



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 25/10/2011

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
2011/10/25	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/25	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/25	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/25	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/25	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/25	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/25	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/25	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/25	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/25	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/25	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/25	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/25	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/25	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/25	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/10/25	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/25	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/25	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/25	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/25	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/25	AL7T 2011/11/03			Index Future	402.5190	405.0660	0.633	0.0000	0.0000	16
2011/10/25	AL7T 2012/02/02			Index Future	408.2900	410.8740	0.633	0.0000	0.0000	0
2011/10/25	ALBI 2011/11/03			Index Future	367.7020	370.3580	0.722	0.0000	0.0000	1,692
2011/10/25	ALBI 2012/02/02			Index Future	372.9740	375.6680	0.722	0.0000	0.0000	566
2011/10/25	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/25	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/25	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/25	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/25	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/25	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/25	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/25	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/25	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/25	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/25	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/25	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0

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2011/10/25	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/25	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/25	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/25	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/25	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/25	CAAK 2011/12/19			Can-Do Future	0.0729	0.0761	4.390	0.0000	0.0000	12,659
2011/10/25	CAAL 2011/12/19			Can-Do Future	0.0856	0.0875	2.220	0.0000	0.0000	18,519
2011/10/25	CAAM2011/12/19			Can-Do Future	0.1894	0.1940	2.429	0.0000	0.0000	12,423
2011/10/25	CAAN 2012/03/30			Can-Do Future	0.3941	0.3888	(1.345)	0.0000	0.0000	100,000
2011/10/25	CAAO 2012/03/30			Can-Do Future	0.1578	0.1560	(1.141)	0.0000	0.0000	100,000
2011/10/25	CAAP 2011/12/19			Can-Do Future	0.2129	0.2187	2.724	0.0000	0.0000	12,346
2011/10/25	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/25	CRD1 2011/11/03			Index Future	165.0850	165.5830	0.302	0.0000	0.0000	0
2011/10/25	CRD1 2012/02/02			Index Future	167.2950	167.8020	0.303	0.0000	0.0000	0
2011/10/25	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/25	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/25	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/25	GOVI 2011/11/03			GOVI	369.0940	371.5530	0.666	0.0000	0.0000	164
2011/10/25	GOVI 2011/11/03	357.00	Call	GOVI	120,940.0000	145,530.0000	20.332	0	0	0
2011/10/25	GOVI 2011/11/03	357.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/10/25	GOVI 2011/11/03	357.01	Call	GOVI	120,840.0000	145,430.0000	20.349	0	0	0
2011/10/25	GOVI 2011/11/03	357.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0

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2011/10/25	GOVI 2011/11/03	356.99	Call	GOVI	121,040.0000	145,630.0000	20.316	0	0	0
2011/10/25	GOVI 2011/11/03	356.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/10/25	GOVI 2012/02/02			GOVI	374.3860	376.8810	0.666	0.0000	0.0000	0
2011/10/25	GOVI 2012/02/02	369.00	Call	GOVI	53,860.0000	78,810.0000	46.324	0	0	0
2011/10/25	GOVI 2012/02/02	369.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/10/25	GOVI 2012/02/02	369.01	Call	GOVI	53,760.0000	78,710.0000	46.410	0	0	0
2011/10/25	GOVI 2012/02/02	369.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/10/25	GOVI 2012/02/02	368.99	Call	GOVI	53,960.0000	78,910.0000	46.238	0	0	0
2011/10/25	GOVI 2012/02/02	368.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/10/25	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/10/25	IGOV 2011/11/03			Index Future	159.6550	159.4550	(0.125)	0.0000	0.0000	90
2011/10/25	IGOV 2012/02/02			Index Future	161.9440	161.7410	(0.125)	0.0000	0.0000	0
2011/10/25	ILBI 2012/02/02			Index Future	439.5560	438.8070	(0.170)	0.0000	0.0000	88
2011/10/25	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/10/25	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/10/25	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/10/25	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/10/25	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/10/25	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/10/25	JBAF 2011/11/16			Jibar Tradeable Future	5.5100	5.5100	0.000	0.0000	0.0000	1,700
2011/10/25	JBAF 2011/12/21			Jibar Tradeable Future	5.4800	5.4800	0.000	0.0000	0.0000	5,541
2011/10/25	JBAF 2012/01/18			Jibar Tradeable Future	5.4200	5.4300	0.185	0.0000	0.0000	700
2011/10/25	JBAF 2012/02/15			Jibar Tradeable Future	5.3900	5.3800	(0.186)	0.0000	0.0000	0
2011/10/25	JBAF 2012/03/20			Jibar Tradeable Future	5.3600	5.3500	(0.187)	0.0000	0.0000	1,340
2011/10/25	JBAF 2012/04/18			Jibar Tradeable Future	5.3400	5.3300	(0.187)	0.0000	0.0000	0
2011/10/25	JBAF 2012/06/20			Jibar Tradeable Future	5.3600	5.3400	(0.373)	0.0000	0.0000	2,890
2011/10/25	JBAF 2012/09/19			Jibar Tradeable Future	5.4800	5.4300	(0.912)	0.0000	0.0000	44,760

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2011/10/25	JBAF 2012/12/19			Jibar Tradeable Future	5.6300	5.6000	(0.533)	0.0000	0.0000	990
2011/10/25	JBAF 2013/03/20			Jibar Tradeable Future	5.8500	5.8200	(0.513)	0.0000	0.0000	790
2011/10/25	JBAF 2013/06/19			Jibar Tradeable Future	6.1200	6.0900	(0.490)	0.0000	0.0000	1,250
2011/10/25	JBAF 2013/09/18			Jibar Tradeable Future	6.4000	6.3900	(0.156)	93.5700	93.5700	0
2011/10/25	JN02 2011/11/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/10/25	JN02 2011/11/03	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/25	JN02 2011/11/03	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/25	JN02 2011/11/03	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/25	JN02 2011/11/03	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/10/25	JN02 2011/11/03	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/10/25	JN02 2011/11/03	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/25	JN05 2011/11/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/10/25	JN05 2011/11/03	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/25	JN05 2011/11/03	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/25	JN05 2011/11/03	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/25	JN05 2011/11/03	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/10/25	JN05 2011/11/03	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/10/25	JN05 2011/11/03	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/25	JN10 2011/11/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/10/25	JN10 2011/11/03	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/25	JN10 2011/11/03	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/25	JN10 2011/11/03	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/25	JN10 2011/11/03	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/10/25	JN10 2011/11/03	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/10/25	JN10 2011/11/03	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/25	OTH1 2011/11/03			Index Future	359.9270	363.6180	1.025	0.0000	0.0000	0
2011/10/25	OTH1 2012/02/02			Index Future	365.0870	368.8320	1.026	0.0000	0.0000	0
2011/10/25	R157 2011/11/03			Bond Future	6.7300	6.6580	(1.070)	0.0000	0.0000	14,513
2011/10/25	R157 2011/11/03	8.25	Call	Bond Future	5,616.0000	5,891.0000	4.897	0	0	0
2011/10/25	R157 2011/11/03	8.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/25	R157 2011/11/03	8.30	Call	Bond Future	5,796.0000	6,070.0000	4.727	0	0	0

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2011/10/25	R157 2011/11/03	8.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/25	R157 2011/11/03	8.20	Call	Bond Future	5,437.0000	5,711.0000	5.040	0	0	0
2011/10/25	R157 2011/11/03	8.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/25	R157 2011/11/03	6.55	Put	Bond Future	783.0000	563.0000	(28.097)	0	0	0
2011/10/25	R157 2011/11/03	6.55	Call	Bond Future	95.0000	150.0000	57.895	0	0	1,200
2011/10/25	R157 2011/11/03	7.00	Put	Bond Future	46.0000	17.0000	(63.043)	0	0	0
2011/10/25	R157 2011/11/03	7.00	Call	Bond Future	1,068.0000	1,314.0000	23.034	0	0	400
2011/10/25	R157 2011/11/03	7.10	Call	Bond Future	1,415.0000	1,678.0000	18.587	0	0	0
2011/10/25	R157 2011/11/03	7.10	Put	Bond Future	17.0000	5.0000	(70.588)	0	0	400
2011/10/25	R157 2011/11/03	7.55	Call	Bond Future	3,071.0000	3,346.0000	8.955	0	0	0
2011/10/25	R157 2011/11/03	7.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	1,200
2011/10/25	R157 2012/02/02			Bond Future	6.8120	6.7340	(1.145)	0.0000	0.0000	3,182
2011/10/25	R157 2012/02/02	8.50	Call	Bond Future	5,844.0000	6,114.0000	4.620	0	0	0
2011/10/25	R157 2012/02/02	8.50	Put	Bond Future	31.0000	24.0000	(22.581)	0	0	0
2011/10/25	R157 2012/02/02	8.55	Call	Bond Future	6,007.0000	6,278.0000	4.511	0	0	0
2011/10/25	R157 2012/02/02	8.55	Put	Bond Future	28.0000	21.0000	(25.000)	0	0	0
2011/10/25	R157 2012/02/02	8.45	Call	Bond Future	5,682.0000	5,951.0000	4.734	0	0	0
2011/10/25	R157 2012/02/02	8.45	Put	Bond Future	36.0000	28.0000	(22.222)	0	0	0
2011/10/25	R157 2012/02/02	6.55	Call	Bond Future	727.0000	831.0000	14.305	0	0	0
2011/10/25	R157 2012/02/02	6.55	Put	Bond Future	1,662.0000	1,489.0000	(10.409)	0	0	130
2011/10/25	R157 2012/02/02	6.00	Put	Bond Future	3,145.0000	2,909.0000	(7.504)	0	0	0
2011/10/25	R157 2012/02/02	6.00	Call	Bond Future	216.0000	258.0000	19.444	0	0	130
2011/10/25	R157 2012/02/02	7.05	Call	Bond Future	1,620.0000	1,791.0000	10.556	0	0	0
2011/10/25	R157 2012/02/02	7.05	Put	Bond Future	778.0000	672.0000	(13.625)	0	0	130
2011/10/25	R157 2012/05/03			Bond Future	6.8750	6.7910	(1.222)	0.0000	0.0000	0
2011/10/25	R157 2012/05/03	8.25	Call	Bond Future	4,660.0000	4,906.0000	5.279	0	0	0
2011/10/25	R157 2012/05/03	8.25	Put	Bond Future	222.0000	190.0000	(14.414)	0	0	0
2011/10/25	R157 2012/05/03	8.30	Call	Bond Future	4,801.0000	5,049.0000	5.166	0	0	0
2011/10/25	R157 2012/05/03	8.30	Put	Bond Future	206.0000	176.0000	(14.563)	0	0	0
2011/10/25	R157 2012/05/03	8.20	Call	Bond Future	4,521.0000	4,764.0000	5.375	0	0	0
2011/10/25	R157 2012/05/03	8.20	Put	Bond Future	241.0000	206.0000	(14.523)	0	0	0
2011/10/25	R157 2012/08/02			Bond Future	6.9300	6.8370	(1.342)	0.0000	0.0000	0
2011/10/25	R157 2012/08/02	8.00	Call	Bond Future	3,885.0000	4,103.0000	5.611	0	0	0
2011/10/25	R157 2012/08/02	8.00	Put	Bond Future	667.0000	600.0000	(10.045)	0	0	0
2011/10/25	R157 2012/08/02	8.05	Call	Bond Future	4,000.0000	4,221.0000	5.525	0	0	0

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2011/10/25	R157 2012/08/02	8.05	Put	Bond Future	635.0000	571.0000	(10.079)	0	0	0
2011/10/25	R157 2012/08/02	7.95	Call	Bond Future	3,771.0000	3,986.0000	5.701	0	0	0
2011/10/25	R157 2012/08/02	7.95	Put	Bond Future	701.0000	631.0000	(9.986)	0	0	0
2011/10/25	R186 2011/11/03			Bond Future	8.4810	8.3290	(1.792)	0.0000	0.0000	21,130
2011/10/25	R186 2011/11/03	9.00	Call	Bond Future	4,787.0000	6,216.0000	29.852	0	0	0
2011/10/25	R186 2011/11/03	9.00	Put	Bond Future	24.0000	3.0000	(87.500)	0	0	0
2011/10/25	R186 2011/11/03	9.05	Call	Bond Future	5,221.0000	6,659.0000	27.543	0	0	0
2011/10/25	R186 2011/11/03	9.05	Put	Bond Future	14.0000	2.0000	(85.714)	0	0	0
2011/10/25	R186 2011/11/03	8.95	Call	Bond Future	4,354.0000	5,772.0000	32.568	0	0	0
2011/10/25	R186 2011/11/03	8.95	Put	Bond Future	38.0000	5.0000	(86.842)	0	0	0
2011/10/25	R186 2011/11/03	8.75	Put	Bond Future	193.0000	43.0000	(77.720)	0	0	0
2011/10/25	R186 2011/11/03	8.75	Call	Bond Future	2,698.0000	3,998.0000	48.184	0	0	0
2011/10/25	R186 2011/11/03	8.10	Put	Bond Future	3,756.0000	2,446.0000	(34.878)	0	0	0
2011/10/25	R186 2011/11/03	8.10	Call	Bond Future	71.0000	211.0000	197.183	0	0	1,275
2011/10/25	R186 2011/11/03	8.35	Put	Bond Future	1,724.0000	833.0000	(51.682)	0	0	0
2011/10/25	R186 2011/11/03	8.35	Call	Bond Future	475.0000	1,035.0000	117.895	0	0	425
2011/10/25	R186 2011/11/03	8.55	Call	Bond Future	1,334.0000	2,334.0000	74.963	0	0	0
2011/10/25	R186 2011/11/03	8.55	Put	Bond Future	684.0000	234.0000	(65.789)	0	0	425
2011/10/25	R186 2011/11/03	9.10	Call	Bond Future	5,657.0000	7,099.0000	25.491	0	0	0
2011/10/25	R186 2011/11/03	9.10	Put	Bond Future	9.0000	0.0000	(100.000)	0	0	1,275
2011/10/25	R186 2011/11/03	7.80	Put	Bond Future	6,708.0000	5,266.0000	(21.497)	0	0	0
2011/10/25	R186 2011/11/03	7.80	Call	Bond Future	2.0000	10.0000	400.000	0	0	250
2011/10/25	R186 2011/11/03	8.00	Call	Bond Future	26.0000	89.0000	242.308	0	0	0
2011/10/25	R186 2011/11/03	8.00	Put	Bond Future	4,706.0000	3,319.0000	(29.473)	0	0	250
2011/10/25	R186 2011/11/03	8.20	Call	Bond Future	166.0000	436.0000	162.651	0	0	0
2011/10/25	R186 2011/11/03	8.20	Put	Bond Future	2,868.0000	1,688.0000	(41.144)	0	0	250
2011/10/25	R186 2012/02/02			Bond Future	8.5630	8.4070	(1.822)	0.0000	0.0000	11,520
2011/10/25	R186 2012/02/02	9.00	Call	Bond Future	5,624.0000	6,672.0000	18.634	0	0	0
2011/10/25	R186 2012/02/02	9.00	Put	Bond Future	1,670.0000	1,257.0000	(24.731)	0	0	100
2011/10/25	R186 2012/02/02	9.05	Call	Bond Future	5,930.0000	7,005.0000	18.128	0	0	0
2011/10/25	R186 2012/02/02	9.05	Put	Bond Future	1,536.0000	1,150.0000	(25.130)	0	0	0
2011/10/25	R186 2012/02/02	8.95	Call	Bond Future	5,325.0000	6,346.0000	19.174	0	0	0
2011/10/25	R186 2012/02/02	8.95	Put	Bond Future	1,813.0000	1,373.0000	(24.269)	0	0	0
2011/10/25	R186 2012/02/02	7.75	Put	Bond Future	8,653.0000	7,475.0000	(13.614)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2011/10/25	R186 2012/02/02	7.75	Call	Bond Future	741.0000	1,024.0000	38.192	0	0	6,000
2011/10/25	R186 2012/02/02	6.75	Put	Bond Future	18,778.0000	17,342.0000	(7.647)	0	0	0
2011/10/25	R186 2012/02/02	6.75	Call	Bond Future	40.0000	65.0000	62.500	0	0	6,000
2011/10/25	R186 2012/02/02	8.00	Put	Bond Future	6,659.0000	5,619.0000	(15.618)	0	0	0
2011/10/25	R186 2012/02/02	8.00	Call	Bond Future	1,261.0000	1,681.0000	33.307	0	0	100
2011/10/25	R186 2012/02/02	13.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/25	R186 2012/02/02	13.25	Call	Bond Future	33,804.0000	35,264.0000	4.319	0	0	0
2011/10/25	R186 2012/02/02	98.00	Call	Bond Future	105,578.0000	107,039.0000	1.384	0	0	0
2011/10/25	R186 2012/02/02	98.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/25	R186 2012/05/03			Bond Future	8.6410	8.4790	(1.875)	0.0000	0.0000	0
2011/10/25	R186 2012/05/03	9.00	Call	Bond Future	6,414.0000	7,372.0000	14.936	0	0	0
2011/10/25	R186 2012/05/03	9.00	Put	Bond Future	3,210.0000	2,679.0000	(16.542)	0	0	0
2011/10/25	R186 2012/05/03	9.05	Call	Bond Future	6,683.0000	7,662.0000	14.649	0	0	0
2011/10/25	R186 2012/05/03	9.05	Put	Bond Future	3,044.0000	2,534.0000	(16.754)	0	0	0
2011/10/25	R186 2012/05/03	8.95	Call	Bond Future	6,149.0000	7,086.0000	15.238	0	0	0
2011/10/25	R186 2012/05/03	8.95	Put	Bond Future	3,384.0000	2,832.0000	(16.312)	0	0	0
2011/10/25	R186 2012/08/02			Bond Future	8.7160	8.5480	(1.927)	0.0000	0.0000	0
2011/10/25	R186 2012/08/02	8.75	Call	Bond Future	5,638.0000	6,468.0000	14.722	0	0	0
2011/10/25	R186 2012/08/02	8.75	Put	Bond Future	5,335.0000	4,648.0000	(12.877)	0	0	0
2011/10/25	R186 2012/08/02	8.80	Call	Bond Future	5,868.0000	6,718.0000	14.485	0	0	0
2011/10/25	R186 2012/08/02	8.80	Put	Bond Future	5,120.0000	4,454.0000	(13.008)	0	0	0
2011/10/25	R186 2012/08/02	8.70	Call	Bond Future	5,413.0000	6,225.0000	15.001	0	0	0
2011/10/25	R186 2012/08/02	8.70	Put	Bond Future	5,556.0000	4,852.0000	(12.671)	0	0	0
2011/10/25	R189 2011/11/03			Bond Future	214.9252	214.9218	(0.002)	0.0000	0.0000	0
2011/10/25	R189 2011/11/03	212.00	Call	Bond Future	2,925.0000	2,922.0000	(0.103)	0	0	0
2011/10/25	R189 2011/11/03	212.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/25	R189 2011/11/03	212.05	Call	Bond Future	2,875.0000	2,872.0000	(0.104)	0	0	0
2011/10/25	R189 2011/11/03	212.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/25	R189 2011/11/03	211.95	Call	Bond Future	2,975.0000	2,972.0000	(0.101)	0	0	0
2011/10/25	R189 2011/11/03	211.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/25	R197 2011/11/03			Bond Future	239.9747	239.9865	0.005	0.0000	0.0000	183
2011/10/25	R197 2011/11/03	238.50	Call	Bond Future	1,475.0000	1,487.0000	0.814	0	0	0
2011/10/25	R197 2011/11/03	238.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/10/25	R197 2011/11/03	238.55	Call	Bond Future	1,425.0000	1,437.0000	0.842	0	0	0
2011/10/25	R197 2011/11/03	238.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/25	R197 2011/11/03	238.45	Call	Bond Future	1,525.0000	1,537.0000	0.787	0	0	0
2011/10/25	R197 2011/11/03	238.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/25	R201 2011/11/03			Bond Future	6.3260	6.2550	(1.122)	0.0000	0.0000	2,300
2011/10/25	R201 2011/11/03	8.00	Call	Bond Future	4,731.0000	4,938.0000	4.375	0	0	0
2011/10/25	R201 2011/11/03	8.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/25	R201 2011/11/03	8.05	Call	Bond Future	4,869.0000	5,075.0000	4.231	0	0	0
2011/10/25	R201 2011/11/03	8.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/25	R201 2011/11/03	7.95	Call	Bond Future	4,594.0000	4,801.0000	4.506	0	0	0
2011/10/25	R201 2011/11/03	7.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/25	R201 2012/02/02			Bond Future	6.3770	6.2980	(1.239)	0.0000	0.0000	993
2011/10/25	R201 2012/02/02	8.25	Call	Bond Future	4,883.0000	5,095.0000	4.342	0	0	0
2011/10/25	R201 2012/02/02	8.25	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2011/10/25	R201 2012/02/02	8.30	Call	Bond Future	5,009.0000	5,221.0000	4.232	0	0	0
2011/10/25	R201 2012/02/02	8.30	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2011/10/25	R201 2012/02/02	8.20	Call	Bond Future	4,757.0000	4,968.0000	4.436	0	0	0
2011/10/25	R201 2012/02/02	8.20	Put	Bond Future	2.0000	0.0000	(100.000)	0	0	0
2011/10/25	R201 2012/05/03			Bond Future	6.4060	6.3190	(1.358)	0.0000	0.0000	0
2011/10/25	R201 2012/05/03	7.75	Call	Bond Future	3,336.0000	3,534.0000	5.935	0	0	0
2011/10/25	R201 2012/05/03	7.75	Put	Bond Future	92.0000	75.0000	(18.478)	0	0	0
2011/10/25	R201 2012/05/03	7.80	Call	Bond Future	3,445.0000	3,644.0000	5.776	0	0	0
2011/10/25	R201 2012/05/03	7.80	Put	Bond Future	83.0000	67.0000	(19.277)	0	0	0
2011/10/25	R201 2012/05/03	7.70	Call	Bond Future	3,228.0000	3,423.0000	6.041	0	0	0
2011/10/25	R201 2012/05/03	7.70	Put	Bond Future	102.0000	83.0000	(18.627)	0	0	0
2011/10/25	R201 2012/08/02			Bond Future	6.4210	6.3250	(1.495)	0.0000	0.0000	0
2011/10/25	R201 2012/08/02	7.50	Call	Bond Future	2,620.0000	2,800.0000	6.870	0	0	0
2011/10/25	R201 2012/08/02	7.50	Put	Bond Future	239.0000	204.0000	(14.644)	0	0	0
2011/10/25	R201 2012/08/02	7.55	Call	Bond Future	2,712.0000	2,893.0000	6.674	0	0	0
2011/10/25	R201 2012/08/02	7.55	Put	Bond Future	223.0000	189.0000	(15.247)	0	0	0
2011/10/25	R201 2012/08/02	7.45	Call	Bond Future	2,530.0000	2,707.0000	6.996	0	0	0
2011/10/25	R201 2012/08/02	7.45	Put	Bond Future	258.0000	220.0000	(14.729)	0	0	0
2011/10/25	R202 2011/11/03			Bond Future	175.1794	174.3669	(0.464)	0.0000	0.0000	34,326

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2011/10/25	R202 2011/11/03	0.50	Call	Bond Future	174,679.0000	173,867.0000	(0.465)	0	0	0
2011/10/25	R202 2011/11/03	0.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/25	R202 2011/11/03	0.55	Call	Bond Future	174,629.0000	173,817.0000	(0.465)	0	0	0
2011/10/25	R202 2011/11/03	0.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/25	R202 2011/11/03	0.45	Call	Bond Future	174,729.0000	173,917.0000	(0.465)	0	0	0
2011/10/25	R202 2011/11/03	0.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/25	R202 2012/02/02			Bond Future	175.0279	174.2037	(0.471)	0.0000	0.0000	0
2011/10/25	R202 2012/02/02	177.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/25	R202 2012/02/02	177.00	Put	Bond Future	1,972.0000	2,796.0000	41.785	0	0	0
2011/10/25	R202 2012/02/02	177.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/25	R202 2012/02/02	177.05	Put	Bond Future	2,022.0000	2,846.0000	40.752	0	0	0
2011/10/25	R202 2012/02/02	176.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/25	R202 2012/02/02	176.95	Put	Bond Future	1,922.0000	2,746.0000	42.872	0	0	0
2011/10/25	R203 2011/11/03			Bond Future	7.5170	7.4300	(1.157)	0.0000	0.0000	937
2011/10/25	R203 2011/11/03	8.50	Call	Bond Future	4,556.0000	4,971.0000	9.109	0	0	0
2011/10/25	R203 2011/11/03	8.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/25	R203 2011/11/03	8.55	Call	Bond Future	4,781.0000	5,196.0000	8.680	0	0	0
2011/10/25	R203 2011/11/03	8.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/25	R203 2011/11/03	8.45	Call	Bond Future	4,330.0000	4,745.0000	9.584	0	0	0
2011/10/25	R203 2011/11/03	8.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/25	R203 2012/02/02			Bond Future	7.6150	7.5230	(1.208)	0.0000	0.0000	1,651
2011/10/25	R203 2012/02/02	8.75	Call	Bond Future	5,241.0000	5,619.0000	7.212	0	0	0
2011/10/25	R203 2012/02/02	8.75	Put	Bond Future	209.0000	166.0000	(20.574)	0	0	0
2011/10/25	R203 2012/02/02	8.80	Call	Bond Future	5,434.0000	5,816.0000	7.030	0	0	0
2011/10/25	R203 2012/02/02	8.80	Put	Bond Future	188.0000	148.0000	(21.277)	0	0	0
2011/10/25	R203 2012/02/02	8.70	Call	Bond Future	5,049.0000	5,423.0000	7.407	0	0	0
2011/10/25	R203 2012/02/02	8.70	Put	Bond Future	233.0000	185.0000	(20.601)	0	0	0
2011/10/25	R203 2012/05/03			Bond Future	7.7010	7.6050	(1.247)	0.0000	0.0000	0
2011/10/25	R203 2012/05/03	8.75	Call	Bond Future	5,111.0000	5,450.0000	6.633	0	0	0
2011/10/25	R203 2012/05/03	8.75	Put	Bond Future	636.0000	553.0000	(13.050)	0	0	0
2011/10/25	R203 2012/05/03	8.80	Call	Bond Future	5,278.0000	5,621.0000	6.499	0	0	0
2011/10/25	R203 2012/05/03	8.80	Put	Bond Future	595.0000	516.0000	(13.277)	0	0	0
2011/10/25	R203 2012/05/03	8.70	Call	Bond Future	4,946.0000	5,280.0000	6.753	0	0	0
2011/10/25	R203 2012/05/03	8.70	Put	Bond Future	678.0000	590.0000	(12.979)	0	0	0

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2011/10/25	R203 2012/08/02			Bond Future	7.7850	7.6820	(1.323)	0.0000	0.0000	0
2011/10/25	R203 2012/08/02	8.50	Call	Bond Future	4,392.0000	4,688.0000	6.740	0	0	0
2011/10/25	R203 2012/08/02	8.50	Put	Bond Future	1,444.0000	1,306.0000	(9.557)	0	0	0
2011/10/25	R203 2012/08/02	8.55	Call	Bond Future	4,532.0000	4,833.0000	6.642	0	0	0
2011/10/25	R203 2012/08/02	8.55	Put	Bond Future	1,381.0000	1,249.0000	(9.558)	0	0	0
2011/10/25	R203 2012/08/02	8.45	Call	Bond Future	4,254.0000	4,546.0000	6.864	0	0	0
2011/10/25	R203 2012/08/02	8.45	Put	Bond Future	1,508.0000	1,367.0000	(9.350)	0	0	0
2011/10/25	R204 2011/11/03			Bond Future	7.8120	7.7000	(1.434)	0.0000	0.0000	1,081
2011/10/25	R204 2011/11/03	8.75	Call	Bond Future	4,925.0000	5,534.0000	12.365	0	0	0
2011/10/25	R204 2011/11/03	8.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/25	R204 2011/11/03	8.80	Call	Bond Future	5,179.0000	5,788.0000	11.759	0	0	0
2011/10/25	R204 2011/11/03	8.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/25	R204 2011/11/03	8.70	Call	Bond Future	4,671.0000	5,280.0000	13.038	0	0	0
2011/10/25	R204 2011/11/03	8.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/25	R204 2012/02/02			Bond Future	7.9070	7.7900	(1.480)	0.0000	0.0000	2,082
2011/10/25	R204 2012/02/02	9.00	Call	Bond Future	5,756.0000	6,312.0000	9.659	0	0	0
2011/10/25	R204 2012/02/02	9.00	Put	Bond Future	227.0000	167.0000	(26.432)	0	0	0
2011/10/25	R204 2012/02/02	9.05	Call	Bond Future	5,976.0000	6,538.0000	9.404	0	0	0
2011/10/25	R204 2012/02/02	9.05	Put	Bond Future	203.0000	149.0000	(26.601)	0	0	0
2011/10/25	R204 2012/02/02	8.95	Call	Bond Future	5,538.0000	6,088.0000	9.931	0	0	0
2011/10/25	R204 2012/02/02	8.95	Put	Bond Future	253.0000	188.0000	(25.692)	0	0	0
2011/10/25	R204 2012/05/03			Bond Future	7.9950	7.8720	(1.538)	0.0000	0.0000	0
2011/10/25	R204 2012/05/03	8.75	Call	Bond Future	4,758.0000	5,225.0000	9.815	0	0	0
2011/10/25	R204 2012/05/03	8.75	Put	Bond Future	1,022.0000	863.0000	(15.558)	0	0	0
2011/10/25	R204 2012/05/03	8.80	Call	Bond Future	4,942.0000	5,417.0000	9.611	0	0	0
2011/10/25	R204 2012/05/03	8.80	Put	Bond Future	965.0000	814.0000	(15.648)	0	0	0
2011/10/25	R204 2012/05/03	8.70	Call	Bond Future	4,581.0000	5,040.0000	10.020	0	0	0
2011/10/25	R204 2012/05/03	8.70	Put	Bond Future	1,087.0000	920.0000	(15.363)	0	0	0
2011/10/25	R204 2012/08/02			Bond Future	8.0820	7.9530	(1.596)	0.0000	0.0000	0
2011/10/25	R204 2012/08/02	8.50	Call	Bond Future	4,107.0000	4,505.0000	9.691	0	0	0
2011/10/25	R204 2012/08/02	8.50	Put	Bond Future	2,087.0000	1,851.0000	(11.308)	0	0	0
2011/10/25	R204 2012/08/02	8.55	Call	Bond Future	4,256.0000	4,662.0000	9.539	0	0	0
2011/10/25	R204 2012/08/02	8.55	Put	Bond Future	1,998.0000	1,770.0000	(11.411)	0	0	0
2011/10/25	R204 2012/08/02	8.45	Call	Bond Future	3,960.0000	4,351.0000	9.874	0	0	0

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2011/10/25	R204 2012/08/02	8.45	Put	Bond Future	2,179.0000	1,936.0000	(11.152)	0	0	0
2011/10/25	R206 2011/11/03			Bond Future	6.0330	5.9610	(1.193)	0.0000	0.0000	12,577
2011/10/25	R206 2011/11/03	7.75	Call	Bond Future	3,459.0000	3,607.0000	4.279	0	0	0
2011/10/25	R206 2011/11/03	7.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/25	R206 2011/11/03	7.80	Call	Bond Future	3,557.0000	3,705.0000	4.161	0	0	0
2011/10/25	R206 2011/11/03	7.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/25	R206 2011/11/03	7.70	Call	Bond Future	3,360.0000	3,508.0000	4.405	0	0	0
2011/10/25	R206 2011/11/03	7.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/25	R206 2012/02/02			Bond Future	6.0620	5.9800	(1.353)	0.0000	0.0000	0
2011/10/25	R206 2012/02/02	8.00	Call	Bond Future	3,475.0000	3,625.0000	4.317	0	0	0
2011/10/25	R206 2012/02/02	8.00	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2011/10/25	R206 2012/02/02	8.05	Call	Bond Future	3,563.0000	3,713.0000	4.210	0	0	0
2011/10/25	R206 2012/02/02	8.05	Put	Bond Future	2.0000	1.0000	(50.000)	0	0	0
2011/10/25	R206 2012/02/02	7.95	Call	Bond Future	3,388.0000	3,538.0000	4.427	0	0	0
2011/10/25	R206 2012/02/02	7.95	Put	Bond Future	2.0000	1.0000	(50.000)	0	0	0
2011/10/25	R206 2012/05/03			Bond Future	6.0600	5.9660	(1.551)	0.0000	0.0000	0
2011/10/25	R206 2012/05/03	7.50	Call	Bond Future	2,372.0000	2,507.0000	5.691	0	0	0
2011/10/25	R206 2012/05/03	7.50	Put	Bond Future	93.0000	76.0000	(18.280)	0	0	0
2011/10/25	R206 2012/05/03	7.55	Call	Bond Future	2,442.0000	2,578.0000	5.569	0	0	0
2011/10/25	R206 2012/05/03	7.55	Put	Bond Future	85.0000	69.0000	(18.824)	0	0	0
2011/10/25	R206 2012/05/03	7.45	Call	Bond Future	2,302.0000	2,437.0000	5.864	0	0	0
2011/10/25	R206 2012/05/03	7.45	Put	Bond Future	101.0000	84.0000	(16.832)	0	0	0
2011/10/25	R206 2012/08/02			Bond Future	6.0240	5.9130	(1.843)	0.0000	0.0000	0
2011/10/25	R206 2012/08/02	7.25	Call	Bond Future	1,879.0000	2,004.0000	6.652	0	0	0
2011/10/25	R206 2012/08/02	7.25	Put	Bond Future	210.0000	182.0000	(13.333)	0	0	0
2011/10/25	R206 2012/08/02	7.30	Call	Bond Future	1,934.0000	2,059.0000	6.463	0	0	0
2011/10/25	R206 2012/08/02	7.30	Put	Bond Future	197.0000	169.0000	(14.213)	0	0	0
2011/10/25	R206 2012/08/02	7.20	Call	Bond Future	1,825.0000	1,947.0000	6.685	0	0	0
2011/10/25	R206 2012/08/02	7.20	Put	Bond Future	223.0000	192.0000	(13.901)	0	0	0
2011/10/25	R207 2011/11/03			Bond Future	8.0110	7.9100	(1.261)	0.0000	0.0000	8,399
2011/10/25	R207 2011/11/03	8.75	Call	Bond Future	4,135.0000	4,718.0000	14.099	0	0	0
2011/10/25	R207 2011/11/03	8.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/25	R207 2011/11/03	8.80	Call	Bond Future	4,407.0000	4,989.0000	13.206	0	0	0

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2011/10/25	R207 2011/11/03	8.80	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2011/10/25	R207 2011/11/03	8.70	Call	Bond Future	3,864.0000	4,445.0000	15.036	0	0	0
2011/10/25	R207 2011/11/03	8.70	Put	Bond Future	2.0000	0.0000	(100.000)	0	0	0
2011/10/25	R207 2011/11/03	7.90	Put	Bond Future	947.0000	572.0000	(39.599)	0	0	0
2011/10/25	R207 2011/11/03	7.90	Call	Bond Future	306.0000	514.0000	67.974	0	0	2,000
2011/10/25	R207 2011/11/03	8.15	Call	Bond Future	1,054.0000	1,489.0000	41.271	0	0	0
2011/10/25	R207 2011/11/03	8.15	Put	Bond Future	259.0000	110.0000	(57.529)	0	0	2,000
2011/10/25	R207 2011/11/03	8.35	Call	Bond Future	1,985.0000	2,526.0000	27.254	0	0	0
2011/10/25	R207 2011/11/03	8.35	Put	Bond Future	60.0000	17.0000	(71.667)	0	0	2,000
2011/10/25	R207 2011/11/03	7.30	Put	Bond Future	4,203.0000	3,621.0000	(13.847)	0	0	0
2011/10/25	R207 2011/11/03	7.30	Call	Bond Future	1.0000	2.0000	100.000	0	0	900
2011/10/25	R207 2011/11/03	7.75	Put	Bond Future	1,621.0000	1,131.0000	(30.228)	0	0	0
2011/10/25	R207 2011/11/03	7.75	Call	Bond Future	105.0000	198.0000	88.571	0	0	300
2011/10/25	R207 2011/11/03	7.95	Put	Bond Future	763.0000	434.0000	(43.119)	0	0	300
2011/10/25	R207 2011/11/03	7.95	Call	Bond Future	411.0000	666.0000	62.044	0	0	0
2011/10/25	R207 2011/11/03	8.40	Call	Bond Future	2,244.0000	2,799.0000	24.733	0	0	0
2011/10/25	R207 2011/11/03	8.40	Put	Bond Future	39.0000	11.0000	(71.795)	0	0	900
2011/10/25	R207 2012/02/02			Bond Future	8.1030	7.9980	(1.296)	0.0000	0.0000	600
2011/10/25	R207 2012/02/02	9.00	Call	Bond Future	5,270.0000	5,771.0000	9.507	0	0	0
2011/10/25	R207 2012/02/02	9.00	Put	Bond Future	416.0000	327.0000	(21.394)	0	0	0
2011/10/25	R207 2012/02/02	9.05	Call	Bond Future	5,492.0000	6,000.0000	9.250	0	0	0
2011/10/25	R207 2012/02/02	9.05	Put	Bond Future	377.0000	295.0000	(21.751)	0	0	0
2011/10/25	R207 2012/02/02	8.95	Call	Bond Future	5,051.0000	5,544.0000	9.760	0	0	0
2011/10/25	R207 2012/02/02	8.95	Put	Bond Future	459.0000	363.0000	(20.915)	0	0	0
2011/10/25	R207 2012/05/03			Bond Future	8.1910	8.0800	(1.355)	0.0000	0.0000	0
2011/10/25	R207 2012/05/03	8.75	Call	Bond Future	4,483.0000	4,898.0000	9.257	0	0	0
2011/10/25	R207 2012/05/03	8.75	Put	Bond Future	1,504.0000	1,314.0000	(12.633)	0	0	0
2011/10/25	R207 2012/05/03	8.80	Call	Bond Future	4,661.0000	5,084.0000	9.075	0	0	0
2011/10/25	R207 2012/05/03	8.80	Put	Bond Future	1,422.0000	1,239.0000	(12.869)	0	0	0
2011/10/25	R207 2012/05/03	8.70	Call	Bond Future	4,302.0000	4,709.0000	9.461	0	0	0
2011/10/25	R207 2012/05/03	8.70	Put	Bond Future	1,585.0000	1,386.0000	(12.555)	0	0	0
2011/10/25	R207 2012/08/02			Bond Future	8.2770	8.1620	(1.389)	0.0000	0.0000	0
2011/10/25	R207 2012/08/02	8.75	Call	Bond Future	4,606.0000	4,997.0000	8.489	0	0	0
2011/10/25	R207 2012/08/02	8.75	Put	Bond Future	2,150.0000	1,931.0000	(10.186)	0	0	0
2011/10/25	R207 2012/08/02	8.80	Call	Bond Future	4,769.0000	5,167.0000	8.346	0	0	0

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2011/10/25	R207 2012/08/02	8.80	Put	Bond Future	2,058.0000	1,846.0000	(10.301)	0	0	0
2011/10/25	R207 2012/08/02	8.70	Call	Bond Future	4,446.0000	4,830.0000	8.637	0	0	0
2011/10/25	R207 2012/08/02	8.70	Put	Bond Future	2,246.0000	2,020.0000	(10.062)	0	0	0
2011/10/25	R208 2011/11/03			Bond Future	8.0910	7.9790	(1.384)	0.0000	0.0000	2,040
2011/10/25	R208 2011/11/03	8.75	Call	Bond Future	3,930.0000	4,617.0000	17.481	0	0	0
2011/10/25	R208 2011/11/03	8.75	Put	Bond Future	3.0000	0.0000	(100.000)	0	0	0
2011/10/25	R208 2011/11/03	8.80	Call	Bond Future	4,218.0000	4,906.0000	16.311	0	0	0
2011/10/25	R208 2011/11/03	8.80	Put	Bond Future	2.0000	0.0000	(100.000)	0	0	0
2011/10/25	R208 2011/11/03	8.70	Call	Bond Future	3,641.0000	4,327.0000	18.841	0	0	0
2011/10/25	R208 2011/11/03	8.70	Put	Bond Future	4.0000	1.0000	(75.000)	0	0	0
2011/10/25	R208 2011/11/03	7.95	Put	Bond Future	1,133.0000	667.0000	(41.130)	0	0	0
2011/10/25	R208 2011/11/03	7.95	Call	Bond Future	264.0000	487.0000	84.470	0	0	1,995
2011/10/25	R208 2011/11/03	8.20	Put	Bond Future	329.0000	135.0000	(58.967)	0	0	0
2011/10/25	R208 2011/11/03	8.20	Call	Bond Future	994.0000	1,489.0000	49.799	0	0	665
2011/10/25	R208 2011/11/03	8.40	Call	Bond Future	1,949.0000	2,581.0000	32.427	0	0	0
2011/10/25	R208 2011/11/03	8.40	Put	Bond Future	80.0000	23.0000	(71.250)	0	0	665
2011/10/25	R208 2011/11/03	8.90	Call	Bond Future	4,791.0000	5,480.0000	14.381	0	0	0
2011/10/25	R208 2011/11/03	8.90	Put	Bond Future	0.0000	0.0000	0.000	0	0	1,995
2011/10/25	R208 2012/02/02			Bond Future	8.1760	8.0600	(1.419)	0.0000	0.0000	5,986
2011/10/25	R208 2012/02/02	9.00	Call	Bond Future	5,292.0000	5,872.0000	10.960	0	0	0
2011/10/25	R208 2012/02/02	9.00	Put	Bond Future	527.0000	410.0000	(22.201)	0	0	0
2011/10/25	R208 2012/02/02	9.05	Call	Bond Future	5,524.0000	6,113.0000	10.663	0	0	0
2011/10/25	R208 2012/02/02	9.05	Put	Bond Future	480.0000	372.0000	(22.500)	0	0	0
2011/10/25	R208 2012/02/02	8.95	Call	Bond Future	5,063.0000	5,634.0000	11.278	0	0	0
2011/10/25	R208 2012/02/02	8.95	Put	Bond Future	578.0000	451.0000	(21.972)	0	0	0
2011/10/25	R208 2012/05/03			Bond Future	8.2560	8.1350	(1.466)	0.0000	0.0000	0
2011/10/25	R208 2012/05/03	9.00	Call	Bond Future	5,447.0000	5,974.0000	9.675	0	0	0
2011/10/25	R208 2012/05/03	9.00	Put	Bond Future	1,230.0000	1,046.0000	(14.959)	0	0	0
2011/10/25	R208 2012/05/03	9.05	Call	Bond Future	5,651.0000	6,186.0000	9.467	0	0	0
2011/10/25	R208 2012/05/03	9.05	Put	Bond Future	1,159.0000	984.0000	(15.099)	0	0	0
2011/10/25	R208 2012/05/03	8.95	Call	Bond Future	5,245.0000	5,764.0000	9.895	0	0	0
2011/10/25	R208 2012/05/03	8.95	Put	Bond Future	1,303.0000	1,112.0000	(14.658)	0	0	0
2011/10/25	R208 2012/08/02			Bond Future	8.3330	8.2080	(1.500)	0.0000	0.0000	0
2011/10/25	R208 2012/08/02	8.75	Call	Bond Future	4,750.0000	5,202.0000	9.516	0	0	0

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2011/10/25	R208 2012/08/02	8.75	Put	Bond Future	2,411.0000	2,147.0000	(10.950)	0	0	0
2011/10/25	R208 2012/08/02	8.80	Call	Bond Future	4,924.0000	5,385.0000	9.362	0	0	0
2011/10/25	R208 2012/08/02	8.80	Put	Bond Future	2,310.0000	2,054.0000	(11.082)	0	0	0
2011/10/25	R208 2012/08/02	8.70	Call	Bond Future	4,578.0000	5,022.0000	9.699	0	0	0
2011/10/25	R208 2012/08/02	8.70	Put	Bond Future	2,515.0000	2,243.0000	(10.815)	0	0	0
2011/10/25	R209 2011/11/03			Bond Future	8.9190	8.7480	(1.917)	0.0000	0.0000	1,763
2011/10/25	R209 2011/11/03	8.75	Call	Bond Future	330.0000	803.0000	143.333	0	0	0
2011/10/25	R209 2011/11/03	8.75	Put	Bond Future	1,660.0000	787.0000	(52.590)	0	0	0
2011/10/25	R209 2011/11/03	8.80	Call	Bond Future	446.0000	1,018.0000	128.251	0	0	0
2011/10/25	R209 2011/11/03	8.80	Put	Bond Future	1,378.0000	605.0000	(56.096)	0	0	0
2011/10/25	R209 2011/11/03	8.70	Call	Bond Future	238.0000	619.0000	160.084	0	0	0
2011/10/25	R209 2011/11/03	8.70	Put	Bond Future	1,968.0000	1,004.0000	(48.984)	0	0	0
2011/10/25	R209 2012/02/02			Bond Future	8.9930	8.8160	(1.968)	0.0000	0.0000	1,237
2011/10/25	R209 2012/02/02	9.00	Call	Bond Future	2,806.0000	3,563.0000	26.978	0	0	0
2011/10/25	R209 2012/02/02	9.00	Put	Bond Future	2,752.0000	2,135.0000	(22.420)	0	0	0
2011/10/25	R209 2012/02/02	9.05	Call	Bond Future	3,001.0000	3,787.0000	26.191	0	0	0
2011/10/25	R209 2012/02/02	9.05	Put	Bond Future	2,567.0000	1,979.0000	(22.906)	0	0	0
2011/10/25	R209 2012/02/02	8.95	Call	Bond Future	2,619.0000	3,346.0000	27.759	0	0	0
2011/10/25	R209 2012/02/02	8.95	Put	Bond Future	2,949.0000	2,302.0000	(21.940)	0	0	0
2011/10/25	R209 2012/05/03			Bond Future	9.0610	8.8800	(1.998)	0.0000	0.0000	0
2011/10/25	R209 2012/05/03	9.00	Call	Bond Future	3,571.0000	4,303.0000	20.498	0	0	0
2011/10/25	R209 2012/05/03	9.00	Put	Bond Future	4,034.0000	3,378.0000	(16.262)	0	0	0
2011/10/25	R209 2012/05/03	9.05	Call	Bond Future	3,755.0000	4,510.0000	20.107	0	0	0
2011/10/25	R209 2012/05/03	9.05	Put	Bond Future	3,838.0000	3,206.0000	(16.467)	0	0	0
2011/10/25	R209 2012/05/03	8.95	Call	Bond Future	3,392.0000	4,103.0000	20.961	0	0	0
2011/10/25	R209 2012/05/03	8.95	Put	Bond Future	4,238.0000	3,561.0000	(15.975)	0	0	0
2011/10/25	R209 2012/08/02			Bond Future	9.1280	8.9420	(2.038)	0.0000	0.0000	0
2011/10/25	R209 2012/08/02	9.25	Call	Bond Future	5,161.0000	5,977.0000	15.811	0	0	0
2011/10/25	R209 2012/08/02	9.25	Put	Bond Future	4,260.0000	3,668.0000	(13.897)	0	0	0
2011/10/25	R209 2012/08/02	9.30	Call	Bond Future	5,355.0000	6,188.0000	15.556	0	0	0
2011/10/25	R209 2012/08/02	9.30	Put	Bond Future	4,090.0000	3,515.0000	(14.059)	0	0	0
2011/10/25	R209 2012/08/02	9.20	Call	Bond Future	4,969.0000	5,768.0000	16.080	0	0	0
2011/10/25	R209 2012/08/02	9.20	Put	Bond Future	4,435.0000	3,825.0000	(13.754)	0	0	0

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2011/10/25	R210 2011/11/03			Bond Future	130.9164	130.4041	(0.391)	0.0000	0.0000	750
2011/10/25	R210 2011/11/03	131.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/25	R210 2011/11/03	131.00	Put	Bond Future	84.0000	596.0000	609.524	0	0	0
2011/10/25	R210 2011/11/03	131.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/25	R210 2011/11/03	131.05	Put	Bond Future	134.0000	646.0000	382.090	0	0	0
2011/10/25	R210 2011/11/03	130.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/25	R210 2011/11/03	130.95	Put	Bond Future	34.0000	546.0000	1505.882	0	0	0
2011/10/25	R211 2011/11/03			Bond Future	113.3699	113.3718	0.002	0.0000	0.0000	529
2011/10/25	R211 2011/11/03	1.25	Call	Bond Future	112,120.0000	112,122.0000	0.002	0	0	0
2011/10/25	R211 2011/11/03	1.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/25	R211 2011/11/03	1.30	Call	Bond Future	112,070.0000	112,072.0000	0.002	0	0	0
2011/10/25	R211 2011/11/03	1.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/25	R211 2011/11/03	1.20	Call	Bond Future	112,170.0000	112,172.0000	0.002	0	0	0
2011/10/25	R211 2011/11/03	1.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/25	R211 2012/02/02			Bond Future	113.6577	113.6596	0.002	0.0000	0.0000	0
2011/10/25	R211 2012/02/02	110.50	Call	Bond Future	3,158.0000	3,160.0000	0.063	0	0	0
2011/10/25	R211 2012/02/02	110.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/25	R211 2012/02/02	110.55	Call	Bond Future	3,108.0000	3,110.0000	0.064	0	0	0
2011/10/25	R211 2012/02/02	110.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/25	R211 2012/02/02	110.45	Call	Bond Future	3,208.0000	3,210.0000	0.062	0	0	0
2011/10/25	R211 2012/02/02	110.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/25	R212 2011/11/03			Bond Future	109.6653	109.6704	0.005	0.0000	0.0000	2,677
2011/10/25	R212 2011/11/03	2.50	Call	Bond Future	107,165.0000	107,170.0000	0.005	0	0	0
2011/10/25	R212 2011/11/03	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/25	R212 2011/11/03	2.55	Call	Bond Future	107,115.0000	107,120.0000	0.005	0	0	0
2011/10/25	R212 2011/11/03	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/25	R212 2011/11/03	2.45	Call	Bond Future	107,215.0000	107,220.0000	0.005	0	0	0
2011/10/25	R212 2011/11/03	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/25	R212 2012/02/02			Bond Future	109.7694	109.7746	0.005	0.0000	0.0000	0
2011/10/25	R212 2012/02/02	108.50	Call	Bond Future	1,269.0000	1,275.0000	0.473	0	0	0
2011/10/25	R212 2012/02/02	108.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/25	R212 2012/02/02	108.55	Call	Bond Future	1,219.0000	1,225.0000	0.492	0	0	0
2011/10/25	R212 2012/02/02	108.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/10/25	R212 2012/02/02	108.45	Call	Bond Future	1,319.0000	1,325.0000	0.455	0	0	0
2011/10/25	R212 2012/02/02	108.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/25	R213 2011/11/03			Bond Future	8.9210	8.7490	(1.928)	0.0000	0.0000	0
2011/10/25	R213 2011/11/03	8.75	Call	Bond Future	0.0000	8.0000	100.000	0	0	0
2011/10/25	R213 2011/11/03	8.75	Put	Bond Future	1,369.0000	0.0000	(100.000)	0	0	0
2011/10/25	R213 2011/11/03	8.80	Call	Bond Future	0.0000	412.0000	100.000	0	0	0
2011/10/25	R213 2011/11/03	8.80	Put	Bond Future	965.0000	0.0000	(100.000)	0	0	0
2011/10/25	R213 2011/11/03	8.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/25	R213 2011/11/03	8.70	Put	Bond Future	1,775.0000	399.0000	(77.521)	0	0	0
2011/10/25	R213 2012/02/02			Bond Future	9.0050	8.8280	(1.966)	0.0000	0.0000	0
2011/10/25	R213 2012/02/02	9.00	Call	Bond Future	0.0000	1,356.0000	100.000	0	0	0
2011/10/25	R213 2012/02/02	9.00	Put	Bond Future	39.0000	0.0000	(100.000)	0	0	0
2011/10/25	R213 2012/02/02	9.05	Call	Bond Future	349.0000	1,744.0000	399.713	0	0	0
2011/10/25	R213 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/25	R213 2012/02/02	8.95	Call	Bond Future	0.0000	965.0000	100.000	0	0	0
2011/10/25	R213 2012/02/02	8.95	Put	Bond Future	430.0000	0.0000	(100.000)	0	0	0
2011/10/25	R213 2012/05/03			Bond Future	9.0790	8.8970	(2.005)	0.0000	0.0000	0
2011/10/25	R213 2012/05/03	9.25	Call	Bond Future	1,296.0000	2,710.0000	109.105	0	0	0
2011/10/25	R213 2012/05/03	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/25	R213 2012/05/03	9.30	Call	Bond Future	1,669.0000	3,084.0000	84.781	0	0	0
2011/10/25	R213 2012/05/03	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/25	R213 2012/05/03	9.20	Call	Bond Future	920.0000	2,335.0000	153.804	0	0	0
2011/10/25	R213 2012/05/03	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/25	R213 2012/08/02			Bond Future	9.1510	8.9630	(2.054)	0.0000	0.0000	0
2011/10/25	R213 2012/08/02	9.25	Call	Bond Future	744.0000	2,185.0000	193.683	0	0	0
2011/10/25	R213 2012/08/02	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/25	R213 2012/08/02	9.30	Call	Bond Future	1,116.0000	2,557.0000	129.122	0	0	0
2011/10/25	R213 2012/08/02	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/25	R213 2012/08/02	9.20	Call	Bond Future	369.0000	1,811.0000	390.786	0	0	0
2011/10/25	R213 2012/08/02	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/25	RZ02 2011/11/03			Bond Future	0.0050	0.0050	0.000	0.0000	0.0000	0
2011/10/25	RZ02 2011/11/03	1.00	Call	Bond Future	27,590.0000	27,590.0000	0.000	0	0	0
2011/10/25	RZ02 2011/11/03	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2011/10/25	RZ02 2011/11/03	1.05	Call	Bond Future	28,834.0000	28,834.0000	0.000	0	0	0
2011/10/25	RZ02 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/25	RZ02 2011/11/03	0.95	Call	Bond Future	26,333.0000	26,333.0000	0.000	0	0	0
2011/10/25	RZ02 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/25	RZ11 2011/11/03			Bond Future	0.7760	0.7700	(0.773)	0.0000	0.0000	0
2011/10/25	RZ11 2011/11/03	1.00	Call	Bond Future	1,226.0000	1,226.0000	0.000	0	0	0
2011/10/25	RZ11 2011/11/03	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/25	RZ11 2011/11/03	1.05	Call	Bond Future	1,491.0000	1,491.0000	0.000	0	0	0
2011/10/25	RZ11 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/25	RZ11 2011/11/03	0.95	Call	Bond Future	961.0000	961.0000	0.000	0	0	0
2011/10/25	RZ11 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/25	RZ12 2011/11/03			Bond Future	1.9230	1.9190	(0.208)	0.0000	0.0000	0
2011/10/25	RZ12 2011/11/03	2.00	Call	Bond Future	778.0000	778.0000	0.000	0	0	0
2011/10/25	RZ12 2011/11/03	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/25	RZ12 2011/11/03	2.05	Call	Bond Future	1,255.0000	1,255.0000	0.000	0	0	0
2011/10/25	RZ12 2011/11/03	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/25	RZ12 2011/11/03	1.95	Call	Bond Future	298.0000	298.0000	0.000	0	0	0
2011/10/25	RZ12 2011/11/03	1.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/25	TRT1 2011/11/03			Index Future	362.3640	364.0240	0.458	0.0000	0.0000	0
2011/10/25	TRT1 2012/02/02			Index Future	367.2150	368.9020	0.459	0.0000	0.0000	0
Total										482640.00