



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 09/12/2011

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

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2011/12/09	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/09	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/09	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/09	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/09	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/09	AL7T 2012/02/02			Index Future	412.2700	410.7570	(0.367)	0.0000	0.0000	16
2011/12/09	AL7T 2012/05/03			Index Future	418.2590	416.7240	(0.367)	0.0000	0.0000	0
2011/12/09	ALBI 2012/02/02			Index Future	375.7160	374.4260	(0.343)	0.0000	0.0000	1,038
2011/12/09	ALBI 2012/05/03			Index Future	381.1740	379.8640	(0.344)	0.0000	0.0000	0
2011/12/09	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/09	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/09	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/09	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/09	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/09	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/09	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/09	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/09	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/09	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/09	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/09	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0

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2011/12/09	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/09	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/09	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/09	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/09	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/09	CAAK 2011/12/19			Can-Do Future	0.2234	0.2147	(3.894)	0.0000	0.0000	12,659
2011/12/09	CAAL 2011/12/19			Can-Do Future	0.1437	0.1264	(12.039)	0.0000	0.0000	18,519
2011/12/09	CAAM 2011/12/19			Can-Do Future	0.0624	0.0640	2.564	0.0000	0.0000	12,423
2011/12/09	CAAN 2012/03/30			Can-Do Future	0.4038	0.4000	(0.941)	0.0000	0.0000	100,000
2011/12/09	CAAO 2012/03/30			Can-Do Future	0.0895	0.0981	9.609	0.0000	0.0000	100,000
2011/12/09	CAAP 2011/12/19			Can-Do Future	0.0791	0.0944	19.343	0.0000	0.0000	12,346
2011/12/09	CAAR 2011/12/19			Can-Do Future	0.1876	0.1742	(7.143)	0.0000	0.0000	18,750
2011/12/09	CAAS 2012/01/31			Can-Do Future	0.1225	0.1154	(5.796)	0.0000	0.0000	12,500
2011/12/09	CAAT 2012/02/29			Can-Do Future	0.1032	0.0973	(5.717)	0.0000	0.0000	12,500
2011/12/09	CAAU 2012/01/31			Can-Do Future	0.0456	0.0513	12.500	0.0000	0.0000	19,481
2011/12/09	CAAV 2012/02/29			Can-Do Future	0.0697	0.0763	9.469	0.0000	0.0000	12,987
2011/12/09	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/09	CRD1 2012/02/02			Index Future	167.2950	167.8020	0.303	0.0000	0.0000	0
2011/12/09	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/12/09	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/09	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/09	GOVI 2012/02/02			GOVI	376.9360	375.7080	(0.326)	0.0000	0.0000	157
2011/12/09	GOVI 2012/02/02	369.00	Call	GOVI	79,360.0000	67,080.0000	(15.474)	0	0	0
2011/12/09	GOVI 2012/02/02	369.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/12/09	GOVI 2012/02/02	369.01	Call	GOVI	79,260.0000	66,980.0000	(15.493)	0	0	0
2011/12/09	GOVI 2012/02/02	369.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/12/09	GOVI 2012/02/02	368.99	Call	GOVI	79,460.0000	67,180.0000	(15.454)	0	0	0
2011/12/09	GOVI 2012/02/02	368.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/12/09	GOVI 2012/05/03			GOVI	382.4120	381.1660	(0.326)	0.0000	0.0000	0
2011/12/09	GOVI 2012/05/03	382.00	Call	GOVI	4,120.0000	0.0000	(100.000)	0	0	0
2011/12/09	GOVI 2012/05/03	382.00	Put	GOVI	0.0000	8,340.0000	100.000	0	0	0
2011/12/09	GOVI 2012/05/03	382.01	Call	GOVI	4,020.0000	0.0000	(100.000)	0	0	0
2011/12/09	GOVI 2012/05/03	382.01	Put	GOVI	0.0000	8,440.0000	100.000	0	0	0
2011/12/09	GOVI 2012/05/03	381.99	Call	GOVI	4,220.0000	0.0000	(100.000)	0	0	0
2011/12/09	GOVI 2012/05/03	381.99	Put	GOVI	0.0000	8,240.0000	100.000	0	0	0
2011/12/09	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/12/09	IGOV 2012/02/02			Index Future	166.2520	166.2550	0.002	0.0000	0.0000	507
2011/12/09	IGOV 2012/05/03			Index Future	168.6670	168.6700	0.002	0.0000	0.0000	0
2011/12/09	ILBI 2012/02/02			Index Future	447.1930	511.4880	14.377	0.0000	0.0000	88
2011/12/09	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/12/09	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/12/09	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/12/09	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/12/09	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/12/09	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2011/12/09	JBAF 2011/12/21			Jibar Tradeable Future	5.5800	5.5900	0.179	0.0000	0.0000	5,541
2011/12/09	JBAF 2012/01/18			Jibar Tradeable Future	5.5500	5.5600	0.180	0.0000	0.0000	101
2011/12/09	JBAF 2012/02/15			Jibar Tradeable Future	5.5100	5.5300	0.363	0.0000	0.0000	0
2011/12/09	JBAF 2012/03/20			Jibar Tradeable Future	5.4900	5.5100	0.364	0.0000	0.0000	2,390
2011/12/09	JBAF 2012/04/18			Jibar Tradeable Future	5.4700	5.5000	0.548	0.0000	0.0000	0
2011/12/09	JBAF 2012/05/16			Jibar Tradeable Future	5.4500	5.5000	0.917	0.0000	0.0000	0
2011/12/09	JBAF 2012/06/20			Jibar Tradeable Future	5.4600	5.5000	0.733	0.0000	0.0000	2,890
2011/12/09	JBAF 2012/09/19			Jibar Tradeable Future	5.5200	5.5700	0.906	0.0000	0.0000	44,760
2011/12/09	JBAF 2012/12/19			Jibar Tradeable Future	5.6500	5.7300	1.416	0.0000	0.0000	990
2011/12/09	JBAF 2013/03/20			Jibar Tradeable Future	5.9000	5.9700	1.186	0.0000	0.0000	790
2011/12/09	JBAF 2013/06/19			Jibar Tradeable Future	6.1600	6.2500	1.461	0.0000	0.0000	1,250
2011/12/09	JBAF 2013/09/18			Jibar Tradeable Future	6.4500	6.5400	1.395	0.0000	0.0000	1,600
2011/12/09	JN02 2012/02/02			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/12/09	JN02 2012/02/02	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/09	JN02 2012/02/02	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/09	JN02 2012/02/02	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/09	JN02 2012/02/02	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/12/09	JN02 2012/02/02	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/12/09	JN02 2012/02/02	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/09	JN05 2012/02/02			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/12/09	JN05 2012/02/02	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/09	JN05 2012/02/02	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/09	JN05 2012/02/02	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/09	JN05 2012/02/02	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/12/09	JN05 2012/02/02	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/12/09	JN05 2012/02/02	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/09	JN10 2012/02/02			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/12/09	JN10 2012/02/02	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/09	JN10 2012/02/02	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/09	JN10 2012/02/02	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/09	JN10 2012/02/02	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/12/09	JN10 2012/02/02	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/12/09	JN10 2012/02/02	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0

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2011/12/09	OTH1 2012/02/02			Index Future	368.7890	367.1900	(0.434)	0.0000	0.0000	0
2011/12/09	R157 2012/02/02			Bond Future	6.7820	6.8330	0.752	0.0000	0.0000	12,560
2011/12/09	R157 2012/02/02	8.50	Call	Bond Future	5,921.0000	5,740.0000	(3.057)	0	0	0
2011/12/09	R157 2012/02/02	8.50	Put	Bond Future	2.0000	2.0000	0.000	0	0	0
2011/12/09	R157 2012/02/02	8.55	Call	Bond Future	6,087.0000	5,906.0000	(2.974)	0	0	0
2011/12/09	R157 2012/02/02	8.55	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2011/12/09	R157 2012/02/02	8.45	Call	Bond Future	5,754.0000	5,573.0000	(3.146)	0	0	0
2011/12/09	R157 2012/02/02	8.45	Put	Bond Future	2.0000	2.0000	0.000	0	0	0
2011/12/09	R157 2012/02/02	6.55	Call	Bond Future	458.0000	392.0000	(14.410)	0	0	0
2011/12/09	R157 2012/02/02	6.55	Put	Bond Future	1,287.0000	1,402.0000	8.936	0	0	0
2011/12/09	R157 2012/02/02	6.00	Put	Bond Future	2,891.0000	3,056.0000	5.707	0	0	0
2011/12/09	R157 2012/02/02	6.00	Call	Bond Future	69.0000	53.0000	(23.188)	0	0	130
2011/12/09	R157 2012/02/02	7.05	Call	Bond Future	1,379.0000	1,252.0000	(9.210)	0	0	0
2011/12/09	R157 2012/02/02	7.05	Put	Bond Future	431.0000	485.0000	12.529	0	0	130
2011/12/09	R157 2012/02/02	6.25	Put	Bond Future	2,092.0000	2,239.0000	7.027	0	0	0
2011/12/09	R157 2012/02/02	6.25	Call	Bond Future	181.0000	147.0000	(18.785)	0	0	3,960
2011/12/09	R157 2012/02/02	6.45	Put	Bond Future	1,532.0000	1,660.0000	8.355	0	0	0
2011/12/09	R157 2012/02/02	6.45	Call	Bond Future	344.0000	291.0000	(15.407)	0	0	1,320
2011/12/09	R157 2012/02/02	6.65	Call	Bond Future	594.0000	516.0000	(13.131)	0	0	0
2011/12/09	R157 2012/02/02	6.65	Put	Bond Future	1,065.0000	1,168.0000	9.671	0	0	1,320
2011/12/09	R157 2012/02/02	7.20	Call	Bond Future	1,762.0000	1,619.0000	(8.116)	0	0	0
2011/12/09	R157 2012/02/02	7.20	Put	Bond Future	287.0000	325.0000	13.240	0	0	3,960
2011/12/09	R157 2012/05/03			Bond Future	6.8620	6.9180	0.816	0.0000	0.0000	0
2011/12/09	R157 2012/05/03	8.25	Call	Bond Future	4,670.0000	4,502.0000	(3.597)	0	0	0
2011/12/09	R157 2012/05/03	8.25	Put	Bond Future	189.0000	206.0000	8.995	0	0	0
2011/12/09	R157 2012/05/03	8.30	Call	Bond Future	4,810.0000	4,642.0000	(3.493)	0	0	0
2011/12/09	R157 2012/05/03	8.30	Put	Bond Future	172.0000	189.0000	9.884	0	0	0
2011/12/09	R157 2012/05/03	8.20	Call	Bond Future	4,528.0000	4,363.0000	(3.644)	0	0	0
2011/12/09	R157 2012/05/03	8.20	Put	Bond Future	205.0000	225.0000	9.756	0	0	0
2011/12/09	R157 2012/08/02			Bond Future	6.9370	6.9960	0.851	0.0000	0.0000	0
2011/12/09	R157 2012/08/02	8.00	Call	Bond Future	3,947.0000	3,809.0000	(3.496)	0	0	0
2011/12/09	R157 2012/08/02	8.00	Put	Bond Future	751.0000	793.0000	5.593	0	0	0
2011/12/09	R157 2012/08/02	8.05	Call	Bond Future	4,062.0000	3,922.0000	(3.447)	0	0	0

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2011/12/09	R157 2012/08/02	8.05	Put	Bond Future	718.0000	759.0000	5.710	0	0	0
2011/12/09	R157 2012/08/02	7.95	Call	Bond Future	3,834.0000	3,698.0000	(3.547)	0	0	0
2011/12/09	R157 2012/08/02	7.95	Put	Bond Future	786.0000	830.0000	5.598	0	0	0
2011/12/09	R157 2012/11/01			Bond Future	7.0270	7.0900	0.897	0.0000	0.0000	0
2011/12/09	R157 2012/11/01	7.00	Call	Bond Future	2,084.0000	1,993.0000	(4.367)	0	0	0
2011/12/09	R157 2012/11/01	7.00	Put	Bond Future	2,160.0000	2,246.0000	3.981	0	0	0
2011/12/09	R157 2012/11/01	7.05	Call	Bond Future	2,157.0000	2,064.0000	(4.312)	0	0	0
2011/12/09	R157 2012/11/01	7.05	Put	Bond Future	2,092.0000	2,176.0000	4.015	0	0	0
2011/12/09	R157 2012/11/01	6.95	Call	Bond Future	2,013.0000	1,924.0000	(4.421)	0	0	0
2011/12/09	R157 2012/11/01	6.95	Put	Bond Future	2,230.0000	2,318.0000	3.946	0	0	0
2011/12/09	R186 2012/02/02			Bond Future	8.4830	8.5430	0.707	0.0000	0.0000	27,833
2011/12/09	R186 2012/02/02	9.00	Call	Bond Future	5,775.0000	5,337.0000	(7.584)	0	0	0
2011/12/09	R186 2012/02/02	9.00	Put	Bond Future	1,075.0000	1,197.0000	11.349	0	0	100
2011/12/09	R186 2012/02/02	9.05	Call	Bond Future	6,108.0000	5,660.0000	(7.335)	0	0	0
2011/12/09	R186 2012/02/02	9.05	Put	Bond Future	968.0000	1,080.0000	11.570	0	0	0
2011/12/09	R186 2012/02/02	8.95	Call	Bond Future	5,448.0000	5,021.0000	(7.838)	0	0	0
2011/12/09	R186 2012/02/02	8.95	Put	Bond Future	1,190.0000	1,323.0000	11.176	0	0	0
2011/12/09	R186 2012/02/02	7.75	Put	Bond Future	7,731.0000	8,193.0000	5.976	0	0	0
2011/12/09	R186 2012/02/02	7.75	Call	Bond Future	565.0000	467.0000	(17.345)	0	0	6,000
2011/12/09	R186 2012/02/02	6.75	Put	Bond Future	18,009.0000	18,564.0000	3.082	0	0	0
2011/12/09	R186 2012/02/02	6.75	Call	Bond Future	17.0000	12.0000	(29.412)	0	0	6,000
2011/12/09	R186 2012/02/02	8.00	Put	Bond Future	5,728.0000	6,129.0000	7.001	0	0	0
2011/12/09	R186 2012/02/02	8.00	Call	Bond Future	1,075.0000	916.0000	(14.791)	0	0	100
2011/12/09	R186 2012/02/02	13.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/09	R186 2012/02/02	13.25	Call	Bond Future	34,549.0000	33,989.0000	(1.621)	0	0	0
2011/12/09	R186 2012/02/02	98.00	Call	Bond Future	106,324.0000	105,764.0000	(0.527)	0	0	0
2011/12/09	R186 2012/02/02	98.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/09	R186 2012/05/03			Bond Future	8.5640	8.6270	0.736	0.0000	0.0000	0
2011/12/09	R186 2012/05/03	9.00	Call	Bond Future	6,966.0000	6,582.0000	(5.512)	0	0	0
2011/12/09	R186 2012/05/03	9.00	Put	Bond Future	3,058.0000	3,251.0000	6.311	0	0	0
2011/12/09	R186 2012/05/03	9.05	Call	Bond Future	7,245.0000	6,854.0000	(5.397)	0	0	0
2011/12/09	R186 2012/05/03	9.05	Put	Bond Future	2,901.0000	3,087.0000	6.412	0	0	0
2011/12/09	R186 2012/05/03	8.95	Call	Bond Future	6,691.0000	6,315.0000	(5.619)	0	0	0
2011/12/09	R186 2012/05/03	8.95	Put	Bond Future	3,222.0000	3,422.0000	6.207	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
2011/12/09	R186 2012/08/02			Bond Future	8.6440	8.7070	0.729	0.0000	0.0000	0
2011/12/09	R186 2012/08/02	8.75	Call	Bond Future	6,251.0000	5,932.0000	(5.103)	0	0	0
2011/12/09	R186 2012/08/02	8.75	Put	Bond Future	5,301.0000	5,548.0000	4.659	0	0	0
2011/12/09	R186 2012/08/02	8.80	Call	Bond Future	6,488.0000	6,162.0000	(5.025)	0	0	0
2011/12/09	R186 2012/08/02	8.80	Put	Bond Future	5,094.0000	5,334.0000	4.711	0	0	0
2011/12/09	R186 2012/08/02	8.70	Call	Bond Future	6,019.0000	5,707.0000	(5.184)	0	0	0
2011/12/09	R186 2012/08/02	8.70	Put	Bond Future	5,516.0000	5,770.0000	4.605	0	0	0
2011/12/09	R186 2012/11/01			Bond Future	8.7250	8.7900	0.745	0.0000	0.0000	0
2011/12/09	R186 2012/11/01	8.75	Call	Bond Future	6,979.0000	6,666.0000	(4.485)	0	0	0
2011/12/09	R186 2012/11/01	8.75	Put	Bond Future	6,758.0000	7,018.0000	3.847	0	0	0
2011/12/09	R186 2012/11/01	8.80	Call	Bond Future	7,203.0000	6,885.0000	(4.415)	0	0	0
2011/12/09	R186 2012/11/01	8.80	Put	Bond Future	6,543.0000	6,797.0000	3.882	0	0	0
2011/12/09	R186 2012/11/01	8.70	Call	Bond Future	6,758.0000	6,452.0000	(4.528)	0	0	0
2011/12/09	R186 2012/11/01	8.70	Put	Bond Future	6,979.0000	7,246.0000	3.826	0	0	0
2011/12/09	R189 2012/02/02			Bond Future	218.9924	218.9604	(0.015)	0.0000	0.0000	0
2011/12/09	R189 2012/02/02	218.00	Call	Bond Future	992.0000	960.0000	(3.226)	0	0	0
2011/12/09	R189 2012/02/02	218.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/09	R189 2012/02/02	218.05	Call	Bond Future	942.0000	910.0000	(3.397)	0	0	0
2011/12/09	R189 2012/02/02	218.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/09	R189 2012/02/02	217.95	Call	Bond Future	1,042.0000	1,010.0000	(3.071)	0	0	0
2011/12/09	R189 2012/02/02	217.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/09	R197 2012/02/02			Bond Future	245.5840	245.5952	0.005	0.0000	0.0000	965
2011/12/09	R197 2012/02/02	237.00	Call	Bond Future	8,584.0000	8,595.0000	0.128	0	0	0
2011/12/09	R197 2012/02/02	237.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/09	R197 2012/02/02	237.05	Call	Bond Future	8,534.0000	8,545.0000	0.129	0	0	0
2011/12/09	R197 2012/02/02	237.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/09	R197 2012/02/02	236.95	Call	Bond Future	8,634.0000	8,645.0000	0.127	0	0	0
2011/12/09	R197 2012/02/02	236.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/09	R201 2012/02/02			Bond Future	6.2790	6.3310	0.828	0.0000	0.0000	3,124
2011/12/09	R201 2012/02/02	8.25	Call	Bond Future	5,146.0000	5,006.0000	(2.721)	0	0	0
2011/12/09	R201 2012/02/02	8.25	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2011/12/09	R201 2012/02/02	8.30	Call	Bond Future	5,272.0000	5,132.0000	(2.656)	0	0	0
2011/12/09	R201 2012/02/02	8.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0



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2011/12/09	R201 2012/02/02	8.20	Call	Bond Future	5,019.0000	4,879.0000	(2.789)	0	0	0
2011/12/09	R201 2012/02/02	8.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/09	R201 2012/05/03			Bond Future	6.3210	6.3790	0.918	0.0000	0.0000	0
2011/12/09	R201 2012/05/03	7.75	Call	Bond Future	3,584.0000	3,454.0000	(3.627)	0	0	0
2011/12/09	R201 2012/05/03	7.75	Put	Bond Future	130.0000	143.0000	10.000	0	0	0
2011/12/09	R201 2012/05/03	7.80	Call	Bond Future	3,691.0000	3,560.0000	(3.549)	0	0	0
2011/12/09	R201 2012/05/03	7.80	Put	Bond Future	119.0000	131.0000	10.084	0	0	0
2011/12/09	R201 2012/05/03	7.70	Call	Bond Future	3,479.0000	3,350.0000	(3.708)	0	0	0
2011/12/09	R201 2012/05/03	7.70	Put	Bond Future	144.0000	158.0000	9.722	0	0	0
2011/12/09	R201 2012/08/02			Bond Future	6.3530	6.4140	0.960	0.0000	0.0000	0
2011/12/09	R201 2012/08/02	7.50	Call	Bond Future	3,022.0000	2,915.0000	(3.541)	0	0	0
2011/12/09	R201 2012/08/02	7.50	Put	Bond Future	489.0000	519.0000	6.135	0	0	0
2011/12/09	R201 2012/08/02	7.55	Call	Bond Future	3,108.0000	3,000.0000	(3.475)	0	0	0
2011/12/09	R201 2012/08/02	7.55	Put	Bond Future	466.0000	495.0000	6.223	0	0	0
2011/12/09	R201 2012/08/02	7.45	Call	Bond Future	2,936.0000	2,831.0000	(3.576)	0	0	0
2011/12/09	R201 2012/08/02	7.45	Put	Bond Future	512.0000	544.0000	6.250	0	0	0
2011/12/09	R201 2012/11/01			Bond Future	6.3850	6.4510	1.034	0.0000	0.0000	0
2011/12/09	R201 2012/11/01	6.50	Call	Bond Future	1,772.0000	1,700.0000	(4.063)	0	0	0
2011/12/09	R201 2012/11/01	6.50	Put	Bond Future	1,540.0000	1,601.0000	3.961	0	0	0
2011/12/09	R201 2012/11/01	6.55	Call	Bond Future	1,827.0000	1,754.0000	(3.996)	0	0	0
2011/12/09	R201 2012/11/01	6.55	Put	Bond Future	1,495.0000	1,555.0000	4.013	0	0	0
2011/12/09	R201 2012/11/01	6.45	Call	Bond Future	1,717.0000	1,646.0000	(4.135)	0	0	0
2011/12/09	R201 2012/11/01	6.45	Put	Bond Future	1,586.0000	1,648.0000	3.909	0	0	0
2011/12/09	R202 2012/02/02			Bond Future	184.2920	184.3010	0.005	0.0000	0.0000	35,872
2011/12/09	R202 2012/02/02	177.00	Call	Bond Future	7,292.0000	7,301.0000	0.123	0	0	0
2011/12/09	R202 2012/02/02	177.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/09	R202 2012/02/02	177.05	Call	Bond Future	7,242.0000	7,251.0000	0.124	0	0	0
2011/12/09	R202 2012/02/02	177.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/09	R202 2012/02/02	176.95	Call	Bond Future	7,342.0000	7,351.0000	0.123	0	0	0
2011/12/09	R202 2012/02/02	176.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/09	R203 2012/02/02			Bond Future	7.4120	7.4780	0.890	0.0000	0.0000	3,586
2011/12/09	R203 2012/02/02	8.75	Call	Bond Future	5,992.0000	5,693.0000	(4.990)	0	0	0
2011/12/09	R203 2012/02/02	8.75	Put	Bond Future	27.0000	33.0000	22.222	0	0	0

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2011/12/09	R203 2012/02/02	8.80	Call	Bond Future	6,202.0000	5,902.0000	(4.837)	0	0	0
2011/12/09	R203 2012/02/02	8.80	Put	Bond Future	22.0000	27.0000	22.727	0	0	0
2011/12/09	R203 2012/02/02	8.70	Call	Bond Future	5,782.0000	5,485.0000	(5.137)	0	0	0
2011/12/09	R203 2012/02/02	8.70	Put	Bond Future	32.0000	40.0000	25.000	0	0	0
2011/12/09	R203 2012/02/02	6.95	Put	Bond Future	2,539.0000	2,772.0000	9.177	0	0	0
2011/12/09	R203 2012/02/02	6.95	Call	Bond Future	376.0000	304.0000	(19.149)	0	0	2,640
2011/12/09	R203 2012/02/02	7.20	Put	Bond Future	1,715.0000	1,902.0000	10.904	0	0	0
2011/12/09	R203 2012/02/02	7.20	Call	Bond Future	729.0000	612.0000	(16.049)	0	0	880
2011/12/09	R203 2012/02/02	7.35	Call	Bond Future	1,022.0000	876.0000	(14.286)	0	0	0
2011/12/09	R203 2012/02/02	7.35	Put	Bond Future	1,309.0000	1,468.0000	12.147	0	0	880
2011/12/09	R203 2012/02/02	7.95	Call	Bond Future	2,788.0000	2,540.0000	(8.895)	0	0	0
2011/12/09	R203 2012/02/02	7.95	Put	Bond Future	337.0000	394.0000	16.914	0	0	2,640
2011/12/09	R203 2012/05/03			Bond Future	7.4990	7.5690	0.933	0.0000	0.0000	0
2011/12/09	R203 2012/05/03	8.75	Call	Bond Future	5,755.0000	5,487.0000	(4.657)	0	0	0
2011/12/09	R203 2012/05/03	8.75	Put	Bond Future	389.0000	431.0000	10.797	0	0	0
2011/12/09	R203 2012/05/03	8.80	Call	Bond Future	5,931.0000	5,661.0000	(4.552)	0	0	0
2011/12/09	R203 2012/05/03	8.80	Put	Bond Future	358.0000	398.0000	11.173	0	0	0
2011/12/09	R203 2012/05/03	8.70	Call	Bond Future	5,576.0000	5,311.0000	(4.753)	0	0	0
2011/12/09	R203 2012/05/03	8.70	Put	Bond Future	418.0000	463.0000	10.766	0	0	0
2011/12/09	R203 2012/08/02			Bond Future	7.5840	7.6560	0.949	0.0000	0.0000	0
2011/12/09	R203 2012/08/02	8.50	Call	Bond Future	4,969.0000	4,745.0000	(4.508)	0	0	0
2011/12/09	R203 2012/08/02	8.50	Put	Bond Future	1,172.0000	1,253.0000	6.911	0	0	0
2011/12/09	R203 2012/08/02	8.55	Call	Bond Future	5,120.0000	4,893.0000	(4.434)	0	0	0
2011/12/09	R203 2012/08/02	8.55	Put	Bond Future	1,121.0000	1,199.0000	6.958	0	0	0
2011/12/09	R203 2012/08/02	8.45	Call	Bond Future	4,820.0000	4,599.0000	(4.585)	0	0	0
2011/12/09	R203 2012/08/02	8.45	Put	Bond Future	1,226.0000	1,310.0000	6.852	0	0	0
2011/12/09	R203 2012/11/01			Bond Future	7.6790	7.7540	0.977	0.0000	0.0000	0
2011/12/09	R203 2012/11/01	7.75	Call	Bond Future	3,002.0000	2,839.0000	(5.430)	0	0	0
2011/12/09	R203 2012/11/01	7.75	Put	Bond Future	2,715.0000	2,855.0000	5.157	0	0	0
2011/12/09	R203 2012/11/01	7.80	Call	Bond Future	3,109.0000	2,944.0000	(5.307)	0	0	0
2011/12/09	R203 2012/11/01	7.80	Put	Bond Future	2,621.0000	2,759.0000	5.265	0	0	0
2011/12/09	R203 2012/11/01	7.70	Call	Bond Future	2,895.0000	2,736.0000	(5.492)	0	0	0
2011/12/09	R203 2012/11/01	7.70	Put	Bond Future	2,810.0000	2,954.0000	5.125	0	0	0
2011/12/09	R204 2012/02/02			Bond Future	7.6940	7.7590	0.845	0.0000	0.0000	3,543

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2011/12/09	R204 2012/02/02	9.00	Call	Bond Future	6,707.0000	6,373.0000	(4.980)	0	0	0
2011/12/09	R204 2012/02/02	9.00	Put	Bond Future	54.0000	64.0000	18.519	0	0	0
2011/12/09	R204 2012/02/02	9.05	Call	Bond Future	6,942.0000	6,606.0000	(4.840)	0	0	0
2011/12/09	R204 2012/02/02	9.05	Put	Bond Future	45.0000	54.0000	20.000	0	0	0
2011/12/09	R204 2012/02/02	8.95	Call	Bond Future	6,472.0000	6,139.0000	(5.145)	0	0	0
2011/12/09	R204 2012/02/02	8.95	Put	Bond Future	63.0000	75.0000	19.048	0	0	0
2011/12/09	R204 2012/02/02	7.25	Put	Bond Future	2,936.0000	3,186.0000	8.515	0	0	0
2011/12/09	R204 2012/02/02	7.25	Call	Bond Future	542.0000	448.0000	(17.343)	0	0	540
2011/12/09	R204 2012/02/02	8.00	Call	Bond Future	2,399.0000	2,159.0000	(10.004)	0	0	0
2011/12/09	R204 2012/02/02	8.00	Put	Bond Future	789.0000	894.0000	13.308	0	0	540
2011/12/09	R204 2012/02/02	7.50	Call	Bond Future	978.0000	837.0000	(14.417)	0	0	0
2011/12/09	R204 2012/02/02	7.50	Put	Bond Future	2,015.0000	2,219.0000	10.124	0	0	0
2011/12/09	R204 2012/05/03			Bond Future	7.7820	7.8510	0.887	0.0000	0.0000	0
2011/12/09	R204 2012/05/03	8.75	Call	Bond Future	5,613.0000	5,331.0000	(5.024)	0	0	0
2011/12/09	R204 2012/05/03	8.75	Put	Bond Future	791.0000	862.0000	8.976	0	0	0
2011/12/09	R204 2012/05/03	8.80	Call	Bond Future	5,805.0000	5,519.0000	(4.927)	0	0	0
2011/12/09	R204 2012/05/03	8.80	Put	Bond Future	741.0000	809.0000	9.177	0	0	0
2011/12/09	R204 2012/05/03	8.70	Call	Bond Future	5,423.0000	5,144.0000	(5.145)	0	0	0
2011/12/09	R204 2012/05/03	8.70	Put	Bond Future	843.0000	917.0000	8.778	0	0	0
2011/12/09	R204 2012/08/02			Bond Future	7.8690	7.9400	0.902	0.0000	0.0000	0
2011/12/09	R204 2012/08/02	8.50	Call	Bond Future	4,807.0000	4,568.0000	(4.972)	0	0	0
2011/12/09	R204 2012/08/02	8.50	Put	Bond Future	1,738.0000	1,850.0000	6.444	0	0	0
2011/12/09	R204 2012/08/02	8.55	Call	Bond Future	4,971.0000	4,728.0000	(4.888)	0	0	0
2011/12/09	R204 2012/08/02	8.55	Put	Bond Future	1,664.0000	1,772.0000	6.490	0	0	0
2011/12/09	R204 2012/08/02	8.45	Call	Bond Future	4,645.0000	4,410.0000	(5.059)	0	0	0
2011/12/09	R204 2012/08/02	8.45	Put	Bond Future	1,815.0000	1,931.0000	6.391	0	0	0
2011/12/09	R204 2012/11/01			Bond Future	7.9600	8.0340	0.930	0.0000	0.0000	0
2011/12/09	R204 2012/11/01	8.00	Call	Bond Future	3,629.0000	3,441.0000	(5.180)	0	0	0
2011/12/09	R204 2012/11/01	8.00	Put	Bond Future	3,438.0000	3,603.0000	4.799	0	0	0
2011/12/09	R204 2012/11/01	8.05	Call	Bond Future	3,754.0000	3,563.0000	(5.088)	0	0	0
2011/12/09	R204 2012/11/01	8.05	Put	Bond Future	3,325.0000	3,487.0000	4.872	0	0	0
2011/12/09	R204 2012/11/01	7.95	Call	Bond Future	3,506.0000	3,322.0000	(5.248)	0	0	0
2011/12/09	R204 2012/11/01	7.95	Put	Bond Future	3,554.0000	3,723.0000	4.755	0	0	0
2011/12/09	R206 2012/02/02			Bond Future	6.0400	6.0940	0.894	0.0000	0.0000	300

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
2011/12/09	R206 2012/02/02	8.00	Call	Bond Future	3,514.0000	3,415.0000	(2.817)	0	0	0
2011/12/09	R206 2012/02/02	8.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/09	R206 2012/02/02	8.05	Call	Bond Future	3,602.0000	3,503.0000	(2.748)	0	0	0
2011/12/09	R206 2012/02/02	8.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/09	R206 2012/02/02	7.95	Call	Bond Future	3,427.0000	3,328.0000	(2.889)	0	0	0
2011/12/09	R206 2012/02/02	7.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/09	R206 2012/05/03			Bond Future	6.0690	6.1320	1.038	0.0000	0.0000	0
2011/12/09	R206 2012/05/03	7.50	Call	Bond Future	2,341.0000	2,248.0000	(3.973)	0	0	0
2011/12/09	R206 2012/05/03	7.50	Put	Bond Future	76.0000	84.0000	10.526	0	0	0
2011/12/09	R206 2012/05/03	7.55	Call	Bond Future	2,411.0000	2,318.0000	(3.857)	0	0	0
2011/12/09	R206 2012/05/03	7.55	Put	Bond Future	68.0000	76.0000	11.765	0	0	0
2011/12/09	R206 2012/05/03	7.45	Call	Bond Future	2,270.0000	2,179.0000	(4.009)	0	0	0
2011/12/09	R206 2012/05/03	7.45	Put	Bond Future	83.0000	93.0000	12.048	0	0	0
2011/12/09	R206 2012/08/02			Bond Future	6.0770	6.1450	1.119	0.0000	0.0000	0
2011/12/09	R206 2012/08/02	7.25	Call	Bond Future	1,933.0000	1,861.0000	(3.725)	0	0	0
2011/12/09	R206 2012/08/02	7.25	Put	Bond Future	337.0000	358.0000	6.231	0	0	0
2011/12/09	R206 2012/08/02	7.30	Call	Bond Future	1,985.0000	1,912.0000	(3.678)	0	0	0
2011/12/09	R206 2012/08/02	7.30	Put	Bond Future	321.0000	342.0000	6.542	0	0	0
2011/12/09	R206 2012/08/02	7.20	Call	Bond Future	1,880.0000	1,809.0000	(3.777)	0	0	0
2011/12/09	R206 2012/08/02	7.20	Put	Bond Future	351.0000	373.0000	6.268	0	0	0
2011/12/09	R206 2012/11/01			Bond Future	6.0650	6.1420	1.270	0.0000	0.0000	0
2011/12/09	R206 2012/11/01	6.00	Call	Bond Future	1,030.0000	986.0000	(4.272)	0	0	0
2011/12/09	R206 2012/11/01	6.00	Put	Bond Future	1,105.0000	1,149.0000	3.982	0	0	0
2011/12/09	R206 2012/11/01	6.05	Call	Bond Future	1,060.0000	1,014.0000	(4.340)	0	0	0
2011/12/09	R206 2012/11/01	6.05	Put	Bond Future	1,077.0000	1,119.0000	3.900	0	0	0
2011/12/09	R206 2012/11/01	5.95	Call	Bond Future	1,000.0000	956.0000	(4.400)	0	0	0
2011/12/09	R206 2012/11/01	5.95	Put	Bond Future	1,132.0000	1,176.0000	3.887	0	0	0
2011/12/09	R207 2012/02/02			Bond Future	7.9590	8.0250	0.829	0.0000	0.0000	47,394
2011/12/09	R207 2012/02/02	9.00	Call	Bond Future	5,744.0000	5,390.0000	(6.163)	0	0	0
2011/12/09	R207 2012/02/02	9.00	Put	Bond Future	80.0000	98.0000	22.500	0	0	0
2011/12/09	R207 2012/02/02	9.05	Call	Bond Future	5,993.0000	5,636.0000	(5.957)	0	0	0
2011/12/09	R207 2012/02/02	9.05	Put	Bond Future	68.0000	83.0000	22.059	0	0	0
2011/12/09	R207 2012/02/02	8.95	Call	Bond Future	5,497.0000	5,145.0000	(6.403)	0	0	0
2011/12/09	R207 2012/02/02	8.95	Put	Bond Future	96.0000	116.0000	20.833	0	0	0

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2011/12/09	R207 2012/02/02	7.35	Put	Bond Future	3,784.0000	4,097.0000	8.272	0	0	0
2011/12/09	R207 2012/02/02	7.35	Call	Bond Future	263.0000	204.0000	(22.433)	0	0	1,920
2011/12/09	R207 2012/02/02	7.65	Put	Bond Future	2,426.0000	2,680.0000	10.470	0	0	0
2011/12/09	R207 2012/02/02	7.65	Call	Bond Future	659.0000	541.0000	(17.906)	0	0	640
2011/12/09	R207 2012/02/02	7.85	Call	Bond Future	1,084.0000	918.0000	(15.314)	0	0	0
2011/12/09	R207 2012/02/02	7.85	Put	Bond Future	1,703.0000	1,909.0000	12.096	0	0	640
2011/12/09	R207 2012/02/02	8.50	Call	Bond Future	3,375.0000	3,069.0000	(9.067)	0	0	0
2011/12/09	R207 2012/02/02	8.50	Put	Bond Future	378.0000	444.0000	17.460	0	0	1,920
2011/12/09	R207 2012/05/03			Bond Future	8.0500	8.1180	0.845	0.0000	0.0000	0
2011/12/09	R207 2012/05/03	8.75	Call	Bond Future	4,981.0000	4,707.0000	(5.501)	0	0	0
2011/12/09	R207 2012/05/03	8.75	Put	Bond Future	1,232.0000	1,331.0000	8.036	0	0	0
2011/12/09	R207 2012/05/03	8.80	Call	Bond Future	5,170.0000	4,892.0000	(5.377)	0	0	0
2011/12/09	R207 2012/05/03	8.80	Put	Bond Future	1,161.0000	1,255.0000	8.096	0	0	0
2011/12/09	R207 2012/05/03	8.70	Call	Bond Future	4,794.0000	4,525.0000	(5.611)	0	0	0
2011/12/09	R207 2012/05/03	8.70	Put	Bond Future	1,307.0000	1,410.0000	7.881	0	0	0
2011/12/09	R207 2012/08/02			Bond Future	8.1400	8.2100	0.860	0.0000	0.0000	0
2011/12/09	R207 2012/08/02	8.75	Call	Bond Future	5,196.0000	4,945.0000	(4.831)	0	0	0
2011/12/09	R207 2012/08/02	8.75	Put	Bond Future	2,013.0000	2,134.0000	6.011	0	0	0
2011/12/09	R207 2012/08/02	8.80	Call	Bond Future	5,369.0000	5,114.0000	(4.749)	0	0	0
2011/12/09	R207 2012/08/02	8.80	Put	Bond Future	1,931.0000	2,048.0000	6.059	0	0	0
2011/12/09	R207 2012/08/02	8.70	Call	Bond Future	5,024.0000	4,778.0000	(4.896)	0	0	0
2011/12/09	R207 2012/08/02	8.70	Put	Bond Future	2,097.0000	2,223.0000	6.009	0	0	0
2011/12/09	R207 2012/11/01			Bond Future	8.2290	8.3020	0.887	0.0000	0.0000	0
2011/12/09	R207 2012/11/01	8.25	Call	Bond Future	3,923.0000	3,722.0000	(5.124)	0	0	0
2011/12/09	R207 2012/11/01	8.25	Put	Bond Future	3,814.0000	3,990.0000	4.615	0	0	0
2011/12/09	R207 2012/11/01	8.30	Call	Bond Future	4,056.0000	3,852.0000	(5.030)	0	0	0
2011/12/09	R207 2012/11/01	8.30	Put	Bond Future	3,690.0000	3,862.0000	4.661	0	0	0
2011/12/09	R207 2012/11/01	8.20	Call	Bond Future	3,792.0000	3,595.0000	(5.195)	0	0	0
2011/12/09	R207 2012/11/01	8.20	Put	Bond Future	3,942.0000	4,122.0000	4.566	0	0	0
2011/12/09	R208 2012/02/02			Bond Future	7.9890	8.0490	0.751	0.0000	0.0000	14,264
2011/12/09	R208 2012/02/02	9.00	Call	Bond Future	5,968.0000	5,619.0000	(5.848)	0	0	0
2011/12/09	R208 2012/02/02	9.00	Put	Bond Future	75.0000	90.0000	20.000	0	0	0
2011/12/09	R208 2012/02/02	9.05	Call	Bond Future	6,234.0000	5,883.0000	(5.630)	0	0	0
2011/12/09	R208 2012/02/02	9.05	Put	Bond Future	63.0000	75.0000	19.048	0	0	0

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2011/12/09	R208 2012/02/02	8.95	Call	Bond Future	5,702.0000	5,357.0000	(6.051)	0	0	0
2011/12/09	R208 2012/02/02	8.95	Put	Bond Future	89.0000	108.0000	21.348	0	0	0
2011/12/09	R208 2012/02/02	7.45	Put	Bond Future	3,653.0000	3,953.0000	8.212	0	0	0
2011/12/09	R208 2012/02/02	7.45	Call	Bond Future	302.0000	239.0000	(20.861)	0	0	2,880
2011/12/09	R208 2012/02/02	7.70	Put	Bond Future	2,451.0000	2,698.0000	10.078	0	0	0
2011/12/09	R208 2012/02/02	7.70	Call	Bond Future	673.0000	557.0000	(17.236)	0	0	960
2011/12/09	R208 2012/02/02	7.90	Call	Bond Future	1,136.0000	970.0000	(14.613)	0	0	0
2011/12/09	R208 2012/02/02	7.90	Put	Bond Future	1,679.0000	1,877.0000	11.793	0	0	960
2011/12/09	R208 2012/02/02	8.55	Call	Bond Future	3,662.0000	3,356.0000	(8.356)	0	0	0
2011/12/09	R208 2012/02/02	8.55	Put	Bond Future	331.0000	389.0000	17.523	0	0	2,880
2011/12/09	R208 2012/05/03			Bond Future	8.0690	8.1320	0.781	0.0000	0.0000	0
2011/12/09	R208 2012/05/03	9.00	Call	Bond Future	6,256.0000	5,959.0000	(4.747)	0	0	0
2011/12/09	R208 2012/05/03	9.00	Put	Bond Future	938.0000	1,014.0000	8.102	0	0	0
2011/12/09	R208 2012/05/03	9.05	Call	Bond Future	6,471.0000	6,170.0000	(4.652)	0	0	0
2011/12/09	R208 2012/05/03	9.05	Put	Bond Future	879.0000	950.0000	8.077	0	0	0
2011/12/09	R208 2012/05/03	8.95	Call	Bond Future	6,043.0000	5,750.0000	(4.849)	0	0	0
2011/12/09	R208 2012/05/03	8.95	Put	Bond Future	1,001.0000	1,080.0000	7.892	0	0	0
2011/12/09	R208 2012/08/02			Bond Future	8.1480	8.2120	0.785	0.0000	0.0000	0
2011/12/09	R208 2012/08/02	8.75	Call	Bond Future	5,612.0000	5,363.0000	(4.437)	0	0	0
2011/12/09	R208 2012/08/02	8.75	Put	Bond Future	2,210.0000	2,331.0000	5.475	0	0	0
2011/12/09	R208 2012/08/02	8.80	Call	Bond Future	5,798.0000	5,545.0000	(4.364)	0	0	0
2011/12/09	R208 2012/08/02	8.80	Put	Bond Future	2,121.0000	2,237.0000	5.469	0	0	0
2011/12/09	R208 2012/08/02	8.70	Call	Bond Future	5,428.0000	5,182.0000	(4.532)	0	0	0
2011/12/09	R208 2012/08/02	8.70	Put	Bond Future	2,303.0000	2,426.0000	5.341	0	0	0
2011/12/09	R208 2012/11/01			Bond Future	8.2300	8.2960	0.802	0.0000	0.0000	0
2011/12/09	R208 2012/11/01	8.25	Call	Bond Future	4,121.0000	3,922.0000	(4.829)	0	0	0
2011/12/09	R208 2012/11/01	8.25	Put	Bond Future	4,008.0000	4,181.0000	4.316	0	0	0
2011/12/09	R208 2012/11/01	8.30	Call	Bond Future	4,267.0000	4,064.0000	(4.757)	0	0	0
2011/12/09	R208 2012/11/01	8.30	Put	Bond Future	3,873.0000	4,042.0000	4.364	0	0	0
2011/12/09	R208 2012/11/01	8.20	Call	Bond Future	3,979.0000	3,784.0000	(4.901)	0	0	0
2011/12/09	R208 2012/11/01	8.20	Put	Bond Future	4,148.0000	4,325.0000	4.267	0	0	0
2011/12/09	R209 2012/02/02			Bond Future	8.8410	8.9010	0.679	0.0000	0.0000	2,931
2011/12/09	R209 2012/02/02	9.00	Call	Bond Future	3,111.0000	2,818.0000	(9.418)	0	0	0
2011/12/09	R209 2012/02/02	9.00	Put	Bond Future	1,880.0000	2,055.0000	9.309	0	0	0

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2011/12/09	R209 2012/02/02	9.05	Call	Bond Future	3,335.0000	3,031.0000	(9.115)	0	0	0
2011/12/09	R209 2012/02/02	9.05	Put	Bond Future	1,724.0000	1,888.0000	9.513	0	0	0
2011/12/09	R209 2012/02/02	8.95	Call	Bond Future	2,895.0000	2,612.0000	(9.775)	0	0	0
2011/12/09	R209 2012/02/02	8.95	Put	Bond Future	2,048.0000	2,233.0000	9.033	0	0	0
2011/12/09	R209 2012/05/03			Bond Future	8.9110	8.9730	0.696	0.0000	0.0000	0
2011/12/09	R209 2012/05/03	9.00	Call	Bond Future	4,263.0000	3,990.0000	(6.404)	0	0	0
2011/12/09	R209 2012/05/03	9.00	Put	Bond Future	3,579.0000	3,784.0000	5.728	0	0	0
2011/12/09	R209 2012/05/03	9.05	Call	Bond Future	4,464.0000	4,183.0000	(6.295)	0	0	0
2011/12/09	R209 2012/05/03	9.05	Put	Bond Future	3,400.0000	3,597.0000	5.794	0	0	0
2011/12/09	R209 2012/05/03	8.95	Call	Bond Future	4,066.0000	3,801.0000	(6.517)	0	0	0
2011/12/09	R209 2012/05/03	8.95	Put	Bond Future	3,765.0000	3,978.0000	5.657	0	0	0
2011/12/09	R209 2012/08/02			Bond Future	8.9790	9.0410	0.691	0.0000	0.0000	0
2011/12/09	R209 2012/08/02	9.25	Call	Bond Future	6,082.0000	5,793.0000	(4.752)	0	0	0
2011/12/09	R209 2012/08/02	9.25	Put	Bond Future	4,056.0000	4,239.0000	4.512	0	0	0
2011/12/09	R209 2012/08/02	9.30	Call	Bond Future	6,295.0000	6,001.0000	(4.670)	0	0	0
2011/12/09	R209 2012/08/02	9.30	Put	Bond Future	3,905.0000	4,083.0000	4.558	0	0	0
2011/12/09	R209 2012/08/02	9.20	Call	Bond Future	5,880.0000	5,597.0000	(4.813)	0	0	0
2011/12/09	R209 2012/08/02	9.20	Put	Bond Future	4,221.0000	4,410.0000	4.478	0	0	0
2011/12/09	R209 2012/11/01			Bond Future	9.0480	9.1120	0.707	0.0000	0.0000	0
2011/12/09	R209 2012/11/01	9.00	Call	Bond Future	5,556.0000	5,297.0000	(4.662)	0	0	0
2011/12/09	R209 2012/11/01	9.00	Put	Bond Future	5,920.0000	6,141.0000	3.733	0	0	0
2011/12/09	R209 2012/11/01	9.05	Call	Bond Future	5,739.0000	5,475.0000	(4.600)	0	0	0
2011/12/09	R209 2012/11/01	9.05	Put	Bond Future	5,724.0000	5,940.0000	3.774	0	0	0
2011/12/09	R209 2012/11/01	8.95	Call	Bond Future	5,376.0000	5,122.0000	(4.725)	0	0	0
2011/12/09	R209 2012/11/01	8.95	Put	Bond Future	6,122.0000	6,348.0000	3.692	0	0	0
2011/12/09	R210 2012/02/02			Bond Future	138.1472	138.1539	0.005	0.0000	0.0000	755
2011/12/09	R210 2012/02/02	131.00	Call	Bond Future	7,147.0000	7,154.0000	0.098	0	0	0
2011/12/09	R210 2012/02/02	131.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/09	R210 2012/02/02	131.05	Call	Bond Future	7,097.0000	7,104.0000	0.099	0	0	0
2011/12/09	R210 2012/02/02	131.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/09	R210 2012/02/02	130.95	Call	Bond Future	7,197.0000	7,204.0000	0.097	0	0	0
2011/12/09	R210 2012/02/02	130.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/09	R211 2012/02/02			Bond Future	115.6602	115.6616	0.001	0.0000	0.0000	480

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2011/12/09	R211 2012/02/02	110.50	Call	Bond Future	5,160.0000	5,162.0000	0.039	0	0	0
2011/12/09	R211 2012/02/02	110.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/09	R211 2012/02/02	110.55	Call	Bond Future	5,110.0000	5,112.0000	0.039	0	0	0
2011/12/09	R211 2012/02/02	110.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/09	R211 2012/02/02	110.45	Call	Bond Future	5,210.0000	5,212.0000	0.038	0	0	0
2011/12/09	R211 2012/02/02	110.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/09	R212 2012/02/02			Bond Future	112.1373	112.1424	0.005	0.0000	0.0000	2,677
2011/12/09	R212 2012/02/02	108.50	Call	Bond Future	3,637.0000	3,642.0000	0.137	0	0	0
2011/12/09	R212 2012/02/02	108.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/09	R212 2012/02/02	108.55	Call	Bond Future	3,587.0000	3,592.0000	0.139	0	0	0
2011/12/09	R212 2012/02/02	108.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/09	R212 2012/02/02	108.45	Call	Bond Future	3,687.0000	3,692.0000	0.136	0	0	0
2011/12/09	R212 2012/02/02	108.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/09	R213 2012/02/02			Bond Future	8.8530	8.9080	0.621	0.0000	0.0000	487
2011/12/09	R213 2012/02/02	9.00	Call	Bond Future	3,116.0000	2,844.0000	(8.729)	0	0	0
2011/12/09	R213 2012/02/02	9.00	Put	Bond Future	1,959.0000	2,123.0000	8.372	0	0	0
2011/12/09	R213 2012/02/02	9.05	Call	Bond Future	3,343.0000	3,060.0000	(8.465)	0	0	0
2011/12/09	R213 2012/02/02	9.05	Put	Bond Future	1,798.0000	1,951.0000	8.509	0	0	0
2011/12/09	R213 2012/02/02	8.95	Call	Bond Future	2,897.0000	2,636.0000	(9.009)	0	0	0
2011/12/09	R213 2012/02/02	8.95	Put	Bond Future	2,131.0000	2,306.0000	8.212	0	0	0
2011/12/09	R213 2012/05/03			Bond Future	8.9280	8.9850	0.638	0.0000	0.0000	0
2011/12/09	R213 2012/05/03	9.25	Call	Bond Future	5,336.0000	5,050.0000	(5.360)	0	0	0
2011/12/09	R213 2012/05/03	9.25	Put	Bond Future	2,869.0000	3,028.0000	5.542	0	0	0
2011/12/09	R213 2012/05/03	9.30	Call	Bond Future	5,562.0000	5,270.0000	(5.250)	0	0	0
2011/12/09	R213 2012/05/03	9.30	Put	Bond Future	2,722.0000	2,875.0000	5.621	0	0	0
2011/12/09	R213 2012/05/03	9.20	Call	Bond Future	5,115.0000	4,836.0000	(5.455)	0	0	0
2011/12/09	R213 2012/05/03	9.20	Put	Bond Future	3,024.0000	3,190.0000	5.489	0	0	0
2011/12/09	R213 2012/08/02			Bond Future	9.0020	9.0590	0.633	0.0000	0.0000	0
2011/12/09	R213 2012/08/02	9.25	Call	Bond Future	6,104.0000	5,838.0000	(4.358)	0	0	0
2011/12/09	R213 2012/08/02	9.25	Put	Bond Future	4,221.0000	4,394.0000	4.099	0	0	0
2011/12/09	R213 2012/08/02	9.30	Call	Bond Future	6,321.0000	6,050.0000	(4.287)	0	0	0
2011/12/09	R213 2012/08/02	9.30	Put	Bond Future	4,066.0000	4,234.0000	4.132	0	0	0
2011/12/09	R213 2012/08/02	9.20	Call	Bond Future	5,899.0000	5,639.0000	(4.408)	0	0	0



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2011/12/09	R213 2012/08/02	9.20	Put	Bond Future	4,391.0000	4,569.0000	4.054	0	0	0
2011/12/09	R213 2012/11/01			Bond Future	9.0790	9.1380	0.650	0.0000	0.0000	0
2011/12/09	R213 2012/11/01	9.00	Call	Bond Future	5,552.0000	5,314.0000	(4.287)	0	0	0
2011/12/09	R213 2012/11/01	9.00	Put	Bond Future	6,157.0000	6,366.0000	3.395	0	0	0
2011/12/09	R213 2012/11/01	9.05	Call	Bond Future	5,736.0000	5,493.0000	(4.236)	0	0	0
2011/12/09	R213 2012/11/01	9.05	Put	Bond Future	5,957.0000	6,162.0000	3.441	0	0	0
2011/12/09	R213 2012/11/01	8.95	Call	Bond Future	5,371.0000	5,137.0000	(4.357)	0	0	0
2011/12/09	R213 2012/11/01	8.95	Put	Bond Future	6,362.0000	6,575.0000	3.348	0	0	0
2011/12/09	TRT1 2012/02/02			Index Future	367.2150	368.9020	0.459	0.0000	0.0000	0
<b>Total</b>										<b>594994.00</b>