



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 03/11/2011

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2011/11/03	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/03	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/03	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/03	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/03	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/03	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/03	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/03	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/03	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/03	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/03	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/03	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/03	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/03	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/03	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/11/03	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/03	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/03	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/03	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/03	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/03	AL7T 2011/11/03			Index Future	406.0970	406.0220	(0.018)	0.0000	0.0000	0
2011/11/03	AL7T 2012/02/02			Index Future	412.0430	412.8830	0.204	0.0000	0.0000	16
2011/11/03	AL7T 2012/05/03			Index Future	418.0870	418.8540	0.183	0.0000	0.0000	0
2011/11/03	ALBI 2011/11/03			Index Future	370.3870	370.2160	(0.046)	0.0000	0.0000	0
2011/11/03	ALBI 2012/02/02			Index Future	375.8090	376.3670	0.148	0.0000	0.0000	1,044
2011/11/03	ALBI 2012/05/03			Index Future	381.3220	381.8100	0.128	0.0000	0.0000	0
2011/11/03	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/03	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/03	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/03	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/03	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/03	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/03	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/03	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/03	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/03	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/03	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/11/03	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0
2011/11/03	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/03	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/03	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/03	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/03	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/03	CAAK 2011/12/19			Can-Do Future	0.0874	0.0723	(17.277)	0.0000	0.0000	12,659
2011/11/03	CAAL 2011/12/19			Can-Do Future	0.0923	0.0766	(17.010)	0.0000	0.0000	18,519
2011/11/03	CAAM2011/12/19			Can-Do Future	0.1913	0.2019	5.541	0.0000	0.0000	12,423
2011/11/03	CAAN 2012/03/30			Can-Do Future	0.3898	0.3552	(8.876)	0.0000	0.0000	100,000
2011/11/03	CAAO 2012/03/30			Can-Do Future	0.1412	0.1683	19.193	0.0000	0.0000	100,000
2011/11/03	CAAP 2011/12/19			Can-Do Future	0.2183	0.2283	4.581	0.0000	0.0000	12,346
2011/11/03	CAAR 2011/12/19			Can-Do Future	0.0918	0.0766	(16.558)	0.0000	0.0000	18,750
2011/11/03	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/03	CRD1 2011/11/03			Index Future	165.0850	165.5830	0.302	0.0000	0.0000	0
2011/11/03	CRD1 2012/02/02			Index Future	167.2950	167.8020	0.303	0.0000	0.0000	0
2011/11/03	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/03	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/03	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/03	GOVI 2011/11/03			GOVI	371.7380	371.5780	(0.043)	0.0000	0.0000	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2011/11/03	GOVI 2011/11/03	357.00	Call	GOVI	147,380.0000	145,780.0000	(1.086)	0	0	0
2011/11/03	GOVI 2011/11/03	357.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/11/03	GOVI 2011/11/03	357.01	Call	GOVI	147,280.0000	145,680.0000	(1.086)	0	0	0
2011/11/03	GOVI 2011/11/03	357.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/11/03	GOVI 2011/11/03	356.99	Call	GOVI	147,480.0000	145,880.0000	(1.085)	0	0	0
2011/11/03	GOVI 2011/11/03	356.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/11/03	GOVI 2012/02/02			GOVI	377.1800	377.7740	0.157	0.0000	0.0000	152
2011/11/03	GOVI 2012/02/02	369.00	Call	GOVI	81,800.0000	87,740.0000	7.262	0	0	0
2011/11/03	GOVI 2012/02/02	369.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/11/03	GOVI 2012/02/02	369.01	Call	GOVI	81,700.0000	87,640.0000	7.271	0	0	0
2011/11/03	GOVI 2012/02/02	369.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/11/03	GOVI 2012/02/02	368.99	Call	GOVI	81,900.0000	87,840.0000	7.253	0	0	0
2011/11/03	GOVI 2012/02/02	368.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/11/03	GOVI 2012/05/03			GOVI	382.7130	383.2380	0.137	0.0000	0.0000	0
2011/11/03	GOVI 2012/05/03	382.00	Call	GOVI	7,130.0000	12,380.0000	73.633	0	0	0
2011/11/03	GOVI 2012/05/03	382.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/11/03	GOVI 2012/05/03	382.01	Call	GOVI	7,030.0000	12,280.0000	74.680	0	0	0
2011/11/03	GOVI 2012/05/03	382.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/11/03	GOVI 2012/05/03	381.99	Call	GOVI	7,230.0000	12,480.0000	72.614	0	0	0
2011/11/03	GOVI 2012/05/03	381.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/11/03	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/11/03	IGOV 2011/11/03			Index Future	160.2840	160.2760	(0.005)	0.0000	0.0000	0
2011/11/03	IGOV 2012/02/02			Index Future	162.6310	162.5200	(0.068)	0.0000	0.0000	103
2011/11/03	IGOV 2012/05/03			Index Future	165.0160	164.8700	(0.088)	0.0000	0.0000	0
2011/11/03	ILBI 2012/02/02			Index Future	438.6870	440.3170	0.372	0.0000	0.0000	88
2011/11/03	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/11/03	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/11/03	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/11/03	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0

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2011/11/03	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/11/03	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/11/03	JBAF 2011/11/16			Jibar Tradeable Future	5.4900	5.5100	0.364	0.0000	0.0000	1,700
2011/11/03	JBAF 2011/12/21			Jibar Tradeable Future	5.4600	5.4000	(1.099)	0.0000	0.0000	5,541
2011/11/03	JBAF 2012/01/18			Jibar Tradeable Future	5.4100	5.3400	(1.294)	94.6350	94.6350	200
2011/11/03	JBAF 2012/02/15			Jibar Tradeable Future	5.3500	5.2700	(1.495)	0.0000	0.0000	0
2011/11/03	JBAF 2012/03/20			Jibar Tradeable Future	5.3100	5.2300	(1.507)	0.0000	0.0000	1,340
2011/11/03	JBAF 2012/04/18			Jibar Tradeable Future	5.2800	5.2000	(1.515)	0.0000	0.0000	0
2011/11/03	JBAF 2012/06/20			Jibar Tradeable Future	5.2900	5.2000	(1.701)	0.0000	0.0000	2,890
2011/11/03	JBAF 2012/09/19			Jibar Tradeable Future	5.3600	5.2900	(1.306)	0.0000	0.0000	44,760
2011/11/03	JBAF 2012/12/19			Jibar Tradeable Future	5.5100	5.4400	(1.270)	0.0000	0.0000	990
2011/11/03	JBAF 2013/03/20			Jibar Tradeable Future	5.7100	5.6500	(1.051)	0.0000	0.0000	790
2011/11/03	JBAF 2013/06/19			Jibar Tradeable Future	5.9400	5.9000	(0.673)	0.0000	0.0000	1,250
2011/11/03	JBAF 2013/09/18			Jibar Tradeable Future	6.2000	6.1500	(0.806)	0.0000	0.0000	0
2011/11/03	JN02 2011/11/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/11/03	JN02 2011/11/03	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/03	JN02 2011/11/03	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/03	JN02 2011/11/03	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/03	JN02 2011/11/03	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/11/03	JN02 2011/11/03	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/11/03	JN02 2011/11/03	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/03	JN02 2012/02/02			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/11/03	JN02 2012/02/02	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/03	JN02 2012/02/02	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/03	JN02 2012/02/02	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/03	JN02 2012/02/02	7.75	Put	JNOTE	0.0000	250,000.0000	100.000	0	0	0
2011/11/03	JN02 2012/02/02	7.25	Call	JNOTE	0.0000	250,000.0000	100.000	0	0	0
2011/11/03	JN02 2012/02/02	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/03	JN05 2011/11/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/11/03	JN05 2011/11/03	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/03	JN05 2011/11/03	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/03	JN05 2011/11/03	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0

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2011/11/03	JN05 2011/11/03	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/11/03	JN05 2011/11/03	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/11/03	JN05 2011/11/03	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/03	JN05 2012/02/02			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/11/03	JN05 2012/02/02	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/03	JN05 2012/02/02	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/03	JN05 2012/02/02	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/03	JN05 2012/02/02	7.75	Put	JNOTE	0.0000	250,000.0000	100.000	0	0	0
2011/11/03	JN05 2012/02/02	7.25	Call	JNOTE	0.0000	250,000.0000	100.000	0	0	0
2011/11/03	JN05 2012/02/02	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/03	JN10 2011/11/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/11/03	JN10 2011/11/03	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/03	JN10 2011/11/03	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/03	JN10 2011/11/03	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/03	JN10 2011/11/03	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/11/03	JN10 2011/11/03	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/11/03	JN10 2011/11/03	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/03	JN10 2012/02/02			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/11/03	JN10 2012/02/02	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/03	JN10 2012/02/02	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/03	JN10 2012/02/02	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/03	JN10 2012/02/02	7.75	Put	JNOTE	0.0000	250,000.0000	100.000	0	0	0
2011/11/03	JN10 2012/02/02	7.25	Call	JNOTE	0.0000	250,000.0000	100.000	0	0	0
2011/11/03	JN10 2012/02/02	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/03	OTH1 2011/11/03			Index Future	362.8220	362.5900	(0.064)	0.0000	0.0000	0
2011/11/03	OTH1 2012/02/02			Index Future	368.1340	368.5030	0.100	0.0000	0.0000	0
2011/11/03	R157 2011/11/03			Bond Future	6.5910	6.6000	0.137	0.0000	0.0000	0
2011/11/03	R157 2011/11/03	8.25	Call	Bond Future	6,147.0000	6,113.0000	(0.553)	0	0	0
2011/11/03	R157 2011/11/03	8.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/03	R157 2011/11/03	8.30	Call	Bond Future	6,326.0000	6,292.0000	(0.537)	0	0	0
2011/11/03	R157 2011/11/03	8.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/03	R157 2011/11/03	8.20	Call	Bond Future	5,967.0000	5,933.0000	(0.570)	0	0	0
2011/11/03	R157 2011/11/03	8.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/11/03	R157 2011/11/03	6.55	Put	Bond Future	201.0000	191.0000	(4.975)	0	0	0
2011/11/03	R157 2011/11/03	6.55	Call	Bond Future	44.0000	0.0000	(100.000)	0	0	0
2011/11/03	R157 2011/11/03	7.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/03	R157 2011/11/03	7.00	Call	Bond Future	1,553.0000	1,518.0000	(2.254)	0	0	0
2011/11/03	R157 2011/11/03	7.10	Call	Bond Future	1,929.0000	1,894.0000	(1.814)	0	0	0
2011/11/03	R157 2011/11/03	7.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/03	R157 2011/11/03	7.55	Call	Bond Future	3,602.0000	3,567.0000	(0.972)	0	0	0
2011/11/03	R157 2011/11/03	7.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/03	R157 2012/02/02			Bond Future	6.6500	6.5920	(0.872)	0.0000	0.0000	15,280
2011/11/03	R157 2012/02/02	8.50	Call	Bond Future	6,405.0000	6,609.0000	3.185	0	0	0
2011/11/03	R157 2012/02/02	8.50	Put	Bond Future	15.0000	12.0000	(20.000)	0	0	0
2011/11/03	R157 2012/02/02	8.55	Call	Bond Future	6,569.0000	6,774.0000	3.121	0	0	0
2011/11/03	R157 2012/02/02	8.55	Put	Bond Future	12.0000	10.0000	(16.667)	0	0	0
2011/11/03	R157 2012/02/02	8.45	Call	Bond Future	6,240.0000	6,444.0000	3.269	0	0	0
2011/11/03	R157 2012/02/02	8.45	Put	Bond Future	17.0000	14.0000	(17.647)	0	0	0
2011/11/03	R157 2012/02/02	6.55	Call	Bond Future	801.0000	891.0000	11.236	0	0	0
2011/11/03	R157 2012/02/02	6.55	Put	Bond Future	1,159.0000	1,042.0000	(10.095)	0	0	130
2011/11/03	R157 2012/02/02	6.00	Put	Bond Future	2,510.0000	2,332.0000	(7.092)	0	0	0
2011/11/03	R157 2012/02/02	6.00	Call	Bond Future	159.0000	188.0000	18.239	0	0	130
2011/11/03	R157 2012/02/02	7.05	Call	Bond Future	1,914.0000	2,059.0000	7.576	0	0	0
2011/11/03	R157 2012/02/02	7.05	Put	Bond Future	495.0000	433.0000	(12.525)	0	0	130
2011/11/03	R157 2012/02/02	6.25	Put	Bond Future	1,812.0000	1,660.0000	(8.389)	0	0	0
2011/11/03	R157 2012/02/02	6.25	Call	Bond Future	372.0000	427.0000	14.785	0	0	3,960
2011/11/03	R157 2012/02/02	6.45	Put	Bond Future	1,353.0000	1,225.0000	(9.460)	0	0	0
2011/11/03	R157 2012/02/02	6.45	Call	Bond Future	636.0000	715.0000	12.421	0	0	1,320
2011/11/03	R157 2012/02/02	6.65	Call	Bond Future	986.0000	1,089.0000	10.446	0	0	0
2011/11/03	R157 2012/02/02	6.65	Put	Bond Future	986.0000	881.0000	(10.649)	0	0	1,320
2011/11/03	R157 2012/02/02	7.20	Call	Bond Future	2,321.0000	2,478.0000	6.764	0	0	0
2011/11/03	R157 2012/02/02	7.20	Put	Bond Future	375.0000	325.0000	(13.333)	0	0	3,960
2011/11/03	R157 2012/05/03			Bond Future	6.7140	6.6580	(0.834)	0.0000	0.0000	0
2011/11/03	R157 2012/05/03	8.25	Call	Bond Future	5,201.0000	5,366.0000	3.172	0	0	0
2011/11/03	R157 2012/05/03	8.25	Put	Bond Future	230.0000	208.0000	(9.565)	0	0	0
2011/11/03	R157 2012/05/03	8.30	Call	Bond Future	5,341.0000	5,506.0000	3.089	0	0	0
2011/11/03	R157 2012/05/03	8.30	Put	Bond Future	212.0000	191.0000	(9.906)	0	0	0
2011/11/03	R157 2012/05/03	8.20	Call	Bond Future	5,063.0000	5,226.0000	3.219	0	0	0

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2011/11/03	R157 2012/05/03	8.20	Put	Bond Future	249.0000	226.0000	(9.237)	0	0	0
2011/11/03	R157 2012/08/02			Bond Future	6.8060	6.7310	(1.102)	0.0000	0.0000	0
2011/11/03	R157 2012/08/02	8.00	Call	Bond Future	4,298.0000	4,474.0000	4.095	0	0	0
2011/11/03	R157 2012/08/02	8.00	Put	Bond Future	700.0000	645.0000	(7.857)	0	0	0
2011/11/03	R157 2012/08/02	8.05	Call	Bond Future	4,410.0000	4,589.0000	4.059	0	0	0
2011/11/03	R157 2012/08/02	8.05	Put	Bond Future	664.0000	613.0000	(7.681)	0	0	0
2011/11/03	R157 2012/08/02	7.95	Call	Bond Future	4,187.0000	4,361.0000	4.156	0	0	0
2011/11/03	R157 2012/08/02	7.95	Put	Bond Future	737.0000	680.0000	(7.734)	0	0	0
2011/11/03	R157 2012/11/01			Bond Future	6.8810	6.8190	(0.901)	0.0000	0.0000	0
2011/11/03	R157 2012/11/01	7.00	Call	Bond Future	2,094.0000	2,187.0000	4.441	0	0	0
2011/11/03	R157 2012/11/01	7.00	Put	Bond Future	1,759.0000	1,676.0000	(4.719)	0	0	0
2011/11/03	R157 2012/11/01	7.05	Call	Bond Future	2,186.0000	2,280.0000	4.300	0	0	0
2011/11/03	R157 2012/11/01	7.05	Put	Bond Future	1,710.0000	1,629.0000	(4.737)	0	0	0
2011/11/03	R157 2012/11/01	6.95	Call	Bond Future	2,005.0000	2,095.0000	4.489	0	0	0
2011/11/03	R157 2012/11/01	6.95	Put	Bond Future	1,810.0000	1,725.0000	(4.696)	0	0	0
2011/11/03	R186 2011/11/03			Bond Future	8.3610	8.3750	0.167	0.0000	0.0000	0
2011/11/03	R186 2011/11/03	9.00	Call	Bond Future	5,906.0000	5,772.0000	(2.269)	0	0	0
2011/11/03	R186 2011/11/03	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/03	R186 2011/11/03	9.05	Call	Bond Future	6,350.0000	6,216.0000	(2.110)	0	0	0
2011/11/03	R186 2011/11/03	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/03	R186 2011/11/03	8.95	Call	Bond Future	5,459.0000	5,325.0000	(2.455)	0	0	0
2011/11/03	R186 2011/11/03	8.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/03	R186 2011/11/03	8.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/03	R186 2011/11/03	8.75	Call	Bond Future	3,648.0000	3,513.0000	(3.701)	0	0	0
2011/11/03	R186 2011/11/03	8.10	Put	Bond Future	2,542.0000	2,677.0000	5.311	0	0	0
2011/11/03	R186 2011/11/03	8.10	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/03	R186 2011/11/03	8.35	Put	Bond Future	366.0000	240.0000	(34.426)	0	0	0
2011/11/03	R186 2011/11/03	8.35	Call	Bond Future	260.0000	0.0000	(100.000)	0	0	0
2011/11/03	R186 2011/11/03	8.55	Call	Bond Future	1,796.0000	1,659.0000	(7.628)	0	0	0
2011/11/03	R186 2011/11/03	8.55	Put	Bond Future	3.0000	0.0000	(100.000)	0	0	0
2011/11/03	R186 2011/11/03	9.10	Call	Bond Future	6,791.0000	6,657.0000	(1.973)	0	0	0
2011/11/03	R186 2011/11/03	9.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/03	R186 2011/11/03	7.80	Put	Bond Future	5,563.0000	5,697.0000	2.409	0	0	0
2011/11/03	R186 2011/11/03	7.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0



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2011/11/03	R186 2011/11/03	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/03	R186 2011/11/03	8.00	Put	Bond Future	3,537.0000	3,672.0000	3.817	0	0	0
2011/11/03	R186 2011/11/03	8.20	Call	Bond Future	7.0000	0.0000	(100.000)	0	0	0
2011/11/03	R186 2011/11/03	8.20	Put	Bond Future	1,566.0000	1,693.0000	8.110	0	0	0
2011/11/03	R186 2012/02/02			Bond Future	8.4360	8.4280	(0.095)	0.0000	0.0000	22,058
2011/11/03	R186 2012/02/02	9.00	Call	Bond Future	6,970.0000	7,006.0000	0.516	0	0	0
2011/11/03	R186 2012/02/02	9.00	Put	Bond Future	1,828.0000	1,789.0000	(2.133)	0	0	100
2011/11/03	R186 2012/02/02	9.05	Call	Bond Future	7,294.0000	7,331.0000	0.507	0	0	0
2011/11/03	R186 2012/02/02	9.05	Put	Bond Future	1,713.0000	1,674.0000	(2.277)	0	0	0
2011/11/03	R186 2012/02/02	8.95	Call	Bond Future	6,650.0000	6,684.0000	0.511	0	0	0
2011/11/03	R186 2012/02/02	8.95	Put	Bond Future	1,951.0000	1,910.0000	(2.101)	0	0	0
2011/11/03	R186 2012/02/02	7.75	Put	Bond Future	7,834.0000	7,762.0000	(0.919)	0	0	0
2011/11/03	R186 2012/02/02	7.75	Call	Bond Future	1,110.0000	1,113.0000	0.270	0	0	6,000
2011/11/03	R186 2012/02/02	6.75	Put	Bond Future	17,612.0000	17,537.0000	(0.426)	0	0	0
2011/11/03	R186 2012/02/02	6.75	Call	Bond Future	61.0000	61.0000	0.000	0	0	6,000
2011/11/03	R186 2012/02/02	8.00	Put	Bond Future	6,063.0000	5,995.0000	(1.122)	0	0	0
2011/11/03	R186 2012/02/02	8.00	Call	Bond Future	1,852.0000	1,859.0000	0.378	0	0	100
2011/11/03	R186 2012/02/02	13.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/03	R186 2012/02/02	13.25	Call	Bond Future	34,991.0000	35,066.0000	0.214	0	0	0
2011/11/03	R186 2012/02/02	98.00	Call	Bond Future	106,765.0000	106,840.0000	0.070	0	0	0
2011/11/03	R186 2012/02/02	98.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/03	R186 2012/05/03			Bond Future	8.5140	8.5080	(0.070)	0.0000	0.0000	0
2011/11/03	R186 2012/05/03	9.00	Call	Bond Future	7,506.0000	7,530.0000	0.320	0	0	0
2011/11/03	R186 2012/05/03	9.00	Put	Bond Future	3,137.0000	3,106.0000	(0.988)	0	0	0
2011/11/03	R186 2012/05/03	9.05	Call	Bond Future	7,803.0000	7,827.0000	0.308	0	0	0
2011/11/03	R186 2012/05/03	9.05	Put	Bond Future	2,999.0000	2,967.0000	(1.067)	0	0	0
2011/11/03	R186 2012/05/03	8.95	Call	Bond Future	7,213.0000	7,236.0000	0.319	0	0	0
2011/11/03	R186 2012/05/03	8.95	Put	Bond Future	3,283.0000	3,250.0000	(1.005)	0	0	0
2011/11/03	R186 2012/08/02			Bond Future	8.6020	8.5920	(0.116)	0.0000	0.0000	0
2011/11/03	R186 2012/08/02	8.75	Call	Bond Future	6,670.0000	6,710.0000	0.600	0	0	0
2011/11/03	R186 2012/08/02	8.75	Put	Bond Future	5,341.0000	5,290.0000	(0.955)	0	0	0
2011/11/03	R186 2012/08/02	8.80	Call	Bond Future	6,934.0000	6,975.0000	0.591	0	0	0
2011/11/03	R186 2012/08/02	8.80	Put	Bond Future	5,161.0000	5,111.0000	(0.969)	0	0	0
2011/11/03	R186 2012/08/02	8.70	Call	Bond Future	6,411.0000	6,450.0000	0.608	0	0	0
2011/11/03	R186 2012/08/02	8.70	Put	Bond Future	5,528.0000	5,477.0000	(0.923)	0	0	0

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2011/11/03	R186 2012/11/01			Bond Future	8.6810	8.6780	(0.035)	0.0000	0.0000	0
2011/11/03	R186 2012/11/01	8.75	Call	Bond Future	7,179.0000	7,184.0000	0.070	0	0	0
2011/11/03	R186 2012/11/01	8.75	Put	Bond Future	6,568.0000	6,547.0000	(0.320)	0	0	0
2011/11/03	R186 2012/11/01	8.80	Call	Bond Future	7,433.0000	7,439.0000	0.081	0	0	0
2011/11/03	R186 2012/11/01	8.80	Put	Bond Future	6,383.0000	6,362.0000	(0.329)	0	0	0
2011/11/03	R186 2012/11/01	8.70	Call	Bond Future	6,927.0000	6,932.0000	0.072	0	0	0
2011/11/03	R186 2012/11/01	8.70	Put	Bond Future	6,758.0000	6,737.0000	(0.311)	0	0	0
2011/11/03	R189 2011/11/03			Bond Future	215.6967	215.6751	(0.010)	0.0000	0.0000	0
2011/11/03	R189 2011/11/03	212.00	Call	Bond Future	3,697.0000	3,675.0000	(0.595)	0	0	0
2011/11/03	R189 2011/11/03	212.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/03	R189 2011/11/03	212.05	Call	Bond Future	3,647.0000	3,625.0000	(0.603)	0	0	0
2011/11/03	R189 2011/11/03	212.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/03	R189 2011/11/03	211.95	Call	Bond Future	3,747.0000	3,725.0000	(0.587)	0	0	0
2011/11/03	R189 2011/11/03	211.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/03	R189 2012/02/02			Bond Future	218.8545	218.8296	(0.011)	0.0000	0.0000	0
2011/11/03	R189 2012/02/02	218.00	Call	Bond Future	855.0000	830.0000	(2.924)	0	0	0
2011/11/03	R189 2012/02/02	218.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/03	R189 2012/02/02	218.05	Call	Bond Future	805.0000	780.0000	(3.106)	0	0	0
2011/11/03	R189 2012/02/02	218.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/03	R189 2012/02/02	217.95	Call	Bond Future	905.0000	880.0000	(2.762)	0	0	0
2011/11/03	R189 2012/02/02	217.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/03	R197 2011/11/03			Bond Future	242.7810	242.7721	(0.004)	0.0000	0.0000	0
2011/11/03	R197 2011/11/03	238.50	Call	Bond Future	4,281.0000	4,272.0000	(0.210)	0	0	0
2011/11/03	R197 2011/11/03	238.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/03	R197 2011/11/03	238.55	Call	Bond Future	4,231.0000	4,222.0000	(0.213)	0	0	0
2011/11/03	R197 2011/11/03	238.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/03	R197 2011/11/03	238.45	Call	Bond Future	4,331.0000	4,322.0000	(0.208)	0	0	0
2011/11/03	R197 2011/11/03	238.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/03	R197 2012/02/02			Bond Future	241.2802	241.1040	(0.073)	0.0000	0.0000	418
2011/11/03	R197 2012/02/02	237.00	Call	Bond Future	4,280.0000	4,104.0000	(4.112)	0	0	0
2011/11/03	R197 2012/02/02	237.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/03	R197 2012/02/02	237.05	Call	Bond Future	4,230.0000	4,054.0000	(4.161)	0	0	0
2011/11/03	R197 2012/02/02	237.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/11/03	R197 2012/02/02	236.95	Call	Bond Future	4,330.0000	4,154.0000	(4.065)	0	0	0
2011/11/03	R197 2012/02/02	236.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/03	R201 2011/11/03			Bond Future	6.1900	6.2000	0.162	0.0000	0.0000	0
2011/11/03	R201 2011/11/03	8.00	Call	Bond Future	5,128.0000	5,099.0000	(0.566)	0	0	0
2011/11/03	R201 2011/11/03	8.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/03	R201 2011/11/03	8.05	Call	Bond Future	5,265.0000	5,236.0000	(0.551)	0	0	0
2011/11/03	R201 2011/11/03	8.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/03	R201 2011/11/03	7.95	Call	Bond Future	4,990.0000	4,961.0000	(0.581)	0	0	0
2011/11/03	R201 2011/11/03	7.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/03	R201 2012/02/02			Bond Future	6.2160	6.1340	(1.319)	0.0000	0.0000	3,124
2011/11/03	R201 2012/02/02	8.25	Call	Bond Future	5,319.0000	5,539.0000	4.136	0	0	0
2011/11/03	R201 2012/02/02	8.25	Put	Bond Future	4.0000	2.0000	(50.000)	0	0	0
2011/11/03	R201 2012/02/02	8.30	Call	Bond Future	5,445.0000	5,665.0000	4.040	0	0	0
2011/11/03	R201 2012/02/02	8.30	Put	Bond Future	3.0000	2.0000	(33.333)	0	0	0
2011/11/03	R201 2012/02/02	8.20	Call	Bond Future	5,193.0000	5,413.0000	4.236	0	0	0
2011/11/03	R201 2012/02/02	8.20	Put	Bond Future	4.0000	3.0000	(25.000)	0	0	0
2011/11/03	R201 2012/05/03			Bond Future	6.2450	6.1630	(1.313)	0.0000	0.0000	0
2011/11/03	R201 2012/05/03	7.75	Call	Bond Future	3,766.0000	3,950.0000	4.886	0	0	0
2011/11/03	R201 2012/05/03	7.75	Put	Bond Future	124.0000	105.0000	(15.323)	0	0	0
2011/11/03	R201 2012/05/03	7.80	Call	Bond Future	3,873.0000	4,059.0000	4.802	0	0	0
2011/11/03	R201 2012/05/03	7.80	Put	Bond Future	113.0000	96.0000	(15.044)	0	0	0
2011/11/03	R201 2012/05/03	7.70	Call	Bond Future	3,660.0000	3,842.0000	4.973	0	0	0
2011/11/03	R201 2012/05/03	7.70	Put	Bond Future	137.0000	116.0000	(15.328)	0	0	0
2011/11/03	R201 2012/08/02			Bond Future	6.3050	6.1970	(1.713)	0.0000	0.0000	0
2011/11/03	R201 2012/08/02	7.50	Call	Bond Future	3,047.0000	3,239.0000	6.301	0	0	0
2011/11/03	R201 2012/08/02	7.50	Put	Bond Future	406.0000	355.0000	(12.562)	0	0	0
2011/11/03	R201 2012/08/02	7.55	Call	Bond Future	3,132.0000	3,327.0000	6.226	0	0	0
2011/11/03	R201 2012/08/02	7.55	Put	Bond Future	383.0000	335.0000	(12.533)	0	0	0
2011/11/03	R201 2012/08/02	7.45	Call	Bond Future	2,962.0000	3,153.0000	6.448	0	0	0
2011/11/03	R201 2012/08/02	7.45	Put	Bond Future	430.0000	378.0000	(12.093)	0	0	0
2011/11/03	R201 2012/11/01			Bond Future	6.3300	6.2340	(1.517)	0.0000	0.0000	0
2011/11/03	R201 2012/11/01	6.50	Call	Bond Future	1,392.0000	1,500.0000	7.759	0	0	0
2011/11/03	R201 2012/11/01	6.50	Put	Bond Future	1,050.0000	963.0000	(8.286)	0	0	0
2011/11/03	R201 2012/11/01	6.55	Call	Bond Future	1,458.0000	1,568.0000	7.545	0	0	0

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2011/11/03	R201 2012/11/01	6.55	Put	Bond Future	1,015.0000	931.0000	(8.276)	0	0	0
2011/11/03	R201 2012/11/01	6.45	Call	Bond Future	1,327.0000	1,432.0000	7.913	0	0	0
2011/11/03	R201 2012/11/01	6.45	Put	Bond Future	1,085.0000	996.0000	(8.203)	0	0	0
2011/11/03	R202 2011/11/03			Bond Future	175.9409	175.9354	(0.003)	0.0000	0.0000	0
2011/11/03	R202 2011/11/03	0.50	Call	Bond Future	175,441.0000	175,435.0000	(0.003)	0	0	0
2011/11/03	R202 2011/11/03	0.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/03	R202 2011/11/03	0.55	Call	Bond Future	175,391.0000	175,385.0000	(0.003)	0	0	0
2011/11/03	R202 2011/11/03	0.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/03	R202 2011/11/03	0.45	Call	Bond Future	175,491.0000	175,485.0000	(0.003)	0	0	0
2011/11/03	R202 2011/11/03	0.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/03	R202 2012/02/02			Bond Future	175.8317	175.7046	(0.072)	0.0000	0.0000	34,606
2011/11/03	R202 2012/02/02	177.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/03	R202 2012/02/02	177.00	Put	Bond Future	1,168.0000	1,295.0000	10.873	0	0	0
2011/11/03	R202 2012/02/02	177.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/03	R202 2012/02/02	177.05	Put	Bond Future	1,218.0000	1,345.0000	10.427	0	0	0
2011/11/03	R202 2012/02/02	176.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/03	R202 2012/02/02	176.95	Put	Bond Future	1,118.0000	1,245.0000	11.360	0	0	0
2011/11/03	R203 2011/11/03			Bond Future	7.3610	7.3600	(0.014)	0.0000	0.0000	0
2011/11/03	R203 2011/11/03	8.50	Call	Bond Future	5,302.0000	5,307.0000	0.094	0	0	0
2011/11/03	R203 2011/11/03	8.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/03	R203 2011/11/03	8.55	Call	Bond Future	5,527.0000	5,532.0000	0.090	0	0	0
2011/11/03	R203 2011/11/03	8.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/03	R203 2011/11/03	8.45	Call	Bond Future	5,077.0000	5,081.0000	0.079	0	0	0
2011/11/03	R203 2011/11/03	8.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/03	R203 2012/02/02			Bond Future	7.4430	7.3790	(0.860)	0.0000	0.0000	2,511
2011/11/03	R203 2012/02/02	8.75	Call	Bond Future	6,057.0000	6,320.0000	4.342	0	0	0
2011/11/03	R203 2012/02/02	8.75	Put	Bond Future	235.0000	202.0000	(14.043)	0	0	0
2011/11/03	R203 2012/02/02	8.80	Call	Bond Future	6,249.0000	6,515.0000	4.257	0	0	0
2011/11/03	R203 2012/02/02	8.80	Put	Bond Future	213.0000	183.0000	(14.085)	0	0	0
2011/11/03	R203 2012/02/02	8.70	Call	Bond Future	5,867.0000	6,127.0000	4.432	0	0	0
2011/11/03	R203 2012/02/02	8.70	Put	Bond Future	260.0000	225.0000	(13.462)	0	0	0
2011/11/03	R203 2012/02/02	6.95	Put	Bond Future	2,943.0000	2,727.0000	(7.339)	0	0	0
2011/11/03	R203 2012/02/02	6.95	Call	Bond Future	637.0000	716.0000	12.402	0	0	2,640

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2011/11/03	R203 2012/02/02	7.20	Put	Bond Future	2,202.0000	2,019.0000	(8.311)	0	0	0
2011/11/03	R203 2012/02/02	7.20	Call	Bond Future	1,073.0000	1,186.0000	10.531	0	0	880
2011/11/03	R203 2012/02/02	7.35	Call	Bond Future	1,401.0000	1,534.0000	9.493	0	0	0
2011/11/03	R203 2012/02/02	7.35	Put	Bond Future	1,831.0000	1,668.0000	(8.902)	0	0	880
2011/11/03	R203 2012/02/02	7.95	Call	Bond Future	3,134.0000	3,339.0000	6.541	0	0	0
2011/11/03	R203 2012/02/02	7.95	Put	Bond Future	826.0000	735.0000	(11.017)	0	0	2,640
2011/11/03	R203 2012/05/03			Bond Future	7.5290	7.4660	(0.837)	0.0000	0.0000	0
2011/11/03	R203 2012/05/03	8.75	Call	Bond Future	6,005.0000	6,225.0000	3.664	0	0	0
2011/11/03	R203 2012/05/03	8.75	Put	Bond Future	772.0000	713.0000	(7.642)	0	0	0
2011/11/03	R203 2012/05/03	8.80	Call	Bond Future	6,168.0000	6,391.0000	3.615	0	0	0
2011/11/03	R203 2012/05/03	8.80	Put	Bond Future	728.0000	672.0000	(7.692)	0	0	0
2011/11/03	R203 2012/05/03	8.70	Call	Bond Future	5,844.0000	6,061.0000	3.713	0	0	0
2011/11/03	R203 2012/05/03	8.70	Put	Bond Future	819.0000	757.0000	(7.570)	0	0	0
2011/11/03	R203 2012/08/02			Bond Future	7.6350	7.5590	(0.995)	0.0000	0.0000	0
2011/11/03	R203 2012/08/02	8.50	Call	Bond Future	5,358.0000	5,575.0000	4.050	0	0	0
2011/11/03	R203 2012/08/02	8.50	Put	Bond Future	1,777.0000	1,672.0000	(5.909)	0	0	0
2011/11/03	R203 2012/08/02	8.55	Call	Bond Future	5,491.0000	5,711.0000	4.007	0	0	0
2011/11/03	R203 2012/08/02	8.55	Put	Bond Future	1,708.0000	1,606.0000	(5.972)	0	0	0
2011/11/03	R203 2012/08/02	8.45	Call	Bond Future	5,205.0000	5,419.0000	4.111	0	0	0
2011/11/03	R203 2012/08/02	8.45	Put	Bond Future	1,827.0000	1,719.0000	(5.911)	0	0	0
2011/11/03	R203 2012/11/01			Bond Future	7.7320	7.6640	(0.879)	0.0000	0.0000	0
2011/11/03	R203 2012/11/01	7.75	Call	Bond Future	3,037.0000	3,178.0000	4.643	0	0	0
2011/11/03	R203 2012/11/01	7.75	Put	Bond Future	2,964.0000	2,830.0000	(4.521)	0	0	0
2011/11/03	R203 2012/11/01	7.80	Call	Bond Future	3,162.0000	3,306.0000	4.554	0	0	0
2011/11/03	R203 2012/11/01	7.80	Put	Bond Future	2,888.0000	2,757.0000	(4.536)	0	0	0
2011/11/03	R203 2012/11/01	7.70	Call	Bond Future	2,915.0000	3,053.0000	4.734	0	0	0
2011/11/03	R203 2012/11/01	7.70	Put	Bond Future	3,044.0000	2,907.0000	(4.501)	0	0	0
2011/11/03	R204 2011/11/03			Bond Future	7.6410	7.6400	(0.013)	0.0000	0.0000	0
2011/11/03	R204 2011/11/03	8.75	Call	Bond Future	5,857.0000	5,863.0000	0.102	0	0	0
2011/11/03	R204 2011/11/03	8.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/03	R204 2011/11/03	8.80	Call	Bond Future	6,111.0000	6,117.0000	0.098	0	0	0
2011/11/03	R204 2011/11/03	8.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/03	R204 2011/11/03	8.70	Call	Bond Future	5,602.0000	5,608.0000	0.107	0	0	0
2011/11/03	R204 2011/11/03	8.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/11/03	R204 2012/02/02			Bond Future	7.7220	7.6770	(0.583)	0.0000	0.0000	3,192
2011/11/03	R204 2012/02/02	9.00	Call	Bond Future	6,814.0000	7,022.0000	3.053	0	0	0
2011/11/03	R204 2012/02/02	9.00	Put	Bond Future	309.0000	278.0000	(10.032)	0	0	0
2011/11/03	R204 2012/02/02	9.05	Call	Bond Future	7,029.0000	7,240.0000	3.002	0	0	0
2011/11/03	R204 2012/02/02	9.05	Put	Bond Future	280.0000	252.0000	(10.000)	0	0	0
2011/11/03	R204 2012/02/02	8.95	Call	Bond Future	6,601.0000	6,806.0000	3.106	0	0	0
2011/11/03	R204 2012/02/02	8.95	Put	Bond Future	341.0000	307.0000	(9.971)	0	0	0
2011/11/03	R204 2012/05/03			Bond Future	7.8080	7.7650	(0.551)	0.0000	0.0000	0
2011/11/03	R204 2012/05/03	8.75	Call	Bond Future	5,893.0000	6,052.0000	2.698	0	0	0
2011/11/03	R204 2012/05/03	8.75	Put	Bond Future	1,204.0000	1,142.0000	(5.150)	0	0	0
2011/11/03	R204 2012/05/03	8.80	Call	Bond Future	6,068.0000	6,230.0000	2.670	0	0	0
2011/11/03	R204 2012/05/03	8.80	Put	Bond Future	1,138.0000	1,079.0000	(5.185)	0	0	0
2011/11/03	R204 2012/05/03	8.70	Call	Bond Future	5,706.0000	5,863.0000	2.751	0	0	0
2011/11/03	R204 2012/05/03	8.70	Put	Bond Future	1,259.0000	1,195.0000	(5.083)	0	0	0
2011/11/03	R204 2012/08/02			Bond Future	7.9130	7.8600	(0.670)	0.0000	0.0000	0
2011/11/03	R204 2012/08/02	8.50	Call	Bond Future	5,270.0000	5,433.0000	3.093	0	0	0
2011/11/03	R204 2012/08/02	8.50	Put	Bond Future	2,419.0000	2,319.0000	(4.134)	0	0	0
2011/11/03	R204 2012/08/02	8.55	Call	Bond Future	5,440.0000	5,605.0000	3.033	0	0	0
2011/11/03	R204 2012/08/02	8.55	Put	Bond Future	2,351.0000	2,253.0000	(4.168)	0	0	0
2011/11/03	R204 2012/08/02	8.45	Call	Bond Future	5,102.0000	5,262.0000	3.136	0	0	0
2011/11/03	R204 2012/08/02	8.45	Put	Bond Future	2,490.0000	2,387.0000	(4.137)	0	0	0
2011/11/03	R204 2012/11/01			Bond Future	8.0060	7.9620	(0.550)	0.0000	0.0000	0
2011/11/03	R204 2012/11/01	8.00	Call	Bond Future	3,793.0000	3,897.0000	2.742	0	0	0
2011/11/03	R204 2012/11/01	8.00	Put	Bond Future	3,822.0000	3,716.0000	(2.773)	0	0	0
2011/11/03	R204 2012/11/01	8.05	Call	Bond Future	3,937.0000	4,044.0000	2.718	0	0	0
2011/11/03	R204 2012/11/01	8.05	Put	Bond Future	3,728.0000	3,624.0000	(2.790)	0	0	0
2011/11/03	R204 2012/11/01	7.95	Call	Bond Future	3,652.0000	3,754.0000	2.793	0	0	0
2011/11/03	R204 2012/11/01	7.95	Put	Bond Future	3,919.0000	3,811.0000	(2.756)	0	0	0
2011/11/03	R206 2011/11/03			Bond Future	5.9200	5.9350	0.253	0.0000	0.0000	0
2011/11/03	R206 2011/11/03	7.75	Call	Bond Future	3,692.0000	3,661.0000	(0.840)	0	0	0
2011/11/03	R206 2011/11/03	7.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/03	R206 2011/11/03	7.80	Call	Bond Future	3,790.0000	3,759.0000	(0.818)	0	0	0
2011/11/03	R206 2011/11/03	7.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/03	R206 2011/11/03	7.70	Call	Bond Future	3,593.0000	3,562.0000	(0.863)	0	0	0

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2011/11/03	R206 2011/11/03	7.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/03	R206 2012/02/02			Bond Future	5.9160	5.8480	(1.149)	0.0000	0.0000	0
2011/11/03	R206 2012/02/02	8.00	Call	Bond Future	3,742.0000	3,867.0000	3.340	0	0	0
2011/11/03	R206 2012/02/02	8.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/03	R206 2012/02/02	8.05	Call	Bond Future	3,830.0000	3,955.0000	3.264	0	0	0
2011/11/03	R206 2012/02/02	8.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/03	R206 2012/02/02	7.95	Call	Bond Future	3,655.0000	3,780.0000	3.420	0	0	0
2011/11/03	R206 2012/02/02	7.95	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2011/11/03	R206 2012/05/03			Bond Future	5.9170	5.8510	(1.115)	0.0000	0.0000	0
2011/11/03	R206 2012/05/03	7.50	Call	Bond Future	2,549.0000	2,649.0000	3.923	0	0	0
2011/11/03	R206 2012/05/03	7.50	Put	Bond Future	39.0000	33.0000	(15.385)	0	0	0
2011/11/03	R206 2012/05/03	7.55	Call	Bond Future	2,622.0000	2,723.0000	3.852	0	0	0
2011/11/03	R206 2012/05/03	7.55	Put	Bond Future	34.0000	29.0000	(14.706)	0	0	0
2011/11/03	R206 2012/05/03	7.45	Call	Bond Future	2,475.0000	2,575.0000	4.040	0	0	0
2011/11/03	R206 2012/05/03	7.45	Put	Bond Future	43.0000	37.0000	(13.953)	0	0	0
2011/11/03	R206 2012/08/02			Bond Future	5.9550	5.8500	(1.763)	0.0000	0.0000	0
2011/11/03	R206 2012/08/02	7.25	Call	Bond Future	1,924.0000	2,046.0000	6.341	0	0	0
2011/11/03	R206 2012/08/02	7.25	Put	Bond Future	160.0000	137.0000	(14.375)	0	0	0
2011/11/03	R206 2012/08/02	7.30	Call	Bond Future	1,980.0000	2,103.0000	6.212	0	0	0
2011/11/03	R206 2012/08/02	7.30	Put	Bond Future	148.0000	126.0000	(14.865)	0	0	0
2011/11/03	R206 2012/08/02	7.20	Call	Bond Future	1,868.0000	1,989.0000	6.478	0	0	0
2011/11/03	R206 2012/08/02	7.20	Put	Bond Future	171.0000	147.0000	(14.035)	0	0	0
2011/11/03	R206 2012/11/01			Bond Future	5.9130	5.8310	(1.387)	0.0000	0.0000	0
2011/11/03	R206 2012/11/01	6.00	Call	Bond Future	653.0000	704.0000	7.810	0	0	0
2011/11/03	R206 2012/11/01	6.00	Put	Bond Future	553.0000	510.0000	(7.776)	0	0	0
2011/11/03	R206 2012/11/01	6.05	Call	Bond Future	690.0000	741.0000	7.391	0	0	0
2011/11/03	R206 2012/11/01	6.05	Put	Bond Future	533.0000	489.0000	(8.255)	0	0	0
2011/11/03	R206 2012/11/01	5.95	Call	Bond Future	617.0000	666.0000	7.942	0	0	0
2011/11/03	R206 2012/11/01	5.95	Put	Bond Future	574.0000	529.0000	(7.840)	0	0	0
2011/11/03	R207 2011/11/03			Bond Future	7.8710	7.8800	0.114	0.0000	0.0000	0
2011/11/03	R207 2011/11/03	8.75	Call	Bond Future	4,944.0000	4,892.0000	(1.052)	0	0	0
2011/11/03	R207 2011/11/03	8.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/03	R207 2011/11/03	8.80	Call	Bond Future	5,216.0000	5,163.0000	(1.016)	0	0	0
2011/11/03	R207 2011/11/03	8.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/11/03	R207 2011/11/03	8.70	Call	Bond Future	4,672.0000	4,619.0000	(1.134)	0	0	0
2011/11/03	R207 2011/11/03	8.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/03	R207 2011/11/03	7.90	Put	Bond Future	109.0000	0.0000	(100.000)	0	0	0
2011/11/03	R207 2011/11/03	7.90	Call	Bond Future	277.0000	116.0000	(58.123)	0	0	0
2011/11/03	R207 2011/11/03	8.15	Call	Bond Future	1,605.0000	1,553.0000	(3.240)	0	0	0
2011/11/03	R207 2011/11/03	8.15	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/03	R207 2011/11/03	8.35	Call	Bond Future	2,735.0000	2,683.0000	(1.901)	0	0	0
2011/11/03	R207 2011/11/03	8.35	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/03	R207 2011/11/03	7.30	Put	Bond Future	3,393.0000	3,445.0000	1.533	0	0	0
2011/11/03	R207 2011/11/03	7.30	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/03	R207 2011/11/03	7.75	Put	Bond Future	719.0000	759.0000	5.563	0	0	0
2011/11/03	R207 2011/11/03	7.75	Call	Bond Future	12.0000	0.0000	(100.000)	0	0	0
2011/11/03	R207 2011/11/03	7.95	Put	Bond Future	37.0000	0.0000	(100.000)	0	0	0
2011/11/03	R207 2011/11/03	7.95	Call	Bond Future	495.0000	406.0000	(17.980)	0	0	0
2011/11/03	R207 2011/11/03	8.40	Call	Bond Future	3,015.0000	2,962.0000	(1.758)	0	0	0
2011/11/03	R207 2011/11/03	8.40	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/03	R207 2012/02/02			Bond Future	7.9520	7.9260	(0.327)	0.0000	0.0000	15,529
2011/11/03	R207 2012/02/02	9.00	Call	Bond Future	6,159.0000	6,278.0000	1.932	0	0	0
2011/11/03	R207 2012/02/02	9.00	Put	Bond Future	456.0000	428.0000	(6.140)	0	0	0
2011/11/03	R207 2012/02/02	9.05	Call	Bond Future	6,379.0000	6,500.0000	1.897	0	0	0
2011/11/03	R207 2012/02/02	9.05	Put	Bond Future	414.0000	388.0000	(6.280)	0	0	0
2011/11/03	R207 2012/02/02	8.95	Call	Bond Future	5,931.0000	6,048.0000	1.973	0	0	0
2011/11/03	R207 2012/02/02	8.95	Put	Bond Future	490.0000	460.0000	(6.122)	0	0	0
2011/11/03	R207 2012/02/02	7.35	Put	Bond Future	4,074.0000	3,954.0000	(2.946)	0	0	0
2011/11/03	R207 2012/02/02	7.35	Call	Bond Future	593.0000	620.0000	4.553	0	0	1,920
2011/11/03	R207 2012/02/02	7.65	Put	Bond Future	2,893.0000	2,791.0000	(3.526)	0	0	0
2011/11/03	R207 2012/02/02	7.65	Call	Bond Future	1,166.0000	1,211.0000	3.859	0	0	640
2011/11/03	R207 2012/02/02	7.85	Call	Bond Future	1,681.0000	1,739.0000	3.450	0	0	0
2011/11/03	R207 2012/02/02	7.85	Put	Bond Future	2,260.0000	2,171.0000	(3.938)	0	0	640
2011/11/03	R207 2012/02/02	8.50	Call	Bond Future	3,975.0000	4,073.0000	2.465	0	0	0
2011/11/03	R207 2012/02/02	8.50	Put	Bond Future	938.0000	889.0000	(5.224)	0	0	1,920
2011/11/03	R207 2012/05/03			Bond Future	8.0390	8.0160	(0.286)	0.0000	0.0000	0
2011/11/03	R207 2012/05/03	8.75	Call	Bond Future	5,375.0000	5,456.0000	1.507	0	0	0
2011/11/03	R207 2012/05/03	8.75	Put	Bond Future	1,566.0000	1,520.0000	(2.937)	0	0	0
2011/11/03	R207 2012/05/03	8.80	Call	Bond Future	5,567.0000	5,651.0000	1.509	0	0	0



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2011/11/03	R207 2012/05/03	8.80	Put	Bond Future	1,497.0000	1,455.0000	(2.806)	0	0	0
2011/11/03	R207 2012/05/03	8.70	Call	Bond Future	5,184.0000	5,264.0000	1.543	0	0	0
2011/11/03	R207 2012/05/03	8.70	Put	Bond Future	1,636.0000	1,590.0000	(2.812)	0	0	0
2011/11/03	R207 2012/08/02			Bond Future	8.1430	8.1120	(0.381)	0.0000	0.0000	0
2011/11/03	R207 2012/08/02	8.75	Call	Bond Future	5,644.0000	5,745.0000	1.790	0	0	0
2011/11/03	R207 2012/08/02	8.75	Put	Bond Future	2,477.0000	2,413.0000	(2.584)	0	0	0
2011/11/03	R207 2012/08/02	8.80	Call	Bond Future	5,826.0000	5,928.0000	1.751	0	0	0
2011/11/03	R207 2012/08/02	8.80	Put	Bond Future	2,404.0000	2,341.0000	(2.621)	0	0	0
2011/11/03	R207 2012/08/02	8.70	Call	Bond Future	5,464.0000	5,564.0000	1.830	0	0	0
2011/11/03	R207 2012/08/02	8.70	Put	Bond Future	2,553.0000	2,487.0000	(2.585)	0	0	0
2011/11/03	R207 2012/11/01			Bond Future	8.2320	8.2100	(0.267)	0.0000	0.0000	0
2011/11/03	R207 2012/11/01	8.25	Call	Bond Future	4,105.0000	4,160.0000	1.340	0	0	0
2011/11/03	R207 2012/11/01	8.25	Put	Bond Future	4,012.0000	3,953.0000	(1.471)	0	0	0
2011/11/03	R207 2012/11/01	8.30	Call	Bond Future	4,261.0000	4,317.0000	1.314	0	0	0
2011/11/03	R207 2012/11/01	8.30	Put	Bond Future	3,910.0000	3,852.0000	(1.483)	0	0	0
2011/11/03	R207 2012/11/01	8.20	Call	Bond Future	3,953.0000	4,006.0000	1.341	0	0	0
2011/11/03	R207 2012/11/01	8.20	Put	Bond Future	4,119.0000	4,058.0000	(1.481)	0	0	0
2011/11/03	R208 2011/11/03			Bond Future	7.9310	7.9300	(0.013)	0.0000	0.0000	0
2011/11/03	R208 2011/11/03	8.75	Call	Bond Future	4,914.0000	4,921.0000	0.142	0	0	0
2011/11/03	R208 2011/11/03	8.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/03	R208 2011/11/03	8.80	Call	Bond Future	5,203.0000	5,210.0000	0.135	0	0	0
2011/11/03	R208 2011/11/03	8.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/03	R208 2011/11/03	8.70	Call	Bond Future	4,624.0000	4,630.0000	0.130	0	0	0
2011/11/03	R208 2011/11/03	8.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/03	R208 2011/11/03	7.95	Put	Bond Future	138.0000	0.0000	(100.000)	0	0	0
2011/11/03	R208 2011/11/03	7.95	Call	Bond Future	256.0000	124.0000	(51.563)	0	0	0
2011/11/03	R208 2011/11/03	8.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/03	R208 2011/11/03	8.20	Call	Bond Future	1,652.0000	1,658.0000	0.363	0	0	0
2011/11/03	R208 2011/11/03	8.40	Call	Bond Future	2,856.0000	2,862.0000	0.210	0	0	0
2011/11/03	R208 2011/11/03	8.40	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/03	R208 2011/11/03	8.90	Call	Bond Future	5,778.0000	5,784.0000	0.104	0	0	0
2011/11/03	R208 2011/11/03	8.90	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/03	R208 2012/02/02			Bond Future	8.0050	7.9630	(0.525)	0.0000	0.0000	11,841
2011/11/03	R208 2012/02/02	9.00	Call	Bond Future	6,270.0000	6,481.0000	3.365	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
2011/11/03	R208 2012/02/02	9.00	Put	Bond Future	474.0000	430.0000	(9.283)	0	0	0
2011/11/03	R208 2012/02/02	9.05	Call	Bond Future	6,504.0000	6,719.0000	3.306	0	0	0
2011/11/03	R208 2012/02/02	9.05	Put	Bond Future	430.0000	389.0000	(9.535)	0	0	0
2011/11/03	R208 2012/02/02	8.95	Call	Bond Future	6,028.0000	6,236.0000	3.451	0	0	0
2011/11/03	R208 2012/02/02	8.95	Put	Bond Future	512.0000	465.0000	(9.180)	0	0	0
2011/11/03	R208 2012/02/02	7.45	Put	Bond Future	4,103.0000	3,902.0000	(4.899)	0	0	0
2011/11/03	R208 2012/02/02	7.45	Call	Bond Future	655.0000	710.0000	8.397	0	0	2,880
2011/11/03	R208 2012/02/02	7.70	Put	Bond Future	3,045.0000	2,874.0000	(5.616)	0	0	0
2011/11/03	R208 2012/02/02	7.70	Call	Bond Future	1,170.0000	1,254.0000	7.179	0	0	960
2011/11/03	R208 2012/02/02	7.90	Call	Bond Future	1,714.0000	1,823.0000	6.359	0	0	0
2011/11/03	R208 2012/02/02	7.90	Put	Bond Future	2,354.0000	2,208.0000	(6.202)	0	0	960
2011/11/03	R208 2012/02/02	8.55	Call	Bond Future	4,172.0000	4,351.0000	4.291	0	0	0
2011/11/03	R208 2012/02/02	8.55	Put	Bond Future	938.0000	862.0000	(8.102)	0	0	2,880
2011/11/03	R208 2012/05/03			Bond Future	8.0840	8.0440	(0.495)	0.0000	0.0000	0
2011/11/03	R208 2012/05/03	9.00	Call	Bond Future	6,580.0000	6,752.0000	2.614	0	0	0
2011/11/03	R208 2012/05/03	9.00	Put	Bond Future	1,351.0000	1,286.0000	(4.811)	0	0	0
2011/11/03	R208 2012/05/03	9.05	Call	Bond Future	6,779.0000	6,953.0000	2.567	0	0	0
2011/11/03	R208 2012/05/03	9.05	Put	Bond Future	1,276.0000	1,212.0000	(5.016)	0	0	0
2011/11/03	R208 2012/05/03	8.95	Call	Bond Future	6,366.0000	6,535.0000	2.655	0	0	0
2011/11/03	R208 2012/05/03	8.95	Put	Bond Future	1,412.0000	1,344.0000	(4.816)	0	0	0
2011/11/03	R208 2012/08/02			Bond Future	8.1760	8.1280	(0.587)	0.0000	0.0000	0
2011/11/03	R208 2012/08/02	8.75	Call	Bond Future	5,850.0000	6,024.0000	2.974	0	0	0
2011/11/03	R208 2012/08/02	8.75	Put	Bond Future	2,610.0000	2,506.0000	(3.985)	0	0	0
2011/11/03	R208 2012/08/02	8.80	Call	Bond Future	6,044.0000	6,220.0000	2.912	0	0	0
2011/11/03	R208 2012/08/02	8.80	Put	Bond Future	2,529.0000	2,427.0000	(4.033)	0	0	0
2011/11/03	R208 2012/08/02	8.70	Call	Bond Future	5,658.0000	5,829.0000	3.022	0	0	0
2011/11/03	R208 2012/08/02	8.70	Put	Bond Future	2,694.0000	2,588.0000	(3.935)	0	0	0
2011/11/03	R208 2012/11/01			Bond Future	8.2590	8.2180	(0.496)	0.0000	0.0000	0
2011/11/03	R208 2012/11/01	8.25	Call	Bond Future	4,175.0000	4,291.0000	2.778	0	0	0
2011/11/03	R208 2012/11/01	8.25	Put	Bond Future	4,226.0000	4,111.0000	(2.721)	0	0	0
2011/11/03	R208 2012/11/01	8.30	Call	Bond Future	4,342.0000	4,460.0000	2.718	0	0	0
2011/11/03	R208 2012/11/01	8.30	Put	Bond Future	4,112.0000	3,998.0000	(2.772)	0	0	0
2011/11/03	R208 2012/11/01	8.20	Call	Bond Future	4,013.0000	4,126.0000	2.816	0	0	0
2011/11/03	R208 2012/11/01	8.20	Put	Bond Future	4,346.0000	4,228.0000	(2.715)	0	0	0

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2011/11/03	R209 2011/11/03			Bond Future	8.8310	8.8450	0.159	0.0000	0.0000	0
2011/11/03	R209 2011/11/03	8.75	Call	Bond Future	58.0000	0.0000	(100.000)	0	0	0
2011/11/03	R209 2011/11/03	8.75	Put	Bond Future	700.0000	752.0000	7.429	0	0	0
2011/11/03	R209 2011/11/03	8.80	Call	Bond Future	159.0000	0.0000	(100.000)	0	0	0
2011/11/03	R209 2011/11/03	8.80	Put	Bond Future	404.0000	355.0000	(12.129)	0	0	0
2011/11/03	R209 2011/11/03	8.70	Call	Bond Future	16.0000	0.0000	(100.000)	0	0	0
2011/11/03	R209 2011/11/03	8.70	Put	Bond Future	1,059.0000	1,153.0000	8.876	0	0	0
2011/11/03	R209 2012/02/02			Bond Future	8.8990	8.9100	0.124	0.0000	0.0000	2,587
2011/11/03	R209 2012/02/02	9.00	Call	Bond Future	3,436.0000	3,371.0000	(1.892)	0	0	0
2011/11/03	R209 2012/02/02	9.00	Put	Bond Future	2,658.0000	2,678.0000	0.752	0	0	0
2011/11/03	R209 2012/02/02	9.05	Call	Bond Future	3,637.0000	3,572.0000	(1.787)	0	0	0
2011/11/03	R209 2012/02/02	9.05	Put	Bond Future	2,478.0000	2,499.0000	0.847	0	0	0
2011/11/03	R209 2012/02/02	8.95	Call	Bond Future	3,240.0000	3,177.0000	(1.944)	0	0	0
2011/11/03	R209 2012/02/02	8.95	Put	Bond Future	2,845.0000	2,868.0000	0.808	0	0	0
2011/11/03	R209 2012/05/03			Bond Future	8.9690	8.9820	0.145	0.0000	0.0000	0
2011/11/03	R209 2012/05/03	9.00	Call	Bond Future	4,293.0000	4,228.0000	(1.514)	0	0	0
2011/11/03	R209 2012/05/03	9.00	Put	Bond Future	4,056.0000	4,090.0000	0.838	0	0	0
2011/11/03	R209 2012/05/03	9.05	Call	Bond Future	4,478.0000	4,412.0000	(1.474)	0	0	0
2011/11/03	R209 2012/05/03	9.05	Put	Bond Future	3,861.0000	3,895.0000	0.881	0	0	0
2011/11/03	R209 2012/05/03	8.95	Call	Bond Future	4,111.0000	4,048.0000	(1.532)	0	0	0
2011/11/03	R209 2012/05/03	8.95	Put	Bond Future	4,257.0000	4,294.0000	0.869	0	0	0
2011/11/03	R209 2012/08/02			Bond Future	9.0460	9.0560	0.111	0.0000	0.0000	0
2011/11/03	R209 2012/08/02	9.25	Call	Bond Future	5,926.0000	5,873.0000	(0.894)	0	0	0
2011/11/03	R209 2012/08/02	9.25	Put	Bond Future	4,410.0000	4,432.0000	0.499	0	0	0
2011/11/03	R209 2012/08/02	9.30	Call	Bond Future	6,115.0000	6,061.0000	(0.883)	0	0	0
2011/11/03	R209 2012/08/02	9.30	Put	Bond Future	4,235.0000	4,256.0000	0.496	0	0	0
2011/11/03	R209 2012/08/02	9.20	Call	Bond Future	5,740.0000	5,688.0000	(0.906)	0	0	0
2011/11/03	R209 2012/08/02	9.20	Put	Bond Future	4,591.0000	4,614.0000	0.501	0	0	0
2011/11/03	R209 2012/11/01			Bond Future	9.1170	9.1320	0.165	0.0000	0.0000	0
2011/11/03	R209 2012/11/01	9.00	Call	Bond Future	5,426.0000	5,361.0000	(1.198)	0	0	0
2011/11/03	R209 2012/11/01	9.00	Put	Bond Future	6,307.0000	6,354.0000	0.745	0	0	0
2011/11/03	R209 2012/11/01	9.05	Call	Bond Future	5,594.0000	5,527.0000	(1.198)	0	0	0
2011/11/03	R209 2012/11/01	9.05	Put	Bond Future	6,097.0000	6,141.0000	0.722	0	0	0
2011/11/03	R209 2012/11/01	8.95	Call	Bond Future	5,262.0000	5,197.0000	(1.235)	0	0	0
2011/11/03	R209 2012/11/01	8.95	Put	Bond Future	6,525.0000	6,572.0000	0.720	0	0	0

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2011/11/03	R210 2011/11/03			Bond Future	131.3119	131.3078	(0.003)	0.0000	0.0000	0
2011/11/03	R210 2011/11/03	131.00	Call	Bond Future	312.0000	308.0000	(1.282)	0	0	0
2011/11/03	R210 2011/11/03	131.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/03	R210 2011/11/03	131.05	Call	Bond Future	262.0000	258.0000	(1.527)	0	0	0
2011/11/03	R210 2011/11/03	131.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/03	R210 2011/11/03	130.95	Call	Bond Future	362.0000	358.0000	(1.105)	0	0	0
2011/11/03	R210 2011/11/03	130.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/03	R210 2012/02/02			Bond Future	133.2344	133.1385	(0.072)	0.0000	0.0000	750
2011/11/03	R210 2012/02/02	131.00	Call	Bond Future	2,234.0000	2,139.0000	(4.252)	0	0	0
2011/11/03	R210 2012/02/02	131.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/03	R210 2012/02/02	131.05	Call	Bond Future	2,184.0000	2,089.0000	(4.350)	0	0	0
2011/11/03	R210 2012/02/02	131.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/03	R210 2012/02/02	130.95	Call	Bond Future	2,284.0000	2,189.0000	(4.159)	0	0	0
2011/11/03	R210 2012/02/02	130.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/03	R211 2011/11/03			Bond Future	114.2917	114.2838	(0.007)	0.0000	0.0000	0
2011/11/03	R211 2011/11/03	1.25	Call	Bond Future	113,042.0000	113,034.0000	(0.007)	0	0	0
2011/11/03	R211 2011/11/03	1.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/03	R211 2011/11/03	1.30	Call	Bond Future	112,992.0000	112,984.0000	(0.007)	0	0	0
2011/11/03	R211 2011/11/03	1.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/03	R211 2011/11/03	1.20	Call	Bond Future	113,092.0000	113,084.0000	(0.007)	0	0	0
2011/11/03	R211 2011/11/03	1.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/03	R211 2012/02/02			Bond Future	114.6268	114.5391	(0.077)	0.0000	0.0000	480
2011/11/03	R211 2012/02/02	110.50	Call	Bond Future	4,127.0000	4,039.0000	(2.132)	0	0	0
2011/11/03	R211 2012/02/02	110.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/03	R211 2012/02/02	110.55	Call	Bond Future	4,077.0000	3,989.0000	(2.158)	0	0	0
2011/11/03	R211 2012/02/02	110.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/03	R211 2012/02/02	110.45	Call	Bond Future	4,177.0000	4,089.0000	(2.107)	0	0	0
2011/11/03	R211 2012/02/02	110.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/03	R212 2011/11/03			Bond Future	110.2327	110.2286	(0.004)	0.0000	0.0000	0
2011/11/03	R212 2011/11/03	2.50	Call	Bond Future	107,733.0000	107,729.0000	(0.004)	0	0	0
2011/11/03	R212 2011/11/03	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/03	R212 2011/11/03	2.55	Call	Bond Future	107,683.0000	107,679.0000	(0.004)	0	0	0
2011/11/03	R212 2011/11/03	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/11/03	R212 2011/11/03	2.45	Call	Bond Future	107,783.0000	107,779.0000	(0.004)	0	0	0
2011/11/03	R212 2011/11/03	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/03	R212 2012/02/02			Bond Future	110.3778	110.1981	(0.163)	0.0000	0.0000	2,677
2011/11/03	R212 2012/02/02	108.50	Call	Bond Future	1,878.0000	1,698.0000	(9.585)	0	0	0
2011/11/03	R212 2012/02/02	108.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/03	R212 2012/02/02	108.55	Call	Bond Future	1,828.0000	1,648.0000	(9.847)	0	0	0
2011/11/03	R212 2012/02/02	108.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/03	R212 2012/02/02	108.45	Call	Bond Future	1,928.0000	1,748.0000	(9.336)	0	0	0
2011/11/03	R212 2012/02/02	108.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/03	R213 2011/11/03			Bond Future	8.8110	8.8200	0.102	0.0000	0.0000	0
2011/11/03	R213 2011/11/03	8.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/03	R213 2011/11/03	8.75	Put	Bond Future	492.0000	564.0000	14.634	0	0	0
2011/11/03	R213 2011/11/03	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/03	R213 2011/11/03	8.80	Put	Bond Future	88.0000	161.0000	82.955	0	0	0
2011/11/03	R213 2011/11/03	8.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/03	R213 2011/11/03	8.70	Put	Bond Future	899.0000	971.0000	8.009	0	0	0
2011/11/03	R213 2012/02/02			Bond Future	8.8880	8.8900	0.023	0.0000	0.0000	0
2011/11/03	R213 2012/02/02	9.00	Call	Bond Future	3,728.0000	3,701.0000	(0.724)	0	0	0
2011/11/03	R213 2012/02/02	9.00	Put	Bond Future	2,849.0000	2,838.0000	(0.386)	0	0	0
2011/11/03	R213 2012/02/02	9.05	Call	Bond Future	3,950.0000	3,923.0000	(0.684)	0	0	0
2011/11/03	R213 2012/02/02	9.05	Put	Bond Future	2,683.0000	2,672.0000	(0.410)	0	0	0
2011/11/03	R213 2012/02/02	8.95	Call	Bond Future	3,512.0000	3,485.0000	(0.769)	0	0	0
2011/11/03	R213 2012/02/02	8.95	Put	Bond Future	3,024.0000	3,012.0000	(0.397)	0	0	0
2011/11/03	R213 2012/05/03			Bond Future	8.9630	8.9670	0.045	0.0000	0.0000	0
2011/11/03	R213 2012/05/03	9.25	Call	Bond Future	5,620.0000	5,589.0000	(0.552)	0	0	0
2011/11/03	R213 2012/05/03	9.25	Put	Bond Future	3,427.0000	3,427.0000	0.000	0	0	0
2011/11/03	R213 2012/05/03	9.30	Call	Bond Future	5,847.0000	5,816.0000	(0.530)	0	0	0
2011/11/03	R213 2012/05/03	9.30	Put	Bond Future	3,281.0000	3,281.0000	0.000	0	0	0
2011/11/03	R213 2012/05/03	9.20	Call	Bond Future	5,395.0000	5,365.0000	(0.556)	0	0	0
2011/11/03	R213 2012/05/03	9.20	Put	Bond Future	3,577.0000	3,579.0000	0.056	0	0	0
2011/11/03	R213 2012/08/02			Bond Future	9.0460	9.0460	0.000	0.0000	0.0000	0
2011/11/03	R213 2012/08/02	9.25	Call	Bond Future	6,097.0000	6,087.0000	(0.164)	0	0	0
2011/11/03	R213 2012/08/02	9.25	Put	Bond Future	4,553.0000	4,543.0000	(0.220)	0	0	0
2011/11/03	R213 2012/08/02	9.30	Call	Bond Future	6,313.0000	6,304.0000	(0.143)	0	0	0

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2011/11/03	R213 2012/08/02	9.30	Put	Bond Future	4,397.0000	4,388.0000	(0.205)	0	0	0
2011/11/03	R213 2012/08/02	9.20	Call	Bond Future	5,883.0000	5,873.0000	(0.170)	0	0	0
2011/11/03	R213 2012/08/02	9.20	Put	Bond Future	4,713.0000	4,703.0000	(0.212)	0	0	0
2011/11/03	R213 2012/11/01			Bond Future	9.1250	9.1300	0.055	0.0000	0.0000	0
2011/11/03	R213 2012/11/01	9.00	Call	Bond Future	5,557.0000	5,530.0000	(0.486)	0	0	0
2011/11/03	R213 2012/11/01	9.00	Put	Bond Future	6,511.0000	6,522.0000	0.169	0	0	0
2011/11/03	R213 2012/11/01	9.05	Call	Bond Future	5,755.0000	5,727.0000	(0.487)	0	0	0
2011/11/03	R213 2012/11/01	9.05	Put	Bond Future	6,325.0000	6,335.0000	0.158	0	0	0
2011/11/03	R213 2012/11/01	8.95	Call	Bond Future	5,357.0000	5,330.0000	(0.504)	0	0	0
2011/11/03	R213 2012/11/01	8.95	Put	Bond Future	6,697.0000	6,708.0000	0.164	0	0	0
2011/11/03	RZ02 2011/11/03			Bond Future	0.0050	0.0050	0.000	0.0000	0.0000	0
2011/11/03	RZ02 2011/11/03	1.00	Call	Bond Future	27,590.0000	27,590.0000	0.000	0	0	0
2011/11/03	RZ02 2011/11/03	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/03	RZ02 2011/11/03	1.05	Call	Bond Future	28,834.0000	28,834.0000	0.000	0	0	0
2011/11/03	RZ02 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/03	RZ02 2011/11/03	0.95	Call	Bond Future	26,333.0000	26,333.0000	0.000	0	0	0
2011/11/03	RZ02 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/03	RZ11 2011/11/03			Bond Future	0.7760	0.7700	(0.773)	0.0000	0.0000	0
2011/11/03	RZ11 2011/11/03	1.00	Call	Bond Future	1,226.0000	1,226.0000	0.000	0	0	0
2011/11/03	RZ11 2011/11/03	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/03	RZ11 2011/11/03	1.05	Call	Bond Future	1,491.0000	1,491.0000	0.000	0	0	0
2011/11/03	RZ11 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/03	RZ11 2011/11/03	0.95	Call	Bond Future	961.0000	961.0000	0.000	0	0	0
2011/11/03	RZ11 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/03	RZ12 2011/11/03			Bond Future	1.9230	1.9190	(0.208)	0.0000	0.0000	0
2011/11/03	RZ12 2011/11/03	2.00	Call	Bond Future	778.0000	778.0000	0.000	0	0	0
2011/11/03	RZ12 2011/11/03	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/03	RZ12 2011/11/03	2.05	Call	Bond Future	1,255.0000	1,255.0000	0.000	0	0	0
2011/11/03	RZ12 2011/11/03	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/03	RZ12 2011/11/03	1.95	Call	Bond Future	298.0000	298.0000	0.000	0	0	0
2011/11/03	RZ12 2011/11/03	1.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/03	TRT1 2011/11/03			Index Future	362.3640	364.0240	0.458	0.0000	0.0000	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2011/11/03	TRT1 2012/02/02			Index Future	367.2150	368.9020	0.459	0.0000	0.0000	0
<b>Total</b>										<b>493604.00</b>