



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 21/10/2011

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

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2011/10/21	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/21	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/21	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/21	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/21	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/21	AL7T 2011/11/03			Index Future	404.0650	403.4320	(0.157)	0.0000	0.0000	16
2011/10/21	AL7T 2012/02/02			Index Future	409.8600	409.2170	(0.157)	0.0000	0.0000	0
2011/10/21	ALBI 2011/11/03			Index Future	369.5420	368.7000	(0.228)	0.0000	0.0000	1,692
2011/10/21	ALBI 2012/02/02			Index Future	374.8420	373.9870	(0.228)	0.0000	0.0000	15
2011/10/21	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/21	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/21	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/21	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/21	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/21	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/21	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/21	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/21	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/21	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/21	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/21	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0

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2011/10/21	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/21	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/21	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/21	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/21	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/21	CAAG 2011/10/24			Can-Do Future	8.1784	8.0839	(1.155)	0.0000	0.0000	0
2011/10/21	CAAG 2011/10/24	6.70	Call	Can-Do Future	1,478.0000	1,384.0000	(6.360)	0	0	0
2011/10/21	CAAG 2011/10/24	6.70	Put	Can-Do Future	0.0000	0.0000	0.000	0	0	0
2011/10/21	CAAG 2011/10/24	6.75	Call	Can-Do Future	1,428.0000	1,334.0000	(6.583)	0	0	0
2011/10/21	CAAG 2011/10/24	6.75	Put	Can-Do Future	0.0000	0.0000	0.000	0	0	0
2011/10/21	CAAG 2011/10/24	6.65	Call	Can-Do Future	1,528.0000	1,434.0000	(6.152)	0	0	0
2011/10/21	CAAG 2011/10/24	6.65	Put	Can-Do Future	0.0000	0.0000	0.000	0	0	0
2011/10/21	CAAG 2011/10/24	7.00	Put	Can-Do Future	0.0000	0.0000	0.000	0	0	0
2011/10/21	CAAG 2011/10/24	7.00	Call	Can-Do Future	1,178.0000	1,084.0000	(7.980)	0	0	14,286
2011/10/21	CAAG 2011/10/24	7.40	Put	Can-Do Future	0.0000	0.0000	0.000	0	0	0
2011/10/21	CAAG 2011/10/24	7.40	Call	Can-Do Future	778.0000	684.0000	(12.082)	0	0	6,757
2011/10/21	CAAG 2011/10/24	8.75	Put	Can-Do Future	575.0000	667.0000	16.000	0	0	0
2011/10/21	CAAG 2011/10/24	8.75	Call	Can-Do Future	3.0000	1.0000	(66.667)	0	0	11,429
2011/10/21	CAAG 2011/10/24	8.50	Put	Can-Do Future	337.0000	421.0000	24.926	0	0	0
2011/10/21	CAAG 2011/10/24	8.50	Call	Can-Do Future	15.0000	5.0000	(66.667)	0	0	11,765
2011/10/21	CAAG 2011/10/24	9.00	Put	Can-Do Future	823.0000	916.0000	11.300	0	0	0
2011/10/21	CAAG 2011/10/24	9.00	Call	Can-Do Future	1.0000	0.0000	(100.000)	0	0	11,111
2011/10/21	CAAK 2011/12/19			Can-Do Future	0.0944	0.0853	(9.640)	0.0000	0.0000	12,659
2011/10/21	CAAL 2011/12/19			Can-Do Future	0.1185	0.1053	(11.139)	0.0000	0.0000	18,519
2011/10/21	CAAM 2011/12/19			Can-Do Future	0.1463	0.1675	14.491	0.0000	0.0000	12,423
2011/10/21	CAAN 2012/03/30			Can-Do Future	0.4847	0.4517	(6.808)	0.0000	0.0000	100,000

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2011/10/21	CAAO 2012/03/30			Can-Do Future	0.0937	0.1175	25.400	0.0000	0.0000	100,000
2011/10/21	CAAP 2011/12/19			Can-Do Future	0.1687	0.1905	12.922	0.0000	0.0000	12,346
2011/10/21	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/21	CRD1 2011/11/03			Index Future	165.0850	165.5830	0.302	0.0000	0.0000	0
2011/10/21	CRD1 2012/02/02			Index Future	167.2950	167.8020	0.303	0.0000	0.0000	0
2011/10/21	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/21	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/21	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/21	GOVI 2011/11/03			GOVI	370.7380	369.9830	(0.204)	0.0000	0.0000	164
2011/10/21	GOVI 2011/11/03	357.00	Call	GOVI	137,380.0000	129,830.0000	(5.496)	0	0	0
2011/10/21	GOVI 2011/11/03	357.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/10/21	GOVI 2011/11/03	357.01	Call	GOVI	137,280.0000	129,730.0000	(5.500)	0	0	0
2011/10/21	GOVI 2011/11/03	357.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/10/21	GOVI 2011/11/03	356.99	Call	GOVI	137,480.0000	129,930.0000	(5.492)	0	0	0
2011/10/21	GOVI 2011/11/03	356.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/10/21	GOVI 2012/02/02			GOVI	376.0540	375.2890	(0.203)	0.0000	0.0000	0
2011/10/21	GOVI 2012/02/02	369.00	Call	GOVI	70,540.0000	62,890.0000	(10.845)	0	0	0
2011/10/21	GOVI 2012/02/02	369.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/10/21	GOVI 2012/02/02	369.01	Call	GOVI	70,440.0000	62,790.0000	(10.860)	0	0	0
2011/10/21	GOVI 2012/02/02	369.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/10/21	GOVI 2012/02/02	368.99	Call	GOVI	70,640.0000	62,990.0000	(10.830)	0	0	0
2011/10/21	GOVI 2012/02/02	368.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/10/21	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/10/21	IGOV 2011/11/03			Index Future	159.7980	159.8260	0.018	0.0000	0.0000	88
2011/10/21	IGOV 2012/02/02			Index Future	162.0900	162.1180	0.017	0.0000	0.0000	0
2011/10/21	ILBI 2012/02/02			Index Future	439.4450	439.4790	0.008	0.0000	0.0000	88

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2011/10/21	J157	2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/10/21	J186	2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/10/21	J201	2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/10/21	J203	2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/10/21	J204	2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/10/21	J207	2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/10/21	JBAF	2011/11/16			Jibar Tradeable Future	5.5000	5.5000	0.000	0.0000	0.0000	1,700
2011/10/21	JBAF	2011/12/21			Jibar Tradeable Future	5.4800	5.4800	0.000	0.0000	0.0000	5,541
2011/10/21	JBAF	2012/01/18			Jibar Tradeable Future	5.4200	5.4400	0.369	0.0000	0.0000	700
2011/10/21	JBAF	2012/02/15			Jibar Tradeable Future	5.3900	5.4000	0.186	0.0000	0.0000	0
2011/10/21	JBAF	2012/03/20			Jibar Tradeable Future	5.3500	5.3700	0.374	0.0000	0.0000	1,340
2011/10/21	JBAF	2012/04/18			Jibar Tradeable Future	5.3200	5.3600	0.752	0.0000	0.0000	0
2011/10/21	JBAF	2012/06/20			Jibar Tradeable Future	5.3300	5.3700	0.750	0.0000	0.0000	2,890
2011/10/21	JBAF	2012/09/19			Jibar Tradeable Future	5.4200	5.4800	1.107	0.0000	0.0000	44,760
2011/10/21	JBAF	2012/12/19			Jibar Tradeable Future	5.5800	5.6600	1.434	0.0000	0.0000	990
2011/10/21	JBAF	2013/03/20			Jibar Tradeable Future	5.8200	5.8900	1.203	0.0000	0.0000	790
2011/10/21	JBAF	2013/06/19			Jibar Tradeable Future	6.0800	6.1600	1.316	0.0000	0.0000	1,250
2011/10/21	JBAF	2013/09/18			Jibar Tradeable Future	6.3600	6.4500	1.415	0.0000	0.0000	500
2011/10/21	JN02	2011/11/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/10/21	JN02	2011/11/03	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/21	JN02	2011/11/03	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/21	JN02	2011/11/03	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/21	JN02	2011/11/03	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/10/21	JN02	2011/11/03	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/10/21	JN02	2011/11/03	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/21	JN05	2011/11/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/10/21	JN05	2011/11/03	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/21	JN05	2011/11/03	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/21	JN05	2011/11/03	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0

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2011/10/21	JN05 2011/11/03	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/10/21	JN05 2011/11/03	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/10/21	JN05 2011/11/03	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/21	JN10 2011/11/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/10/21	JN10 2011/11/03	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/21	JN10 2011/11/03	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/21	JN10 2011/11/03	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/21	JN10 2011/11/03	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/10/21	JN10 2011/11/03	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/10/21	JN10 2011/11/03	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/21	OTH1 2011/11/03			Index Future	362.8070	361.4920	(0.362)	0.0000	0.0000	0
2011/10/21	OTH1 2012/02/02			Index Future	368.0090	366.6760	(0.362)	0.0000	0.0000	0
2011/10/21	R157 2011/11/03			Bond Future	6.6760	6.7000	0.359	0.0000	0.0000	14,513
2011/10/21	R157 2011/11/03	8.25	Call	Bond Future	5,822.0000	5,731.0000	(1.563)	0	0	0
2011/10/21	R157 2011/11/03	8.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/21	R157 2011/11/03	8.30	Call	Bond Future	6,001.0000	5,910.0000	(1.516)	0	0	0
2011/10/21	R157 2011/11/03	8.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/21	R157 2011/11/03	8.20	Call	Bond Future	5,643.0000	5,551.0000	(1.630)	0	0	0
2011/10/21	R157 2011/11/03	8.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/21	R157 2011/11/03	6.55	Put	Bond Future	679.0000	731.0000	7.658	0	0	0
2011/10/21	R157 2011/11/03	6.55	Call	Bond Future	197.0000	158.0000	(19.797)	0	0	1,200
2011/10/21	R157 2011/11/03	7.00	Put	Bond Future	52.0000	56.0000	7.692	0	0	0
2011/10/21	R157 2011/11/03	7.00	Call	Bond Future	1,280.0000	1,192.0000	(6.875)	0	0	400
2011/10/21	R157 2011/11/03	7.10	Call	Bond Future	1,627.0000	1,536.0000	(5.593)	0	0	0
2011/10/21	R157 2011/11/03	7.10	Put	Bond Future	23.0000	24.0000	4.348	0	0	400
2011/10/21	R157 2011/11/03	7.55	Call	Bond Future	3,277.0000	3,186.0000	(2.777)	0	0	0
2011/10/21	R157 2011/11/03	7.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	1,200
2011/10/21	R157 2012/02/02			Bond Future	6.7530	6.7800	0.400	0.0000	0.0000	3,182
2011/10/21	R157 2012/02/02	8.50	Call	Bond Future	6,052.0000	5,958.0000	(1.553)	0	0	0
2011/10/21	R157 2012/02/02	8.50	Put	Bond Future	30.0000	32.0000	6.667	0	0	0
2011/10/21	R157 2012/02/02	8.55	Call	Bond Future	6,215.0000	6,120.0000	(1.529)	0	0	0
2011/10/21	R157 2012/02/02	8.55	Put	Bond Future	26.0000	27.0000	3.846	0	0	0
2011/10/21	R157 2012/02/02	8.45	Call	Bond Future	5,890.0000	5,795.0000	(1.613)	0	0	0

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2011/10/21	R157 2012/02/02	8.45	Put	Bond Future	35.0000	36.0000	2.857	0	0	0
2011/10/21	R157 2012/02/02	6.55	Call	Bond Future	830.0000	787.0000	(5.181)	0	0	0
2011/10/21	R157 2012/02/02	6.55	Put	Bond Future	1,555.0000	1,609.0000	3.473	0	0	130
2011/10/21	R157 2012/02/02	6.00	Put	Bond Future	2,983.0000	3,059.0000	2.548	0	0	0
2011/10/21	R157 2012/02/02	6.00	Call	Bond Future	264.0000	244.0000	(7.576)	0	0	130
2011/10/21	R157 2012/02/02	7.05	Call	Bond Future	1,774.0000	1,707.0000	(3.777)	0	0	0
2011/10/21	R157 2012/02/02	7.05	Put	Bond Future	722.0000	752.0000	4.155	0	0	130
2011/10/21	R157 2012/05/03			Bond Future	6.8110	6.8400	0.426	0.0000	0.0000	0
2011/10/21	R157 2012/05/03	8.25	Call	Bond Future	4,856.0000	4,769.0000	(1.792)	0	0	0
2011/10/21	R157 2012/05/03	8.25	Put	Bond Future	207.0000	216.0000	4.348	0	0	0
2011/10/21	R157 2012/05/03	8.30	Call	Bond Future	4,998.0000	4,910.0000	(1.761)	0	0	0
2011/10/21	R157 2012/05/03	8.30	Put	Bond Future	191.0000	199.0000	4.188	0	0	0
2011/10/21	R157 2012/05/03	8.20	Call	Bond Future	4,715.0000	4,628.0000	(1.845)	0	0	0
2011/10/21	R157 2012/05/03	8.20	Put	Bond Future	223.0000	232.0000	4.036	0	0	0
2011/10/21	R157 2012/08/02			Bond Future	6.8580	6.8900	0.467	0.0000	0.0000	0
2011/10/21	R157 2012/08/02	8.00	Call	Bond Future	4,065.0000	3,987.0000	(1.919)	0	0	0
2011/10/21	R157 2012/08/02	8.00	Put	Bond Future	627.0000	647.0000	3.190	0	0	0
2011/10/21	R157 2012/08/02	8.05	Call	Bond Future	4,182.0000	4,103.0000	(1.889)	0	0	0
2011/10/21	R157 2012/08/02	8.05	Put	Bond Future	596.0000	615.0000	3.188	0	0	0
2011/10/21	R157 2012/08/02	7.95	Call	Bond Future	3,949.0000	3,872.0000	(1.950)	0	0	0
2011/10/21	R157 2012/08/02	7.95	Put	Bond Future	659.0000	680.0000	3.187	0	0	0
2011/10/21	R186 2011/11/03			Bond Future	8.3620	8.4160	0.646	0.0000	0.0000	21,130
2011/10/21	R186 2011/11/03	9.00	Call	Bond Future	5,919.0000	5,409.0000	(8.616)	0	0	0
2011/10/21	R186 2011/11/03	9.00	Put	Bond Future	23.0000	29.0000	26.087	0	0	0
2011/10/21	R186 2011/11/03	9.05	Call	Bond Future	6,355.0000	5,843.0000	(8.057)	0	0	0
2011/10/21	R186 2011/11/03	9.05	Put	Bond Future	15.0000	19.0000	26.667	0	0	0
2011/10/21	R186 2011/11/03	8.95	Call	Bond Future	5,484.0000	4,977.0000	(9.245)	0	0	0
2011/10/21	R186 2011/11/03	8.95	Put	Bond Future	34.0000	43.0000	26.471	0	0	0
2011/10/21	R186 2011/11/03	8.75	Put	Bond Future	146.0000	184.0000	26.027	0	0	0
2011/10/21	R186 2011/11/03	8.75	Call	Bond Future	3,784.0000	3,306.0000	(12.632)	0	0	0
2011/10/21	R186 2011/11/03	8.10	Put	Bond Future	2,857.0000	3,261.0000	14.141	0	0	0
2011/10/21	R186 2011/11/03	8.10	Call	Bond Future	305.0000	193.0000	(36.721)	0	0	1,275
2011/10/21	R186 2011/11/03	8.35	Put	Bond Future	1,218.0000	1,458.0000	19.704	0	0	0
2011/10/21	R186 2011/11/03	8.35	Call	Bond Future	1,103.0000	827.0000	(25.023)	0	0	425

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2011/10/21	R186 2011/11/03	8.55	Call	Bond Future	2,262.0000	1,860.0000	(17.772)	0	0	0
2011/10/21	R186 2011/11/03	8.55	Put	Bond Future	479.0000	593.0000	23.800	0	0	425
2011/10/21	R186 2011/11/03	9.10	Call	Bond Future	6,791.0000	6,277.0000	(7.569)	0	0	0
2011/10/21	R186 2011/11/03	9.10	Put	Bond Future	10.0000	12.0000	20.000	0	0	1,275
2011/10/21	R186 2011/11/03	7.80	Put	Bond Future	5,605.0000	6,104.0000	8.903	0	0	0
2011/10/21	R186 2011/11/03	7.80	Call	Bond Future	32.0000	15.0000	(53.125)	0	0	250
2011/10/21	R186 2011/11/03	8.00	Call	Bond Future	157.0000	92.0000	(41.401)	0	0	0
2011/10/21	R186 2011/11/03	8.00	Put	Bond Future	3,704.0000	4,155.0000	12.176	0	0	250
2011/10/21	R186 2011/11/03	8.20	Call	Bond Future	541.0000	370.0000	(31.608)	0	0	0
2011/10/21	R186 2011/11/03	8.20	Put	Bond Future	2,110.0000	2,455.0000	16.351	0	0	250
2011/10/21	R186 2012/02/02			Bond Future	8.4410	8.4970	0.663	0.0000	0.0000	11,520
2011/10/21	R186 2012/02/02	9.00	Call	Bond Future	6,499.0000	6,102.0000	(6.109)	0	0	0
2011/10/21	R186 2012/02/02	9.00	Put	Bond Future	1,405.0000	1,533.0000	9.110	0	0	100
2011/10/21	R186 2012/02/02	9.05	Call	Bond Future	6,824.0000	6,418.0000	(5.950)	0	0	0
2011/10/21	R186 2012/02/02	9.05	Put	Bond Future	1,290.0000	1,409.0000	9.225	0	0	0
2011/10/21	R186 2012/02/02	8.95	Call	Bond Future	6,181.0000	5,792.0000	(6.293)	0	0	0
2011/10/21	R186 2012/02/02	8.95	Put	Bond Future	1,529.0000	1,665.0000	8.895	0	0	0
2011/10/21	R186 2012/02/02	7.75	Put	Bond Future	7,783.0000	8,186.0000	5.178	0	0	0
2011/10/21	R186 2012/02/02	7.75	Call	Bond Future	1,012.0000	889.0000	(12.154)	0	0	6,000
2011/10/21	R186 2012/02/02	6.75	Put	Bond Future	17,667.0000	18,179.0000	2.898	0	0	0
2011/10/21	R186 2012/02/02	6.75	Call	Bond Future	69.0000	56.0000	(18.841)	0	0	6,000
2011/10/21	R186 2012/02/02	8.00	Put	Bond Future	5,907.0000	6,258.0000	5.942	0	0	0
2011/10/21	R186 2012/02/02	8.00	Call	Bond Future	1,649.0000	1,474.0000	(10.612)	0	0	100
2011/10/21	R186 2012/02/02	13.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/21	R186 2012/02/02	13.25	Call	Bond Future	34,944.0000	34,418.0000	(1.505)	0	0	0
2011/10/21	R186 2012/02/02	98.00	Call	Bond Future	106,718.0000	106,193.0000	(0.492)	0	0	0
2011/10/21	R186 2012/02/02	98.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/21	R186 2012/05/03			Bond Future	8.5140	8.5720	0.681	0.0000	0.0000	0
2011/10/21	R186 2012/05/03	9.00	Call	Bond Future	7,211.0000	6,850.0000	(5.006)	0	0	0
2011/10/21	R186 2012/05/03	9.00	Put	Bond Future	2,842.0000	3,016.0000	6.122	0	0	0
2011/10/21	R186 2012/05/03	9.05	Call	Bond Future	7,496.0000	7,128.0000	(4.909)	0	0	0
2011/10/21	R186 2012/05/03	9.05	Put	Bond Future	2,692.0000	2,858.0000	6.166	0	0	0
2011/10/21	R186 2012/05/03	8.95	Call	Bond Future	6,931.0000	6,577.0000	(5.107)	0	0	0
2011/10/21	R186 2012/05/03	8.95	Put	Bond Future	3,001.0000	3,181.0000	5.998	0	0	0
2011/10/21	R186 2012/08/02			Bond Future	8.5840	8.6440	0.699	0.0000	0.0000	0

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2011/10/21	R186 2012/08/02	8.75	Call	Bond Future	6,330.0000	6,017.0000	(4.945)	0	0	0
2011/10/21	R186 2012/08/02	8.75	Put	Bond Future	4,838.0000	5,067.0000	4.733	0	0	0
2011/10/21	R186 2012/08/02	8.80	Call	Bond Future	6,575.0000	6,255.0000	(4.867)	0	0	0
2011/10/21	R186 2012/08/02	8.80	Put	Bond Future	4,638.0000	4,861.0000	4.808	0	0	0
2011/10/21	R186 2012/08/02	8.70	Call	Bond Future	6,090.0000	5,784.0000	(5.025)	0	0	0
2011/10/21	R186 2012/08/02	8.70	Put	Bond Future	5,044.0000	5,281.0000	4.699	0	0	0
2011/10/21	R189 2011/11/03			Bond Future	214.9320	214.9286	(0.002)	0.0000	0.0000	0
2011/10/21	R189 2011/11/03	212.00	Call	Bond Future	2,932.0000	2,929.0000	(0.102)	0	0	0
2011/10/21	R189 2011/11/03	212.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/21	R189 2011/11/03	212.05	Call	Bond Future	2,882.0000	2,879.0000	(0.104)	0	0	0
2011/10/21	R189 2011/11/03	212.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/21	R189 2011/11/03	211.95	Call	Bond Future	2,982.0000	2,979.0000	(0.101)	0	0	0
2011/10/21	R189 2011/11/03	211.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/21	R197 2011/11/03			Bond Future	241.2768	241.2882	0.005	0.0000	0.0000	183
2011/10/21	R197 2011/11/03	238.50	Call	Bond Future	2,777.0000	2,788.0000	0.396	0	0	0
2011/10/21	R197 2011/11/03	238.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/21	R197 2011/11/03	238.55	Call	Bond Future	2,727.0000	2,738.0000	0.403	0	0	0
2011/10/21	R197 2011/11/03	238.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/21	R197 2011/11/03	238.45	Call	Bond Future	2,827.0000	2,838.0000	0.389	0	0	0
2011/10/21	R197 2011/11/03	238.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/21	R201 2011/11/03			Bond Future	6.2710	6.3010	0.478	0.0000	0.0000	2,300
2011/10/21	R201 2011/11/03	8.00	Call	Bond Future	4,892.0000	4,804.0000	(1.799)	0	0	0
2011/10/21	R201 2011/11/03	8.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/21	R201 2011/11/03	8.05	Call	Bond Future	5,029.0000	4,941.0000	(1.750)	0	0	0
2011/10/21	R201 2011/11/03	8.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/21	R201 2011/11/03	7.95	Call	Bond Future	4,754.0000	4,667.0000	(1.830)	0	0	0
2011/10/21	R201 2011/11/03	7.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/21	R201 2012/02/02			Bond Future	6.3160	6.3490	0.522	0.0000	0.0000	993
2011/10/21	R201 2012/02/02	8.25	Call	Bond Future	5,047.0000	4,958.0000	(1.763)	0	0	0
2011/10/21	R201 2012/02/02	8.25	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2011/10/21	R201 2012/02/02	8.30	Call	Bond Future	5,173.0000	5,084.0000	(1.720)	0	0	0
2011/10/21	R201 2012/02/02	8.30	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2011/10/21	R201 2012/02/02	8.20	Call	Bond Future	4,920.0000	4,832.0000	(1.789)	0	0	0

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2011/10/21	R201 2012/02/02	8.20	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2011/10/21	R201 2012/05/03			Bond Future	6.3390	6.3760	0.584	0.0000	0.0000	0
2011/10/21	R201 2012/05/03	7.75	Call	Bond Future	3,492.0000	3,407.0000	(2.434)	0	0	0
2011/10/21	R201 2012/05/03	7.75	Put	Bond Future	83.0000	89.0000	7.229	0	0	0
2011/10/21	R201 2012/05/03	7.80	Call	Bond Future	3,602.0000	3,516.0000	(2.388)	0	0	0
2011/10/21	R201 2012/05/03	7.80	Put	Bond Future	74.0000	80.0000	8.108	0	0	0
2011/10/21	R201 2012/05/03	7.70	Call	Bond Future	3,383.0000	3,298.0000	(2.513)	0	0	0
2011/10/21	R201 2012/05/03	7.70	Put	Bond Future	92.0000	98.0000	6.522	0	0	0
2011/10/21	R201 2012/08/02			Bond Future	6.3450	6.3860	0.646	0.0000	0.0000	0
2011/10/21	R201 2012/08/02	7.50	Call	Bond Future	2,767.0000	2,689.0000	(2.819)	0	0	0
2011/10/21	R201 2012/08/02	7.50	Put	Bond Future	216.0000	230.0000	6.481	0	0	0
2011/10/21	R201 2012/08/02	7.55	Call	Bond Future	2,860.0000	2,781.0000	(2.762)	0	0	0
2011/10/21	R201 2012/08/02	7.55	Put	Bond Future	200.0000	213.0000	6.500	0	0	0
2011/10/21	R201 2012/08/02	7.45	Call	Bond Future	2,675.0000	2,598.0000	(2.879)	0	0	0
2011/10/21	R201 2012/08/02	7.45	Put	Bond Future	233.0000	248.0000	6.438	0	0	0
2011/10/21	R202 2011/11/03			Bond Future	175.1610	175.1700	0.005	0.0000	0.0000	34,326
2011/10/21	R202 2011/11/03	0.50	Call	Bond Future	174,661.0000	174,670.0000	0.005	0	0	0
2011/10/21	R202 2011/11/03	0.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/21	R202 2011/11/03	0.55	Call	Bond Future	174,611.0000	174,620.0000	0.005	0	0	0
2011/10/21	R202 2011/11/03	0.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/21	R202 2011/11/03	0.45	Call	Bond Future	174,711.0000	174,720.0000	0.005	0	0	0
2011/10/21	R202 2011/11/03	0.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/21	R202 2012/02/02			Bond Future	175.0096	175.0189	0.005	0.0000	0.0000	0
2011/10/21	R202 2012/02/02	177.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/21	R202 2012/02/02	177.00	Put	Bond Future	1,990.0000	1,981.0000	(0.452)	0	0	0
2011/10/21	R202 2012/02/02	177.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/21	R202 2012/02/02	177.05	Put	Bond Future	2,040.0000	2,031.0000	(0.441)	0	0	0
2011/10/21	R202 2012/02/02	176.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/21	R202 2012/02/02	176.95	Put	Bond Future	1,940.0000	1,931.0000	(0.464)	0	0	0
2011/10/21	R203 2011/11/03			Bond Future	7.4630	7.4830	0.268	0.0000	0.0000	937
2011/10/21	R203 2011/11/03	8.50	Call	Bond Future	4,813.0000	4,718.0000	(1.974)	0	0	0
2011/10/21	R203 2011/11/03	8.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/21	R203 2011/11/03	8.55	Call	Bond Future	5,038.0000	4,943.0000	(1.886)	0	0	0

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2011/10/21	R203 2011/11/03	8.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/21	R203 2011/11/03	8.45	Call	Bond Future	4,588.0000	4,492.0000	(2.092)	0	0	0
2011/10/21	R203 2011/11/03	8.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/21	R203 2012/02/02			Bond Future	7.5580	7.5780	0.265	0.0000	0.0000	1,651
2011/10/21	R203 2012/02/02	8.75	Call	Bond Future	5,490.0000	5,404.0000	(1.566)	0	0	0
2011/10/21	R203 2012/02/02	8.75	Put	Bond Future	197.0000	203.0000	3.046	0	0	0
2011/10/21	R203 2012/02/02	8.80	Call	Bond Future	5,684.0000	5,598.0000	(1.513)	0	0	0
2011/10/21	R203 2012/02/02	8.80	Put	Bond Future	177.0000	182.0000	2.825	0	0	0
2011/10/21	R203 2012/02/02	8.70	Call	Bond Future	5,296.0000	5,211.0000	(1.605)	0	0	0
2011/10/21	R203 2012/02/02	8.70	Put	Bond Future	219.0000	225.0000	2.740	0	0	0
2011/10/21	R203 2012/05/03			Bond Future	7.6420	7.6630	0.275	0.0000	0.0000	0
2011/10/21	R203 2012/05/03	8.75	Call	Bond Future	5,336.0000	5,257.0000	(1.481)	0	0	0
2011/10/21	R203 2012/05/03	8.75	Put	Bond Future	602.0000	615.0000	2.159	0	0	0
2011/10/21	R203 2012/05/03	8.80	Call	Bond Future	5,505.0000	5,426.0000	(1.435)	0	0	0
2011/10/21	R203 2012/05/03	8.80	Put	Bond Future	563.0000	577.0000	2.487	0	0	0
2011/10/21	R203 2012/05/03	8.70	Call	Bond Future	5,168.0000	5,090.0000	(1.509)	0	0	0
2011/10/21	R203 2012/05/03	8.70	Put	Bond Future	641.0000	656.0000	2.340	0	0	0
2011/10/21	R203 2012/08/02			Bond Future	7.7200	7.7430	0.298	0.0000	0.0000	0
2011/10/21	R203 2012/08/02	8.50	Call	Bond Future	4,597.0000	4,526.0000	(1.544)	0	0	0
2011/10/21	R203 2012/08/02	8.50	Put	Bond Future	1,375.0000	1,401.0000	1.891	0	0	0
2011/10/21	R203 2012/08/02	8.55	Call	Bond Future	4,739.0000	4,667.0000	(1.519)	0	0	0
2011/10/21	R203 2012/08/02	8.55	Put	Bond Future	1,315.0000	1,340.0000	1.901	0	0	0
2011/10/21	R203 2012/08/02	8.45	Call	Bond Future	4,457.0000	4,386.0000	(1.593)	0	0	0
2011/10/21	R203 2012/08/02	8.45	Put	Bond Future	1,438.0000	1,464.0000	1.808	0	0	0
2011/10/21	R204 2011/11/03			Bond Future	7.7330	7.7530	0.259	0.0000	0.0000	1,081
2011/10/21	R204 2011/11/03	8.75	Call	Bond Future	5,355.0000	5,246.0000	(2.035)	0	0	0
2011/10/21	R204 2011/11/03	8.75	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2011/10/21	R204 2011/11/03	8.80	Call	Bond Future	5,609.0000	5,500.0000	(1.943)	0	0	0
2011/10/21	R204 2011/11/03	8.80	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2011/10/21	R204 2011/11/03	8.70	Call	Bond Future	5,100.0000	4,991.0000	(2.137)	0	0	0
2011/10/21	R204 2011/11/03	8.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/21	R204 2012/02/02			Bond Future	7.8250	7.8450	0.256	0.0000	0.0000	2,082
2011/10/21	R204 2012/02/02	9.00	Call	Bond Future	6,161.0000	6,062.0000	(1.607)	0	0	0
2011/10/21	R204 2012/02/02	9.00	Put	Bond Future	201.0000	207.0000	2.985	0	0	0

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2011/10/21	R204 2012/02/02	9.05	Call	Bond Future	6,384.0000	6,284.0000	(1.566)	0	0	0
2011/10/21	R204 2012/02/02	9.05	Put	Bond Future	180.0000	185.0000	2.778	0	0	0
2011/10/21	R204 2012/02/02	8.95	Call	Bond Future	5,940.0000	5,841.0000	(1.667)	0	0	0
2011/10/21	R204 2012/02/02	8.95	Put	Bond Future	224.0000	230.0000	2.679	0	0	0
2011/10/21	R204 2012/05/03			Bond Future	7.9090	7.9300	0.266	0.0000	0.0000	0
2011/10/21	R204 2012/05/03	8.75	Call	Bond Future	5,105.0000	5,020.0000	(1.665)	0	0	0
2011/10/21	R204 2012/05/03	8.75	Put	Bond Future	932.0000	954.0000	2.361	0	0	0
2011/10/21	R204 2012/05/03	8.80	Call	Bond Future	5,295.0000	5,208.0000	(1.643)	0	0	0
2011/10/21	R204 2012/05/03	8.80	Put	Bond Future	881.0000	901.0000	2.270	0	0	0
2011/10/21	R204 2012/05/03	8.70	Call	Bond Future	4,924.0000	4,839.0000	(1.726)	0	0	0
2011/10/21	R204 2012/05/03	8.70	Put	Bond Future	993.0000	1,015.0000	2.216	0	0	0
2011/10/21	R204 2012/08/02			Bond Future	7.9900	8.0120	0.275	0.0000	0.0000	0
2011/10/21	R204 2012/08/02	8.50	Call	Bond Future	4,412.0000	4,338.0000	(1.677)	0	0	0
2011/10/21	R204 2012/08/02	8.50	Put	Bond Future	1,941.0000	1,975.0000	1.752	0	0	0
2011/10/21	R204 2012/08/02	8.55	Call	Bond Future	4,567.0000	4,491.0000	(1.664)	0	0	0
2011/10/21	R204 2012/08/02	8.55	Put	Bond Future	1,857.0000	1,890.0000	1.777	0	0	0
2011/10/21	R204 2012/08/02	8.45	Call	Bond Future	4,260.0000	4,187.0000	(1.714)	0	0	0
2011/10/21	R204 2012/08/02	8.45	Put	Bond Future	2,027.0000	2,063.0000	1.776	0	0	0
2011/10/21	R206 2011/11/03			Bond Future	5.9720	6.0020	0.502	0.0000	0.0000	12,577
2011/10/21	R206 2011/11/03	7.75	Call	Bond Future	3,584.0000	3,522.0000	(1.730)	0	0	0
2011/10/21	R206 2011/11/03	7.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/21	R206 2011/11/03	7.80	Call	Bond Future	3,683.0000	3,621.0000	(1.683)	0	0	0
2011/10/21	R206 2011/11/03	7.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/21	R206 2011/11/03	7.70	Call	Bond Future	3,486.0000	3,424.0000	(1.779)	0	0	0
2011/10/21	R206 2011/11/03	7.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/21	R206 2012/02/02			Bond Future	5.9920	6.0270	0.584	0.0000	0.0000	0
2011/10/21	R206 2012/02/02	8.00	Call	Bond Future	3,604.0000	3,540.0000	(1.776)	0	0	0
2011/10/21	R206 2012/02/02	8.00	Put	Bond Future	2.0000	2.0000	0.000	0	0	0
2011/10/21	R206 2012/02/02	8.05	Call	Bond Future	3,691.0000	3,627.0000	(1.734)	0	0	0
2011/10/21	R206 2012/02/02	8.05	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2011/10/21	R206 2012/02/02	7.95	Call	Bond Future	3,516.0000	3,452.0000	(1.820)	0	0	0
2011/10/21	R206 2012/02/02	7.95	Put	Bond Future	1.0000	2.0000	100.000	0	0	0
2011/10/21	R206 2012/05/03			Bond Future	5.9800	6.0200	0.669	0.0000	0.0000	0
2011/10/21	R206 2012/05/03	7.50	Call	Bond Future	2,491.0000	2,432.0000	(2.369)	0	0	0

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2011/10/21	R206 2012/05/03	7.50	Put	Bond Future	83.0000	88.0000	6.024	0	0	0
2011/10/21	R206 2012/05/03	7.55	Call	Bond Future	2,562.0000	2,502.0000	(2.342)	0	0	0
2011/10/21	R206 2012/05/03	7.55	Put	Bond Future	76.0000	80.0000	5.263	0	0	0
2011/10/21	R206 2012/05/03	7.45	Call	Bond Future	2,421.0000	2,362.0000	(2.437)	0	0	0
2011/10/21	R206 2012/05/03	7.45	Put	Bond Future	91.0000	96.0000	5.495	0	0	0
2011/10/21	R206 2012/08/02			Bond Future	5.9270	5.9750	0.810	0.0000	0.0000	0
2011/10/21	R206 2012/08/02	7.25	Call	Bond Future	1,992.0000	1,937.0000	(2.761)	0	0	0
2011/10/21	R206 2012/08/02	7.25	Put	Bond Future	189.0000	200.0000	5.820	0	0	0
2011/10/21	R206 2012/08/02	7.30	Call	Bond Future	2,047.0000	1,992.0000	(2.687)	0	0	0
2011/10/21	R206 2012/08/02	7.30	Put	Bond Future	177.0000	188.0000	6.215	0	0	0
2011/10/21	R206 2012/08/02	7.20	Call	Bond Future	1,936.0000	1,882.0000	(2.789)	0	0	0
2011/10/21	R206 2012/08/02	7.20	Put	Bond Future	200.0000	212.0000	6.000	0	0	0
2011/10/21	R207 2011/11/03			Bond Future	7.9580	7.9720	0.176	0.0000	0.0000	8,399
2011/10/21	R207 2011/11/03	8.75	Call	Bond Future	4,443.0000	4,361.0000	(1.846)	0	0	0
2011/10/21	R207 2011/11/03	8.75	Put	Bond Future	3.0000	2.0000	(33.333)	0	0	0
2011/10/21	R207 2011/11/03	8.80	Call	Bond Future	4,713.0000	4,632.0000	(1.719)	0	0	0
2011/10/21	R207 2011/11/03	8.80	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2011/10/21	R207 2011/11/03	8.70	Call	Bond Future	4,172.0000	4,090.0000	(1.965)	0	0	0
2011/10/21	R207 2011/11/03	8.70	Put	Bond Future	4.0000	3.0000	(25.000)	0	0	0
2011/10/21	R207 2011/11/03	7.90	Put	Bond Future	857.0000	880.0000	2.684	0	0	0
2011/10/21	R207 2011/11/03	7.90	Call	Bond Future	521.0000	463.0000	(11.132)	0	0	2,000
2011/10/21	R207 2011/11/03	8.15	Call	Bond Future	1,365.0000	1,285.0000	(5.861)	0	0	0
2011/10/21	R207 2011/11/03	8.15	Put	Bond Future	264.0000	265.0000	0.379	0	0	2,000
2011/10/21	R207 2011/11/03	8.35	Call	Bond Future	2,306.0000	2,222.0000	(3.643)	0	0	0
2011/10/21	R207 2011/11/03	8.35	Put	Bond Future	75.0000	72.0000	(4.000)	0	0	2,000
2011/10/21	R207 2011/11/03	7.30	Put	Bond Future	3,903.0000	3,982.0000	2.024	0	0	0
2011/10/21	R207 2011/11/03	7.30	Call	Bond Future	6.0000	4.0000	(33.333)	0	0	900
2011/10/21	R207 2011/11/03	7.75	Put	Bond Future	1,446.0000	1,490.0000	3.043	0	0	0
2011/10/21	R207 2011/11/03	7.75	Call	Bond Future	235.0000	198.0000	(15.745)	0	0	300
2011/10/21	R207 2011/11/03	7.95	Put	Bond Future	699.0000	716.0000	2.432	0	0	300
2011/10/21	R207 2011/11/03	7.95	Call	Bond Future	653.0000	589.0000	(9.801)	0	0	0
2011/10/21	R207 2011/11/03	8.40	Call	Bond Future	2,563.0000	2,480.0000	(3.238)	0	0	0
2011/10/21	R207 2011/11/03	8.40	Put	Bond Future	52.0000	50.0000	(3.846)	0	0	900
2011/10/21	R207 2012/02/02			Bond Future	8.0480	8.0620	0.174	0.0000	0.0000	600

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2011/10/21	R207 2012/02/02	9.00	Call	Bond Future	5,555.0000	5,482.0000	(1.314)	0	0	0
2011/10/21	R207 2012/02/02	9.00	Put	Bond Future	393.0000	398.0000	1.272	0	0	0
2011/10/21	R207 2012/02/02	9.05	Call	Bond Future	5,779.0000	5,706.0000	(1.263)	0	0	0
2011/10/21	R207 2012/02/02	9.05	Put	Bond Future	355.0000	361.0000	1.690	0	0	0
2011/10/21	R207 2012/02/02	8.95	Call	Bond Future	5,333.0000	5,261.0000	(1.350)	0	0	0
2011/10/21	R207 2012/02/02	8.95	Put	Bond Future	433.0000	439.0000	1.386	0	0	0
2011/10/21	R207 2012/05/03			Bond Future	8.1330	8.1480	0.184	0.0000	0.0000	0
2011/10/21	R207 2012/05/03	8.75	Call	Bond Future	4,726.0000	4,662.0000	(1.354)	0	0	0
2011/10/21	R207 2012/05/03	8.75	Put	Bond Future	1,432.0000	1,449.0000	1.187	0	0	0
2011/10/21	R207 2012/05/03	8.80	Call	Bond Future	4,907.0000	4,843.0000	(1.304)	0	0	0
2011/10/21	R207 2012/05/03	8.80	Put	Bond Future	1,352.0000	1,370.0000	1.331	0	0	0
2011/10/21	R207 2012/05/03	8.70	Call	Bond Future	4,541.0000	4,479.0000	(1.365)	0	0	0
2011/10/21	R207 2012/05/03	8.70	Put	Bond Future	1,508.0000	1,528.0000	1.326	0	0	0
2011/10/21	R207 2012/08/02			Bond Future	8.2150	8.2320	0.207	0.0000	0.0000	0
2011/10/21	R207 2012/08/02	8.75	Call	Bond Future	4,839.0000	4,775.0000	(1.323)	0	0	0
2011/10/21	R207 2012/08/02	8.75	Put	Bond Future	2,055.0000	2,081.0000	1.265	0	0	0
2011/10/21	R207 2012/08/02	8.80	Call	Bond Future	5,005.0000	4,940.0000	(1.299)	0	0	0
2011/10/21	R207 2012/08/02	8.80	Put	Bond Future	1,966.0000	1,991.0000	1.272	0	0	0
2011/10/21	R207 2012/08/02	8.70	Call	Bond Future	4,675.0000	4,612.0000	(1.348)	0	0	0
2011/10/21	R207 2012/08/02	8.70	Put	Bond Future	2,147.0000	2,174.0000	1.258	0	0	0
2011/10/21	R208 2011/11/03			Bond Future	8.0120	8.0510	0.487	0.0000	0.0000	2,040
2011/10/21	R208 2011/11/03	8.75	Call	Bond Future	4,418.0000	4,178.0000	(5.432)	0	0	0
2011/10/21	R208 2011/11/03	8.75	Put	Bond Future	5.0000	5.0000	0.000	0	0	0
2011/10/21	R208 2011/11/03	8.80	Call	Bond Future	4,705.0000	4,465.0000	(5.101)	0	0	0
2011/10/21	R208 2011/11/03	8.80	Put	Bond Future	3.0000	3.0000	0.000	0	0	0
2011/10/21	R208 2011/11/03	8.70	Call	Bond Future	4,130.0000	3,890.0000	(5.811)	0	0	0
2011/10/21	R208 2011/11/03	8.70	Put	Bond Future	7.0000	8.0000	14.286	0	0	0
2011/10/21	R208 2011/11/03	7.95	Put	Bond Future	922.0000	1,043.0000	13.124	0	0	0
2011/10/21	R208 2011/11/03	7.95	Call	Bond Future	538.0000	419.0000	(22.119)	0	0	1,995
2011/10/21	R208 2011/11/03	8.20	Put	Bond Future	283.0000	328.0000	15.901	0	0	0
2011/10/21	R208 2011/11/03	8.20	Call	Bond Future	1,434.0000	1,238.0000	(13.668)	0	0	665
2011/10/21	R208 2011/11/03	8.40	Call	Bond Future	2,436.0000	2,208.0000	(9.360)	0	0	0
2011/10/21	R208 2011/11/03	8.40	Put	Bond Future	81.0000	94.0000	16.049	0	0	665
2011/10/21	R208 2011/11/03	8.90	Call	Bond Future	5,278.0000	5,037.0000	(4.566)	0	0	0

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2011/10/21	R208 2011/11/03	8.90	Put	Bond Future	2.0000	1.0000	(50.000)	0	0	1,995
2011/10/21	R208 2012/02/02			Bond Future	8.0940	8.1350	0.507	0.0000	0.0000	5,986
2011/10/21	R208 2012/02/02	9.00	Call	Bond Future	5,729.0000	5,516.0000	(3.718)	0	0	0
2011/10/21	R208 2012/02/02	9.00	Put	Bond Future	472.0000	505.0000	6.992	0	0	0
2011/10/21	R208 2012/02/02	9.05	Call	Bond Future	5,966.0000	5,750.0000	(3.621)	0	0	0
2011/10/21	R208 2012/02/02	9.05	Put	Bond Future	430.0000	460.0000	6.977	0	0	0
2011/10/21	R208 2012/02/02	8.95	Call	Bond Future	5,495.0000	5,285.0000	(3.822)	0	0	0
2011/10/21	R208 2012/02/02	8.95	Put	Bond Future	518.0000	554.0000	6.950	0	0	0
2011/10/21	R208 2012/05/03			Bond Future	8.1710	8.2130	0.514	0.0000	0.0000	0
2011/10/21	R208 2012/05/03	9.00	Call	Bond Future	5,843.0000	5,652.0000	(3.269)	0	0	0
2011/10/21	R208 2012/05/03	9.00	Put	Bond Future	1,127.0000	1,183.0000	4.969	0	0	0
2011/10/21	R208 2012/05/03	9.05	Call	Bond Future	6,052.0000	5,858.0000	(3.206)	0	0	0
2011/10/21	R208 2012/05/03	9.05	Put	Bond Future	1,062.0000	1,115.0000	4.991	0	0	0
2011/10/21	R208 2012/05/03	8.95	Call	Bond Future	5,636.0000	5,448.0000	(3.336)	0	0	0
2011/10/21	R208 2012/05/03	8.95	Put	Bond Future	1,196.0000	1,255.0000	4.933	0	0	0
2011/10/21	R208 2012/08/02			Bond Future	8.2440	8.2880	0.534	0.0000	0.0000	0
2011/10/21	R208 2012/08/02	8.75	Call	Bond Future	5,097.0000	4,929.0000	(3.296)	0	0	0
2011/10/21	R208 2012/08/02	8.75	Put	Bond Future	2,249.0000	2,333.0000	3.735	0	0	0
2011/10/21	R208 2012/08/02	8.80	Call	Bond Future	5,277.0000	5,107.0000	(3.222)	0	0	0
2011/10/21	R208 2012/08/02	8.80	Put	Bond Future	2,153.0000	2,236.0000	3.855	0	0	0
2011/10/21	R208 2012/08/02	8.70	Call	Bond Future	4,919.0000	4,755.0000	(3.334)	0	0	0
2011/10/21	R208 2012/08/02	8.70	Put	Bond Future	2,347.0000	2,435.0000	3.749	0	0	0
2011/10/21	R209 2011/11/03			Bond Future	8.7750	8.8400	0.741	0.0000	0.0000	1,763
2011/10/21	R209 2011/11/03	8.75	Call	Bond Future	894.0000	637.0000	(28.747)	0	0	0
2011/10/21	R209 2011/11/03	8.75	Put	Bond Future	1,093.0000	1,350.0000	23.513	0	0	0
2011/10/21	R209 2011/11/03	8.80	Call	Bond Future	1,092.0000	801.0000	(26.648)	0	0	0
2011/10/21	R209 2011/11/03	8.80	Put	Bond Future	894.0000	1,116.0000	24.832	0	0	0
2011/10/21	R209 2011/11/03	8.70	Call	Bond Future	720.0000	497.0000	(30.972)	0	0	0
2011/10/21	R209 2011/11/03	8.70	Put	Bond Future	1,320.0000	1,611.0000	22.045	0	0	0
2011/10/21	R209 2012/02/02			Bond Future	8.8450	8.9110	0.746	0.0000	0.0000	1,237
2011/10/21	R209 2012/02/02	9.00	Call	Bond Future	3,495.0000	3,188.0000	(8.784)	0	0	0
2011/10/21	R209 2012/02/02	9.00	Put	Bond Future	2,295.0000	2,503.0000	9.063	0	0	0
2011/10/21	R209 2012/02/02	9.05	Call	Bond Future	3,714.0000	3,396.0000	(8.562)	0	0	0
2011/10/21	R209 2012/02/02	9.05	Put	Bond Future	2,134.0000	2,331.0000	9.231	0	0	0

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2011/10/21	R209 2012/02/02	8.95	Call	Bond Future	3,284.0000	2,987.0000	(9.044)	0	0	0
2011/10/21	R209 2012/02/02	8.95	Put	Bond Future	2,468.0000	2,686.0000	8.833	0	0	0
2011/10/21	R209 2012/05/03			Bond Future	8.9090	8.9770	0.763	0.0000	0.0000	0
2011/10/21	R209 2012/05/03	9.00	Call	Bond Future	4,227.0000	3,932.0000	(6.979)	0	0	0
2011/10/21	R209 2012/05/03	9.00	Put	Bond Future	3,528.0000	3,756.0000	6.463	0	0	0
2011/10/21	R209 2012/05/03	9.05	Call	Bond Future	4,429.0000	4,127.0000	(6.819)	0	0	0
2011/10/21	R209 2012/05/03	9.05	Put	Bond Future	3,350.0000	3,571.0000	6.597	0	0	0
2011/10/21	R209 2012/05/03	8.95	Call	Bond Future	4,030.0000	3,743.0000	(7.122)	0	0	0
2011/10/21	R209 2012/05/03	8.95	Put	Bond Future	3,714.0000	3,950.0000	6.354	0	0	0
2011/10/21	R209 2012/08/02			Bond Future	8.9710	9.0410	0.780	0.0000	0.0000	0
2011/10/21	R209 2012/08/02	9.25	Call	Bond Future	5,883.0000	5,560.0000	(5.490)	0	0	0
2011/10/21	R209 2012/08/02	9.25	Put	Bond Future	3,796.0000	4,006.0000	5.532	0	0	0
2011/10/21	R209 2012/08/02	9.30	Call	Bond Future	6,092.0000	5,762.0000	(5.417)	0	0	0
2011/10/21	R209 2012/08/02	9.30	Put	Bond Future	3,641.0000	3,844.0000	5.575	0	0	0
2011/10/21	R209 2012/08/02	9.20	Call	Bond Future	5,677.0000	5,360.0000	(5.584)	0	0	0
2011/10/21	R209 2012/08/02	9.20	Put	Bond Future	3,957.0000	4,173.0000	5.459	0	0	0
2011/10/21	R210 2011/11/03			Bond Future	130.9026	130.9095	0.005	0.0000	0.0000	750
2011/10/21	R210 2011/11/03	131.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/21	R210 2011/11/03	131.00	Put	Bond Future	97.0000	91.0000	(6.186)	0	0	0
2011/10/21	R210 2011/11/03	131.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/21	R210 2011/11/03	131.05	Put	Bond Future	147.0000	141.0000	(4.082)	0	0	0
2011/10/21	R210 2011/11/03	130.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/21	R210 2011/11/03	130.95	Put	Bond Future	47.0000	41.0000	(12.766)	0	0	0
2011/10/21	R211 2011/11/03			Bond Future	113.2824	113.2843	0.002	0.0000	0.0000	529
2011/10/21	R211 2011/11/03	1.25	Call	Bond Future	112,032.0000	112,034.0000	0.002	0	0	0
2011/10/21	R211 2011/11/03	1.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/21	R211 2011/11/03	1.30	Call	Bond Future	111,982.0000	111,984.0000	0.002	0	0	0
2011/10/21	R211 2011/11/03	1.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/21	R211 2011/11/03	1.20	Call	Bond Future	112,082.0000	112,084.0000	0.002	0	0	0
2011/10/21	R211 2011/11/03	1.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/21	R211 2012/02/02			Bond Future	113.5691	113.5711	0.002	0.0000	0.0000	0
2011/10/21	R211 2012/02/02	110.50	Call	Bond Future	3,069.0000	3,071.0000	0.065	0	0	0
2011/10/21	R211 2012/02/02	110.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/10/21	R211 2012/02/02	110.55	Call	Bond Future	3,019.0000	3,021.0000	0.066	0	0	0
2011/10/21	R211 2012/02/02	110.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/21	R211 2012/02/02	110.45	Call	Bond Future	3,119.0000	3,121.0000	0.064	0	0	0
2011/10/21	R211 2012/02/02	110.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/21	R212 2011/11/03			Bond Future	109.6549	109.6601	0.005	0.0000	0.0000	2,677
2011/10/21	R212 2011/11/03	2.50	Call	Bond Future	107,155.0000	107,160.0000	0.005	0	0	0
2011/10/21	R212 2011/11/03	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/21	R212 2011/11/03	2.55	Call	Bond Future	107,105.0000	107,110.0000	0.005	0	0	0
2011/10/21	R212 2011/11/03	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/21	R212 2011/11/03	2.45	Call	Bond Future	107,205.0000	107,210.0000	0.005	0	0	0
2011/10/21	R212 2011/11/03	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/21	R212 2012/02/02			Bond Future	109.7590	109.7642	0.005	0.0000	0.0000	0
2011/10/21	R212 2012/02/02	108.50	Call	Bond Future	1,259.0000	1,264.0000	0.397	0	0	0
2011/10/21	R212 2012/02/02	108.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/21	R212 2012/02/02	108.55	Call	Bond Future	1,209.0000	1,214.0000	0.414	0	0	0
2011/10/21	R212 2012/02/02	108.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/21	R212 2012/02/02	108.45	Call	Bond Future	1,309.0000	1,314.0000	0.382	0	0	0
2011/10/21	R212 2012/02/02	108.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/21	R213 2011/11/03			Bond Future	8.7770	8.8360	0.672	0.0000	0.0000	0
2011/10/21	R213 2011/11/03	8.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/21	R213 2011/11/03	8.75	Put	Bond Future	218.0000	693.0000	217.890	0	0	0
2011/10/21	R213 2011/11/03	8.80	Call	Bond Future	185.0000	0.0000	(100.000)	0	0	0
2011/10/21	R213 2011/11/03	8.80	Put	Bond Future	0.0000	289.0000	100.000	0	0	0
2011/10/21	R213 2011/11/03	8.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/21	R213 2011/11/03	8.70	Put	Bond Future	625.0000	1,099.0000	75.840	0	0	0
2011/10/21	R213 2012/02/02			Bond Future	8.8560	8.9180	0.700	0.0000	0.0000	0
2011/10/21	R213 2012/02/02	9.00	Call	Bond Future	1,133.0000	642.0000	(43.336)	0	0	0
2011/10/21	R213 2012/02/02	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/21	R213 2012/02/02	9.05	Call	Bond Future	1,521.0000	1,030.0000	(32.281)	0	0	0
2011/10/21	R213 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/21	R213 2012/02/02	8.95	Call	Bond Future	742.0000	252.0000	(66.038)	0	0	0
2011/10/21	R213 2012/02/02	8.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/21	R213 2012/05/03			Bond Future	8.9260	8.9890	0.706	0.0000	0.0000	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2011/10/21	R213 2012/05/03	9.25	Call	Bond Future	2,483.0000	1,991.0000	(19.815)	0	0	0
2011/10/21	R213 2012/05/03	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/21	R213 2012/05/03	9.30	Call	Bond Future	2,856.0000	2,364.0000	(17.227)	0	0	0
2011/10/21	R213 2012/05/03	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/21	R213 2012/05/03	9.20	Call	Bond Future	2,107.0000	1,615.0000	(23.351)	0	0	0
2011/10/21	R213 2012/05/03	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/21	R213 2012/08/02			Bond Future	8.9930	9.0580	0.723	0.0000	0.0000	0
2011/10/21	R213 2012/08/02	9.25	Call	Bond Future	1,952.0000	1,452.0000	(25.615)	0	0	0
2011/10/21	R213 2012/08/02	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/21	R213 2012/08/02	9.30	Call	Bond Future	2,324.0000	1,824.0000	(21.515)	0	0	0
2011/10/21	R213 2012/08/02	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/21	R213 2012/08/02	9.20	Call	Bond Future	1,578.0000	1,078.0000	(31.686)	0	0	0
2011/10/21	R213 2012/08/02	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/21	RZ02 2011/11/03			Bond Future	0.0050	0.0050	0.000	0.0000	0.0000	0
2011/10/21	RZ02 2011/11/03	1.00	Call	Bond Future	27,590.0000	27,590.0000	0.000	0	0	0
2011/10/21	RZ02 2011/11/03	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/21	RZ02 2011/11/03	1.05	Call	Bond Future	28,834.0000	28,834.0000	0.000	0	0	0
2011/10/21	RZ02 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/21	RZ02 2011/11/03	0.95	Call	Bond Future	26,333.0000	26,333.0000	0.000	0	0	0
2011/10/21	RZ02 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/21	RZ11 2011/11/03			Bond Future	0.7760	0.7700	(0.773)	0.0000	0.0000	0
2011/10/21	RZ11 2011/11/03	1.00	Call	Bond Future	1,226.0000	1,226.0000	0.000	0	0	0
2011/10/21	RZ11 2011/11/03	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/21	RZ11 2011/11/03	1.05	Call	Bond Future	1,491.0000	1,491.0000	0.000	0	0	0
2011/10/21	RZ11 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/21	RZ11 2011/11/03	0.95	Call	Bond Future	961.0000	961.0000	0.000	0	0	0
2011/10/21	RZ11 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/21	RZ12 2011/11/03			Bond Future	1.9230	1.9190	(0.208)	0.0000	0.0000	0
2011/10/21	RZ12 2011/11/03	2.00	Call	Bond Future	778.0000	778.0000	0.000	0	0	0
2011/10/21	RZ12 2011/11/03	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/21	RZ12 2011/11/03	2.05	Call	Bond Future	1,255.0000	1,255.0000	0.000	0	0	0
2011/10/21	RZ12 2011/11/03	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/21	RZ12 2011/11/03	1.95	Call	Bond Future	298.0000	298.0000	0.000	0	0	0

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2011/10/21	RZ12 2011/11/03	1.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/21	TRT1 2011/11/03			Index Future	362.3640	364.0240	0.458	0.0000	0.0000	0
2011/10/21	TRT1 2012/02/02			Index Future	367.2150	368.9020	0.459	0.0000	0.0000	0
Total										537935.00