



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 27/10/2011

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
2011/10/27	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/27	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/27	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/27	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/27	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/27	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/27	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/27	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/27	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/27	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/27	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/27	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/27	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/27	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/27	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/10/27	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/27	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/27	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/27	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/27	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/27	AL7T 2011/11/03			Index Future	405.0440	408.4040	0.830	0.0000	0.0000	16
2011/10/27	AL7T 2012/02/02			Index Future	410.8520	414.2600	0.829	0.0000	0.0000	0
2011/10/27	AL7T 2012/05/03			Index Future	417.0370	420.4960	0.829	0.0000	0.0000	0
2011/10/27	ALBI 2011/11/03			Index Future	370.1030	372.7190	0.707	0.0000	0.0000	1,692
2011/10/27	ALBI 2012/02/02			Index Future	375.4100	378.0630	0.707	0.0000	0.0000	566
2011/10/27	ALBI 2012/05/03			Index Future	381.0610	383.7540	0.707	0.0000	0.0000	0
2011/10/27	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/27	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/27	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/27	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/27	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/27	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/27	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/27	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/27	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/27	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/27	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	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
2011/10/27	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0
2011/10/27	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/27	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/27	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/27	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/27	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/27	CAAK 2011/12/19			Can-Do Future	0.0856	0.0527	(38.435)	0.0000	0.0000	12,659
2011/10/27	CAAL 2011/12/19			Can-Do Future	0.0931	0.0529	(43.179)	0.0000	0.0000	18,519
2011/10/27	CAAM2011/12/19			Can-Do Future	0.1820	0.2233	22.692	0.0000	0.0000	12,423
2011/10/27	CAAN 2012/03/30			Can-Do Future	0.4123	0.3012	(26.946)	0.0000	0.0000	100,000
2011/10/27	CAAO 2012/03/30			Can-Do Future	0.1336	0.2090	56.437	0.0000	0.0000	100,000
2011/10/27	CAAP 2011/12/19			Can-Do Future	0.2076	0.2496	20.231	0.0000	0.0000	12,346
2011/10/27	CAAR 2011/12/19			Can-Do Future	0.0968	0.0500	(48.347)	0.0000	0.0000	18,750
2011/10/27	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/27	CRD1 2011/11/03			Index Future	165.0850	165.5830	0.302	0.0000	0.0000	0
2011/10/27	CRD1 2012/02/02			Index Future	167.2950	167.8020	0.303	0.0000	0.0000	0
2011/10/27	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/27	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/27	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/27	GOVI 2011/11/03			GOVI	371.3160	373.8450	0.681	0.0000	0.0000	164

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2011/10/27	GOVI 2011/11/03	357.00	Call	GOVI	143,160.0000	168,450.0000	17.666	0	0	0
2011/10/27	GOVI 2011/11/03	357.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/10/27	GOVI 2011/11/03	357.01	Call	GOVI	143,060.0000	168,350.0000	17.678	0	0	0
2011/10/27	GOVI 2011/11/03	357.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/10/27	GOVI 2011/11/03	356.99	Call	GOVI	143,260.0000	168,550.0000	17.653	0	0	0
2011/10/27	GOVI 2011/11/03	356.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/10/27	GOVI 2012/02/02			GOVI	376.6400	379.2050	0.681	0.0000	0.0000	0
2011/10/27	GOVI 2012/02/02	369.00	Call	GOVI	76,400.0000	102,050.0000	33.573	0	0	0
2011/10/27	GOVI 2012/02/02	369.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/10/27	GOVI 2012/02/02	369.01	Call	GOVI	76,300.0000	101,950.0000	33.617	0	0	0
2011/10/27	GOVI 2012/02/02	369.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/10/27	GOVI 2012/02/02	368.99	Call	GOVI	76,500.0000	102,150.0000	33.529	0	0	0
2011/10/27	GOVI 2012/02/02	368.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/10/27	GOVI 2012/05/03			GOVI	382.3100	384.9140	0.681	0.0000	0.0000	0
2011/10/27	GOVI 2012/05/03	382.00	Call	GOVI	0.0000	29,140.0000	100.000	0	0	0
2011/10/27	GOVI 2012/05/03	382.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/10/27	GOVI 2012/05/03	382.01	Call	GOVI	0.0000	29,040.0000	100.000	0	0	0
2011/10/27	GOVI 2012/05/03	382.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/10/27	GOVI 2012/05/03	381.99	Call	GOVI	0.0000	29,240.0000	100.000	0	0	0
2011/10/27	GOVI 2012/05/03	381.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/10/27	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/10/27	IGOV 2011/11/03			Index Future	158.7810	158.8220	0.026	0.0000	0.0000	90
2011/10/27	IGOV 2012/02/02			Index Future	161.0570	161.0990	0.026	0.0000	0.0000	0
2011/10/27	IGOV 2012/05/03			Index Future	163.4820	163.5240	0.026	0.0000	0.0000	0
2011/10/27	ILBI 2012/02/02			Index Future	438.8070	439.1110	0.069	0.0000	0.0000	88
2011/10/27	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/10/27	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/10/27	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/10/27	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0

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2011/10/27	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/10/27	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/10/27	JBAF 2011/11/16			Jibar Tradeable Future	5.5200	5.5200	0.000	0.0000	0.0000	1,700
2011/10/27	JBAF 2011/12/21			Jibar Tradeable Future	5.4800	5.4600	(0.365)	0.0000	0.0000	5,541
2011/10/27	JBAF 2012/01/18			Jibar Tradeable Future	5.4200	5.4000	(0.369)	0.0000	0.0000	700
2011/10/27	JBAF 2012/02/15			Jibar Tradeable Future	5.3800	5.3600	(0.372)	0.0000	0.0000	0
2011/10/27	JBAF 2012/03/20			Jibar Tradeable Future	5.3400	5.3200	(0.375)	0.0000	0.0000	1,340
2011/10/27	JBAF 2012/04/18			Jibar Tradeable Future	5.3100	5.2900	(0.377)	0.0000	0.0000	0
2011/10/27	JBAF 2012/06/20			Jibar Tradeable Future	5.3200	5.2900	(0.564)	0.0000	0.0000	2,890
2011/10/27	JBAF 2012/09/19			Jibar Tradeable Future	5.4100	5.3600	(0.924)	0.0000	0.0000	44,760
2011/10/27	JBAF 2012/12/19			Jibar Tradeable Future	5.5800	5.5200	(1.075)	0.0000	0.0000	990
2011/10/27	JBAF 2013/03/20			Jibar Tradeable Future	5.8000	5.7200	(1.379)	0.0000	0.0000	790
2011/10/27	JBAF 2013/06/19			Jibar Tradeable Future	6.0600	5.9600	(1.650)	0.0000	0.0000	1,250
2011/10/27	JBAF 2013/09/18			Jibar Tradeable Future	6.3500	6.2200	(2.047)	0.0000	0.0000	0
2011/10/27	JN02 2011/11/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/10/27	JN02 2011/11/03	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/27	JN02 2011/11/03	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/27	JN02 2011/11/03	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/27	JN02 2011/11/03	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/10/27	JN02 2011/11/03	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/10/27	JN02 2011/11/03	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/27	JN05 2011/11/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/10/27	JN05 2011/11/03	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/27	JN05 2011/11/03	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/27	JN05 2011/11/03	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/27	JN05 2011/11/03	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/10/27	JN05 2011/11/03	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/10/27	JN05 2011/11/03	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/27	JN10 2011/11/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/10/27	JN10 2011/11/03	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/27	JN10 2011/11/03	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0

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2011/10/27	JN10 2011/11/03	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/27	JN10 2011/11/03	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/10/27	JN10 2011/11/03	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/10/27	JN10 2011/11/03	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/27	OTH1 2011/11/03			Index Future	363.2730	366.3450	0.846	0.0000	0.0000	0
2011/10/27	OTH1 2012/02/02			Index Future	368.4810	371.5970	0.846	0.0000	0.0000	0
2011/10/27	R157 2011/11/03			Bond Future	6.6560	6.5340	(1.833)	0.0000	0.0000	12,896
2011/10/27	R157 2011/11/03	8.25	Call	Bond Future	5,899.0000	6,365.0000	7.900	0	0	0
2011/10/27	R157 2011/11/03	8.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/27	R157 2011/11/03	8.30	Call	Bond Future	6,078.0000	6,544.0000	7.667	0	0	0
2011/10/27	R157 2011/11/03	8.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/27	R157 2011/11/03	8.20	Call	Bond Future	5,719.0000	6,186.0000	8.166	0	0	0
2011/10/27	R157 2011/11/03	8.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/27	R157 2011/11/03	6.55	Put	Bond Future	542.0000	248.0000	(54.244)	0	0	0
2011/10/27	R157 2011/11/03	6.55	Call	Bond Future	137.0000	309.0000	125.547	0	0	1,200
2011/10/27	R157 2011/11/03	7.00	Put	Bond Future	13.0000	2.0000	(84.615)	0	0	0
2011/10/27	R157 2011/11/03	7.00	Call	Bond Future	1,317.0000	1,773.0000	34.624	0	0	400
2011/10/27	R157 2011/11/03	7.10	Call	Bond Future	1,684.0000	2,147.0000	27.494	0	0	0
2011/10/27	R157 2011/11/03	7.10	Put	Bond Future	4.0000	0.0000	(100.000)	0	0	400
2011/10/27	R157 2011/11/03	7.55	Call	Bond Future	3,353.0000	3,820.0000	13.928	0	0	0
2011/10/27	R157 2011/11/03	7.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	1,200
2011/10/27	R157 2012/02/02			Bond Future	6.7320	6.6000	(1.961)	0.0000	0.0000	3,432
2011/10/27	R157 2012/02/02	8.50	Call	Bond Future	6,121.0000	6,583.0000	7.548	0	0	0
2011/10/27	R157 2012/02/02	8.50	Put	Bond Future	24.0000	14.0000	(41.667)	0	0	0
2011/10/27	R157 2012/02/02	8.55	Call	Bond Future	6,284.0000	6,748.0000	7.384	0	0	0
2011/10/27	R157 2012/02/02	8.55	Put	Bond Future	20.0000	13.0000	(35.000)	0	0	0
2011/10/27	R157 2012/02/02	8.45	Call	Bond Future	5,957.0000	6,419.0000	7.756	0	0	0
2011/10/27	R157 2012/02/02	8.45	Put	Bond Future	27.0000	17.0000	(37.037)	0	0	0
2011/10/27	R157 2012/02/02	6.55	Call	Bond Future	828.0000	1,033.0000	24.758	0	0	0
2011/10/27	R157 2012/02/02	6.55	Put	Bond Future	1,479.0000	1,212.0000	(18.053)	0	0	130
2011/10/27	R157 2012/02/02	6.00	Put	Bond Future	2,900.0000	2,518.0000	(13.172)	0	0	0
2011/10/27	R157 2012/02/02	6.00	Call	Bond Future	256.0000	345.0000	34.766	0	0	130
2011/10/27	R157 2012/02/02	7.05	Call	Bond Future	1,791.0000	2,109.0000	17.755	0	0	0

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2011/10/27	R157 2012/02/02	7.05	Put	Bond Future	665.0000	511.0000	(23.158)	0	0	130
2011/10/27	R157 2012/05/03			Bond Future	6.7880	6.6440	(2.121)	0.0000	0.0000	0
2011/10/27	R157 2012/05/03	8.25	Call	Bond Future	4,913.0000	5,347.0000	8.834	0	0	0
2011/10/27	R157 2012/05/03	8.25	Put	Bond Future	187.0000	143.0000	(23.529)	0	0	0
2011/10/27	R157 2012/05/03	8.30	Call	Bond Future	5,056.0000	5,493.0000	8.643	0	0	0
2011/10/27	R157 2012/05/03	8.30	Put	Bond Future	173.0000	131.0000	(24.277)	0	0	0
2011/10/27	R157 2012/05/03	8.20	Call	Bond Future	4,771.0000	5,202.0000	9.034	0	0	0
2011/10/27	R157 2012/05/03	8.20	Put	Bond Future	203.0000	155.0000	(23.645)	0	0	0
2011/10/27	R157 2012/08/02			Bond Future	6.8350	6.6770	(2.312)	0.0000	0.0000	0
2011/10/27	R157 2012/08/02	8.00	Call	Bond Future	4,105.0000	4,490.0000	9.379	0	0	0
2011/10/27	R157 2012/08/02	8.00	Put	Bond Future	596.0000	495.0000	(16.946)	0	0	0
2011/10/27	R157 2012/08/02	8.05	Call	Bond Future	4,223.0000	4,612.0000	9.211	0	0	0
2011/10/27	R157 2012/08/02	8.05	Put	Bond Future	567.0000	469.0000	(17.284)	0	0	0
2011/10/27	R157 2012/08/02	7.95	Call	Bond Future	3,988.0000	4,369.0000	9.554	0	0	0
2011/10/27	R157 2012/08/02	7.95	Put	Bond Future	627.0000	522.0000	(16.746)	0	0	0
2011/10/27	R157 2012/11/01			Bond Future	7.0000	6.8030	(2.814)	0.0000	0.0000	0
2011/10/27	R157 2012/11/01	7.00	Call	Bond Future	0.0000	556.0000	100.000	0	0	0
2011/10/27	R157 2012/11/01	7.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/27	R157 2012/11/01	7.05	Call	Bond Future	0.0000	697.0000	100.000	0	0	0
2011/10/27	R157 2012/11/01	7.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/27	R157 2012/11/01	6.95	Call	Bond Future	0.0000	415.0000	100.000	0	0	0
2011/10/27	R157 2012/11/01	6.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/27	R186 2011/11/03			Bond Future	8.3420	8.2360	(1.271)	0.0000	0.0000	16,093
2011/10/27	R186 2011/11/03	9.00	Call	Bond Future	6,090.0000	7,114.0000	16.814	0	0	0
2011/10/27	R186 2011/11/03	9.00	Put	Bond Future	2.0000	0.0000	(100.000)	0	0	0
2011/10/27	R186 2011/11/03	9.05	Call	Bond Future	6,533.0000	7,558.0000	15.690	0	0	0
2011/10/27	R186 2011/11/03	9.05	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2011/10/27	R186 2011/11/03	8.95	Call	Bond Future	5,645.0000	6,668.0000	18.122	0	0	0
2011/10/27	R186 2011/11/03	8.95	Put	Bond Future	3.0000	1.0000	(66.667)	0	0	0
2011/10/27	R186 2011/11/03	8.75	Put	Bond Future	36.0000	7.0000	(80.556)	0	0	0
2011/10/27	R186 2011/11/03	8.75	Call	Bond Future	3,866.0000	4,862.0000	25.763	0	0	0
2011/10/27	R186 2011/11/03	8.10	Put	Bond Future	2,520.0000	1,659.0000	(34.167)	0	0	0
2011/10/27	R186 2011/11/03	8.10	Call	Bond Future	160.0000	324.0000	102.500	0	0	1,275
2011/10/27	R186 2011/11/03	8.35	Put	Bond Future	839.0000	388.0000	(53.754)	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
2011/10/27	R186 2011/11/03	8.35	Call	Bond Future	916.0000	1,490.0000	62.664	0	0	425
2011/10/27	R186 2011/11/03	8.55	Call	Bond Future	2,196.0000	3,068.0000	39.709	0	0	0
2011/10/27	R186 2011/11/03	8.55	Put	Bond Future	221.0000	67.0000	(69.683)	0	0	425
2011/10/27	R186 2011/11/03	9.10	Call	Bond Future	6,974.0000	7,999.0000	14.697	0	0	0
2011/10/27	R186 2011/11/03	9.10	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	1,275
2011/10/27	R186 2011/11/03	7.80	Put	Bond Future	5,386.0000	4,369.0000	(18.882)	0	0	0
2011/10/27	R186 2011/11/03	7.80	Call	Bond Future	5.0000	14.0000	180.000	0	0	250
2011/10/27	R186 2011/11/03	8.00	Call	Bond Future	61.0000	135.0000	121.311	0	0	0
2011/10/27	R186 2011/11/03	8.00	Put	Bond Future	3,416.0000	2,465.0000	(27.840)	0	0	250
2011/10/27	R186 2011/11/03	8.20	Call	Bond Future	356.0000	661.0000	85.674	0	0	0
2011/10/27	R186 2011/11/03	8.20	Put	Bond Future	1,733.0000	1,012.0000	(41.604)	0	0	250
2011/10/27	R186 2012/02/02			Bond Future	8.4200	8.3100	(1.306)	0.0000	0.0000	16,567
2011/10/27	R186 2012/02/02	9.00	Call	Bond Future	6,567.0000	7,360.0000	12.076	0	0	0
2011/10/27	R186 2012/02/02	9.00	Put	Bond Future	1,275.0000	1,023.0000	(19.765)	0	0	100
2011/10/27	R186 2012/02/02	9.05	Call	Bond Future	6,897.0000	7,708.0000	11.759	0	0	0
2011/10/27	R186 2012/02/02	9.05	Put	Bond Future	1,165.0000	931.0000	(20.086)	0	0	0
2011/10/27	R186 2012/02/02	8.95	Call	Bond Future	6,242.0000	7,018.0000	12.432	0	0	0
2011/10/27	R186 2012/02/02	8.95	Put	Bond Future	1,392.0000	1,124.0000	(19.253)	0	0	0
2011/10/27	R186 2012/02/02	7.75	Put	Bond Future	7,559.0000	6,752.0000	(10.676)	0	0	0
2011/10/27	R186 2012/02/02	7.75	Call	Bond Future	985.0000	1,223.0000	24.162	0	0	6,000
2011/10/27	R186 2012/02/02	6.75	Put	Bond Future	17,461.0000	16,440.0000	(5.847)	0	0	0
2011/10/27	R186 2012/02/02	6.75	Call	Bond Future	61.0000	84.0000	37.705	0	0	6,000
2011/10/27	R186 2012/02/02	8.00	Put	Bond Future	5,687.0000	4,988.0000	(12.291)	0	0	0
2011/10/27	R186 2012/02/02	8.00	Call	Bond Future	1,627.0000	1,972.0000	21.205	0	0	100
2011/10/27	R186 2012/02/02	13.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/27	R186 2012/02/02	13.25	Call	Bond Future	35,141.0000	36,186.0000	2.974	0	0	0
2011/10/27	R186 2012/02/02	98.00	Call	Bond Future	106,916.0000	107,960.0000	0.976	0	0	0
2011/10/27	R186 2012/02/02	98.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/27	R186 2012/05/03			Bond Future	8.4920	8.3790	(1.331)	0.0000	0.0000	0
2011/10/27	R186 2012/05/03	9.00	Call	Bond Future	7,279.0000	7,992.0000	9.795	0	0	0
2011/10/27	R186 2012/05/03	9.00	Put	Bond Future	2,707.0000	2,366.0000	(12.597)	0	0	0
2011/10/27	R186 2012/05/03	9.05	Call	Bond Future	7,568.0000	8,294.0000	9.593	0	0	0
2011/10/27	R186 2012/05/03	9.05	Put	Bond Future	2,560.0000	2,232.0000	(12.813)	0	0	0
2011/10/27	R186 2012/05/03	8.95	Call	Bond Future	6,995.0000	7,694.0000	9.993	0	0	0
2011/10/27	R186 2012/05/03	8.95	Put	Bond Future	2,861.0000	2,507.0000	(12.373)	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
2011/10/27	R186 2012/08/02			Bond Future	8.5620	8.4450	(1.367)	0.0000	0.0000	0
2011/10/27	R186 2012/08/02	8.75	Call	Bond Future	6,386.0000	7,005.0000	9.693	0	0	0
2011/10/27	R186 2012/08/02	8.75	Put	Bond Future	4,694.0000	4,241.0000	(9.651)	0	0	0
2011/10/27	R186 2012/08/02	8.80	Call	Bond Future	6,633.0000	7,266.0000	9.543	0	0	0
2011/10/27	R186 2012/08/02	8.80	Put	Bond Future	4,497.0000	4,058.0000	(9.762)	0	0	0
2011/10/27	R186 2012/08/02	8.70	Call	Bond Future	6,143.0000	6,749.0000	9.865	0	0	0
2011/10/27	R186 2012/08/02	8.70	Put	Bond Future	4,897.0000	4,432.0000	(9.496)	0	0	0
2011/10/27	R186 2012/11/01			Bond Future	8.6500	8.5390	(1.283)	0.0000	0.0000	0
2011/10/27	R186 2012/11/01	8.75	Call	Bond Future	0.0000	1,883.0000	100.000	0	0	0
2011/10/27	R186 2012/11/01	8.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/27	R186 2012/11/01	8.80	Call	Bond Future	0.0000	2,322.0000	100.000	0	0	0
2011/10/27	R186 2012/11/01	8.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/27	R186 2012/11/01	8.70	Call	Bond Future	0.0000	1,440.0000	100.000	0	0	0
2011/10/27	R186 2012/11/01	8.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/27	R189 2011/11/03			Bond Future	214.9702	214.9078	(0.029)	0.0000	0.0000	0
2011/10/27	R189 2011/11/03	212.00	Call	Bond Future	2,970.0000	2,908.0000	(2.088)	0	0	0
2011/10/27	R189 2011/11/03	212.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/27	R189 2011/11/03	212.05	Call	Bond Future	2,920.0000	2,858.0000	(2.123)	0	0	0
2011/10/27	R189 2011/11/03	212.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/27	R189 2011/11/03	211.95	Call	Bond Future	3,020.0000	2,958.0000	(2.053)	0	0	0
2011/10/27	R189 2011/11/03	211.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/27	R189 2012/02/02			Bond Future	218.0524	217.9890	(0.029)	0.0000	0.0000	0
2011/10/27	R189 2012/02/02	218.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/27	R189 2012/02/02	218.00	Put	Bond Future	0.0000	11.0000	100.000	0	0	0
2011/10/27	R189 2012/02/02	218.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/27	R189 2012/02/02	218.05	Put	Bond Future	0.0000	61.0000	100.000	0	0	0
2011/10/27	R189 2012/02/02	217.95	Call	Bond Future	0.0000	39.0000	100.000	0	0	0
2011/10/27	R189 2012/02/02	217.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/27	R197 2011/11/03			Bond Future	238.9258	239.1565	0.097	0.0000	0.0000	183
2011/10/27	R197 2011/11/03	238.50	Call	Bond Future	426.0000	657.0000	54.225	0	0	0
2011/10/27	R197 2011/11/03	238.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/27	R197 2011/11/03	238.55	Call	Bond Future	376.0000	607.0000	61.436	0	0	0
2011/10/27	R197 2011/11/03	238.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/10/27	R197 2011/11/03	238.45	Call	Bond Future	476.0000	707.0000	48.529	0	0	0
2011/10/27	R197 2011/11/03	238.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/27	R197 2012/02/02			Bond Future	237.3375	237.5716	0.099	0.0000	0.0000	235
2011/10/27	R197 2012/02/02	237.00	Call	Bond Future	0.0000	572.0000	100.000	0	0	0
2011/10/27	R197 2012/02/02	237.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/27	R197 2012/02/02	237.05	Call	Bond Future	0.0000	522.0000	100.000	0	0	0
2011/10/27	R197 2012/02/02	237.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/27	R197 2012/02/02	236.95	Call	Bond Future	0.0000	622.0000	100.000	0	0	0
2011/10/27	R197 2012/02/02	236.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/27	R201 2011/11/03			Bond Future	6.2480	6.1320	(1.857)	0.0000	0.0000	2,300
2011/10/27	R201 2011/11/03	8.00	Call	Bond Future	4,959.0000	5,297.0000	6.816	0	0	0
2011/10/27	R201 2011/11/03	8.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/27	R201 2011/11/03	8.05	Call	Bond Future	5,096.0000	5,435.0000	6.652	0	0	0
2011/10/27	R201 2011/11/03	8.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/27	R201 2011/11/03	7.95	Call	Bond Future	4,821.0000	5,160.0000	7.032	0	0	0
2011/10/27	R201 2011/11/03	7.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/27	R201 2012/02/02			Bond Future	6.2920	6.1640	(2.034)	0.0000	0.0000	993
2011/10/27	R201 2012/02/02	8.25	Call	Bond Future	5,111.0000	5,456.0000	6.750	0	0	0
2011/10/27	R201 2012/02/02	8.25	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2011/10/27	R201 2012/02/02	8.30	Call	Bond Future	5,237.0000	5,582.0000	6.588	0	0	0
2011/10/27	R201 2012/02/02	8.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/27	R201 2012/02/02	8.20	Call	Bond Future	4,984.0000	5,329.0000	6.922	0	0	0
2011/10/27	R201 2012/02/02	8.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/27	R201 2012/05/03			Bond Future	6.3120	6.1700	(2.250)	0.0000	0.0000	0
2011/10/27	R201 2012/05/03	7.75	Call	Bond Future	3,549.0000	3,879.0000	9.298	0	0	0
2011/10/27	R201 2012/05/03	7.75	Put	Bond Future	73.0000	52.0000	(28.767)	0	0	0
2011/10/27	R201 2012/05/03	7.80	Call	Bond Future	3,659.0000	3,991.0000	9.074	0	0	0
2011/10/27	R201 2012/05/03	7.80	Put	Bond Future	65.0000	46.0000	(29.231)	0	0	0
2011/10/27	R201 2012/05/03	7.70	Call	Bond Future	3,438.0000	3,766.0000	9.540	0	0	0
2011/10/27	R201 2012/05/03	7.70	Put	Bond Future	80.0000	57.0000	(28.750)	0	0	0
2011/10/27	R201 2012/08/02			Bond Future	6.3170	6.1600	(2.485)	0.0000	0.0000	0
2011/10/27	R201 2012/08/02	7.50	Call	Bond Future	2,814.0000	3,119.0000	10.839	0	0	0
2011/10/27	R201 2012/08/02	7.50	Put	Bond Future	200.0000	152.0000	(24.000)	0	0	0
2011/10/27	R201 2012/08/02	7.55	Call	Bond Future	2,908.0000	3,216.0000	10.591	0	0	0

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2011/10/27	R201 2012/08/02	7.55	Put	Bond Future	186.0000	140.0000	(24.731)	0	0	0
2011/10/27	R201 2012/08/02	7.45	Call	Bond Future	2,721.0000	3,023.0000	11.099	0	0	0
2011/10/27	R201 2012/08/02	7.45	Put	Bond Future	216.0000	165.0000	(23.611)	0	0	0
2011/10/27	R201 2012/11/01			Bond Future	6.4230	6.2450	(2.771)	0.0000	0.0000	0
2011/10/27	R201 2012/11/01	6.50	Call	Bond Future	0.0000	514.0000	100.000	0	0	0
2011/10/27	R201 2012/11/01	6.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/27	R201 2012/11/01	6.55	Call	Bond Future	0.0000	615.0000	100.000	0	0	0
2011/10/27	R201 2012/11/01	6.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/27	R201 2012/11/01	6.45	Call	Bond Future	0.0000	414.0000	100.000	0	0	0
2011/10/27	R201 2012/11/01	6.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/27	R202 2011/11/03			Bond Future	173.0362	172.7756	(0.151)	0.0000	0.0000	34,326
2011/10/27	R202 2011/11/03	0.50	Call	Bond Future	172,536.0000	172,276.0000	(0.151)	0	0	0
2011/10/27	R202 2011/11/03	0.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/27	R202 2011/11/03	0.55	Call	Bond Future	172,486.0000	172,226.0000	(0.151)	0	0	0
2011/10/27	R202 2011/11/03	0.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/27	R202 2011/11/03	0.45	Call	Bond Future	172,586.0000	172,326.0000	(0.151)	0	0	0
2011/10/27	R202 2011/11/03	0.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/27	R202 2012/02/02			Bond Future	172.8541	172.5897	(0.153)	0.0000	0.0000	160
2011/10/27	R202 2012/02/02	177.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/27	R202 2012/02/02	177.00	Put	Bond Future	4,146.0000	4,410.0000	6.368	0	0	0
2011/10/27	R202 2012/02/02	177.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/27	R202 2012/02/02	177.05	Put	Bond Future	4,196.0000	4,460.0000	6.292	0	0	0
2011/10/27	R202 2012/02/02	176.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/27	R202 2012/02/02	176.95	Put	Bond Future	4,096.0000	4,360.0000	6.445	0	0	0
2011/10/27	R203 2011/11/03			Bond Future	7.4280	7.2960	(1.777)	0.0000	0.0000	937
2011/10/27	R203 2011/11/03	8.50	Call	Bond Future	4,981.0000	5,615.0000	12.728	0	0	0
2011/10/27	R203 2011/11/03	8.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/27	R203 2011/11/03	8.55	Call	Bond Future	5,206.0000	5,840.0000	12.178	0	0	0
2011/10/27	R203 2011/11/03	8.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/27	R203 2011/11/03	8.45	Call	Bond Future	4,755.0000	5,390.0000	13.354	0	0	0
2011/10/27	R203 2011/11/03	8.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/27	R203 2012/02/02			Bond Future	7.5200	7.3810	(1.848)	0.0000	0.0000	1,651
2011/10/27	R203 2012/02/02	8.75	Call	Bond Future	5,628.0000	6,220.0000	10.519	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
2011/10/27	R203 2012/02/02	8.75	Put	Bond Future	161.0000	112.0000	(30.435)	0	0	0
2011/10/27	R203 2012/02/02	8.80	Call	Bond Future	5,826.0000	6,422.0000	10.230	0	0	0
2011/10/27	R203 2012/02/02	8.80	Put	Bond Future	144.0000	99.0000	(31.250)	0	0	0
2011/10/27	R203 2012/02/02	8.70	Call	Bond Future	5,432.0000	6,019.0000	10.806	0	0	0
2011/10/27	R203 2012/02/02	8.70	Put	Bond Future	180.0000	126.0000	(30.000)	0	0	0
2011/10/27	R203 2012/05/03			Bond Future	7.6010	7.4540	(1.934)	0.0000	0.0000	0
2011/10/27	R203 2012/05/03	8.75	Call	Bond Future	5,460.0000	6,002.0000	9.927	0	0	0
2011/10/27	R203 2012/05/03	8.75	Put	Bond Future	545.0000	437.0000	(19.817)	0	0	0
2011/10/27	R203 2012/05/03	8.80	Call	Bond Future	5,632.0000	6,180.0000	9.730	0	0	0
2011/10/27	R203 2012/05/03	8.80	Put	Bond Future	510.0000	407.0000	(20.196)	0	0	0
2011/10/27	R203 2012/05/03	8.70	Call	Bond Future	5,290.0000	5,826.0000	10.132	0	0	0
2011/10/27	R203 2012/05/03	8.70	Put	Bond Future	583.0000	468.0000	(19.726)	0	0	0
2011/10/27	R203 2012/08/02			Bond Future	7.6790	7.5230	(2.032)	0.0000	0.0000	0
2011/10/27	R203 2012/08/02	8.50	Call	Bond Future	4,693.0000	5,167.0000	10.100	0	0	0
2011/10/27	R203 2012/08/02	8.50	Put	Bond Future	1,298.0000	1,111.0000	(14.407)	0	0	0
2011/10/27	R203 2012/08/02	8.55	Call	Bond Future	4,838.0000	5,318.0000	9.921	0	0	0
2011/10/27	R203 2012/08/02	8.55	Put	Bond Future	1,241.0000	1,060.0000	(14.585)	0	0	0
2011/10/27	R203 2012/08/02	8.45	Call	Bond Future	4,551.0000	5,018.0000	10.261	0	0	0
2011/10/27	R203 2012/08/02	8.45	Put	Bond Future	1,359.0000	1,165.0000	(14.275)	0	0	0
2011/10/27	R203 2012/11/01			Bond Future	7.8180	7.6520	(2.123)	0.0000	0.0000	0
2011/10/27	R203 2012/11/01	7.75	Call	Bond Future	0.0000	396.0000	100.000	0	0	0
2011/10/27	R203 2012/11/01	7.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/27	R203 2012/11/01	7.80	Call	Bond Future	0.0000	598.0000	100.000	0	0	0
2011/10/27	R203 2012/11/01	7.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/27	R203 2012/11/01	7.70	Call	Bond Future	0.0000	194.0000	100.000	0	0	0
2011/10/27	R203 2012/11/01	7.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/27	R204 2011/11/03			Bond Future	7.6980	7.5660	(1.715)	0.0000	0.0000	1,081
2011/10/27	R204 2011/11/03	8.75	Call	Bond Future	5,545.0000	6,269.0000	13.057	0	0	0
2011/10/27	R204 2011/11/03	8.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/27	R204 2011/11/03	8.80	Call	Bond Future	5,799.0000	6,523.0000	12.485	0	0	0
2011/10/27	R204 2011/11/03	8.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/27	R204 2011/11/03	8.70	Call	Bond Future	5,290.0000	6,014.0000	13.686	0	0	0
2011/10/27	R204 2011/11/03	8.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/27	R204 2012/02/02			Bond Future	7.7870	7.6490	(1.772)	0.0000	0.0000	2,082

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
2011/10/27	R204 2012/02/02	9.00	Call	Bond Future	6,324.0000	7,004.0000	10.753	0	0	0
2011/10/27	R204 2012/02/02	9.00	Put	Bond Future	163.0000	111.0000	(31.902)	0	0	0
2011/10/27	R204 2012/02/02	9.05	Call	Bond Future	6,549.0000	7,235.0000	10.475	0	0	0
2011/10/27	R204 2012/02/02	9.05	Put	Bond Future	145.0000	98.0000	(32.414)	0	0	0
2011/10/27	R204 2012/02/02	8.95	Call	Bond Future	6,099.0000	6,774.0000	11.067	0	0	0
2011/10/27	R204 2012/02/02	8.95	Put	Bond Future	183.0000	126.0000	(31.148)	0	0	0
2011/10/27	R204 2012/05/03			Bond Future	7.8690	7.7250	(1.830)	0.0000	0.0000	0
2011/10/27	R204 2012/05/03	8.75	Call	Bond Future	5,231.0000	5,810.0000	11.069	0	0	0
2011/10/27	R204 2012/05/03	8.75	Put	Bond Future	854.0000	694.0000	(18.735)	0	0	0
2011/10/27	R204 2012/05/03	8.80	Call	Bond Future	5,424.0000	6,010.0000	10.804	0	0	0
2011/10/27	R204 2012/05/03	8.80	Put	Bond Future	806.0000	653.0000	(18.983)	0	0	0
2011/10/27	R204 2012/05/03	8.70	Call	Bond Future	5,046.0000	5,616.0000	11.296	0	0	0
2011/10/27	R204 2012/05/03	8.70	Put	Bond Future	911.0000	742.0000	(18.551)	0	0	0
2011/10/27	R204 2012/08/02			Bond Future	7.9500	7.7980	(1.912)	0.0000	0.0000	0
2011/10/27	R204 2012/08/02	8.50	Call	Bond Future	4,510.0000	5,011.0000	11.109	0	0	0
2011/10/27	R204 2012/08/02	8.50	Put	Bond Future	1,841.0000	1,589.0000	(13.688)	0	0	0
2011/10/27	R204 2012/08/02	8.55	Call	Bond Future	4,667.0000	5,176.0000	10.906	0	0	0
2011/10/27	R204 2012/08/02	8.55	Put	Bond Future	1,760.0000	1,516.0000	(13.864)	0	0	0
2011/10/27	R204 2012/08/02	8.45	Call	Bond Future	4,355.0000	4,847.0000	11.297	0	0	0
2011/10/27	R204 2012/08/02	8.45	Put	Bond Future	1,925.0000	1,664.0000	(13.558)	0	0	0
2011/10/27	R204 2012/11/01			Bond Future	8.0770	7.9170	(1.981)	0.0000	0.0000	0
2011/10/27	R204 2012/11/01	8.00	Call	Bond Future	0.0000	397.0000	100.000	0	0	0
2011/10/27	R204 2012/11/01	8.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/27	R204 2012/11/01	8.05	Call	Bond Future	0.0000	635.0000	100.000	0	0	0
2011/10/27	R204 2012/11/01	8.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/27	R204 2012/11/01	7.95	Call	Bond Future	0.0000	158.0000	100.000	0	0	0
2011/10/27	R204 2012/11/01	7.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/27	R206 2011/11/03			Bond Future	5.9610	5.8450	(1.946)	0.0000	0.0000	12,577
2011/10/27	R206 2011/11/03	7.75	Call	Bond Future	3,607.0000	3,847.0000	6.654	0	0	0
2011/10/27	R206 2011/11/03	7.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/27	R206 2011/11/03	7.80	Call	Bond Future	3,705.0000	3,945.0000	6.478	0	0	0
2011/10/27	R206 2011/11/03	7.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/27	R206 2011/11/03	7.70	Call	Bond Future	3,508.0000	3,748.0000	6.842	0	0	0
2011/10/27	R206 2011/11/03	7.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/10/27	R206 2012/02/02			Bond Future	5.9800	5.8480	(2.207)	0.0000	0.0000	0
2011/10/27	R206 2012/02/02	8.00	Call	Bond Future	3,625.0000	3,868.0000	6.703	0	0	0
2011/10/27	R206 2012/02/02	8.00	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2011/10/27	R206 2012/02/02	8.05	Call	Bond Future	3,713.0000	3,955.0000	6.518	0	0	0
2011/10/27	R206 2012/02/02	8.05	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2011/10/27	R206 2012/02/02	7.95	Call	Bond Future	3,538.0000	3,780.0000	6.840	0	0	0
2011/10/27	R206 2012/02/02	7.95	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2011/10/27	R206 2012/05/03			Bond Future	5.9660	5.8130	(2.565)	0.0000	0.0000	0
2011/10/27	R206 2012/05/03	7.50	Call	Bond Future	2,507.0000	2,733.0000	9.015	0	0	0
2011/10/27	R206 2012/05/03	7.50	Put	Bond Future	76.0000	56.0000	(26.316)	0	0	0
2011/10/27	R206 2012/05/03	7.55	Call	Bond Future	2,578.0000	2,806.0000	8.844	0	0	0
2011/10/27	R206 2012/05/03	7.55	Put	Bond Future	69.0000	51.0000	(26.087)	0	0	0
2011/10/27	R206 2012/05/03	7.45	Call	Bond Future	2,436.0000	2,661.0000	9.236	0	0	0
2011/10/27	R206 2012/05/03	7.45	Put	Bond Future	83.0000	62.0000	(25.301)	0	0	0
2011/10/27	R206 2012/08/02			Bond Future	5.9140	5.7330	(3.061)	0.0000	0.0000	0
2011/10/27	R206 2012/08/02	7.25	Call	Bond Future	2,002.0000	2,212.0000	10.490	0	0	0
2011/10/27	R206 2012/08/02	7.25	Put	Bond Future	181.0000	141.0000	(22.099)	0	0	0
2011/10/27	R206 2012/08/02	7.30	Call	Bond Future	2,057.0000	2,270.0000	10.355	0	0	0
2011/10/27	R206 2012/08/02	7.30	Put	Bond Future	169.0000	131.0000	(22.485)	0	0	0
2011/10/27	R206 2012/08/02	7.20	Call	Bond Future	1,945.0000	2,154.0000	10.746	0	0	0
2011/10/27	R206 2012/08/02	7.20	Put	Bond Future	191.0000	150.0000	(21.466)	0	0	0
2011/10/27	R206 2012/11/01			Bond Future	5.9980	5.7770	(3.685)	0.0000	0.0000	0
2011/10/27	R206 2012/11/01	6.00	Call	Bond Future	0.0000	257.0000	100.000	0	0	0
2011/10/27	R206 2012/11/01	6.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/27	R206 2012/11/01	6.05	Call	Bond Future	0.0000	314.0000	100.000	0	0	0
2011/10/27	R206 2012/11/01	6.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/27	R206 2012/11/01	5.95	Call	Bond Future	0.0000	199.0000	100.000	0	0	0
2011/10/27	R206 2012/11/01	5.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/27	R207 2011/11/03			Bond Future	7.9070	7.7710	(1.720)	0.0000	0.0000	8,399
2011/10/27	R207 2011/11/03	8.75	Call	Bond Future	4,735.0000	5,528.0000	16.748	0	0	0
2011/10/27	R207 2011/11/03	8.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/27	R207 2011/11/03	8.80	Call	Bond Future	5,007.0000	5,799.0000	15.818	0	0	0
2011/10/27	R207 2011/11/03	8.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/27	R207 2011/11/03	8.70	Call	Bond Future	4,463.0000	5,255.0000	17.746	0	0	0

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2011/10/27	R207 2011/11/03	8.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/27	R207 2011/11/03	7.90	Put	Bond Future	532.0000	195.0000	(63.346)	0	0	0
2011/10/27	R207 2011/11/03	7.90	Call	Bond Future	491.0000	947.0000	92.872	0	0	2,000
2011/10/27	R207 2011/11/03	8.15	Call	Bond Future	1,486.0000	2,205.0000	48.385	0	0	0
2011/10/27	R207 2011/11/03	8.15	Put	Bond Future	90.0000	16.0000	(82.222)	0	0	2,000
2011/10/27	R207 2011/11/03	8.35	Call	Bond Future	2,538.0000	3,320.0000	30.812	0	0	0
2011/10/27	R207 2011/11/03	8.35	Put	Bond Future	12.0000	1.0000	(91.667)	0	0	2,000
2011/10/27	R207 2011/11/03	7.30	Put	Bond Future	3,603.0000	2,813.0000	(21.926)	0	0	0
2011/10/27	R207 2011/11/03	7.30	Call	Bond Future	1.0000	4.0000	300.000	0	0	900
2011/10/27	R207 2011/11/03	7.75	Put	Bond Future	1,094.0000	544.0000	(50.274)	0	0	0
2011/10/27	R207 2011/11/03	7.75	Call	Bond Future	178.0000	421.0000	136.517	0	0	300
2011/10/27	R207 2011/11/03	7.95	Put	Bond Future	396.0000	128.0000	(67.677)	0	0	300
2011/10/27	R207 2011/11/03	7.95	Call	Bond Future	645.0000	1,170.0000	81.395	0	0	0
2011/10/27	R207 2011/11/03	8.40	Call	Bond Future	2,812.0000	3,599.0000	27.987	0	0	0
2011/10/27	R207 2011/11/03	8.40	Put	Bond Future	6.0000	1.0000	(83.333)	0	0	900
2011/10/27	R207 2012/02/02			Bond Future	7.9950	7.8530	(1.776)	0.0000	0.0000	610
2011/10/27	R207 2012/02/02	9.00	Call	Bond Future	5,780.0000	6,492.0000	12.318	0	0	0
2011/10/27	R207 2012/02/02	9.00	Put	Bond Future	319.0000	227.0000	(28.840)	0	0	0
2011/10/27	R207 2012/02/02	9.05	Call	Bond Future	6,010.0000	6,729.0000	11.963	0	0	0
2011/10/27	R207 2012/02/02	9.05	Put	Bond Future	288.0000	203.0000	(29.514)	0	0	0
2011/10/27	R207 2012/02/02	8.95	Call	Bond Future	5,553.0000	6,256.0000	12.660	0	0	0
2011/10/27	R207 2012/02/02	8.95	Put	Bond Future	355.0000	253.0000	(28.732)	0	0	0
2011/10/27	R207 2012/05/03			Bond Future	8.0770	7.9290	(1.832)	0.0000	0.0000	0
2011/10/27	R207 2012/05/03	8.75	Call	Bond Future	4,903.0000	5,494.0000	12.054	0	0	0
2011/10/27	R207 2012/05/03	8.75	Put	Bond Future	1,302.0000	1,078.0000	(17.204)	0	0	0
2011/10/27	R207 2012/05/03	8.80	Call	Bond Future	5,090.0000	5,691.0000	11.807	0	0	0
2011/10/27	R207 2012/05/03	8.80	Put	Bond Future	1,229.0000	1,014.0000	(17.494)	0	0	0
2011/10/27	R207 2012/05/03	8.70	Call	Bond Future	4,714.0000	5,295.0000	12.325	0	0	0
2011/10/27	R207 2012/05/03	8.70	Put	Bond Future	1,375.0000	1,140.0000	(17.091)	0	0	0
2011/10/27	R207 2012/08/02			Bond Future	8.1590	8.0040	(1.900)	0.0000	0.0000	0
2011/10/27	R207 2012/08/02	8.75	Call	Bond Future	5,002.0000	5,563.0000	11.216	0	0	0
2011/10/27	R207 2012/08/02	8.75	Put	Bond Future	1,920.0000	1,652.0000	(13.958)	0	0	0
2011/10/27	R207 2012/08/02	8.80	Call	Bond Future	5,172.0000	5,742.0000	11.021	0	0	0
2011/10/27	R207 2012/08/02	8.80	Put	Bond Future	1,835.0000	1,576.0000	(14.114)	0	0	0
2011/10/27	R207 2012/08/02	8.70	Call	Bond Future	4,835.0000	5,386.0000	11.396	0	0	0

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2011/10/27	R207 2012/08/02	8.70	Put	Bond Future	2,009.0000	1,731.0000	(13.838)	0	0	0
2011/10/27	R207 2012/11/01			Bond Future	8.2770	8.1140	(1.969)	0.0000	0.0000	0
2011/10/27	R207 2012/11/01	8.25	Call	Bond Future	0.0000	706.0000	100.000	0	0	0
2011/10/27	R207 2012/11/01	8.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/27	R207 2012/11/01	8.30	Call	Bond Future	0.0000	964.0000	100.000	0	0	0
2011/10/27	R207 2012/11/01	8.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/27	R207 2012/11/01	8.20	Call	Bond Future	0.0000	447.0000	100.000	0	0	0
2011/10/27	R207 2012/11/01	8.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/27	R208 2011/11/03			Bond Future	7.9770	7.8300	(1.843)	0.0000	0.0000	1,996
2011/10/27	R208 2011/11/03	8.75	Call	Bond Future	4,629.0000	5,544.0000	19.767	0	0	0
2011/10/27	R208 2011/11/03	8.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/27	R208 2011/11/03	8.80	Call	Bond Future	4,918.0000	5,834.0000	18.625	0	0	0
2011/10/27	R208 2011/11/03	8.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/27	R208 2011/11/03	8.70	Call	Bond Future	4,339.0000	5,254.0000	21.088	0	0	0
2011/10/27	R208 2011/11/03	8.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/27	R208 2011/11/03	7.95	Put	Bond Future	627.0000	219.0000	(65.072)	0	0	0
2011/10/27	R208 2011/11/03	7.95	Call	Bond Future	460.0000	967.0000	110.217	0	0	1,995
2011/10/27	R208 2011/11/03	8.20	Put	Bond Future	112.0000	19.0000	(83.036)	0	0	0
2011/10/27	R208 2011/11/03	8.20	Call	Bond Future	1,479.0000	2,301.0000	55.578	0	0	665
2011/10/27	R208 2011/11/03	8.40	Call	Bond Future	2,587.0000	3,487.0000	34.789	0	0	0
2011/10/27	R208 2011/11/03	8.40	Put	Bond Future	16.0000	1.0000	(93.750)	0	0	665
2011/10/27	R208 2011/11/03	8.90	Call	Bond Future	5,493.0000	6,408.0000	16.658	0	0	0
2011/10/27	R208 2011/11/03	8.90	Put	Bond Future	0.0000	0.0000	0.000	0	0	1,995
2011/10/27	R208 2012/02/02			Bond Future	8.0580	7.9060	(1.886)	0.0000	0.0000	6,297
2011/10/27	R208 2012/02/02	9.00	Call	Bond Future	5,876.0000	6,681.0000	13.700	0	0	0
2011/10/27	R208 2012/02/02	9.00	Put	Bond Future	401.0000	282.0000	(29.676)	0	0	0
2011/10/27	R208 2012/02/02	9.05	Call	Bond Future	6,117.0000	6,932.0000	13.324	0	0	0
2011/10/27	R208 2012/02/02	9.05	Put	Bond Future	364.0000	254.0000	(30.220)	0	0	0
2011/10/27	R208 2012/02/02	8.95	Call	Bond Future	5,637.0000	6,432.0000	14.103	0	0	0
2011/10/27	R208 2012/02/02	8.95	Put	Bond Future	442.0000	313.0000	(29.186)	0	0	0
2011/10/27	R208 2012/05/03			Bond Future	8.1330	7.9750	(1.943)	0.0000	0.0000	0
2011/10/27	R208 2012/05/03	9.00	Call	Bond Future	5,977.0000	6,710.0000	12.264	0	0	0
2011/10/27	R208 2012/05/03	9.00	Put	Bond Future	1,038.0000	832.0000	(19.846)	0	0	0
2011/10/27	R208 2012/05/03	9.05	Call	Bond Future	6,190.0000	6,932.0000	11.987	0	0	0

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2011/10/27	R208 2012/05/03	9.05	Put	Bond Future	976.0000	780.0000	(20.082)	0	0	0
2011/10/27	R208 2012/05/03	8.95	Call	Bond Future	5,767.0000	6,489.0000	12.520	0	0	0
2011/10/27	R208 2012/05/03	8.95	Put	Bond Future	1,103.0000	887.0000	(19.583)	0	0	0
2011/10/27	R208 2012/08/02			Bond Future	8.2050	8.0410	(1.999)	0.0000	0.0000	0
2011/10/27	R208 2012/08/02	8.75	Call	Bond Future	5,208.0000	5,845.0000	12.231	0	0	0
2011/10/27	R208 2012/08/02	8.75	Put	Bond Future	2,135.0000	1,821.0000	(14.707)	0	0	0
2011/10/27	R208 2012/08/02	8.80	Call	Bond Future	5,391.0000	6,038.0000	12.001	0	0	0
2011/10/27	R208 2012/08/02	8.80	Put	Bond Future	2,043.0000	1,739.0000	(14.880)	0	0	0
2011/10/27	R208 2012/08/02	8.70	Call	Bond Future	5,027.0000	5,653.0000	12.453	0	0	0
2011/10/27	R208 2012/08/02	8.70	Put	Bond Future	2,231.0000	1,906.0000	(14.567)	0	0	0
2011/10/27	R208 2012/11/01			Bond Future	8.3140	8.1430	(2.057)	0.0000	0.0000	0
2011/10/27	R208 2012/11/01	8.25	Call	Bond Future	0.0000	605.0000	100.000	0	0	0
2011/10/27	R208 2012/11/01	8.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/27	R208 2012/11/01	8.30	Call	Bond Future	0.0000	886.0000	100.000	0	0	0
2011/10/27	R208 2012/11/01	8.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/27	R208 2012/11/01	8.20	Call	Bond Future	0.0000	323.0000	100.000	0	0	0
2011/10/27	R208 2012/11/01	8.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/27	R209 2011/11/03			Bond Future	8.7710	8.6750	(1.095)	0.0000	0.0000	1,626
2011/10/27	R209 2011/11/03	8.75	Call	Bond Future	668.0000	1,046.0000	56.587	0	0	0
2011/10/27	R209 2011/11/03	8.75	Put	Bond Future	835.0000	444.0000	(46.826)	0	0	0
2011/10/27	R209 2011/11/03	8.80	Call	Bond Future	869.0000	1,313.0000	51.093	0	0	0
2011/10/27	R209 2011/11/03	8.80	Put	Bond Future	639.0000	313.0000	(51.017)	0	0	0
2011/10/27	R209 2011/11/03	8.70	Call	Bond Future	500.0000	810.0000	62.000	0	0	0
2011/10/27	R209 2011/11/03	8.70	Put	Bond Future	1,068.0000	608.0000	(43.071)	0	0	0
2011/10/27	R209 2012/02/02			Bond Future	8.8400	8.7410	(1.120)	0.0000	0.0000	1,374
2011/10/27	R209 2012/02/02	9.00	Call	Bond Future	3,437.0000	3,901.0000	13.500	0	0	0
2011/10/27	R209 2012/02/02	9.00	Put	Bond Future	2,198.0000	1,879.0000	(14.513)	0	0	0
2011/10/27	R209 2012/02/02	9.05	Call	Bond Future	3,657.0000	4,138.0000	13.153	0	0	0
2011/10/27	R209 2012/02/02	9.05	Put	Bond Future	2,038.0000	1,735.0000	(14.868)	0	0	0
2011/10/27	R209 2012/02/02	8.95	Call	Bond Future	3,224.0000	3,671.0000	13.865	0	0	0
2011/10/27	R209 2012/02/02	8.95	Put	Bond Future	2,369.0000	2,032.0000	(14.225)	0	0	0
2011/10/27	R209 2012/05/03			Bond Future	8.9050	8.8030	(1.145)	0.0000	0.0000	0
2011/10/27	R209 2012/05/03	9.00	Call	Bond Future	4,185.0000	4,631.0000	10.657	0	0	0
2011/10/27	R209 2012/05/03	9.00	Put	Bond Future	3,455.0000	3,103.0000	(10.188)	0	0	0

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2011/10/27	R209 2012/05/03	9.05	Call	Bond Future	4,388.0000	4,847.0000	10.460	0	0	0
2011/10/27	R209 2012/05/03	9.05	Put	Bond Future	3,278.0000	2,939.0000	(10.342)	0	0	0
2011/10/27	R209 2012/05/03	8.95	Call	Bond Future	3,987.0000	4,421.0000	10.885	0	0	0
2011/10/27	R209 2012/05/03	8.95	Put	Bond Future	3,640.0000	3,276.0000	(10.000)	0	0	0
2011/10/27	R209 2012/08/02			Bond Future	8.9670	8.8630	(1.160)	0.0000	0.0000	0
2011/10/27	R209 2012/08/02	9.25	Call	Bond Future	5,853.0000	6,338.0000	8.286	0	0	0
2011/10/27	R209 2012/08/02	9.25	Put	Bond Future	3,735.0000	3,417.0000	(8.514)	0	0	0
2011/10/27	R209 2012/08/02	9.30	Call	Bond Future	6,062.0000	6,557.0000	8.166	0	0	0
2011/10/27	R209 2012/08/02	9.30	Put	Bond Future	3,580.0000	3,272.0000	(8.603)	0	0	0
2011/10/27	R209 2012/08/02	9.20	Call	Bond Future	5,646.0000	6,122.0000	8.431	0	0	0
2011/10/27	R209 2012/08/02	9.20	Put	Bond Future	3,895.0000	3,568.0000	(8.395)	0	0	0
2011/10/27	R209 2012/11/01			Bond Future	9.0500	8.9430	(1.182)	0.0000	0.0000	0
2011/10/27	R209 2012/11/01	9.00	Call	Bond Future	0.0000	436.0000	100.000	0	0	0
2011/10/27	R209 2012/11/01	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/27	R209 2012/11/01	9.05	Call	Bond Future	0.0000	814.0000	100.000	0	0	0
2011/10/27	R209 2012/11/01	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/27	R209 2012/11/01	8.95	Call	Bond Future	0.0000	54.0000	100.000	0	0	0
2011/10/27	R209 2012/11/01	8.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/27	R210 2011/11/03			Bond Future	129.5652	129.5724	0.006	0.0000	0.0000	750
2011/10/27	R210 2011/11/03	131.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/27	R210 2011/11/03	131.00	Put	Bond Future	1,435.0000	1,428.0000	(0.488)	0	0	0
2011/10/27	R210 2011/11/03	131.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/27	R210 2011/11/03	131.05	Put	Bond Future	1,485.0000	1,478.0000	(0.471)	0	0	0
2011/10/27	R210 2011/11/03	130.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/27	R210 2011/11/03	130.95	Put	Bond Future	1,385.0000	1,378.0000	(0.505)	0	0	0
2011/10/27	R210 2012/02/02			Bond Future	131.4229	131.4300	0.005	0.0000	0.0000	0
2011/10/27	R210 2012/02/02	131.00	Call	Bond Future	0.0000	430.0000	100.000	0	0	0
2011/10/27	R210 2012/02/02	131.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/27	R210 2012/02/02	131.05	Call	Bond Future	0.0000	380.0000	100.000	0	0	0
2011/10/27	R210 2012/02/02	131.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/27	R210 2012/02/02	130.95	Call	Bond Future	0.0000	480.0000	100.000	0	0	0
2011/10/27	R210 2012/02/02	130.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/27	R211 2011/11/03			Bond Future	113.5722	113.6853	0.100	0.0000	0.0000	529

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
2011/10/27	R211 2011/11/03	1.25	Call	Bond Future	112,322.0000	112,435.0000	0.101	0	0	0
2011/10/27	R211 2011/11/03	1.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/27	R211 2011/11/03	1.30	Call	Bond Future	112,272.0000	112,385.0000	0.101	0	0	0
2011/10/27	R211 2011/11/03	1.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/27	R211 2011/11/03	1.20	Call	Bond Future	112,372.0000	112,485.0000	0.101	0	0	0
2011/10/27	R211 2011/11/03	1.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/27	R211 2012/02/02			Bond Future	113.8628	113.9775	0.101	0.0000	0.0000	0
2011/10/27	R211 2012/02/02	110.50	Call	Bond Future	3,363.0000	3,478.0000	3.420	0	0	0
2011/10/27	R211 2012/02/02	110.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/27	R211 2012/02/02	110.55	Call	Bond Future	3,313.0000	3,428.0000	3.471	0	0	0
2011/10/27	R211 2012/02/02	110.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/27	R211 2012/02/02	110.45	Call	Bond Future	3,413.0000	3,528.0000	3.369	0	0	0
2011/10/27	R211 2012/02/02	110.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/27	R212 2011/11/03			Bond Future	109.2017	109.3035	0.093	0.0000	0.0000	2,677
2011/10/27	R212 2011/11/03	2.50	Call	Bond Future	106,702.0000	106,804.0000	0.096	0	0	0
2011/10/27	R212 2011/11/03	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/27	R212 2011/11/03	2.55	Call	Bond Future	106,652.0000	106,754.0000	0.096	0	0	0
2011/10/27	R212 2011/11/03	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/27	R212 2011/11/03	2.45	Call	Bond Future	106,752.0000	106,854.0000	0.096	0	0	0
2011/10/27	R212 2011/11/03	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/27	R212 2012/02/02			Bond Future	109.2991	109.4023	0.094	0.0000	0.0000	0
2011/10/27	R212 2012/02/02	108.50	Call	Bond Future	799.0000	902.0000	12.891	0	0	0
2011/10/27	R212 2012/02/02	108.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/27	R212 2012/02/02	108.55	Call	Bond Future	749.0000	852.0000	13.752	0	0	0
2011/10/27	R212 2012/02/02	108.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/27	R212 2012/02/02	108.45	Call	Bond Future	849.0000	952.0000	12.132	0	0	0
2011/10/27	R212 2012/02/02	108.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/27	R213 2011/11/03			Bond Future	8.7770	8.6660	(1.265)	0.0000	0.0000	0
2011/10/27	R213 2011/11/03	8.75	Call	Bond Future	0.0000	685.0000	100.000	0	0	0
2011/10/27	R213 2011/11/03	8.75	Put	Bond Future	218.0000	0.0000	(100.000)	0	0	0
2011/10/27	R213 2011/11/03	8.80	Call	Bond Future	185.0000	1,089.0000	488.649	0	0	0
2011/10/27	R213 2011/11/03	8.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/27	R213 2011/11/03	8.70	Call	Bond Future	0.0000	278.0000	100.000	0	0	0

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2011/10/27	R213 2011/11/03	8.70	Put	Bond Future	625.0000	0.0000	(100.000)	0	0	0
2011/10/27	R213 2012/02/02			Bond Future	8.8560	8.7420	(1.287)	0.0000	0.0000	0
2011/10/27	R213 2012/02/02	9.00	Call	Bond Future	1,133.0000	2,046.0000	80.583	0	0	0
2011/10/27	R213 2012/02/02	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/27	R213 2012/02/02	9.05	Call	Bond Future	1,521.0000	2,434.0000	60.026	0	0	0
2011/10/27	R213 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/27	R213 2012/02/02	8.95	Call	Bond Future	742.0000	1,656.0000	123.181	0	0	0
2011/10/27	R213 2012/02/02	8.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/27	R213 2012/05/03			Bond Future	8.9260	8.8080	(1.322)	0.0000	0.0000	0
2011/10/27	R213 2012/05/03	9.25	Call	Bond Future	2,483.0000	3,416.0000	37.576	0	0	0
2011/10/27	R213 2012/05/03	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/27	R213 2012/05/03	9.30	Call	Bond Future	2,856.0000	3,789.0000	32.668	0	0	0
2011/10/27	R213 2012/05/03	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/27	R213 2012/05/03	9.20	Call	Bond Future	2,107.0000	3,040.0000	44.281	0	0	0
2011/10/27	R213 2012/05/03	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/27	R213 2012/08/02			Bond Future	8.9940	8.8730	(1.345)	0.0000	0.0000	0
2011/10/27	R213 2012/08/02	9.25	Call	Bond Future	1,945.0000	2,888.0000	48.483	0	0	0
2011/10/27	R213 2012/08/02	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/27	R213 2012/08/02	9.30	Call	Bond Future	2,316.0000	3,260.0000	40.760	0	0	0
2011/10/27	R213 2012/08/02	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/27	R213 2012/08/02	9.20	Call	Bond Future	1,570.0000	2,514.0000	60.127	0	0	0
2011/10/27	R213 2012/08/02	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/27	R213 2012/11/01			Bond Future	9.0870	8.9620	(1.376)	0.0000	0.0000	0
2011/10/27	R213 2012/11/01	9.00	Call	Bond Future	0.0000	293.0000	100.000	0	0	0
2011/10/27	R213 2012/11/01	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/27	R213 2012/11/01	9.05	Call	Bond Future	0.0000	677.0000	100.000	0	0	0
2011/10/27	R213 2012/11/01	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/27	R213 2012/11/01	8.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/27	R213 2012/11/01	8.95	Put	Bond Future	0.0000	93.0000	100.000	0	0	0
2011/10/27	RZ02 2011/11/03			Bond Future	0.0050	0.0050	0.000	0.0000	0.0000	0
2011/10/27	RZ02 2011/11/03	1.00	Call	Bond Future	27,590.0000	27,590.0000	0.000	0	0	0
2011/10/27	RZ02 2011/11/03	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/27	RZ02 2011/11/03	1.05	Call	Bond Future	28,834.0000	28,834.0000	0.000	0	0	0
2011/10/27	RZ02 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/10/27	RZ02 2011/11/03	0.95	Call	Bond Future	26,333.0000	26,333.0000	0.000	0	0	0
2011/10/27	RZ02 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/27	RZ11 2011/11/03			Bond Future	0.7760	0.7700	(0.773)	0.0000	0.0000	0
2011/10/27	RZ11 2011/11/03	1.00	Call	Bond Future	1,226.0000	1,226.0000	0.000	0	0	0
2011/10/27	RZ11 2011/11/03	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/27	RZ11 2011/11/03	1.05	Call	Bond Future	1,491.0000	1,491.0000	0.000	0	0	0
2011/10/27	RZ11 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/27	RZ11 2011/11/03	0.95	Call	Bond Future	961.0000	961.0000	0.000	0	0	0
2011/10/27	RZ11 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/27	RZ12 2011/11/03			Bond Future	1.9230	1.9190	(0.208)	0.0000	0.0000	0
2011/10/27	RZ12 2011/11/03	2.00	Call	Bond Future	778.0000	778.0000	0.000	0	0	0
2011/10/27	RZ12 2011/11/03	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/27	RZ12 2011/11/03	2.05	Call	Bond Future	1,255.0000	1,255.0000	0.000	0	0	0
2011/10/27	RZ12 2011/11/03	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/27	RZ12 2011/11/03	1.95	Call	Bond Future	298.0000	298.0000	0.000	0	0	0
2011/10/27	RZ12 2011/11/03	1.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/27	TRT1 2011/11/03			Index Future	362.3640	364.0240	0.458	0.0000	0.0000	0
2011/10/27	TRT1 2012/02/02			Index Future	367.2150	368.9020	0.459	0.0000	0.0000	0
Total										500705.00