



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 26/10/2011

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
2011/10/26	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/26	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/26	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/26	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/26	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/26	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/26	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/26	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/26	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/26	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/26	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/26	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/26	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/26	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/26	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/10/26	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/26	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/26	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/26	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/26	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/26	AL7T 2011/11/03			Index Future	405.0660	405.0440	(0.005)	0.0000	0.0000	16
2011/10/26	AL7T 2012/02/02			Index Future	410.8740	410.8520	(0.005)	0.0000	0.0000	0
2011/10/26	ALBI 2011/11/03			Index Future	370.3580	370.1030	(0.069)	0.0000	0.0000	1,692
2011/10/26	ALBI 2012/02/02			Index Future	375.6680	375.4100	(0.069)	0.0000	0.0000	566
2011/10/26	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/26	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/26	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/26	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/26	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/26	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/26	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/26	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/26	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/26	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/26	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/26	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0

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2011/10/26	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/26	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/26	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/26	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/26	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/26	CAAK 2011/12/19			Can-Do Future	0.0761	0.0856	12.484	0.0000	0.0000	12,659
2011/10/26	CAAL 2011/12/19			Can-Do Future	0.0875	0.0931	6.400	0.0000	0.0000	18,519
2011/10/26	CAAM 2011/12/19			Can-Do Future	0.1940	0.1820	(6.186)	0.0000	0.0000	12,423
2011/10/26	CAAN 2012/03/30			Can-Do Future	0.3888	0.4123	6.044	0.0000	0.0000	100,000
2011/10/26	CAAO 2012/03/30			Can-Do Future	0.1560	0.1336	(14.359)	0.0000	0.0000	100,000
2011/10/26	CAAP 2011/12/19			Can-Do Future	0.2187	0.2076	(5.075)	0.0000	0.0000	12,346
2011/10/26	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/26	CRD1 2011/11/03			Index Future	165.0850	165.5830	0.302	0.0000	0.0000	0
2011/10/26	CRD1 2012/02/02			Index Future	167.2950	167.8020	0.303	0.0000	0.0000	0
2011/10/26	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/26	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/26	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/26	GOVI 2011/11/03			GOVI	371.5530	371.3160	(0.064)	0.0000	0.0000	164
2011/10/26	GOVI 2011/11/03	357.00	Call	GOVI	145,530.0000	143,160.0000	(1.629)	0	0	0
2011/10/26	GOVI 2011/11/03	357.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/10/26	GOVI 2011/11/03	357.01	Call	GOVI	145,430.0000	143,060.0000	(1.630)	0	0	0
2011/10/26	GOVI 2011/11/03	357.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0

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2011/10/26	GOVI 2011/11/03	356.99	Call	GOVI	145,630.0000	143,260.0000	(1.627)	0	0	0
2011/10/26	GOVI 2011/11/03	356.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/10/26	GOVI 2012/02/02			GOVI	376.8810	376.6400	(0.064)	0.0000	0.0000	0
2011/10/26	GOVI 2012/02/02	369.00	Call	GOVI	78,810.0000	76,400.0000	(3.058)	0	0	0
2011/10/26	GOVI 2012/02/02	369.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/10/26	GOVI 2012/02/02	369.01	Call	GOVI	78,710.0000	76,300.0000	(3.062)	0	0	0
2011/10/26	GOVI 2012/02/02	369.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/10/26	GOVI 2012/02/02	368.99	Call	GOVI	78,910.0000	76,500.0000	(3.054)	0	0	0
2011/10/26	GOVI 2012/02/02	368.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/10/26	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/10/26	IGOV 2011/11/03			Index Future	159.4550	158.7810	(0.423)	0.0000	0.0000	90
2011/10/26	IGOV 2012/02/02			Index Future	161.7410	161.0570	(0.423)	0.0000	0.0000	0
2011/10/26	ILBI 2012/02/02			Index Future	438.8070	438.8070	0.000	0.0000	0.0000	88
2011/10/26	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/10/26	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/10/26	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/10/26	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/10/26	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/10/26	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/10/26	JBAF 2011/11/16			Jibar Tradeable Future	5.5100	5.5200	0.181	0.0000	0.0000	1,700
2011/10/26	JBAF 2011/12/21			Jibar Tradeable Future	5.4800	5.4800	0.000	0.0000	0.0000	5,541
2011/10/26	JBAF 2012/01/18			Jibar Tradeable Future	5.4300	5.4200	(0.184)	0.0000	0.0000	700
2011/10/26	JBAF 2012/02/15			Jibar Tradeable Future	5.3800	5.3800	0.000	0.0000	0.0000	0
2011/10/26	JBAF 2012/03/20			Jibar Tradeable Future	5.3500	5.3400	(0.187)	0.0000	0.0000	1,340
2011/10/26	JBAF 2012/04/18			Jibar Tradeable Future	5.3300	5.3100	(0.375)	0.0000	0.0000	0
2011/10/26	JBAF 2012/06/20			Jibar Tradeable Future	5.3400	5.3200	(0.375)	0.0000	0.0000	2,890
2011/10/26	JBAF 2012/09/19			Jibar Tradeable Future	5.4300	5.4100	(0.368)	0.0000	0.0000	44,760

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2011/10/26	JBAF 2012/12/19			Jibar Tradeable Future	5.6000	5.5800	(0.357)	0.0000	0.0000	990
2011/10/26	JBAF 2013/03/20			Jibar Tradeable Future	5.8200	5.8000	(0.344)	0.0000	0.0000	790
2011/10/26	JBAF 2013/06/19			Jibar Tradeable Future	6.0900	6.0600	(0.493)	0.0000	0.0000	1,250
2011/10/26	JBAF 2013/09/18			Jibar Tradeable Future	6.3900	6.3500	(0.626)	0.0000	0.0000	0
2011/10/26	JN02 2011/11/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/10/26	JN02 2011/11/03	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/26	JN02 2011/11/03	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/26	JN02 2011/11/03	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/26	JN02 2011/11/03	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/10/26	JN02 2011/11/03	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/10/26	JN02 2011/11/03	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/26	JN05 2011/11/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/10/26	JN05 2011/11/03	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/26	JN05 2011/11/03	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/26	JN05 2011/11/03	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/26	JN05 2011/11/03	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/10/26	JN05 2011/11/03	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/10/26	JN05 2011/11/03	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/26	JN10 2011/11/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/10/26	JN10 2011/11/03	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/26	JN10 2011/11/03	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/26	JN10 2011/11/03	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/26	JN10 2011/11/03	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/10/26	JN10 2011/11/03	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/10/26	JN10 2011/11/03	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/26	OTH1 2011/11/03			Index Future	363.6180	363.2730	(0.095)	0.0000	0.0000	0
2011/10/26	OTH1 2012/02/02			Index Future	368.8320	368.4810	(0.095)	0.0000	0.0000	0
2011/10/26	R157 2011/11/03			Bond Future	6.6580	6.6560	(0.030)	0.0000	0.0000	14,513
2011/10/26	R157 2011/11/03	8.25	Call	Bond Future	5,891.0000	5,899.0000	0.136	0	0	0
2011/10/26	R157 2011/11/03	8.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/26	R157 2011/11/03	8.30	Call	Bond Future	6,070.0000	6,078.0000	0.132	0	0	0

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2011/10/26	R157 2011/11/03	8.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/26	R157 2011/11/03	8.20	Call	Bond Future	5,711.0000	5,719.0000	0.140	0	0	0
2011/10/26	R157 2011/11/03	8.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/26	R157 2011/11/03	6.55	Put	Bond Future	563.0000	542.0000	(3.730)	0	0	0
2011/10/26	R157 2011/11/03	6.55	Call	Bond Future	150.0000	137.0000	(8.667)	0	0	1,200
2011/10/26	R157 2011/11/03	7.00	Put	Bond Future	17.0000	13.0000	(23.529)	0	0	0
2011/10/26	R157 2011/11/03	7.00	Call	Bond Future	1,314.0000	1,317.0000	0.228	0	0	400
2011/10/26	R157 2011/11/03	7.10	Call	Bond Future	1,678.0000	1,684.0000	0.358	0	0	0
2011/10/26	R157 2011/11/03	7.10	Put	Bond Future	5.0000	4.0000	(20.000)	0	0	400
2011/10/26	R157 2011/11/03	7.55	Call	Bond Future	3,346.0000	3,353.0000	0.209	0	0	0
2011/10/26	R157 2011/11/03	7.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	1,200
2011/10/26	R157 2012/02/02			Bond Future	6.7340	6.7320	(0.030)	0.0000	0.0000	3,182
2011/10/26	R157 2012/02/02	8.50	Call	Bond Future	6,114.0000	6,121.0000	0.114	0	0	0
2011/10/26	R157 2012/02/02	8.50	Put	Bond Future	24.0000	24.0000	0.000	0	0	0
2011/10/26	R157 2012/02/02	8.55	Call	Bond Future	6,278.0000	6,284.0000	0.096	0	0	0
2011/10/26	R157 2012/02/02	8.55	Put	Bond Future	21.0000	20.0000	(4.762)	0	0	0
2011/10/26	R157 2012/02/02	8.45	Call	Bond Future	5,951.0000	5,957.0000	0.101	0	0	0
2011/10/26	R157 2012/02/02	8.45	Put	Bond Future	28.0000	27.0000	(3.571)	0	0	0
2011/10/26	R157 2012/02/02	6.55	Call	Bond Future	831.0000	828.0000	(0.361)	0	0	0
2011/10/26	R157 2012/02/02	6.55	Put	Bond Future	1,489.0000	1,479.0000	(0.672)	0	0	130
2011/10/26	R157 2012/02/02	6.00	Put	Bond Future	2,909.0000	2,900.0000	(0.309)	0	0	0
2011/10/26	R157 2012/02/02	6.00	Call	Bond Future	258.0000	256.0000	(0.775)	0	0	130
2011/10/26	R157 2012/02/02	7.05	Call	Bond Future	1,791.0000	1,791.0000	0.000	0	0	0
2011/10/26	R157 2012/02/02	7.05	Put	Bond Future	672.0000	665.0000	(1.042)	0	0	130
2011/10/26	R157 2012/05/03			Bond Future	6.7910	6.7880	(0.044)	0.0000	0.0000	0
2011/10/26	R157 2012/05/03	8.25	Call	Bond Future	4,906.0000	4,913.0000	0.143	0	0	0
2011/10/26	R157 2012/05/03	8.25	Put	Bond Future	190.0000	187.0000	(1.579)	0	0	0
2011/10/26	R157 2012/05/03	8.30	Call	Bond Future	5,049.0000	5,056.0000	0.139	0	0	0
2011/10/26	R157 2012/05/03	8.30	Put	Bond Future	176.0000	173.0000	(1.705)	0	0	0
2011/10/26	R157 2012/05/03	8.20	Call	Bond Future	4,764.0000	4,771.0000	0.147	0	0	0
2011/10/26	R157 2012/05/03	8.20	Put	Bond Future	206.0000	203.0000	(1.456)	0	0	0
2011/10/26	R157 2012/08/02			Bond Future	6.8370	6.8350	(0.029)	0.0000	0.0000	0
2011/10/26	R157 2012/08/02	8.00	Call	Bond Future	4,103.0000	4,105.0000	0.049	0	0	0
2011/10/26	R157 2012/08/02	8.00	Put	Bond Future	600.0000	596.0000	(0.667)	0	0	0
2011/10/26	R157 2012/08/02	8.05	Call	Bond Future	4,221.0000	4,223.0000	0.047	0	0	0

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2011/10/26	R157 2012/08/02	8.05	Put	Bond Future	571.0000	567.0000	(0.701)	0	0	0
2011/10/26	R157 2012/08/02	7.95	Call	Bond Future	3,986.0000	3,988.0000	0.050	0	0	0
2011/10/26	R157 2012/08/02	7.95	Put	Bond Future	631.0000	627.0000	(0.634)	0	0	0
2011/10/26	R186 2011/11/03			Bond Future	8.3290	8.3420	0.156	0.0000	0.0000	21,130
2011/10/26	R186 2011/11/03	9.00	Call	Bond Future	6,216.0000	6,090.0000	(2.027)	0	0	0
2011/10/26	R186 2011/11/03	9.00	Put	Bond Future	3.0000	2.0000	(33.333)	0	0	0
2011/10/26	R186 2011/11/03	9.05	Call	Bond Future	6,659.0000	6,533.0000	(1.892)	0	0	0
2011/10/26	R186 2011/11/03	9.05	Put	Bond Future	2.0000	1.0000	(50.000)	0	0	0
2011/10/26	R186 2011/11/03	8.95	Call	Bond Future	5,772.0000	5,645.0000	(2.200)	0	0	0
2011/10/26	R186 2011/11/03	8.95	Put	Bond Future	5.0000	3.0000	(40.000)	0	0	0
2011/10/26	R186 2011/11/03	8.75	Put	Bond Future	43.0000	36.0000	(16.279)	0	0	0
2011/10/26	R186 2011/11/03	8.75	Call	Bond Future	3,998.0000	3,866.0000	(3.302)	0	0	0
2011/10/26	R186 2011/11/03	8.10	Put	Bond Future	2,446.0000	2,520.0000	3.025	0	0	0
2011/10/26	R186 2011/11/03	8.10	Call	Bond Future	211.0000	160.0000	(24.171)	0	0	1,275
2011/10/26	R186 2011/11/03	8.35	Put	Bond Future	833.0000	839.0000	0.720	0	0	0
2011/10/26	R186 2011/11/03	8.35	Call	Bond Future	1,035.0000	916.0000	(11.498)	0	0	425
2011/10/26	R186 2011/11/03	8.55	Call	Bond Future	2,334.0000	2,196.0000	(5.913)	0	0	0
2011/10/26	R186 2011/11/03	8.55	Put	Bond Future	234.0000	221.0000	(5.556)	0	0	425
2011/10/26	R186 2011/11/03	9.10	Call	Bond Future	7,099.0000	6,974.0000	(1.761)	0	0	0
2011/10/26	R186 2011/11/03	9.10	Put	Bond Future	0.0000	1.0000	100.000	0	0	1,275
2011/10/26	R186 2011/11/03	7.80	Put	Bond Future	5,266.0000	5,386.0000	2.279	0	0	0
2011/10/26	R186 2011/11/03	7.80	Call	Bond Future	10.0000	5.0000	(50.000)	0	0	250
2011/10/26	R186 2011/11/03	8.00	Call	Bond Future	89.0000	61.0000	(31.461)	0	0	0
2011/10/26	R186 2011/11/03	8.00	Put	Bond Future	3,319.0000	3,416.0000	2.923	0	0	250
2011/10/26	R186 2011/11/03	8.20	Call	Bond Future	436.0000	356.0000	(18.349)	0	0	0
2011/10/26	R186 2011/11/03	8.20	Put	Bond Future	1,688.0000	1,733.0000	2.666	0	0	250
2011/10/26	R186 2012/02/02			Bond Future	8.4070	8.4200	0.155	0.0000	0.0000	11,520
2011/10/26	R186 2012/02/02	9.00	Call	Bond Future	6,672.0000	6,567.0000	(1.574)	0	0	0
2011/10/26	R186 2012/02/02	9.00	Put	Bond Future	1,257.0000	1,275.0000	1.432	0	0	100
2011/10/26	R186 2012/02/02	9.05	Call	Bond Future	7,005.0000	6,897.0000	(1.542)	0	0	0
2011/10/26	R186 2012/02/02	9.05	Put	Bond Future	1,150.0000	1,165.0000	1.304	0	0	0
2011/10/26	R186 2012/02/02	8.95	Call	Bond Future	6,346.0000	6,242.0000	(1.639)	0	0	0
2011/10/26	R186 2012/02/02	8.95	Put	Bond Future	1,373.0000	1,392.0000	1.384	0	0	0
2011/10/26	R186 2012/02/02	7.75	Put	Bond Future	7,475.0000	7,559.0000	1.124	0	0	0

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2011/10/26	R186 2012/02/02	7.75	Call	Bond Future	1,024.0000	985.0000	(3.809)	0	0	6,000
2011/10/26	R186 2012/02/02	6.75	Put	Bond Future	17,342.0000	17,461.0000	0.686	0	0	0
2011/10/26	R186 2012/02/02	6.75	Call	Bond Future	65.0000	61.0000	(6.154)	0	0	6,000
2011/10/26	R186 2012/02/02	8.00	Put	Bond Future	5,619.0000	5,687.0000	1.210	0	0	0
2011/10/26	R186 2012/02/02	8.00	Call	Bond Future	1,681.0000	1,627.0000	(3.212)	0	0	100
2011/10/26	R186 2012/02/02	13.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/26	R186 2012/02/02	13.25	Call	Bond Future	35,264.0000	35,141.0000	(0.349)	0	0	0
2011/10/26	R186 2012/02/02	98.00	Call	Bond Future	107,039.0000	106,916.0000	(0.115)	0	0	0
2011/10/26	R186 2012/02/02	98.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/26	R186 2012/05/03			Bond Future	8.4790	8.4920	0.153	0.0000	0.0000	0
2011/10/26	R186 2012/05/03	9.00	Call	Bond Future	7,372.0000	7,279.0000	(1.262)	0	0	0
2011/10/26	R186 2012/05/03	9.00	Put	Bond Future	2,679.0000	2,707.0000	1.045	0	0	0
2011/10/26	R186 2012/05/03	9.05	Call	Bond Future	7,662.0000	7,568.0000	(1.227)	0	0	0
2011/10/26	R186 2012/05/03	9.05	Put	Bond Future	2,534.0000	2,560.0000	1.026	0	0	0
2011/10/26	R186 2012/05/03	8.95	Call	Bond Future	7,086.0000	6,995.0000	(1.284)	0	0	0
2011/10/26	R186 2012/05/03	8.95	Put	Bond Future	2,832.0000	2,861.0000	1.024	0	0	0
2011/10/26	R186 2012/08/02			Bond Future	8.5480	8.5620	0.164	0.0000	0.0000	0
2011/10/26	R186 2012/08/02	8.75	Call	Bond Future	6,468.0000	6,386.0000	(1.268)	0	0	0
2011/10/26	R186 2012/08/02	8.75	Put	Bond Future	4,648.0000	4,694.0000	0.990	0	0	0
2011/10/26	R186 2012/08/02	8.80	Call	Bond Future	6,718.0000	6,633.0000	(1.265)	0	0	0
2011/10/26	R186 2012/08/02	8.80	Put	Bond Future	4,454.0000	4,497.0000	0.965	0	0	0
2011/10/26	R186 2012/08/02	8.70	Call	Bond Future	6,225.0000	6,143.0000	(1.317)	0	0	0
2011/10/26	R186 2012/08/02	8.70	Put	Bond Future	4,852.0000	4,897.0000	0.927	0	0	0
2011/10/26	R189 2011/11/03			Bond Future	214.9218	214.9702	0.023	0.0000	0.0000	0
2011/10/26	R189 2011/11/03	212.00	Call	Bond Future	2,922.0000	2,970.0000	1.643	0	0	0
2011/10/26	R189 2011/11/03	212.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/26	R189 2011/11/03	212.05	Call	Bond Future	2,872.0000	2,920.0000	1.671	0	0	0
2011/10/26	R189 2011/11/03	212.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/26	R189 2011/11/03	211.95	Call	Bond Future	2,972.0000	3,020.0000	1.615	0	0	0
2011/10/26	R189 2011/11/03	211.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/26	R197 2011/11/03			Bond Future	239.9865	238.9258	(0.442)	0.0000	0.0000	183
2011/10/26	R197 2011/11/03	238.50	Call	Bond Future	1,487.0000	426.0000	(71.352)	0	0	0
2011/10/26	R197 2011/11/03	238.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0



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2011/10/26	R197 2011/11/03	238.55	Call	Bond Future	1,437.0000	376.0000	(73.834)	0	0	0
2011/10/26	R197 2011/11/03	238.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/26	R197 2011/11/03	238.45	Call	Bond Future	1,537.0000	476.0000	(69.031)	0	0	0
2011/10/26	R197 2011/11/03	238.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/26	R201 2011/11/03			Bond Future	6.2550	6.2480	(0.112)	0.0000	0.0000	2,300
2011/10/26	R201 2011/11/03	8.00	Call	Bond Future	4,938.0000	4,959.0000	0.425	0	0	0
2011/10/26	R201 2011/11/03	8.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/26	R201 2011/11/03	8.05	Call	Bond Future	5,075.0000	5,096.0000	0.414	0	0	0
2011/10/26	R201 2011/11/03	8.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/26	R201 2011/11/03	7.95	Call	Bond Future	4,801.0000	4,821.0000	0.417	0	0	0
2011/10/26	R201 2011/11/03	7.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/26	R201 2012/02/02			Bond Future	6.2980	6.2920	(0.095)	0.0000	0.0000	993
2011/10/26	R201 2012/02/02	8.25	Call	Bond Future	5,095.0000	5,111.0000	0.314	0	0	0
2011/10/26	R201 2012/02/02	8.25	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2011/10/26	R201 2012/02/02	8.30	Call	Bond Future	5,221.0000	5,237.0000	0.306	0	0	0
2011/10/26	R201 2012/02/02	8.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/26	R201 2012/02/02	8.20	Call	Bond Future	4,968.0000	4,984.0000	0.322	0	0	0
2011/10/26	R201 2012/02/02	8.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/26	R201 2012/05/03			Bond Future	6.3190	6.3120	(0.111)	0.0000	0.0000	0
2011/10/26	R201 2012/05/03	7.75	Call	Bond Future	3,534.0000	3,549.0000	0.424	0	0	0
2011/10/26	R201 2012/05/03	7.75	Put	Bond Future	75.0000	73.0000	(2.667)	0	0	0
2011/10/26	R201 2012/05/03	7.80	Call	Bond Future	3,644.0000	3,659.0000	0.412	0	0	0
2011/10/26	R201 2012/05/03	7.80	Put	Bond Future	67.0000	65.0000	(2.985)	0	0	0
2011/10/26	R201 2012/05/03	7.70	Call	Bond Future	3,423.0000	3,438.0000	0.438	0	0	0
2011/10/26	R201 2012/05/03	7.70	Put	Bond Future	83.0000	80.0000	(3.614)	0	0	0
2011/10/26	R201 2012/08/02			Bond Future	6.3250	6.3170	(0.126)	0.0000	0.0000	0
2011/10/26	R201 2012/08/02	7.50	Call	Bond Future	2,800.0000	2,814.0000	0.500	0	0	0
2011/10/26	R201 2012/08/02	7.50	Put	Bond Future	204.0000	200.0000	(1.961)	0	0	0
2011/10/26	R201 2012/08/02	7.55	Call	Bond Future	2,893.0000	2,908.0000	0.518	0	0	0
2011/10/26	R201 2012/08/02	7.55	Put	Bond Future	189.0000	186.0000	(1.587)	0	0	0
2011/10/26	R201 2012/08/02	7.45	Call	Bond Future	2,707.0000	2,721.0000	0.517	0	0	0
2011/10/26	R201 2012/08/02	7.45	Put	Bond Future	220.0000	216.0000	(1.818)	0	0	0
2011/10/26	R202 2011/11/03			Bond Future	174.3669	173.0362	(0.763)	0.0000	0.0000	34,326

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2011/10/26	R202 2011/11/03	0.50	Call	Bond Future	173,867.0000	172,536.0000	(0.766)	0	0	0
2011/10/26	R202 2011/11/03	0.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/26	R202 2011/11/03	0.55	Call	Bond Future	173,817.0000	172,486.0000	(0.766)	0	0	0
2011/10/26	R202 2011/11/03	0.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/26	R202 2011/11/03	0.45	Call	Bond Future	173,917.0000	172,586.0000	(0.765)	0	0	0
2011/10/26	R202 2011/11/03	0.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/26	R202 2012/02/02			Bond Future	174.2037	172.8541	(0.775)	0.0000	0.0000	160
2011/10/26	R202 2012/02/02	177.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/26	R202 2012/02/02	177.00	Put	Bond Future	2,796.0000	4,146.0000	48.283	0	0	0
2011/10/26	R202 2012/02/02	177.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/26	R202 2012/02/02	177.05	Put	Bond Future	2,846.0000	4,196.0000	47.435	0	0	0
2011/10/26	R202 2012/02/02	176.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/26	R202 2012/02/02	176.95	Put	Bond Future	2,746.0000	4,096.0000	49.162	0	0	0
2011/10/26	R203 2011/11/03			Bond Future	7.4300	7.4280	(0.027)	0.0000	0.0000	937
2011/10/26	R203 2011/11/03	8.50	Call	Bond Future	4,971.0000	4,981.0000	0.201	0	0	0
2011/10/26	R203 2011/11/03	8.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/26	R203 2011/11/03	8.55	Call	Bond Future	5,196.0000	5,206.0000	0.192	0	0	0
2011/10/26	R203 2011/11/03	8.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/26	R203 2011/11/03	8.45	Call	Bond Future	4,745.0000	4,755.0000	0.211	0	0	0
2011/10/26	R203 2011/11/03	8.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/26	R203 2012/02/02			Bond Future	7.5230	7.5200	(0.040)	0.0000	0.0000	1,651
2011/10/26	R203 2012/02/02	8.75	Call	Bond Future	5,619.0000	5,628.0000	0.160	0	0	0
2011/10/26	R203 2012/02/02	8.75	Put	Bond Future	166.0000	161.0000	(3.012)	0	0	0
2011/10/26	R203 2012/02/02	8.80	Call	Bond Future	5,816.0000	5,826.0000	0.172	0	0	0
2011/10/26	R203 2012/02/02	8.80	Put	Bond Future	148.0000	144.0000	(2.703)	0	0	0
2011/10/26	R203 2012/02/02	8.70	Call	Bond Future	5,423.0000	5,432.0000	0.166	0	0	0
2011/10/26	R203 2012/02/02	8.70	Put	Bond Future	185.0000	180.0000	(2.703)	0	0	0
2011/10/26	R203 2012/05/03			Bond Future	7.6050	7.6010	(0.053)	0.0000	0.0000	0
2011/10/26	R203 2012/05/03	8.75	Call	Bond Future	5,450.0000	5,460.0000	0.183	0	0	0
2011/10/26	R203 2012/05/03	8.75	Put	Bond Future	553.0000	545.0000	(1.447)	0	0	0
2011/10/26	R203 2012/05/03	8.80	Call	Bond Future	5,621.0000	5,632.0000	0.196	0	0	0
2011/10/26	R203 2012/05/03	8.80	Put	Bond Future	516.0000	510.0000	(1.163)	0	0	0
2011/10/26	R203 2012/05/03	8.70	Call	Bond Future	5,280.0000	5,290.0000	0.189	0	0	0
2011/10/26	R203 2012/05/03	8.70	Put	Bond Future	590.0000	583.0000	(1.186)	0	0	0

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2011/10/26	R203 2012/08/02			Bond Future	7.6820	7.6790	(0.039)	0.0000	0.0000	0
2011/10/26	R203 2012/08/02	8.50	Call	Bond Future	4,688.0000	4,693.0000	0.107	0	0	0
2011/10/26	R203 2012/08/02	8.50	Put	Bond Future	1,306.0000	1,298.0000	(0.613)	0	0	0
2011/10/26	R203 2012/08/02	8.55	Call	Bond Future	4,833.0000	4,838.0000	0.103	0	0	0
2011/10/26	R203 2012/08/02	8.55	Put	Bond Future	1,249.0000	1,241.0000	(0.641)	0	0	0
2011/10/26	R203 2012/08/02	8.45	Call	Bond Future	4,546.0000	4,551.0000	0.110	0	0	0
2011/10/26	R203 2012/08/02	8.45	Put	Bond Future	1,367.0000	1,359.0000	(0.585)	0	0	0
2011/10/26	R204 2011/11/03			Bond Future	7.7000	7.6980	(0.026)	0.0000	0.0000	1,081
2011/10/26	R204 2011/11/03	8.75	Call	Bond Future	5,534.0000	5,545.0000	0.199	0	0	0
2011/10/26	R204 2011/11/03	8.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/26	R204 2011/11/03	8.80	Call	Bond Future	5,788.0000	5,799.0000	0.190	0	0	0
2011/10/26	R204 2011/11/03	8.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/26	R204 2011/11/03	8.70	Call	Bond Future	5,280.0000	5,290.0000	0.189	0	0	0
2011/10/26	R204 2011/11/03	8.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/26	R204 2012/02/02			Bond Future	7.7900	7.7870	(0.039)	0.0000	0.0000	2,082
2011/10/26	R204 2012/02/02	9.00	Call	Bond Future	6,312.0000	6,324.0000	0.190	0	0	0
2011/10/26	R204 2012/02/02	9.00	Put	Bond Future	167.0000	163.0000	(2.395)	0	0	0
2011/10/26	R204 2012/02/02	9.05	Call	Bond Future	6,538.0000	6,549.0000	0.168	0	0	0
2011/10/26	R204 2012/02/02	9.05	Put	Bond Future	149.0000	145.0000	(2.685)	0	0	0
2011/10/26	R204 2012/02/02	8.95	Call	Bond Future	6,088.0000	6,099.0000	0.181	0	0	0
2011/10/26	R204 2012/02/02	8.95	Put	Bond Future	188.0000	183.0000	(2.660)	0	0	0
2011/10/26	R204 2012/05/03			Bond Future	7.8720	7.8690	(0.038)	0.0000	0.0000	0
2011/10/26	R204 2012/05/03	8.75	Call	Bond Future	5,225.0000	5,231.0000	0.115	0	0	0
2011/10/26	R204 2012/05/03	8.75	Put	Bond Future	863.0000	854.0000	(1.043)	0	0	0
2011/10/26	R204 2012/05/03	8.80	Call	Bond Future	5,417.0000	5,424.0000	0.129	0	0	0
2011/10/26	R204 2012/05/03	8.80	Put	Bond Future	814.0000	806.0000	(0.983)	0	0	0
2011/10/26	R204 2012/05/03	8.70	Call	Bond Future	5,040.0000	5,046.0000	0.119	0	0	0
2011/10/26	R204 2012/05/03	8.70	Put	Bond Future	920.0000	911.0000	(0.978)	0	0	0
2011/10/26	R204 2012/08/02			Bond Future	7.9530	7.9500	(0.038)	0.0000	0.0000	0
2011/10/26	R204 2012/08/02	8.50	Call	Bond Future	4,505.0000	4,510.0000	0.111	0	0	0
2011/10/26	R204 2012/08/02	8.50	Put	Bond Future	1,851.0000	1,841.0000	(0.540)	0	0	0
2011/10/26	R204 2012/08/02	8.55	Call	Bond Future	4,662.0000	4,667.0000	0.107	0	0	0
2011/10/26	R204 2012/08/02	8.55	Put	Bond Future	1,770.0000	1,760.0000	(0.565)	0	0	0
2011/10/26	R204 2012/08/02	8.45	Call	Bond Future	4,351.0000	4,355.0000	0.092	0	0	0

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2011/10/26	R204 2012/08/02	8.45	Put	Bond Future	1,936.0000	1,925.0000	(0.568)	0	0	0
2011/10/26	R206 2011/11/03			Bond Future	5.9610	5.9610	0.000	0.0000	0.0000	12,577
2011/10/26	R206 2011/11/03	7.75	Call	Bond Future	3,607.0000	3,607.0000	0.000	0	0	0
2011/10/26	R206 2011/11/03	7.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/26	R206 2011/11/03	7.80	Call	Bond Future	3,705.0000	3,705.0000	0.000	0	0	0
2011/10/26	R206 2011/11/03	7.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/26	R206 2011/11/03	7.70	Call	Bond Future	3,508.0000	3,508.0000	0.000	0	0	0
2011/10/26	R206 2011/11/03	7.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/26	R206 2012/02/02			Bond Future	5.9800	5.9800	0.000	0.0000	0.0000	0
2011/10/26	R206 2012/02/02	8.00	Call	Bond Future	3,625.0000	3,625.0000	0.000	0	0	0
2011/10/26	R206 2012/02/02	8.00	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2011/10/26	R206 2012/02/02	8.05	Call	Bond Future	3,713.0000	3,713.0000	0.000	0	0	0
2011/10/26	R206 2012/02/02	8.05	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2011/10/26	R206 2012/02/02	7.95	Call	Bond Future	3,538.0000	3,538.0000	0.000	0	0	0
2011/10/26	R206 2012/02/02	7.95	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2011/10/26	R206 2012/05/03			Bond Future	5.9660	5.9660	0.000	0.0000	0.0000	0
2011/10/26	R206 2012/05/03	7.50	Call	Bond Future	2,507.0000	2,507.0000	0.000	0	0	0
2011/10/26	R206 2012/05/03	7.50	Put	Bond Future	76.0000	76.0000	0.000	0	0	0
2011/10/26	R206 2012/05/03	7.55	Call	Bond Future	2,578.0000	2,578.0000	0.000	0	0	0
2011/10/26	R206 2012/05/03	7.55	Put	Bond Future	69.0000	69.0000	0.000	0	0	0
2011/10/26	R206 2012/05/03	7.45	Call	Bond Future	2,437.0000	2,436.0000	(0.041)	0	0	0
2011/10/26	R206 2012/05/03	7.45	Put	Bond Future	84.0000	83.0000	(1.190)	0	0	0
2011/10/26	R206 2012/08/02			Bond Future	5.9130	5.9140	0.017	0.0000	0.0000	0
2011/10/26	R206 2012/08/02	7.25	Call	Bond Future	2,004.0000	2,002.0000	(0.100)	0	0	0
2011/10/26	R206 2012/08/02	7.25	Put	Bond Future	182.0000	181.0000	(0.549)	0	0	0
2011/10/26	R206 2012/08/02	7.30	Call	Bond Future	2,059.0000	2,057.0000	(0.097)	0	0	0
2011/10/26	R206 2012/08/02	7.30	Put	Bond Future	169.0000	169.0000	0.000	0	0	0
2011/10/26	R206 2012/08/02	7.20	Call	Bond Future	1,947.0000	1,945.0000	(0.103)	0	0	0
2011/10/26	R206 2012/08/02	7.20	Put	Bond Future	192.0000	191.0000	(0.521)	0	0	0
2011/10/26	R207 2011/11/03			Bond Future	7.9100	7.9070	(0.038)	0.0000	0.0000	8,399
2011/10/26	R207 2011/11/03	8.75	Call	Bond Future	4,718.0000	4,735.0000	0.360	0	0	0
2011/10/26	R207 2011/11/03	8.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/26	R207 2011/11/03	8.80	Call	Bond Future	4,989.0000	5,007.0000	0.361	0	0	0

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2011/10/26	R207 2011/11/03	8.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/26	R207 2011/11/03	8.70	Call	Bond Future	4,445.0000	4,463.0000	0.405	0	0	0
2011/10/26	R207 2011/11/03	8.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/26	R207 2011/11/03	7.90	Put	Bond Future	572.0000	532.0000	(6.993)	0	0	0
2011/10/26	R207 2011/11/03	7.90	Call	Bond Future	514.0000	491.0000	(4.475)	0	0	2,000
2011/10/26	R207 2011/11/03	8.15	Call	Bond Future	1,489.0000	1,486.0000	(0.201)	0	0	0
2011/10/26	R207 2011/11/03	8.15	Put	Bond Future	110.0000	90.0000	(18.182)	0	0	2,000
2011/10/26	R207 2011/11/03	8.35	Call	Bond Future	2,526.0000	2,538.0000	0.475	0	0	0
2011/10/26	R207 2011/11/03	8.35	Put	Bond Future	17.0000	12.0000	(29.412)	0	0	2,000
2011/10/26	R207 2011/11/03	7.30	Put	Bond Future	3,621.0000	3,603.0000	(0.497)	0	0	0
2011/10/26	R207 2011/11/03	7.30	Call	Bond Future	2.0000	1.0000	(50.000)	0	0	900
2011/10/26	R207 2011/11/03	7.75	Put	Bond Future	1,131.0000	1,094.0000	(3.271)	0	0	0
2011/10/26	R207 2011/11/03	7.75	Call	Bond Future	198.0000	178.0000	(10.101)	0	0	300
2011/10/26	R207 2011/11/03	7.95	Put	Bond Future	434.0000	396.0000	(8.756)	0	0	300
2011/10/26	R207 2011/11/03	7.95	Call	Bond Future	666.0000	645.0000	(3.153)	0	0	0
2011/10/26	R207 2011/11/03	8.40	Call	Bond Future	2,799.0000	2,812.0000	0.464	0	0	0
2011/10/26	R207 2011/11/03	8.40	Put	Bond Future	11.0000	6.0000	(45.455)	0	0	900
2011/10/26	R207 2012/02/02			Bond Future	7.9980	7.9950	(0.038)	0.0000	0.0000	610
2011/10/26	R207 2012/02/02	9.00	Call	Bond Future	5,771.0000	5,780.0000	0.156	0	0	0
2011/10/26	R207 2012/02/02	9.00	Put	Bond Future	327.0000	319.0000	(2.446)	0	0	0
2011/10/26	R207 2012/02/02	9.05	Call	Bond Future	6,000.0000	6,010.0000	0.167	0	0	0
2011/10/26	R207 2012/02/02	9.05	Put	Bond Future	295.0000	288.0000	(2.373)	0	0	0
2011/10/26	R207 2012/02/02	8.95	Call	Bond Future	5,544.0000	5,553.0000	0.162	0	0	0
2011/10/26	R207 2012/02/02	8.95	Put	Bond Future	363.0000	355.0000	(2.204)	0	0	0
2011/10/26	R207 2012/05/03			Bond Future	8.0800	8.0770	(0.037)	0.0000	0.0000	0
2011/10/26	R207 2012/05/03	8.75	Call	Bond Future	4,898.0000	4,903.0000	0.102	0	0	0
2011/10/26	R207 2012/05/03	8.75	Put	Bond Future	1,314.0000	1,302.0000	(0.913)	0	0	0
2011/10/26	R207 2012/05/03	8.80	Call	Bond Future	5,084.0000	5,090.0000	0.118	0	0	0
2011/10/26	R207 2012/05/03	8.80	Put	Bond Future	1,239.0000	1,229.0000	(0.807)	0	0	0
2011/10/26	R207 2012/05/03	8.70	Call	Bond Future	4,709.0000	4,714.0000	0.106	0	0	0
2011/10/26	R207 2012/05/03	8.70	Put	Bond Future	1,386.0000	1,375.0000	(0.794)	0	0	0
2011/10/26	R207 2012/08/02			Bond Future	8.1620	8.1590	(0.037)	0.0000	0.0000	0
2011/10/26	R207 2012/08/02	8.75	Call	Bond Future	4,997.0000	5,002.0000	0.100	0	0	0
2011/10/26	R207 2012/08/02	8.75	Put	Bond Future	1,931.0000	1,920.0000	(0.570)	0	0	0
2011/10/26	R207 2012/08/02	8.80	Call	Bond Future	5,167.0000	5,172.0000	0.097	0	0	0

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2011/10/26	R207 2012/08/02	8.80	Put	Bond Future	1,846.0000	1,835.0000	(0.596)	0	0	0
2011/10/26	R207 2012/08/02	8.70	Call	Bond Future	4,830.0000	4,835.0000	0.104	0	0	0
2011/10/26	R207 2012/08/02	8.70	Put	Bond Future	2,020.0000	2,009.0000	(0.545)	0	0	0
2011/10/26	R208 2011/11/03			Bond Future	7.9790	7.9770	(0.025)	0.0000	0.0000	2,040
2011/10/26	R208 2011/11/03	8.75	Call	Bond Future	4,617.0000	4,629.0000	0.260	0	0	0
2011/10/26	R208 2011/11/03	8.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/26	R208 2011/11/03	8.80	Call	Bond Future	4,906.0000	4,918.0000	0.245	0	0	0
2011/10/26	R208 2011/11/03	8.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/26	R208 2011/11/03	8.70	Call	Bond Future	4,327.0000	4,339.0000	0.277	0	0	0
2011/10/26	R208 2011/11/03	8.70	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2011/10/26	R208 2011/11/03	7.95	Put	Bond Future	667.0000	627.0000	(5.997)	0	0	0
2011/10/26	R208 2011/11/03	7.95	Call	Bond Future	487.0000	460.0000	(5.544)	0	0	1,995
2011/10/26	R208 2011/11/03	8.20	Put	Bond Future	135.0000	112.0000	(17.037)	0	0	0
2011/10/26	R208 2011/11/03	8.20	Call	Bond Future	1,489.0000	1,479.0000	(0.672)	0	0	665
2011/10/26	R208 2011/11/03	8.40	Call	Bond Future	2,581.0000	2,587.0000	0.232	0	0	0
2011/10/26	R208 2011/11/03	8.40	Put	Bond Future	23.0000	16.0000	(30.435)	0	0	665
2011/10/26	R208 2011/11/03	8.90	Call	Bond Future	5,480.0000	5,493.0000	0.237	0	0	0
2011/10/26	R208 2011/11/03	8.90	Put	Bond Future	0.0000	0.0000	0.000	0	0	1,995
2011/10/26	R208 2012/02/02			Bond Future	8.0600	8.0580	(0.025)	0.0000	0.0000	5,986
2011/10/26	R208 2012/02/02	9.00	Call	Bond Future	5,872.0000	5,876.0000	0.068	0	0	0
2011/10/26	R208 2012/02/02	9.00	Put	Bond Future	410.0000	401.0000	(2.195)	0	0	0
2011/10/26	R208 2012/02/02	9.05	Call	Bond Future	6,113.0000	6,117.0000	0.065	0	0	0
2011/10/26	R208 2012/02/02	9.05	Put	Bond Future	372.0000	364.0000	(2.151)	0	0	0
2011/10/26	R208 2012/02/02	8.95	Call	Bond Future	5,634.0000	5,637.0000	0.053	0	0	0
2011/10/26	R208 2012/02/02	8.95	Put	Bond Future	451.0000	442.0000	(1.996)	0	0	0
2011/10/26	R208 2012/05/03			Bond Future	8.1350	8.1330	(0.025)	0.0000	0.0000	0
2011/10/26	R208 2012/05/03	9.00	Call	Bond Future	5,974.0000	5,977.0000	0.050	0	0	0
2011/10/26	R208 2012/05/03	9.00	Put	Bond Future	1,046.0000	1,038.0000	(0.765)	0	0	0
2011/10/26	R208 2012/05/03	9.05	Call	Bond Future	6,186.0000	6,190.0000	0.065	0	0	0
2011/10/26	R208 2012/05/03	9.05	Put	Bond Future	984.0000	976.0000	(0.813)	0	0	0
2011/10/26	R208 2012/05/03	8.95	Call	Bond Future	5,764.0000	5,767.0000	0.052	0	0	0
2011/10/26	R208 2012/05/03	8.95	Put	Bond Future	1,112.0000	1,103.0000	(0.809)	0	0	0
2011/10/26	R208 2012/08/02			Bond Future	8.2080	8.2050	(0.037)	0.0000	0.0000	0
2011/10/26	R208 2012/08/02	8.75	Call	Bond Future	5,202.0000	5,208.0000	0.115	0	0	0

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2011/10/26	R208 2012/08/02	8.75	Put	Bond Future	2,147.0000	2,135.0000	(0.559)	0	0	0
2011/10/26	R208 2012/08/02	8.80	Call	Bond Future	5,385.0000	5,391.0000	0.111	0	0	0
2011/10/26	R208 2012/08/02	8.80	Put	Bond Future	2,054.0000	2,043.0000	(0.536)	0	0	0
2011/10/26	R208 2012/08/02	8.70	Call	Bond Future	5,022.0000	5,027.0000	0.100	0	0	0
2011/10/26	R208 2012/08/02	8.70	Put	Bond Future	2,243.0000	2,231.0000	(0.535)	0	0	0
2011/10/26	R209 2011/11/03			Bond Future	8.7480	8.7710	0.263	0.0000	0.0000	1,763
2011/10/26	R209 2011/11/03	8.75	Call	Bond Future	803.0000	668.0000	(16.812)	0	0	0
2011/10/26	R209 2011/11/03	8.75	Put	Bond Future	787.0000	835.0000	6.099	0	0	0
2011/10/26	R209 2011/11/03	8.80	Call	Bond Future	1,018.0000	869.0000	(14.637)	0	0	0
2011/10/26	R209 2011/11/03	8.80	Put	Bond Future	605.0000	639.0000	5.620	0	0	0
2011/10/26	R209 2011/11/03	8.70	Call	Bond Future	619.0000	500.0000	(19.225)	0	0	0
2011/10/26	R209 2011/11/03	8.70	Put	Bond Future	1,004.0000	1,068.0000	6.375	0	0	0
2011/10/26	R209 2012/02/02			Bond Future	8.8160	8.8400	0.272	0.0000	0.0000	1,237
2011/10/26	R209 2012/02/02	9.00	Call	Bond Future	3,563.0000	3,437.0000	(3.536)	0	0	0
2011/10/26	R209 2012/02/02	9.00	Put	Bond Future	2,135.0000	2,198.0000	2.951	0	0	0
2011/10/26	R209 2012/02/02	9.05	Call	Bond Future	3,787.0000	3,657.0000	(3.433)	0	0	0
2011/10/26	R209 2012/02/02	9.05	Put	Bond Future	1,979.0000	2,038.0000	2.981	0	0	0
2011/10/26	R209 2012/02/02	8.95	Call	Bond Future	3,346.0000	3,224.0000	(3.646)	0	0	0
2011/10/26	R209 2012/02/02	8.95	Put	Bond Future	2,302.0000	2,369.0000	2.911	0	0	0
2011/10/26	R209 2012/05/03			Bond Future	8.8800	8.9050	0.282	0.0000	0.0000	0
2011/10/26	R209 2012/05/03	9.00	Call	Bond Future	4,303.0000	4,185.0000	(2.742)	0	0	0
2011/10/26	R209 2012/05/03	9.00	Put	Bond Future	3,378.0000	3,455.0000	2.279	0	0	0
2011/10/26	R209 2012/05/03	9.05	Call	Bond Future	4,510.0000	4,388.0000	(2.705)	0	0	0
2011/10/26	R209 2012/05/03	9.05	Put	Bond Future	3,206.0000	3,278.0000	2.246	0	0	0
2011/10/26	R209 2012/05/03	8.95	Call	Bond Future	4,103.0000	3,987.0000	(2.827)	0	0	0
2011/10/26	R209 2012/05/03	8.95	Put	Bond Future	3,561.0000	3,640.0000	2.218	0	0	0
2011/10/26	R209 2012/08/02			Bond Future	8.9420	8.9670	0.280	0.0000	0.0000	0
2011/10/26	R209 2012/08/02	9.25	Call	Bond Future	5,977.0000	5,853.0000	(2.075)	0	0	0
2011/10/26	R209 2012/08/02	9.25	Put	Bond Future	3,668.0000	3,735.0000	1.827	0	0	0
2011/10/26	R209 2012/08/02	9.30	Call	Bond Future	6,188.0000	6,062.0000	(2.036)	0	0	0
2011/10/26	R209 2012/08/02	9.30	Put	Bond Future	3,515.0000	3,580.0000	1.849	0	0	0
2011/10/26	R209 2012/08/02	9.20	Call	Bond Future	5,768.0000	5,646.0000	(2.115)	0	0	0
2011/10/26	R209 2012/08/02	9.20	Put	Bond Future	3,825.0000	3,895.0000	1.830	0	0	0

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2011/10/26	R210 2011/11/03			Bond Future	130.4041	129.5652	(0.643)	0.0000	0.0000	750
2011/10/26	R210 2011/11/03	131.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/26	R210 2011/11/03	131.00	Put	Bond Future	596.0000	1,435.0000	140.772	0	0	0
2011/10/26	R210 2011/11/03	131.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/26	R210 2011/11/03	131.05	Put	Bond Future	646.0000	1,485.0000	129.876	0	0	0
2011/10/26	R210 2011/11/03	130.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/26	R210 2011/11/03	130.95	Put	Bond Future	546.0000	1,385.0000	153.663	0	0	0
2011/10/26	R211 2011/11/03			Bond Future	113.3718	113.5722	0.177	0.0000	0.0000	529
2011/10/26	R211 2011/11/03	1.25	Call	Bond Future	112,122.0000	112,322.0000	0.178	0	0	0
2011/10/26	R211 2011/11/03	1.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/26	R211 2011/11/03	1.30	Call	Bond Future	112,072.0000	112,272.0000	0.178	0	0	0
2011/10/26	R211 2011/11/03	1.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/26	R211 2011/11/03	1.20	Call	Bond Future	112,172.0000	112,372.0000	0.178	0	0	0
2011/10/26	R211 2011/11/03	1.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/26	R211 2012/02/02			Bond Future	113.6596	113.8628	0.179	0.0000	0.0000	0
2011/10/26	R211 2012/02/02	110.50	Call	Bond Future	3,160.0000	3,363.0000	6.424	0	0	0
2011/10/26	R211 2012/02/02	110.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/26	R211 2012/02/02	110.55	Call	Bond Future	3,110.0000	3,313.0000	6.527	0	0	0
2011/10/26	R211 2012/02/02	110.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/26	R211 2012/02/02	110.45	Call	Bond Future	3,210.0000	3,413.0000	6.324	0	0	0
2011/10/26	R211 2012/02/02	110.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/26	R212 2011/11/03			Bond Future	109.6704	109.2017	(0.427)	0.0000	0.0000	2,677
2011/10/26	R212 2011/11/03	2.50	Call	Bond Future	107,170.0000	106,702.0000	(0.437)	0	0	0
2011/10/26	R212 2011/11/03	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/26	R212 2011/11/03	2.55	Call	Bond Future	107,120.0000	106,652.0000	(0.437)	0	0	0
2011/10/26	R212 2011/11/03	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/26	R212 2011/11/03	2.45	Call	Bond Future	107,220.0000	106,752.0000	(0.436)	0	0	0
2011/10/26	R212 2011/11/03	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/26	R212 2012/02/02			Bond Future	109.7746	109.2991	(0.433)	0.0000	0.0000	0
2011/10/26	R212 2012/02/02	108.50	Call	Bond Future	1,275.0000	799.0000	(37.333)	0	0	0
2011/10/26	R212 2012/02/02	108.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/26	R212 2012/02/02	108.55	Call	Bond Future	1,225.0000	749.0000	(38.857)	0	0	0
2011/10/26	R212 2012/02/02	108.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0



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2011/10/26	R212 2012/02/02	108.45	Call	Bond Future	1,325.0000	849.0000	(35.925)	0	0	0
2011/10/26	R212 2012/02/02	108.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/26	R213 2011/11/03			Bond Future	8.7490	8.7770	0.320	0.0000	0.0000	0
2011/10/26	R213 2011/11/03	8.75	Call	Bond Future	8.0000	0.0000	(100.000)	0	0	0
2011/10/26	R213 2011/11/03	8.75	Put	Bond Future	0.0000	218.0000	100.000	0	0	0
2011/10/26	R213 2011/11/03	8.80	Call	Bond Future	412.0000	185.0000	(55.097)	0	0	0
2011/10/26	R213 2011/11/03	8.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/26	R213 2011/11/03	8.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/26	R213 2011/11/03	8.70	Put	Bond Future	399.0000	625.0000	56.642	0	0	0
2011/10/26	R213 2012/02/02			Bond Future	8.8280	8.8560	0.317	0.0000	0.0000	0
2011/10/26	R213 2012/02/02	9.00	Call	Bond Future	1,356.0000	1,133.0000	(16.445)	0	0	0
2011/10/26	R213 2012/02/02	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/26	R213 2012/02/02	9.05	Call	Bond Future	1,744.0000	1,521.0000	(12.787)	0	0	0
2011/10/26	R213 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/26	R213 2012/02/02	8.95	Call	Bond Future	965.0000	742.0000	(23.109)	0	0	0
2011/10/26	R213 2012/02/02	8.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/26	R213 2012/05/03			Bond Future	8.8970	8.9260	0.326	0.0000	0.0000	0
2011/10/26	R213 2012/05/03	9.25	Call	Bond Future	2,710.0000	2,483.0000	(8.376)	0	0	0
2011/10/26	R213 2012/05/03	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/26	R213 2012/05/03	9.30	Call	Bond Future	3,084.0000	2,856.0000	(7.393)	0	0	0
2011/10/26	R213 2012/05/03	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/26	R213 2012/05/03	9.20	Call	Bond Future	2,335.0000	2,107.0000	(9.764)	0	0	0
2011/10/26	R213 2012/05/03	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/26	R213 2012/08/02			Bond Future	8.9630	8.9940	0.346	0.0000	0.0000	0
2011/10/26	R213 2012/08/02	9.25	Call	Bond Future	2,185.0000	1,945.0000	(10.984)	0	0	0
2011/10/26	R213 2012/08/02	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/26	R213 2012/08/02	9.30	Call	Bond Future	2,557.0000	2,316.0000	(9.425)	0	0	0
2011/10/26	R213 2012/08/02	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/26	R213 2012/08/02	9.20	Call	Bond Future	1,811.0000	1,570.0000	(13.308)	0	0	0
2011/10/26	R213 2012/08/02	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/26	RZ02 2011/11/03			Bond Future	0.0050	0.0050	0.000	0.0000	0.0000	0
2011/10/26	RZ02 2011/11/03	1.00	Call	Bond Future	27,590.0000	27,590.0000	0.000	0	0	0
2011/10/26	RZ02 2011/11/03	1.00	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
2011/10/26	RZ02 2011/11/03	1.05	Call	Bond Future	28,834.0000	28,834.0000	0.000	0	0	0
2011/10/26	RZ02 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/26	RZ02 2011/11/03	0.95	Call	Bond Future	26,333.0000	26,333.0000	0.000	0	0	0
2011/10/26	RZ02 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/26	RZ11 2011/11/03			Bond Future	0.7760	0.7700	(0.773)	0.0000	0.0000	0
2011/10/26	RZ11 2011/11/03	1.00	Call	Bond Future	1,226.0000	1,226.0000	0.000	0	0	0
2011/10/26	RZ11 2011/11/03	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/26	RZ11 2011/11/03	1.05	Call	Bond Future	1,491.0000	1,491.0000	0.000	0	0	0
2011/10/26	RZ11 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/26	RZ11 2011/11/03	0.95	Call	Bond Future	961.0000	961.0000	0.000	0	0	0
2011/10/26	RZ11 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/26	RZ12 2011/11/03			Bond Future	1.9230	1.9190	(0.208)	0.0000	0.0000	0
2011/10/26	RZ12 2011/11/03	2.00	Call	Bond Future	778.0000	778.0000	0.000	0	0	0
2011/10/26	RZ12 2011/11/03	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/26	RZ12 2011/11/03	2.05	Call	Bond Future	1,255.0000	1,255.0000	0.000	0	0	0
2011/10/26	RZ12 2011/11/03	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/26	RZ12 2011/11/03	1.95	Call	Bond Future	298.0000	298.0000	0.000	0	0	0
2011/10/26	RZ12 2011/11/03	1.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/26	TRT1 2011/11/03			Index Future	362.3640	364.0240	0.458	0.0000	0.0000	0
2011/10/26	TRT1 2012/02/02			Index Future	367.2150	368.9020	0.459	0.0000	0.0000	0
<b>Total</b>										<b>482810.00</b>