



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 20/10/2011

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
2011/10/20	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/20	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/20	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/20	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/20	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/20	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/20	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/20	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/20	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/20	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/20	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/20	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/20	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/20	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/20	1409 2041/02/28			Price Contribution	100.0000	100.0000	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
2011/10/20	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/20	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/20	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/20	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/20	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/20	AL7T 2011/11/03			Index Future	402.4100	404.0650	0.411	0.0000	0.0000	16
2011/10/20	AL7T 2012/02/02			Index Future	408.1800	409.8600	0.412	0.0000	0.0000	0
2011/10/20	ALBI 2011/11/03			Index Future	368.2760	369.5420	0.344	0.0000	0.0000	1,692
2011/10/20	ALBI 2012/02/02			Index Future	373.5580	374.8420	0.344	0.0000	0.0000	15
2011/10/20	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/20	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/20	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/20	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/20	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/20	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/20	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/20	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/20	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/20	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/20	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/20	C209 2036/03/31			Price Contribution	6.2500	6.2500	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
2011/10/20	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/20	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/20	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/20	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/20	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/20	CAAG 2011/10/24			Can-Do Future	7.9881	8.1784	2.382	0.0000	0.0000	0
2011/10/20	CAAG 2011/10/24	6.70	Call	Can-Do Future	1,288.0000	1,478.0000	14.752	0	0	0
2011/10/20	CAAG 2011/10/24	6.70	Put	Can-Do Future	0.0000	0.0000	0.000	0	0	0
2011/10/20	CAAG 2011/10/24	6.75	Call	Can-Do Future	1,238.0000	1,428.0000	15.347	0	0	0
2011/10/20	CAAG 2011/10/24	6.75	Put	Can-Do Future	0.0000	0.0000	0.000	0	0	0
2011/10/20	CAAG 2011/10/24	6.65	Call	Can-Do Future	1,338.0000	1,528.0000	14.200	0	0	0
2011/10/20	CAAG 2011/10/24	6.65	Put	Can-Do Future	0.0000	0.0000	0.000	0	0	0
2011/10/20	CAAG 2011/10/24	7.00	Put	Can-Do Future	0.0000	0.0000	0.000	0	0	0
2011/10/20	CAAG 2011/10/24	7.00	Call	Can-Do Future	988.0000	1,178.0000	19.231	0	0	14,286
2011/10/20	CAAG 2011/10/24	7.40	Put	Can-Do Future	0.0000	0.0000	0.000	0	0	0
2011/10/20	CAAG 2011/10/24	7.40	Call	Can-Do Future	588.0000	778.0000	32.313	0	0	6,757
2011/10/20	CAAG 2011/10/24	8.75	Put	Can-Do Future	764.0000	575.0000	(24.738)	0	0	0
2011/10/20	CAAG 2011/10/24	8.75	Call	Can-Do Future	2.0000	3.0000	50.000	0	0	11,429
2011/10/20	CAAG 2011/10/24	8.50	Put	Can-Do Future	518.0000	337.0000	(34.942)	0	0	0
2011/10/20	CAAG 2011/10/24	8.50	Call	Can-Do Future	6.0000	15.0000	150.000	0	0	11,765
2011/10/20	CAAG 2011/10/24	9.00	Put	Can-Do Future	1,012.0000	823.0000	(18.676)	0	0	0
2011/10/20	CAAG 2011/10/24	9.00	Call	Can-Do Future	0.0000	1.0000	100.000	0	0	11,111
2011/10/20	CAAJ 2011/10/20			Any day expiry	7.9856	8.1155	1.627	0.0000	0.0000	0
2011/10/20	CAAJ 2011/10/20	7.75	Call	Any day expiry	237.0000	366.0000	54.430	0	0	0
2011/10/20	CAAJ 2011/10/20	7.75	Put	Any day expiry	1.0000	1.0000	0.000	0	0	0
2011/10/20	CAAJ 2011/10/20	7.80	Call	Any day expiry	189.0000	316.0000	67.196	0	0	0
2011/10/20	CAAJ 2011/10/20	7.80	Put	Any day expiry	3.0000	1.0000	(66.667)	0	0	0
2011/10/20	CAAJ 2011/10/20	7.70	Call	Any day expiry	286.0000	416.0000	45.455	0	0	0
2011/10/20	CAAJ 2011/10/20	7.70	Put	Any day expiry	0.0000	1.0000	100.000	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
2011/10/20	CAAK 2011/12/19			Can-Do Future	0.0787	0.0944	19.949	0.0000	0.0000	12,659
2011/10/20	CAAL 2011/12/19			Can-Do Future	0.0931	0.1185	27.282	0.0000	0.0000	18,519
2011/10/20	CAAM2011/12/19			Can-Do Future	0.1907	0.1463	(23.283)	0.0000	0.0000	12,423
2011/10/20	CAAN 2012/03/30			Can-Do Future	0.4119	0.4847	17.674	0.0000	0.0000	100,000
2011/10/20	CAAO 2012/03/30			Can-Do Future	0.1402	0.0937	(33.167)	0.0000	0.0000	100,000
2011/10/20	CAAP 2011/12/19			Can-Do Future	0.2167	0.1687	(22.150)	0.0000	0.0000	12,346
2011/10/20	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/20	CRD1 2011/11/03			Index Future	165.0850	165.5830	0.302	0.0000	0.0000	0
2011/10/20	CRD1 2012/02/02			Index Future	167.2950	167.8020	0.303	0.0000	0.0000	0
2011/10/20	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/20	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/20	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/20	GOVI 2011/11/03			GOVI	369.5410	370.7380	0.324	0.0000	0.0000	164
2011/10/20	GOVI 2011/11/03	357.00	Call	GOVI	125,410.0000	137,380.0000	9.545	0	0	0
2011/10/20	GOVI 2011/11/03	357.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/10/20	GOVI 2011/11/03	357.01	Call	GOVI	125,310.0000	137,280.0000	9.552	0	0	0
2011/10/20	GOVI 2011/11/03	357.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/10/20	GOVI 2011/11/03	356.99	Call	GOVI	125,510.0000	137,480.0000	9.537	0	0	0
2011/10/20	GOVI 2011/11/03	356.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/10/20	GOVI 2012/02/02			GOVI	374.8410	376.0540	0.324	0.0000	0.0000	0
2011/10/20	GOVI 2012/02/02	369.00	Call	GOVI	58,410.0000	70,540.0000	20.767	0	0	0
2011/10/20	GOVI 2012/02/02	369.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/10/20	GOVI 2012/02/02	369.01	Call	GOVI	58,310.0000	70,440.0000	20.803	0	0	0
2011/10/20	GOVI 2012/02/02	369.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/10/20	GOVI 2012/02/02	368.99	Call	GOVI	58,510.0000	70,640.0000	20.731	0	0	0
2011/10/20	GOVI 2012/02/02	368.99	Put	GOVI	0.0000	0.0000	0.000	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
2011/10/20	GVIK 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/10/20	IGOV 2011/11/03			Index Future	159.8140	159.7980	(0.010)	0.0000	0.0000	88
2011/10/20	IGOV 2012/02/02			Index Future	162.1060	162.0900	(0.010)	0.0000	0.0000	0
2011/10/20	ILBI 2012/02/02			Index Future	439.4450	439.4450	0.000	0.0000	0.0000	88
2011/10/20	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/10/20	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/10/20	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/10/20	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/10/20	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/10/20	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/10/20	JBAF 2011/11/16			Jibar Tradeable Future	5.5000	5.5000	0.000	0.0000	0.0000	1,700
2011/10/20	JBAF 2011/12/21			Jibar Tradeable Future	5.4700	5.4800	0.183	0.0000	0.0000	5,541
2011/10/20	JBAF 2012/01/18			Jibar Tradeable Future	5.4300	5.4200	(0.184)	0.0000	0.0000	700
2011/10/20	JBAF 2012/02/15			Jibar Tradeable Future	5.3700	5.3900	0.372	0.0000	0.0000	0
2011/10/20	JBAF 2012/03/20			Jibar Tradeable Future	5.3300	5.3500	0.375	0.0000	0.0000	1,340
2011/10/20	JBAF 2012/04/18			Jibar Tradeable Future	5.3200	5.3200	0.000	0.0000	0.0000	0
2011/10/20	JBAF 2012/06/20			Jibar Tradeable Future	5.3200	5.3300	0.188	0.0000	0.0000	2,890
2011/10/20	JBAF 2012/09/19			Jibar Tradeable Future	5.4200	5.4200	0.000	0.0000	0.0000	44,760
2011/10/20	JBAF 2012/12/19			Jibar Tradeable Future	5.5900	5.5800	(0.179)	0.0000	0.0000	990
2011/10/20	JBAF 2013/03/20			Jibar Tradeable Future	5.8300	5.8200	(0.172)	0.0000	0.0000	790
2011/10/20	JBAF 2013/06/19			Jibar Tradeable Future	6.1000	6.0800	(0.328)	0.0000	0.0000	1,250
2011/10/20	JBAF 2013/09/18			Jibar Tradeable Future	6.3700	6.3600	(0.157)	0.0000	0.0000	500
2011/10/20	JN02 2011/11/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/10/20	JN02 2011/11/03	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/20	JN02 2011/11/03	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/20	JN02 2011/11/03	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/20	JN02 2011/11/03	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	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
2011/10/20	JN02 2011/11/03	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/10/20	JN02 2011/11/03	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/20	JN05 2011/11/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/10/20	JN05 2011/11/03	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/20	JN05 2011/11/03	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/20	JN05 2011/11/03	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/20	JN05 2011/11/03	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/10/20	JN05 2011/11/03	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/10/20	JN05 2011/11/03	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/20	JN10 2011/11/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/10/20	JN10 2011/11/03	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/20	JN10 2011/11/03	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/20	JN10 2011/11/03	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/20	JN10 2011/11/03	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/10/20	JN10 2011/11/03	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/10/20	JN10 2011/11/03	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/20	OTH1 2011/11/03			Index Future	361.1690	362.8070	0.454	0.0000	0.0000	0
2011/10/20	OTH1 2012/02/02			Index Future	366.3480	368.0090	0.453	0.0000	0.0000	0
2011/10/20	R157 2011/11/03			Bond Future	6.7220	6.6760	(0.684)	0.0000	0.0000	14,513
2011/10/20	R157 2011/11/03	8.25	Call	Bond Future	5,647.0000	5,822.0000	3.099	0	0	0
2011/10/20	R157 2011/11/03	8.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/20	R157 2011/11/03	8.30	Call	Bond Future	5,826.0000	6,001.0000	3.004	0	0	0
2011/10/20	R157 2011/11/03	8.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/20	R157 2011/11/03	8.20	Call	Bond Future	5,467.0000	5,643.0000	3.219	0	0	0
2011/10/20	R157 2011/11/03	8.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/20	R157 2011/11/03	6.55	Put	Bond Future	816.0000	679.0000	(16.789)	0	0	0
2011/10/20	R157 2011/11/03	6.55	Call	Bond Future	159.0000	197.0000	23.899	0	0	1,200
2011/10/20	R157 2011/11/03	7.00	Put	Bond Future	82.0000	52.0000	(36.585)	0	0	0
2011/10/20	R157 2011/11/03	7.00	Call	Bond Future	1,135.0000	1,280.0000	12.775	0	0	400
2011/10/20	R157 2011/11/03	7.10	Call	Bond Future	1,468.0000	1,627.0000	10.831	0	0	0
2011/10/20	R157 2011/11/03	7.10	Put	Bond Future	39.0000	23.0000	(41.026)	0	0	400
2011/10/20	R157 2011/11/03	7.55	Call	Bond Future	3,102.0000	3,277.0000	5.642	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
2011/10/20	R157 2011/11/03	7.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	1,200
2011/10/20	R157 2012/02/02			Bond Future	6.8030	6.7530	(0.735)	0.0000	0.0000	3,182
2011/10/20	R157 2012/02/02	8.50	Call	Bond Future	5,880.0000	6,052.0000	2.925	0	0	0
2011/10/20	R157 2012/02/02	8.50	Put	Bond Future	35.0000	30.0000	(14.286)	0	0	0
2011/10/20	R157 2012/02/02	8.55	Call	Bond Future	6,042.0000	6,215.0000	2.863	0	0	0
2011/10/20	R157 2012/02/02	8.55	Put	Bond Future	31.0000	26.0000	(16.129)	0	0	0
2011/10/20	R157 2012/02/02	8.45	Call	Bond Future	5,718.0000	5,890.0000	3.008	0	0	0
2011/10/20	R157 2012/02/02	8.45	Put	Bond Future	40.0000	35.0000	(12.500)	0	0	0
2011/10/20	R157 2012/02/02	6.55	Call	Bond Future	766.0000	830.0000	8.355	0	0	0
2011/10/20	R157 2012/02/02	6.55	Put	Bond Future	1,669.0000	1,555.0000	(6.830)	0	0	130
2011/10/20	R157 2012/02/02	6.00	Put	Bond Future	3,134.0000	2,983.0000	(4.818)	0	0	0
2011/10/20	R157 2012/02/02	6.00	Call	Bond Future	237.0000	264.0000	11.392	0	0	130
2011/10/20	R157 2012/02/02	7.05	Call	Bond Future	1,666.0000	1,774.0000	6.483	0	0	0
2011/10/20	R157 2012/02/02	7.05	Put	Bond Future	792.0000	722.0000	(8.838)	0	0	130
2011/10/20	R157 2012/05/03			Bond Future	6.8660	6.8110	(0.801)	0.0000	0.0000	0
2011/10/20	R157 2012/05/03	8.25	Call	Bond Future	4,696.0000	4,856.0000	3.407	0	0	0
2011/10/20	R157 2012/05/03	8.25	Put	Bond Future	229.0000	207.0000	(9.607)	0	0	0
2011/10/20	R157 2012/05/03	8.30	Call	Bond Future	4,837.0000	4,998.0000	3.329	0	0	0
2011/10/20	R157 2012/05/03	8.30	Put	Bond Future	212.0000	191.0000	(9.906)	0	0	0
2011/10/20	R157 2012/05/03	8.20	Call	Bond Future	4,557.0000	4,715.0000	3.467	0	0	0
2011/10/20	R157 2012/05/03	8.20	Put	Bond Future	247.0000	223.0000	(9.717)	0	0	0
2011/10/20	R157 2012/08/02			Bond Future	6.9180	6.8580	(0.867)	0.0000	0.0000	0
2011/10/20	R157 2012/08/02	8.00	Call	Bond Future	3,926.0000	4,065.0000	3.540	0	0	0
2011/10/20	R157 2012/08/02	8.00	Put	Bond Future	672.0000	627.0000	(6.696)	0	0	0
2011/10/20	R157 2012/08/02	8.05	Call	Bond Future	4,041.0000	4,182.0000	3.489	0	0	0
2011/10/20	R157 2012/08/02	8.05	Put	Bond Future	639.0000	596.0000	(6.729)	0	0	0
2011/10/20	R157 2012/08/02	7.95	Call	Bond Future	3,812.0000	3,949.0000	3.594	0	0	0
2011/10/20	R157 2012/08/02	7.95	Put	Bond Future	705.0000	659.0000	(6.525)	0	0	0
2011/10/20	R186 2011/11/03			Bond Future	8.4130	8.3620	(0.606)	0.0000	0.0000	21,130
2011/10/20	R186 2011/11/03	9.00	Call	Bond Future	5,451.0000	5,919.0000	8.586	0	0	0
2011/10/20	R186 2011/11/03	9.00	Put	Bond Future	42.0000	23.0000	(45.238)	0	0	0
2011/10/20	R186 2011/11/03	9.05	Call	Bond Future	5,881.0000	6,355.0000	8.060	0	0	0
2011/10/20	R186 2011/11/03	9.05	Put	Bond Future	29.0000	15.0000	(48.276)	0	0	0
2011/10/20	R186 2011/11/03	8.95	Call	Bond Future	5,023.0000	5,484.0000	9.178	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
2011/10/20	R186 2011/11/03	8.95	Put	Bond Future	61.0000	34.0000	(44.262)	0	0	0
2011/10/20	R186 2011/11/03	8.75	Put	Bond Future	227.0000	146.0000	(35.683)	0	0	0
2011/10/20	R186 2011/11/03	8.75	Call	Bond Future	3,377.0000	3,784.0000	12.052	0	0	0
2011/10/20	R186 2011/11/03	8.10	Put	Bond Future	3,285.0000	2,857.0000	(13.029)	0	0	0
2011/10/20	R186 2011/11/03	8.10	Call	Bond Future	245.0000	305.0000	24.490	0	0	1,275
2011/10/20	R186 2011/11/03	8.35	Put	Bond Future	1,523.0000	1,218.0000	(20.026)	0	0	0
2011/10/20	R186 2011/11/03	8.35	Call	Bond Future	920.0000	1,103.0000	19.891	0	0	425
2011/10/20	R186 2011/11/03	8.55	Call	Bond Future	1,954.0000	2,262.0000	15.763	0	0	0
2011/10/20	R186 2011/11/03	8.55	Put	Bond Future	658.0000	479.0000	(27.204)	0	0	425
2011/10/20	R186 2011/11/03	9.10	Call	Bond Future	6,313.0000	6,791.0000	7.572	0	0	0
2011/10/20	R186 2011/11/03	9.10	Put	Bond Future	19.0000	10.0000	(47.368)	0	0	1,275
2011/10/20	R186 2011/11/03	7.80	Put	Bond Future	6,085.0000	5,605.0000	(7.888)	0	0	0
2011/10/20	R186 2011/11/03	7.80	Call	Bond Future	25.0000	32.0000	28.000	0	0	250
2011/10/20	R186 2011/11/03	8.00	Call	Bond Future	125.0000	157.0000	25.600	0	0	0
2011/10/20	R186 2011/11/03	8.00	Put	Bond Future	4,160.0000	3,704.0000	(10.962)	0	0	250
2011/10/20	R186 2011/11/03	8.20	Call	Bond Future	441.0000	541.0000	22.676	0	0	0
2011/10/20	R186 2011/11/03	8.20	Put	Bond Future	2,497.0000	2,110.0000	(15.499)	0	0	250
2011/10/20	R186 2012/02/02			Bond Future	8.4930	8.4410	(0.612)	0.0000	0.0000	11,520
2011/10/20	R186 2012/02/02	9.00	Call	Bond Future	6,156.0000	6,499.0000	5.572	0	0	0
2011/10/20	R186 2012/02/02	9.00	Put	Bond Future	1,549.0000	1,405.0000	(9.296)	0	0	100
2011/10/20	R186 2012/02/02	9.05	Call	Bond Future	6,472.0000	6,824.0000	5.439	0	0	0
2011/10/20	R186 2012/02/02	9.05	Put	Bond Future	1,425.0000	1,290.0000	(9.474)	0	0	0
2011/10/20	R186 2012/02/02	8.95	Call	Bond Future	5,847.0000	6,181.0000	5.712	0	0	0
2011/10/20	R186 2012/02/02	8.95	Put	Bond Future	1,683.0000	1,529.0000	(9.150)	0	0	0
2011/10/20	R186 2012/02/02	7.75	Put	Bond Future	8,178.0000	7,783.0000	(4.830)	0	0	0
2011/10/20	R186 2012/02/02	7.75	Call	Bond Future	919.0000	1,012.0000	10.120	0	0	6,000
2011/10/20	R186 2012/02/02	6.75	Put	Bond Future	18,146.0000	17,667.0000	(2.640)	0	0	0
2011/10/20	R186 2012/02/02	6.75	Call	Bond Future	60.0000	69.0000	15.000	0	0	6,000
2011/10/20	R186 2012/02/02	8.00	Put	Bond Future	6,258.0000	5,907.0000	(5.609)	0	0	0
2011/10/20	R186 2012/02/02	8.00	Call	Bond Future	1,512.0000	1,649.0000	9.061	0	0	100
2011/10/20	R186 2012/02/02	13.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/20	R186 2012/02/02	13.25	Call	Bond Future	34,456.0000	34,944.0000	1.416	0	0	0
2011/10/20	R186 2012/02/02	98.00	Call	Bond Future	106,230.0000	106,718.0000	0.459	0	0	0
2011/10/20	R186 2012/02/02	98.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/20	R186 2012/05/03			Bond Future	8.5680	8.5140	(0.630)	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
2011/10/20	R186 2012/05/03	9.00	Call	Bond Future	6,897.0000	7,211.0000	4.553	0	0	0
2011/10/20	R186 2012/05/03	9.00	Put	Bond Future	3,026.0000	2,842.0000	(6.081)	0	0	0
2011/10/20	R186 2012/05/03	9.05	Call	Bond Future	7,174.0000	7,496.0000	4.488	0	0	0
2011/10/20	R186 2012/05/03	9.05	Put	Bond Future	2,867.0000	2,692.0000	(6.104)	0	0	0
2011/10/20	R186 2012/05/03	8.95	Call	Bond Future	6,623.0000	6,931.0000	4.650	0	0	0
2011/10/20	R186 2012/05/03	8.95	Put	Bond Future	3,190.0000	3,001.0000	(5.925)	0	0	0
2011/10/20	R186 2012/08/02			Bond Future	8.6400	8.5840	(0.648)	0.0000	0.0000	0
2011/10/20	R186 2012/08/02	8.75	Call	Bond Future	6,056.0000	6,330.0000	4.524	0	0	0
2011/10/20	R186 2012/08/02	8.75	Put	Bond Future	5,070.0000	4,838.0000	(4.576)	0	0	0
2011/10/20	R186 2012/08/02	8.80	Call	Bond Future	6,295.0000	6,575.0000	4.448	0	0	0
2011/10/20	R186 2012/08/02	8.80	Put	Bond Future	4,865.0000	4,638.0000	(4.666)	0	0	0
2011/10/20	R186 2012/08/02	8.70	Call	Bond Future	5,823.0000	6,090.0000	4.585	0	0	0
2011/10/20	R186 2012/08/02	8.70	Put	Bond Future	5,284.0000	5,044.0000	(4.542)	0	0	0
2011/10/20	R189 2011/11/03			Bond Future	214.9354	214.9320	(0.002)	0.0000	0.0000	0
2011/10/20	R189 2011/11/03	212.00	Call	Bond Future	2,935.0000	2,932.0000	(0.102)	0	0	0
2011/10/20	R189 2011/11/03	212.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/20	R189 2011/11/03	212.05	Call	Bond Future	2,885.0000	2,882.0000	(0.104)	0	0	0
2011/10/20	R189 2011/11/03	212.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/20	R189 2011/11/03	211.95	Call	Bond Future	2,985.0000	2,982.0000	(0.101)	0	0	0
2011/10/20	R189 2011/11/03	211.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/20	R197 2011/11/03			Bond Future	241.2651	241.2768	0.005	0.0000	0.0000	183
2011/10/20	R197 2011/11/03	238.50	Call	Bond Future	2,765.0000	2,777.0000	0.434	0	0	0
2011/10/20	R197 2011/11/03	238.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/20	R197 2011/11/03	238.55	Call	Bond Future	2,715.0000	2,727.0000	0.442	0	0	0
2011/10/20	R197 2011/11/03	238.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/20	R197 2011/11/03	238.45	Call	Bond Future	2,815.0000	2,827.0000	0.426	0	0	0
2011/10/20	R197 2011/11/03	238.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/20	R201 2011/11/03			Bond Future	6.3170	6.2710	(0.728)	0.0000	0.0000	2,300
2011/10/20	R201 2011/11/03	8.00	Call	Bond Future	4,758.0000	4,892.0000	2.816	0	0	0
2011/10/20	R201 2011/11/03	8.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/20	R201 2011/11/03	8.05	Call	Bond Future	4,895.0000	5,029.0000	2.737	0	0	0
2011/10/20	R201 2011/11/03	8.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/20	R201 2011/11/03	7.95	Call	Bond Future	4,620.0000	4,754.0000	2.900	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
2011/10/20	R201	2011/11/03	7.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/20	R201	2012/02/02			Bond Future	6.3670	6.3160	(0.801)	0.0000	0.0000	993
2011/10/20	R201	2012/02/02	8.25	Call	Bond Future	4,910.0000	5,047.0000	2.790	0	0	0
2011/10/20	R201	2012/02/02	8.25	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2011/10/20	R201	2012/02/02	8.30	Call	Bond Future	5,036.0000	5,173.0000	2.720	0	0	0
2011/10/20	R201	2012/02/02	8.30	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2011/10/20	R201	2012/02/02	8.20	Call	Bond Future	4,784.0000	4,920.0000	2.843	0	0	0
2011/10/20	R201	2012/02/02	8.20	Put	Bond Future	2.0000	1.0000	(50.000)	0	0	0
2011/10/20	R201	2012/05/03			Bond Future	6.3950	6.3390	(0.876)	0.0000	0.0000	0
2011/10/20	R201	2012/05/03	7.75	Call	Bond Future	3,366.0000	3,492.0000	3.743	0	0	0
2011/10/20	R201	2012/05/03	7.75	Put	Bond Future	95.0000	83.0000	(12.632)	0	0	0
2011/10/20	R201	2012/05/03	7.80	Call	Bond Future	3,474.0000	3,602.0000	3.685	0	0	0
2011/10/20	R201	2012/05/03	7.80	Put	Bond Future	84.0000	74.0000	(11.905)	0	0	0
2011/10/20	R201	2012/05/03	7.70	Call	Bond Future	3,258.0000	3,383.0000	3.837	0	0	0
2011/10/20	R201	2012/05/03	7.70	Put	Bond Future	105.0000	92.0000	(12.381)	0	0	0
2011/10/20	R201	2012/08/02			Bond Future	6.4080	6.3450	(0.983)	0.0000	0.0000	0
2011/10/20	R201	2012/08/02	7.50	Call	Bond Future	2,650.0000	2,767.0000	4.415	0	0	0
2011/10/20	R201	2012/08/02	7.50	Put	Bond Future	240.0000	216.0000	(10.000)	0	0	0
2011/10/20	R201	2012/08/02	7.55	Call	Bond Future	2,742.0000	2,860.0000	4.303	0	0	0
2011/10/20	R201	2012/08/02	7.55	Put	Bond Future	224.0000	200.0000	(10.714)	0	0	0
2011/10/20	R201	2012/08/02	7.45	Call	Bond Future	2,560.0000	2,675.0000	4.492	0	0	0
2011/10/20	R201	2012/08/02	7.45	Put	Bond Future	259.0000	233.0000	(10.039)	0	0	0
2011/10/20	R202	2011/11/03			Bond Future	175.1517	175.1610	0.005	0.0000	0.0000	33,766
2011/10/20	R202	2011/11/03	0.50	Call	Bond Future	174,652.0000	174,661.0000	0.005	0	0	0
2011/10/20	R202	2011/11/03	0.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/20	R202	2011/11/03	0.55	Call	Bond Future	174,602.0000	174,611.0000	0.005	0	0	0
2011/10/20	R202	2011/11/03	0.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/20	R202	2011/11/03	0.45	Call	Bond Future	174,702.0000	174,711.0000	0.005	0	0	0
2011/10/20	R202	2011/11/03	0.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/20	R202	2012/02/02			Bond Future	175.0002	175.0096	0.005	0.0000	0.0000	0
2011/10/20	R202	2012/02/02	177.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/20	R202	2012/02/02	177.00	Put	Bond Future	2,000.0000	1,990.0000	(0.500)	0	0	0
2011/10/20	R202	2012/02/02	177.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/20	R202	2012/02/02	177.05	Put	Bond Future	2,050.0000	2,040.0000	(0.488)	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
2011/10/20	R202 2012/02/02	176.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/20	R202 2012/02/02	176.95	Put	Bond Future	1,950.0000	1,940.0000	(0.513)	0	0	0
2011/10/20	R203 2011/11/03			Bond Future	7.5200	7.4630	(0.758)	0.0000	0.0000	937
2011/10/20	R203 2011/11/03	8.50	Call	Bond Future	4,542.0000	4,813.0000	5.967	0	0	0
2011/10/20	R203 2011/11/03	8.50	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2011/10/20	R203 2011/11/03	8.55	Call	Bond Future	4,766.0000	5,038.0000	5.707	0	0	0
2011/10/20	R203 2011/11/03	8.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/20	R203 2011/11/03	8.45	Call	Bond Future	4,316.0000	4,588.0000	6.302	0	0	0
2011/10/20	R203 2011/11/03	8.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/20	R203 2012/02/02			Bond Future	7.6180	7.5580	(0.788)	0.0000	0.0000	1,651
2011/10/20	R203 2012/02/02	8.75	Call	Bond Future	5,247.0000	5,490.0000	4.631	0	0	0
2011/10/20	R203 2012/02/02	8.75	Put	Bond Future	229.0000	197.0000	(13.974)	0	0	0
2011/10/20	R203 2012/02/02	8.80	Call	Bond Future	5,439.0000	5,684.0000	4.505	0	0	0
2011/10/20	R203 2012/02/02	8.80	Put	Bond Future	207.0000	177.0000	(14.493)	0	0	0
2011/10/20	R203 2012/02/02	8.70	Call	Bond Future	5,056.0000	5,296.0000	4.747	0	0	0
2011/10/20	R203 2012/02/02	8.70	Put	Bond Future	253.0000	219.0000	(13.439)	0	0	0
2011/10/20	R203 2012/05/03			Bond Future	7.7050	7.6420	(0.818)	0.0000	0.0000	0
2011/10/20	R203 2012/05/03	8.75	Call	Bond Future	5,117.0000	5,336.0000	4.280	0	0	0
2011/10/20	R203 2012/05/03	8.75	Put	Bond Future	659.0000	602.0000	(8.649)	0	0	0
2011/10/20	R203 2012/05/03	8.80	Call	Bond Future	5,284.0000	5,505.0000	4.182	0	0	0
2011/10/20	R203 2012/05/03	8.80	Put	Bond Future	619.0000	563.0000	(9.047)	0	0	0
2011/10/20	R203 2012/05/03	8.70	Call	Bond Future	4,953.0000	5,168.0000	4.341	0	0	0
2011/10/20	R203 2012/05/03	8.70	Put	Bond Future	703.0000	641.0000	(8.819)	0	0	0
2011/10/20	R203 2012/08/02			Bond Future	7.7870	7.7200	(0.860)	0.0000	0.0000	0
2011/10/20	R203 2012/08/02	8.50	Call	Bond Future	4,407.0000	4,597.0000	4.311	0	0	0
2011/10/20	R203 2012/08/02	8.50	Put	Bond Future	1,467.0000	1,375.0000	(6.271)	0	0	0
2011/10/20	R203 2012/08/02	8.55	Call	Bond Future	4,547.0000	4,739.0000	4.223	0	0	0
2011/10/20	R203 2012/08/02	8.55	Put	Bond Future	1,405.0000	1,315.0000	(6.406)	0	0	0
2011/10/20	R203 2012/08/02	8.45	Call	Bond Future	4,270.0000	4,457.0000	4.379	0	0	0
2011/10/20	R203 2012/08/02	8.45	Put	Bond Future	1,533.0000	1,438.0000	(6.197)	0	0	0
2011/10/20	R204 2011/11/03			Bond Future	7.7900	7.7330	(0.732)	0.0000	0.0000	1,081
2011/10/20	R204 2011/11/03	8.75	Call	Bond Future	5,045.0000	5,355.0000	6.145	0	0	0
2011/10/20	R204 2011/11/03	8.75	Put	Bond Future	0.0000	1.0000	100.000	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
2011/10/20	R204 2011/11/03	8.80	Call	Bond Future	5,299.0000	5,609.0000	5.850	0	0	0
2011/10/20	R204 2011/11/03	8.80	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2011/10/20	R204 2011/11/03	8.70	Call	Bond Future	4,791.0000	5,100.0000	6.450	0	0	0
2011/10/20	R204 2011/11/03	8.70	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2011/10/20	R204 2012/02/02			Bond Future	7.8840	7.8250	(0.748)	0.0000	0.0000	2,082
2011/10/20	R204 2012/02/02	9.00	Call	Bond Future	5,884.0000	6,161.0000	4.708	0	0	0
2011/10/20	R204 2012/02/02	9.00	Put	Bond Future	234.0000	201.0000	(14.103)	0	0	0
2011/10/20	R204 2012/02/02	9.05	Call	Bond Future	6,104.0000	6,384.0000	4.587	0	0	0
2011/10/20	R204 2012/02/02	9.05	Put	Bond Future	210.0000	180.0000	(14.286)	0	0	0
2011/10/20	R204 2012/02/02	8.95	Call	Bond Future	5,666.0000	5,940.0000	4.836	0	0	0
2011/10/20	R204 2012/02/02	8.95	Put	Bond Future	260.0000	224.0000	(13.846)	0	0	0
2011/10/20	R204 2012/05/03			Bond Future	7.9710	7.9090	(0.778)	0.0000	0.0000	0
2011/10/20	R204 2012/05/03	8.75	Call	Bond Future	4,874.0000	5,105.0000	4.739	0	0	0
2011/10/20	R204 2012/05/03	8.75	Put	Bond Future	1,016.0000	932.0000	(8.268)	0	0	0
2011/10/20	R204 2012/05/03	8.80	Call	Bond Future	5,060.0000	5,295.0000	4.644	0	0	0
2011/10/20	R204 2012/05/03	8.80	Put	Bond Future	961.0000	881.0000	(8.325)	0	0	0
2011/10/20	R204 2012/05/03	8.70	Call	Bond Future	4,696.0000	4,924.0000	4.855	0	0	0
2011/10/20	R204 2012/05/03	8.70	Put	Bond Future	1,080.0000	993.0000	(8.056)	0	0	0
2011/10/20	R204 2012/08/02			Bond Future	8.0550	7.9900	(0.807)	0.0000	0.0000	0
2011/10/20	R204 2012/08/02	8.50	Call	Bond Future	4,215.0000	4,412.0000	4.674	0	0	0
2011/10/20	R204 2012/08/02	8.50	Put	Bond Future	2,063.0000	1,941.0000	(5.914)	0	0	0
2011/10/20	R204 2012/08/02	8.55	Call	Bond Future	4,365.0000	4,567.0000	4.628	0	0	0
2011/10/20	R204 2012/08/02	8.55	Put	Bond Future	1,975.0000	1,857.0000	(5.975)	0	0	0
2011/10/20	R204 2012/08/02	8.45	Call	Bond Future	4,066.0000	4,260.0000	4.771	0	0	0
2011/10/20	R204 2012/08/02	8.45	Put	Bond Future	2,153.0000	2,027.0000	(5.852)	0	0	0
2011/10/20	R206 2011/11/03			Bond Future	6.0030	5.9720	(0.516)	0.0000	0.0000	12,577
2011/10/20	R206 2011/11/03	7.75	Call	Bond Future	3,520.0000	3,584.0000	1.818	0	0	0
2011/10/20	R206 2011/11/03	7.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/20	R206 2011/11/03	7.80	Call	Bond Future	3,619.0000	3,683.0000	1.768	0	0	0
2011/10/20	R206 2011/11/03	7.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/20	R206 2011/11/03	7.70	Call	Bond Future	3,422.0000	3,486.0000	1.870	0	0	0
2011/10/20	R206 2011/11/03	7.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/20	R206 2012/02/02			Bond Future	6.0270	5.9920	(0.581)	0.0000	0.0000	0
2011/10/20	R206 2012/02/02	8.00	Call	Bond Future	3,540.0000	3,604.0000	1.808	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
2011/10/20	R206 2012/02/02	8.00	Put	Bond Future	2.0000	2.0000	0.000	0	0	0
2011/10/20	R206 2012/02/02	8.05	Call	Bond Future	3,627.0000	3,691.0000	1.765	0	0	0
2011/10/20	R206 2012/02/02	8.05	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2011/10/20	R206 2012/02/02	7.95	Call	Bond Future	3,452.0000	3,516.0000	1.854	0	0	0
2011/10/20	R206 2012/02/02	7.95	Put	Bond Future	2.0000	1.0000	(50.000)	0	0	0
2011/10/20	R206 2012/05/03			Bond Future	6.0200	5.9800	(0.664)	0.0000	0.0000	0
2011/10/20	R206 2012/05/03	7.50	Call	Bond Future	2,434.0000	2,491.0000	2.342	0	0	0
2011/10/20	R206 2012/05/03	7.50	Put	Bond Future	90.0000	83.0000	(7.778)	0	0	0
2011/10/20	R206 2012/05/03	7.55	Call	Bond Future	2,504.0000	2,562.0000	2.316	0	0	0
2011/10/20	R206 2012/05/03	7.55	Put	Bond Future	82.0000	76.0000	(7.317)	0	0	0
2011/10/20	R206 2012/05/03	7.45	Call	Bond Future	2,364.0000	2,421.0000	2.411	0	0	0
2011/10/20	R206 2012/05/03	7.45	Put	Bond Future	98.0000	91.0000	(7.143)	0	0	0
2011/10/20	R206 2012/08/02			Bond Future	5.9740	5.9270	(0.787)	0.0000	0.0000	0
2011/10/20	R206 2012/08/02	7.25	Call	Bond Future	1,940.0000	1,992.0000	2.680	0	0	0
2011/10/20	R206 2012/08/02	7.25	Put	Bond Future	202.0000	189.0000	(6.436)	0	0	0
2011/10/20	R206 2012/08/02	7.30	Call	Bond Future	1,995.0000	2,047.0000	2.607	0	0	0
2011/10/20	R206 2012/08/02	7.30	Put	Bond Future	189.0000	177.0000	(6.349)	0	0	0
2011/10/20	R206 2012/08/02	7.20	Call	Bond Future	1,885.0000	1,936.0000	2.706	0	0	0
2011/10/20	R206 2012/08/02	7.20	Put	Bond Future	214.0000	200.0000	(6.542)	0	0	0
2011/10/20	R207 2011/11/03			Bond Future	8.0340	7.9580	(0.946)	0.0000	0.0000	8,399
2011/10/20	R207 2011/11/03	8.75	Call	Bond Future	4,009.0000	4,443.0000	10.826	0	0	0
2011/10/20	R207 2011/11/03	8.75	Put	Bond Future	7.0000	3.0000	(57.143)	0	0	0
2011/10/20	R207 2011/11/03	8.80	Call	Bond Future	4,278.0000	4,713.0000	10.168	0	0	0
2011/10/20	R207 2011/11/03	8.80	Put	Bond Future	4.0000	1.0000	(75.000)	0	0	0
2011/10/20	R207 2011/11/03	8.70	Call	Bond Future	3,741.0000	4,172.0000	11.521	0	0	0
2011/10/20	R207 2011/11/03	8.70	Put	Bond Future	11.0000	4.0000	(63.636)	0	0	0
2011/10/20	R207 2011/11/03	7.90	Put	Bond Future	1,151.0000	857.0000	(25.543)	0	0	0
2011/10/20	R207 2011/11/03	7.90	Call	Bond Future	378.0000	521.0000	37.831	0	0	2,000
2011/10/20	R207 2011/11/03	8.15	Call	Bond Future	1,080.0000	1,365.0000	26.389	0	0	0
2011/10/20	R207 2011/11/03	8.15	Put	Bond Future	417.0000	264.0000	(36.691)	0	0	2,000
2011/10/20	R207 2011/11/03	8.35	Call	Bond Future	1,933.0000	2,306.0000	19.296	0	0	0
2011/10/20	R207 2011/11/03	8.35	Put	Bond Future	140.0000	75.0000	(46.429)	0	0	2,000
2011/10/20	R207 2011/11/03	7.30	Put	Bond Future	4,339.0000	3,903.0000	(10.048)	0	0	0
2011/10/20	R207 2011/11/03	7.30	Call	Bond Future	4.0000	6.0000	50.000	0	0	900

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
2011/10/20	R207 2011/11/03	7.75	Put	Bond Future	1,811.0000	1,446.0000	(20.155)	0	0	0
2011/10/20	R207 2011/11/03	7.75	Call	Bond Future	162.0000	235.0000	45.062	0	0	300
2011/10/20	R207 2011/11/03	7.95	Put	Bond Future	966.0000	699.0000	(27.640)	0	0	300
2011/10/20	R207 2011/11/03	7.95	Call	Bond Future	482.0000	653.0000	35.477	0	0	0
2011/10/20	R207 2011/11/03	8.40	Call	Bond Future	2,175.0000	2,563.0000	17.839	0	0	0
2011/10/20	R207 2011/11/03	8.40	Put	Bond Future	102.0000	52.0000	(49.020)	0	0	900
2011/10/20	R207 2012/02/02			Bond Future	8.1270	8.0480	(0.972)	0.0000	0.0000	600
2011/10/20	R207 2012/02/02	9.00	Call	Bond Future	5,187.0000	5,555.0000	7.095	0	0	0
2011/10/20	R207 2012/02/02	9.00	Put	Bond Future	467.0000	393.0000	(15.846)	0	0	0
2011/10/20	R207 2012/02/02	9.05	Call	Bond Future	5,406.0000	5,779.0000	6.900	0	0	0
2011/10/20	R207 2012/02/02	9.05	Put	Bond Future	425.0000	355.0000	(16.471)	0	0	0
2011/10/20	R207 2012/02/02	8.95	Call	Bond Future	4,971.0000	5,333.0000	7.282	0	0	0
2011/10/20	R207 2012/02/02	8.95	Put	Bond Future	513.0000	433.0000	(15.595)	0	0	0
2011/10/20	R207 2012/05/03			Bond Future	8.2160	8.1330	(1.010)	0.0000	0.0000	0
2011/10/20	R207 2012/05/03	8.75	Call	Bond Future	4,423.0000	4,726.0000	6.851	0	0	0
2011/10/20	R207 2012/05/03	8.75	Put	Bond Future	1,580.0000	1,432.0000	(9.367)	0	0	0
2011/10/20	R207 2012/05/03	8.80	Call	Bond Future	4,599.0000	4,907.0000	6.697	0	0	0
2011/10/20	R207 2012/05/03	8.80	Put	Bond Future	1,496.0000	1,352.0000	(9.626)	0	0	0
2011/10/20	R207 2012/05/03	8.70	Call	Bond Future	4,245.0000	4,541.0000	6.973	0	0	0
2011/10/20	R207 2012/05/03	8.70	Put	Bond Future	1,664.0000	1,508.0000	(9.375)	0	0	0
2011/10/20	R207 2012/08/02			Bond Future	8.3020	8.2150	(1.048)	0.0000	0.0000	0
2011/10/20	R207 2012/08/02	8.75	Call	Bond Future	4,550.0000	4,839.0000	6.352	0	0	0
2011/10/20	R207 2012/08/02	8.75	Put	Bond Future	2,226.0000	2,055.0000	(7.682)	0	0	0
2011/10/20	R207 2012/08/02	8.80	Call	Bond Future	4,711.0000	5,005.0000	6.241	0	0	0
2011/10/20	R207 2012/08/02	8.80	Put	Bond Future	2,132.0000	1,966.0000	(7.786)	0	0	0
2011/10/20	R207 2012/08/02	8.70	Call	Bond Future	4,392.0000	4,675.0000	6.444	0	0	0
2011/10/20	R207 2012/08/02	8.70	Put	Bond Future	2,323.0000	2,147.0000	(7.576)	0	0	0
2011/10/20	R208 2011/11/03			Bond Future	8.0830	8.0120	(0.878)	0.0000	0.0000	2,040
2011/10/20	R208 2011/11/03	8.75	Call	Bond Future	3,988.0000	4,418.0000	10.782	0	0	0
2011/10/20	R208 2011/11/03	8.75	Put	Bond Future	12.0000	5.0000	(58.333)	0	0	0
2011/10/20	R208 2011/11/03	8.80	Call	Bond Future	4,273.0000	4,705.0000	10.110	0	0	0
2011/10/20	R208 2011/11/03	8.80	Put	Bond Future	8.0000	3.0000	(62.500)	0	0	0
2011/10/20	R208 2011/11/03	8.70	Call	Bond Future	3,703.0000	4,130.0000	11.531	0	0	0
2011/10/20	R208 2011/11/03	8.70	Put	Bond Future	17.0000	7.0000	(58.824)	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
2011/10/20	R208 2011/11/03	7.95	Put	Bond Future	1,218.0000	922.0000	(24.302)	0	0	0
2011/10/20	R208 2011/11/03	7.95	Call	Bond Future	398.0000	538.0000	35.176	0	0	1,995
2011/10/20	R208 2011/11/03	8.20	Put	Bond Future	437.0000	283.0000	(35.240)	0	0	0
2011/10/20	R208 2011/11/03	8.20	Call	Bond Future	1,151.0000	1,434.0000	24.587	0	0	665
2011/10/20	R208 2011/11/03	8.40	Call	Bond Future	2,065.0000	2,436.0000	17.966	0	0	0
2011/10/20	R208 2011/11/03	8.40	Put	Bond Future	147.0000	81.0000	(44.898)	0	0	665
2011/10/20	R208 2011/11/03	8.90	Call	Bond Future	4,843.0000	5,278.0000	8.982	0	0	0
2011/10/20	R208 2011/11/03	8.90	Put	Bond Future	3.0000	2.0000	(33.333)	0	0	1,995
2011/10/20	R208 2012/02/02			Bond Future	8.1680	8.0940	(0.906)	0.0000	0.0000	5,986
2011/10/20	R208 2012/02/02	9.00	Call	Bond Future	5,366.0000	5,729.0000	6.765	0	0	0
2011/10/20	R208 2012/02/02	9.00	Put	Bond Future	553.0000	472.0000	(14.647)	0	0	0
2011/10/20	R208 2012/02/02	9.05	Call	Bond Future	5,597.0000	5,966.0000	6.593	0	0	0
2011/10/20	R208 2012/02/02	9.05	Put	Bond Future	505.0000	430.0000	(14.851)	0	0	0
2011/10/20	R208 2012/02/02	8.95	Call	Bond Future	5,138.0000	5,495.0000	6.948	0	0	0
2011/10/20	R208 2012/02/02	8.95	Put	Bond Future	605.0000	518.0000	(14.380)	0	0	0
2011/10/20	R208 2012/05/03			Bond Future	8.2480	8.1710	(0.934)	0.0000	0.0000	0
2011/10/20	R208 2012/05/03	9.00	Call	Bond Future	5,512.0000	5,843.0000	6.005	0	0	0
2011/10/20	R208 2012/05/03	9.00	Put	Bond Future	1,248.0000	1,127.0000	(9.696)	0	0	0
2011/10/20	R208 2012/05/03	9.05	Call	Bond Future	5,716.0000	6,052.0000	5.878	0	0	0
2011/10/20	R208 2012/05/03	9.05	Put	Bond Future	1,178.0000	1,062.0000	(9.847)	0	0	0
2011/10/20	R208 2012/05/03	8.95	Call	Bond Future	5,311.0000	5,636.0000	6.119	0	0	0
2011/10/20	R208 2012/05/03	8.95	Put	Bond Future	1,322.0000	1,196.0000	(9.531)	0	0	0
2011/10/20	R208 2012/08/02			Bond Future	8.3240	8.2440	(0.961)	0.0000	0.0000	0
2011/10/20	R208 2012/08/02	8.75	Call	Bond Future	4,811.0000	5,097.0000	5.945	0	0	0
2011/10/20	R208 2012/08/02	8.75	Put	Bond Future	2,421.0000	2,249.0000	(7.105)	0	0	0
2011/10/20	R208 2012/08/02	8.80	Call	Bond Future	4,986.0000	5,277.0000	5.836	0	0	0
2011/10/20	R208 2012/08/02	8.80	Put	Bond Future	2,320.0000	2,153.0000	(7.198)	0	0	0
2011/10/20	R208 2012/08/02	8.70	Call	Bond Future	4,639.0000	4,919.0000	6.036	0	0	0
2011/10/20	R208 2012/08/02	8.70	Put	Bond Future	2,525.0000	2,347.0000	(7.050)	0	0	0
2011/10/20	R209 2011/11/03			Bond Future	8.8310	8.7750	(0.634)	0.0000	0.0000	1,763
2011/10/20	R209 2011/11/03	8.75	Call	Bond Future	733.0000	894.0000	21.965	0	0	0
2011/10/20	R209 2011/11/03	8.75	Put	Bond Future	1,375.0000	1,093.0000	(20.509)	0	0	0
2011/10/20	R209 2011/11/03	8.80	Call	Bond Future	903.0000	1,092.0000	20.930	0	0	0
2011/10/20	R209 2011/11/03	8.80	Put	Bond Future	1,148.0000	894.0000	(22.125)	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
2011/10/20	R209 2011/11/03	8.70	Call	Bond Future	585.0000	720.0000	23.077	0	0	0
2011/10/20	R209 2011/11/03	8.70	Put	Bond Future	1,628.0000	1,320.0000	(18.919)	0	0	0
2011/10/20	R209 2012/02/02			Bond Future	8.9020	8.8450	(0.640)	0.0000	0.0000	1,237
2011/10/20	R209 2012/02/02	9.00	Call	Bond Future	3,254.0000	3,495.0000	7.406	0	0	0
2011/10/20	R209 2012/02/02	9.00	Put	Bond Future	2,499.0000	2,295.0000	(8.163)	0	0	0
2011/10/20	R209 2012/02/02	9.05	Call	Bond Future	3,463.0000	3,714.0000	7.248	0	0	0
2011/10/20	R209 2012/02/02	9.05	Put	Bond Future	2,328.0000	2,134.0000	(8.333)	0	0	0
2011/10/20	R209 2012/02/02	8.95	Call	Bond Future	3,052.0000	3,284.0000	7.602	0	0	0
2011/10/20	R209 2012/02/02	8.95	Put	Bond Future	2,681.0000	2,468.0000	(7.945)	0	0	0
2011/10/20	R209 2012/05/03			Bond Future	8.9680	8.9090	(0.658)	0.0000	0.0000	0
2011/10/20	R209 2012/05/03	9.00	Call	Bond Future	3,989.0000	4,227.0000	5.966	0	0	0
2011/10/20	R209 2012/05/03	9.00	Put	Bond Future	3,744.0000	3,528.0000	(5.769)	0	0	0
2011/10/20	R209 2012/05/03	9.05	Call	Bond Future	4,184.0000	4,429.0000	5.856	0	0	0
2011/10/20	R209 2012/05/03	9.05	Put	Bond Future	3,559.0000	3,350.0000	(5.872)	0	0	0
2011/10/20	R209 2012/05/03	8.95	Call	Bond Future	3,799.0000	4,030.0000	6.081	0	0	0
2011/10/20	R209 2012/05/03	8.95	Put	Bond Future	3,937.0000	3,714.0000	(5.664)	0	0	0
2011/10/20	R209 2012/08/02			Bond Future	9.0320	8.9710	(0.675)	0.0000	0.0000	0
2011/10/20	R209 2012/08/02	9.25	Call	Bond Future	5,616.0000	5,883.0000	4.754	0	0	0
2011/10/20	R209 2012/08/02	9.25	Put	Bond Future	3,994.0000	3,796.0000	(4.957)	0	0	0
2011/10/20	R209 2012/08/02	9.30	Call	Bond Future	5,819.0000	6,092.0000	4.692	0	0	0
2011/10/20	R209 2012/08/02	9.30	Put	Bond Future	3,833.0000	3,641.0000	(5.009)	0	0	0
2011/10/20	R209 2012/08/02	9.20	Call	Bond Future	5,416.0000	5,677.0000	4.819	0	0	0
2011/10/20	R209 2012/08/02	9.20	Put	Bond Future	4,161.0000	3,957.0000	(4.903)	0	0	0
2011/10/20	R210 2011/11/03			Bond Future	131.2434	130.9026	(0.260)	0.0000	0.0000	750
2011/10/20	R210 2011/11/03	131.00	Call	Bond Future	243.0000	0.0000	(100.000)	0	0	0
2011/10/20	R210 2011/11/03	131.00	Put	Bond Future	0.0000	97.0000	100.000	0	0	0
2011/10/20	R210 2011/11/03	131.05	Call	Bond Future	193.0000	0.0000	(100.000)	0	0	0
2011/10/20	R210 2011/11/03	131.05	Put	Bond Future	0.0000	147.0000	100.000	0	0	0
2011/10/20	R210 2011/11/03	130.95	Call	Bond Future	293.0000	0.0000	(100.000)	0	0	0
2011/10/20	R210 2011/11/03	130.95	Put	Bond Future	0.0000	47.0000	100.000	0	0	0
2011/10/20	R211 2011/11/03			Bond Future	113.2804	113.2824	0.002	0.0000	0.0000	529
2011/10/20	R211 2011/11/03	1.25	Call	Bond Future	112,030.0000	112,032.0000	0.002	0	0	0
2011/10/20	R211 2011/11/03	1.25	Put	Bond Future	0.0000	0.0000	0.000	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
2011/10/20	R211 2011/11/03	1.30	Call	Bond Future	111,980.0000	111,982.0000	0.002	0	0	0
2011/10/20	R211 2011/11/03	1.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/20	R211 2011/11/03	1.20	Call	Bond Future	112,080.0000	112,082.0000	0.002	0	0	0
2011/10/20	R211 2011/11/03	1.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/20	R211 2012/02/02			Bond Future	113.5671	113.5691	0.002	0.0000	0.0000	0
2011/10/20	R211 2012/02/02	110.50	Call	Bond Future	3,067.0000	3,069.0000	0.065	0	0	0
2011/10/20	R211 2012/02/02	110.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/20	R211 2012/02/02	110.55	Call	Bond Future	3,017.0000	3,019.0000	0.066	0	0	0
2011/10/20	R211 2012/02/02	110.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/20	R211 2012/02/02	110.45	Call	Bond Future	3,117.0000	3,119.0000	0.064	0	0	0
2011/10/20	R211 2012/02/02	110.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/20	R212 2011/11/03			Bond Future	109.6497	109.6549	0.005	0.0000	0.0000	2,677
2011/10/20	R212 2011/11/03	2.50	Call	Bond Future	107,150.0000	107,155.0000	0.005	0	0	0
2011/10/20	R212 2011/11/03	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/20	R212 2011/11/03	2.55	Call	Bond Future	107,100.0000	107,105.0000	0.005	0	0	0
2011/10/20	R212 2011/11/03	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/20	R212 2011/11/03	2.45	Call	Bond Future	107,200.0000	107,205.0000	0.005	0	0	0
2011/10/20	R212 2011/11/03	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/20	R212 2012/02/02			Bond Future	109.7539	109.7590	0.005	0.0000	0.0000	0
2011/10/20	R212 2012/02/02	108.50	Call	Bond Future	1,254.0000	1,259.0000	0.399	0	0	0
2011/10/20	R212 2012/02/02	108.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/20	R212 2012/02/02	108.55	Call	Bond Future	1,204.0000	1,209.0000	0.415	0	0	0
2011/10/20	R212 2012/02/02	108.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/20	R212 2012/02/02	108.45	Call	Bond Future	1,304.0000	1,309.0000	0.383	0	0	0
2011/10/20	R212 2012/02/02	108.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/20	R213 2011/11/03			Bond Future	8.8480	8.7770	(0.802)	0.0000	0.0000	0
2011/10/20	R213 2011/11/03	8.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/20	R213 2011/11/03	8.75	Put	Bond Future	789.0000	218.0000	(72.370)	0	0	0
2011/10/20	R213 2011/11/03	8.80	Call	Bond Future	0.0000	185.0000	100.000	0	0	0
2011/10/20	R213 2011/11/03	8.80	Put	Bond Future	385.0000	0.0000	(100.000)	0	0	0
2011/10/20	R213 2011/11/03	8.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/20	R213 2011/11/03	8.70	Put	Bond Future	1,195.0000	625.0000	(47.699)	0	0	0
2011/10/20	R213 2012/02/02			Bond Future	8.9300	8.8560	(0.829)	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
2011/10/20	R213 2012/02/02	9.00	Call	Bond Future	548.0000	1,133.0000	106.752	0	0	0
2011/10/20	R213 2012/02/02	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/20	R213 2012/02/02	9.05	Call	Bond Future	936.0000	1,521.0000	62.500	0	0	0
2011/10/20	R213 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/20	R213 2012/02/02	8.95	Call	Bond Future	157.0000	742.0000	372.611	0	0	0
2011/10/20	R213 2012/02/02	8.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/20	R213 2012/05/03			Bond Future	9.0020	8.9260	(0.844)	0.0000	0.0000	0
2011/10/20	R213 2012/05/03	9.25	Call	Bond Future	1,890.0000	2,483.0000	31.376	0	0	0
2011/10/20	R213 2012/05/03	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/20	R213 2012/05/03	9.30	Call	Bond Future	2,263.0000	2,856.0000	26.204	0	0	0
2011/10/20	R213 2012/05/03	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/20	R213 2012/05/03	9.20	Call	Bond Future	1,514.0000	2,107.0000	39.168	0	0	0
2011/10/20	R213 2012/05/03	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/20	R213 2012/08/02			Bond Future	9.0710	8.9930	(0.860)	0.0000	0.0000	0
2011/10/20	R213 2012/08/02	9.25	Call	Bond Future	1,352.0000	1,952.0000	44.379	0	0	0
2011/10/20	R213 2012/08/02	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/20	R213 2012/08/02	9.30	Call	Bond Future	1,724.0000	2,324.0000	34.803	0	0	0
2011/10/20	R213 2012/08/02	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/20	R213 2012/08/02	9.20	Call	Bond Future	978.0000	1,578.0000	61.350	0	0	0
2011/10/20	R213 2012/08/02	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/20	RZ02 2011/11/03			Bond Future	0.0050	0.0050	0.000	0.0000	0.0000	0
2011/10/20	RZ02 2011/11/03	1.00	Call	Bond Future	27,590.0000	27,590.0000	0.000	0	0	0
2011/10/20	RZ02 2011/11/03	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/20	RZ02 2011/11/03	1.05	Call	Bond Future	28,834.0000	28,834.0000	0.000	0	0	0
2011/10/20	RZ02 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/20	RZ02 2011/11/03	0.95	Call	Bond Future	26,333.0000	26,333.0000	0.000	0	0	0
2011/10/20	RZ02 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/20	RZ11 2011/11/03			Bond Future	0.7760	0.7700	(0.773)	0.0000	0.0000	0
2011/10/20	RZ11 2011/11/03	1.00	Call	Bond Future	1,226.0000	1,226.0000	0.000	0	0	0
2011/10/20	RZ11 2011/11/03	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/20	RZ11 2011/11/03	1.05	Call	Bond Future	1,491.0000	1,491.0000	0.000	0	0	0
2011/10/20	RZ11 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/20	RZ11 2011/11/03	0.95	Call	Bond Future	961.0000	961.0000	0.000	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
2011/10/20	RZ11 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/20	RZ12 2011/11/03			Bond Future	1.9230	1.9190	(0.208)	0.0000	0.0000	0
2011/10/20	RZ12 2011/11/03	2.00	Call	Bond Future	778.0000	778.0000	0.000	0	0	0
2011/10/20	RZ12 2011/11/03	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/20	RZ12 2011/11/03	2.05	Call	Bond Future	1,255.0000	1,255.0000	0.000	0	0	0
2011/10/20	RZ12 2011/11/03	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/20	RZ12 2011/11/03	1.95	Call	Bond Future	298.0000	298.0000	0.000	0	0	0
2011/10/20	RZ12 2011/11/03	1.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/20	TRT1 2011/11/03			Index Future	362.3640	364.0240	0.458	0.0000	0.0000	0
2011/10/20	TRT1 2012/02/02			Index Future	367.2150	368.9020	0.459	0.0000	0.0000	0
Total										537375.00