



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 14/12/2011

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
2011/12/14	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/14	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/14	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/14	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/14	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/14	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/14	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/14	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/14	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/14	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/14	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/14	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/14	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/14	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/14	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/12/14	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/14	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/14	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/14	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/14	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/14	AL7T 2012/02/02			Index Future	407.9280	404.8080	(0.765)	0.0000	0.0000	16
2011/12/14	AL7T 2012/05/03			Index Future	413.8530	410.6810	(0.766)	0.0000	0.0000	0
2011/12/14	ALBI 2012/02/02			Index Future	371.9430	369.0300	(0.783)	0.0000	0.0000	1,038
2011/12/14	ALBI 2012/05/03			Index Future	377.3450	374.3840	(0.785)	0.0000	0.0000	0
2011/12/14	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/14	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/14	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/14	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/14	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/14	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/14	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/14	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/14	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/14	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/14	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/14	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0

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2011/12/14	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/14	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/14	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/14	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/14	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/14	CAAK 2011/12/19			Can-Do Future	0.2783	0.3933	41.322	0.0000	0.0000	12,659
2011/12/14	CAAL 2011/12/19			Can-Do Future	0.1518	0.2824	86.034	0.0000	0.0000	18,519
2011/12/14	CAAM 2011/12/19			Can-Do Future	0.0305	0.0051	(83.279)	0.0000	0.0000	12,423
2011/12/14	CAAN 2012/03/30			Can-Do Future	0.4305	0.5116	18.839	0.0000	0.0000	100,000
2011/12/14	CAAO 2012/03/30			Can-Do Future	0.0840	0.0490	(41.667)	0.0000	0.0000	100,000
2011/12/14	CAAP 2011/12/19			Can-Do Future	0.0462	0.0101	(78.139)	0.0000	0.0000	12,346
2011/12/14	CAAR 2011/12/19			Can-Do Future	0.2185	0.3553	62.609	0.0000	0.0000	18,750
2011/12/14	CAAS 2012/01/31			Can-Do Future	0.0489	0.1511	208.998	0.0000	0.0000	12,500
2011/12/14	CAAT 2012/02/29			Can-Do Future	0.1065	0.1218	14.366	0.0000	0.0000	12,500
2011/12/14	CAAU 2012/01/31			Can-Do Future	0.0341	0.0177	(48.094)	0.0000	0.0000	19,481
2011/12/14	CAAV 2012/02/29			Can-Do Future	0.0481	0.0457	(4.990)	0.0000	0.0000	12,987
2011/12/14	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/14	CRD1 2012/02/02			Index Future	167.2950	167.8020	0.303	0.0000	0.0000	0
2011/12/14	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/12/14	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/14	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/14	GOVI 2012/02/02			GOVI	373.3640	370.6150	(0.736)	0.0000	0.0000	184
2011/12/14	GOVI 2012/02/02	369.00	Call	GOVI	43,640.0000	16,150.0000	(62.993)	0	0	0
2011/12/14	GOVI 2012/02/02	369.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/12/14	GOVI 2012/02/02	369.01	Call	GOVI	43,540.0000	16,050.0000	(63.137)	0	0	0
2011/12/14	GOVI 2012/02/02	369.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/12/14	GOVI 2012/02/02	368.99	Call	GOVI	43,740.0000	16,250.0000	(62.849)	0	0	0
2011/12/14	GOVI 2012/02/02	368.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/12/14	GOVI 2012/05/03			GOVI	378.7860	375.9920	(0.738)	0.0000	0.0000	0
2011/12/14	GOVI 2012/05/03	382.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/12/14	GOVI 2012/05/03	382.00	Put	GOVI	32,140.0000	60,080.0000	86.932	0	0	0
2011/12/14	GOVI 2012/05/03	382.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/12/14	GOVI 2012/05/03	382.01	Put	GOVI	32,240.0000	60,180.0000	86.663	0	0	0
2011/12/14	GOVI 2012/05/03	381.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/12/14	GOVI 2012/05/03	381.99	Put	GOVI	32,040.0000	59,980.0000	87.203	0	0	0
2011/12/14	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/12/14	IGOV 2012/02/02			Index Future	166.3570	166.6320	0.165	0.0000	0.0000	508
2011/12/14	IGOV 2012/05/03			Index Future	168.7730	169.0500	0.164	0.0000	0.0000	0
2011/12/14	ILBI 2012/02/02			Index Future	458.4380	458.4380	0.000	0.0000	0.0000	88
2011/12/14	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/12/14	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/12/14	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/12/14	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/12/14	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/12/14	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0

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2011/12/14	JBAF 2011/12/21			Jibar Tradeable Future	5.5800	5.5800	0.000	0.0000	0.0000	5,541
2011/12/14	JBAF 2012/01/18			Jibar Tradeable Future	5.5800	5.5900	0.179	0.0000	0.0000	101
2011/12/14	JBAF 2012/02/15			Jibar Tradeable Future	5.5500	5.5800	0.541	0.0000	0.0000	0
2011/12/14	JBAF 2012/03/20			Jibar Tradeable Future	5.5400	5.5800	0.722	0.0000	0.0000	2,390
2011/12/14	JBAF 2012/04/18			Jibar Tradeable Future	5.5200	5.5700	0.906	0.0000	0.0000	0
2011/12/14	JBAF 2012/05/16			Jibar Tradeable Future	5.5200	5.5700	0.906	0.0000	0.0000	0
2011/12/14	JBAF 2012/06/20			Jibar Tradeable Future	5.5200	5.5800	1.087	0.0000	0.0000	2,890
2011/12/14	JBAF 2012/09/19			Jibar Tradeable Future	5.6000	5.7000	1.786	0.0000	0.0000	44,760
2011/12/14	JBAF 2012/12/19			Jibar Tradeable Future	5.8000	5.9200	2.069	0.0000	0.0000	990
2011/12/14	JBAF 2013/03/20			Jibar Tradeable Future	6.0500	6.1900	2.314	0.0000	0.0000	790
2011/12/14	JBAF 2013/06/19			Jibar Tradeable Future	6.3200	6.4600	2.215	0.0000	0.0000	1,250
2011/12/14	JBAF 2013/09/18			Jibar Tradeable Future	6.6000	6.7400	2.121	0.0000	0.0000	1,600
2011/12/14	JN02 2012/02/02			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/12/14	JN02 2012/02/02	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/14	JN02 2012/02/02	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/14	JN02 2012/02/02	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/14	JN02 2012/02/02	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/12/14	JN02 2012/02/02	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/12/14	JN02 2012/02/02	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/14	JN05 2012/02/02			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/12/14	JN05 2012/02/02	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/14	JN05 2012/02/02	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/14	JN05 2012/02/02	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/14	JN05 2012/02/02	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/12/14	JN05 2012/02/02	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/12/14	JN05 2012/02/02	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/14	JN10 2012/02/02			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/12/14	JN10 2012/02/02	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/14	JN10 2012/02/02	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/14	JN10 2012/02/02	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/14	JN10 2012/02/02	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/12/14	JN10 2012/02/02	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/12/14	JN10 2012/02/02	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0

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2011/12/14	OTH1 2012/02/02			Index Future	364.0280	360.3150	(1.020)	0.0000	0.0000	0
2011/12/14	R157 2012/02/02			Bond Future	6.9540	7.0830	1.855	0.0000	0.0000	12,560
2011/12/14	R157 2012/02/02	8.50	Call	Bond Future	5,312.0000	4,859.0000	(8.528)	0	0	0
2011/12/14	R157 2012/02/02	8.50	Put	Bond Future	3.0000	4.0000	33.333	0	0	0
2011/12/14	R157 2012/02/02	8.55	Call	Bond Future	5,478.0000	5,024.0000	(8.288)	0	0	0
2011/12/14	R157 2012/02/02	8.55	Put	Bond Future	2.0000	3.0000	50.000	0	0	0
2011/12/14	R157 2012/02/02	8.45	Call	Bond Future	5,145.0000	4,693.0000	(8.785)	0	0	0
2011/12/14	R157 2012/02/02	8.45	Put	Bond Future	3.0000	5.0000	66.667	0	0	0
2011/12/14	R157 2012/02/02	6.55	Call	Bond Future	253.0000	159.0000	(37.154)	0	0	0
2011/12/14	R157 2012/02/02	6.55	Put	Bond Future	1,691.0000	2,052.0000	21.348	0	0	0
2011/12/14	R157 2012/02/02	6.00	Put	Bond Future	3,457.0000	3,899.0000	12.786	0	0	0
2011/12/14	R157 2012/02/02	6.00	Call	Bond Future	25.0000	12.0000	(52.000)	0	0	130
2011/12/14	R157 2012/02/02	7.05	Call	Bond Future	961.0000	714.0000	(25.702)	0	0	0
2011/12/14	R157 2012/02/02	7.05	Put	Bond Future	622.0000	830.0000	33.441	0	0	130
2011/12/14	R157 2012/02/02	6.25	Put	Bond Future	2,603.0000	3,020.0000	16.020	0	0	0
2011/12/14	R157 2012/02/02	6.25	Call	Bond Future	82.0000	45.0000	(45.122)	0	0	3,960
2011/12/14	R157 2012/02/02	6.45	Put	Bond Future	1,977.0000	2,361.0000	19.423	0	0	0
2011/12/14	R157 2012/02/02	6.45	Call	Bond Future	179.0000	108.0000	(39.665)	0	0	1,320
2011/12/14	R157 2012/02/02	6.65	Call	Bond Future	347.0000	227.0000	(34.582)	0	0	0
2011/12/14	R157 2012/02/02	6.65	Put	Bond Future	1,427.0000	1,762.0000	23.476	0	0	1,320
2011/12/14	R157 2012/02/02	7.20	Call	Bond Future	1,290.0000	996.0000	(22.791)	0	0	0
2011/12/14	R157 2012/02/02	7.20	Put	Bond Future	425.0000	585.0000	37.647	0	0	3,960
2011/12/14	R157 2012/05/03			Bond Future	7.0500	7.1920	2.014	0.0000	0.0000	0
2011/12/14	R157 2012/05/03	8.25	Call	Bond Future	4,112.0000	3,713.0000	(9.703)	0	0	0
2011/12/14	R157 2012/05/03	8.25	Put	Bond Future	251.0000	318.0000	26.693	0	0	0
2011/12/14	R157 2012/05/03	8.30	Call	Bond Future	4,247.0000	3,844.0000	(9.489)	0	0	0
2011/12/14	R157 2012/05/03	8.30	Put	Bond Future	229.0000	291.0000	27.074	0	0	0
2011/12/14	R157 2012/05/03	8.20	Call	Bond Future	3,975.0000	3,581.0000	(9.912)	0	0	0
2011/12/14	R157 2012/05/03	8.20	Put	Bond Future	272.0000	343.0000	26.103	0	0	0
2011/12/14	R157 2012/08/02			Bond Future	7.1370	7.2910	2.158	0.0000	0.0000	0
2011/12/14	R157 2012/08/02	8.00	Call	Bond Future	3,484.0000	3,156.0000	(9.414)	0	0	0
2011/12/14	R157 2012/08/02	8.00	Put	Bond Future	898.0000	1,037.0000	15.479	0	0	0
2011/12/14	R157 2012/08/02	8.05	Call	Bond Future	3,593.0000	3,260.0000	(9.268)	0	0	0

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2011/12/14	R157 2012/08/02	8.05	Put	Bond Future	859.0000	993.0000	15.600	0	0	0
2011/12/14	R157 2012/08/02	7.95	Call	Bond Future	3,377.0000	3,054.0000	(9.565)	0	0	0
2011/12/14	R157 2012/08/02	7.95	Put	Bond Future	939.0000	1,082.0000	15.229	0	0	0
2011/12/14	R157 2012/11/01			Bond Future	7.2470	7.4150	2.318	0.0000	0.0000	0
2011/12/14	R157 2012/11/01	7.00	Call	Bond Future	1,772.0000	1,564.0000	(11.738)	0	0	0
2011/12/14	R157 2012/11/01	7.00	Put	Bond Future	2,464.0000	2,724.0000	10.552	0	0	0
2011/12/14	R157 2012/11/01	7.05	Call	Bond Future	1,838.0000	1,625.0000	(11.589)	0	0	0
2011/12/14	R157 2012/11/01	7.05	Put	Bond Future	2,390.0000	2,645.0000	10.669	0	0	0
2011/12/14	R157 2012/11/01	6.95	Call	Bond Future	1,708.0000	1,504.0000	(11.944)	0	0	0
2011/12/14	R157 2012/11/01	6.95	Put	Bond Future	2,541.0000	2,805.0000	10.390	0	0	0
2011/12/14	R186 2012/02/02			Bond Future	8.6710	8.8120	1.626	0.0000	0.0000	27,833
2011/12/14	R186 2012/02/02	9.00	Call	Bond Future	4,410.0000	3,557.0000	(19.342)	0	0	0
2011/12/14	R186 2012/02/02	9.00	Put	Bond Future	1,451.0000	1,880.0000	29.566	0	0	100
2011/12/14	R186 2012/02/02	9.05	Call	Bond Future	4,711.0000	3,827.0000	(18.765)	0	0	0
2011/12/14	R186 2012/02/02	9.05	Put	Bond Future	1,313.0000	1,710.0000	30.236	0	0	0
2011/12/14	R186 2012/02/02	8.95	Call	Bond Future	4,118.0000	3,296.0000	(19.961)	0	0	0
2011/12/14	R186 2012/02/02	8.95	Put	Bond Future	1,602.0000	2,062.0000	28.714	0	0	0
2011/12/14	R186 2012/02/02	7.75	Put	Bond Future	9,187.0000	10,359.0000	12.757	0	0	0
2011/12/14	R186 2012/02/02	7.75	Call	Bond Future	280.0000	170.0000	(39.286)	0	0	6,000
2011/12/14	R186 2012/02/02	6.75	Put	Bond Future	19,739.0000	21,018.0000	6.480	0	0	0
2011/12/14	R186 2012/02/02	6.75	Call	Bond Future	5.0000	2.0000	(60.000)	0	0	6,000
2011/12/14	R186 2012/02/02	8.00	Put	Bond Future	6,995.0000	8,069.0000	15.354	0	0	0
2011/12/14	R186 2012/02/02	8.00	Call	Bond Future	601.0000	393.0000	(34.609)	0	0	100
2011/12/14	R186 2012/02/02	13.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/14	R186 2012/02/02	13.25	Call	Bond Future	32,808.0000	31,526.0000	(3.908)	0	0	0
2011/12/14	R186 2012/02/02	98.00	Call	Bond Future	104,582.0000	103,300.0000	(1.226)	0	0	0
2011/12/14	R186 2012/02/02	98.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/14	R186 2012/05/03			Bond Future	8.7590	8.9050	1.667	0.0000	0.0000	0
2011/12/14	R186 2012/05/03	9.00	Call	Bond Future	5,789.0000	5,030.0000	(13.111)	0	0	0
2011/12/14	R186 2012/05/03	9.00	Put	Bond Future	3,653.0000	4,195.0000	14.837	0	0	0
2011/12/14	R186 2012/05/03	9.05	Call	Bond Future	6,044.0000	5,266.0000	(12.872)	0	0	0
2011/12/14	R186 2012/05/03	9.05	Put	Bond Future	3,472.0000	3,995.0000	15.063	0	0	0
2011/12/14	R186 2012/05/03	8.95	Call	Bond Future	5,538.0000	4,799.0000	(13.344)	0	0	0
2011/12/14	R186 2012/05/03	8.95	Put	Bond Future	3,840.0000	4,402.0000	14.635	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
2011/12/14	R186 2012/08/02			Bond Future	8.8430	8.9940	1.708	0.0000	0.0000	0
2011/12/14	R186 2012/08/02	8.75	Call	Bond Future	5,257.0000	4,608.0000	(12.345)	0	0	0
2011/12/14	R186 2012/08/02	8.75	Put	Bond Future	6,081.0000	6,752.0000	11.034	0	0	0
2011/12/14	R186 2012/08/02	8.80	Call	Bond Future	5,472.0000	4,806.0000	(12.171)	0	0	0
2011/12/14	R186 2012/08/02	8.80	Put	Bond Future	5,852.0000	6,506.0000	11.176	0	0	0
2011/12/14	R186 2012/08/02	8.70	Call	Bond Future	5,047.0000	4,415.0000	(12.522)	0	0	0
2011/12/14	R186 2012/08/02	8.70	Put	Bond Future	6,318.0000	7,005.0000	10.874	0	0	0
2011/12/14	R186 2012/11/01			Bond Future	8.9310	9.0870	1.747	0.0000	0.0000	0
2011/12/14	R186 2012/11/01	8.75	Call	Bond Future	6,003.0000	5,357.0000	(10.761)	0	0	0
2011/12/14	R186 2012/11/01	8.75	Put	Bond Future	7,583.0000	8,274.0000	9.112	0	0	0
2011/12/14	R186 2012/11/01	8.80	Call	Bond Future	6,208.0000	5,548.0000	(10.631)	0	0	0
2011/12/14	R186 2012/11/01	8.80	Put	Bond Future	7,348.0000	8,025.0000	9.213	0	0	0
2011/12/14	R186 2012/11/01	8.70	Call	Bond Future	5,801.0000	5,169.0000	(10.895)	0	0	0
2011/12/14	R186 2012/11/01	8.70	Put	Bond Future	7,823.0000	8,528.0000	9.012	0	0	0
2011/12/14	R189 2012/02/02			Bond Future	218.9378	218.9341	(0.002)	0.0000	0.0000	0
2011/12/14	R189 2012/02/02	218.00	Call	Bond Future	938.0000	934.0000	(0.426)	0	0	0
2011/12/14	R189 2012/02/02	218.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/14	R189 2012/02/02	218.05	Call	Bond Future	888.0000	884.0000	(0.450)	0	0	0
2011/12/14	R189 2012/02/02	218.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/14	R189 2012/02/02	217.95	Call	Bond Future	988.0000	984.0000	(0.405)	0	0	0
2011/12/14	R189 2012/02/02	217.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/14	R197 2012/02/02			Bond Future	245.4235	245.8910	0.190	0.0000	0.0000	965
2011/12/14	R197 2012/02/02	237.00	Call	Bond Future	8,424.0000	8,891.0000	5.544	0	0	0
2011/12/14	R197 2012/02/02	237.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/14	R197 2012/02/02	237.05	Call	Bond Future	8,374.0000	8,841.0000	5.577	0	0	0
2011/12/14	R197 2012/02/02	237.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/14	R197 2012/02/02	236.95	Call	Bond Future	8,474.0000	8,941.0000	5.511	0	0	0
2011/12/14	R197 2012/02/02	236.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/14	R201 2012/02/02			Bond Future	6.4440	6.5790	2.095	0.0000	0.0000	3,124
2011/12/14	R201 2012/02/02	8.25	Call	Bond Future	4,703.0000	4,342.0000	(7.676)	0	0	0
2011/12/14	R201 2012/02/02	8.25	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2011/12/14	R201 2012/02/02	8.30	Call	Bond Future	4,829.0000	4,468.0000	(7.476)	0	0	0
2011/12/14	R201 2012/02/02	8.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/12/14	R201 2012/02/02	8.20	Call	Bond Future	4,576.0000	4,215.0000	(7.889)	0	0	0
2011/12/14	R201 2012/02/02	8.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/14	R201 2012/05/03			Bond Future	6.5040	6.6540	2.306	0.0000	0.0000	0
2011/12/14	R201 2012/05/03	7.75	Call	Bond Future	3,176.0000	2,858.0000	(10.013)	0	0	0
2011/12/14	R201 2012/05/03	7.75	Put	Bond Future	173.0000	222.0000	28.324	0	0	0
2011/12/14	R201 2012/05/03	7.80	Call	Bond Future	3,279.0000	2,958.0000	(9.790)	0	0	0
2011/12/14	R201 2012/05/03	7.80	Put	Bond Future	157.0000	204.0000	29.936	0	0	0
2011/12/14	R201 2012/05/03	7.70	Call	Bond Future	3,073.0000	2,759.0000	(10.218)	0	0	0
2011/12/14	R201 2012/05/03	7.70	Put	Bond Future	188.0000	241.0000	28.191	0	0	0
2011/12/14	R201 2012/08/02			Bond Future	6.5490	6.7160	2.550	0.0000	0.0000	0
2011/12/14	R201 2012/08/02	7.50	Call	Bond Future	2,681.0000	2,413.0000	(9.996)	0	0	0
2011/12/14	R201 2012/08/02	7.50	Put	Bond Future	586.0000	690.0000	17.747	0	0	0
2011/12/14	R201 2012/08/02	7.55	Call	Bond Future	2,763.0000	2,491.0000	(9.844)	0	0	0
2011/12/14	R201 2012/08/02	7.55	Put	Bond Future	560.0000	660.0000	17.857	0	0	0
2011/12/14	R201 2012/08/02	7.45	Call	Bond Future	2,599.0000	2,335.0000	(10.158)	0	0	0
2011/12/14	R201 2012/08/02	7.45	Put	Bond Future	613.0000	721.0000	17.618	0	0	0
2011/12/14	R201 2012/11/01			Bond Future	6.6060	6.7920	2.816	0.0000	0.0000	0
2011/12/14	R201 2012/11/01	6.50	Call	Bond Future	1,533.0000	1,356.0000	(11.546)	0	0	0
2011/12/14	R201 2012/11/01	6.50	Put	Bond Future	1,746.0000	1,941.0000	11.168	0	0	0
2011/12/14	R201 2012/11/01	6.55	Call	Bond Future	1,584.0000	1,404.0000	(11.364)	0	0	0
2011/12/14	R201 2012/11/01	6.55	Put	Bond Future	1,696.0000	1,888.0000	11.321	0	0	0
2011/12/14	R201 2012/11/01	6.45	Call	Bond Future	1,483.0000	1,310.0000	(11.666)	0	0	0
2011/12/14	R201 2012/11/01	6.45	Put	Bond Future	1,796.0000	1,995.0000	11.080	0	0	0
2011/12/14	R202 2012/02/02			Bond Future	184.3450	184.9441	0.325	0.0000	0.0000	35,872
2011/12/14	R202 2012/02/02	177.00	Call	Bond Future	7,345.0000	7,944.0000	8.155	0	0	0
2011/12/14	R202 2012/02/02	177.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/14	R202 2012/02/02	177.05	Call	Bond Future	7,295.0000	7,894.0000	8.211	0	0	0
2011/12/14	R202 2012/02/02	177.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/14	R202 2012/02/02	176.95	Call	Bond Future	7,395.0000	7,994.0000	8.100	0	0	0
2011/12/14	R202 2012/02/02	176.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/14	R203 2012/02/02			Bond Future	7.5910	7.7190	1.686	0.0000	0.0000	3,586
2011/12/14	R203 2012/02/02	8.75	Call	Bond Future	5,183.0000	4,621.0000	(10.843)	0	0	0
2011/12/14	R203 2012/02/02	8.75	Put	Bond Future	42.0000	64.0000	52.381	0	0	0

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2011/12/14	R203 2012/02/02	8.80	Call	Bond Future	5,390.0000	4,825.0000	(10.482)	0	0	0
2011/12/14	R203 2012/02/02	8.80	Put	Bond Future	34.0000	53.0000	55.882	0	0	0
2011/12/14	R203 2012/02/02	8.70	Call	Bond Future	4,976.0000	4,418.0000	(11.214)	0	0	0
2011/12/14	R203 2012/02/02	8.70	Put	Bond Future	50.0000	76.0000	52.000	0	0	0
2011/12/14	R203 2012/02/02	6.95	Put	Bond Future	3,178.0000	3,688.0000	16.048	0	0	0
2011/12/14	R203 2012/02/02	6.95	Call	Bond Future	191.0000	117.0000	(38.743)	0	0	2,640
2011/12/14	R203 2012/02/02	7.20	Put	Bond Future	2,232.0000	2,676.0000	19.892	0	0	0
2011/12/14	R203 2012/02/02	7.20	Call	Bond Future	423.0000	283.0000	(33.097)	0	0	880
2011/12/14	R203 2012/02/02	7.35	Call	Bond Future	635.0000	445.0000	(29.921)	0	0	0
2011/12/14	R203 2012/02/02	7.35	Put	Bond Future	1,746.0000	2,140.0000	22.566	0	0	880
2011/12/14	R203 2012/02/02	7.95	Call	Bond Future	2,117.0000	1,705.0000	(19.462)	0	0	0
2011/12/14	R203 2012/02/02	7.95	Put	Bond Future	490.0000	661.0000	34.898	0	0	2,640
2011/12/14	R203 2012/05/03			Bond Future	7.6890	7.8250	1.769	0.0000	0.0000	0
2011/12/14	R203 2012/05/03	8.75	Call	Bond Future	5,028.0000	4,543.0000	(9.646)	0	0	0
2011/12/14	R203 2012/05/03	8.75	Put	Bond Future	500.0000	610.0000	22.000	0	0	0
2011/12/14	R203 2012/05/03	8.80	Call	Bond Future	5,197.0000	4,705.0000	(9.467)	0	0	0
2011/12/14	R203 2012/05/03	8.80	Put	Bond Future	462.0000	564.0000	22.078	0	0	0
2011/12/14	R203 2012/05/03	8.70	Call	Bond Future	4,857.0000	4,378.0000	(9.862)	0	0	0
2011/12/14	R203 2012/05/03	8.70	Put	Bond Future	537.0000	652.0000	21.415	0	0	0
2011/12/14	R203 2012/08/02			Bond Future	7.7810	7.9240	1.838	0.0000	0.0000	0
2011/12/14	R203 2012/08/02	8.50	Call	Bond Future	4,357.0000	3,951.0000	(9.318)	0	0	0
2011/12/14	R203 2012/08/02	8.50	Put	Bond Future	1,392.0000	1,584.0000	13.793	0	0	0
2011/12/14	R203 2012/08/02	8.55	Call	Bond Future	4,500.0000	4,087.0000	(9.178)	0	0	0
2011/12/14	R203 2012/08/02	8.55	Put	Bond Future	1,333.0000	1,518.0000	13.878	0	0	0
2011/12/14	R203 2012/08/02	8.45	Call	Bond Future	4,216.0000	3,817.0000	(9.464)	0	0	0
2011/12/14	R203 2012/08/02	8.45	Put	Bond Future	1,454.0000	1,653.0000	13.686	0	0	0
2011/12/14	R203 2012/11/01			Bond Future	7.8880	8.0390	1.914	0.0000	0.0000	0
2011/12/14	R203 2012/11/01	7.75	Call	Bond Future	2,554.0000	2,269.0000	(11.159)	0	0	0
2011/12/14	R203 2012/11/01	7.75	Put	Bond Future	3,109.0000	3,427.0000	10.228	0	0	0
2011/12/14	R203 2012/11/01	7.80	Call	Bond Future	2,652.0000	2,360.0000	(11.011)	0	0	0
2011/12/14	R203 2012/11/01	7.80	Put	Bond Future	3,005.0000	3,316.0000	10.349	0	0	0
2011/12/14	R203 2012/11/01	7.70	Call	Bond Future	2,457.0000	2,179.0000	(11.315)	0	0	0
2011/12/14	R203 2012/11/01	7.70	Put	Bond Future	3,214.0000	3,539.0000	10.112	0	0	0
2011/12/14	R204 2012/02/02			Bond Future	7.8820	8.0090	1.611	0.0000	0.0000	3,543

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2011/12/14	R204 2012/02/02	9.00	Call	Bond Future	5,741.0000	5,114.0000	(10.921)	0	0	0
2011/12/14	R204 2012/02/02	9.00	Put	Bond Future	80.0000	117.0000	46.250	0	0	0
2011/12/14	R204 2012/02/02	9.05	Call	Bond Future	5,972.0000	5,340.0000	(10.583)	0	0	0
2011/12/14	R204 2012/02/02	9.05	Put	Bond Future	68.0000	100.0000	47.059	0	0	0
2011/12/14	R204 2012/02/02	8.95	Call	Bond Future	5,510.0000	4,889.0000	(11.270)	0	0	0
2011/12/14	R204 2012/02/02	8.95	Put	Bond Future	94.0000	137.0000	45.745	0	0	0
2011/12/14	R204 2012/02/02	7.25	Put	Bond Future	3,674.0000	4,237.0000	15.324	0	0	0
2011/12/14	R204 2012/02/02	7.25	Call	Bond Future	287.0000	187.0000	(34.843)	0	0	540
2011/12/14	R204 2012/02/02	8.00	Call	Bond Future	1,712.0000	1,340.0000	(21.729)	0	0	0
2011/12/14	R204 2012/02/02	8.00	Put	Bond Future	1,095.0000	1,387.0000	26.667	0	0	540
2011/12/14	R204 2012/02/02	7.50	Call	Bond Future	584.0000	408.0000	(30.137)	0	0	0
2011/12/14	R204 2012/02/02	7.50	Put	Bond Future	2,614.0000	3,102.0000	18.669	0	0	0
2011/12/14	R204 2012/05/03			Bond Future	7.9800	8.1140	1.679	0.0000	0.0000	0
2011/12/14	R204 2012/05/03	8.75	Call	Bond Future	4,805.0000	4,307.0000	(10.364)	0	0	0
2011/12/14	R204 2012/05/03	8.75	Put	Bond Future	993.0000	1,172.0000	18.026	0	0	0
2011/12/14	R204 2012/05/03	8.80	Call	Bond Future	4,986.0000	4,480.0000	(10.148)	0	0	0
2011/12/14	R204 2012/05/03	8.80	Put	Bond Future	933.0000	1,104.0000	18.328	0	0	0
2011/12/14	R204 2012/05/03	8.70	Call	Bond Future	4,626.0000	4,137.0000	(10.571)	0	0	0
2011/12/14	R204 2012/05/03	8.70	Put	Bond Future	1,056.0000	1,244.0000	17.803	0	0	0
2011/12/14	R204 2012/08/02			Bond Future	8.0740	8.2140	1.734	0.0000	0.0000	0
2011/12/14	R204 2012/08/02	8.50	Call	Bond Future	4,123.0000	3,703.0000	(10.187)	0	0	0
2011/12/14	R204 2012/08/02	8.50	Put	Bond Future	2,064.0000	2,327.0000	12.742	0	0	0
2011/12/14	R204 2012/08/02	8.55	Call	Bond Future	4,275.0000	3,848.0000	(9.988)	0	0	0
2011/12/14	R204 2012/08/02	8.55	Put	Bond Future	1,978.0000	2,233.0000	12.892	0	0	0
2011/12/14	R204 2012/08/02	8.45	Call	Bond Future	3,973.0000	3,561.0000	(10.370)	0	0	0
2011/12/14	R204 2012/08/02	8.45	Put	Bond Future	2,153.0000	2,423.0000	12.541	0	0	0
2011/12/14	R204 2012/11/01			Bond Future	8.1760	8.3220	1.786	0.0000	0.0000	0
2011/12/14	R204 2012/11/01	8.00	Call	Bond Future	3,087.0000	2,764.0000	(10.463)	0	0	0
2011/12/14	R204 2012/11/01	8.00	Put	Bond Future	3,922.0000	4,285.0000	9.255	0	0	0
2011/12/14	R204 2012/11/01	8.05	Call	Bond Future	3,201.0000	2,870.0000	(10.341)	0	0	0
2011/12/14	R204 2012/11/01	8.05	Put	Bond Future	3,798.0000	4,153.0000	9.347	0	0	0
2011/12/14	R204 2012/11/01	7.95	Call	Bond Future	2,975.0000	2,659.0000	(10.622)	0	0	0
2011/12/14	R204 2012/11/01	7.95	Put	Bond Future	4,049.0000	4,419.0000	9.138	0	0	0
2011/12/14	R206 2012/02/02			Bond Future	6.2150	6.3480	2.140	0.0000	0.0000	300

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2011/12/14	R206 2012/02/02	8.00	Call	Bond Future	3,194.0000	2,951.0000	(7.608)	0	0	0
2011/12/14	R206 2012/02/02	8.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/14	R206 2012/02/02	8.05	Call	Bond Future	3,282.0000	3,039.0000	(7.404)	0	0	0
2011/12/14	R206 2012/02/02	8.05	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2011/12/14	R206 2012/02/02	7.95	Call	Bond Future	3,106.0000	2,864.0000	(7.791)	0	0	0
2011/12/14	R206 2012/02/02	7.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/14	R206 2012/05/03			Bond Future	6.2730	6.4280	2.471	0.0000	0.0000	0
2011/12/14	R206 2012/05/03	7.50	Call	Bond Future	2,043.0000	1,829.0000	(10.475)	0	0	0
2011/12/14	R206 2012/05/03	7.50	Put	Bond Future	105.0000	139.0000	32.381	0	0	0
2011/12/14	R206 2012/05/03	7.55	Call	Bond Future	2,112.0000	1,895.0000	(10.275)	0	0	0
2011/12/14	R206 2012/05/03	7.55	Put	Bond Future	96.0000	127.0000	32.292	0	0	0
2011/12/14	R206 2012/05/03	7.45	Call	Bond Future	1,976.0000	1,764.0000	(10.729)	0	0	0
2011/12/14	R206 2012/05/03	7.45	Put	Bond Future	116.0000	152.0000	31.034	0	0	0
2011/12/14	R206 2012/08/02			Bond Future	6.3040	6.4860	2.887	0.0000	0.0000	0
2011/12/14	R206 2012/08/02	7.25	Call	Bond Future	1,695.0000	1,519.0000	(10.383)	0	0	0
2011/12/14	R206 2012/08/02	7.25	Put	Bond Future	410.0000	483.0000	17.805	0	0	0
2011/12/14	R206 2012/08/02	7.30	Call	Bond Future	1,744.0000	1,566.0000	(10.206)	0	0	0
2011/12/14	R206 2012/08/02	7.30	Put	Bond Future	392.0000	463.0000	18.112	0	0	0
2011/12/14	R206 2012/08/02	7.20	Call	Bond Future	1,645.0000	1,472.0000	(10.517)	0	0	0
2011/12/14	R206 2012/08/02	7.20	Put	Bond Future	428.0000	504.0000	17.757	0	0	0
2011/12/14	R206 2012/11/01			Bond Future	6.3410	6.5570	3.406	0.0000	0.0000	0
2011/12/14	R206 2012/11/01	6.00	Call	Bond Future	874.0000	767.0000	(12.243)	0	0	0
2011/12/14	R206 2012/11/01	6.00	Put	Bond Future	1,265.0000	1,404.0000	10.988	0	0	0
2011/12/14	R206 2012/11/01	6.05	Call	Bond Future	900.0000	791.0000	(12.111)	0	0	0
2011/12/14	R206 2012/11/01	6.05	Put	Bond Future	1,233.0000	1,370.0000	11.111	0	0	0
2011/12/14	R206 2012/11/01	5.95	Call	Bond Future	846.0000	742.0000	(12.293)	0	0	0
2011/12/14	R206 2012/11/01	5.95	Put	Bond Future	1,294.0000	1,436.0000	10.974	0	0	0
2011/12/14	R207 2012/02/02			Bond Future	8.1480	8.2740	1.546	0.0000	0.0000	47,374
2011/12/14	R207 2012/02/02	9.00	Call	Bond Future	4,732.0000	4,096.0000	(13.440)	0	0	0
2011/12/14	R207 2012/02/02	9.00	Put	Bond Future	129.0000	192.0000	48.837	0	0	0
2011/12/14	R207 2012/02/02	9.05	Call	Bond Future	4,974.0000	4,329.0000	(12.967)	0	0	0
2011/12/14	R207 2012/02/02	9.05	Put	Bond Future	110.0000	164.0000	49.091	0	0	0
2011/12/14	R207 2012/02/02	8.95	Call	Bond Future	4,493.0000	3,866.0000	(13.955)	0	0	0
2011/12/14	R207 2012/02/02	8.95	Put	Bond Future	152.0000	224.0000	47.368	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
2011/12/14	R207 2012/02/02	7.35	Put	Bond Future	4,693.0000	5,344.0000	13.872	0	0	0
2011/12/14	R207 2012/02/02	7.35	Call	Bond Future	112.0000	64.0000	(42.857)	0	0	1,920
2011/12/14	R207 2012/02/02	7.65	Put	Bond Future	3,170.0000	3,745.0000	18.139	0	0	0
2011/12/14	R207 2012/02/02	7.65	Call	Bond Future	343.0000	219.0000	(36.152)	0	0	640
2011/12/14	R207 2012/02/02	7.85	Call	Bond Future	630.0000	430.0000	(31.746)	0	0	0
2011/12/14	R207 2012/02/02	7.85	Put	Bond Future	2,309.0000	2,808.0000	21.611	0	0	640
2011/12/14	R207 2012/02/02	8.50	Call	Bond Future	2,509.0000	2,014.0000	(19.729)	0	0	0
2011/12/14	R207 2012/02/02	8.50	Put	Bond Future	572.0000	776.0000	35.664	0	0	1,920
2011/12/14	R207 2012/05/03			Bond Future	8.2470	8.3790	1.601	0.0000	0.0000	0
2011/12/14	R207 2012/05/03	8.75	Call	Bond Future	4,192.0000	3,720.0000	(11.260)	0	0	0
2011/12/14	R207 2012/05/03	8.75	Put	Bond Future	1,517.0000	1,757.0000	15.821	0	0	0
2011/12/14	R207 2012/05/03	8.80	Call	Bond Future	4,367.0000	3,886.0000	(11.014)	0	0	0
2011/12/14	R207 2012/05/03	8.80	Put	Bond Future	1,432.0000	1,662.0000	16.061	0	0	0
2011/12/14	R207 2012/05/03	8.70	Call	Bond Future	4,019.0000	3,558.0000	(11.471)	0	0	0
2011/12/14	R207 2012/05/03	8.70	Put	Bond Future	1,606.0000	1,856.0000	15.567	0	0	0
2011/12/14	R207 2012/08/02			Bond Future	8.3420	8.4800	1.654	0.0000	0.0000	0
2011/12/14	R207 2012/08/02	8.75	Call	Bond Future	4,477.0000	4,036.0000	(9.850)	0	0	0
2011/12/14	R207 2012/08/02	8.75	Put	Bond Future	2,363.0000	2,644.0000	11.892	0	0	0
2011/12/14	R207 2012/08/02	8.80	Call	Bond Future	4,639.0000	4,189.0000	(9.700)	0	0	0
2011/12/14	R207 2012/08/02	8.80	Put	Bond Future	2,270.0000	2,542.0000	11.982	0	0	0
2011/12/14	R207 2012/08/02	8.70	Call	Bond Future	4,318.0000	3,885.0000	(10.028)	0	0	0
2011/12/14	R207 2012/08/02	8.70	Put	Bond Future	2,460.0000	2,749.0000	11.748	0	0	0
2011/12/14	R207 2012/11/01			Bond Future	8.4410	8.5850	1.706	0.0000	0.0000	0
2011/12/14	R207 2012/11/01	8.25	Call	Bond Future	3,347.0000	3,003.0000	(10.278)	0	0	0
2011/12/14	R207 2012/11/01	8.25	Put	Bond Future	4,327.0000	4,714.0000	8.944	0	0	0
2011/12/14	R207 2012/11/01	8.30	Call	Bond Future	3,469.0000	3,117.0000	(10.147)	0	0	0
2011/12/14	R207 2012/11/01	8.30	Put	Bond Future	4,191.0000	4,570.0000	9.043	0	0	0
2011/12/14	R207 2012/11/01	8.20	Call	Bond Future	3,228.0000	2,891.0000	(10.440)	0	0	0
2011/12/14	R207 2012/11/01	8.20	Put	Bond Future	4,467.0000	4,861.0000	8.820	0	0	0
2011/12/14	R208 2012/02/02			Bond Future	8.1770	8.3090	1.614	0.0000	0.0000	14,084
2011/12/14	R208 2012/02/02	9.00	Call	Bond Future	4,884.0000	4,167.0000	(14.681)	0	0	0
2011/12/14	R208 2012/02/02	9.00	Put	Bond Future	125.0000	193.0000	54.400	0	0	0
2011/12/14	R208 2012/02/02	9.05	Call	Bond Future	5,142.0000	4,416.0000	(14.119)	0	0	0
2011/12/14	R208 2012/02/02	9.05	Put	Bond Future	104.0000	164.0000	57.692	0	0	0

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2011/12/14	R208 2012/02/02	8.95	Call	Bond Future	4,627.0000	3,922.0000	(15.237)	0	0	0
2011/12/14	R208 2012/02/02	8.95	Put	Bond Future	148.0000	228.0000	54.054	0	0	0
2011/12/14	R208 2012/02/02	7.45	Put	Bond Future	4,611.0000	5,339.0000	15.788	0	0	0
2011/12/14	R208 2012/02/02	7.45	Call	Bond Future	127.0000	69.0000	(45.669)	0	0	2,880
2011/12/14	R208 2012/02/02	7.70	Put	Bond Future	3,251.0000	3,903.0000	20.055	0	0	0
2011/12/14	R208 2012/02/02	7.70	Call	Bond Future	340.0000	206.0000	(39.412)	0	0	960
2011/12/14	R208 2012/02/02	7.90	Call	Bond Future	647.0000	424.0000	(34.467)	0	0	0
2011/12/14	R208 2012/02/02	7.90	Put	Bond Future	2,324.0000	2,886.0000	24.182	0	0	960
2011/12/14	R208 2012/02/02	8.55	Call	Bond Future	2,717.0000	2,147.0000	(20.979)	0	0	0
2011/12/14	R208 2012/02/02	8.55	Put	Bond Future	520.0000	735.0000	41.346	0	0	2,880
2011/12/14	R208 2012/05/03			Bond Future	8.2660	8.4030	1.657	0.0000	0.0000	0
2011/12/14	R208 2012/05/03	9.00	Call	Bond Future	5,335.0000	4,754.0000	(10.890)	0	0	0
2011/12/14	R208 2012/05/03	9.00	Put	Bond Future	1,176.0000	1,390.0000	18.197	0	0	0
2011/12/14	R208 2012/05/03	9.05	Call	Bond Future	5,537.0000	4,946.0000	(10.674)	0	0	0
2011/12/14	R208 2012/05/03	9.05	Put	Bond Future	1,104.0000	1,308.0000	18.478	0	0	0
2011/12/14	R208 2012/05/03	8.95	Call	Bond Future	5,134.0000	4,564.0000	(11.102)	0	0	0
2011/12/14	R208 2012/05/03	8.95	Put	Bond Future	1,251.0000	1,476.0000	17.986	0	0	0
2011/12/14	R208 2012/08/02			Bond Future	8.3490	8.4910	1.701	0.0000	0.0000	0
2011/12/14	R208 2012/08/02	8.75	Call	Bond Future	4,836.0000	4,346.0000	(10.132)	0	0	0
2011/12/14	R208 2012/08/02	8.75	Put	Bond Future	2,588.0000	2,902.0000	12.133	0	0	0
2011/12/14	R208 2012/08/02	8.80	Call	Bond Future	5,010.0000	4,511.0000	(9.960)	0	0	0
2011/12/14	R208 2012/08/02	8.80	Put	Bond Future	2,487.0000	2,792.0000	12.264	0	0	0
2011/12/14	R208 2012/08/02	8.70	Call	Bond Future	4,665.0000	4,184.0000	(10.311)	0	0	0
2011/12/14	R208 2012/08/02	8.70	Put	Bond Future	2,694.0000	3,017.0000	11.990	0	0	0
2011/12/14	R208 2012/11/01			Bond Future	8.4400	8.5870	1.742	0.0000	0.0000	0
2011/12/14	R208 2012/11/01	8.25	Call	Bond Future	3,499.0000	3,117.0000	(10.917)	0	0	0
2011/12/14	R208 2012/11/01	8.25	Put	Bond Future	4,561.0000	4,991.0000	9.428	0	0	0
2011/12/14	R208 2012/11/01	8.30	Call	Bond Future	3,631.0000	3,240.0000	(10.768)	0	0	0
2011/12/14	R208 2012/11/01	8.30	Put	Bond Future	4,412.0000	4,833.0000	9.542	0	0	0
2011/12/14	R208 2012/11/01	8.20	Call	Bond Future	3,370.0000	2,997.0000	(11.068)	0	0	0
2011/12/14	R208 2012/11/01	8.20	Put	Bond Future	4,715.0000	5,153.0000	9.290	0	0	0
2011/12/14	R209 2012/02/02			Bond Future	9.0190	9.1650	1.619	0.0000	0.0000	2,936
2011/12/14	R209 2012/02/02	9.00	Call	Bond Future	2,242.0000	1,706.0000	(23.907)	0	0	0
2011/12/14	R209 2012/02/02	9.00	Put	Bond Future	2,387.0000	2,949.0000	23.544	0	0	0

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2011/12/14	R209 2012/02/02	9.05	Call	Bond Future	2,433.0000	1,868.0000	(23.222)	0	0	0
2011/12/14	R209 2012/02/02	9.05	Put	Bond Future	2,198.0000	2,731.0000	24.249	0	0	0
2011/12/14	R209 2012/02/02	8.95	Call	Bond Future	2,060.0000	1,554.0000	(24.563)	0	0	0
2011/12/14	R209 2012/02/02	8.95	Put	Bond Future	2,588.0000	3,181.0000	22.913	0	0	0
2011/12/14	R209 2012/05/03			Bond Future	9.0940	9.2450	1.660	0.0000	0.0000	0
2011/12/14	R209 2012/05/03	9.00	Call	Bond Future	3,463.0000	2,921.0000	(15.651)	0	0	0
2011/12/14	R209 2012/05/03	9.00	Put	Bond Future	4,174.0000	4,752.0000	13.848	0	0	0
2011/12/14	R209 2012/05/03	9.05	Call	Bond Future	3,642.0000	3,082.0000	(15.376)	0	0	0
2011/12/14	R209 2012/05/03	9.05	Put	Bond Future	3,974.0000	4,534.0000	14.092	0	0	0
2011/12/14	R209 2012/05/03	8.95	Call	Bond Future	3,289.0000	2,764.0000	(15.962)	0	0	0
2011/12/14	R209 2012/05/03	8.95	Put	Bond Future	4,383.0000	4,978.0000	13.575	0	0	0
2011/12/14	R209 2012/08/02			Bond Future	9.1650	9.3200	1.691	0.0000	0.0000	0
2011/12/14	R209 2012/08/02	9.25	Call	Bond Future	5,224.0000	4,607.0000	(11.811)	0	0	0
2011/12/14	R209 2012/08/02	9.25	Put	Bond Future	4,598.0000	5,116.0000	11.266	0	0	0
2011/12/14	R209 2012/08/02	9.30	Call	Bond Future	5,421.0000	4,790.0000	(11.640)	0	0	0
2011/12/14	R209 2012/08/02	9.30	Put	Bond Future	4,431.0000	4,935.0000	11.374	0	0	0
2011/12/14	R209 2012/08/02	9.20	Call	Bond Future	5,039.0000	4,435.0000	(11.987)	0	0	0
2011/12/14	R209 2012/08/02	9.20	Put	Bond Future	4,780.0000	5,311.0000	11.109	0	0	0
2011/12/14	R209 2012/11/01			Bond Future	9.2400	9.3980	1.710	0.0000	0.0000	0
2011/12/14	R209 2012/11/01	9.00	Call	Bond Future	4,788.0000	4,241.0000	(11.424)	0	0	0
2011/12/14	R209 2012/11/01	9.00	Put	Bond Future	6,578.0000	7,171.0000	9.015	0	0	0
2011/12/14	R209 2012/11/01	9.05	Call	Bond Future	4,955.0000	4,397.0000	(11.261)	0	0	0
2011/12/14	R209 2012/11/01	9.05	Put	Bond Future	6,366.0000	6,949.0000	9.158	0	0	0
2011/12/14	R209 2012/11/01	8.95	Call	Bond Future	4,623.0000	4,089.0000	(11.551)	0	0	0
2011/12/14	R209 2012/11/01	8.95	Put	Bond Future	6,795.0000	7,401.0000	8.918	0	0	0
2011/12/14	R210 2012/02/02			Bond Future	138.7358	139.1097	0.269	0.0000	0.0000	755
2011/12/14	R210 2012/02/02	131.00	Call	Bond Future	7,736.0000	8,110.0000	4.835	0	0	0
2011/12/14	R210 2012/02/02	131.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/14	R210 2012/02/02	131.05	Call	Bond Future	7,686.0000	8,060.0000	4.866	0	0	0
2011/12/14	R210 2012/02/02	131.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/14	R210 2012/02/02	130.95	Call	Bond Future	7,786.0000	8,160.0000	4.803	0	0	0
2011/12/14	R210 2012/02/02	130.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/14	R211 2012/02/02			Bond Future	115.6686	115.9503	0.244	0.0000	0.0000	480

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2011/12/14	R211 2012/02/02	110.50	Call	Bond Future	5,169.0000	5,450.0000	5.436	0	0	0
2011/12/14	R211 2012/02/02	110.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/14	R211 2012/02/02	110.55	Call	Bond Future	5,119.0000	5,400.0000	5.489	0	0	0
2011/12/14	R211 2012/02/02	110.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/14	R211 2012/02/02	110.45	Call	Bond Future	5,219.0000	5,500.0000	5.384	0	0	0
2011/12/14	R211 2012/02/02	110.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/14	R212 2012/02/02			Bond Future	112.2675	112.2730	0.005	0.0000	0.0000	2,677
2011/12/14	R212 2012/02/02	108.50	Call	Bond Future	3,767.0000	3,773.0000	0.159	0	0	0
2011/12/14	R212 2012/02/02	108.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/14	R212 2012/02/02	108.55	Call	Bond Future	3,717.0000	3,723.0000	0.161	0	0	0
2011/12/14	R212 2012/02/02	108.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/14	R212 2012/02/02	108.45	Call	Bond Future	3,817.0000	3,823.0000	0.157	0	0	0
2011/12/14	R212 2012/02/02	108.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/14	R213 2012/02/02			Bond Future	9.0410	9.1920	1.670	0.0000	0.0000	487
2011/12/14	R213 2012/02/02	9.00	Call	Bond Future	2,205.0000	1,658.0000	(24.807)	0	0	0
2011/12/14	R213 2012/02/02	9.00	Put	Bond Future	2,523.0000	3,133.0000	24.178	0	0	0
2011/12/14	R213 2012/02/02	9.05	Call	Bond Future	2,395.0000	1,818.0000	(24.092)	0	0	0
2011/12/14	R213 2012/02/02	9.05	Put	Bond Future	2,325.0000	2,905.0000	24.946	0	0	0
2011/12/14	R213 2012/02/02	8.95	Call	Bond Future	2,024.0000	1,508.0000	(25.494)	0	0	0
2011/12/14	R213 2012/02/02	8.95	Put	Bond Future	2,733.0000	3,373.0000	23.417	0	0	0
2011/12/14	R213 2012/05/03			Bond Future	9.1220	9.2780	1.710	0.0000	0.0000	0
2011/12/14	R213 2012/05/03	9.25	Call	Bond Future	4,381.0000	3,733.0000	(14.791)	0	0	0
2011/12/14	R213 2012/05/03	9.25	Put	Bond Future	3,414.0000	3,942.0000	15.466	0	0	0
2011/12/14	R213 2012/05/03	9.30	Call	Bond Future	4,585.0000	3,919.0000	(14.526)	0	0	0
2011/12/14	R213 2012/05/03	9.30	Put	Bond Future	3,245.0000	3,755.0000	15.716	0	0	0
2011/12/14	R213 2012/05/03	9.20	Call	Bond Future	4,182.0000	3,553.0000	(15.041)	0	0	0
2011/12/14	R213 2012/05/03	9.20	Put	Bond Future	3,591.0000	4,138.0000	15.233	0	0	0
2011/12/14	R213 2012/08/02			Bond Future	9.1990	9.3590	1.739	0.0000	0.0000	0
2011/12/14	R213 2012/08/02	9.25	Call	Bond Future	5,202.0000	4,569.0000	(12.168)	0	0	0
2011/12/14	R213 2012/08/02	9.25	Put	Bond Future	4,820.0000	5,376.0000	11.535	0	0	0
2011/12/14	R213 2012/08/02	9.30	Call	Bond Future	5,401.0000	4,754.0000	(11.979)	0	0	0
2011/12/14	R213 2012/08/02	9.30	Put	Bond Future	4,647.0000	5,189.0000	11.663	0	0	0
2011/12/14	R213 2012/08/02	9.20	Call	Bond Future	5,015.0000	4,396.0000	(12.343)	0	0	0

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2011/12/14	R213 2012/08/02	9.20	Put	Bond Future	5,007.0000	5,577.0000	11.384	0	0	0
2011/12/14	R213 2012/11/01			Bond Future	9.2820	9.4470	1.778	0.0000	0.0000	0
2011/12/14	R213 2012/11/01	9.00	Call	Bond Future	4,750.0000	4,187.0000	(11.853)	0	0	0
2011/12/14	R213 2012/11/01	9.00	Put	Bond Future	6,879.0000	7,523.0000	9.362	0	0	0
2011/12/14	R213 2012/11/01	9.05	Call	Bond Future	4,918.0000	4,342.0000	(11.712)	0	0	0
2011/12/14	R213 2012/11/01	9.05	Put	Bond Future	6,663.0000	7,294.0000	9.470	0	0	0
2011/12/14	R213 2012/11/01	8.95	Call	Bond Future	4,585.0000	4,035.0000	(11.996)	0	0	0
2011/12/14	R213 2012/11/01	8.95	Put	Bond Future	7,100.0000	7,757.0000	9.254	0	0	0
2011/12/14	TRT1 2012/02/02			Index Future	367.2150	368.9020	0.459	0.0000	0.0000	0
Total										594827.00