



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 02/12/2011

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

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2011/12/02	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/02	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/02	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/02	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/02	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/02	AL7T 2012/02/02			Index Future	412.8040	416.2890	0.844	0.0000	0.0000	16
2011/12/02	AL7T 2012/05/03			Index Future	418.8260	422.3500	0.841	0.0000	0.0000	0
2011/12/02	ALBI 2012/02/02			Index Future	375.5900	378.6460	0.814	0.0000	0.0000	1,042
2011/12/02	ALBI 2012/05/03			Index Future	381.0690	384.1600	0.811	0.0000	0.0000	0
2011/12/02	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/02	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/02	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/02	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/02	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/02	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/02	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/02	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/02	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/02	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/02	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/02	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0

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2011/12/02	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/02	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/02	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/02	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/02	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/02	CAAK 2011/12/19			Can-Do Future	0.1586	0.1311	(17.339)	0.0000	0.0000	12,659
2011/12/02	CAAL 2011/12/19			Can-Do Future	0.1228	0.0941	(23.371)	0.0000	0.0000	18,519
2011/12/02	CAAM 2011/12/19			Can-Do Future	0.1260	0.1679	33.254	0.0000	0.0000	12,423
2011/12/02	CAAN 2012/03/30			Can-Do Future	0.3995	0.3605	(9.762)	0.0000	0.0000	100,000
2011/12/02	CAAO 2012/03/30			Can-Do Future	0.1110	0.1325	19.369	0.0000	0.0000	100,000
2011/12/02	CAAP 2011/12/19			Can-Do Future	0.1514	0.1955	29.128	0.0000	0.0000	12,346
2011/12/02	CAAR 2011/12/19			Can-Do Future	0.1452	0.1122	(22.727)	0.0000	0.0000	18,750
2011/12/02	CAAS 2012/01/31			Can-Do Future	0.0985	0.0865	(12.183)	0.0000	0.0000	12,500
2011/12/02	CAAT 2012/02/29			Can-Do Future	0.0853	0.0776	(9.027)	0.0000	0.0000	12,500
2011/12/02	CAAU 2012/01/31			Can-Do Future	0.0637	0.0793	24.490	0.0000	0.0000	19,481
2011/12/02	CAAV 2012/02/29			Can-Do Future	0.0870	0.1029	18.276	0.0000	0.0000	12,987
2011/12/02	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/02	CRD1 2012/02/02			Index Future	167.2950	167.8020	0.303	0.0000	0.0000	0
2011/12/02	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/12/02	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/02	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/02	GOVI 2012/02/02			GOVI	376.8760	379.7810	0.771	0.0000	0.0000	156
2011/12/02	GOVI 2012/02/02	369.00	Call	GOVI	78,760.0000	107,810.0000	36.884	0	0	0
2011/12/02	GOVI 2012/02/02	369.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/12/02	GOVI 2012/02/02	369.01	Call	GOVI	78,660.0000	107,710.0000	36.931	0	0	0
2011/12/02	GOVI 2012/02/02	369.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/12/02	GOVI 2012/02/02	368.99	Call	GOVI	78,860.0000	107,910.0000	36.837	0	0	0
2011/12/02	GOVI 2012/02/02	368.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/12/02	GOVI 2012/05/03			GOVI	382.3740	385.3110	0.768	0.0000	0.0000	0
2011/12/02	GOVI 2012/05/03	382.00	Call	GOVI	3,740.0000	33,110.0000	785.294	0	0	0
2011/12/02	GOVI 2012/05/03	382.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/12/02	GOVI 2012/05/03	382.01	Call	GOVI	3,640.0000	33,010.0000	806.868	0	0	0
2011/12/02	GOVI 2012/05/03	382.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/12/02	GOVI 2012/05/03	381.99	Call	GOVI	3,840.0000	33,210.0000	764.844	0	0	0
2011/12/02	GOVI 2012/05/03	381.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/12/02	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/12/02	IGOV 2012/02/02			Index Future	165.6000	165.8970	0.179	0.0000	0.0000	505
2011/12/02	IGOV 2012/05/03			Index Future	168.0160	168.3130	0.177	0.0000	0.0000	0
2011/12/02	ILBI 2012/02/02			Index Future	447.0830	447.0830	0.000	0.0000	0.0000	88
2011/12/02	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/12/02	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/12/02	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/12/02	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/12/02	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/12/02	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0

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2011/12/02	JBAF 2011/12/21			Jibar Tradeable Future	5.5700	5.5700	0.000	0.0000	0.0000	5,541
2011/12/02	JBAF 2012/01/18			Jibar Tradeable Future	5.5500	5.5300	(0.360)	0.0000	0.0000	101
2011/12/02	JBAF 2012/02/15			Jibar Tradeable Future	5.5200	5.5000	(0.362)	0.0000	0.0000	0
2011/12/02	JBAF 2012/03/20			Jibar Tradeable Future	5.5100	5.4700	(0.726)	0.0000	0.0000	2,390
2011/12/02	JBAF 2012/04/18			Jibar Tradeable Future	5.5100	5.4500	(1.089)	0.0000	0.0000	0
2011/12/02	JBAF 2012/05/16			Jibar Tradeable Future	5.5100	5.4400	(1.270)	0.0000	0.0000	0
2011/12/02	JBAF 2012/06/20			Jibar Tradeable Future	5.5200	5.4500	(1.268)	0.0000	0.0000	2,890
2011/12/02	JBAF 2012/09/19			Jibar Tradeable Future	5.5800	5.4800	(1.792)	0.0000	0.0000	44,760
2011/12/02	JBAF 2012/12/19			Jibar Tradeable Future	5.7500	5.6300	(2.087)	0.0000	0.0000	990
2011/12/02	JBAF 2013/03/20			Jibar Tradeable Future	5.9900	5.8700	(2.003)	0.0000	0.0000	790
2011/12/02	JBAF 2013/06/19			Jibar Tradeable Future	6.2600	6.1200	(2.236)	0.0000	0.0000	1,250
2011/12/02	JBAF 2013/09/18			Jibar Tradeable Future	6.5400	6.4000	(2.141)	0.0000	0.0000	2,100
2011/12/02	JN02 2012/02/02			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/12/02	JN02 2012/02/02	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/02	JN02 2012/02/02	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/02	JN02 2012/02/02	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/02	JN02 2012/02/02	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/12/02	JN02 2012/02/02	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/12/02	JN02 2012/02/02	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/02	JN05 2012/02/02			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/12/02	JN05 2012/02/02	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/02	JN05 2012/02/02	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/02	JN05 2012/02/02	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/02	JN05 2012/02/02	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/12/02	JN05 2012/02/02	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/12/02	JN05 2012/02/02	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/02	JN10 2012/02/02			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/12/02	JN10 2012/02/02	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/02	JN10 2012/02/02	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/02	JN10 2012/02/02	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/02	JN10 2012/02/02	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/12/02	JN10 2012/02/02	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/12/02	JN10 2012/02/02	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0

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2011/12/02	OTH1 2012/02/02			Index Future	368.3350	372.1370	1.032	0.0000	0.0000	0
2011/12/02	R157 2012/02/02			Bond Future	6.8210	6.6710	(2.199)	0.0000	0.0000	12,966
2011/12/02	R157 2012/02/02	8.50	Call	Bond Future	5,783.0000	6,316.0000	9.217	0	0	0
2011/12/02	R157 2012/02/02	8.50	Put	Bond Future	2.0000	1.0000	(50.000)	0	0	0
2011/12/02	R157 2012/02/02	8.55	Call	Bond Future	5,950.0000	6,482.0000	8.941	0	0	0
2011/12/02	R157 2012/02/02	8.55	Put	Bond Future	3.0000	1.0000	(66.667)	0	0	0
2011/12/02	R157 2012/02/02	8.45	Call	Bond Future	5,617.0000	6,149.0000	9.471	0	0	0
2011/12/02	R157 2012/02/02	8.45	Put	Bond Future	3.0000	1.0000	(66.667)	0	0	0
2011/12/02	R157 2012/02/02	6.55	Call	Bond Future	456.0000	650.0000	42.544	0	0	0
2011/12/02	R157 2012/02/02	6.55	Put	Bond Future	1,423.0000	1,083.0000	(23.893)	0	0	0
2011/12/02	R157 2012/02/02	6.00	Put	Bond Future	3,036.0000	2,552.0000	(15.942)	0	0	0
2011/12/02	R157 2012/02/02	6.00	Call	Bond Future	75.0000	126.0000	68.000	0	0	130
2011/12/02	R157 2012/02/02	7.05	Call	Bond Future	1,332.0000	1,696.0000	27.327	0	0	0
2011/12/02	R157 2012/02/02	7.05	Put	Bond Future	522.0000	352.0000	(32.567)	0	0	130
2011/12/02	R157 2012/02/02	6.25	Put	Bond Future	2,236.0000	1,806.0000	(19.231)	0	0	0
2011/12/02	R157 2012/02/02	6.25	Call	Bond Future	187.0000	291.0000	55.615	0	0	3,960
2011/12/02	R157 2012/02/02	6.45	Put	Bond Future	1,674.0000	1,300.0000	(22.342)	0	0	0
2011/12/02	R157 2012/02/02	6.45	Call	Bond Future	347.0000	508.0000	46.398	0	0	1,320
2011/12/02	R157 2012/02/02	6.65	Call	Bond Future	586.0000	815.0000	39.078	0	0	0
2011/12/02	R157 2012/02/02	6.65	Put	Bond Future	1,195.0000	890.0000	(25.523)	0	0	1,320
2011/12/02	R157 2012/02/02	7.20	Call	Bond Future	1,698.0000	2,104.0000	23.910	0	0	0
2011/12/02	R157 2012/02/02	7.20	Put	Bond Future	362.0000	233.0000	(35.635)	0	0	3,960
2011/12/02	R157 2012/05/03			Bond Future	6.9020	6.7400	(2.347)	0.0000	0.0000	0
2011/12/02	R157 2012/05/03	8.25	Call	Bond Future	4,569.0000	5,047.0000	10.462	0	0	0
2011/12/02	R157 2012/05/03	8.25	Put	Bond Future	221.0000	162.0000	(26.697)	0	0	0
2011/12/02	R157 2012/05/03	8.30	Call	Bond Future	4,707.0000	5,190.0000	10.261	0	0	0
2011/12/02	R157 2012/05/03	8.30	Put	Bond Future	201.0000	148.0000	(26.368)	0	0	0
2011/12/02	R157 2012/05/03	8.20	Call	Bond Future	4,429.0000	4,904.0000	10.725	0	0	0
2011/12/02	R157 2012/05/03	8.20	Put	Bond Future	238.0000	177.0000	(25.630)	0	0	0
2011/12/02	R157 2012/08/02			Bond Future	6.9780	6.8000	(2.551)	0.0000	0.0000	0
2011/12/02	R157 2012/08/02	8.00	Call	Bond Future	3,877.0000	4,286.0000	10.549	0	0	0
2011/12/02	R157 2012/08/02	8.00	Put	Bond Future	806.0000	670.0000	(16.873)	0	0	0
2011/12/02	R157 2012/08/02	8.05	Call	Bond Future	3,990.0000	4,404.0000	10.376	0	0	0

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2011/12/02	R157 2012/08/02	8.05	Put	Bond Future	772.0000	640.0000	(17.098)	0	0	0
2011/12/02	R157 2012/08/02	7.95	Call	Bond Future	3,765.0000	4,170.0000	10.757	0	0	0
2011/12/02	R157 2012/08/02	7.95	Put	Bond Future	842.0000	702.0000	(16.627)	0	0	0
2011/12/02	R157 2012/11/01			Bond Future	7.0610	6.8650	(2.776)	0.0000	0.0000	0
2011/12/02	R157 2012/11/01	7.00	Call	Bond Future	2,059.0000	2,341.0000	13.696	0	0	0
2011/12/02	R157 2012/11/01	7.00	Put	Bond Future	2,230.0000	1,960.0000	(12.108)	0	0	0
2011/12/02	R157 2012/11/01	7.05	Call	Bond Future	2,130.0000	2,418.0000	13.521	0	0	0
2011/12/02	R157 2012/11/01	7.05	Put	Bond Future	2,161.0000	1,897.0000	(12.217)	0	0	0
2011/12/02	R157 2012/11/01	6.95	Call	Bond Future	1,989.0000	2,265.0000	13.876	0	0	0
2011/12/02	R157 2012/11/01	6.95	Put	Bond Future	2,301.0000	2,025.0000	(11.995)	0	0	0
2011/12/02	R186 2012/02/02			Bond Future	8.5050	8.3660	(1.634)	0.0000	0.0000	24,833
2011/12/02	R186 2012/02/02	9.00	Call	Bond Future	5,761.0000	6,742.0000	17.028	0	0	0
2011/12/02	R186 2012/02/02	9.00	Put	Bond Future	1,267.0000	939.0000	(25.888)	0	0	100
2011/12/02	R186 2012/02/02	9.05	Call	Bond Future	6,085.0000	7,090.0000	16.516	0	0	0
2011/12/02	R186 2012/02/02	9.05	Put	Bond Future	1,151.0000	847.0000	(26.412)	0	0	0
2011/12/02	R186 2012/02/02	8.95	Call	Bond Future	5,444.0000	6,400.0000	17.561	0	0	0
2011/12/02	R186 2012/02/02	8.95	Put	Bond Future	1,392.0000	1,039.0000	(25.359)	0	0	0
2011/12/02	R186 2012/02/02	7.75	Put	Bond Future	8,006.0000	6,933.0000	(13.402)	0	0	0
2011/12/02	R186 2012/02/02	7.75	Call	Bond Future	634.0000	870.0000	37.224	0	0	6,000
2011/12/02	R186 2012/02/02	6.75	Put	Bond Future	18,223.0000	16,929.0000	(7.101)	0	0	0
2011/12/02	R186 2012/02/02	6.75	Call	Bond Future	25.0000	40.0000	60.000	0	0	6,000
2011/12/02	R186 2012/02/02	8.00	Put	Bond Future	6,016.0000	5,076.0000	(15.625)	0	0	0
2011/12/02	R186 2012/02/02	8.00	Call	Bond Future	1,158.0000	1,527.0000	31.865	0	0	100
2011/12/02	R186 2012/02/02	13.25	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2011/12/02	R186 2012/02/02	13.25	Call	Bond Future	34,344.0000	35,653.0000	3.811	0	0	0
2011/12/02	R186 2012/02/02	98.00	Call	Bond Future	106,118.0000	107,427.0000	1.234	0	0	0
2011/12/02	R186 2012/02/02	98.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/02	R186 2012/05/03			Bond Future	8.5870	8.4430	(1.677)	0.0000	0.0000	0
2011/12/02	R186 2012/05/03	9.00	Call	Bond Future	6,937.0000	7,798.0000	12.412	0	0	0
2011/12/02	R186 2012/05/03	9.00	Put	Bond Future	3,240.0000	2,771.0000	(14.475)	0	0	0
2011/12/02	R186 2012/05/03	9.05	Call	Bond Future	7,212.0000	8,091.0000	12.188	0	0	0
2011/12/02	R186 2012/05/03	9.05	Put	Bond Future	3,079.0000	2,628.0000	(14.648)	0	0	0
2011/12/02	R186 2012/05/03	8.95	Call	Bond Future	6,665.0000	7,509.0000	12.663	0	0	0
2011/12/02	R186 2012/05/03	8.95	Put	Bond Future	3,407.0000	2,920.0000	(14.294)	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
2011/12/02	R186 2012/08/02			Bond Future	8.6660	8.5170	(1.719)	0.0000	0.0000	0
2011/12/02	R186 2012/08/02	8.75	Call	Bond Future	6,227.0000	6,976.0000	12.028	0	0	0
2011/12/02	R186 2012/08/02	8.75	Put	Bond Future	5,475.0000	4,873.0000	(10.995)	0	0	0
2011/12/02	R186 2012/08/02	8.80	Call	Bond Future	6,461.0000	7,226.0000	11.840	0	0	0
2011/12/02	R186 2012/08/02	8.80	Put	Bond Future	5,265.0000	4,679.0000	(11.130)	0	0	0
2011/12/02	R186 2012/08/02	8.70	Call	Bond Future	5,997.0000	6,730.0000	12.223	0	0	0
2011/12/02	R186 2012/08/02	8.70	Put	Bond Future	5,692.0000	5,074.0000	(10.857)	0	0	0
2011/12/02	R186 2012/11/01			Bond Future	8.7450	8.5910	(1.761)	0.0000	0.0000	0
2011/12/02	R186 2012/11/01	8.75	Call	Bond Future	6,957.0000	7,695.0000	10.608	0	0	0
2011/12/02	R186 2012/11/01	8.75	Put	Bond Future	6,913.0000	6,281.0000	(9.142)	0	0	0
2011/12/02	R186 2012/11/01	8.80	Call	Bond Future	7,180.0000	7,931.0000	10.460	0	0	0
2011/12/02	R186 2012/11/01	8.80	Put	Bond Future	6,696.0000	6,077.0000	(9.244)	0	0	0
2011/12/02	R186 2012/11/01	8.70	Call	Bond Future	6,739.0000	7,463.0000	10.743	0	0	0
2011/12/02	R186 2012/11/01	8.70	Put	Bond Future	7,137.0000	6,491.0000	(9.051)	0	0	0
2011/12/02	R189 2012/02/02			Bond Future	219.0243	219.1870	0.074	0.0000	0.0000	0
2011/12/02	R189 2012/02/02	218.00	Call	Bond Future	1,024.0000	1,187.0000	15.918	0	0	0
2011/12/02	R189 2012/02/02	218.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/02	R189 2012/02/02	218.05	Call	Bond Future	974.0000	1,137.0000	16.735	0	0	0
2011/12/02	R189 2012/02/02	218.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/02	R189 2012/02/02	217.95	Call	Bond Future	1,074.0000	1,237.0000	15.177	0	0	0
2011/12/02	R189 2012/02/02	217.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/02	R197 2012/02/02			Bond Future	244.5938	245.0607	0.191	0.0000	0.0000	965
2011/12/02	R197 2012/02/02	237.00	Call	Bond Future	7,594.0000	8,061.0000	6.150	0	0	0
2011/12/02	R197 2012/02/02	237.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/02	R197 2012/02/02	237.05	Call	Bond Future	7,544.0000	8,011.0000	6.190	0	0	0
2011/12/02	R197 2012/02/02	237.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/02	R197 2012/02/02	236.95	Call	Bond Future	7,644.0000	8,111.0000	6.109	0	0	0
2011/12/02	R197 2012/02/02	236.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/02	R201 2012/02/02			Bond Future	6.3100	6.1650	(2.298)	0.0000	0.0000	3,124
2011/12/02	R201 2012/02/02	8.25	Call	Bond Future	5,062.0000	5,453.0000	7.724	0	0	0
2011/12/02	R201 2012/02/02	8.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/02	R201 2012/02/02	8.30	Call	Bond Future	5,189.0000	5,579.0000	7.516	0	0	0
2011/12/02	R201 2012/02/02	8.30	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0

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2011/12/02	R201	2012/02/02	8.20	Call	Bond Future	4,936.0000	5,326.0000	7.901	0	0	0
2011/12/02	R201	2012/02/02	8.20	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2011/12/02	R201	2012/05/03			Bond Future	6.3530	6.1940	(2.503)	0.0000	0.0000	0
2011/12/02	R201	2012/05/03	7.75	Call	Bond Future	3,525.0000	3,879.0000	10.043	0	0	0
2011/12/02	R201	2012/05/03	7.75	Put	Bond Future	150.0000	111.0000	(26.000)	0	0	0
2011/12/02	R201	2012/05/03	7.80	Call	Bond Future	3,630.0000	3,987.0000	9.835	0	0	0
2011/12/02	R201	2012/05/03	7.80	Put	Bond Future	137.0000	101.0000	(26.277)	0	0	0
2011/12/02	R201	2012/05/03	7.70	Call	Bond Future	3,421.0000	3,771.0000	10.231	0	0	0
2011/12/02	R201	2012/05/03	7.70	Put	Bond Future	165.0000	122.0000	(26.061)	0	0	0
2011/12/02	R201	2012/08/02			Bond Future	6.3840	6.2060	(2.788)	0.0000	0.0000	0
2011/12/02	R201	2012/08/02	7.50	Call	Bond Future	2,985.0000	3,293.0000	10.318	0	0	0
2011/12/02	R201	2012/08/02	7.50	Put	Bond Future	522.0000	430.0000	(17.625)	0	0	0
2011/12/02	R201	2012/08/02	7.55	Call	Bond Future	3,070.0000	3,382.0000	10.163	0	0	0
2011/12/02	R201	2012/08/02	7.55	Put	Bond Future	498.0000	410.0000	(17.671)	0	0	0
2011/12/02	R201	2012/08/02	7.45	Call	Bond Future	2,900.0000	3,205.0000	10.517	0	0	0
2011/12/02	R201	2012/08/02	7.45	Put	Bond Future	545.0000	450.0000	(17.431)	0	0	0
2011/12/02	R201	2012/11/01			Bond Future	6.4070	6.2070	(3.122)	0.0000	0.0000	0
2011/12/02	R201	2012/11/01	6.50	Call	Bond Future	1,766.0000	1,983.0000	12.288	0	0	0
2011/12/02	R201	2012/11/01	6.50	Put	Bond Future	1,579.0000	1,392.0000	(11.843)	0	0	0
2011/12/02	R201	2012/11/01	6.55	Call	Bond Future	1,821.0000	2,042.0000	12.136	0	0	0
2011/12/02	R201	2012/11/01	6.55	Put	Bond Future	1,533.0000	1,350.0000	(11.937)	0	0	0
2011/12/02	R201	2012/11/01	6.45	Call	Bond Future	1,712.0000	1,926.0000	12.500	0	0	0
2011/12/02	R201	2012/11/01	6.45	Put	Bond Future	1,625.0000	1,435.0000	(11.692)	0	0	0
2011/12/02	R202	2012/02/02			Bond Future	182.7638	183.3577	0.325	0.0000	0.0000	34,872
2011/12/02	R202	2012/02/02	177.00	Call	Bond Future	5,764.0000	6,358.0000	10.305	0	0	0
2011/12/02	R202	2012/02/02	177.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/02	R202	2012/02/02	177.05	Call	Bond Future	5,714.0000	6,308.0000	10.396	0	0	0
2011/12/02	R202	2012/02/02	177.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/02	R202	2012/02/02	176.95	Call	Bond Future	5,814.0000	6,408.0000	10.217	0	0	0
2011/12/02	R202	2012/02/02	176.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/02	R203	2012/02/02			Bond Future	7.3980	7.2520	(1.974)	0.0000	0.0000	1,867
2011/12/02	R203	2012/02/02	8.75	Call	Bond Future	6,066.0000	6,728.0000	10.913	0	0	0
2011/12/02	R203	2012/02/02	8.75	Put	Bond Future	36.0000	20.0000	(44.444)	0	0	0

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2011/12/02	R203 2012/02/02	8.80	Call	Bond Future	6,275.0000	6,939.0000	10.582	0	0	0
2011/12/02	R203 2012/02/02	8.80	Put	Bond Future	31.0000	16.0000	(48.387)	0	0	0
2011/12/02	R203 2012/02/02	8.70	Call	Bond Future	5,858.0000	6,517.0000	11.250	0	0	0
2011/12/02	R203 2012/02/02	8.70	Put	Bond Future	43.0000	24.0000	(44.186)	0	0	0
2011/12/02	R203 2012/02/02	6.95	Put	Bond Future	2,544.0000	2,052.0000	(19.340)	0	0	0
2011/12/02	R203 2012/02/02	6.95	Call	Bond Future	445.0000	632.0000	42.022	0	0	2,640
2011/12/02	R203 2012/02/02	7.20	Put	Bond Future	1,741.0000	1,345.0000	(22.746)	0	0	0
2011/12/02	R203 2012/02/02	7.20	Call	Bond Future	820.0000	1,102.0000	34.390	0	0	880
2011/12/02	R203 2012/02/02	7.35	Call	Bond Future	1,123.0000	1,466.0000	30.543	0	0	0
2011/12/02	R203 2012/02/02	7.35	Put	Bond Future	1,345.0000	1,010.0000	(24.907)	0	0	880
2011/12/02	R203 2012/02/02	7.95	Call	Bond Future	2,890.0000	3,442.0000	19.100	0	0	0
2011/12/02	R203 2012/02/02	7.95	Put	Bond Future	374.0000	248.0000	(33.690)	0	0	2,640
2011/12/02	R203 2012/05/03			Bond Future	7.4840	7.3290	(2.071)	0.0000	0.0000	0
2011/12/02	R203 2012/05/03	8.75	Call	Bond Future	5,840.0000	6,437.0000	10.223	0	0	0
2011/12/02	R203 2012/05/03	8.75	Put	Bond Future	408.0000	314.0000	(23.039)	0	0	0
2011/12/02	R203 2012/05/03	8.80	Call	Bond Future	6,016.0000	6,619.0000	10.023	0	0	0
2011/12/02	R203 2012/05/03	8.80	Put	Bond Future	376.0000	289.0000	(23.138)	0	0	0
2011/12/02	R203 2012/05/03	8.70	Call	Bond Future	5,662.0000	6,253.0000	10.438	0	0	0
2011/12/02	R203 2012/05/03	8.70	Put	Bond Future	437.0000	338.0000	(22.654)	0	0	0
2011/12/02	R203 2012/08/02			Bond Future	7.5650	7.4010	(2.168)	0.0000	0.0000	0
2011/12/02	R203 2012/08/02	8.50	Call	Bond Future	5,060.0000	5,577.0000	10.217	0	0	0
2011/12/02	R203 2012/08/02	8.50	Put	Bond Future	1,183.0000	1,001.0000	(15.385)	0	0	0
2011/12/02	R203 2012/08/02	8.55	Call	Bond Future	5,212.0000	5,734.0000	10.015	0	0	0
2011/12/02	R203 2012/08/02	8.55	Put	Bond Future	1,133.0000	955.0000	(15.711)	0	0	0
2011/12/02	R203 2012/08/02	8.45	Call	Bond Future	4,911.0000	5,421.0000	10.385	0	0	0
2011/12/02	R203 2012/08/02	8.45	Put	Bond Future	1,237.0000	1,047.0000	(15.360)	0	0	0
2011/12/02	R203 2012/11/01			Bond Future	7.6520	7.4780	(2.274)	0.0000	0.0000	0
2011/12/02	R203 2012/11/01	7.75	Call	Bond Future	3,090.0000	3,479.0000	12.589	0	0	0
2011/12/02	R203 2012/11/01	7.75	Put	Bond Future	2,694.0000	2,374.0000	(11.878)	0	0	0
2011/12/02	R203 2012/11/01	7.80	Call	Bond Future	3,199.0000	3,596.0000	12.410	0	0	0
2011/12/02	R203 2012/11/01	7.80	Put	Bond Future	2,601.0000	2,290.0000	(11.957)	0	0	0
2011/12/02	R203 2012/11/01	7.70	Call	Bond Future	2,982.0000	3,363.0000	12.777	0	0	0
2011/12/02	R203 2012/11/01	7.70	Put	Bond Future	2,788.0000	2,460.0000	(11.765)	0	0	0
2011/12/02	R204 2012/02/02			Bond Future	7.6910	7.5400	(1.963)	0.0000	0.0000	2,908

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2011/12/02	R204 2012/02/02	9.00	Call	Bond Future	6,742.0000	7,518.0000	11.510	0	0	0
2011/12/02	R204 2012/02/02	9.00	Put	Bond Future	73.0000	42.0000	(42.466)	0	0	0
2011/12/02	R204 2012/02/02	9.05	Call	Bond Future	6,975.0000	7,755.0000	11.183	0	0	0
2011/12/02	R204 2012/02/02	9.05	Put	Bond Future	62.0000	35.0000	(43.548)	0	0	0
2011/12/02	R204 2012/02/02	8.95	Call	Bond Future	6,509.0000	7,281.0000	11.861	0	0	0
2011/12/02	R204 2012/02/02	8.95	Put	Bond Future	84.0000	50.0000	(40.476)	0	0	0
2011/12/02	R204 2012/05/03			Bond Future	7.7780	7.6200	(2.031)	0.0000	0.0000	0
2011/12/02	R204 2012/05/03	8.75	Call	Bond Future	5,673.0000	6,322.0000	11.440	0	0	0
2011/12/02	R204 2012/05/03	8.75	Put	Bond Future	830.0000	663.0000	(20.120)	0	0	0
2011/12/02	R204 2012/05/03	8.80	Call	Bond Future	5,864.0000	6,521.0000	11.204	0	0	0
2011/12/02	R204 2012/05/03	8.80	Put	Bond Future	780.0000	621.0000	(20.385)	0	0	0
2011/12/02	R204 2012/05/03	8.70	Call	Bond Future	5,484.0000	6,124.0000	11.670	0	0	0
2011/12/02	R204 2012/05/03	8.70	Put	Bond Future	883.0000	707.0000	(19.932)	0	0	0
2011/12/02	R204 2012/08/02			Bond Future	7.8630	7.6970	(2.111)	0.0000	0.0000	0
2011/12/02	R204 2012/08/02	8.50	Call	Bond Future	4,867.0000	5,432.0000	11.609	0	0	0
2011/12/02	R204 2012/08/02	8.50	Put	Bond Future	1,768.0000	1,506.0000	(14.819)	0	0	0
2011/12/02	R204 2012/08/02	8.55	Call	Bond Future	5,031.0000	5,605.0000	11.409	0	0	0
2011/12/02	R204 2012/08/02	8.55	Put	Bond Future	1,694.0000	1,440.0000	(14.994)	0	0	0
2011/12/02	R204 2012/08/02	8.45	Call	Bond Future	4,706.0000	5,261.0000	11.793	0	0	0
2011/12/02	R204 2012/08/02	8.45	Put	Bond Future	1,846.0000	1,573.0000	(14.789)	0	0	0
2011/12/02	R204 2012/11/01			Bond Future	7.9490	7.7740	(2.202)	0.0000	0.0000	0
2011/12/02	R204 2012/11/01	8.00	Call	Bond Future	3,694.0000	4,149.0000	12.317	0	0	0
2011/12/02	R204 2012/11/01	8.00	Put	Bond Future	3,450.0000	3,064.0000	(11.188)	0	0	0
2011/12/02	R204 2012/11/01	8.05	Call	Bond Future	3,820.0000	4,284.0000	12.147	0	0	0
2011/12/02	R204 2012/11/01	8.05	Put	Bond Future	3,338.0000	2,961.0000	(11.294)	0	0	0
2011/12/02	R204 2012/11/01	7.95	Call	Bond Future	3,571.0000	4,016.0000	12.461	0	0	0
2011/12/02	R204 2012/11/01	7.95	Put	Bond Future	3,566.0000	3,170.0000	(11.105)	0	0	0
2011/12/02	R206 2012/02/02			Bond Future	6.0710	5.9170	(2.537)	0.0000	0.0000	300
2011/12/02	R206 2012/02/02	8.00	Call	Bond Future	3,457.0000	3,740.0000	8.186	0	0	0
2011/12/02	R206 2012/02/02	8.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/02	R206 2012/02/02	8.05	Call	Bond Future	3,545.0000	3,828.0000	7.983	0	0	0
2011/12/02	R206 2012/02/02	8.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/02	R206 2012/02/02	7.95	Call	Bond Future	3,370.0000	3,652.0000	8.368	0	0	0
2011/12/02	R206 2012/02/02	7.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/12/02	R206 2012/05/03			Bond Future	6.1010	5.9250	(2.885)	0.0000	0.0000	0
2011/12/02	R206 2012/05/03	7.50	Call	Bond Future	2,301.0000	2,558.0000	11.169	0	0	0
2011/12/02	R206 2012/05/03	7.50	Put	Bond Future	87.0000	61.0000	(29.885)	0	0	0
2011/12/02	R206 2012/05/03	7.55	Call	Bond Future	2,371.0000	2,630.0000	10.924	0	0	0
2011/12/02	R206 2012/05/03	7.55	Put	Bond Future	79.0000	55.0000	(30.380)	0	0	0
2011/12/02	R206 2012/05/03	7.45	Call	Bond Future	2,232.0000	2,487.0000	11.425	0	0	0
2011/12/02	R206 2012/05/03	7.45	Put	Bond Future	96.0000	68.0000	(29.167)	0	0	0
2011/12/02	R206 2012/08/02			Bond Future	6.1080	5.8980	(3.438)	0.0000	0.0000	0
2011/12/02	R206 2012/08/02	7.25	Call	Bond Future	1,911.0000	2,132.0000	11.565	0	0	0
2011/12/02	R206 2012/08/02	7.25	Put	Bond Future	357.0000	289.0000	(19.048)	0	0	0
2011/12/02	R206 2012/08/02	7.30	Call	Bond Future	1,963.0000	2,186.0000	11.360	0	0	0
2011/12/02	R206 2012/08/02	7.30	Put	Bond Future	342.0000	276.0000	(19.298)	0	0	0
2011/12/02	R206 2012/08/02	7.20	Call	Bond Future	1,859.0000	2,078.0000	11.781	0	0	0
2011/12/02	R206 2012/08/02	7.20	Put	Bond Future	373.0000	302.0000	(19.035)	0	0	0
2011/12/02	R206 2012/11/01			Bond Future	6.0790	5.8250	(4.178)	0.0000	0.0000	0
2011/12/02	R206 2012/11/01	6.00	Call	Bond Future	1,034.0000	1,182.0000	14.313	0	0	0
2011/12/02	R206 2012/11/01	6.00	Put	Bond Future	1,125.0000	981.0000	(12.800)	0	0	0
2011/12/02	R206 2012/11/01	6.05	Call	Bond Future	1,063.0000	1,214.0000	14.205	0	0	0
2011/12/02	R206 2012/11/01	6.05	Put	Bond Future	1,096.0000	955.0000	(12.865)	0	0	0
2011/12/02	R206 2012/11/01	5.95	Call	Bond Future	1,004.0000	1,150.0000	14.542	0	0	0
2011/12/02	R206 2012/11/01	5.95	Put	Bond Future	1,152.0000	1,006.0000	(12.674)	0	0	0
2011/12/02	R207 2012/02/02			Bond Future	7.9200	7.7750	(1.831)	0.0000	0.0000	34,723
2011/12/02	R207 2012/02/02	9.00	Call	Bond Future	5,977.0000	6,764.0000	13.167	0	0	0
2011/12/02	R207 2012/02/02	9.00	Put	Bond Future	93.0000	53.0000	(43.011)	0	0	0
2011/12/02	R207 2012/02/02	9.05	Call	Bond Future	6,225.0000	7,017.0000	12.723	0	0	0
2011/12/02	R207 2012/02/02	9.05	Put	Bond Future	79.0000	45.0000	(43.038)	0	0	0
2011/12/02	R207 2012/02/02	8.95	Call	Bond Future	5,731.0000	6,512.0000	13.628	0	0	0
2011/12/02	R207 2012/02/02	8.95	Put	Bond Future	109.0000	64.0000	(41.284)	0	0	0
2011/12/02	R207 2012/02/02	7.35	Put	Bond Future	3,651.0000	2,996.0000	(17.940)	0	0	0
2011/12/02	R207 2012/02/02	7.35	Call	Bond Future	351.0000	522.0000	48.718	0	0	1,920
2011/12/02	R207 2012/02/02	7.65	Put	Bond Future	2,351.0000	1,831.0000	(22.118)	0	0	0
2011/12/02	R207 2012/02/02	7.65	Call	Bond Future	805.0000	1,112.0000	38.137	0	0	640
2011/12/02	R207 2012/02/02	7.85	Call	Bond Future	1,265.0000	1,675.0000	32.411	0	0	0
2011/12/02	R207 2012/02/02	7.85	Put	Bond Future	1,663.0000	1,247.0000	(25.015)	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
2011/12/02	R207 2012/02/02	8.50	Call	Bond Future	3,612.0000	4,300.0000	19.048	0	0	0
2011/12/02	R207 2012/02/02	8.50	Put	Bond Future	394.0000	256.0000	(35.025)	0	0	1,920
2011/12/02	R207 2012/05/03			Bond Future	8.0080	7.8570	(1.886)	0.0000	0.0000	0
2011/12/02	R207 2012/05/03	8.75	Call	Bond Future	5,202.0000	5,821.0000	11.899	0	0	0
2011/12/02	R207 2012/05/03	8.75	Put	Bond Future	1,222.0000	1,005.0000	(17.758)	0	0	0
2011/12/02	R207 2012/05/03	8.80	Call	Bond Future	5,394.0000	6,022.0000	11.643	0	0	0
2011/12/02	R207 2012/05/03	8.80	Put	Bond Future	1,154.0000	945.0000	(18.111)	0	0	0
2011/12/02	R207 2012/05/03	8.70	Call	Bond Future	5,014.0000	5,622.0000	12.126	0	0	0
2011/12/02	R207 2012/05/03	8.70	Put	Bond Future	1,296.0000	1,068.0000	(17.593)	0	0	0
2011/12/02	R207 2012/08/02			Bond Future	8.0940	7.9360	(1.952)	0.0000	0.0000	0
2011/12/02	R207 2012/08/02	8.75	Call	Bond Future	5,405.0000	5,984.0000	10.712	0	0	0
2011/12/02	R207 2012/08/02	8.75	Put	Bond Future	1,976.0000	1,706.0000	(13.664)	0	0	0
2011/12/02	R207 2012/08/02	8.80	Call	Bond Future	5,581.0000	6,168.0000	10.518	0	0	0
2011/12/02	R207 2012/08/02	8.80	Put	Bond Future	1,897.0000	1,635.0000	(13.811)	0	0	0
2011/12/02	R207 2012/08/02	8.70	Call	Bond Future	5,232.0000	5,802.0000	10.894	0	0	0
2011/12/02	R207 2012/08/02	8.70	Put	Bond Future	2,059.0000	1,780.0000	(13.550)	0	0	0
2011/12/02	R207 2012/11/01			Bond Future	8.1770	8.0120	(2.018)	0.0000	0.0000	0
2011/12/02	R207 2012/11/01	8.25	Call	Bond Future	4,107.0000	4,577.0000	11.444	0	0	0
2011/12/02	R207 2012/11/01	8.25	Put	Bond Future	3,729.0000	3,338.0000	(10.485)	0	0	0
2011/12/02	R207 2012/11/01	8.30	Call	Bond Future	4,243.0000	4,722.0000	11.289	0	0	0
2011/12/02	R207 2012/11/01	8.30	Put	Bond Future	3,607.0000	3,225.0000	(10.591)	0	0	0
2011/12/02	R207 2012/11/01	8.20	Call	Bond Future	3,972.0000	4,434.0000	11.631	0	0	0
2011/12/02	R207 2012/11/01	8.20	Put	Bond Future	3,853.0000	3,453.0000	(10.382)	0	0	0
2011/12/02	R208 2012/02/02			Bond Future	7.9650	7.8200	(1.820)	0.0000	0.0000	14,264
2011/12/02	R208 2012/02/02	9.00	Call	Bond Future	6,130.0000	6,978.0000	13.834	0	0	0
2011/12/02	R208 2012/02/02	9.00	Put	Bond Future	91.0000	51.0000	(43.956)	0	0	0
2011/12/02	R208 2012/02/02	9.05	Call	Bond Future	6,394.0000	7,248.0000	13.356	0	0	0
2011/12/02	R208 2012/02/02	9.05	Put	Bond Future	77.0000	42.0000	(45.455)	0	0	0
2011/12/02	R208 2012/02/02	8.95	Call	Bond Future	5,866.0000	6,708.0000	14.354	0	0	0
2011/12/02	R208 2012/02/02	8.95	Put	Bond Future	107.0000	61.0000	(42.991)	0	0	0
2011/12/02	R208 2012/02/02	7.45	Put	Bond Future	3,589.0000	2,896.0000	(19.309)	0	0	0
2011/12/02	R208 2012/02/02	7.45	Call	Bond Future	384.0000	580.0000	51.042	0	0	2,880
2011/12/02	R208 2012/02/02	7.70	Put	Bond Future	2,427.0000	1,866.0000	(23.115)	0	0	0
2011/12/02	R208 2012/02/02	7.70	Call	Bond Future	795.0000	1,123.0000	41.258	0	0	960

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2011/12/02	R208 2012/02/02	7.90	Call	Bond Future	1,287.0000	1,730.0000	34.421	0	0	0
2011/12/02	R208 2012/02/02	7.90	Put	Bond Future	1,684.0000	1,239.0000	(26.425)	0	0	960
2011/12/02	R208 2012/02/02	8.55	Call	Bond Future	3,839.0000	4,592.0000	19.614	0	0	0
2011/12/02	R208 2012/02/02	8.55	Put	Bond Future	362.0000	227.0000	(37.293)	0	0	2,880
2011/12/02	R208 2012/05/03			Bond Future	8.0430	7.8930	(1.865)	0.0000	0.0000	0
2011/12/02	R208 2012/05/03	9.00	Call	Bond Future	6,428.0000	7,141.0000	11.092	0	0	0
2011/12/02	R208 2012/05/03	9.00	Put	Bond Future	956.0000	772.0000	(19.247)	0	0	0
2011/12/02	R208 2012/05/03	9.05	Call	Bond Future	6,643.0000	7,366.0000	10.884	0	0	0
2011/12/02	R208 2012/05/03	9.05	Put	Bond Future	896.0000	722.0000	(19.420)	0	0	0
2011/12/02	R208 2012/05/03	8.95	Call	Bond Future	6,214.0000	6,918.0000	11.329	0	0	0
2011/12/02	R208 2012/05/03	8.95	Put	Bond Future	1,017.0000	824.0000	(18.977)	0	0	0
2011/12/02	R208 2012/08/02			Bond Future	8.1190	7.9630	(1.921)	0.0000	0.0000	0
2011/12/02	R208 2012/08/02	8.75	Call	Bond Future	5,774.0000	6,390.0000	10.669	0	0	0
2011/12/02	R208 2012/08/02	8.75	Put	Bond Future	2,204.0000	1,910.0000	(13.339)	0	0	0
2011/12/02	R208 2012/08/02	8.80	Call	Bond Future	5,961.0000	6,587.0000	10.502	0	0	0
2011/12/02	R208 2012/08/02	8.80	Put	Bond Future	2,116.0000	1,831.0000	(13.469)	0	0	0
2011/12/02	R208 2012/08/02	8.70	Call	Bond Future	5,588.0000	6,195.0000	10.863	0	0	0
2011/12/02	R208 2012/08/02	8.70	Put	Bond Future	2,295.0000	1,991.0000	(13.246)	0	0	0
2011/12/02	R208 2012/11/01			Bond Future	8.1960	8.0340	(1.977)	0.0000	0.0000	0
2011/12/02	R208 2012/11/01	8.25	Call	Bond Future	4,266.0000	4,769.0000	11.791	0	0	0
2011/12/02	R208 2012/11/01	8.25	Put	Bond Future	3,961.0000	3,542.0000	(10.578)	0	0	0
2011/12/02	R208 2012/11/01	8.30	Call	Bond Future	4,414.0000	4,926.0000	11.599	0	0	0
2011/12/02	R208 2012/11/01	8.30	Put	Bond Future	3,828.0000	3,418.0000	(10.711)	0	0	0
2011/12/02	R208 2012/11/01	8.20	Call	Bond Future	4,122.0000	4,615.0000	11.960	0	0	0
2011/12/02	R208 2012/11/01	8.20	Put	Bond Future	4,099.0000	3,670.0000	(10.466)	0	0	0
2011/12/02	R209 2012/02/02			Bond Future	8.8720	8.7340	(1.555)	0.0000	0.0000	2,599
2011/12/02	R209 2012/02/02	9.00	Call	Bond Future	3,115.0000	3,759.0000	20.674	0	0	0
2011/12/02	R209 2012/02/02	9.00	Put	Bond Future	2,127.0000	1,681.0000	(20.969)	0	0	0
2011/12/02	R209 2012/02/02	9.05	Call	Bond Future	3,332.0000	4,001.0000	20.078	0	0	0
2011/12/02	R209 2012/02/02	9.05	Put	Bond Future	1,963.0000	1,542.0000	(21.447)	0	0	0
2011/12/02	R209 2012/02/02	8.95	Call	Bond Future	2,905.0000	3,525.0000	21.343	0	0	0
2011/12/02	R209 2012/02/02	8.95	Put	Bond Future	2,300.0000	1,830.0000	(20.435)	0	0	0
2011/12/02	R209 2012/05/03			Bond Future	8.9420	8.8000	(1.588)	0.0000	0.0000	0
2011/12/02	R209 2012/05/03	9.00	Call	Bond Future	4,223.0000	4,837.0000	14.539	0	0	0

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2011/12/02	R209 2012/05/03	9.00	Put	Bond Future	3,778.0000	3,286.0000	(13.023)	0	0	0
2011/12/02	R209 2012/05/03	9.05	Call	Bond Future	4,420.0000	5,050.0000	14.253	0	0	0
2011/12/02	R209 2012/05/03	9.05	Put	Bond Future	3,596.0000	3,119.0000	(13.265)	0	0	0
2011/12/02	R209 2012/05/03	8.95	Call	Bond Future	4,030.0000	4,627.0000	14.814	0	0	0
2011/12/02	R209 2012/05/03	8.95	Put	Bond Future	3,968.0000	3,459.0000	(12.828)	0	0	0
2011/12/02	R209 2012/08/02			Bond Future	9.0100	8.8640	(1.620)	0.0000	0.0000	0
2011/12/02	R209 2012/08/02	9.25	Call	Bond Future	6,014.0000	6,685.0000	11.157	0	0	0
2011/12/02	R209 2012/08/02	9.25	Put	Bond Future	4,225.0000	3,772.0000	(10.722)	0	0	0
2011/12/02	R209 2012/08/02	9.30	Call	Bond Future	6,223.0000	6,907.0000	10.991	0	0	0
2011/12/02	R209 2012/08/02	9.30	Put	Bond Future	4,070.0000	3,630.0000	(10.811)	0	0	0
2011/12/02	R209 2012/08/02	9.20	Call	Bond Future	5,815.0000	6,474.0000	11.333	0	0	0
2011/12/02	R209 2012/08/02	9.20	Put	Bond Future	4,393.0000	3,928.0000	(10.585)	0	0	0
2011/12/02	R209 2012/11/01			Bond Future	9.0780	8.9280	(1.652)	0.0000	0.0000	0
2011/12/02	R209 2012/11/01	9.00	Call	Bond Future	5,498.0000	6,104.0000	11.022	0	0	0
2011/12/02	R209 2012/11/01	9.00	Put	Bond Future	6,087.0000	5,553.0000	(8.773)	0	0	0
2011/12/02	R209 2012/11/01	9.05	Call	Bond Future	5,679.0000	6,296.0000	10.865	0	0	0
2011/12/02	R209 2012/11/01	9.05	Put	Bond Future	5,890.0000	5,366.0000	(8.896)	0	0	0
2011/12/02	R209 2012/11/01	8.95	Call	Bond Future	5,320.0000	5,914.0000	11.165	0	0	0
2011/12/02	R209 2012/11/01	8.95	Put	Bond Future	6,291.0000	5,745.0000	(8.679)	0	0	0
2011/12/02	R210 2012/02/02			Bond Future	137.9176	137.9243	0.005	0.0000	0.0000	755
2011/12/02	R210 2012/02/02	131.00	Call	Bond Future	6,918.0000	6,924.0000	0.087	0	0	0
2011/12/02	R210 2012/02/02	131.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/02	R210 2012/02/02	131.05	Call	Bond Future	6,868.0000	6,874.0000	0.087	0	0	0
2011/12/02	R210 2012/02/02	131.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/02	R210 2012/02/02	130.95	Call	Bond Future	6,968.0000	6,974.0000	0.086	0	0	0
2011/12/02	R210 2012/02/02	130.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/02	R211 2012/02/02			Bond Future	115.4815	115.4831	0.001	0.0000	0.0000	480
2011/12/02	R211 2012/02/02	110.50	Call	Bond Future	4,982.0000	4,983.0000	0.020	0	0	0
2011/12/02	R211 2012/02/02	110.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/02	R211 2012/02/02	110.55	Call	Bond Future	4,932.0000	4,933.0000	0.020	0	0	0
2011/12/02	R211 2012/02/02	110.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/02	R211 2012/02/02	110.45	Call	Bond Future	5,032.0000	5,033.0000	0.020	0	0	0
2011/12/02	R211 2012/02/02	110.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/12/02	R212 2012/02/02			Bond Future	111.9022	112.2062	0.272	0.0000	0.0000	2,677
2011/12/02	R212 2012/02/02	108.50	Call	Bond Future	3,402.0000	3,706.0000	8.936	0	0	0
2011/12/02	R212 2012/02/02	108.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/02	R212 2012/02/02	108.55	Call	Bond Future	3,352.0000	3,656.0000	9.069	0	0	0
2011/12/02	R212 2012/02/02	108.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/02	R212 2012/02/02	108.45	Call	Bond Future	3,452.0000	3,756.0000	8.806	0	0	0
2011/12/02	R212 2012/02/02	108.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/02	R213 2012/02/02			Bond Future	8.8900	8.7460	(1.620)	0.0000	0.0000	487
2011/12/02	R213 2012/02/02	9.00	Call	Bond Future	3,096.0000	3,767.0000	21.673	0	0	0
2011/12/02	R213 2012/02/02	9.00	Put	Bond Future	2,233.0000	1,753.0000	(21.496)	0	0	0
2011/12/02	R213 2012/02/02	9.05	Call	Bond Future	3,314.0000	4,011.0000	21.032	0	0	0
2011/12/02	R213 2012/02/02	9.05	Put	Bond Future	2,063.0000	1,609.0000	(22.007)	0	0	0
2011/12/02	R213 2012/02/02	8.95	Call	Bond Future	2,885.0000	3,530.0000	22.357	0	0	0
2011/12/02	R213 2012/02/02	8.95	Put	Bond Future	2,412.0000	1,907.0000	(20.937)	0	0	0
2011/12/02	R213 2012/05/03			Bond Future	8.9660	8.8180	(1.651)	0.0000	0.0000	0
2011/12/02	R213 2012/05/03	9.25	Call	Bond Future	5,245.0000	5,966.0000	13.746	0	0	0
2011/12/02	R213 2012/05/03	9.25	Put	Bond Future	3,075.0000	2,630.0000	(14.472)	0	0	0
2011/12/02	R213 2012/05/03	9.30	Call	Bond Future	5,465.0000	6,203.0000	13.504	0	0	0
2011/12/02	R213 2012/05/03	9.30	Put	Bond Future	2,922.0000	2,494.0000	(14.648)	0	0	0
2011/12/02	R213 2012/05/03	9.20	Call	Bond Future	5,029.0000	5,734.0000	14.019	0	0	0
2011/12/02	R213 2012/05/03	9.20	Put	Bond Future	3,235.0000	2,774.0000	(14.250)	0	0	0
2011/12/02	R213 2012/08/02			Bond Future	9.0390	8.8870	(1.682)	0.0000	0.0000	0
2011/12/02	R213 2012/08/02	9.25	Call	Bond Future	6,011.0000	6,705.0000	11.545	0	0	0
2011/12/02	R213 2012/08/02	9.25	Put	Bond Future	4,413.0000	3,927.0000	(11.013)	0	0	0
2011/12/02	R213 2012/08/02	9.30	Call	Bond Future	6,224.0000	6,932.0000	11.375	0	0	0
2011/12/02	R213 2012/08/02	9.30	Put	Bond Future	4,255.0000	3,782.0000	(11.116)	0	0	0
2011/12/02	R213 2012/08/02	9.20	Call	Bond Future	5,810.0000	6,491.0000	11.721	0	0	0
2011/12/02	R213 2012/08/02	9.20	Put	Bond Future	4,587.0000	4,087.0000	(10.900)	0	0	0
2011/12/02	R213 2012/11/01			Bond Future	9.1150	8.9590	(1.711)	0.0000	0.0000	0
2011/12/02	R213 2012/11/01	9.00	Call	Bond Future	5,473.0000	6,095.0000	11.365	0	0	0
2011/12/02	R213 2012/11/01	9.00	Put	Bond Future	6,351.0000	5,779.0000	(9.006)	0	0	0
2011/12/02	R213 2012/11/01	9.05	Call	Bond Future	5,654.0000	6,288.0000	11.213	0	0	0
2011/12/02	R213 2012/11/01	9.05	Put	Bond Future	6,149.0000	5,588.0000	(9.123)	0	0	0
2011/12/02	R213 2012/11/01	8.95	Call	Bond Future	5,294.0000	5,904.0000	11.522	0	0	0

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2011/12/02	R213 2012/11/01	8.95	Put	Bond Future	6,558.0000	5,974.0000	(8.905)	0	0	0
2011/12/02	TRT1 2012/02/02			Index Future	367.2150	368.9020	0.459	0.0000	0.0000	0
Total										575464.00