



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 31/10/2011

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

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2011/10/31	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/31	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/31	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/31	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/31	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/31	AL7T 2011/11/03			Index Future	407.9980	407.2700	(0.178)	0.0000	0.0000	16
2011/10/31	AL7T 2012/02/02			Index Future	413.8470	413.1090	(0.178)	0.0000	0.0000	0
2011/10/31	AL7T 2012/05/03			Index Future	420.0780	419.3280	(0.179)	0.0000	0.0000	0
2011/10/31	ALBI 2011/11/03			Index Future	372.4710	371.6250	(0.227)	0.0000	0.0000	1,460
2011/10/31	ALBI 2012/02/02			Index Future	377.8110	376.9530	(0.227)	0.0000	0.0000	901
2011/10/31	ALBI 2012/05/03			Index Future	383.4990	382.6270	(0.227)	0.0000	0.0000	0
2011/10/31	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/31	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/31	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/31	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/31	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/31	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/31	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/31	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/31	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/31	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/31	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
2011/10/31	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0
2011/10/31	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/31	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/31	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/31	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/31	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/31	CAAK 2011/12/19			Can-Do Future	0.0527	0.0691	31.120	0.0000	0.0000	12,659
2011/10/31	CAAL 2011/12/19			Can-Do Future	0.0529	0.0715	35.161	0.0000	0.0000	18,519
2011/10/31	CAAM2011/12/19			Can-Do Future	0.2233	0.2152	(3.627)	0.0000	0.0000	12,423
2011/10/31	CAAN 2012/03/30			Can-Do Future	0.3031	0.3365	11.019	0.0000	0.0000	100,000
2011/10/31	CAAO 2012/03/30			Can-Do Future	0.2063	0.1720	(16.626)	0.0000	0.0000	100,000
2011/10/31	CAAP 2011/12/19			Can-Do Future	0.2496	0.2431	(2.604)	0.0000	0.0000	12,346
2011/10/31	CAAR 2011/12/19			Can-Do Future	0.0563	0.0725	28.774	0.0000	0.0000	18,750
2011/10/31	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/31	CRD1 2011/11/03			Index Future	165.0850	165.5830	0.302	0.0000	0.0000	0
2011/10/31	CRD1 2012/02/02			Index Future	167.2950	167.8020	0.303	0.0000	0.0000	0
2011/10/31	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/31	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/31	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/10/31	GOVI 2011/11/03			GOVI	373.5890	372.8200	(0.206)	0.0000	0.0000	164

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
2011/10/31	GOVI 2011/11/03	357.00	Call	GOVI	165,890.0000	158,200.0000	(4.636)	0	0	0
2011/10/31	GOVI 2011/11/03	357.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/10/31	GOVI 2011/11/03	357.01	Call	GOVI	165,790.0000	158,100.0000	(4.638)	0	0	0
2011/10/31	GOVI 2011/11/03	357.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/10/31	GOVI 2011/11/03	356.99	Call	GOVI	165,990.0000	158,300.0000	(4.633)	0	0	0
2011/10/31	GOVI 2011/11/03	356.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/10/31	GOVI 2012/02/02			GOVI	378.9450	378.1650	(0.206)	0.0000	0.0000	0
2011/10/31	GOVI 2012/02/02	369.00	Call	GOVI	99,450.0000	91,650.0000	(7.843)	0	0	0
2011/10/31	GOVI 2012/02/02	369.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/10/31	GOVI 2012/02/02	369.01	Call	GOVI	99,350.0000	91,550.0000	(7.851)	0	0	0
2011/10/31	GOVI 2012/02/02	369.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/10/31	GOVI 2012/02/02	368.99	Call	GOVI	99,550.0000	91,750.0000	(7.835)	0	0	0
2011/10/31	GOVI 2012/02/02	368.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/10/31	GOVI 2012/05/03			GOVI	384.6500	383.8580	(0.206)	0.0000	0.0000	0
2011/10/31	GOVI 2012/05/03	382.00	Call	GOVI	26,500.0000	18,580.0000	(29.887)	0	0	0
2011/10/31	GOVI 2012/05/03	382.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/10/31	GOVI 2012/05/03	382.01	Call	GOVI	26,400.0000	18,480.0000	(30.000)	0	0	0
2011/10/31	GOVI 2012/05/03	382.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/10/31	GOVI 2012/05/03	381.99	Call	GOVI	26,600.0000	18,680.0000	(29.774)	0	0	0
2011/10/31	GOVI 2012/05/03	381.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/10/31	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/10/31	IGOV 2011/11/03			Index Future	159.3890	159.7210	0.208	0.0000	0.0000	90
2011/10/31	IGOV 2012/02/02			Index Future	161.6740	162.0110	0.208	0.0000	0.0000	3
2011/10/31	IGOV 2012/05/03			Index Future	164.1080	164.4490	0.208	0.0000	0.0000	0
2011/10/31	ILBI 2012/02/02			Index Future	439.0920	439.0920	0.000	0.0000	0.0000	88
2011/10/31	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/10/31	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/10/31	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/10/31	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0

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2011/10/31	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/10/31	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/10/31	JBAF 2011/11/16			Jibar Tradeable Future	5.5200	5.5200	0.000	0.0000	0.0000	1,700
2011/10/31	JBAF 2011/12/21			Jibar Tradeable Future	5.4600	5.4600	0.000	0.0000	0.0000	5,541
2011/10/31	JBAF 2012/01/18			Jibar Tradeable Future	5.4100	5.4000	(0.185)	0.0000	0.0000	700
2011/10/31	JBAF 2012/02/15			Jibar Tradeable Future	5.3600	5.3500	(0.187)	0.0000	0.0000	0
2011/10/31	JBAF 2012/03/20			Jibar Tradeable Future	5.3200	5.3100	(0.188)	0.0000	0.0000	1,340
2011/10/31	JBAF 2012/04/18			Jibar Tradeable Future	5.2900	5.2900	0.000	0.0000	0.0000	0
2011/10/31	JBAF 2012/06/20			Jibar Tradeable Future	5.2900	5.2900	0.000	0.0000	0.0000	2,890
2011/10/31	JBAF 2012/09/19			Jibar Tradeable Future	5.3600	5.3600	0.000	0.0000	0.0000	44,760
2011/10/31	JBAF 2012/12/19			Jibar Tradeable Future	5.5000	5.5100	0.182	0.0000	0.0000	990
2011/10/31	JBAF 2013/03/20			Jibar Tradeable Future	5.7000	5.7100	0.175	0.0000	0.0000	790
2011/10/31	JBAF 2013/06/19			Jibar Tradeable Future	5.9400	5.9500	0.168	0.0000	0.0000	1,250
2011/10/31	JBAF 2013/09/18			Jibar Tradeable Future	6.1900	6.2200	0.485	0.0000	0.0000	0
2011/10/31	JN02 2011/11/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/10/31	JN02 2011/11/03	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/31	JN02 2011/11/03	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/31	JN02 2011/11/03	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/31	JN02 2011/11/03	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/10/31	JN02 2011/11/03	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/10/31	JN02 2011/11/03	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/31	JN05 2011/11/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/10/31	JN05 2011/11/03	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/31	JN05 2011/11/03	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/31	JN05 2011/11/03	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/31	JN05 2011/11/03	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/10/31	JN05 2011/11/03	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/10/31	JN05 2011/11/03	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/31	JN10 2011/11/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/10/31	JN10 2011/11/03	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/31	JN10 2011/11/03	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0

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2011/10/31	JN10 2011/11/03	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/31	JN10 2011/11/03	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/10/31	JN10 2011/11/03	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/10/31	JN10 2011/11/03	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/10/31	OTH1 2011/11/03			Index Future	366.1360	364.8860	(0.341)	0.0000	0.0000	0
2011/10/31	OTH1 2012/02/02			Index Future	371.3860	370.1170	(0.342)	0.0000	0.0000	0
2011/10/31	R157 2011/11/03			Bond Future	6.5540	6.5880	0.519	0.0000	0.0000	12,896
2011/10/31	R157 2011/11/03	8.25	Call	Bond Future	6,289.0000	6,158.0000	(2.083)	0	0	0
2011/10/31	R157 2011/11/03	8.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/31	R157 2011/11/03	8.30	Call	Bond Future	6,468.0000	6,338.0000	(2.010)	0	0	0
2011/10/31	R157 2011/11/03	8.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/31	R157 2011/11/03	8.20	Call	Bond Future	6,109.0000	5,979.0000	(2.128)	0	0	0
2011/10/31	R157 2011/11/03	8.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/31	R157 2011/11/03	6.55	Put	Bond Future	264.0000	264.0000	0.000	0	0	0
2011/10/31	R157 2011/11/03	6.55	Call	Bond Future	249.0000	118.0000	(52.610)	0	0	1,200
2011/10/31	R157 2011/11/03	7.00	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2011/10/31	R157 2011/11/03	7.00	Call	Bond Future	1,695.0000	1,564.0000	(7.729)	0	0	400
2011/10/31	R157 2011/11/03	7.10	Call	Bond Future	2,070.0000	1,940.0000	(6.280)	0	0	0
2011/10/31	R157 2011/11/03	7.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	400
2011/10/31	R157 2011/11/03	7.55	Call	Bond Future	3,744.0000	3,613.0000	(3.499)	0	0	0
2011/10/31	R157 2011/11/03	7.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	1,200
2011/10/31	R157 2012/02/02			Bond Future	6.6210	6.6580	0.559	0.0000	0.0000	3,684
2011/10/31	R157 2012/02/02	8.50	Call	Bond Future	6,509.0000	6,378.0000	(2.013)	0	0	0
2011/10/31	R157 2012/02/02	8.50	Put	Bond Future	15.0000	17.0000	13.333	0	0	0
2011/10/31	R157 2012/02/02	8.55	Call	Bond Future	6,673.0000	6,542.0000	(1.963)	0	0	0
2011/10/31	R157 2012/02/02	8.55	Put	Bond Future	13.0000	14.0000	7.692	0	0	0
2011/10/31	R157 2012/02/02	8.45	Call	Bond Future	6,344.0000	6,213.0000	(2.065)	0	0	0
2011/10/31	R157 2012/02/02	8.45	Put	Bond Future	18.0000	19.0000	5.556	0	0	0
2011/10/31	R157 2012/02/02	6.55	Call	Bond Future	992.0000	798.0000	(19.556)	0	0	0
2011/10/31	R157 2012/02/02	6.55	Put	Bond Future	1,246.0000	1,185.0000	(4.896)	0	0	130
2011/10/31	R157 2012/02/02	6.00	Put	Bond Future	2,572.0000	2,540.0000	(1.244)	0	0	0
2011/10/31	R157 2012/02/02	6.00	Call	Bond Future	324.0000	160.0000	(50.617)	0	0	130
2011/10/31	R157 2012/02/02	7.05	Call	Bond Future	2,051.0000	1,904.0000	(7.167)	0	0	0

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2011/10/31	R157 2012/02/02	7.05	Put	Bond Future	528.0000	514.0000	(2.652)	0	0	130
2011/10/31	R157 2012/02/02	6.25	Put	Bond Future	1,902.0000	1,842.0000	(3.155)	0	0	0
2011/10/31	R157 2012/02/02	6.25	Call	Bond Future	565.0000	373.0000	(33.982)	0	0	3,960
2011/10/31	R157 2012/02/02	6.45	Put	Bond Future	1,446.0000	1,381.0000	(4.495)	0	0	0
2011/10/31	R157 2012/02/02	6.45	Call	Bond Future	832.0000	635.0000	(23.678)	0	0	1,320
2011/10/31	R157 2012/02/02	6.65	Call	Bond Future	1,170.0000	983.0000	(15.983)	0	0	0
2011/10/31	R157 2012/02/02	6.65	Put	Bond Future	1,066.0000	1,012.0000	(5.066)	0	0	1,320
2011/10/31	R157 2012/02/02	7.20	Call	Bond Future	2,442.0000	2,309.0000	(5.446)	0	0	0
2011/10/31	R157 2012/02/02	7.20	Put	Bond Future	393.0000	392.0000	(0.254)	0	0	3,960
2011/10/31	R157 2012/05/03			Bond Future	6.6670	6.7080	0.615	0.0000	0.0000	0
2011/10/31	R157 2012/05/03	8.25	Call	Bond Future	5,275.0000	5,223.0000	(0.986)	0	0	0
2011/10/31	R157 2012/05/03	8.25	Put	Bond Future	147.0000	232.0000	57.823	0	0	0
2011/10/31	R157 2012/05/03	8.30	Call	Bond Future	5,420.0000	5,363.0000	(1.052)	0	0	0
2011/10/31	R157 2012/05/03	8.30	Put	Bond Future	135.0000	214.0000	58.519	0	0	0
2011/10/31	R157 2012/05/03	8.20	Call	Bond Future	5,130.0000	5,085.0000	(0.877)	0	0	0
2011/10/31	R157 2012/05/03	8.20	Put	Bond Future	160.0000	251.0000	56.875	0	0	0
2011/10/31	R157 2012/08/02			Bond Future	6.7030	6.7490	0.686	0.0000	0.0000	0
2011/10/31	R157 2012/08/02	8.00	Call	Bond Future	4,423.0000	4,439.0000	0.362	0	0	0
2011/10/31	R157 2012/08/02	8.00	Put	Bond Future	508.0000	666.0000	31.102	0	0	0
2011/10/31	R157 2012/08/02	8.05	Call	Bond Future	4,545.0000	4,553.0000	0.176	0	0	0
2011/10/31	R157 2012/08/02	8.05	Put	Bond Future	482.0000	632.0000	31.120	0	0	0
2011/10/31	R157 2012/08/02	7.95	Call	Bond Future	4,303.0000	4,327.0000	0.558	0	0	0
2011/10/31	R157 2012/08/02	7.95	Put	Bond Future	536.0000	702.0000	30.970	0	0	0
2011/10/31	R157 2012/11/01			Bond Future	6.8310	6.8800	0.717	0.0000	0.0000	0
2011/10/31	R157 2012/11/01	7.00	Call	Bond Future	477.0000	2,101.0000	340.461	0	0	0
2011/10/31	R157 2012/11/01	7.00	Put	Bond Future	0.0000	1,763.0000	100.000	0	0	0
2011/10/31	R157 2012/11/01	7.05	Call	Bond Future	617.0000	2,193.0000	255.429	0	0	0
2011/10/31	R157 2012/11/01	7.05	Put	Bond Future	0.0000	1,714.0000	100.000	0	0	0
2011/10/31	R157 2012/11/01	6.95	Call	Bond Future	336.0000	2,011.0000	498.512	0	0	0
2011/10/31	R157 2012/11/01	6.95	Put	Bond Future	0.0000	1,814.0000	100.000	0	0	0
2011/10/31	R186 2011/11/03			Bond Future	8.2350	8.2940	0.716	0.0000	0.0000	15,403
2011/10/31	R186 2011/11/03	9.00	Call	Bond Future	7,124.0000	6,551.0000	(8.043)	0	0	0
2011/10/31	R186 2011/11/03	9.00	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2011/10/31	R186 2011/11/03	9.05	Call	Bond Future	7,567.0000	6,995.0000	(7.559)	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
2011/10/31	R186 2011/11/03	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/31	R186 2011/11/03	8.95	Call	Bond Future	6,677.0000	6,105.0000	(8.567)	0	0	0
2011/10/31	R186 2011/11/03	8.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/31	R186 2011/11/03	8.75	Put	Bond Future	3.0000	0.0000	(100.000)	0	0	0
2011/10/31	R186 2011/11/03	8.75	Call	Bond Future	4,868.0000	4,293.0000	(11.812)	0	0	0
2011/10/31	R186 2011/11/03	8.10	Put	Bond Future	1,602.0000	1,946.0000	21.473	0	0	0
2011/10/31	R186 2011/11/03	8.10	Call	Bond Future	277.0000	49.0000	(82.310)	0	0	1,275
2011/10/31	R186 2011/11/03	8.35	Put	Bond Future	332.0000	310.0000	(6.627)	0	0	0
2011/10/31	R186 2011/11/03	8.35	Call	Bond Future	1,444.0000	850.0000	(41.136)	0	0	425
2011/10/31	R186 2011/11/03	8.55	Call	Bond Future	3,058.0000	2,457.0000	(19.653)	0	0	0
2011/10/31	R186 2011/11/03	8.55	Put	Bond Future	47.0000	19.0000	(59.574)	0	0	425
2011/10/31	R186 2011/11/03	9.10	Call	Bond Future	8,009.0000	7,436.0000	(7.154)	0	0	0
2011/10/31	R186 2011/11/03	9.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	1,275
2011/10/31	R186 2011/11/03	7.80	Put	Bond Future	4,353.0000	4,918.0000	12.980	0	0	0
2011/10/31	R186 2011/11/03	7.80	Call	Bond Future	8.0000	0.0000	(100.000)	0	0	250
2011/10/31	R186 2011/11/03	8.00	Call	Bond Future	105.0000	8.0000	(92.381)	0	0	0
2011/10/31	R186 2011/11/03	8.00	Put	Bond Future	2,425.0000	2,900.0000	19.588	0	0	250
2011/10/31	R186 2011/11/03	8.20	Call	Bond Future	605.0000	201.0000	(66.777)	0	0	0
2011/10/31	R186 2011/11/03	8.20	Put	Bond Future	946.0000	1,115.0000	17.865	0	0	250
2011/10/31	R186 2012/02/02			Bond Future	8.3090	8.3710	0.746	0.0000	0.0000	16,567
2011/10/31	R186 2012/02/02	9.00	Call	Bond Future	7,356.0000	7,451.0000	1.291	0	0	0
2011/10/31	R186 2012/02/02	9.00	Put	Bond Future	1,010.0000	1,695.0000	67.822	0	0	100
2011/10/31	R186 2012/02/02	9.05	Call	Bond Future	7,704.0000	7,784.0000	1.038	0	0	0
2011/10/31	R186 2012/02/02	9.05	Put	Bond Future	918.0000	1,588.0000	72.985	0	0	0
2011/10/31	R186 2012/02/02	8.95	Call	Bond Future	7,013.0000	7,123.0000	1.569	0	0	0
2011/10/31	R186 2012/02/02	8.95	Put	Bond Future	1,109.0000	1,810.0000	63.210	0	0	0
2011/10/31	R186 2012/02/02	7.75	Put	Bond Future	6,733.0000	7,399.0000	9.892	0	0	0
2011/10/31	R186 2012/02/02	7.75	Call	Bond Future	1,213.0000	1,289.0000	6.265	0	0	6,000
2011/10/31	R186 2012/02/02	6.75	Put	Bond Future	16,428.0000	17,018.0000	3.591	0	0	0
2011/10/31	R186 2012/02/02	6.75	Call	Bond Future	82.0000	81.0000	(1.220)	0	0	6,000
2011/10/31	R186 2012/02/02	8.00	Put	Bond Future	4,967.0000	5,696.0000	14.677	0	0	0
2011/10/31	R186 2012/02/02	8.00	Call	Bond Future	1,960.0000	2,099.0000	7.092	0	0	100
2011/10/31	R186 2012/02/02	13.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/31	R186 2012/02/02	13.25	Call	Bond Future	36,195.0000	35,605.0000	(1.630)	0	0	0
2011/10/31	R186 2012/02/02	98.00	Call	Bond Future	107,970.0000	107,379.0000	(0.547)	0	0	0

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2011/10/31	R186 2012/02/02	98.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/31	R186 2012/05/03			Bond Future	8.3780	8.4410	0.752	0.0000	0.0000	0
2011/10/31	R186 2012/05/03	9.00	Call	Bond Future	7,988.0000	7,982.0000	(0.075)	0	0	0
2011/10/31	R186 2012/05/03	9.00	Put	Bond Future	2,353.0000	2,936.0000	24.777	0	0	0
2011/10/31	R186 2012/05/03	9.05	Call	Bond Future	8,290.0000	8,287.0000	(0.036)	0	0	0
2011/10/31	R186 2012/05/03	9.05	Put	Bond Future	2,219.0000	2,805.0000	26.408	0	0	0
2011/10/31	R186 2012/05/03	8.95	Call	Bond Future	7,689.0000	7,681.0000	(0.104)	0	0	0
2011/10/31	R186 2012/05/03	8.95	Put	Bond Future	2,492.0000	3,074.0000	23.355	0	0	0
2011/10/31	R186 2012/08/02			Bond Future	8.4440	8.5100	0.782	0.0000	0.0000	0
2011/10/31	R186 2012/08/02	8.75	Call	Bond Future	7,001.0000	7,170.0000	2.414	0	0	0
2011/10/31	R186 2012/08/02	8.75	Put	Bond Future	4,228.0000	5,003.0000	18.330	0	0	0
2011/10/31	R186 2012/08/02	8.80	Call	Bond Future	7,262.0000	7,444.0000	2.506	0	0	0
2011/10/31	R186 2012/08/02	8.80	Put	Bond Future	4,045.0000	4,833.0000	19.481	0	0	0
2011/10/31	R186 2012/08/02	8.70	Call	Bond Future	6,745.0000	6,901.0000	2.313	0	0	0
2011/10/31	R186 2012/08/02	8.70	Put	Bond Future	4,419.0000	5,181.0000	17.244	0	0	0
2011/10/31	R186 2012/11/01			Bond Future	8.5380	8.6060	0.796	0.0000	0.0000	0
2011/10/31	R186 2012/11/01	8.75	Call	Bond Future	1,892.0000	7,566.0000	299.894	0	0	0
2011/10/31	R186 2012/11/01	8.75	Put	Bond Future	0.0000	6,286.0000	100.000	0	0	0
2011/10/31	R186 2012/11/01	8.80	Call	Bond Future	2,331.0000	7,828.0000	235.822	0	0	0
2011/10/31	R186 2012/11/01	8.80	Put	Bond Future	0.0000	6,108.0000	100.000	0	0	0
2011/10/31	R186 2012/11/01	8.70	Call	Bond Future	1,449.0000	7,307.0000	404.279	0	0	0
2011/10/31	R186 2012/11/01	8.70	Put	Bond Future	0.0000	6,469.0000	100.000	0	0	0
2011/10/31	R189 2011/11/03			Bond Future	214.8604	214.8131	(0.022)	0.0000	0.0000	0
2011/10/31	R189 2011/11/03	212.00	Call	Bond Future	2,860.0000	2,813.0000	(1.643)	0	0	0
2011/10/31	R189 2011/11/03	212.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/31	R189 2011/11/03	212.05	Call	Bond Future	2,810.0000	2,763.0000	(1.673)	0	0	0
2011/10/31	R189 2011/11/03	212.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/31	R189 2011/11/03	211.95	Call	Bond Future	2,910.0000	2,863.0000	(1.615)	0	0	0
2011/10/31	R189 2011/11/03	211.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/31	R189 2012/02/02			Bond Future	217.9409	217.8928	(0.022)	0.0000	0.0000	0
2011/10/31	R189 2012/02/02	218.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/31	R189 2012/02/02	218.00	Put	Bond Future	59.0000	107.0000	81.356	0	0	0
2011/10/31	R189 2012/02/02	218.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/31	R189 2012/02/02	218.05	Put	Bond Future	109.0000	157.0000	44.037	0	0	0

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2011/10/31	R189 2012/02/02	217.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/31	R189 2012/02/02	217.95	Put	Bond Future	9.0000	57.0000	533.333	0	0	0
2011/10/31	R197 2011/11/03			Bond Future	239.9969	240.6199	0.260	0.0000	0.0000	175
2011/10/31	R197 2011/11/03	238.50	Call	Bond Future	1,497.0000	2,120.0000	41.617	0	0	0
2011/10/31	R197 2011/11/03	238.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/31	R197 2011/11/03	238.55	Call	Bond Future	1,447.0000	2,070.0000	43.055	0	0	0
2011/10/31	R197 2011/11/03	238.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/31	R197 2011/11/03	238.45	Call	Bond Future	1,547.0000	2,170.0000	40.271	0	0	0
2011/10/31	R197 2011/11/03	238.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/31	R197 2012/02/02			Bond Future	238.4239	239.0557	0.265	0.0000	0.0000	243
2011/10/31	R197 2012/02/02	237.00	Call	Bond Future	1,424.0000	2,056.0000	44.382	0	0	0
2011/10/31	R197 2012/02/02	237.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/31	R197 2012/02/02	237.05	Call	Bond Future	1,374.0000	2,006.0000	45.997	0	0	0
2011/10/31	R197 2012/02/02	237.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/31	R197 2012/02/02	236.95	Call	Bond Future	1,474.0000	2,106.0000	42.877	0	0	0
2011/10/31	R197 2012/02/02	236.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/31	R201 2011/11/03			Bond Future	6.1520	6.1870	0.569	0.0000	0.0000	2,300
2011/10/31	R201 2011/11/03	8.00	Call	Bond Future	5,239.0000	5,137.0000	(1.947)	0	0	0
2011/10/31	R201 2011/11/03	8.00	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2011/10/31	R201 2011/11/03	8.05	Call	Bond Future	5,376.0000	5,274.0000	(1.897)	0	0	0
2011/10/31	R201 2011/11/03	8.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/31	R201 2011/11/03	7.95	Call	Bond Future	5,101.0000	4,999.0000	(2.000)	0	0	0
2011/10/31	R201 2011/11/03	7.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/31	R201 2012/02/02			Bond Future	6.1860	6.2240	0.614	0.0000	0.0000	993
2011/10/31	R201 2012/02/02	8.25	Call	Bond Future	5,396.0000	5,298.0000	(1.816)	0	0	0
2011/10/31	R201 2012/02/02	8.25	Put	Bond Future	0.0000	4.0000	100.000	0	0	0
2011/10/31	R201 2012/02/02	8.30	Call	Bond Future	5,523.0000	5,423.0000	(1.811)	0	0	0
2011/10/31	R201 2012/02/02	8.30	Put	Bond Future	0.0000	3.0000	100.000	0	0	0
2011/10/31	R201 2012/02/02	8.20	Call	Bond Future	5,270.0000	5,172.0000	(1.860)	0	0	0
2011/10/31	R201 2012/02/02	8.20	Put	Bond Future	0.0000	5.0000	100.000	0	0	0
2011/10/31	R201 2012/05/03			Bond Future	6.1940	6.2370	0.694	0.0000	0.0000	0
2011/10/31	R201 2012/05/03	7.75	Call	Bond Future	3,821.0000	3,787.0000	(0.890)	0	0	0
2011/10/31	R201 2012/05/03	7.75	Put	Bond Future	53.0000	126.0000	137.736	0	0	0

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2011/10/31	R201 2012/05/03	7.80	Call	Bond Future	3,933.0000	3,894.0000	(0.992)	0	0	0
2011/10/31	R201 2012/05/03	7.80	Put	Bond Future	47.0000	114.0000	142.553	0	0	0
2011/10/31	R201 2012/05/03	7.70	Call	Bond Future	3,709.0000	3,680.0000	(0.782)	0	0	0
2011/10/31	R201 2012/05/03	7.70	Put	Bond Future	60.0000	137.0000	128.333	0	0	0
2011/10/31	R201 2012/08/02			Bond Future	6.1870	6.2350	0.776	0.0000	0.0000	0
2011/10/31	R201 2012/08/02	7.50	Call	Bond Future	3,065.0000	3,176.0000	3.622	0	0	0
2011/10/31	R201 2012/08/02	7.50	Put	Bond Future	159.0000	378.0000	137.736	0	0	0
2011/10/31	R201 2012/08/02	7.55	Call	Bond Future	3,161.0000	3,262.0000	3.195	0	0	0
2011/10/31	R201 2012/08/02	7.55	Put	Bond Future	146.0000	355.0000	143.151	0	0	0
2011/10/31	R201 2012/08/02	7.45	Call	Bond Future	2,969.0000	3,090.0000	4.075	0	0	0
2011/10/31	R201 2012/08/02	7.45	Put	Bond Future	172.0000	401.0000	133.140	0	0	0
2011/10/31	R201 2012/11/01			Bond Future	6.2750	6.3280	0.845	0.0000	0.0000	0
2011/10/31	R201 2012/11/01	6.50	Call	Bond Future	454.0000	1,398.0000	207.930	0	0	0
2011/10/31	R201 2012/11/01	6.50	Put	Bond Future	0.0000	1,051.0000	100.000	0	0	0
2011/10/31	R201 2012/11/01	6.55	Call	Bond Future	554.0000	1,464.0000	164.260	0	0	0
2011/10/31	R201 2012/11/01	6.55	Put	Bond Future	0.0000	1,017.0000	100.000	0	0	0
2011/10/31	R201 2012/11/01	6.45	Call	Bond Future	353.0000	1,332.0000	277.337	0	0	0
2011/10/31	R201 2012/11/01	6.45	Put	Bond Future	0.0000	1,086.0000	100.000	0	0	0
2011/10/31	R202 2011/11/03			Bond Future	174.3775	174.3514	(0.015)	0.0000	0.0000	34,326
2011/10/31	R202 2011/11/03	0.50	Call	Bond Future	173,878.0000	173,851.0000	(0.016)	0	0	0
2011/10/31	R202 2011/11/03	0.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/31	R202 2011/11/03	0.55	Call	Bond Future	173,828.0000	173,801.0000	(0.016)	0	0	0
2011/10/31	R202 2011/11/03	0.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/31	R202 2011/11/03	0.45	Call	Bond Future	173,928.0000	173,901.0000	(0.016)	0	0	0
2011/10/31	R202 2011/11/03	0.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/31	R202 2012/02/02			Bond Future	174.2146	174.1879	(0.015)	0.0000	0.0000	160
2011/10/31	R202 2012/02/02	177.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/31	R202 2012/02/02	177.00	Put	Bond Future	2,785.0000	2,812.0000	0.969	0	0	0
2011/10/31	R202 2012/02/02	177.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/31	R202 2012/02/02	177.05	Put	Bond Future	2,835.0000	2,862.0000	0.952	0	0	0
2011/10/31	R202 2012/02/02	176.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/31	R202 2012/02/02	176.95	Put	Bond Future	2,735.0000	2,762.0000	0.987	0	0	0
2011/10/31	R203 2011/11/03			Bond Future	7.3150	7.3490	0.465	0.0000	0.0000	937

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2011/10/31	R203 2011/11/03	8.50	Call	Bond Future	5,524.0000	5,360.0000	(2.969)	0	0	0
2011/10/31	R203 2011/11/03	8.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/31	R203 2011/11/03	8.55	Call	Bond Future	5,749.0000	5,585.0000	(2.853)	0	0	0
2011/10/31	R203 2011/11/03	8.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/31	R203 2011/11/03	8.45	Call	Bond Future	5,298.0000	5,134.0000	(3.096)	0	0	0
2011/10/31	R203 2011/11/03	8.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/31	R203 2012/02/02			Bond Future	7.4010	7.4380	0.500	0.0000	0.0000	1,961
2011/10/31	R203 2012/02/02	8.75	Call	Bond Future	6,131.0000	6,087.0000	(0.718)	0	0	0
2011/10/31	R203 2012/02/02	8.75	Put	Bond Future	115.0000	242.0000	110.435	0	0	0
2011/10/31	R203 2012/02/02	8.80	Call	Bond Future	6,333.0000	6,279.0000	(0.853)	0	0	0
2011/10/31	R203 2012/02/02	8.80	Put	Bond Future	103.0000	220.0000	113.592	0	0	0
2011/10/31	R203 2012/02/02	8.70	Call	Bond Future	5,930.0000	5,897.0000	(0.556)	0	0	0
2011/10/31	R203 2012/02/02	8.70	Put	Bond Future	129.0000	267.0000	106.977	0	0	0
2011/10/31	R203 2012/02/02	6.95	Put	Bond Future	2,813.0000	2,940.0000	4.515	0	0	0
2011/10/31	R203 2012/02/02	6.95	Call	Bond Future	701.0000	657.0000	(6.277)	0	0	2,640
2011/10/31	R203 2012/02/02	7.20	Put	Bond Future	2,047.0000	2,205.0000	7.719	0	0	0
2011/10/31	R203 2012/02/02	7.20	Call	Bond Future	1,112.0000	1,099.0000	(1.169)	0	0	880
2011/10/31	R203 2012/02/02	7.35	Call	Bond Future	1,421.0000	1,429.0000	0.563	0	0	0
2011/10/31	R203 2012/02/02	7.35	Put	Bond Future	1,657.0000	1,836.0000	10.803	0	0	880
2011/10/31	R203 2012/02/02	7.95	Call	Bond Future	3,124.0000	3,167.0000	1.376	0	0	0
2011/10/31	R203 2012/02/02	7.95	Put	Bond Future	622.0000	836.0000	34.405	0	0	2,640
2011/10/31	R203 2012/05/03			Bond Future	7.4760	7.5140	0.508	0.0000	0.0000	0
2011/10/31	R203 2012/05/03	8.75	Call	Bond Future	5,915.0000	6,069.0000	2.604	0	0	0
2011/10/31	R203 2012/05/03	8.75	Put	Bond Future	447.0000	770.0000	72.260	0	0	0
2011/10/31	R203 2012/05/03	8.80	Call	Bond Future	6,092.0000	6,232.0000	2.298	0	0	0
2011/10/31	R203 2012/05/03	8.80	Put	Bond Future	417.0000	725.0000	73.861	0	0	0
2011/10/31	R203 2012/05/03	8.70	Call	Bond Future	5,740.0000	5,907.0000	2.909	0	0	0
2011/10/31	R203 2012/05/03	8.70	Put	Bond Future	480.0000	815.0000	69.792	0	0	0
2011/10/31	R203 2012/08/02			Bond Future	7.5460	7.5880	0.557	0.0000	0.0000	0
2011/10/31	R203 2012/08/02	8.50	Call	Bond Future	5,091.0000	5,506.0000	8.152	0	0	0
2011/10/31	R203 2012/08/02	8.50	Put	Bond Future	1,133.0000	1,726.0000	52.339	0	0	0
2011/10/31	R203 2012/08/02	8.55	Call	Bond Future	5,241.0000	5,641.0000	7.632	0	0	0
2011/10/31	R203 2012/08/02	8.55	Put	Bond Future	1,081.0000	1,659.0000	53.469	0	0	0
2011/10/31	R203 2012/08/02	8.45	Call	Bond Future	4,942.0000	5,351.0000	8.276	0	0	0
2011/10/31	R203 2012/08/02	8.45	Put	Bond Future	1,187.0000	1,774.0000	49.452	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
2011/10/31	R203 2012/11/01			Bond Future	7.6760	7.7190	0.560	0.0000	0.0000	0
2011/10/31	R203 2012/11/01	7.75	Call	Bond Future	299.0000	3,073.0000	927.759	0	0	0
2011/10/31	R203 2012/11/01	7.75	Put	Bond Future	0.0000	2,948.0000	100.000	0	0	0
2011/10/31	R203 2012/11/01	7.80	Call	Bond Future	501.0000	3,198.0000	538.323	0	0	0
2011/10/31	R203 2012/11/01	7.80	Put	Bond Future	0.0000	2,871.0000	100.000	0	0	0
2011/10/31	R203 2012/11/01	7.70	Call	Bond Future	97.0000	2,950.0000	2941.237	0	0	0
2011/10/31	R203 2012/11/01	7.70	Put	Bond Future	0.0000	3,027.0000	100.000	0	0	0
2011/10/31	R204 2011/11/03			Bond Future	7.5850	7.6190	0.448	0.0000	0.0000	1,081
2011/10/31	R204 2011/11/03	8.75	Call	Bond Future	6,165.0000	5,978.0000	(3.033)	0	0	0
2011/10/31	R204 2011/11/03	8.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/31	R204 2011/11/03	8.80	Call	Bond Future	6,419.0000	6,232.0000	(2.913)	0	0	0
2011/10/31	R204 2011/11/03	8.80	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2011/10/31	R204 2011/11/03	8.70	Call	Bond Future	5,910.0000	5,723.0000	(3.164)	0	0	0
2011/10/31	R204 2011/11/03	8.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/31	R204 2012/02/02			Bond Future	7.6690	7.7050	0.469	0.0000	0.0000	2,082
2011/10/31	R204 2012/02/02	9.00	Call	Bond Future	6,901.0000	6,906.0000	0.072	0	0	0
2011/10/31	R204 2012/02/02	9.00	Put	Bond Future	115.0000	311.0000	170.435	0	0	0
2011/10/31	R204 2012/02/02	9.05	Call	Bond Future	7,131.0000	7,121.0000	(0.140)	0	0	0
2011/10/31	R204 2012/02/02	9.05	Put	Bond Future	101.0000	282.0000	179.208	0	0	0
2011/10/31	R204 2012/02/02	8.95	Call	Bond Future	6,671.0000	6,692.0000	0.315	0	0	0
2011/10/31	R204 2012/02/02	8.95	Put	Bond Future	129.0000	342.0000	165.116	0	0	0
2011/10/31	R204 2012/05/03			Bond Future	7.7460	7.7830	0.478	0.0000	0.0000	0
2011/10/31	R204 2012/05/03	8.75	Call	Bond Future	5,718.0000	6,002.0000	4.967	0	0	0
2011/10/31	R204 2012/05/03	8.75	Put	Bond Future	711.0000	1,185.0000	66.667	0	0	0
2011/10/31	R204 2012/05/03	8.80	Call	Bond Future	5,917.0000	6,179.0000	4.428	0	0	0
2011/10/31	R204 2012/05/03	8.80	Put	Bond Future	668.0000	1,121.0000	67.814	0	0	0
2011/10/31	R204 2012/05/03	8.70	Call	Bond Future	5,526.0000	5,815.0000	5.230	0	0	0
2011/10/31	R204 2012/05/03	8.70	Put	Bond Future	760.0000	1,240.0000	63.158	0	0	0
2011/10/31	R204 2012/08/02			Bond Future	7.8200	7.8600	0.512	0.0000	0.0000	0
2011/10/31	R204 2012/08/02	8.50	Call	Bond Future	4,931.0000	5,452.0000	10.566	0	0	0
2011/10/31	R204 2012/08/02	8.50	Put	Bond Future	1,619.0000	2,338.0000	44.410	0	0	0
2011/10/31	R204 2012/08/02	8.55	Call	Bond Future	5,095.0000	5,624.0000	10.383	0	0	0
2011/10/31	R204 2012/08/02	8.55	Put	Bond Future	1,544.0000	2,272.0000	47.150	0	0	0
2011/10/31	R204 2012/08/02	8.45	Call	Bond Future	4,768.0000	5,281.0000	10.759	0	0	0

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2011/10/31	R204 2012/08/02	8.45	Put	Bond Future	1,694.0000	2,406.0000	42.031	0	0	0
2011/10/31	R204 2012/11/01			Bond Future	7.9400	7.9820	0.529	0.0000	0.0000	0
2011/10/31	R204 2012/11/01	8.00	Call	Bond Future	287.0000	3,863.0000	1245.993	0	0	0
2011/10/31	R204 2012/11/01	8.00	Put	Bond Future	0.0000	3,777.0000	100.000	0	0	0
2011/10/31	R204 2012/11/01	8.05	Call	Bond Future	525.0000	4,008.0000	663.429	0	0	0
2011/10/31	R204 2012/11/01	8.05	Put	Bond Future	0.0000	3,684.0000	100.000	0	0	0
2011/10/31	R204 2012/11/01	7.95	Call	Bond Future	48.0000	3,720.0000	7650.000	0	0	0
2011/10/31	R204 2012/11/01	7.95	Put	Bond Future	0.0000	3,873.0000	100.000	0	0	0
2011/10/31	R206 2011/11/03			Bond Future	5.8700	5.9150	0.767	0.0000	0.0000	12,577
2011/10/31	R206 2011/11/03	7.75	Call	Bond Future	3,795.0000	3,702.0000	(2.451)	0	0	0
2011/10/31	R206 2011/11/03	7.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/31	R206 2011/11/03	7.80	Call	Bond Future	3,893.0000	3,800.0000	(2.389)	0	0	0
2011/10/31	R206 2011/11/03	7.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/31	R206 2011/11/03	7.70	Call	Bond Future	3,696.0000	3,603.0000	(2.516)	0	0	0
2011/10/31	R206 2011/11/03	7.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/31	R206 2012/02/02			Bond Future	5.8760	5.9280	0.885	0.0000	0.0000	0
2011/10/31	R206 2012/02/02	8.00	Call	Bond Future	3,816.0000	3,721.0000	(2.490)	0	0	0
2011/10/31	R206 2012/02/02	8.00	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2011/10/31	R206 2012/02/02	8.05	Call	Bond Future	3,904.0000	3,808.0000	(2.459)	0	0	0
2011/10/31	R206 2012/02/02	8.05	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2011/10/31	R206 2012/02/02	7.95	Call	Bond Future	3,729.0000	3,633.0000	(2.574)	0	0	0
2011/10/31	R206 2012/02/02	7.95	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2011/10/31	R206 2012/05/03			Bond Future	5.8460	5.9060	1.026	0.0000	0.0000	0
2011/10/31	R206 2012/05/03	7.50	Call	Bond Future	2,683.0000	2,566.0000	(4.361)	0	0	0
2011/10/31	R206 2012/05/03	7.50	Put	Bond Future	59.0000	39.0000	(33.898)	0	0	0
2011/10/31	R206 2012/05/03	7.55	Call	Bond Future	2,756.0000	2,640.0000	(4.209)	0	0	0
2011/10/31	R206 2012/05/03	7.55	Put	Bond Future	54.0000	35.0000	(35.185)	0	0	0
2011/10/31	R206 2012/05/03	7.45	Call	Bond Future	2,611.0000	2,493.0000	(4.519)	0	0	0
2011/10/31	R206 2012/05/03	7.45	Put	Bond Future	65.0000	44.0000	(32.308)	0	0	0
2011/10/31	R206 2012/08/02			Bond Future	5.7730	5.8450	1.247	0.0000	0.0000	0
2011/10/31	R206 2012/08/02	7.25	Call	Bond Future	2,164.0000	2,054.0000	(5.083)	0	0	0
2011/10/31	R206 2012/08/02	7.25	Put	Bond Future	148.0000	138.0000	(6.757)	0	0	0
2011/10/31	R206 2012/08/02	7.30	Call	Bond Future	2,221.0000	2,111.0000	(4.953)	0	0	0
2011/10/31	R206 2012/08/02	7.30	Put	Bond Future	138.0000	127.0000	(7.971)	0	0	0

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2011/10/31	R206 2012/08/02	7.20	Call	Bond Future	2,106.0000	1,997.0000	(5.176)	0	0	0
2011/10/31	R206 2012/08/02	7.20	Put	Bond Future	157.0000	148.0000	(5.732)	0	0	0
2011/10/31	R206 2012/11/01			Bond Future	5.8240	5.9100	1.477	0.0000	0.0000	0
2011/10/31	R206 2012/11/01	6.00	Call	Bond Future	202.0000	657.0000	225.248	0	0	0
2011/10/31	R206 2012/11/01	6.00	Put	Bond Future	0.0000	554.0000	100.000	0	0	0
2011/10/31	R206 2012/11/01	6.05	Call	Bond Future	260.0000	693.0000	166.538	0	0	0
2011/10/31	R206 2012/11/01	6.05	Put	Bond Future	0.0000	532.0000	100.000	0	0	0
2011/10/31	R206 2012/11/01	5.95	Call	Bond Future	145.0000	620.0000	327.586	0	0	0
2011/10/31	R206 2012/11/01	5.95	Put	Bond Future	0.0000	574.0000	100.000	0	0	0
2011/10/31	R207 2011/11/03			Bond Future	7.7900	7.8290	0.501	0.0000	0.0000	8,016
2011/10/31	R207 2011/11/03	8.75	Call	Bond Future	5,417.0000	5,189.0000	(4.209)	0	0	0
2011/10/31	R207 2011/11/03	8.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/31	R207 2011/11/03	8.80	Call	Bond Future	5,688.0000	5,460.0000	(4.008)	0	0	0
2011/10/31	R207 2011/11/03	8.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/31	R207 2011/11/03	8.70	Call	Bond Future	5,144.0000	4,916.0000	(4.432)	0	0	0
2011/10/31	R207 2011/11/03	8.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/31	R207 2011/11/03	7.90	Put	Bond Future	195.0000	150.0000	(23.077)	0	0	0
2011/10/31	R207 2011/11/03	7.90	Call	Bond Future	836.0000	563.0000	(32.656)	0	0	2,000
2011/10/31	R207 2011/11/03	8.15	Call	Bond Future	2,091.0000	1,852.0000	(11.430)	0	0	0
2011/10/31	R207 2011/11/03	8.15	Put	Bond Future	14.0000	2.0000	(85.714)	0	0	2,000
2011/10/31	R207 2011/11/03	8.35	Call	Bond Future	3,208.0000	2,980.0000	(7.107)	0	0	0
2011/10/31	R207 2011/11/03	8.35	Put	Bond Future	1.0000	1.0000	0.000	0	0	2,000
2011/10/31	R207 2011/11/03	7.30	Put	Bond Future	2,922.0000	3,148.0000	7.734	0	0	0
2011/10/31	R207 2011/11/03	7.30	Call	Bond Future	2.0000	0.0000	(100.000)	0	0	900
2011/10/31	R207 2011/11/03	7.75	Put	Bond Future	570.0000	597.0000	4.737	0	0	0
2011/10/31	R207 2011/11/03	7.75	Call	Bond Future	336.0000	135.0000	(59.821)	0	0	300
2011/10/31	R207 2011/11/03	7.95	Put	Bond Future	126.0000	81.0000	(35.714)	0	0	300
2011/10/31	R207 2011/11/03	7.95	Call	Bond Future	1,056.0000	783.0000	(25.852)	0	0	0
2011/10/31	R207 2011/11/03	8.40	Call	Bond Future	3,487.0000	3,259.0000	(6.539)	0	0	0
2011/10/31	R207 2011/11/03	8.40	Put	Bond Future	0.0000	0.0000	0.000	0	0	900
2011/10/31	R207 2012/02/02			Bond Future	7.8730	7.9130	0.508	0.0000	0.0000	790
2011/10/31	R207 2012/02/02	9.00	Call	Bond Future	6,385.0000	6,362.0000	(0.360)	0	0	0
2011/10/31	R207 2012/02/02	9.00	Put	Bond Future	234.0000	438.0000	87.179	0	0	0
2011/10/31	R207 2012/02/02	9.05	Call	Bond Future	6,621.0000	6,584.0000	(0.559)	0	0	0

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2011/10/31	R207 2012/02/02	9.05	Put	Bond Future	208.0000	399.0000	91.827	0	0	0
2011/10/31	R207 2012/02/02	8.95	Call	Bond Future	6,150.0000	6,133.0000	(0.276)	0	0	0
2011/10/31	R207 2012/02/02	8.95	Put	Bond Future	261.0000	471.0000	80.460	0	0	0
2011/10/31	R207 2012/02/02	7.35	Put	Bond Future	3,787.0000	3,921.0000	3.538	0	0	0
2011/10/31	R207 2012/02/02	7.35	Call	Bond Future	754.0000	661.0000	(12.334)	0	0	1,920
2011/10/31	R207 2012/02/02	7.65	Put	Bond Future	2,606.0000	2,775.0000	6.485	0	0	0
2011/10/31	R207 2012/02/02	7.65	Call	Bond Future	1,327.0000	1,269.0000	(4.371)	0	0	640
2011/10/31	R207 2012/02/02	7.85	Call	Bond Future	1,836.0000	1,806.0000	(1.634)	0	0	0
2011/10/31	R207 2012/02/02	7.85	Put	Bond Future	1,967.0000	2,164.0000	10.015	0	0	640
2011/10/31	R207 2012/02/02	8.50	Call	Bond Future	4,141.0000	4,156.0000	0.362	0	0	0
2011/10/31	R207 2012/02/02	8.50	Put	Bond Future	656.0000	898.0000	36.890	0	0	1,920
2011/10/31	R207 2012/05/03			Bond Future	7.9500	7.9930	0.541	0.0000	0.0000	0
2011/10/31	R207 2012/05/03	8.75	Call	Bond Future	5,401.0000	5,568.0000	3.092	0	0	0
2011/10/31	R207 2012/05/03	8.75	Put	Bond Future	1,101.0000	1,506.0000	36.785	0	0	0
2011/10/31	R207 2012/05/03	8.80	Call	Bond Future	5,597.0000	5,764.0000	2.984	0	0	0
2011/10/31	R207 2012/05/03	8.80	Put	Bond Future	1,036.0000	1,441.0000	39.093	0	0	0
2011/10/31	R207 2012/05/03	8.70	Call	Bond Future	5,204.0000	5,376.0000	3.305	0	0	0
2011/10/31	R207 2012/05/03	8.70	Put	Bond Future	1,166.0000	1,575.0000	35.077	0	0	0
2011/10/31	R207 2012/08/02			Bond Future	8.0260	8.0710	0.561	0.0000	0.0000	0
2011/10/31	R207 2012/08/02	8.75	Call	Bond Future	5,475.0000	5,909.0000	7.927	0	0	0
2011/10/31	R207 2012/08/02	8.75	Put	Bond Future	1,682.0000	2,357.0000	40.131	0	0	0
2011/10/31	R207 2012/08/02	8.80	Call	Bond Future	5,653.0000	6,094.0000	7.801	0	0	0
2011/10/31	R207 2012/08/02	8.80	Put	Bond Future	1,605.0000	2,287.0000	42.492	0	0	0
2011/10/31	R207 2012/08/02	8.70	Call	Bond Future	5,299.0000	5,726.0000	8.058	0	0	0
2011/10/31	R207 2012/08/02	8.70	Put	Bond Future	1,762.0000	2,430.0000	37.911	0	0	0
2011/10/31	R207 2012/11/01			Bond Future	8.1370	8.1840	0.578	0.0000	0.0000	0
2011/10/31	R207 2012/11/01	8.25	Call	Bond Future	586.0000	4,248.0000	624.915	0	0	0
2011/10/31	R207 2012/11/01	8.25	Put	Bond Future	0.0000	3,906.0000	100.000	0	0	0
2011/10/31	R207 2012/11/01	8.30	Call	Bond Future	844.0000	4,406.0000	422.038	0	0	0
2011/10/31	R207 2012/11/01	8.30	Put	Bond Future	0.0000	3,806.0000	100.000	0	0	0
2011/10/31	R207 2012/11/01	8.20	Call	Bond Future	327.0000	4,093.0000	1151.682	0	0	0
2011/10/31	R207 2012/11/01	8.20	Put	Bond Future	0.0000	4,010.0000	100.000	0	0	0
2011/10/31	R208 2011/11/03			Bond Future	7.8450	7.8790	0.433	0.0000	0.0000	1,996
2011/10/31	R208 2011/11/03	8.75	Call	Bond Future	5,451.0000	5,238.0000	(3.908)	0	0	0

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2011/10/31	R208 2011/11/03	8.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/31	R208 2011/11/03	8.80	Call	Bond Future	5,740.0000	5,527.0000	(3.711)	0	0	0
2011/10/31	R208 2011/11/03	8.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/31	R208 2011/11/03	8.70	Call	Bond Future	5,160.0000	4,948.0000	(4.109)	0	0	0
2011/10/31	R208 2011/11/03	8.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/31	R208 2011/11/03	7.95	Put	Bond Future	213.0000	156.0000	(26.761)	0	0	0
2011/10/31	R208 2011/11/03	7.95	Call	Bond Future	867.0000	598.0000	(31.027)	0	0	1,995
2011/10/31	R208 2011/11/03	8.20	Put	Bond Future	15.0000	2.0000	(86.667)	0	0	0
2011/10/31	R208 2011/11/03	8.20	Call	Bond Future	2,203.0000	1,978.0000	(10.213)	0	0	665
2011/10/31	R208 2011/11/03	8.40	Call	Bond Future	3,393.0000	3,180.0000	(6.278)	0	0	0
2011/10/31	R208 2011/11/03	8.40	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	665
2011/10/31	R208 2011/11/03	8.90	Call	Bond Future	6,314.0000	6,102.0000	(3.358)	0	0	0
2011/10/31	R208 2011/11/03	8.90	Put	Bond Future	0.0000	0.0000	0.000	0	0	1,995
2011/10/31	R208 2012/02/02			Bond Future	7.9210	7.9560	0.442	0.0000	0.0000	6,647
2011/10/31	R208 2012/02/02	9.00	Call	Bond Future	6,594.0000	6,539.0000	(0.834)	0	0	0
2011/10/31	R208 2012/02/02	9.00	Put	Bond Future	287.0000	445.0000	55.052	0	0	0
2011/10/31	R208 2012/02/02	9.05	Call	Bond Future	6,844.0000	6,776.0000	(0.994)	0	0	0
2011/10/31	R208 2012/02/02	9.05	Put	Bond Future	258.0000	404.0000	56.589	0	0	0
2011/10/31	R208 2012/02/02	8.95	Call	Bond Future	6,345.0000	6,295.0000	(0.788)	0	0	0
2011/10/31	R208 2012/02/02	8.95	Put	Bond Future	318.0000	481.0000	51.258	0	0	0
2011/10/31	R208 2012/02/02	7.45	Put	Bond Future	3,807.0000	3,896.0000	2.338	0	0	0
2011/10/31	R208 2012/02/02	7.45	Call	Bond Future	871.0000	746.0000	(14.351)	0	0	2,880
2011/10/31	R208 2012/02/02	7.70	Put	Bond Future	2,764.0000	2,878.0000	4.124	0	0	0
2011/10/31	R208 2012/02/02	7.70	Call	Bond Future	1,401.0000	1,301.0000	(7.138)	0	0	960
2011/10/31	R208 2012/02/02	7.90	Call	Bond Future	1,954.0000	1,876.0000	(3.992)	0	0	0
2011/10/31	R208 2012/02/02	7.90	Put	Bond Future	2,082.0000	2,218.0000	6.532	0	0	960
2011/10/31	R208 2012/02/02	8.55	Call	Bond Future	4,445.0000	4,412.0000	(0.742)	0	0	0
2011/10/31	R208 2012/02/02	8.55	Put	Bond Future	700.0000	880.0000	25.714	0	0	2,880
2011/10/31	R208 2012/05/03			Bond Future	7.9900	8.0270	0.463	0.0000	0.0000	0
2011/10/31	R208 2012/05/03	9.00	Call	Bond Future	6,632.0000	6,850.0000	3.287	0	0	0
2011/10/31	R208 2012/05/03	9.00	Put	Bond Future	844.0000	1,282.0000	51.896	0	0	0
2011/10/31	R208 2012/05/03	9.05	Call	Bond Future	6,854.0000	7,052.0000	2.889	0	0	0
2011/10/31	R208 2012/05/03	9.05	Put	Bond Future	792.0000	1,210.0000	52.778	0	0	0
2011/10/31	R208 2012/05/03	8.95	Call	Bond Future	6,412.0000	6,633.0000	3.447	0	0	0
2011/10/31	R208 2012/05/03	8.95	Put	Bond Future	899.0000	1,341.0000	49.166	0	0	0

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2011/10/31	R208 2012/08/02			Bond Future	8.0570	8.0960	0.484	0.0000	0.0000	0
2011/10/31	R208 2012/08/02	8.75	Call	Bond Future	5,775.0000	6,167.0000	6.788	0	0	0
2011/10/31	R208 2012/08/02	8.75	Put	Bond Future	1,845.0000	2,464.0000	33.550	0	0	0
2011/10/31	R208 2012/08/02	8.80	Call	Bond Future	5,967.0000	6,365.0000	6.670	0	0	0
2011/10/31	R208 2012/08/02	8.80	Put	Bond Future	1,761.0000	2,386.0000	35.491	0	0	0
2011/10/31	R208 2012/08/02	8.70	Call	Bond Future	5,584.0000	5,971.0000	6.931	0	0	0
2011/10/31	R208 2012/08/02	8.70	Put	Bond Future	1,930.0000	2,544.0000	31.813	0	0	0
2011/10/31	R208 2012/11/01			Bond Future	8.1600	8.2000	0.490	0.0000	0.0000	0
2011/10/31	R208 2012/11/01	8.25	Call	Bond Future	509.0000	4,362.0000	756.974	0	0	0
2011/10/31	R208 2012/11/01	8.25	Put	Bond Future	0.0000	4,080.0000	100.000	0	0	0
2011/10/31	R208 2012/11/01	8.30	Call	Bond Future	790.0000	4,532.0000	473.671	0	0	0
2011/10/31	R208 2012/11/01	8.30	Put	Bond Future	0.0000	3,969.0000	100.000	0	0	0
2011/10/31	R208 2012/11/01	8.20	Call	Bond Future	227.0000	4,196.0000	1748.458	0	0	0
2011/10/31	R208 2012/11/01	8.20	Put	Bond Future	0.0000	4,196.0000	100.000	0	0	0
2011/10/31	R209 2011/11/03			Bond Future	8.6840	8.7390	0.633	0.0000	0.0000	1,624
2011/10/31	R209 2011/11/03	8.75	Call	Bond Future	951.0000	505.0000	(46.898)	0	0	0
2011/10/31	R209 2011/11/03	8.75	Put	Bond Future	421.0000	417.0000	(0.950)	0	0	0
2011/10/31	R209 2011/11/03	8.80	Call	Bond Future	1,217.0000	742.0000	(39.030)	0	0	0
2011/10/31	R209 2011/11/03	8.80	Put	Bond Future	290.0000	257.0000	(11.379)	0	0	0
2011/10/31	R209 2011/11/03	8.70	Call	Bond Future	719.0000	320.0000	(55.494)	0	0	0
2011/10/31	R209 2011/11/03	8.70	Put	Bond Future	590.0000	633.0000	7.288	0	0	0
2011/10/31	R209 2012/02/02			Bond Future	8.7510	8.8070	0.640	0.0000	0.0000	1,374
2011/10/31	R209 2012/02/02	9.00	Call	Bond Future	3,837.0000	3,885.0000	1.251	0	0	0
2011/10/31	R209 2012/02/02	9.00	Put	Bond Future	1,894.0000	2,386.0000	25.977	0	0	0
2011/10/31	R209 2012/02/02	9.05	Call	Bond Future	4,073.0000	4,101.0000	0.687	0	0	0
2011/10/31	R209 2012/02/02	9.05	Put	Bond Future	1,750.0000	2,222.0000	26.971	0	0	0
2011/10/31	R209 2012/02/02	8.95	Call	Bond Future	3,609.0000	3,675.0000	1.829	0	0	0
2011/10/31	R209 2012/02/02	8.95	Put	Bond Future	2,050.0000	2,560.0000	24.878	0	0	0
2011/10/31	R209 2012/05/03			Bond Future	8.8130	8.8700	0.647	0.0000	0.0000	0
2011/10/31	R209 2012/05/03	9.00	Call	Bond Future	4,575.0000	4,738.0000	3.563	0	0	0
2011/10/31	R209 2012/05/03	9.00	Put	Bond Future	3,126.0000	3,735.0000	19.482	0	0	0
2011/10/31	R209 2012/05/03	9.05	Call	Bond Future	4,789.0000	4,934.0000	3.028	0	0	0
2011/10/31	R209 2012/05/03	9.05	Put	Bond Future	2,960.0000	3,552.0000	20.000	0	0	0
2011/10/31	R209 2012/05/03	8.95	Call	Bond Future	4,366.0000	4,545.0000	4.100	0	0	0

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2011/10/31	R209 2012/05/03	8.95	Put	Bond Future	3,300.0000	3,925.0000	18.939	0	0	0
2011/10/31	R209 2012/08/02			Bond Future	8.8730	8.9320	0.665	0.0000	0.0000	0
2011/10/31	R209 2012/08/02	9.25	Call	Bond Future	6,281.0000	6,461.0000	2.866	0	0	0
2011/10/31	R209 2012/08/02	9.25	Put	Bond Future	3,438.0000	4,075.0000	18.528	0	0	0
2011/10/31	R209 2012/08/02	9.30	Call	Bond Future	6,499.0000	6,659.0000	2.462	0	0	0
2011/10/31	R209 2012/08/02	9.30	Put	Bond Future	3,292.0000	3,909.0000	18.742	0	0	0
2011/10/31	R209 2012/08/02	9.20	Call	Bond Future	6,066.0000	6,266.0000	3.297	0	0	0
2011/10/31	R209 2012/08/02	9.20	Put	Bond Future	3,590.0000	4,247.0000	18.301	0	0	0
2011/10/31	R209 2012/11/01			Bond Future	8.9540	9.0140	0.670	0.0000	0.0000	0
2011/10/31	R209 2012/11/01	9.00	Call	Bond Future	351.0000	5,850.0000	1566.667	0	0	0
2011/10/31	R209 2012/11/01	9.00	Put	Bond Future	0.0000	5,956.0000	100.000	0	0	0
2011/10/31	R209 2012/11/01	9.05	Call	Bond Future	730.0000	6,026.0000	725.479	0	0	0
2011/10/31	R209 2012/11/01	9.05	Put	Bond Future	0.0000	5,754.0000	100.000	0	0	0
2011/10/31	R209 2012/11/01	8.95	Call	Bond Future	0.0000	5,678.0000	100.000	0	0	0
2011/10/31	R209 2012/11/01	8.95	Put	Bond Future	31.0000	6,166.0000	19790.323	0	0	0
2011/10/31	R210 2011/11/03			Bond Future	129.5529	129.8764	0.250	0.0000	0.0000	170
2011/10/31	R210 2011/11/03	131.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/31	R210 2011/11/03	131.00	Put	Bond Future	1,447.0000	1,124.0000	(22.322)	0	0	0
2011/10/31	R210 2011/11/03	131.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/31	R210 2011/11/03	131.05	Put	Bond Future	1,497.0000	1,174.0000	(21.576)	0	0	0
2011/10/31	R210 2011/11/03	130.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/31	R210 2011/11/03	130.95	Put	Bond Future	1,397.0000	1,074.0000	(23.121)	0	0	0
2011/10/31	R210 2012/02/02			Bond Future	131.4103	131.7384	0.250	0.0000	0.0000	580
2011/10/31	R210 2012/02/02	131.00	Call	Bond Future	410.0000	738.0000	80.000	0	0	0
2011/10/31	R210 2012/02/02	131.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/31	R210 2012/02/02	131.05	Call	Bond Future	360.0000	688.0000	91.111	0	0	0
2011/10/31	R210 2012/02/02	131.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/31	R210 2012/02/02	130.95	Call	Bond Future	460.0000	788.0000	71.304	0	0	0
2011/10/31	R210 2012/02/02	130.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/31	R211 2011/11/03			Bond Future	113.7196	113.6981	(0.019)	0.0000	0.0000	529
2011/10/31	R211 2011/11/03	1.25	Call	Bond Future	112,470.0000	112,448.0000	(0.020)	0	0	0
2011/10/31	R211 2011/11/03	1.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/31	R211 2011/11/03	1.30	Call	Bond Future	112,420.0000	112,398.0000	(0.020)	0	0	0

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2011/10/31	R211 2011/11/03	1.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/31	R211 2011/11/03	1.20	Call	Bond Future	112,520.0000	112,498.0000	(0.020)	0	0	0
2011/10/31	R211 2011/11/03	1.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/31	R211 2012/02/02			Bond Future	114.0122	113.9905	(0.019)	0.0000	0.0000	0
2011/10/31	R211 2012/02/02	110.50	Call	Bond Future	3,512.0000	3,490.0000	(0.626)	0	0	0
2011/10/31	R211 2012/02/02	110.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/31	R211 2012/02/02	110.55	Call	Bond Future	3,462.0000	3,440.0000	(0.635)	0	0	0
2011/10/31	R211 2012/02/02	110.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/31	R211 2012/02/02	110.45	Call	Bond Future	3,562.0000	3,540.0000	(0.618)	0	0	0
2011/10/31	R211 2012/02/02	110.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/31	R212 2011/11/03			Bond Future	109.2865	109.2694	(0.016)	0.0000	0.0000	2,677
2011/10/31	R212 2011/11/03	2.50	Call	Bond Future	106,786.0000	106,769.0000	(0.016)	0	0	0
2011/10/31	R212 2011/11/03	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/31	R212 2011/11/03	2.55	Call	Bond Future	106,736.0000	106,719.0000	(0.016)	0	0	0
2011/10/31	R212 2011/11/03	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/31	R212 2011/11/03	2.45	Call	Bond Future	106,836.0000	106,819.0000	(0.016)	0	0	0
2011/10/31	R212 2011/11/03	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/31	R212 2012/02/02			Bond Future	109.3850	109.3677	(0.016)	0.0000	0.0000	0
2011/10/31	R212 2012/02/02	108.50	Call	Bond Future	885.0000	868.0000	(1.921)	0	0	0
2011/10/31	R212 2012/02/02	108.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/31	R212 2012/02/02	108.55	Call	Bond Future	835.0000	818.0000	(2.036)	0	0	0
2011/10/31	R212 2012/02/02	108.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/31	R212 2012/02/02	108.45	Call	Bond Future	935.0000	918.0000	(1.818)	0	0	0
2011/10/31	R212 2012/02/02	108.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/31	R213 2011/11/03			Bond Future	8.6650	8.7340	0.796	0.0000	0.0000	0
2011/10/31	R213 2011/11/03	8.75	Call	Bond Future	693.0000	130.0000	(81.241)	0	0	0
2011/10/31	R213 2011/11/03	8.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/31	R213 2011/11/03	8.80	Call	Bond Future	1,097.0000	534.0000	(51.322)	0	0	0
2011/10/31	R213 2011/11/03	8.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/31	R213 2011/11/03	8.70	Call	Bond Future	286.0000	0.0000	(100.000)	0	0	0
2011/10/31	R213 2011/11/03	8.70	Put	Bond Future	0.0000	277.0000	100.000	0	0	0
2011/10/31	R213 2012/02/02			Bond Future	8.7410	8.8120	0.812	0.0000	0.0000	0
2011/10/31	R213 2012/02/02	9.00	Call	Bond Future	2,054.0000	4,111.0000	100.146	0	0	0

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2011/10/31	R213 2012/02/02	9.00	Put	Bond Future	0.0000	2,627.0000	100.000	0	0	0
2011/10/31	R213 2012/02/02	9.05	Call	Bond Future	2,442.0000	4,344.0000	77.887	0	0	0
2011/10/31	R213 2012/02/02	9.05	Put	Bond Future	0.0000	2,473.0000	100.000	0	0	0
2011/10/31	R213 2012/02/02	8.95	Call	Bond Future	1,664.0000	3,884.0000	133.413	0	0	0
2011/10/31	R213 2012/02/02	8.95	Put	Bond Future	0.0000	2,791.0000	100.000	0	0	0
2011/10/31	R213 2012/05/03			Bond Future	8.8080	8.8810	0.829	0.0000	0.0000	0
2011/10/31	R213 2012/05/03	9.25	Call	Bond Future	3,416.0000	6,039.0000	76.786	0	0	0
2011/10/31	R213 2012/05/03	9.25	Put	Bond Future	0.0000	3,202.0000	100.000	0	0	0
2011/10/31	R213 2012/05/03	9.30	Call	Bond Future	3,789.0000	6,275.0000	65.611	0	0	0
2011/10/31	R213 2012/05/03	9.30	Put	Bond Future	0.0000	3,065.0000	100.000	0	0	0
2011/10/31	R213 2012/05/03	9.20	Call	Bond Future	3,040.0000	5,807.0000	91.020	0	0	0
2011/10/31	R213 2012/05/03	9.20	Put	Bond Future	0.0000	3,346.0000	100.000	0	0	0
2011/10/31	R213 2012/08/02			Bond Future	8.8720	8.9480	0.857	0.0000	0.0000	0
2011/10/31	R213 2012/08/02	9.25	Call	Bond Future	2,896.0000	6,562.0000	126.588	0	0	0
2011/10/31	R213 2012/08/02	9.25	Put	Bond Future	0.0000	4,260.0000	100.000	0	0	0
2011/10/31	R213 2012/08/02	9.30	Call	Bond Future	3,268.0000	6,786.0000	107.650	0	0	0
2011/10/31	R213 2012/08/02	9.30	Put	Bond Future	0.0000	4,113.0000	100.000	0	0	0
2011/10/31	R213 2012/08/02	9.20	Call	Bond Future	2,522.0000	6,339.0000	151.348	0	0	0
2011/10/31	R213 2012/08/02	9.20	Put	Bond Future	0.0000	4,412.0000	100.000	0	0	0
2011/10/31	R213 2012/11/01			Bond Future	8.9610	9.0390	0.870	0.0000	0.0000	0
2011/10/31	R213 2012/11/01	9.00	Call	Bond Future	301.0000	5,914.0000	1864.784	0	0	0
2011/10/31	R213 2012/11/01	9.00	Put	Bond Future	0.0000	6,213.0000	100.000	0	0	0
2011/10/31	R213 2012/11/01	9.05	Call	Bond Future	685.0000	6,118.0000	793.139	0	0	0
2011/10/31	R213 2012/11/01	9.05	Put	Bond Future	0.0000	6,034.0000	100.000	0	0	0
2011/10/31	R213 2012/11/01	8.95	Call	Bond Future	0.0000	5,707.0000	100.000	0	0	0
2011/10/31	R213 2012/11/01	8.95	Put	Bond Future	85.0000	6,393.0000	7421.176	0	0	0
2011/10/31	RZ02 2011/11/03			Bond Future	0.0050	0.0050	0.000	0.0000	0.0000	0
2011/10/31	RZ02 2011/11/03	1.00	Call	Bond Future	27,590.0000	27,590.0000	0.000	0	0	0
2011/10/31	RZ02 2011/11/03	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/31	RZ02 2011/11/03	1.05	Call	Bond Future	28,834.0000	28,834.0000	0.000	0	0	0
2011/10/31	RZ02 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/31	RZ02 2011/11/03	0.95	Call	Bond Future	26,333.0000	26,333.0000	0.000	0	0	0
2011/10/31	RZ02 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/10/31	RZ11 2011/11/03			Bond Future	0.7760	0.7700	(0.773)	0.0000	0.0000	0
2011/10/31	RZ11 2011/11/03	1.00	Call	Bond Future	1,226.0000	1,226.0000	0.000	0	0	0
2011/10/31	RZ11 2011/11/03	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/31	RZ11 2011/11/03	1.05	Call	Bond Future	1,491.0000	1,491.0000	0.000	0	0	0
2011/10/31	RZ11 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/31	RZ11 2011/11/03	0.95	Call	Bond Future	961.0000	961.0000	0.000	0	0	0
2011/10/31	RZ11 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/31	RZ12 2011/11/03			Bond Future	1.9230	1.9190	(0.208)	0.0000	0.0000	0
2011/10/31	RZ12 2011/11/03	2.00	Call	Bond Future	778.0000	778.0000	0.000	0	0	0
2011/10/31	RZ12 2011/11/03	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/31	RZ12 2011/11/03	2.05	Call	Bond Future	1,255.0000	1,255.0000	0.000	0	0	0
2011/10/31	RZ12 2011/11/03	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/31	RZ12 2011/11/03	1.95	Call	Bond Future	298.0000	298.0000	0.000	0	0	0
2011/10/31	RZ12 2011/11/03	1.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/10/31	TRT1 2011/11/03			Index Future	362.3640	364.0240	0.458	0.0000	0.0000	0
2011/10/31	TRT1 2012/02/02			Index Future	367.2150	368.9020	0.459	0.0000	0.0000	0
Total										531228.00