	R201 2012/11/01	6.45	Call	Bond Future	1,148.0000	1,171.0000	2.003	0	0	0
2011/11/24	R201 2012/11/01	6.45	Put	Bond Future	1,816.0000	1,781.0000	(1.927)	0	0	0
2011/11/24	R202 2012/02/02			Bond Future	181.8606	181.8543	(0.003)	0.0000	0.0000	34,606
2011/11/24	R202 2012/02/02	177.00	Call	Bond Future	4,861.0000	4,854.0000	(0.144)	0	0	0
2011/11/24	R202 2012/02/02	177.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/24	R202 2012/02/02	177.05	Call	Bond Future	4,811.0000	4,804.0000	(0.145)	0	0	0
2011/11/24	R202 2012/02/02	177.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/24	R202 2012/02/02	176.95	Call	Bond Future	4,911.0000	4,904.0000	(0.143)	0	0	0
2011/11/24	R202 2012/02/02	176.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/24	R203 2012/02/02			Bond Future	7.7570	7.7240	(0.425)	0.0000	0.0000	1,867
2011/11/24	R203 2012/02/02	8.75	Call	Bond Future	4,524.0000	4,657.0000	2.940	0	0	0
2011/11/24	R203 2012/02/02	8.75	Put	Bond Future	139.0000	122.0000	(12.230)	0	0	0

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2011/11/24	R203 2012/02/02	8.80	Call	Bond Future	4,719.0000	4,855.0000	2.882	0	0	0
2011/11/24	R203 2012/02/02	8.80	Put	Bond Future	120.0000	106.0000	(11.667)	0	0	0
2011/11/24	R203 2012/02/02	8.70	Call	Bond Future	4,330.0000	4,461.0000	3.025	0	0	0
2011/11/24	R203 2012/02/02	8.70	Put	Bond Future	160.0000	141.0000	(11.875)	0	0	0
2011/11/24	R203 2012/02/02	6.95	Put	Bond Future	3,941.0000	3,806.0000	(3.426)	0	0	0
2011/11/24	R203 2012/02/02	6.95	Call	Bond Future	198.0000	213.0000	7.576	0	0	2,640
2011/11/24	R203 2012/02/02	7.20	Put	Bond Future	2,964.0000	2,841.0000	(4.150)	0	0	0
2011/11/24	R203 2012/02/02	7.20	Call	Bond Future	398.0000	425.0000	6.784	0	0	880
2011/11/24	R203 2012/02/02	7.35	Call	Bond Future	576.0000	612.0000	6.250	0	0	0
2011/11/24	R203 2012/02/02	7.35	Put	Bond Future	2,443.0000	2,329.0000	(4.666)	0	0	880
2011/11/24	R203 2012/02/02	7.95	Call	Bond Future	1,798.0000	1,882.0000	4.672	0	0	0
2011/11/24	R203 2012/02/02	7.95	Put	Bond Future	927.0000	861.0000	(7.120)	0	0	2,640
2011/11/24	R203 2012/05/03			Bond Future	7.8580	7.8240	(0.433)	0.0000	0.0000	0
2011/11/24	R203 2012/05/03	8.75	Call	Bond Future	4,549.0000	4,658.0000	2.396	0	0	0
2011/11/24	R203 2012/05/03	8.75	Put	Bond Future	759.0000	720.0000	(5.138)	0	0	0
2011/11/24	R203 2012/05/03	8.80	Call	Bond Future	4,706.0000	4,817.0000	2.359	0	0	0
2011/11/24	R203 2012/05/03	8.80	Put	Bond Future	709.0000	672.0000	(5.219)	0	0	0
2011/11/24	R203 2012/05/03	8.70	Call	Bond Future	4,394.0000	4,501.0000	2.435	0	0	0
2011/11/24	R203 2012/05/03	8.70	Put	Bond Future	812.0000	771.0000	(5.049)	0	0	0
2011/11/24	R203 2012/08/02			Bond Future	7.9600	7.9230	(0.465)	0.0000	0.0000	0
2011/11/24	R203 2012/08/02	8.50	Call	Bond Future	4,132.0000	4,225.0000	2.251	0	0	0
2011/11/24	R203 2012/08/02	8.50	Put	Bond Future	1,915.0000	1,854.0000	(3.185)	0	0	0
2011/11/24	R203 2012/08/02	8.55	Call	Bond Future	4,256.0000	4,350.0000	2.209	0	0	0
2011/11/24	R203 2012/08/02	8.55	Put	Bond Future	1,837.0000	1,777.0000	(3.266)	0	0	0
2011/11/24	R203 2012/08/02	8.45	Call	Bond Future	4,005.0000	4,096.0000	2.272	0	0	0
2011/11/24	R203 2012/08/02	8.45	Put	Bond Future	1,991.0000	1,928.0000	(3.164)	0	0	0
2011/11/24	R203 2012/11/01			Bond Future	8.0730	8.0350	(0.471)	0.0000	0.0000	0
2011/11/24	R203 2012/11/01	7.75	Call	Bond Future	2,665.0000	2,729.0000	2.402	0	0	0
2011/11/24	R203 2012/11/01	7.75	Put	Bond Future	3,958.0000	3,871.0000	(2.198)	0	0	0
2011/11/24	R203 2012/11/01	7.80	Call	Bond Future	2,756.0000	2,822.0000	2.395	0	0	0
2011/11/24	R203 2012/11/01	7.80	Put	Bond Future	3,848.0000	3,762.0000	(2.235)	0	0	0
2011/11/24	R203 2012/11/01	7.70	Call	Bond Future	2,574.0000	2,637.0000	2.448	0	0	0
2011/11/24	R203 2012/11/01	7.70	Put	Bond Future	4,069.0000	3,981.0000	(2.163)	0	0	0
2011/11/24	R204 2012/02/02			Bond Future	8.0570	8.0040	(0.658)	0.0000	0.0000	2,908

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2011/11/24	R204 2012/02/02	9.00	Call	Bond Future	5,024.0000	5,260.0000	4.697	0	0	0
2011/11/24	R204 2012/02/02	9.00	Put	Bond Future	277.0000	237.0000	(14.440)	0	0	0
2011/11/24	R204 2012/02/02	9.05	Call	Bond Future	5,236.0000	5,476.0000	4.584	0	0	0
2011/11/24	R204 2012/02/02	9.05	Put	Bond Future	245.0000	210.0000	(14.286)	0	0	0
2011/11/24	R204 2012/02/02	8.95	Call	Bond Future	4,814.0000	5,047.0000	4.840	0	0	0
2011/11/24	R204 2012/02/02	8.95	Put	Bond Future	311.0000	269.0000	(13.505)	0	0	0
2011/11/24	R204 2012/05/03			Bond Future	8.1580	8.1030	(0.674)	0.0000	0.0000	0
2011/11/24	R204 2012/05/03	8.75	Call	Bond Future	4,286.0000	4,471.0000	4.316	0	0	0
2011/11/24	R204 2012/05/03	8.75	Put	Bond Future	1,372.0000	1,280.0000	(6.706)	0	0	0
2011/11/24	R204 2012/05/03	8.80	Call	Bond Future	4,448.0000	4,636.0000	4.227	0	0	0
2011/11/24	R204 2012/05/03	8.80	Put	Bond Future	1,292.0000	1,204.0000	(6.811)	0	0	0
2011/11/24	R204 2012/05/03	8.70	Call	Bond Future	4,128.0000	4,308.0000	4.360	0	0	0
2011/11/24	R204 2012/05/03	8.70	Put	Bond Future	1,456.0000	1,359.0000	(6.662)	0	0	0
2011/11/24	R204 2012/08/02			Bond Future	8.2610	8.2020	(0.714)	0.0000	0.0000	0
2011/11/24	R204 2012/08/02	8.50	Call	Bond Future	3,922.0000	4,081.0000	4.054	0	0	0
2011/11/24	R204 2012/08/02	8.50	Put	Bond Future	2,773.0000	2,646.0000	(4.580)	0	0	0
2011/11/24	R204 2012/08/02	8.55	Call	Bond Future	4,057.0000	4,219.0000	3.993	0	0	0
2011/11/24	R204 2012/08/02	8.55	Put	Bond Future	2,670.0000	2,546.0000	(4.644)	0	0	0
2011/11/24	R204 2012/08/02	8.45	Call	Bond Future	3,788.0000	3,944.0000	4.118	0	0	0
2011/11/24	R204 2012/08/02	8.45	Put	Bond Future	2,878.0000	2,748.0000	(4.517)	0	0	0
2011/11/24	R204 2012/11/01			Bond Future	8.3680	8.3070	(0.729)	0.0000	0.0000	0
2011/11/24	R204 2012/11/01	8.00	Call	Bond Future	3,111.0000	3,235.0000	3.986	0	0	0
2011/11/24	R204 2012/11/01	8.00	Put	Bond Future	4,847.0000	4,686.0000	(3.322)	0	0	0
2011/11/24	R204 2012/11/01	8.05	Call	Bond Future	3,217.0000	3,344.0000	3.948	0	0	0
2011/11/24	R204 2012/11/01	8.05	Put	Bond Future	4,715.0000	4,557.0000	(3.351)	0	0	0
2011/11/24	R204 2012/11/01	7.95	Call	Bond Future	3,007.0000	3,129.0000	4.057	0	0	0
2011/11/24	R204 2012/11/01	7.95	Put	Bond Future	4,982.0000	4,819.0000	(3.272)	0	0	0
2011/11/24	R206 2012/02/02			Bond Future	6.3910	6.3740	(0.266)	0.0000	0.0000	300
2011/11/24	R206 2012/02/02	8.00	Call	Bond Future	2,873.0000	2,904.0000	1.079	0	0	0
2011/11/24	R206 2012/02/02	8.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/24	R206 2012/02/02	8.05	Call	Bond Future	2,961.0000	2,992.0000	1.047	0	0	0
2011/11/24	R206 2012/02/02	8.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/24	R206 2012/02/02	7.95	Call	Bond Future	2,786.0000	2,817.0000	1.113	0	0	0
2011/11/24	R206 2012/02/02	7.95	Put	Bond Future	1.0000	1.0000	0.000	0	0	0

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2011/11/24	R206 2012/05/03			Bond Future	6.4590	6.4390	(0.310)	0.0000	0.0000	0
2011/11/24	R206 2012/05/03	7.50	Call	Bond Future	1,736.0000	1,763.0000	1.555	0	0	0
2011/11/24	R206 2012/05/03	7.50	Put	Bond Future	95.0000	90.0000	(5.263)	0	0	0
2011/11/24	R206 2012/05/03	7.55	Call	Bond Future	1,804.0000	1,831.0000	1.497	0	0	0
2011/11/24	R206 2012/05/03	7.55	Put	Bond Future	85.0000	80.0000	(5.882)	0	0	0
2011/11/24	R206 2012/05/03	7.45	Call	Bond Future	1,669.0000	1,695.0000	1.558	0	0	0
2011/11/24	R206 2012/05/03	7.45	Put	Bond Future	106.0000	100.0000	(5.660)	0	0	0
2011/11/24	R206 2012/08/02			Bond Future	6.5230	6.5000	(0.353)	0.0000	0.0000	0
2011/11/24	R206 2012/08/02	7.25	Call	Bond Future	1,376.0000	1,397.0000	1.526	0	0	0
2011/11/24	R206 2012/08/02	7.25	Put	Bond Future	391.0000	380.0000	(2.813)	0	0	0
2011/11/24	R206 2012/08/02	7.30	Call	Bond Future	1,423.0000	1,444.0000	1.476	0	0	0
2011/11/24	R206 2012/08/02	7.30	Put	Bond Future	370.0000	360.0000	(2.703)	0	0	0
2011/11/24	R206 2012/08/02	7.20	Call	Bond Future	1,330.0000	1,350.0000	1.504	0	0	0
2011/11/24	R206 2012/08/02	7.20	Put	Bond Future	412.0000	401.0000	(2.670)	0	0	0
2011/11/24	R206 2012/11/01			Bond Future	6.5890	6.5630	(0.395)	0.0000	0.0000	0
2011/11/24	R206 2012/11/01	6.00	Call	Bond Future	591.0000	601.0000	1.692	0	0	0
2011/11/24	R206 2012/11/01	6.00	Put	Bond Future	1,264.0000	1,245.0000	(1.503)	0	0	0
2011/11/24	R206 2012/11/01	6.05	Call	Bond Future	615.0000	626.0000	1.789	0	0	0
2011/11/24	R206 2012/11/01	6.05	Put	Bond Future	1,231.0000	1,212.0000	(1.543)	0	0	0
2011/11/24	R206 2012/11/01	5.95	Call	Bond Future	568.0000	578.0000	1.761	0	0	0
2011/11/24	R206 2012/11/01	5.95	Put	Bond Future	1,299.0000	1,279.0000	(1.540)	0	0	0
2011/11/24	R207 2012/02/02			Bond Future	8.2750	8.2120	(0.761)	0.0000	0.0000	30,066
2011/11/24	R207 2012/02/02	9.00	Call	Bond Future	4,227.0000	4,519.0000	6.908	0	0	0
2011/11/24	R207 2012/02/02	9.00	Put	Bond Future	329.0000	272.0000	(17.325)	0	0	0
2011/11/24	R207 2012/02/02	9.05	Call	Bond Future	4,447.0000	4,745.0000	6.701	0	0	0
2011/11/24	R207 2012/02/02	9.05	Put	Bond Future	287.0000	237.0000	(17.422)	0	0	0
2011/11/24	R207 2012/02/02	8.95	Call	Bond Future	4,008.0000	4,294.0000	7.136	0	0	0
2011/11/24	R207 2012/02/02	8.95	Put	Bond Future	372.0000	309.0000	(16.935)	0	0	0
2011/11/24	R207 2012/02/02	7.35	Put	Bond Future	5,430.0000	5,109.0000	(5.912)	0	0	0
2011/11/24	R207 2012/02/02	7.35	Call	Bond Future	144.0000	172.0000	19.444	0	0	1,920
2011/11/24	R207 2012/02/02	7.65	Put	Bond Future	3,902.0000	3,614.0000	(7.381)	0	0	0
2011/11/24	R207 2012/02/02	7.65	Call	Bond Future	370.0000	431.0000	16.486	0	0	640
2011/11/24	R207 2012/02/02	7.85	Call	Bond Future	627.0000	719.0000	14.673	0	0	0
2011/11/24	R207 2012/02/02	7.85	Put	Bond Future	3,011.0000	2,754.0000	(8.535)	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
2011/11/24	R207 2012/02/02	8.50	Call	Bond Future	2,242.0000	2,458.0000	9.634	0	0	0
2011/11/24	R207 2012/02/02	8.50	Put	Bond Future	1,010.0000	877.0000	(13.168)	0	0	1,920
2011/11/24	R207 2012/05/03			Bond Future	8.3750	8.3090	(0.788)	0.0000	0.0000	0
2011/11/24	R207 2012/05/03	8.75	Call	Bond Future	3,878.0000	4,096.0000	5.621	0	0	0
2011/11/24	R207 2012/05/03	8.75	Put	Bond Future	1,893.0000	1,756.0000	(7.237)	0	0	0
2011/11/24	R207 2012/05/03	8.80	Call	Bond Future	4,038.0000	4,261.0000	5.523	0	0	0
2011/11/24	R207 2012/05/03	8.80	Put	Bond Future	1,792.0000	1,661.0000	(7.310)	0	0	0
2011/11/24	R207 2012/05/03	8.70	Call	Bond Future	3,722.0000	3,934.0000	5.696	0	0	0
2011/11/24	R207 2012/05/03	8.70	Put	Bond Future	1,999.0000	1,856.0000	(7.154)	0	0	0
2011/11/24	R207 2012/08/02			Bond Future	8.4750	8.4070	(0.802)	0.0000	0.0000	0
2011/11/24	R207 2012/08/02	8.75	Call	Bond Future	4,259.0000	4,462.0000	4.766	0	0	0
2011/11/24	R207 2012/08/02	8.75	Put	Bond Future	2,841.0000	2,689.0000	(5.350)	0	0	0
2011/11/24	R207 2012/08/02	8.80	Call	Bond Future	4,406.0000	4,613.0000	4.698	0	0	0
2011/11/24	R207 2012/08/02	8.80	Put	Bond Future	2,733.0000	2,585.0000	(5.415)	0	0	0
2011/11/24	R207 2012/08/02	8.70	Call	Bond Future	4,114.0000	4,313.0000	4.837	0	0	0
2011/11/24	R207 2012/08/02	8.70	Put	Bond Future	2,952.0000	2,796.0000	(5.285)	0	0	0
2011/11/24	R207 2012/11/01			Bond Future	8.5770	8.5050	(0.839)	0.0000	0.0000	0
2011/11/24	R207 2012/11/01	8.25	Call	Bond Future	3,382.0000	3,546.0000	4.849	0	0	0
2011/11/24	R207 2012/11/01	8.25	Put	Bond Future	5,053.0000	4,852.0000	(3.978)	0	0	0
2011/11/24	R207 2012/11/01	8.30	Call	Bond Future	3,498.0000	3,665.0000	4.774	0	0	0
2011/11/24	R207 2012/11/01	8.30	Put	Bond Future	4,911.0000	4,713.0000	(4.032)	0	0	0
2011/11/24	R207 2012/11/01	8.20	Call	Bond Future	3,268.0000	3,428.0000	4.896	0	0	0
2011/11/24	R207 2012/11/01	8.20	Put	Bond Future	5,197.0000	4,993.0000	(3.925)	0	0	0
2011/11/24	R208 2012/02/02			Bond Future	8.3070	8.2340	(0.879)	0.0000	0.0000	14,105
2011/11/24	R208 2012/02/02	9.00	Call	Bond Future	4,309.0000	4,676.0000	8.517	0	0	0
2011/11/24	R208 2012/02/02	9.00	Put	Bond Future	323.0000	257.0000	(20.433)	0	0	0
2011/11/24	R208 2012/02/02	9.05	Call	Bond Future	4,545.0000	4,919.0000	8.229	0	0	0
2011/11/24	R208 2012/02/02	9.05	Put	Bond Future	281.0000	221.0000	(21.352)	0	0	0
2011/11/24	R208 2012/02/02	8.95	Call	Bond Future	4,074.0000	4,434.0000	8.837	0	0	0
2011/11/24	R208 2012/02/02	8.95	Put	Bond Future	368.0000	295.0000	(19.837)	0	0	0
2011/11/24	R208 2012/02/02	7.45	Put	Bond Future	5,410.0000	5,014.0000	(7.320)	0	0	0
2011/11/24	R208 2012/02/02	7.45	Call	Bond Future	152.0000	190.0000	25.000	0	0	2,880
2011/11/24	R208 2012/02/02	7.70	Put	Bond Future	4,037.0000	3,679.0000	(8.868)	0	0	0
2011/11/24	R208 2012/02/02	7.70	Call	Bond Future	352.0000	427.0000	21.307	0	0	960

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2011/11/24	R208 2012/02/02	7.90	Call	Bond Future	621.0000	737.0000	18.680	0	0	0
2011/11/24	R208 2012/02/02	7.90	Put	Bond Future	3,071.0000	2,754.0000	(10.322)	0	0	960
2011/11/24	R208 2012/02/02	8.55	Call	Bond Future	2,377.0000	2,657.0000	11.780	0	0	0
2011/11/24	R208 2012/02/02	8.55	Put	Bond Future	953.0000	800.0000	(16.055)	0	0	2,880
2011/11/24	R208 2012/05/03			Bond Future	8.3960	8.3200	(0.905)	0.0000	0.0000	0
2011/11/24	R208 2012/05/03	9.00	Call	Bond Future	4,820.0000	5,125.0000	6.328	0	0	0
2011/11/24	R208 2012/05/03	9.00	Put	Bond Future	1,416.0000	1,281.0000	(9.534)	0	0	0
2011/11/24	R208 2012/05/03	9.05	Call	Bond Future	5,006.0000	5,318.0000	6.233	0	0	0
2011/11/24	R208 2012/05/03	9.05	Put	Bond Future	1,327.0000	1,199.0000	(9.646)	0	0	0
2011/11/24	R208 2012/05/03	8.95	Call	Bond Future	4,632.0000	4,931.0000	6.455	0	0	0
2011/11/24	R208 2012/05/03	8.95	Put	Bond Future	1,503.0000	1,362.0000	(9.381)	0	0	0
2011/11/24	R208 2012/08/02			Bond Future	8.4840	8.4050	(0.931)	0.0000	0.0000	0
2011/11/24	R208 2012/08/02	8.75	Call	Bond Future	4,430.0000	4,688.0000	5.824	0	0	0
2011/11/24	R208 2012/08/02	8.75	Put	Bond Future	2,947.0000	2,758.0000	(6.413)	0	0	0
2011/11/24	R208 2012/08/02	8.80	Call	Bond Future	4,589.0000	4,852.0000	5.731	0	0	0
2011/11/24	R208 2012/08/02	8.80	Put	Bond Future	2,831.0000	2,647.0000	(6.499)	0	0	0
2011/11/24	R208 2012/08/02	8.70	Call	Bond Future	4,274.0000	4,526.0000	5.896	0	0	0
2011/11/24	R208 2012/08/02	8.70	Put	Bond Future	3,067.0000	2,873.0000	(6.325)	0	0	0
2011/11/24	R208 2012/11/01			Bond Future	8.5770	8.4950	(0.956)	0.0000	0.0000	0
2011/11/24	R208 2012/11/01	8.25	Call	Bond Future	3,263.0000	3,466.0000	6.221	0	0	0
2011/11/24	R208 2012/11/01	8.25	Put	Bond Future	5,082.0000	4,833.0000	(4.900)	0	0	0
2011/11/24	R208 2012/11/01	8.30	Call	Bond Future	3,388.0000	3,595.0000	6.110	0	0	0
2011/11/24	R208 2012/11/01	8.30	Put	Bond Future	4,926.0000	4,681.0000	(4.974)	0	0	0
2011/11/24	R208 2012/11/01	8.20	Call	Bond Future	3,142.0000	3,340.0000	6.302	0	0	0
2011/11/24	R208 2012/11/01	8.20	Put	Bond Future	5,243.0000	4,989.0000	(4.845)	0	0	0
2011/11/24	R209 2012/02/02			Bond Future	9.1240	9.0720	(0.570)	0.0000	0.0000	2,599
2011/11/24	R209 2012/02/02	9.00	Call	Bond Future	2,190.0000	2,356.0000	7.580	0	0	0
2011/11/24	R209 2012/02/02	9.00	Put	Bond Future	3,127.0000	2,903.0000	(7.163)	0	0	0
2011/11/24	R209 2012/02/02	9.05	Call	Bond Future	2,357.0000	2,532.0000	7.425	0	0	0
2011/11/24	R209 2012/02/02	9.05	Put	Bond Future	2,914.0000	2,698.0000	(7.412)	0	0	0
2011/11/24	R209 2012/02/02	8.95	Call	Bond Future	2,031.0000	2,188.0000	7.730	0	0	0
2011/11/24	R209 2012/02/02	8.95	Put	Bond Future	3,352.0000	3,118.0000	(6.981)	0	0	0
2011/11/24	R209 2012/05/03			Bond Future	9.1990	9.1460	(0.576)	0.0000	0.0000	0
2011/11/24	R209 2012/05/03	9.00	Call	Bond Future	3,170.0000	3,344.0000	5.489	0	0	0

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2011/11/24	R209 2012/05/03	9.00	Put	Bond Future	4,663.0000	4,444.0000	(4.697)	0	0	0
2011/11/24	R209 2012/05/03	9.05	Call	Bond Future	3,336.0000	3,516.0000	5.396	0	0	0
2011/11/24	R209 2012/05/03	9.05	Put	Bond Future	4,449.0000	4,236.0000	(4.788)	0	0	0
2011/11/24	R209 2012/05/03	8.95	Call	Bond Future	3,007.0000	3,175.0000	5.587	0	0	0
2011/11/24	R209 2012/05/03	8.95	Put	Bond Future	4,883.0000	4,658.0000	(4.608)	0	0	0
2011/11/24	R209 2012/08/02			Bond Future	9.2730	9.2180	(0.593)	0.0000	0.0000	0
2011/11/24	R209 2012/08/02	9.25	Call	Bond Future	4,793.0000	4,998.0000	4.277	0	0	0
2011/11/24	R209 2012/08/02	9.25	Put	Bond Future	4,961.0000	4,763.0000	(3.991)	0	0	0
2011/11/24	R209 2012/08/02	9.30	Call	Bond Future	4,963.0000	5,173.0000	4.231	0	0	0
2011/11/24	R209 2012/08/02	9.30	Put	Bond Future	4,767.0000	4,575.0000	(4.028)	0	0	0
2011/11/24	R209 2012/08/02	9.20	Call	Bond Future	4,626.0000	4,826.0000	4.323	0	0	0
2011/11/24	R209 2012/08/02	9.20	Put	Bond Future	5,161.0000	4,958.0000	(3.933)	0	0	0
2011/11/24	R209 2012/11/01			Bond Future	9.3490	9.2930	(0.599)	0.0000	0.0000	0
2011/11/24	R209 2012/11/01	9.00	Call	Bond Future	4,410.0000	4,593.0000	4.150	0	0	0
2011/11/24	R209 2012/11/01	9.00	Put	Bond Future	6,990.0000	6,769.0000	(3.162)	0	0	0
2011/11/24	R209 2012/11/01	9.05	Call	Bond Future	4,568.0000	4,755.0000	4.094	0	0	0
2011/11/24	R209 2012/11/01	9.05	Put	Bond Future	6,769.0000	6,552.0000	(3.206)	0	0	0
2011/11/24	R209 2012/11/01	8.95	Call	Bond Future	4,252.0000	4,430.0000	4.186	0	0	0
2011/11/24	R209 2012/11/01	8.95	Put	Bond Future	7,214.0000	6,988.0000	(3.133)	0	0	0
2011/11/24	R210 2012/02/02			Bond Future	137.3491	137.3442	(0.004)	0.0000	0.0000	750
2011/11/24	R210 2012/02/02	131.00	Call	Bond Future	6,349.0000	6,344.0000	(0.079)	0	0	0
2011/11/24	R210 2012/02/02	131.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/24	R210 2012/02/02	131.05	Call	Bond Future	6,299.0000	6,294.0000	(0.079)	0	0	0
2011/11/24	R210 2012/02/02	131.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/24	R210 2012/02/02	130.95	Call	Bond Future	6,399.0000	6,394.0000	(0.078)	0	0	0
2011/11/24	R210 2012/02/02	130.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/24	R211 2012/02/02			Bond Future	114.7650	114.7572	(0.007)	0.0000	0.0000	480
2011/11/24	R211 2012/02/02	110.50	Call	Bond Future	4,265.0000	4,257.0000	(0.188)	0	0	0
2011/11/24	R211 2012/02/02	110.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/24	R211 2012/02/02	110.55	Call	Bond Future	4,215.0000	4,207.0000	(0.190)	0	0	0
2011/11/24	R211 2012/02/02	110.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/24	R211 2012/02/02	110.45	Call	Bond Future	4,315.0000	4,307.0000	(0.185)	0	0	0
2011/11/24	R211 2012/02/02	110.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/11/24	R212 2012/02/02			Bond Future	111.4891	111.2865	(0.182)	0.0000	0.0000	2,677
2011/11/24	R212 2012/02/02	108.50	Call	Bond Future	2,989.0000	2,787.0000	(6.758)	0	0	0
2011/11/24	R212 2012/02/02	108.50	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2011/11/24	R212 2012/02/02	108.55	Call	Bond Future	2,939.0000	2,737.0000	(6.873)	0	0	0
2011/11/24	R212 2012/02/02	108.55	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2011/11/24	R212 2012/02/02	108.45	Call	Bond Future	3,039.0000	2,837.0000	(6.647)	0	0	0
2011/11/24	R212 2012/02/02	108.45	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2011/11/24	R213 2012/02/02			Bond Future	9.1020	9.0710	(0.341)	0.0000	0.0000	487
2011/11/24	R213 2012/02/02	9.00	Call	Bond Future	2,468.0000	2,562.0000	3.809	0	0	0
2011/11/24	R213 2012/02/02	9.00	Put	Bond Future	3,256.0000	3,112.0000	(4.423)	0	0	0
2011/11/24	R213 2012/02/02	9.05	Call	Bond Future	2,656.0000	2,755.0000	3.727	0	0	0
2011/11/24	R213 2012/02/02	9.05	Put	Bond Future	3,056.0000	2,917.0000	(4.548)	0	0	0
2011/11/24	R213 2012/02/02	8.95	Call	Bond Future	2,287.0000	2,376.0000	3.892	0	0	0
2011/11/24	R213 2012/02/02	8.95	Put	Bond Future	3,466.0000	3,317.0000	(4.299)	0	0	0
2011/11/24	R213 2012/05/03			Bond Future	9.1820	9.1500	(0.349)	0.0000	0.0000	0
2011/11/24	R213 2012/05/03	9.25	Call	Bond Future	4,394.0000	4,514.0000	2.731	0	0	0
2011/11/24	R213 2012/05/03	9.25	Put	Bond Future	3,882.0000	3,760.0000	(3.143)	0	0	0
2011/11/24	R213 2012/05/03	9.30	Call	Bond Future	4,599.0000	4,723.0000	2.696	0	0	0
2011/11/24	R213 2012/05/03	9.30	Put	Bond Future	3,714.0000	3,596.0000	(3.177)	0	0	0
2011/11/24	R213 2012/05/03	9.20	Call	Bond Future	4,192.0000	4,309.0000	2.791	0	0	0
2011/11/24	R213 2012/05/03	9.20	Put	Bond Future	4,056.0000	3,931.0000	(3.082)	0	0	0
2011/11/24	R213 2012/08/02			Bond Future	9.2610	9.2280	(0.356)	0.0000	0.0000	0
2011/11/24	R213 2012/08/02	9.25	Call	Bond Future	4,993.0000	5,114.0000	2.423	0	0	0
2011/11/24	R213 2012/08/02	9.25	Put	Bond Future	5,075.0000	4,950.0000	(2.463)	0	0	0
2011/11/24	R213 2012/08/02	9.30	Call	Bond Future	5,190.0000	5,314.0000	2.389	0	0	0
2011/11/24	R213 2012/08/02	9.30	Put	Bond Future	4,900.0000	4,778.0000	(2.490)	0	0	0
2011/11/24	R213 2012/08/02	9.20	Call	Bond Future	4,798.0000	4,916.0000	2.459	0	0	0
2011/11/24	R213 2012/08/02	9.20	Put	Bond Future	5,254.0000	5,126.0000	(2.436)	0	0	0
2011/11/24	R213 2012/11/01			Bond Future	9.3440	9.3100	(0.364)	0.0000	0.0000	0
2011/11/24	R213 2012/11/01	9.00	Call	Bond Future	4,588.0000	4,696.0000	2.354	0	0	0
2011/11/24	R213 2012/11/01	9.00	Put	Bond Future	7,174.0000	7,031.0000	(1.993)	0	0	0
2011/11/24	R213 2012/11/01	9.05	Call	Bond Future	4,767.0000	4,879.0000	2.349	0	0	0
2011/11/24	R213 2012/11/01	9.05	Put	Bond Future	6,969.0000	6,831.0000	(1.980)	0	0	0
2011/11/24	R213 2012/11/01	8.95	Call	Bond Future	4,407.0000	4,513.0000	2.405	0	0	0



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2011/11/24	R213 2012/11/01	8.95	Put	Bond Future	7,379.0000	7,235.0000	(1.951)	0	0	0
2011/11/24	TRT1 2012/02/02			Index Future	367.2150	368.9020	0.459	0.0000	0.0000	0
<b>Total</b>										<b>569212.00</b>