



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 10/11/2011

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
2011/11/10	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/10	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/10	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/10	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/10	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/10	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/10	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/10	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/10	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/10	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/10	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/10	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/10	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/10	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/10	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/11/10	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/10	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/10	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/10	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/10	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/10	AL7T 2012/02/02			Index Future	413.8750	413.8030	(0.017)	0.0000	0.0000	16
2011/11/10	AL7T 2012/05/03			Index Future	419.7450	419.6820	(0.015)	0.0000	0.0000	0
2011/11/10	ALBI 2012/02/02			Index Future	377.7860	377.7060	(0.021)	0.0000	0.0000	1,044
2011/11/10	ALBI 2012/05/03			Index Future	383.1430	383.0720	(0.019)	0.0000	0.0000	0
2011/11/10	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/10	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/10	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/10	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/10	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/10	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/10	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/10	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/10	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/10	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/10	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/10	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0

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2011/11/10	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/10	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/10	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/10	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/10	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/10	CAAK 2011/12/19			Can-Do Future	0.1030	0.1028	(0.194)	0.0000	0.0000	12,659
2011/11/10	CAAL 2011/12/19			Can-Do Future	0.1041	0.1032	(0.865)	0.0000	0.0000	18,519
2011/11/10	CAAM2011/12/19			Can-Do Future	0.1741	0.1759	1.034	0.0000	0.0000	12,423
2011/11/10	CAAN 2012/03/30			Can-Do Future	0.3924	0.3910	(0.357)	0.0000	0.0000	100,000
2011/11/10	CAAO 2012/03/30			Can-Do Future	0.1317	0.1344	2.050	0.0000	0.0000	100,000
2011/11/10	CAAP 2011/12/19			Can-Do Future	0.2009	0.2030	1.045	0.0000	0.0000	12,346
2011/11/10	CAAR 2011/12/19			Can-Do Future	0.1065	0.1058	(0.657)	0.0000	0.0000	18,750
2011/11/10	CAAS 2012/01/31			Can-Do Future	0.0782	0.0779	(0.384)	0.0000	0.0000	12,500
2011/11/10	CAAT 2012/02/29			Can-Do Future	0.0689	0.0687	(0.290)	0.0000	0.0000	12,500
2011/11/10	CAAU 2012/01/31			Can-Do Future	0.0786	0.0795	1.145	0.0000	0.0000	19,481
2011/11/10	CAAV 2012/02/29			Can-Do Future	0.1034	0.1044	0.967	0.0000	0.0000	12,987
2011/11/10	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/10	CRD1 2012/02/02			Index Future	167.2950	167.8020	0.303	0.0000	0.0000	0
2011/11/10	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/11/10	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/10	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/10	GOVI 2012/02/02			GOVI	379.0430	378.9590	(0.022)	0.0000	0.0000	155
2011/11/10	GOVI 2012/02/02	369.00	Call	GOVI	100,430.0000	99,590.0000	(0.836)	0	0	0
2011/11/10	GOVI 2012/02/02	369.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/11/10	GOVI 2012/02/02	369.01	Call	GOVI	100,330.0000	99,490.0000	(0.837)	0	0	0
2011/11/10	GOVI 2012/02/02	369.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/11/10	GOVI 2012/02/02	368.99	Call	GOVI	100,530.0000	99,690.0000	(0.836)	0	0	0
2011/11/10	GOVI 2012/02/02	368.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/11/10	GOVI 2012/05/03			GOVI	384.4180	384.3430	(0.020)	0.0000	0.0000	0
2011/11/10	GOVI 2012/05/03	382.00	Call	GOVI	24,180.0000	23,430.0000	(3.102)	0	0	0
2011/11/10	GOVI 2012/05/03	382.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/11/10	GOVI 2012/05/03	382.01	Call	GOVI	24,080.0000	23,330.0000	(3.115)	0	0	0
2011/11/10	GOVI 2012/05/03	382.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/11/10	GOVI 2012/05/03	381.99	Call	GOVI	24,280.0000	23,530.0000	(3.089)	0	0	0
2011/11/10	GOVI 2012/05/03	381.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/11/10	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/11/10	IGOV 2012/02/02			Index Future	163.6900	163.9640	0.167	0.0000	0.0000	103
2011/11/10	IGOV 2012/05/03			Index Future	166.0120	166.2940	0.170	0.0000	0.0000	0
2011/11/10	ILBI 2012/02/02			Index Future	442.3040	442.3040	0.000	0.0000	0.0000	88
2011/11/10	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/11/10	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/11/10	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/11/10	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/11/10	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/11/10	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
2011/11/10	JBAF 2011/11/16			Jibar Tradeable Future	5.4100	5.5700	2.957	0.0000	0.0000	1,700
2011/11/10	JBAF 2011/12/21			Jibar Tradeable Future	5.4100	5.5400	2.403	0.0000	0.0000	5,541
2011/11/10	JBAF 2012/01/18			Jibar Tradeable Future	5.3600	5.4900	2.425	0.0000	0.0000	101
2011/11/10	JBAF 2012/02/15			Jibar Tradeable Future	5.2500	5.3700	2.286	0.0000	0.0000	0
2011/11/10	JBAF 2012/03/20			Jibar Tradeable Future	5.2200	5.3300	2.107	94.6800	94.6800	2,340
2011/11/10	JBAF 2012/04/18			Jibar Tradeable Future	5.2000	5.3100	2.115	0.0000	0.0000	0
2011/11/10	JBAF 2012/06/20			Jibar Tradeable Future	5.2200	5.3200	1.916	0.0000	0.0000	2,890
2011/11/10	JBAF 2012/09/19			Jibar Tradeable Future	5.3000	5.3800	1.509	0.0000	0.0000	44,760
2011/11/10	JBAF 2012/12/19			Jibar Tradeable Future	5.4300	5.5000	1.289	0.0000	0.0000	990
2011/11/10	JBAF 2013/03/20			Jibar Tradeable Future	5.6200	5.6900	1.246	0.0000	0.0000	790
2011/11/10	JBAF 2013/06/19			Jibar Tradeable Future	5.8500	5.9200	1.197	0.0000	0.0000	1,250
2011/11/10	JBAF 2013/09/18			Jibar Tradeable Future	6.1100	6.1700	0.982	0.0000	0.0000	0
2011/11/10	JN02 2012/02/02			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/11/10	JN02 2012/02/02	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/10	JN02 2012/02/02	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/10	JN02 2012/02/02	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/10	JN02 2012/02/02	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/11/10	JN02 2012/02/02	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/11/10	JN02 2012/02/02	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/10	JN05 2012/02/02			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/11/10	JN05 2012/02/02	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/10	JN05 2012/02/02	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/10	JN05 2012/02/02	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/10	JN05 2012/02/02	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/11/10	JN05 2012/02/02	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/11/10	JN05 2012/02/02	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/10	JN10 2012/02/02			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/11/10	JN10 2012/02/02	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/10	JN10 2012/02/02	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/10	JN10 2012/02/02	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/10	JN10 2012/02/02	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/11/10	JN10 2012/02/02	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/11/10	JN10 2012/02/02	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0

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2011/11/10	OTH1 2012/02/02			Index Future	370.6700	370.6130	(0.015)	0.0000	0.0000	0
2011/11/10	R157 2012/02/02			Bond Future	6.5400	6.5500	0.153	0.0000	0.0000	16,934
2011/11/10	R157 2012/02/02	8.50	Call	Bond Future	6,786.0000	6,750.0000	(0.531)	0	0	0
2011/11/10	R157 2012/02/02	8.50	Put	Bond Future	2.0000	2.0000	0.000	0	0	0
2011/11/10	R157 2012/02/02	8.55	Call	Bond Future	6,952.0000	6,916.0000	(0.518)	0	0	0
2011/11/10	R157 2012/02/02	8.55	Put	Bond Future	2.0000	1.0000	(50.000)	0	0	0
2011/11/10	R157 2012/02/02	8.45	Call	Bond Future	6,619.0000	6,583.0000	(0.544)	0	0	0
2011/11/10	R157 2012/02/02	8.45	Put	Bond Future	2.0000	2.0000	0.000	0	0	0
2011/11/10	R157 2012/02/02	6.55	Call	Bond Future	979.0000	955.0000	(2.451)	0	0	0
2011/11/10	R157 2012/02/02	6.55	Put	Bond Future	943.0000	955.0000	1.273	0	0	130
2011/11/10	R157 2012/02/02	6.00	Put	Bond Future	2,229.0000	2,253.0000	1.077	0	0	0
2011/11/10	R157 2012/02/02	6.00	Call	Bond Future	271.0000	260.0000	(4.059)	0	0	130
2011/11/10	R157 2012/02/02	7.05	Call	Bond Future	2,139.0000	2,107.0000	(1.496)	0	0	0
2011/11/10	R157 2012/02/02	7.05	Put	Bond Future	326.0000	330.0000	1.227	0	0	130
2011/11/10	R157 2012/02/02	6.25	Put	Bond Future	1,566.0000	1,585.0000	1.213	0	0	0
2011/11/10	R157 2012/02/02	6.25	Call	Bond Future	520.0000	503.0000	(3.269)	0	0	3,960
2011/11/10	R157 2012/02/02	6.45	Put	Bond Future	1,129.0000	1,142.0000	1.151	0	0	0
2011/11/10	R157 2012/02/02	6.45	Call	Bond Future	805.0000	783.0000	(2.733)	0	0	1,320
2011/11/10	R157 2012/02/02	6.65	Call	Bond Future	1,173.0000	1,147.0000	(2.217)	0	0	0
2011/11/10	R157 2012/02/02	6.65	Put	Bond Future	779.0000	789.0000	1.284	0	0	1,320
2011/11/10	R157 2012/02/02	7.20	Call	Bond Future	2,563.0000	2,530.0000	(1.288)	0	0	0
2011/11/10	R157 2012/02/02	7.20	Put	Bond Future	223.0000	226.0000	1.345	0	0	3,960
2011/11/10	R157 2012/05/03			Bond Future	6.6110	6.6210	0.151	0.0000	0.0000	0
2011/11/10	R157 2012/05/03	8.25	Call	Bond Future	5,424.0000	5,392.0000	(0.590)	0	0	0
2011/11/10	R157 2012/05/03	8.25	Put	Bond Future	110.0000	111.0000	0.909	0	0	0
2011/11/10	R157 2012/05/03	8.30	Call	Bond Future	5,571.0000	5,538.0000	(0.592)	0	0	0
2011/11/10	R157 2012/05/03	8.30	Put	Bond Future	99.0000	100.0000	1.010	0	0	0
2011/11/10	R157 2012/05/03	8.20	Call	Bond Future	5,279.0000	5,246.0000	(0.625)	0	0	0
2011/11/10	R157 2012/05/03	8.20	Put	Bond Future	122.0000	123.0000	0.820	0	0	0
2011/11/10	R157 2012/08/02			Bond Future	6.6960	6.7020	0.090	0.0000	0.0000	0
2011/11/10	R157 2012/08/02	8.00	Call	Bond Future	4,495.0000	4,477.0000	(0.400)	0	0	0
2011/11/10	R157 2012/08/02	8.00	Put	Bond Future	558.0000	559.0000	0.179	0	0	0
2011/11/10	R157 2012/08/02	8.05	Call	Bond Future	4,612.0000	4,594.0000	(0.390)	0	0	0

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2011/11/10	R157 2012/08/02	8.05	Put	Bond Future	528.0000	528.0000	0.000	0	0	0
2011/11/10	R157 2012/08/02	7.95	Call	Bond Future	4,379.0000	4,361.0000	(0.411)	0	0	0
2011/11/10	R157 2012/08/02	7.95	Put	Bond Future	590.0000	591.0000	0.169	0	0	0
2011/11/10	R157 2012/11/01			Bond Future	6.7960	6.7980	0.029	0.0000	0.0000	0
2011/11/10	R157 2012/11/01	7.00	Call	Bond Future	2,379.0000	2,373.0000	(0.252)	0	0	0
2011/11/10	R157 2012/11/01	7.00	Put	Bond Future	1,803.0000	1,803.0000	0.000	0	0	0
2011/11/10	R157 2012/11/01	7.05	Call	Bond Future	2,459.0000	2,453.0000	(0.244)	0	0	0
2011/11/10	R157 2012/11/01	7.05	Put	Bond Future	1,743.0000	1,742.0000	(0.057)	0	0	0
2011/11/10	R157 2012/11/01	6.95	Call	Bond Future	2,301.0000	2,295.0000	(0.261)	0	0	0
2011/11/10	R157 2012/11/01	6.95	Put	Bond Future	1,866.0000	1,866.0000	0.000	0	0	0
2011/11/10	R186 2012/02/02			Bond Future	8.3510	8.3550	0.048	0.0000	0.0000	24,262
2011/11/10	R186 2012/02/02	9.00	Call	Bond Future	7,272.0000	7,226.0000	(0.633)	0	0	0
2011/11/10	R186 2012/02/02	9.00	Put	Bond Future	1,326.0000	1,318.0000	(0.603)	0	0	100
2011/11/10	R186 2012/02/02	9.05	Call	Bond Future	7,605.0000	7,559.0000	(0.605)	0	0	0
2011/11/10	R186 2012/02/02	9.05	Put	Bond Future	1,219.0000	1,211.0000	(0.656)	0	0	0
2011/11/10	R186 2012/02/02	8.95	Call	Bond Future	6,944.0000	6,898.0000	(0.662)	0	0	0
2011/11/10	R186 2012/02/02	8.95	Put	Bond Future	1,441.0000	1,433.0000	(0.555)	0	0	0
2011/11/10	R186 2012/02/02	7.75	Put	Bond Future	7,253.0000	7,265.0000	0.165	0	0	0
2011/11/10	R186 2012/02/02	7.75	Call	Bond Future	1,333.0000	1,307.0000	(1.950)	0	0	6,000
2011/11/10	R186 2012/02/02	6.75	Put	Bond Future	16,861.0000	16,893.0000	0.190	0	0	0
2011/11/10	R186 2012/02/02	6.75	Call	Bond Future	114.0000	108.0000	(5.263)	0	0	6,000
2011/11/10	R186 2012/02/02	8.00	Put	Bond Future	5,493.0000	5,498.0000	0.091	0	0	0
2011/11/10	R186 2012/02/02	8.00	Call	Bond Future	2,086.0000	2,053.0000	(1.582)	0	0	100
2011/11/10	R186 2012/02/02	13.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/10	R186 2012/02/02	13.25	Call	Bond Future	35,795.0000	35,757.0000	(0.106)	0	0	0
2011/11/10	R186 2012/02/02	98.00	Call	Bond Future	107,569.0000	107,531.0000	(0.035)	0	0	0
2011/11/10	R186 2012/02/02	98.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/10	R186 2012/05/03			Bond Future	8.4320	8.4360	0.047	0.0000	0.0000	0
2011/11/10	R186 2012/05/03	9.00	Call	Bond Future	7,879.0000	7,841.0000	(0.482)	0	0	0
2011/11/10	R186 2012/05/03	9.00	Put	Bond Future	2,749.0000	2,749.0000	0.000	0	0	0
2011/11/10	R186 2012/05/03	9.05	Call	Bond Future	8,171.0000	8,132.0000	(0.477)	0	0	0
2011/11/10	R186 2012/05/03	9.05	Put	Bond Future	2,605.0000	2,604.0000	(0.038)	0	0	0
2011/11/10	R186 2012/05/03	8.95	Call	Bond Future	7,592.0000	7,554.0000	(0.501)	0	0	0
2011/11/10	R186 2012/05/03	8.95	Put	Bond Future	2,901.0000	2,900.0000	(0.034)	0	0	0

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2011/11/10	R186 2012/08/02			Bond Future	8.5180	8.5210	0.035	0.0000	0.0000	0
2011/11/10	R186 2012/08/02	8.75	Call	Bond Future	6,975.0000	6,948.0000	(0.387)	0	0	0
2011/11/10	R186 2012/08/02	8.75	Put	Bond Future	4,881.0000	4,882.0000	0.020	0	0	0
2011/11/10	R186 2012/08/02	8.80	Call	Bond Future	7,224.0000	7,197.0000	(0.374)	0	0	0
2011/11/10	R186 2012/08/02	8.80	Put	Bond Future	4,686.0000	4,687.0000	0.021	0	0	0
2011/11/10	R186 2012/08/02	8.70	Call	Bond Future	6,729.0000	6,703.0000	(0.386)	0	0	0
2011/11/10	R186 2012/08/02	8.70	Put	Bond Future	5,082.0000	5,083.0000	0.020	0	0	0
2011/11/10	R186 2012/11/01			Bond Future	8.6060	8.6070	0.012	0.0000	0.0000	0
2011/11/10	R186 2012/11/01	8.75	Call	Bond Future	7,574.0000	7,560.0000	(0.185)	0	0	0
2011/11/10	R186 2012/11/01	8.75	Put	Bond Future	6,294.0000	6,289.0000	(0.079)	0	0	0
2011/11/10	R186 2012/11/01	8.80	Call	Bond Future	7,809.0000	7,795.0000	(0.179)	0	0	0
2011/11/10	R186 2012/11/01	8.80	Put	Bond Future	6,089.0000	6,084.0000	(0.082)	0	0	0
2011/11/10	R186 2012/11/01	8.70	Call	Bond Future	7,342.0000	7,328.0000	(0.191)	0	0	0
2011/11/10	R186 2012/11/01	8.70	Put	Bond Future	6,504.0000	6,499.0000	(0.077)	0	0	0
2011/11/10	R189 2012/02/02			Bond Future	218.8187	218.7392	(0.036)	0.0000	0.0000	0
2011/11/10	R189 2012/02/02	218.00	Call	Bond Future	819.0000	739.0000	(9.768)	0	0	0
2011/11/10	R189 2012/02/02	218.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/10	R189 2012/02/02	218.05	Call	Bond Future	769.0000	689.0000	(10.403)	0	0	0
2011/11/10	R189 2012/02/02	218.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/10	R189 2012/02/02	217.95	Call	Bond Future	869.0000	789.0000	(9.206)	0	0	0
2011/11/10	R189 2012/02/02	217.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/10	R197 2012/02/02			Bond Future	242.1843	242.1764	(0.003)	0.0000	0.0000	418
2011/11/10	R197 2012/02/02	237.00	Call	Bond Future	5,184.0000	5,176.0000	(0.154)	0	0	0
2011/11/10	R197 2012/02/02	237.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/10	R197 2012/02/02	237.05	Call	Bond Future	5,134.0000	5,126.0000	(0.156)	0	0	0
2011/11/10	R197 2012/02/02	237.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/10	R197 2012/02/02	236.95	Call	Bond Future	5,234.0000	5,226.0000	(0.153)	0	0	0
2011/11/10	R197 2012/02/02	236.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/10	R201 2012/02/02			Bond Future	6.0930	6.0880	(0.082)	0.0000	0.0000	3,124
2011/11/10	R201 2012/02/02	8.25	Call	Bond Future	5,648.0000	5,661.0000	0.230	0	0	0
2011/11/10	R201 2012/02/02	8.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/10	R201 2012/02/02	8.30	Call	Bond Future	5,774.0000	5,788.0000	0.242	0	0	0
2011/11/10	R201 2012/02/02	8.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/11/10	R201 2012/02/02	8.20	Call	Bond Future	5,521.0000	5,535.0000	0.254	0	0	0
2011/11/10	R201 2012/02/02	8.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/10	R201 2012/05/03			Bond Future	6.1300	6.1230	(0.114)	0.0000	0.0000	0
2011/11/10	R201 2012/05/03	7.75	Call	Bond Future	3,997.0000	4,012.0000	0.375	0	0	0
2011/11/10	R201 2012/05/03	7.75	Put	Bond Future	71.0000	68.0000	(4.225)	0	0	0
2011/11/10	R201 2012/05/03	7.80	Call	Bond Future	4,108.0000	4,124.0000	0.389	0	0	0
2011/11/10	R201 2012/05/03	7.80	Put	Bond Future	63.0000	62.0000	(1.587)	0	0	0
2011/11/10	R201 2012/05/03	7.70	Call	Bond Future	3,887.0000	3,902.0000	0.386	0	0	0
2011/11/10	R201 2012/05/03	7.70	Put	Bond Future	79.0000	77.0000	(2.532)	0	0	0
2011/11/10	R201 2012/08/02			Bond Future	6.1810	6.1670	(0.227)	0.0000	0.0000	0
2011/11/10	R201 2012/08/02	7.50	Call	Bond Future	3,266.0000	3,290.0000	0.735	0	0	0
2011/11/10	R201 2012/08/02	7.50	Put	Bond Future	346.0000	339.0000	(2.023)	0	0	0
2011/11/10	R201 2012/08/02	7.55	Call	Bond Future	3,354.0000	3,379.0000	0.745	0	0	0
2011/11/10	R201 2012/08/02	7.55	Put	Bond Future	326.0000	319.0000	(2.147)	0	0	0
2011/11/10	R201 2012/08/02	7.45	Call	Bond Future	3,179.0000	3,203.0000	0.755	0	0	0
2011/11/10	R201 2012/08/02	7.45	Put	Bond Future	368.0000	361.0000	(1.902)	0	0	0
2011/11/10	R201 2012/11/01			Bond Future	6.2350	6.2130	(0.353)	0.0000	0.0000	0
2011/11/10	R201 2012/11/01	6.50	Call	Bond Future	1,779.0000	1,802.0000	1.293	0	0	0
2011/11/10	R201 2012/11/01	6.50	Put	Bond Future	1,245.0000	1,223.0000	(1.767)	0	0	0
2011/11/10	R201 2012/11/01	6.55	Call	Bond Future	1,838.0000	1,862.0000	1.306	0	0	0
2011/11/10	R201 2012/11/01	6.55	Put	Bond Future	1,203.0000	1,183.0000	(1.663)	0	0	0
2011/11/10	R201 2012/11/01	6.45	Call	Bond Future	1,721.0000	1,744.0000	1.336	0	0	0
2011/11/10	R201 2012/11/01	6.45	Put	Bond Future	1,287.0000	1,266.0000	(1.632)	0	0	0
2011/11/10	R202 2012/02/02			Bond Future	178.2079	179.6291	0.798	0.0000	0.0000	34,606
2011/11/10	R202 2012/02/02	177.00	Call	Bond Future	1,208.0000	2,629.0000	117.632	0	0	0
2011/11/10	R202 2012/02/02	177.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/10	R202 2012/02/02	177.05	Call	Bond Future	1,158.0000	2,579.0000	122.712	0	0	0
2011/11/10	R202 2012/02/02	177.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/10	R202 2012/02/02	176.95	Call	Bond Future	1,258.0000	2,679.0000	112.957	0	0	0
2011/11/10	R202 2012/02/02	176.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/10	R203 2012/02/02			Bond Future	7.2940	7.3040	0.137	0.0000	0.0000	2,201
2011/11/10	R203 2012/02/02	8.75	Call	Bond Future	6,565.0000	6,518.0000	(0.716)	0	0	0
2011/11/10	R203 2012/02/02	8.75	Put	Bond Future	53.0000	52.0000	(1.887)	0	0	0

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2011/11/10	R203 2012/02/02	8.80	Call	Bond Future	6,772.0000	6,725.0000	(0.694)	0	0	0
2011/11/10	R203 2012/02/02	8.80	Put	Bond Future	45.0000	45.0000	0.000	0	0	0
2011/11/10	R203 2012/02/02	8.70	Call	Bond Future	6,358.0000	6,312.0000	(0.723)	0	0	0
2011/11/10	R203 2012/02/02	8.70	Put	Bond Future	61.0000	61.0000	0.000	0	0	0
2011/11/10	R203 2012/02/02	6.95	Put	Bond Future	2,378.0000	2,401.0000	0.967	0	0	0
2011/11/10	R203 2012/02/02	6.95	Call	Bond Future	762.0000	739.0000	(3.018)	0	0	2,640
2011/11/10	R203 2012/02/02	7.20	Put	Bond Future	1,664.0000	1,680.0000	0.962	0	0	0
2011/11/10	R203 2012/02/02	7.20	Call	Bond Future	1,225.0000	1,195.0000	(2.449)	0	0	880
2011/11/10	R203 2012/02/02	7.35	Call	Bond Future	1,572.0000	1,539.0000	(2.099)	0	0	0
2011/11/10	R203 2012/02/02	7.35	Put	Bond Future	1,312.0000	1,325.0000	0.991	0	0	880
2011/11/10	R203 2012/02/02	7.95	Call	Bond Future	3,420.0000	3,377.0000	(1.257)	0	0	0
2011/11/10	R203 2012/02/02	7.95	Put	Bond Future	422.0000	425.0000	0.711	0	0	2,640
2011/11/10	R203 2012/05/03			Bond Future	7.3830	7.3920	0.122	0.0000	0.0000	0
2011/11/10	R203 2012/05/03	8.75	Call	Bond Future	6,317.0000	6,279.0000	(0.602)	0	0	0
2011/11/10	R203 2012/05/03	8.75	Put	Bond Future	435.0000	438.0000	0.690	0	0	0
2011/11/10	R203 2012/05/03	8.80	Call	Bond Future	6,493.0000	6,455.0000	(0.585)	0	0	0
2011/11/10	R203 2012/05/03	8.80	Put	Bond Future	404.0000	406.0000	0.495	0	0	0
2011/11/10	R203 2012/05/03	8.70	Call	Bond Future	6,143.0000	6,105.0000	(0.619)	0	0	0
2011/11/10	R203 2012/05/03	8.70	Put	Bond Future	469.0000	471.0000	0.426	0	0	0
2011/11/10	R203 2012/08/02			Bond Future	7.4810	7.4890	0.107	0.0000	0.0000	0
2011/11/10	R203 2012/08/02	8.50	Call	Bond Future	5,578.0000	5,548.0000	(0.538)	0	0	0
2011/11/10	R203 2012/08/02	8.50	Put	Bond Future	1,343.0000	1,347.0000	0.298	0	0	0
2011/11/10	R203 2012/08/02	8.55	Call	Bond Future	5,721.0000	5,691.0000	(0.524)	0	0	0
2011/11/10	R203 2012/08/02	8.55	Put	Bond Future	1,284.0000	1,288.0000	0.312	0	0	0
2011/11/10	R203 2012/08/02	8.45	Call	Bond Future	5,432.0000	5,403.0000	(0.534)	0	0	0
2011/11/10	R203 2012/08/02	8.45	Put	Bond Future	1,400.0000	1,405.0000	0.357	0	0	0
2011/11/10	R203 2012/11/01			Bond Future	7.5910	7.5950	0.053	0.0000	0.0000	0
2011/11/10	R203 2012/11/01	7.75	Call	Bond Future	3,700.0000	3,686.0000	(0.378)	0	0	0
2011/11/10	R203 2012/11/01	7.75	Put	Bond Future	3,056.0000	3,058.0000	0.065	0	0	0
2011/11/10	R203 2012/11/01	7.80	Call	Bond Future	3,810.0000	3,796.0000	(0.367)	0	0	0
2011/11/10	R203 2012/11/01	7.80	Put	Bond Future	2,965.0000	2,967.0000	0.067	0	0	0
2011/11/10	R203 2012/11/01	7.70	Call	Bond Future	3,590.0000	3,577.0000	(0.362)	0	0	0
2011/11/10	R203 2012/11/01	7.70	Put	Bond Future	3,148.0000	3,151.0000	0.095	0	0	0
2011/11/10	R204 2012/02/02			Bond Future	7.6080	7.6230	0.197	0.0000	0.0000	3,192

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2011/11/10	R204 2012/02/02	9.00	Call	Bond Future	7,242.0000	7,164.0000	(1.077)	0	0	0
2011/11/10	R204 2012/02/02	9.00	Put	Bond Future	130.0000	132.0000	1.538	0	0	0
2011/11/10	R204 2012/02/02	9.05	Call	Bond Future	7,471.0000	7,392.0000	(1.057)	0	0	0
2011/11/10	R204 2012/02/02	9.05	Put	Bond Future	116.0000	117.0000	0.862	0	0	0
2011/11/10	R204 2012/02/02	8.95	Call	Bond Future	7,015.0000	6,937.0000	(1.112)	0	0	0
2011/11/10	R204 2012/02/02	8.95	Put	Bond Future	148.0000	150.0000	1.351	0	0	0
2011/11/10	R204 2012/05/03			Bond Future	7.6990	7.7140	0.195	0.0000	0.0000	0
2011/11/10	R204 2012/05/03	8.75	Call	Bond Future	6,106.0000	6,039.0000	(1.097)	0	0	0
2011/11/10	R204 2012/05/03	8.75	Put	Bond Future	856.0000	867.0000	1.285	0	0	0
2011/11/10	R204 2012/05/03	8.80	Call	Bond Future	6,293.0000	6,226.0000	(1.065)	0	0	0
2011/11/10	R204 2012/05/03	8.80	Put	Bond Future	802.0000	812.0000	1.247	0	0	0
2011/11/10	R204 2012/05/03	8.70	Call	Bond Future	5,921.0000	5,855.0000	(1.115)	0	0	0
2011/11/10	R204 2012/05/03	8.70	Put	Bond Future	913.0000	925.0000	1.314	0	0	0
2011/11/10	R204 2012/08/02			Bond Future	7.7990	7.8130	0.180	0.0000	0.0000	0
2011/11/10	R204 2012/08/02	8.50	Call	Bond Future	5,420.0000	5,367.0000	(0.978)	0	0	0
2011/11/10	R204 2012/08/02	8.50	Put	Bond Future	2,003.0000	2,020.0000	0.849	0	0	0
2011/11/10	R204 2012/08/02	8.55	Call	Bond Future	5,578.0000	5,525.0000	(0.950)	0	0	0
2011/11/10	R204 2012/08/02	8.55	Put	Bond Future	1,923.0000	1,940.0000	0.884	0	0	0
2011/11/10	R204 2012/08/02	8.45	Call	Bond Future	5,263.0000	5,211.0000	(0.988)	0	0	0
2011/11/10	R204 2012/08/02	8.45	Put	Bond Future	2,085.0000	2,103.0000	0.863	0	0	0
2011/11/10	R204 2012/11/01			Bond Future	7.9050	7.9170	0.152	0.0000	0.0000	0
2011/11/10	R204 2012/11/01	8.00	Call	Bond Future	4,271.0000	4,235.0000	(0.843)	0	0	0
2011/11/10	R204 2012/11/01	8.00	Put	Bond Future	3,817.0000	3,838.0000	0.550	0	0	0
2011/11/10	R204 2012/11/01	8.05	Call	Bond Future	4,399.0000	4,362.0000	(0.841)	0	0	0
2011/11/10	R204 2012/11/01	8.05	Put	Bond Future	3,707.0000	3,727.0000	0.540	0	0	0
2011/11/10	R204 2012/11/01	7.95	Call	Bond Future	4,146.0000	4,110.0000	(0.868)	0	0	0
2011/11/10	R204 2012/11/01	7.95	Put	Bond Future	3,930.0000	3,952.0000	0.560	0	0	0
2011/11/10	R206 2012/02/02			Bond Future	5.8530	5.8640	0.188	0.0000	0.0000	0
2011/11/10	R206 2012/02/02	8.00	Call	Bond Future	3,858.0000	3,838.0000	(0.518)	0	0	0
2011/11/10	R206 2012/02/02	8.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/10	R206 2012/02/02	8.05	Call	Bond Future	3,946.0000	3,925.0000	(0.532)	0	0	0
2011/11/10	R206 2012/02/02	8.05	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2011/11/10	R206 2012/02/02	7.95	Call	Bond Future	3,770.0000	3,750.0000	(0.531)	0	0	0
2011/11/10	R206 2012/02/02	7.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/11/10	R206 2012/05/03			Bond Future	5.8750	5.8870	0.204	0.0000	0.0000	0
2011/11/10	R206 2012/05/03	7.50	Call	Bond Future	2,606.0000	2,587.0000	(0.729)	0	0	0
2011/11/10	R206 2012/05/03	7.50	Put	Bond Future	29.0000	29.0000	0.000	0	0	0
2011/11/10	R206 2012/05/03	7.55	Call	Bond Future	2,680.0000	2,661.0000	(0.709)	0	0	0
2011/11/10	R206 2012/05/03	7.55	Put	Bond Future	25.0000	25.0000	0.000	0	0	0
2011/11/10	R206 2012/05/03	7.45	Call	Bond Future	2,532.0000	2,513.0000	(0.750)	0	0	0
2011/11/10	R206 2012/05/03	7.45	Put	Bond Future	33.0000	33.0000	0.000	0	0	0
2011/11/10	R206 2012/08/02			Bond Future	5.9110	5.9150	0.068	0.0000	0.0000	0
2011/11/10	R206 2012/08/02	7.25	Call	Bond Future	2,031.0000	2,025.0000	(0.295)	0	0	0
2011/11/10	R206 2012/08/02	7.25	Put	Bond Future	206.0000	205.0000	(0.485)	0	0	0
2011/11/10	R206 2012/08/02	7.30	Call	Bond Future	2,086.0000	2,080.0000	(0.288)	0	0	0
2011/11/10	R206 2012/08/02	7.30	Put	Bond Future	194.0000	193.0000	(0.515)	0	0	0
2011/11/10	R206 2012/08/02	7.20	Call	Bond Future	1,976.0000	1,971.0000	(0.253)	0	0	0
2011/11/10	R206 2012/08/02	7.20	Put	Bond Future	218.0000	219.0000	0.459	0	0	0
2011/11/10	R206 2012/11/01			Bond Future	5.9370	5.9310	(0.101)	0.0000	0.0000	0
2011/11/10	R206 2012/11/01	6.00	Call	Bond Future	945.0000	947.0000	0.212	0	0	0
2011/11/10	R206 2012/11/01	6.00	Put	Bond Future	873.0000	868.0000	(0.573)	0	0	0
2011/11/10	R206 2012/11/01	6.05	Call	Bond Future	977.0000	979.0000	0.205	0	0	0
2011/11/10	R206 2012/11/01	6.05	Put	Bond Future	847.0000	842.0000	(0.590)	0	0	0
2011/11/10	R206 2012/11/01	5.95	Call	Bond Future	915.0000	917.0000	0.219	0	0	0
2011/11/10	R206 2012/11/01	5.95	Put	Bond Future	900.0000	895.0000	(0.556)	0	0	0
2011/11/10	R207 2012/02/02			Bond Future	7.8890	7.8880	(0.013)	0.0000	0.0000	37,303
2011/11/10	R207 2012/02/02	9.00	Call	Bond Future	6,219.0000	6,221.0000	0.032	0	0	0
2011/11/10	R207 2012/02/02	9.00	Put	Bond Future	159.0000	155.0000	(2.516)	0	0	0
2011/11/10	R207 2012/02/02	9.05	Call	Bond Future	6,460.0000	6,462.0000	0.031	0	0	0
2011/11/10	R207 2012/02/02	9.05	Put	Bond Future	138.0000	135.0000	(2.174)	0	0	0
2011/11/10	R207 2012/02/02	8.95	Call	Bond Future	5,979.0000	5,980.0000	0.017	0	0	0
2011/11/10	R207 2012/02/02	8.95	Put	Bond Future	181.0000	176.0000	(2.762)	0	0	0
2011/11/10	R207 2012/02/02	7.35	Put	Bond Future	3,686.0000	3,674.0000	(0.326)	0	0	0
2011/11/10	R207 2012/02/02	7.35	Call	Bond Future	562.0000	556.0000	(1.068)	0	0	1,920
2011/11/10	R207 2012/02/02	7.65	Put	Bond Future	2,464.0000	2,451.0000	(0.528)	0	0	0
2011/11/10	R207 2012/02/02	7.65	Call	Bond Future	1,094.0000	1,087.0000	(0.640)	0	0	640
2011/11/10	R207 2012/02/02	7.85	Call	Bond Future	1,588.0000	1,581.0000	(0.441)	0	0	0
2011/11/10	R207 2012/02/02	7.85	Put	Bond Future	1,810.0000	1,797.0000	(0.718)	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
2011/11/10	R207 2012/02/02	8.50	Call	Bond Future	3,920.0000	3,917.0000	(0.077)	0	0	0
2011/11/10	R207 2012/02/02	8.50	Put	Bond Future	526.0000	517.0000	(1.711)	0	0	1,920
2011/11/10	R207 2012/05/03			Bond Future	7.9830	7.9810	(0.025)	0.0000	0.0000	0
2011/11/10	R207 2012/05/03	8.75	Call	Bond Future	5,432.0000	5,432.0000	0.000	0	0	0
2011/11/10	R207 2012/05/03	8.75	Put	Bond Future	1,314.0000	1,303.0000	(0.837)	0	0	0
2011/11/10	R207 2012/05/03	8.80	Call	Bond Future	5,618.0000	5,619.0000	0.018	0	0	0
2011/11/10	R207 2012/05/03	8.80	Put	Bond Future	1,240.0000	1,230.0000	(0.806)	0	0	0
2011/11/10	R207 2012/05/03	8.70	Call	Bond Future	5,248.0000	5,249.0000	0.019	0	0	0
2011/11/10	R207 2012/05/03	8.70	Put	Bond Future	1,392.0000	1,382.0000	(0.718)	0	0	0
2011/11/10	R207 2012/08/02			Bond Future	8.0850	8.0810	(0.049)	0.0000	0.0000	0
2011/11/10	R207 2012/08/02	8.75	Call	Bond Future	5,639.0000	5,647.0000	0.142	0	0	0
2011/11/10	R207 2012/08/02	8.75	Put	Bond Future	2,162.0000	2,149.0000	(0.601)	0	0	0
2011/11/10	R207 2012/08/02	8.80	Call	Bond Future	5,807.0000	5,816.0000	0.155	0	0	0
2011/11/10	R207 2012/08/02	8.80	Put	Bond Future	2,075.0000	2,063.0000	(0.578)	0	0	0
2011/11/10	R207 2012/08/02	8.70	Call	Bond Future	5,472.0000	5,480.0000	0.146	0	0	0
2011/11/10	R207 2012/08/02	8.70	Put	Bond Future	2,251.0000	2,238.0000	(0.578)	0	0	0
2011/11/10	R207 2012/11/01			Bond Future	8.1880	8.1810	(0.085)	0.0000	0.0000	0
2011/11/10	R207 2012/11/01	8.25	Call	Bond Future	4,455.0000	4,468.0000	0.292	0	0	0
2011/11/10	R207 2012/11/01	8.25	Put	Bond Future	4,134.0000	4,111.0000	(0.556)	0	0	0
2011/11/10	R207 2012/11/01	8.30	Call	Bond Future	4,590.0000	4,603.0000	0.283	0	0	0
2011/11/10	R207 2012/11/01	8.30	Put	Bond Future	4,011.0000	3,988.0000	(0.573)	0	0	0
2011/11/10	R207 2012/11/01	8.20	Call	Bond Future	4,321.0000	4,334.0000	0.301	0	0	0
2011/11/10	R207 2012/11/01	8.20	Put	Bond Future	4,259.0000	4,235.0000	(0.564)	0	0	0
2011/11/10	R208 2012/02/02			Bond Future	7.9380	7.9370	(0.013)	0.0000	0.0000	18,411
2011/11/10	R208 2012/02/02	9.00	Call	Bond Future	6,357.0000	6,359.0000	0.031	0	0	0
2011/11/10	R208 2012/02/02	9.00	Put	Bond Future	154.0000	150.0000	(2.597)	0	0	0
2011/11/10	R208 2012/02/02	9.05	Call	Bond Future	6,615.0000	6,617.0000	0.030	0	0	0
2011/11/10	R208 2012/02/02	9.05	Put	Bond Future	133.0000	129.0000	(3.008)	0	0	0
2011/11/10	R208 2012/02/02	8.95	Call	Bond Future	6,100.0000	6,101.0000	0.016	0	0	0
2011/11/10	R208 2012/02/02	8.95	Put	Bond Future	177.0000	172.0000	(2.825)	0	0	0
2011/11/10	R208 2012/02/02	7.45	Put	Bond Future	3,634.0000	3,622.0000	(0.330)	0	0	0
2011/11/10	R208 2012/02/02	7.45	Call	Bond Future	594.0000	588.0000	(1.010)	0	0	2,880
2011/11/10	R208 2012/02/02	7.70	Put	Bond Future	2,540.0000	2,527.0000	(0.512)	0	0	0
2011/11/10	R208 2012/02/02	7.70	Call	Bond Future	1,073.0000	1,066.0000	(0.652)	0	0	960

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2011/11/10	R208 2012/02/02	7.90	Call	Bond Future	1,599.0000	1,592.0000	(0.438)	0	0	0
2011/11/10	R208 2012/02/02	7.90	Put	Bond Future	1,831.0000	1,818.0000	(0.710)	0	0	960
2011/11/10	R208 2012/02/02	8.55	Call	Bond Future	4,128.0000	4,125.0000	(0.073)	0	0	0
2011/11/10	R208 2012/02/02	8.55	Put	Bond Future	487.0000	477.0000	(2.053)	0	0	2,880
2011/11/10	R208 2012/05/03			Bond Future	8.0210	8.0200	(0.012)	0.0000	0.0000	0
2011/11/10	R208 2012/05/03	9.00	Call	Bond Future	6,558.0000	6,557.0000	(0.015)	0	0	0
2011/11/10	R208 2012/05/03	9.00	Put	Bond Future	955.0000	948.0000	(0.733)	0	0	0
2011/11/10	R208 2012/05/03	9.05	Call	Bond Future	6,769.0000	6,768.0000	(0.015)	0	0	0
2011/11/10	R208 2012/05/03	9.05	Put	Bond Future	891.0000	884.0000	(0.786)	0	0	0
2011/11/10	R208 2012/05/03	8.95	Call	Bond Future	6,346.0000	6,344.0000	(0.032)	0	0	0
2011/11/10	R208 2012/05/03	8.95	Put	Bond Future	1,018.0000	1,010.0000	(0.786)	0	0	0
2011/11/10	R208 2012/08/02			Bond Future	8.1120	8.1080	(0.049)	0.0000	0.0000	0
2011/11/10	R208 2012/08/02	8.75	Call	Bond Future	5,859.0000	5,868.0000	0.154	0	0	0
2011/11/10	R208 2012/08/02	8.75	Put	Bond Future	2,249.0000	2,234.0000	(0.667)	0	0	0
2011/11/10	R208 2012/08/02	8.80	Call	Bond Future	6,041.0000	6,050.0000	0.149	0	0	0
2011/11/10	R208 2012/08/02	8.80	Put	Bond Future	2,155.0000	2,141.0000	(0.650)	0	0	0
2011/11/10	R208 2012/08/02	8.70	Call	Bond Future	5,680.0000	5,688.0000	0.141	0	0	0
2011/11/10	R208 2012/08/02	8.70	Put	Bond Future	2,346.0000	2,331.0000	(0.639)	0	0	0
2011/11/10	R208 2012/11/01			Bond Future	8.2060	8.2010	(0.061)	0.0000	0.0000	0
2011/11/10	R208 2012/11/01	8.25	Call	Bond Future	4,365.0000	4,374.0000	0.206	0	0	0
2011/11/10	R208 2012/11/01	8.25	Put	Bond Future	4,117.0000	4,097.0000	(0.486)	0	0	0
2011/11/10	R208 2012/11/01	8.30	Call	Bond Future	4,511.0000	4,521.0000	0.222	0	0	0
2011/11/10	R208 2012/11/01	8.30	Put	Bond Future	3,982.0000	3,963.0000	(0.477)	0	0	0
2011/11/10	R208 2012/11/01	8.20	Call	Bond Future	4,221.0000	4,230.0000	0.213	0	0	0
2011/11/10	R208 2012/11/01	8.20	Put	Bond Future	4,255.0000	4,236.0000	(0.447)	0	0	0
2011/11/10	R209 2012/02/02			Bond Future	8.8080	8.8070	(0.011)	0.0000	0.0000	2,584
2011/11/10	R209 2012/02/02	9.00	Call	Bond Future	3,732.0000	3,720.0000	(0.322)	0	0	0
2011/11/10	R209 2012/02/02	9.00	Put	Bond Future	2,241.0000	2,221.0000	(0.892)	0	0	0
2011/11/10	R209 2012/02/02	9.05	Call	Bond Future	3,950.0000	3,938.0000	(0.304)	0	0	0
2011/11/10	R209 2012/02/02	9.05	Put	Bond Future	2,079.0000	2,059.0000	(0.962)	0	0	0
2011/11/10	R209 2012/02/02	8.95	Call	Bond Future	3,521.0000	3,508.0000	(0.369)	0	0	0
2011/11/10	R209 2012/02/02	8.95	Put	Bond Future	2,414.0000	2,393.0000	(0.870)	0	0	0
2011/11/10	R209 2012/05/03			Bond Future	8.8800	8.8790	(0.011)	0.0000	0.0000	0
2011/11/10	R209 2012/05/03	9.00	Call	Bond Future	4,580.0000	4,573.0000	(0.153)	0	0	0

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2011/11/10	R209 2012/05/03	9.00	Put	Bond Future	3,655.0000	3,641.0000	(0.383)	0	0	0
2011/11/10	R209 2012/05/03	9.05	Call	Bond Future	4,782.0000	4,775.0000	(0.146)	0	0	0
2011/11/10	R209 2012/05/03	9.05	Put	Bond Future	3,478.0000	3,463.0000	(0.431)	0	0	0
2011/11/10	R209 2012/05/03	8.95	Call	Bond Future	4,380.0000	4,373.0000	(0.160)	0	0	0
2011/11/10	R209 2012/05/03	8.95	Put	Bond Future	3,838.0000	3,824.0000	(0.365)	0	0	0
2011/11/10	R209 2012/08/02			Bond Future	8.9550	8.9530	(0.022)	0.0000	0.0000	0
2011/11/10	R209 2012/08/02	9.25	Call	Bond Future	6,271.0000	6,271.0000	0.000	0	0	0
2011/11/10	R209 2012/08/02	9.25	Put	Bond Future	4,061.0000	4,046.0000	(0.369)	0	0	0
2011/11/10	R209 2012/08/02	9.30	Call	Bond Future	6,468.0000	6,468.0000	0.000	0	0	0
2011/11/10	R209 2012/08/02	9.30	Put	Bond Future	3,894.0000	3,879.0000	(0.385)	0	0	0
2011/11/10	R209 2012/08/02	9.20	Call	Bond Future	6,077.0000	6,076.0000	(0.016)	0	0	0
2011/11/10	R209 2012/08/02	9.20	Put	Bond Future	4,234.0000	4,218.0000	(0.378)	0	0	0
2011/11/10	R209 2012/11/01			Bond Future	9.0320	9.0280	(0.044)	0.0000	0.0000	0
2011/11/10	R209 2012/11/01	9.00	Call	Bond Future	5,690.0000	5,698.0000	0.141	0	0	0
2011/11/10	R209 2012/11/01	9.00	Put	Bond Future	5,933.0000	5,910.0000	(0.388)	0	0	0
2011/11/10	R209 2012/11/01	9.05	Call	Bond Future	5,873.0000	5,881.0000	0.136	0	0	0
2011/11/10	R209 2012/11/01	9.05	Put	Bond Future	5,737.0000	5,715.0000	(0.383)	0	0	0
2011/11/10	R209 2012/11/01	8.95	Call	Bond Future	5,507.0000	5,515.0000	0.145	0	0	0
2011/11/10	R209 2012/11/01	8.95	Put	Bond Future	6,132.0000	6,109.0000	(0.375)	0	0	0
2011/11/10	R210 2012/02/02			Bond Future	135.4248	135.4209	(0.003)	0.0000	0.0000	750
2011/11/10	R210 2012/02/02	131.00	Call	Bond Future	4,425.0000	4,421.0000	(0.090)	0	0	0
2011/11/10	R210 2012/02/02	131.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/10	R210 2012/02/02	131.05	Call	Bond Future	4,375.0000	4,371.0000	(0.091)	0	0	0
2011/11/10	R210 2012/02/02	131.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/10	R210 2012/02/02	130.95	Call	Bond Future	4,475.0000	4,471.0000	(0.089)	0	0	0
2011/11/10	R210 2012/02/02	130.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/10	R211 2012/02/02			Bond Future	114.6631	114.6556	(0.007)	0.0000	0.0000	480
2011/11/10	R211 2012/02/02	110.50	Call	Bond Future	4,163.0000	4,156.0000	(0.168)	0	0	0
2011/11/10	R211 2012/02/02	110.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/10	R211 2012/02/02	110.55	Call	Bond Future	4,113.0000	4,106.0000	(0.170)	0	0	0
2011/11/10	R211 2012/02/02	110.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/10	R211 2012/02/02	110.45	Call	Bond Future	4,213.0000	4,206.0000	(0.166)	0	0	0
2011/11/10	R211 2012/02/02	110.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/11/10	R212 2012/02/02			Bond Future	111.3642	111.3603	(0.003)	0.0000	0.0000	2,677
2011/11/10	R212 2012/02/02	108.50	Call	Bond Future	2,864.0000	2,860.0000	(0.140)	0	0	0
2011/11/10	R212 2012/02/02	108.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/10	R212 2012/02/02	108.55	Call	Bond Future	2,814.0000	2,810.0000	(0.142)	0	0	0
2011/11/10	R212 2012/02/02	108.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/10	R212 2012/02/02	108.45	Call	Bond Future	2,914.0000	2,910.0000	(0.137)	0	0	0
2011/11/10	R212 2012/02/02	108.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/10	R213 2012/02/02			Bond Future	8.7710	8.7650	(0.068)	0.0000	0.0000	487
2011/11/10	R213 2012/02/02	9.00	Call	Bond Future	4,148.0000	4,160.0000	0.289	0	0	0
2011/11/10	R213 2012/02/02	9.00	Put	Bond Future	2,335.0000	2,299.0000	(1.542)	0	0	0
2011/11/10	R213 2012/02/02	9.05	Call	Bond Future	4,389.0000	4,401.0000	0.273	0	0	0
2011/11/10	R213 2012/02/02	9.05	Put	Bond Future	2,189.0000	2,152.0000	(1.690)	0	0	0
2011/11/10	R213 2012/02/02	8.95	Call	Bond Future	3,914.0000	3,924.0000	0.255	0	0	0
2011/11/10	R213 2012/02/02	8.95	Put	Bond Future	2,492.0000	2,454.0000	(1.525)	0	0	0
2011/11/10	R213 2012/05/03			Bond Future	8.8480	8.8410	(0.079)	0.0000	0.0000	0
2011/11/10	R213 2012/05/03	9.25	Call	Bond Future	6,097.0000	6,121.0000	0.394	0	0	0
2011/11/10	R213 2012/05/03	9.25	Put	Bond Future	2,999.0000	2,968.0000	(1.034)	0	0	0
2011/11/10	R213 2012/05/03	9.30	Call	Bond Future	6,337.0000	6,361.0000	0.379	0	0	0
2011/11/10	R213 2012/05/03	9.30	Put	Bond Future	2,866.0000	2,835.0000	(1.082)	0	0	0
2011/11/10	R213 2012/05/03	9.20	Call	Bond Future	5,861.0000	5,883.0000	0.375	0	0	0
2011/11/10	R213 2012/05/03	9.20	Put	Bond Future	3,139.0000	3,106.0000	(1.051)	0	0	0
2011/11/10	R213 2012/08/02			Bond Future	8.9280	8.9200	(0.090)	0.0000	0.0000	0
2011/11/10	R213 2012/08/02	9.25	Call	Bond Future	6,569.0000	6,597.0000	0.426	0	0	0
2011/11/10	R213 2012/08/02	9.25	Put	Bond Future	4,112.0000	4,077.0000	(0.851)	0	0	0
2011/11/10	R213 2012/08/02	9.30	Call	Bond Future	6,796.0000	6,825.0000	0.427	0	0	0
2011/11/10	R213 2012/08/02	9.30	Put	Bond Future	3,967.0000	3,933.0000	(0.857)	0	0	0
2011/11/10	R213 2012/08/02	9.20	Call	Bond Future	6,345.0000	6,373.0000	0.441	0	0	0
2011/11/10	R213 2012/08/02	9.20	Put	Bond Future	4,262.0000	4,227.0000	(0.821)	0	0	0
2011/11/10	R213 2012/11/01			Bond Future	9.0130	9.0030	(0.111)	0.0000	0.0000	0
2011/11/10	R213 2012/11/01	9.00	Call	Bond Future	5,945.0000	5,978.0000	0.555	0	0	0
2011/11/10	R213 2012/11/01	9.00	Put	Bond Future	6,045.0000	6,001.0000	(0.728)	0	0	0
2011/11/10	R213 2012/11/01	9.05	Call	Bond Future	6,152.0000	6,185.0000	0.536	0	0	0
2011/11/10	R213 2012/11/01	9.05	Put	Bond Future	5,868.0000	5,825.0000	(0.733)	0	0	0
2011/11/10	R213 2012/11/01	8.95	Call	Bond Future	5,737.0000	5,769.0000	0.558	0	0	0

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2011/11/10	R213 2012/11/01	8.95	Put	Bond Future	6,223.0000	6,178.0000	(0.723)	0	0	0
2011/11/10	TRT1 2012/02/02			Index Future	367.2150	368.9020	0.459	0.0000	0.0000	0
Total										584352.00