



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 24/10/2011

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
2011/10/24	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/24	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/24	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/24	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/24	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/24	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/24	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/24	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/24	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/24	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/24	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/24	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/24	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/24	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/24	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/10/24	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/24	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/24	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/24	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/24	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/24	AL7T 2011/11/03			Index Future	403.4320	402.5190	(0.226)	0.0000	0.0000	16
2011/10/24	AL7T 2012/02/02			Index Future	409.2170	408.2900	(0.227)	0.0000	0.0000	0
2011/10/24	ALBI 2011/11/03			Index Future	368.7000	367.7020	(0.271)	0.0000	0.0000	1,692
2011/10/24	ALBI 2012/02/02			Index Future	373.9870	372.9740	(0.271)	0.0000	0.0000	15
2011/10/24	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/24	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/24	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/24	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/24	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/24	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/24	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/24	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/24	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/24	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/24	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/24	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0

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2011/10/24	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/24	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/24	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/24	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/24	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/24	CAAG 2011/10/24			Can-Do Future	8.0839	7.9833	(1.244)	0.0000	0.0000	0
2011/10/24	CAAG 2011/10/24	6.70	Call	Can-Do Future	1,384.0000	1,283.0000	(7.298)	0	0	0
2011/10/24	CAAG 2011/10/24	6.70	Put	Can-Do Future	0.0000	0.0000	0.000	0	0	0
2011/10/24	CAAG 2011/10/24	6.75	Call	Can-Do Future	1,334.0000	1,233.0000	(7.571)	0	0	0
2011/10/24	CAAG 2011/10/24	6.75	Put	Can-Do Future	0.0000	0.0000	0.000	0	0	0
2011/10/24	CAAG 2011/10/24	6.65	Call	Can-Do Future	1,434.0000	1,333.0000	(7.043)	0	0	0
2011/10/24	CAAG 2011/10/24	6.65	Put	Can-Do Future	0.0000	0.0000	0.000	0	0	0
2011/10/24	CAAG 2011/10/24	7.00	Put	Can-Do Future	0.0000	0.0000	0.000	0	0	0
2011/10/24	CAAG 2011/10/24	7.00	Call	Can-Do Future	1,084.0000	983.0000	(9.317)	0	0	0
2011/10/24	CAAG 2011/10/24	7.40	Put	Can-Do Future	0.0000	0.0000	0.000	0	0	0
2011/10/24	CAAG 2011/10/24	7.40	Call	Can-Do Future	684.0000	583.0000	(14.766)	0	0	0
2011/10/24	CAAG 2011/10/24	8.75	Put	Can-Do Future	667.0000	767.0000	14.993	0	0	0
2011/10/24	CAAG 2011/10/24	8.75	Call	Can-Do Future	1.0000	0.0000	(100.000)	0	0	0
2011/10/24	CAAG 2011/10/24	8.50	Put	Can-Do Future	421.0000	517.0000	22.803	0	0	0
2011/10/24	CAAG 2011/10/24	8.50	Call	Can-Do Future	5.0000	0.0000	(100.000)	0	0	0
2011/10/24	CAAG 2011/10/24	9.00	Put	Can-Do Future	916.0000	1,017.0000	11.026	0	0	0
2011/10/24	CAAG 2011/10/24	9.00	Call	Can-Do Future	0.0000	0.0000	0.000	0	0	0
2011/10/24	CAAK 2011/12/19			Can-Do Future	0.0853	0.0729	(14.537)	0.0000	0.0000	12,659
2011/10/24	CAAL 2011/12/19			Can-Do Future	0.1053	0.0856	(18.708)	0.0000	0.0000	18,519
2011/10/24	CAAM 2011/12/19			Can-Do Future	0.1675	0.1894	13.075	0.0000	0.0000	12,423
2011/10/24	CAAN 2012/03/30			Can-Do Future	0.4517	0.3941	(12.752)	0.0000	0.0000	100,000

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2011/10/24	CAAO 2012/03/30			Can-Do Future	0.1175	0.1578	34.298	0.0000	0.0000	100,000
2011/10/24	CAAP 2011/12/19			Can-Do Future	0.1905	0.2129	11.759	0.0000	0.0000	12,346
2011/10/24	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/24	CRD1 2011/11/03			Index Future	165.0850	165.5830	0.302	0.0000	0.0000	0
2011/10/24	CRD1 2012/02/02			Index Future	167.2950	167.8020	0.303	0.0000	0.0000	0
2011/10/24	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/24	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/24	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/24	GOVI 2011/11/03			GOVI	369.9830	369.0940	(0.240)	0.0000	0.0000	164
2011/10/24	GOVI 2011/11/03	357.00	Call	GOVI	129,830.0000	120,940.0000	(6.847)	0	0	0
2011/10/24	GOVI 2011/11/03	357.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/10/24	GOVI 2011/11/03	357.01	Call	GOVI	129,730.0000	120,840.0000	(6.853)	0	0	0
2011/10/24	GOVI 2011/11/03	357.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/10/24	GOVI 2011/11/03	356.99	Call	GOVI	129,930.0000	121,040.0000	(6.842)	0	0	0
2011/10/24	GOVI 2011/11/03	356.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/10/24	GOVI 2012/02/02			GOVI	375.2890	374.3860	(0.241)	0.0000	0.0000	0
2011/10/24	GOVI 2012/02/02	369.00	Call	GOVI	62,890.0000	53,860.0000	(14.358)	0	0	0
2011/10/24	GOVI 2012/02/02	369.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/10/24	GOVI 2012/02/02	369.01	Call	GOVI	62,790.0000	53,760.0000	(14.381)	0	0	0
2011/10/24	GOVI 2012/02/02	369.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/10/24	GOVI 2012/02/02	368.99	Call	GOVI	62,990.0000	53,960.0000	(14.336)	0	0	0
2011/10/24	GOVI 2012/02/02	368.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/10/24	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/10/24	IGOV 2011/11/03			Index Future	159.8260	159.6550	(0.107)	0.0000	0.0000	90
2011/10/24	IGOV 2012/02/02			Index Future	162.1180	161.9440	(0.107)	0.0000	0.0000	0
2011/10/24	ILBI 2012/02/02			Index Future	439.4790	439.5560	0.018	0.0000	0.0000	88

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2011/10/24	J157	2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/10/24	J186	2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/10/24	J201	2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/10/24	J203	2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/10/24	J204	2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/10/24	J207	2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/10/24	JBAF	2011/11/16			Jibar Tradeable Future	5.5000	5.5100	0.182	0.0000	0.0000	1,700
2011/10/24	JBAF	2011/12/21			Jibar Tradeable Future	5.4800	5.4800	0.000	0.0000	0.0000	5,541
2011/10/24	JBAF	2012/01/18			Jibar Tradeable Future	5.4400	5.4200	(0.368)	0.0000	0.0000	700
2011/10/24	JBAF	2012/02/15			Jibar Tradeable Future	5.4000	5.3900	(0.185)	0.0000	0.0000	0
2011/10/24	JBAF	2012/03/20			Jibar Tradeable Future	5.3700	5.3600	(0.186)	0.0000	0.0000	1,340
2011/10/24	JBAF	2012/04/18			Jibar Tradeable Future	5.3600	5.3400	(0.373)	0.0000	0.0000	0
2011/10/24	JBAF	2012/06/20			Jibar Tradeable Future	5.3700	5.3600	(0.186)	0.0000	0.0000	2,890
2011/10/24	JBAF	2012/09/19			Jibar Tradeable Future	5.4800	5.4800	0.000	0.0000	0.0000	44,760
2011/10/24	JBAF	2012/12/19			Jibar Tradeable Future	5.6600	5.6300	(0.530)	0.0000	0.0000	990
2011/10/24	JBAF	2013/03/20			Jibar Tradeable Future	5.8900	5.8500	(0.679)	0.0000	0.0000	790
2011/10/24	JBAF	2013/06/19			Jibar Tradeable Future	6.1600	6.1200	(0.649)	0.0000	0.0000	1,250
2011/10/24	JBAF	2013/09/18			Jibar Tradeable Future	6.4500	6.4000	(0.775)	0.0000	0.0000	500
2011/10/24	JN02	2011/11/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/10/24	JN02	2011/11/03	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/24	JN02	2011/11/03	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/24	JN02	2011/11/03	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/24	JN02	2011/11/03	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/10/24	JN02	2011/11/03	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/10/24	JN02	2011/11/03	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/24	JN05	2011/11/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/10/24	JN05	2011/11/03	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/24	JN05	2011/11/03	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/24	JN05	2011/11/03	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0

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2011/10/24	JN05 2011/11/03	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/10/24	JN05 2011/11/03	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/10/24	JN05 2011/11/03	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/24	JN10 2011/11/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/10/24	JN10 2011/11/03	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/24	JN10 2011/11/03	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/24	JN10 2011/11/03	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/24	JN10 2011/11/03	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/10/24	JN10 2011/11/03	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/10/24	JN10 2011/11/03	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/24	OTH1 2011/11/03			Index Future	361.4920	359.9270	(0.433)	0.0000	0.0000	0
2011/10/24	OTH1 2012/02/02			Index Future	366.6760	365.0870	(0.433)	0.0000	0.0000	0
2011/10/24	R157 2011/11/03			Bond Future	6.7000	6.7300	0.448	0.0000	0.0000	14,513
2011/10/24	R157 2011/11/03	8.25	Call	Bond Future	5,731.0000	5,616.0000	(2.007)	0	0	0
2011/10/24	R157 2011/11/03	8.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/24	R157 2011/11/03	8.30	Call	Bond Future	5,910.0000	5,796.0000	(1.929)	0	0	0
2011/10/24	R157 2011/11/03	8.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/24	R157 2011/11/03	8.20	Call	Bond Future	5,551.0000	5,437.0000	(2.054)	0	0	0
2011/10/24	R157 2011/11/03	8.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/24	R157 2011/11/03	6.55	Put	Bond Future	731.0000	783.0000	7.114	0	0	0
2011/10/24	R157 2011/11/03	6.55	Call	Bond Future	158.0000	95.0000	(39.873)	0	0	1,200
2011/10/24	R157 2011/11/03	7.00	Put	Bond Future	56.0000	46.0000	(17.857)	0	0	0
2011/10/24	R157 2011/11/03	7.00	Call	Bond Future	1,192.0000	1,068.0000	(10.403)	0	0	400
2011/10/24	R157 2011/11/03	7.10	Call	Bond Future	1,536.0000	1,415.0000	(7.878)	0	0	0
2011/10/24	R157 2011/11/03	7.10	Put	Bond Future	24.0000	17.0000	(29.167)	0	0	400
2011/10/24	R157 2011/11/03	7.55	Call	Bond Future	3,186.0000	3,071.0000	(3.610)	0	0	0
2011/10/24	R157 2011/11/03	7.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	1,200
2011/10/24	R157 2012/02/02			Bond Future	6.7800	6.8120	0.472	0.0000	0.0000	3,182
2011/10/24	R157 2012/02/02	8.50	Call	Bond Future	5,958.0000	5,844.0000	(1.913)	0	0	0
2011/10/24	R157 2012/02/02	8.50	Put	Bond Future	32.0000	31.0000	(3.125)	0	0	0
2011/10/24	R157 2012/02/02	8.55	Call	Bond Future	6,120.0000	6,007.0000	(1.846)	0	0	0
2011/10/24	R157 2012/02/02	8.55	Put	Bond Future	27.0000	28.0000	3.704	0	0	0
2011/10/24	R157 2012/02/02	8.45	Call	Bond Future	5,795.0000	5,682.0000	(1.950)	0	0	0

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2011/10/24	R157 2012/02/02	8.45	Put	Bond Future	36.0000	36.0000	0.000	0	0	0
2011/10/24	R157 2012/02/02	6.55	Call	Bond Future	787.0000	727.0000	(7.624)	0	0	0
2011/10/24	R157 2012/02/02	6.55	Put	Bond Future	1,609.0000	1,662.0000	3.294	0	0	130
2011/10/24	R157 2012/02/02	6.00	Put	Bond Future	3,059.0000	3,145.0000	2.811	0	0	0
2011/10/24	R157 2012/02/02	6.00	Call	Bond Future	244.0000	216.0000	(11.475)	0	0	130
2011/10/24	R157 2012/02/02	7.05	Call	Bond Future	1,707.0000	1,620.0000	(5.097)	0	0	0
2011/10/24	R157 2012/02/02	7.05	Put	Bond Future	752.0000	778.0000	3.457	0	0	130
2011/10/24	R157 2012/05/03			Bond Future	6.8400	6.8750	0.512	0.0000	0.0000	0
2011/10/24	R157 2012/05/03	8.25	Call	Bond Future	4,769.0000	4,660.0000	(2.286)	0	0	0
2011/10/24	R157 2012/05/03	8.25	Put	Bond Future	216.0000	222.0000	2.778	0	0	0
2011/10/24	R157 2012/05/03	8.30	Call	Bond Future	4,910.0000	4,801.0000	(2.220)	0	0	0
2011/10/24	R157 2012/05/03	8.30	Put	Bond Future	199.0000	206.0000	3.518	0	0	0
2011/10/24	R157 2012/05/03	8.20	Call	Bond Future	4,628.0000	4,521.0000	(2.312)	0	0	0
2011/10/24	R157 2012/05/03	8.20	Put	Bond Future	232.0000	241.0000	3.879	0	0	0
2011/10/24	R157 2012/08/02			Bond Future	6.8900	6.9300	0.581	0.0000	0.0000	0
2011/10/24	R157 2012/08/02	8.00	Call	Bond Future	3,987.0000	3,885.0000	(2.558)	0	0	0
2011/10/24	R157 2012/08/02	8.00	Put	Bond Future	647.0000	667.0000	3.091	0	0	0
2011/10/24	R157 2012/08/02	8.05	Call	Bond Future	4,103.0000	4,000.0000	(2.510)	0	0	0
2011/10/24	R157 2012/08/02	8.05	Put	Bond Future	615.0000	635.0000	3.252	0	0	0
2011/10/24	R157 2012/08/02	7.95	Call	Bond Future	3,872.0000	3,771.0000	(2.608)	0	0	0
2011/10/24	R157 2012/08/02	7.95	Put	Bond Future	680.0000	701.0000	3.088	0	0	0
2011/10/24	R186 2011/11/03			Bond Future	8.4160	8.4810	0.772	0.0000	0.0000	21,130
2011/10/24	R186 2011/11/03	9.00	Call	Bond Future	5,409.0000	4,787.0000	(11.499)	0	0	0
2011/10/24	R186 2011/11/03	9.00	Put	Bond Future	29.0000	24.0000	(17.241)	0	0	0
2011/10/24	R186 2011/11/03	9.05	Call	Bond Future	5,843.0000	5,221.0000	(10.645)	0	0	0
2011/10/24	R186 2011/11/03	9.05	Put	Bond Future	19.0000	14.0000	(26.316)	0	0	0
2011/10/24	R186 2011/11/03	8.95	Call	Bond Future	4,977.0000	4,354.0000	(12.518)	0	0	0
2011/10/24	R186 2011/11/03	8.95	Put	Bond Future	43.0000	38.0000	(11.628)	0	0	0
2011/10/24	R186 2011/11/03	8.75	Put	Bond Future	184.0000	193.0000	4.891	0	0	0
2011/10/24	R186 2011/11/03	8.75	Call	Bond Future	3,306.0000	2,698.0000	(18.391)	0	0	0
2011/10/24	R186 2011/11/03	8.10	Put	Bond Future	3,261.0000	3,756.0000	15.179	0	0	0
2011/10/24	R186 2011/11/03	8.10	Call	Bond Future	193.0000	71.0000	(63.212)	0	0	1,275
2011/10/24	R186 2011/11/03	8.35	Put	Bond Future	1,458.0000	1,724.0000	18.244	0	0	0
2011/10/24	R186 2011/11/03	8.35	Call	Bond Future	827.0000	475.0000	(42.563)	0	0	425

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
2011/10/24	R186 2011/11/03	8.55	Call	Bond Future	1,860.0000	1,334.0000	(28.280)	0	0	0
2011/10/24	R186 2011/11/03	8.55	Put	Bond Future	593.0000	684.0000	15.346	0	0	425
2011/10/24	R186 2011/11/03	9.10	Call	Bond Future	6,277.0000	5,657.0000	(9.877)	0	0	0
2011/10/24	R186 2011/11/03	9.10	Put	Bond Future	12.0000	9.0000	(25.000)	0	0	1,275
2011/10/24	R186 2011/11/03	7.80	Put	Bond Future	6,104.0000	6,708.0000	9.895	0	0	0
2011/10/24	R186 2011/11/03	7.80	Call	Bond Future	15.0000	2.0000	(86.667)	0	0	250
2011/10/24	R186 2011/11/03	8.00	Call	Bond Future	92.0000	26.0000	(71.739)	0	0	0
2011/10/24	R186 2011/11/03	8.00	Put	Bond Future	4,155.0000	4,706.0000	13.261	0	0	250
2011/10/24	R186 2011/11/03	8.20	Call	Bond Future	370.0000	166.0000	(55.135)	0	0	0
2011/10/24	R186 2011/11/03	8.20	Put	Bond Future	2,455.0000	2,868.0000	16.823	0	0	250
2011/10/24	R186 2012/02/02			Bond Future	8.4970	8.5630	0.777	0.0000	0.0000	11,520
2011/10/24	R186 2012/02/02	9.00	Call	Bond Future	6,102.0000	5,624.0000	(7.833)	0	0	0
2011/10/24	R186 2012/02/02	9.00	Put	Bond Future	1,533.0000	1,670.0000	8.937	0	0	100
2011/10/24	R186 2012/02/02	9.05	Call	Bond Future	6,418.0000	5,930.0000	(7.604)	0	0	0
2011/10/24	R186 2012/02/02	9.05	Put	Bond Future	1,409.0000	1,536.0000	9.013	0	0	0
2011/10/24	R186 2012/02/02	8.95	Call	Bond Future	5,792.0000	5,325.0000	(8.063)	0	0	0
2011/10/24	R186 2012/02/02	8.95	Put	Bond Future	1,665.0000	1,813.0000	8.889	0	0	0
2011/10/24	R186 2012/02/02	7.75	Put	Bond Future	8,186.0000	8,653.0000	5.705	0	0	0
2011/10/24	R186 2012/02/02	7.75	Call	Bond Future	889.0000	741.0000	(16.648)	0	0	6,000
2011/10/24	R186 2012/02/02	6.75	Put	Bond Future	18,179.0000	18,778.0000	3.295	0	0	0
2011/10/24	R186 2012/02/02	6.75	Call	Bond Future	56.0000	40.0000	(28.571)	0	0	6,000
2011/10/24	R186 2012/02/02	8.00	Put	Bond Future	6,258.0000	6,659.0000	6.408	0	0	0
2011/10/24	R186 2012/02/02	8.00	Call	Bond Future	1,474.0000	1,261.0000	(14.450)	0	0	100
2011/10/24	R186 2012/02/02	13.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/24	R186 2012/02/02	13.25	Call	Bond Future	34,418.0000	33,804.0000	(1.784)	0	0	0
2011/10/24	R186 2012/02/02	98.00	Call	Bond Future	106,193.0000	105,578.0000	(0.579)	0	0	0
2011/10/24	R186 2012/02/02	98.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/24	R186 2012/05/03			Bond Future	8.5720	8.6410	0.805	0.0000	0.0000	0
2011/10/24	R186 2012/05/03	9.00	Call	Bond Future	6,850.0000	6,414.0000	(6.365)	0	0	0
2011/10/24	R186 2012/05/03	9.00	Put	Bond Future	3,016.0000	3,210.0000	6.432	0	0	0
2011/10/24	R186 2012/05/03	9.05	Call	Bond Future	7,128.0000	6,683.0000	(6.243)	0	0	0
2011/10/24	R186 2012/05/03	9.05	Put	Bond Future	2,858.0000	3,044.0000	6.508	0	0	0
2011/10/24	R186 2012/05/03	8.95	Call	Bond Future	6,577.0000	6,149.0000	(6.508)	0	0	0
2011/10/24	R186 2012/05/03	8.95	Put	Bond Future	3,181.0000	3,384.0000	6.382	0	0	0
2011/10/24	R186 2012/08/02			Bond Future	8.6440	8.7160	0.833	0.0000	0.0000	0



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2011/10/24	R186 2012/08/02	8.75	Call	Bond Future	6,017.0000	5,638.0000	(6.299)	0	0	0
2011/10/24	R186 2012/08/02	8.75	Put	Bond Future	5,067.0000	5,335.0000	5.289	0	0	0
2011/10/24	R186 2012/08/02	8.80	Call	Bond Future	6,255.0000	5,868.0000	(6.187)	0	0	0
2011/10/24	R186 2012/08/02	8.80	Put	Bond Future	4,861.0000	5,120.0000	5.328	0	0	0
2011/10/24	R186 2012/08/02	8.70	Call	Bond Future	5,784.0000	5,413.0000	(6.414)	0	0	0
2011/10/24	R186 2012/08/02	8.70	Put	Bond Future	5,281.0000	5,556.0000	5.207	0	0	0
2011/10/24	R189 2011/11/03			Bond Future	214.9286	214.9252	(0.002)	0.0000	0.0000	0
2011/10/24	R189 2011/11/03	212.00	Call	Bond Future	2,929.0000	2,925.0000	(0.137)	0	0	0
2011/10/24	R189 2011/11/03	212.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/24	R189 2011/11/03	212.05	Call	Bond Future	2,879.0000	2,875.0000	(0.139)	0	0	0
2011/10/24	R189 2011/11/03	212.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/24	R189 2011/11/03	211.95	Call	Bond Future	2,979.0000	2,975.0000	(0.134)	0	0	0
2011/10/24	R189 2011/11/03	211.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/24	R197 2011/11/03			Bond Future	241.2882	239.9747	(0.544)	0.0000	0.0000	183
2011/10/24	R197 2011/11/03	238.50	Call	Bond Future	2,788.0000	1,475.0000	(47.095)	0	0	0
2011/10/24	R197 2011/11/03	238.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/24	R197 2011/11/03	238.55	Call	Bond Future	2,738.0000	1,425.0000	(47.955)	0	0	0
2011/10/24	R197 2011/11/03	238.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/24	R197 2011/11/03	238.45	Call	Bond Future	2,838.0000	1,525.0000	(46.265)	0	0	0
2011/10/24	R197 2011/11/03	238.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/24	R201 2011/11/03			Bond Future	6.3010	6.3260	0.397	0.0000	0.0000	2,300
2011/10/24	R201 2011/11/03	8.00	Call	Bond Future	4,804.0000	4,731.0000	(1.520)	0	0	0
2011/10/24	R201 2011/11/03	8.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/24	R201 2011/11/03	8.05	Call	Bond Future	4,941.0000	4,869.0000	(1.457)	0	0	0
2011/10/24	R201 2011/11/03	8.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/24	R201 2011/11/03	7.95	Call	Bond Future	4,667.0000	4,594.0000	(1.564)	0	0	0
2011/10/24	R201 2011/11/03	7.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/24	R201 2012/02/02			Bond Future	6.3490	6.3770	0.441	0.0000	0.0000	993
2011/10/24	R201 2012/02/02	8.25	Call	Bond Future	4,958.0000	4,883.0000	(1.513)	0	0	0
2011/10/24	R201 2012/02/02	8.25	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2011/10/24	R201 2012/02/02	8.30	Call	Bond Future	5,084.0000	5,009.0000	(1.475)	0	0	0
2011/10/24	R201 2012/02/02	8.30	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2011/10/24	R201 2012/02/02	8.20	Call	Bond Future	4,832.0000	4,757.0000	(1.552)	0	0	0

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2011/10/24	R201 2012/02/02	8.20	Put	Bond Future	1.0000	2.0000	100.000	0	0	0
2011/10/24	R201 2012/05/03			Bond Future	6.3760	6.4060	0.471	0.0000	0.0000	0
2011/10/24	R201 2012/05/03	7.75	Call	Bond Future	3,407.0000	3,336.0000	(2.084)	0	0	0
2011/10/24	R201 2012/05/03	7.75	Put	Bond Future	89.0000	92.0000	3.371	0	0	0
2011/10/24	R201 2012/05/03	7.80	Call	Bond Future	3,516.0000	3,445.0000	(2.019)	0	0	0
2011/10/24	R201 2012/05/03	7.80	Put	Bond Future	80.0000	83.0000	3.750	0	0	0
2011/10/24	R201 2012/05/03	7.70	Call	Bond Future	3,298.0000	3,228.0000	(2.122)	0	0	0
2011/10/24	R201 2012/05/03	7.70	Put	Bond Future	98.0000	102.0000	4.082	0	0	0
2011/10/24	R201 2012/08/02			Bond Future	6.3860	6.4210	0.548	0.0000	0.0000	0
2011/10/24	R201 2012/08/02	7.50	Call	Bond Future	2,689.0000	2,620.0000	(2.566)	0	0	0
2011/10/24	R201 2012/08/02	7.50	Put	Bond Future	230.0000	239.0000	3.913	0	0	0
2011/10/24	R201 2012/08/02	7.55	Call	Bond Future	2,781.0000	2,712.0000	(2.481)	0	0	0
2011/10/24	R201 2012/08/02	7.55	Put	Bond Future	213.0000	223.0000	4.695	0	0	0
2011/10/24	R201 2012/08/02	7.45	Call	Bond Future	2,598.0000	2,530.0000	(2.617)	0	0	0
2011/10/24	R201 2012/08/02	7.45	Put	Bond Future	248.0000	258.0000	4.032	0	0	0
2011/10/24	R202 2011/11/03			Bond Future	175.1700	175.1794	0.005	0.0000	0.0000	34,326
2011/10/24	R202 2011/11/03	0.50	Call	Bond Future	174,670.0000	174,679.0000	0.005	0	0	0
2011/10/24	R202 2011/11/03	0.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/24	R202 2011/11/03	0.55	Call	Bond Future	174,620.0000	174,629.0000	0.005	0	0	0
2011/10/24	R202 2011/11/03	0.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/24	R202 2011/11/03	0.45	Call	Bond Future	174,720.0000	174,729.0000	0.005	0	0	0
2011/10/24	R202 2011/11/03	0.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/24	R202 2012/02/02			Bond Future	175.0189	175.0279	0.005	0.0000	0.0000	0
2011/10/24	R202 2012/02/02	177.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/24	R202 2012/02/02	177.00	Put	Bond Future	1,981.0000	1,972.0000	(0.454)	0	0	0
2011/10/24	R202 2012/02/02	177.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/24	R202 2012/02/02	177.05	Put	Bond Future	2,031.0000	2,022.0000	(0.443)	0	0	0
2011/10/24	R202 2012/02/02	176.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/24	R202 2012/02/02	176.95	Put	Bond Future	1,931.0000	1,922.0000	(0.466)	0	0	0
2011/10/24	R203 2011/11/03			Bond Future	7.4830	7.5170	0.454	0.0000	0.0000	937
2011/10/24	R203 2011/11/03	8.50	Call	Bond Future	4,718.0000	4,556.0000	(3.434)	0	0	0
2011/10/24	R203 2011/11/03	8.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/24	R203 2011/11/03	8.55	Call	Bond Future	4,943.0000	4,781.0000	(3.277)	0	0	0

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2011/10/24	R203 2011/11/03	8.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/24	R203 2011/11/03	8.45	Call	Bond Future	4,492.0000	4,330.0000	(3.606)	0	0	0
2011/10/24	R203 2011/11/03	8.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/24	R203 2012/02/02			Bond Future	7.5780	7.6150	0.488	0.0000	0.0000	1,651
2011/10/24	R203 2012/02/02	8.75	Call	Bond Future	5,404.0000	5,241.0000	(3.016)	0	0	0
2011/10/24	R203 2012/02/02	8.75	Put	Bond Future	203.0000	209.0000	2.956	0	0	0
2011/10/24	R203 2012/02/02	8.80	Call	Bond Future	5,598.0000	5,434.0000	(2.930)	0	0	0
2011/10/24	R203 2012/02/02	8.80	Put	Bond Future	182.0000	188.0000	3.297	0	0	0
2011/10/24	R203 2012/02/02	8.70	Call	Bond Future	5,211.0000	5,049.0000	(3.109)	0	0	0
2011/10/24	R203 2012/02/02	8.70	Put	Bond Future	225.0000	233.0000	3.556	0	0	0
2011/10/24	R203 2012/05/03			Bond Future	7.6630	7.7010	0.496	0.0000	0.0000	0
2011/10/24	R203 2012/05/03	8.75	Call	Bond Future	5,257.0000	5,111.0000	(2.777)	0	0	0
2011/10/24	R203 2012/05/03	8.75	Put	Bond Future	615.0000	636.0000	3.415	0	0	0
2011/10/24	R203 2012/05/03	8.80	Call	Bond Future	5,426.0000	5,278.0000	(2.728)	0	0	0
2011/10/24	R203 2012/05/03	8.80	Put	Bond Future	577.0000	595.0000	3.120	0	0	0
2011/10/24	R203 2012/05/03	8.70	Call	Bond Future	5,090.0000	4,946.0000	(2.829)	0	0	0
2011/10/24	R203 2012/05/03	8.70	Put	Bond Future	656.0000	678.0000	3.354	0	0	0
2011/10/24	R203 2012/08/02			Bond Future	7.7430	7.7850	0.542	0.0000	0.0000	0
2011/10/24	R203 2012/08/02	8.50	Call	Bond Future	4,526.0000	4,392.0000	(2.961)	0	0	0
2011/10/24	R203 2012/08/02	8.50	Put	Bond Future	1,401.0000	1,444.0000	3.069	0	0	0
2011/10/24	R203 2012/08/02	8.55	Call	Bond Future	4,667.0000	4,532.0000	(2.893)	0	0	0
2011/10/24	R203 2012/08/02	8.55	Put	Bond Future	1,340.0000	1,381.0000	3.060	0	0	0
2011/10/24	R203 2012/08/02	8.45	Call	Bond Future	4,386.0000	4,254.0000	(3.010)	0	0	0
2011/10/24	R203 2012/08/02	8.45	Put	Bond Future	1,464.0000	1,508.0000	3.005	0	0	0
2011/10/24	R204 2011/11/03			Bond Future	7.7530	7.8120	0.761	0.0000	0.0000	1,081
2011/10/24	R204 2011/11/03	8.75	Call	Bond Future	5,246.0000	4,925.0000	(6.119)	0	0	0
2011/10/24	R204 2011/11/03	8.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/24	R204 2011/11/03	8.80	Call	Bond Future	5,500.0000	5,179.0000	(5.836)	0	0	0
2011/10/24	R204 2011/11/03	8.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/24	R204 2011/11/03	8.70	Call	Bond Future	4,991.0000	4,671.0000	(6.412)	0	0	0
2011/10/24	R204 2011/11/03	8.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/24	R204 2012/02/02			Bond Future	7.8450	7.9070	0.790	0.0000	0.0000	2,082
2011/10/24	R204 2012/02/02	9.00	Call	Bond Future	6,062.0000	5,756.0000	(5.048)	0	0	0
2011/10/24	R204 2012/02/02	9.00	Put	Bond Future	207.0000	227.0000	9.662	0	0	0

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2011/10/24	R204 2012/02/02	9.05	Call	Bond Future	6,284.0000	5,976.0000	(4.901)	0	0	0
2011/10/24	R204 2012/02/02	9.05	Put	Bond Future	185.0000	203.0000	9.730	0	0	0
2011/10/24	R204 2012/02/02	8.95	Call	Bond Future	5,841.0000	5,538.0000	(5.187)	0	0	0
2011/10/24	R204 2012/02/02	8.95	Put	Bond Future	230.0000	253.0000	10.000	0	0	0
2011/10/24	R204 2012/05/03			Bond Future	7.9300	7.9950	0.820	0.0000	0.0000	0
2011/10/24	R204 2012/05/03	8.75	Call	Bond Future	5,020.0000	4,758.0000	(5.219)	0	0	0
2011/10/24	R204 2012/05/03	8.75	Put	Bond Future	954.0000	1,022.0000	7.128	0	0	0
2011/10/24	R204 2012/05/03	8.80	Call	Bond Future	5,208.0000	4,942.0000	(5.108)	0	0	0
2011/10/24	R204 2012/05/03	8.80	Put	Bond Future	901.0000	965.0000	7.103	0	0	0
2011/10/24	R204 2012/05/03	8.70	Call	Bond Future	4,839.0000	4,581.0000	(5.332)	0	0	0
2011/10/24	R204 2012/05/03	8.70	Put	Bond Future	1,015.0000	1,087.0000	7.094	0	0	0
2011/10/24	R204 2012/08/02			Bond Future	8.0120	8.0820	0.874	0.0000	0.0000	0
2011/10/24	R204 2012/08/02	8.50	Call	Bond Future	4,338.0000	4,107.0000	(5.325)	0	0	0
2011/10/24	R204 2012/08/02	8.50	Put	Bond Future	1,975.0000	2,087.0000	5.671	0	0	0
2011/10/24	R204 2012/08/02	8.55	Call	Bond Future	4,491.0000	4,256.0000	(5.233)	0	0	0
2011/10/24	R204 2012/08/02	8.55	Put	Bond Future	1,890.0000	1,998.0000	5.714	0	0	0
2011/10/24	R204 2012/08/02	8.45	Call	Bond Future	4,187.0000	3,960.0000	(5.422)	0	0	0
2011/10/24	R204 2012/08/02	8.45	Put	Bond Future	2,063.0000	2,179.0000	5.623	0	0	0
2011/10/24	R206 2011/11/03			Bond Future	6.0020	6.0330	0.516	0.0000	0.0000	12,577
2011/10/24	R206 2011/11/03	7.75	Call	Bond Future	3,522.0000	3,459.0000	(1.789)	0	0	0
2011/10/24	R206 2011/11/03	7.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/24	R206 2011/11/03	7.80	Call	Bond Future	3,621.0000	3,557.0000	(1.767)	0	0	0
2011/10/24	R206 2011/11/03	7.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/24	R206 2011/11/03	7.70	Call	Bond Future	3,424.0000	3,360.0000	(1.869)	0	0	0
2011/10/24	R206 2011/11/03	7.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/24	R206 2012/02/02			Bond Future	6.0270	6.0620	0.581	0.0000	0.0000	0
2011/10/24	R206 2012/02/02	8.00	Call	Bond Future	3,540.0000	3,475.0000	(1.836)	0	0	0
2011/10/24	R206 2012/02/02	8.00	Put	Bond Future	2.0000	1.0000	(50.000)	0	0	0
2011/10/24	R206 2012/02/02	8.05	Call	Bond Future	3,627.0000	3,563.0000	(1.765)	0	0	0
2011/10/24	R206 2012/02/02	8.05	Put	Bond Future	1.0000	2.0000	100.000	0	0	0
2011/10/24	R206 2012/02/02	7.95	Call	Bond Future	3,452.0000	3,388.0000	(1.854)	0	0	0
2011/10/24	R206 2012/02/02	7.95	Put	Bond Future	2.0000	2.0000	0.000	0	0	0
2011/10/24	R206 2012/05/03			Bond Future	6.0200	6.0600	0.664	0.0000	0.0000	0
2011/10/24	R206 2012/05/03	7.50	Call	Bond Future	2,432.0000	2,372.0000	(2.467)	0	0	0

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2011/10/24	R206 2012/05/03	7.50	Put	Bond Future	88.0000	93.0000	5.682	0	0	0
2011/10/24	R206 2012/05/03	7.55	Call	Bond Future	2,502.0000	2,442.0000	(2.398)	0	0	0
2011/10/24	R206 2012/05/03	7.55	Put	Bond Future	80.0000	85.0000	6.250	0	0	0
2011/10/24	R206 2012/05/03	7.45	Call	Bond Future	2,362.0000	2,302.0000	(2.540)	0	0	0
2011/10/24	R206 2012/05/03	7.45	Put	Bond Future	96.0000	101.0000	5.208	0	0	0
2011/10/24	R206 2012/08/02			Bond Future	5.9750	6.0240	0.820	0.0000	0.0000	0
2011/10/24	R206 2012/08/02	7.25	Call	Bond Future	1,937.0000	1,879.0000	(2.994)	0	0	0
2011/10/24	R206 2012/08/02	7.25	Put	Bond Future	200.0000	210.0000	5.000	0	0	0
2011/10/24	R206 2012/08/02	7.30	Call	Bond Future	1,992.0000	1,934.0000	(2.912)	0	0	0
2011/10/24	R206 2012/08/02	7.30	Put	Bond Future	188.0000	197.0000	4.787	0	0	0
2011/10/24	R206 2012/08/02	7.20	Call	Bond Future	1,882.0000	1,825.0000	(3.029)	0	0	0
2011/10/24	R206 2012/08/02	7.20	Put	Bond Future	212.0000	223.0000	5.189	0	0	0
2011/10/24	R207 2011/11/03			Bond Future	7.9720	8.0110	0.489	0.0000	0.0000	8,399
2011/10/24	R207 2011/11/03	8.75	Call	Bond Future	4,361.0000	4,135.0000	(5.182)	0	0	0
2011/10/24	R207 2011/11/03	8.75	Put	Bond Future	2.0000	0.0000	(100.000)	0	0	0
2011/10/24	R207 2011/11/03	8.80	Call	Bond Future	4,632.0000	4,407.0000	(4.858)	0	0	0
2011/10/24	R207 2011/11/03	8.80	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2011/10/24	R207 2011/11/03	8.70	Call	Bond Future	4,090.0000	3,864.0000	(5.526)	0	0	0
2011/10/24	R207 2011/11/03	8.70	Put	Bond Future	3.0000	2.0000	(33.333)	0	0	0
2011/10/24	R207 2011/11/03	7.90	Put	Bond Future	880.0000	947.0000	7.614	0	0	0
2011/10/24	R207 2011/11/03	7.90	Call	Bond Future	463.0000	306.0000	(33.909)	0	0	2,000
2011/10/24	R207 2011/11/03	8.15	Call	Bond Future	1,285.0000	1,054.0000	(17.977)	0	0	0
2011/10/24	R207 2011/11/03	8.15	Put	Bond Future	265.0000	259.0000	(2.264)	0	0	2,000
2011/10/24	R207 2011/11/03	8.35	Call	Bond Future	2,222.0000	1,985.0000	(10.666)	0	0	0
2011/10/24	R207 2011/11/03	8.35	Put	Bond Future	72.0000	60.0000	(16.667)	0	0	2,000
2011/10/24	R207 2011/11/03	7.30	Put	Bond Future	3,982.0000	4,203.0000	5.550	0	0	0
2011/10/24	R207 2011/11/03	7.30	Call	Bond Future	4.0000	1.0000	(75.000)	0	0	900
2011/10/24	R207 2011/11/03	7.75	Put	Bond Future	1,490.0000	1,621.0000	8.792	0	0	0
2011/10/24	R207 2011/11/03	7.75	Call	Bond Future	198.0000	105.0000	(46.970)	0	0	300
2011/10/24	R207 2011/11/03	7.95	Put	Bond Future	716.0000	763.0000	6.564	0	0	300
2011/10/24	R207 2011/11/03	7.95	Call	Bond Future	589.0000	411.0000	(30.221)	0	0	0
2011/10/24	R207 2011/11/03	8.40	Call	Bond Future	2,480.0000	2,244.0000	(9.516)	0	0	0
2011/10/24	R207 2011/11/03	8.40	Put	Bond Future	50.0000	39.0000	(22.000)	0	0	900
2011/10/24	R207 2012/02/02			Bond Future	8.0620	8.1030	0.509	0.0000	0.0000	600

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2011/10/24	R207 2012/02/02	9.00	Call	Bond Future	5,482.0000	5,270.0000	(3.867)	0	0	0
2011/10/24	R207 2012/02/02	9.00	Put	Bond Future	398.0000	416.0000	4.523	0	0	0
2011/10/24	R207 2012/02/02	9.05	Call	Bond Future	5,706.0000	5,492.0000	(3.750)	0	0	0
2011/10/24	R207 2012/02/02	9.05	Put	Bond Future	361.0000	377.0000	4.432	0	0	0
2011/10/24	R207 2012/02/02	8.95	Call	Bond Future	5,261.0000	5,051.0000	(3.992)	0	0	0
2011/10/24	R207 2012/02/02	8.95	Put	Bond Future	439.0000	459.0000	4.556	0	0	0
2011/10/24	R207 2012/05/03			Bond Future	8.1480	8.1910	0.528	0.0000	0.0000	0
2011/10/24	R207 2012/05/03	8.75	Call	Bond Future	4,662.0000	4,483.0000	(3.840)	0	0	0
2011/10/24	R207 2012/05/03	8.75	Put	Bond Future	1,449.0000	1,504.0000	3.796	0	0	0
2011/10/24	R207 2012/05/03	8.80	Call	Bond Future	4,843.0000	4,661.0000	(3.758)	0	0	0
2011/10/24	R207 2012/05/03	8.80	Put	Bond Future	1,370.0000	1,422.0000	3.796	0	0	0
2011/10/24	R207 2012/05/03	8.70	Call	Bond Future	4,479.0000	4,302.0000	(3.952)	0	0	0
2011/10/24	R207 2012/05/03	8.70	Put	Bond Future	1,528.0000	1,585.0000	3.730	0	0	0
2011/10/24	R207 2012/08/02			Bond Future	8.2320	8.2770	0.547	0.0000	0.0000	0
2011/10/24	R207 2012/08/02	8.75	Call	Bond Future	4,775.0000	4,606.0000	(3.539)	0	0	0
2011/10/24	R207 2012/08/02	8.75	Put	Bond Future	2,081.0000	2,150.0000	3.316	0	0	0
2011/10/24	R207 2012/08/02	8.80	Call	Bond Future	4,940.0000	4,769.0000	(3.462)	0	0	0
2011/10/24	R207 2012/08/02	8.80	Put	Bond Future	1,991.0000	2,058.0000	3.365	0	0	0
2011/10/24	R207 2012/08/02	8.70	Call	Bond Future	4,612.0000	4,446.0000	(3.599)	0	0	0
2011/10/24	R207 2012/08/02	8.70	Put	Bond Future	2,174.0000	2,246.0000	3.312	0	0	0
2011/10/24	R208 2011/11/03			Bond Future	8.0510	8.0910	0.497	0.0000	0.0000	2,040
2011/10/24	R208 2011/11/03	8.75	Call	Bond Future	4,178.0000	3,930.0000	(5.936)	0	0	0
2011/10/24	R208 2011/11/03	8.75	Put	Bond Future	5.0000	3.0000	(40.000)	0	0	0
2011/10/24	R208 2011/11/03	8.80	Call	Bond Future	4,465.0000	4,218.0000	(5.532)	0	0	0
2011/10/24	R208 2011/11/03	8.80	Put	Bond Future	3.0000	2.0000	(33.333)	0	0	0
2011/10/24	R208 2011/11/03	8.70	Call	Bond Future	3,890.0000	3,641.0000	(6.401)	0	0	0
2011/10/24	R208 2011/11/03	8.70	Put	Bond Future	8.0000	4.0000	(50.000)	0	0	0
2011/10/24	R208 2011/11/03	7.95	Put	Bond Future	1,043.0000	1,133.0000	8.629	0	0	0
2011/10/24	R208 2011/11/03	7.95	Call	Bond Future	419.0000	264.0000	(36.993)	0	0	1,995
2011/10/24	R208 2011/11/03	8.20	Put	Bond Future	328.0000	329.0000	0.305	0	0	0
2011/10/24	R208 2011/11/03	8.20	Call	Bond Future	1,238.0000	994.0000	(19.709)	0	0	665
2011/10/24	R208 2011/11/03	8.40	Call	Bond Future	2,208.0000	1,949.0000	(11.730)	0	0	0
2011/10/24	R208 2011/11/03	8.40	Put	Bond Future	94.0000	80.0000	(14.894)	0	0	665
2011/10/24	R208 2011/11/03	8.90	Call	Bond Future	5,037.0000	4,791.0000	(4.884)	0	0	0

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2011/10/24	R208 2011/11/03	8.90	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	1,995
2011/10/24	R208 2012/02/02			Bond Future	8.1350	8.1760	0.504	0.0000	0.0000	5,986
2011/10/24	R208 2012/02/02	9.00	Call	Bond Future	5,516.0000	5,292.0000	(4.061)	0	0	0
2011/10/24	R208 2012/02/02	9.00	Put	Bond Future	505.0000	527.0000	4.356	0	0	0
2011/10/24	R208 2012/02/02	9.05	Call	Bond Future	5,750.0000	5,524.0000	(3.930)	0	0	0
2011/10/24	R208 2012/02/02	9.05	Put	Bond Future	460.0000	480.0000	4.348	0	0	0
2011/10/24	R208 2012/02/02	8.95	Call	Bond Future	5,285.0000	5,063.0000	(4.201)	0	0	0
2011/10/24	R208 2012/02/02	8.95	Put	Bond Future	554.0000	578.0000	4.332	0	0	0
2011/10/24	R208 2012/05/03			Bond Future	8.2130	8.2560	0.524	0.0000	0.0000	0
2011/10/24	R208 2012/05/03	9.00	Call	Bond Future	5,652.0000	5,447.0000	(3.627)	0	0	0
2011/10/24	R208 2012/05/03	9.00	Put	Bond Future	1,183.0000	1,230.0000	3.973	0	0	0
2011/10/24	R208 2012/05/03	9.05	Call	Bond Future	5,858.0000	5,651.0000	(3.534)	0	0	0
2011/10/24	R208 2012/05/03	9.05	Put	Bond Future	1,115.0000	1,159.0000	3.946	0	0	0
2011/10/24	R208 2012/05/03	8.95	Call	Bond Future	5,448.0000	5,245.0000	(3.726)	0	0	0
2011/10/24	R208 2012/05/03	8.95	Put	Bond Future	1,255.0000	1,303.0000	3.825	0	0	0
2011/10/24	R208 2012/08/02			Bond Future	8.2880	8.3330	0.543	0.0000	0.0000	0
2011/10/24	R208 2012/08/02	8.75	Call	Bond Future	4,929.0000	4,750.0000	(3.632)	0	0	0
2011/10/24	R208 2012/08/02	8.75	Put	Bond Future	2,333.0000	2,411.0000	3.343	0	0	0
2011/10/24	R208 2012/08/02	8.80	Call	Bond Future	5,107.0000	4,924.0000	(3.583)	0	0	0
2011/10/24	R208 2012/08/02	8.80	Put	Bond Future	2,236.0000	2,310.0000	3.309	0	0	0
2011/10/24	R208 2012/08/02	8.70	Call	Bond Future	4,755.0000	4,578.0000	(3.722)	0	0	0
2011/10/24	R208 2012/08/02	8.70	Put	Bond Future	2,435.0000	2,515.0000	3.285	0	0	0
2011/10/24	R209 2011/11/03			Bond Future	8.8400	8.9190	0.894	0.0000	0.0000	1,763
2011/10/24	R209 2011/11/03	8.75	Call	Bond Future	637.0000	330.0000	(48.195)	0	0	0
2011/10/24	R209 2011/11/03	8.75	Put	Bond Future	1,350.0000	1,660.0000	22.963	0	0	0
2011/10/24	R209 2011/11/03	8.80	Call	Bond Future	801.0000	446.0000	(44.320)	0	0	0
2011/10/24	R209 2011/11/03	8.80	Put	Bond Future	1,116.0000	1,378.0000	23.477	0	0	0
2011/10/24	R209 2011/11/03	8.70	Call	Bond Future	497.0000	238.0000	(52.113)	0	0	0
2011/10/24	R209 2011/11/03	8.70	Put	Bond Future	1,611.0000	1,968.0000	22.160	0	0	0
2011/10/24	R209 2012/02/02			Bond Future	8.9110	8.9930	0.920	0.0000	0.0000	1,237
2011/10/24	R209 2012/02/02	9.00	Call	Bond Future	3,188.0000	2,806.0000	(11.982)	0	0	0
2011/10/24	R209 2012/02/02	9.00	Put	Bond Future	2,503.0000	2,752.0000	9.948	0	0	0
2011/10/24	R209 2012/02/02	9.05	Call	Bond Future	3,396.0000	3,001.0000	(11.631)	0	0	0
2011/10/24	R209 2012/02/02	9.05	Put	Bond Future	2,331.0000	2,567.0000	10.124	0	0	0

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2011/10/24	R209 2012/02/02	8.95	Call	Bond Future	2,987.0000	2,619.0000	(12.320)	0	0	0
2011/10/24	R209 2012/02/02	8.95	Put	Bond Future	2,686.0000	2,949.0000	9.792	0	0	0
2011/10/24	R209 2012/05/03			Bond Future	8.9770	9.0610	0.936	0.0000	0.0000	0
2011/10/24	R209 2012/05/03	9.00	Call	Bond Future	3,932.0000	3,571.0000	(9.181)	0	0	0
2011/10/24	R209 2012/05/03	9.00	Put	Bond Future	3,756.0000	4,034.0000	7.401	0	0	0
2011/10/24	R209 2012/05/03	9.05	Call	Bond Future	4,127.0000	3,755.0000	(9.014)	0	0	0
2011/10/24	R209 2012/05/03	9.05	Put	Bond Future	3,571.0000	3,838.0000	7.477	0	0	0
2011/10/24	R209 2012/05/03	8.95	Call	Bond Future	3,743.0000	3,392.0000	(9.378)	0	0	0
2011/10/24	R209 2012/05/03	8.95	Put	Bond Future	3,950.0000	4,238.0000	7.291	0	0	0
2011/10/24	R209 2012/08/02			Bond Future	9.0410	9.1280	0.962	0.0000	0.0000	0
2011/10/24	R209 2012/08/02	9.25	Call	Bond Future	5,560.0000	5,161.0000	(7.176)	0	0	0
2011/10/24	R209 2012/08/02	9.25	Put	Bond Future	4,006.0000	4,260.0000	6.340	0	0	0
2011/10/24	R209 2012/08/02	9.30	Call	Bond Future	5,762.0000	5,355.0000	(7.064)	0	0	0
2011/10/24	R209 2012/08/02	9.30	Put	Bond Future	3,844.0000	4,090.0000	6.400	0	0	0
2011/10/24	R209 2012/08/02	9.20	Call	Bond Future	5,360.0000	4,969.0000	(7.295)	0	0	0
2011/10/24	R209 2012/08/02	9.20	Put	Bond Future	4,173.0000	4,435.0000	6.278	0	0	0
2011/10/24	R210 2011/11/03			Bond Future	130.9095	130.9164	0.005	0.0000	0.0000	750
2011/10/24	R210 2011/11/03	131.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/24	R210 2011/11/03	131.00	Put	Bond Future	91.0000	84.0000	(7.692)	0	0	0
2011/10/24	R210 2011/11/03	131.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/24	R210 2011/11/03	131.05	Put	Bond Future	141.0000	134.0000	(4.965)	0	0	0
2011/10/24	R210 2011/11/03	130.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/24	R210 2011/11/03	130.95	Put	Bond Future	41.0000	34.0000	(17.073)	0	0	0
2011/10/24	R211 2011/11/03			Bond Future	113.2843	113.3699	0.075	0.0000	0.0000	529
2011/10/24	R211 2011/11/03	1.25	Call	Bond Future	112,034.0000	112,120.0000	0.077	0	0	0
2011/10/24	R211 2011/11/03	1.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/24	R211 2011/11/03	1.30	Call	Bond Future	111,984.0000	112,070.0000	0.077	0	0	0
2011/10/24	R211 2011/11/03	1.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/24	R211 2011/11/03	1.20	Call	Bond Future	112,084.0000	112,170.0000	0.077	0	0	0
2011/10/24	R211 2011/11/03	1.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/24	R211 2012/02/02			Bond Future	113.5711	113.6577	0.076	0.0000	0.0000	0
2011/10/24	R211 2012/02/02	110.50	Call	Bond Future	3,071.0000	3,158.0000	2.833	0	0	0
2011/10/24	R211 2012/02/02	110.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0



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2011/10/24	R211 2012/02/02	110.55	Call	Bond Future	3,021.0000	3,108.0000	2.880	0	0	0
2011/10/24	R211 2012/02/02	110.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/24	R211 2012/02/02	110.45	Call	Bond Future	3,121.0000	3,208.0000	2.788	0	0	0
2011/10/24	R211 2012/02/02	110.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/24	R212 2011/11/03			Bond Future	109.6601	109.6653	0.005	0.0000	0.0000	2,677
2011/10/24	R212 2011/11/03	2.50	Call	Bond Future	107,160.0000	107,165.0000	0.005	0	0	0
2011/10/24	R212 2011/11/03	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/24	R212 2011/11/03	2.55	Call	Bond Future	107,110.0000	107,115.0000	0.005	0	0	0
2011/10/24	R212 2011/11/03	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/24	R212 2011/11/03	2.45	Call	Bond Future	107,210.0000	107,215.0000	0.005	0	0	0
2011/10/24	R212 2011/11/03	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/24	R212 2012/02/02			Bond Future	109.7642	109.7694	0.005	0.0000	0.0000	0
2011/10/24	R212 2012/02/02	108.50	Call	Bond Future	1,264.0000	1,269.0000	0.396	0	0	0
2011/10/24	R212 2012/02/02	108.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/24	R212 2012/02/02	108.55	Call	Bond Future	1,214.0000	1,219.0000	0.412	0	0	0
2011/10/24	R212 2012/02/02	108.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/24	R212 2012/02/02	108.45	Call	Bond Future	1,314.0000	1,319.0000	0.381	0	0	0
2011/10/24	R212 2012/02/02	108.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/24	R213 2011/11/03			Bond Future	8.8360	8.9210	0.962	0.0000	0.0000	0
2011/10/24	R213 2011/11/03	8.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/24	R213 2011/11/03	8.75	Put	Bond Future	693.0000	1,369.0000	97.547	0	0	0
2011/10/24	R213 2011/11/03	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/24	R213 2011/11/03	8.80	Put	Bond Future	289.0000	965.0000	233.910	0	0	0
2011/10/24	R213 2011/11/03	8.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/24	R213 2011/11/03	8.70	Put	Bond Future	1,099.0000	1,775.0000	61.510	0	0	0
2011/10/24	R213 2012/02/02			Bond Future	8.9180	9.0050	0.976	0.0000	0.0000	0
2011/10/24	R213 2012/02/02	9.00	Call	Bond Future	642.0000	0.0000	(100.000)	0	0	0
2011/10/24	R213 2012/02/02	9.00	Put	Bond Future	0.0000	39.0000	100.000	0	0	0
2011/10/24	R213 2012/02/02	9.05	Call	Bond Future	1,030.0000	349.0000	(66.117)	0	0	0
2011/10/24	R213 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/24	R213 2012/02/02	8.95	Call	Bond Future	252.0000	0.0000	(100.000)	0	0	0
2011/10/24	R213 2012/02/02	8.95	Put	Bond Future	0.0000	430.0000	100.000	0	0	0
2011/10/24	R213 2012/05/03			Bond Future	8.9890	9.0790	1.001	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
2011/10/24	R213 2012/05/03	9.25	Call	Bond Future	1,991.0000	1,296.0000	(34.907)	0	0	0
2011/10/24	R213 2012/05/03	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/24	R213 2012/05/03	9.30	Call	Bond Future	2,364.0000	1,669.0000	(29.399)	0	0	0
2011/10/24	R213 2012/05/03	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/24	R213 2012/05/03	9.20	Call	Bond Future	1,615.0000	920.0000	(43.034)	0	0	0
2011/10/24	R213 2012/05/03	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/24	R213 2012/08/02			Bond Future	9.0580	9.1510	1.027	0.0000	0.0000	0
2011/10/24	R213 2012/08/02	9.25	Call	Bond Future	1,452.0000	744.0000	(48.760)	0	0	0
2011/10/24	R213 2012/08/02	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/24	R213 2012/08/02	9.30	Call	Bond Future	1,824.0000	1,116.0000	(38.816)	0	0	0
2011/10/24	R213 2012/08/02	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/24	R213 2012/08/02	9.20	Call	Bond Future	1,078.0000	369.0000	(65.770)	0	0	0
2011/10/24	R213 2012/08/02	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/24	RZ02 2011/11/03			Bond Future	0.0050	0.0050	0.000	0.0000	0.0000	0
2011/10/24	RZ02 2011/11/03	1.00	Call	Bond Future	27,590.0000	27,590.0000	0.000	0	0	0
2011/10/24	RZ02 2011/11/03	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/24	RZ02 2011/11/03	1.05	Call	Bond Future	28,834.0000	28,834.0000	0.000	0	0	0
2011/10/24	RZ02 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/24	RZ02 2011/11/03	0.95	Call	Bond Future	26,333.0000	26,333.0000	0.000	0	0	0
2011/10/24	RZ02 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/24	RZ11 2011/11/03			Bond Future	0.7760	0.7700	(0.773)	0.0000	0.0000	0
2011/10/24	RZ11 2011/11/03	1.00	Call	Bond Future	1,226.0000	1,226.0000	0.000	0	0	0
2011/10/24	RZ11 2011/11/03	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/24	RZ11 2011/11/03	1.05	Call	Bond Future	1,491.0000	1,491.0000	0.000	0	0	0
2011/10/24	RZ11 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/24	RZ11 2011/11/03	0.95	Call	Bond Future	961.0000	961.0000	0.000	0	0	0
2011/10/24	RZ11 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/24	RZ12 2011/11/03			Bond Future	1.9230	1.9190	(0.208)	0.0000	0.0000	0
2011/10/24	RZ12 2011/11/03	2.00	Call	Bond Future	778.0000	778.0000	0.000	0	0	0
2011/10/24	RZ12 2011/11/03	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/24	RZ12 2011/11/03	2.05	Call	Bond Future	1,255.0000	1,255.0000	0.000	0	0	0
2011/10/24	RZ12 2011/11/03	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/24	RZ12 2011/11/03	1.95	Call	Bond Future	298.0000	298.0000	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
2011/10/24	RZ12 2011/11/03	1.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/24	TRT1 2011/11/03			Index Future	362.3640	364.0240	0.458	0.0000	0.0000	0
2011/10/24	TRT1 2012/02/02			Index Future	367.2150	368.9020	0.459	0.0000	0.0000	0
<b>Total</b>										<b>482589.00</b>