



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 08/09/2011

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
2011/09/08	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/08	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/08	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/08	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/08	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/08	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/08	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/08	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/08	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/08	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/08	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/08	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/08	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/08	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/08	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/09/08	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/08	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/08	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/08	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/08	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/08	AL7T 2011/11/03			Index Future	410.6000	414.3920	0.924	0.0000	0.0000	16
2011/09/08	AL7T 2012/02/02			Index Future	416.5130	420.3580	0.923	0.0000	0.0000	0
2011/09/08	ALBI 2011/11/03			Index Future	377.1380	380.3430	0.850	0.0000	0.0000	1,617
2011/09/08	ALBI 2012/02/02			Index Future	382.5690	385.8190	0.850	0.0000	0.0000	0
2011/09/08	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/08	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/08	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/08	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/08	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/08	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/08	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/08	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/08	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/08	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/08	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/08	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0

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2011/09/08	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/08	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/08	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/08	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/08	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/08	CAAD 2011/09/19			Can-Do Future	0.0003	0.0002	(33.333)	0.0000	0.0000	22,388
2011/09/08	CAAE 2011/09/19			Can-Do Future	0.3021	0.3037	0.530	0.0000	0.0000	21,898
2011/09/08	CAAG 2011/10/24			Can-Do Future	7.2008	7.1989	(0.026)	0.0000	0.0000	0
2011/09/08	CAAG 2011/10/24	6.70	Call	Can-Do Future	518.0000	517.0000	(0.193)	0	0	0
2011/09/08	CAAG 2011/10/24	6.70	Put	Can-Do Future	17.0000	18.0000	5.882	0	0	0
2011/09/08	CAAG 2011/10/24	6.75	Call	Can-Do Future	474.0000	472.0000	(0.422)	0	0	0
2011/09/08	CAAG 2011/10/24	6.75	Put	Can-Do Future	23.0000	23.0000	0.000	0	0	0
2011/09/08	CAAG 2011/10/24	6.65	Call	Can-Do Future	564.0000	563.0000	(0.177)	0	0	0
2011/09/08	CAAG 2011/10/24	6.65	Put	Can-Do Future	13.0000	14.0000	7.692	0	0	0
2011/09/08	CAAG 2011/10/24	7.00	Put	Can-Do Future	81.0000	82.0000	1.235	0	0	0
2011/09/08	CAAG 2011/10/24	7.00	Call	Can-Do Future	282.0000	281.0000	(0.355)	0	0	14,286
2011/09/08	CAAG 2011/10/24	7.40	Put	Can-Do Future	310.0000	310.0000	0.000	0	0	0
2011/09/08	CAAG 2011/10/24	7.40	Call	Can-Do Future	111.0000	109.0000	(1.802)	0	0	6,757
2011/09/08	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/08	CRD1 2011/11/03			Index Future	165.0850	165.5830	0.302	0.0000	0.0000	0
2011/09/08	CRD1 2012/02/02			Index Future	167.2950	167.8020	0.303	0.0000	0.0000	0
2011/09/08	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/08	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/08	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/09/08	GOVI 2011/11/03			GOVI	377.4790	380.5520	0.814	0.0000	0.0000	162
2011/09/08	GOVI 2011/11/03	357.00	Call	GOVI	204,790.0000	235,520.0000	15.006	0	0	0
2011/09/08	GOVI 2011/11/03	357.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/09/08	GOVI 2011/11/03	357.01	Call	GOVI	204,690.0000	235,420.0000	15.013	0	0	0
2011/09/08	GOVI 2011/11/03	357.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/09/08	GOVI 2011/11/03	356.99	Call	GOVI	204,890.0000	235,620.0000	14.998	0	0	0
2011/09/08	GOVI 2011/11/03	356.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/09/08	GOVI 2012/02/02			GOVI	382.9150	386.0310	0.814	0.0000	0.0000	0
2011/09/08	GOVI 2012/02/02	369.00	Call	GOVI	139,150.0000	170,310.0000	22.393	0	0	0
2011/09/08	GOVI 2012/02/02	369.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/09/08	GOVI 2012/02/02	369.01	Call	GOVI	139,050.0000	170,210.0000	22.409	0	0	0
2011/09/08	GOVI 2012/02/02	369.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/09/08	GOVI 2012/02/02	368.99	Call	GOVI	139,250.0000	170,410.0000	22.377	0	0	0
2011/09/08	GOVI 2012/02/02	368.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/09/08	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/09/08	IGOV 2011/11/03			Index Future	163.4010	163.6350	0.143	0.0000	0.0000	83
2011/09/08	IGOV 2012/02/02			Index Future	165.7540	165.9920	0.144	0.0000	0.0000	0
2011/09/08	ILBI 2012/02/02			Index Future	449.1660	449.1840	0.004	0.0000	0.0000	88
2011/09/08	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/09/08	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/09/08	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/09/08	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/09/08	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/09/08	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/09/08	JBAF 2011/09/21			Jibar Tradeable Future	5.5300	5.5300	0.000	0.0000	0.0000	16,389
2011/09/08	JBAF 2011/10/19			Jibar Tradeable Future	5.4300	5.4200	(0.184)	0.0000	0.0000	1,000
2011/09/08	JBAF 2011/11/16			Jibar Tradeable Future	5.3900	5.3500	(0.742)	0.0000	0.0000	1,000

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2011/09/08	JBAF 2011/12/21			Jibar Tradeable Future	5.3100	5.2600	(0.942)	94.7200	94.7200	5,541
2011/09/08	JBAF 2012/01/18			Jibar Tradeable Future	5.2600	5.2200	(0.760)	0.0000	0.0000	0
2011/09/08	JBAF 2012/02/15			Jibar Tradeable Future	5.2300	5.1800	(0.956)	0.0000	0.0000	0
2011/09/08	JBAF 2012/03/20			Jibar Tradeable Future	5.2100	5.1300	(1.536)	0.0000	0.0000	1,340
2011/09/08	JBAF 2012/06/20			Jibar Tradeable Future	5.2300	5.1400	(1.721)	0.0000	0.0000	2,890
2011/09/08	JBAF 2012/09/19			Jibar Tradeable Future	5.3500	5.2100	(2.617)	0.0000	0.0000	44,760
2011/09/08	JBAF 2012/12/19			Jibar Tradeable Future	5.4800	5.3400	(2.555)	0.0000	0.0000	990
2011/09/08	JBAF 2013/03/20			Jibar Tradeable Future	5.6900	5.5600	(2.285)	0.0000	0.0000	790
2011/09/08	JBAF 2013/06/19			Jibar Tradeable Future	5.9200	5.7700	(2.534)	0.0000	0.0000	1,250
2011/09/08	JN02 2011/11/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/09/08	JN02 2011/11/03	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/08	JN02 2011/11/03	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/08	JN02 2011/11/03	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/08	JN02 2011/11/03	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/09/08	JN02 2011/11/03	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/09/08	JN02 2011/11/03	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/08	JN05 2011/11/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/09/08	JN05 2011/11/03	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/08	JN05 2011/11/03	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/08	JN05 2011/11/03	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/08	JN05 2011/11/03	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/09/08	JN05 2011/11/03	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/09/08	JN05 2011/11/03	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/08	JN10 2011/11/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/09/08	JN10 2011/11/03	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/08	JN10 2011/11/03	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/08	JN10 2011/11/03	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/08	JN10 2011/11/03	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/09/08	JN10 2011/11/03	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/09/08	JN10 2011/11/03	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/08	OTH1 2011/11/03			Index Future	374.8360	378.7260	1.038	0.0000	0.0000	0
2011/09/08	OTH1 2012/02/02			Index Future	380.2340	384.1790	1.038	0.0000	0.0000	0

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2011/09/08	R157 2011/11/03			Bond Future	6.4930	6.3460	(2.264)	0.0000	0.0000	16,680
2011/09/08	R157 2011/11/03	8.25	Call	Bond Future	6,523.0000	7,089.0000	8.677	0	0	0
2011/09/08	R157 2011/11/03	8.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/08	R157 2011/11/03	8.30	Call	Bond Future	6,702.0000	7,268.0000	8.445	0	0	0
2011/09/08	R157 2011/11/03	8.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/08	R157 2011/11/03	8.20	Call	Bond Future	6,344.0000	6,910.0000	8.922	0	0	0
2011/09/08	R157 2011/11/03	8.20	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2011/09/08	R157 2011/11/03	6.55	Put	Bond Future	688.0000	456.0000	(33.721)	0	0	0
2011/09/08	R157 2011/11/03	6.55	Call	Bond Future	907.0000	1,241.0000	36.825	0	0	1,200
2011/09/08	R157 2011/11/03	7.00	Put	Bond Future	181.0000	102.0000	(43.646)	0	0	0
2011/09/08	R157 2011/11/03	7.00	Call	Bond Future	2,110.0000	2,597.0000	23.081	0	0	400
2011/09/08	R157 2011/11/03	7.10	Call	Bond Future	2,432.0000	2,940.0000	20.888	0	0	0
2011/09/08	R157 2011/11/03	7.10	Put	Bond Future	128.0000	69.0000	(46.094)	0	0	400
2011/09/08	R157 2011/11/03	7.55	Call	Bond Future	3,998.0000	4,553.0000	13.882	0	0	0
2011/09/08	R157 2011/11/03	7.55	Put	Bond Future	20.0000	9.0000	(55.000)	0	0	1,200
2011/09/08	R157 2012/02/02			Bond Future	6.5530	6.3920	(2.457)	0.0000	0.0000	0
2011/09/08	R157 2012/02/02	8.50	Call	Bond Future	6,786.0000	7,348.0000	8.282	0	0	0
2011/09/08	R157 2012/02/02	8.50	Put	Bond Future	49.0000	32.0000	(34.694)	0	0	0
2011/09/08	R157 2012/02/02	8.55	Call	Bond Future	6,947.0000	7,511.0000	8.119	0	0	0
2011/09/08	R157 2012/02/02	8.55	Put	Bond Future	43.0000	28.0000	(34.884)	0	0	0
2011/09/08	R157 2012/02/02	8.45	Call	Bond Future	6,624.0000	7,185.0000	8.469	0	0	0
2011/09/08	R157 2012/02/02	8.45	Put	Bond Future	54.0000	36.0000	(33.333)	0	0	0
2011/09/08	R157 2012/02/02	6.55	Call	Bond Future	1,372.0000	1,679.0000	22.376	0	0	0
2011/09/08	R157 2012/02/02	6.55	Put	Bond Future	1,383.0000	1,111.0000	(19.667)	0	0	130
2011/09/08	R157 2012/02/02	6.00	Put	Bond Future	2,593.0000	2,191.0000	(15.503)	0	0	0
2011/09/08	R157 2012/02/02	6.00	Call	Bond Future	589.0000	766.0000	30.051	0	0	130
2011/09/08	R157 2012/02/02	7.05	Call	Bond Future	2,454.0000	2,871.0000	16.993	0	0	0
2011/09/08	R157 2012/02/02	7.05	Put	Bond Future	688.0000	525.0000	(23.692)	0	0	130
2011/09/08	R157 2012/05/03			Bond Future	6.5940	6.4200	(2.639)	0.0000	0.0000	0
2011/09/08	R157 2012/05/03	8.25	Call	Bond Future	5,576.0000	6,106.0000	9.505	0	0	0
2011/09/08	R157 2012/05/03	8.25	Put	Bond Future	205.0000	152.0000	(25.854)	0	0	0
2011/09/08	R157 2012/05/03	8.30	Call	Bond Future	5,719.0000	6,253.0000	9.337	0	0	0
2011/09/08	R157 2012/05/03	8.30	Put	Bond Future	191.0000	142.0000	(25.654)	0	0	0
2011/09/08	R157 2012/05/03	8.20	Call	Bond Future	5,434.0000	5,960.0000	9.680	0	0	0

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2011/09/08	R157 2012/05/03	8.20	Put	Bond Future	221.0000	164.0000	(25.792)	0	0	0
2011/09/08	R157 2012/08/02			Bond Future	6.6050	6.4140	(2.892)	0.0000	0.0000	0
2011/09/08	R157 2012/08/02	8.00	Call	Bond Future	4,780.0000	5,264.0000	10.126	0	0	0
2011/09/08	R157 2012/08/02	8.00	Put	Bond Future	562.0000	454.0000	(19.217)	0	0	0
2011/09/08	R157 2012/08/02	8.05	Call	Bond Future	4,901.0000	5,390.0000	9.978	0	0	0
2011/09/08	R157 2012/08/02	8.05	Put	Bond Future	536.0000	432.0000	(19.403)	0	0	0
2011/09/08	R157 2012/08/02	7.95	Call	Bond Future	4,660.0000	5,140.0000	10.300	0	0	0
2011/09/08	R157 2012/08/02	7.95	Put	Bond Future	590.0000	477.0000	(19.153)	0	0	0
2011/09/08	R186 2011/11/03			Bond Future	7.9290	7.8010	(1.614)	0.0000	0.0000	21,317
2011/09/08	R186 2011/11/03	9.00	Call	Bond Future	10,265.0000	11,519.0000	12.216	0	0	0
2011/09/08	R186 2011/11/03	9.00	Put	Bond Future	108.0000	60.0000	(44.444)	0	0	0
2011/09/08	R186 2011/11/03	9.05	Call	Bond Future	10,691.0000	11,952.0000	11.795	0	0	0
2011/09/08	R186 2011/11/03	9.05	Put	Bond Future	90.0000	50.0000	(44.444)	0	0	0
2011/09/08	R186 2011/11/03	8.95	Call	Bond Future	9,840.0000	11,086.0000	12.663	0	0	0
2011/09/08	R186 2011/11/03	8.95	Put	Bond Future	130.0000	74.0000	(43.077)	0	0	0
2011/09/08	R186 2011/11/03	8.75	Put	Bond Future	257.0000	156.0000	(39.300)	0	0	0
2011/09/08	R186 2011/11/03	8.75	Call	Bond Future	8,156.0000	9,356.0000	14.713	0	0	0
2011/09/08	R186 2011/11/03	8.10	Put	Bond Future	1,625.0000	1,167.0000	(28.185)	0	0	0
2011/09/08	R186 2011/11/03	8.10	Call	Bond Future	3,334.0000	4,177.0000	25.285	0	0	1,275
2011/09/08	R186 2011/11/03	8.35	Put	Bond Future	860.0000	579.0000	(32.674)	0	0	0
2011/09/08	R186 2011/11/03	8.35	Call	Bond Future	5,005.0000	6,026.0000	20.400	0	0	425
2011/09/08	R186 2011/11/03	8.55	Call	Bond Future	6,527.0000	7,654.0000	17.267	0	0	0
2011/09/08	R186 2011/11/03	8.55	Put	Bond Future	483.0000	308.0000	(36.232)	0	0	425
2011/09/08	R186 2011/11/03	9.10	Call	Bond Future	11,117.0000	12,385.0000	11.406	0	0	0
2011/09/08	R186 2011/11/03	9.10	Put	Bond Future	75.0000	41.0000	(45.333)	0	0	1,275
2011/09/08	R186 2011/11/03	7.80	Put	Bond Future	3,106.0000	2,388.0000	(23.117)	0	0	0
2011/09/08	R186 2011/11/03	7.80	Call	Bond Future	1,794.0000	2,378.0000	32.553	0	0	250
2011/09/08	R186 2011/11/03	8.00	Call	Bond Future	2,758.0000	3,518.0000	27.556	0	0	0
2011/09/08	R186 2011/11/03	8.00	Put	Bond Future	2,044.0000	1,503.0000	(26.468)	0	0	250
2011/09/08	R186 2011/11/03	8.20	Call	Bond Future	3,966.0000	4,885.0000	23.172	0	0	0
2011/09/08	R186 2011/11/03	8.20	Put	Bond Future	1,274.0000	891.0000	(30.063)	0	0	250
2011/09/08	R186 2012/02/02			Bond Future	7.9930	7.8600	(1.664)	0.0000	0.0000	2,501
2011/09/08	R186 2012/02/02	9.00	Call	Bond Future	10,393.0000	11,513.0000	10.776	0	0	0
2011/09/08	R186 2012/02/02	9.00	Put	Bond Future	971.0000	762.0000	(21.524)	0	0	0

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2011/09/08	R186 2012/02/02	9.05	Call	Bond Future	10,759.0000	11,892.0000	10.531	0	0	0
2011/09/08	R186 2012/02/02	9.05	Put	Bond Future	897.0000	701.0000	(21.851)	0	0	0
2011/09/08	R186 2012/02/02	8.95	Call	Bond Future	10,031.0000	11,137.0000	11.026	0	0	0
2011/09/08	R186 2012/02/02	8.95	Put	Bond Future	1,051.0000	828.0000	(21.218)	0	0	0
2011/09/08	R186 2012/02/02	7.75	Put	Bond Future	0.0000	4,661.0000	100.000	0	0	0
2011/09/08	R186 2012/02/02	7.75	Call	Bond Future	0.0000	3,546.0000	100.000	0	0	6,000
2011/09/08	R186 2012/02/02	6.75	Put	Bond Future	0.0000	12,612.0000	100.000	0	0	0
2011/09/08	R186 2012/02/02	6.75	Call	Bond Future	0.0000	671.0000	100.000	0	0	6,000
2011/09/08	R186 2012/05/03			Bond Future	8.0510	7.9150	(1.689)	0.0000	0.0000	0
2011/09/08	R186 2012/05/03	9.00	Call	Bond Future	10,788.0000	11,818.0000	9.548	0	0	0
2011/09/08	R186 2012/05/03	9.00	Put	Bond Future	2,026.0000	1,720.0000	(15.104)	0	0	0
2011/09/08	R186 2012/05/03	9.05	Call	Bond Future	11,116.0000	12,159.0000	9.383	0	0	0
2011/09/08	R186 2012/05/03	9.05	Put	Bond Future	1,918.0000	1,625.0000	(15.276)	0	0	0
2011/09/08	R186 2012/05/03	8.95	Call	Bond Future	10,463.0000	11,480.0000	9.720	0	0	0
2011/09/08	R186 2012/05/03	8.95	Put	Bond Future	2,139.0000	1,820.0000	(14.914)	0	0	0
2011/09/08	R186 2012/08/02			Bond Future	8.1010	7.9600	(1.741)	0.0000	0.0000	0
2011/09/08	R186 2012/08/02	8.75	Call	Bond Future	9,531.0000	10,466.0000	9.810	0	0	0
2011/09/08	R186 2012/08/02	8.75	Put	Bond Future	3,533.0000	3,106.0000	(12.086)	0	0	0
2011/09/08	R186 2012/08/02	8.80	Call	Bond Future	9,825.0000	10,774.0000	9.659	0	0	0
2011/09/08	R186 2012/08/02	8.80	Put	Bond Future	3,383.0000	2,970.0000	(12.208)	0	0	0
2011/09/08	R186 2012/08/02	8.70	Call	Bond Future	9,242.0000	10,162.0000	9.955	0	0	0
2011/09/08	R186 2012/08/02	8.70	Put	Bond Future	3,691.0000	3,249.0000	(11.975)	0	0	0
2011/09/08	R189 2011/11/03			Bond Future	214.2146	214.5360	0.150	0.0000	0.0000	0
2011/09/08	R189 2011/11/03	212.00	Call	Bond Future	2,215.0000	2,536.0000	14.492	0	0	0
2011/09/08	R189 2011/11/03	212.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/08	R189 2011/11/03	212.05	Call	Bond Future	2,165.0000	2,486.0000	14.827	0	0	0
2011/09/08	R189 2011/11/03	212.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/08	R189 2011/11/03	211.95	Call	Bond Future	2,265.0000	2,586.0000	14.172	0	0	0
2011/09/08	R189 2011/11/03	211.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/08	R197 2011/11/03			Bond Future	245.7409	246.4429	0.286	0.0000	0.0000	183
2011/09/08	R197 2011/11/03	238.50	Call	Bond Future	7,241.0000	7,943.0000	9.695	0	0	0
2011/09/08	R197 2011/11/03	238.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/08	R197 2011/11/03	238.55	Call	Bond Future	7,191.0000	7,893.0000	9.762	0	0	0

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2011/09/08	R197 2011/11/03	238.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/08	R197 2011/11/03	238.45	Call	Bond Future	7,291.0000	7,993.0000	9.628	0	0	0
2011/09/08	R197 2011/11/03	238.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/08	R201 2011/11/03			Bond Future	6.1690	6.0100	(2.577)	0.0000	0.0000	3,090
2011/09/08	R201 2011/11/03	8.00	Call	Bond Future	5,189.0000	5,655.0000	8.981	0	0	0
2011/09/08	R201 2011/11/03	8.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/08	R201 2011/11/03	8.05	Call	Bond Future	5,326.0000	5,792.0000	8.750	0	0	0
2011/09/08	R201 2011/11/03	8.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/08	R201 2011/11/03	7.95	Call	Bond Future	5,052.0000	5,517.0000	9.204	0	0	0
2011/09/08	R201 2011/11/03	7.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/08	R201 2012/02/02			Bond Future	6.2020	6.0270	(2.822)	0.0000	0.0000	0
2011/09/08	R201 2012/02/02	8.25	Call	Bond Future	5,356.0000	5,828.0000	8.813	0	0	0
2011/09/08	R201 2012/02/02	8.25	Put	Bond Future	3.0000	1.0000	(66.667)	0	0	0
2011/09/08	R201 2012/02/02	8.30	Call	Bond Future	5,482.0000	5,954.0000	8.610	0	0	0
2011/09/08	R201 2012/02/02	8.30	Put	Bond Future	3.0000	1.0000	(66.667)	0	0	0
2011/09/08	R201 2012/02/02	8.20	Call	Bond Future	5,230.0000	5,702.0000	9.025	0	0	0
2011/09/08	R201 2012/02/02	8.20	Put	Bond Future	4.0000	2.0000	(50.000)	0	0	0
2011/09/08	R201 2012/05/03			Bond Future	6.2140	6.0210	(3.106)	0.0000	0.0000	0
2011/09/08	R201 2012/05/03	7.75	Call	Bond Future	3,814.0000	4,261.0000	11.720	0	0	0
2011/09/08	R201 2012/05/03	7.75	Put	Bond Future	96.0000	64.0000	(33.333)	0	0	0
2011/09/08	R201 2012/05/03	7.80	Call	Bond Future	3,923.0000	4,372.0000	11.445	0	0	0
2011/09/08	R201 2012/05/03	7.80	Put	Bond Future	87.0000	56.0000	(35.632)	0	0	0
2011/09/08	R201 2012/05/03	7.70	Call	Bond Future	3,705.0000	4,149.0000	11.984	0	0	0
2011/09/08	R201 2012/05/03	7.70	Put	Bond Future	105.0000	70.0000	(33.333)	0	0	0
2011/09/08	R201 2012/08/02			Bond Future	6.1870	5.9720	(3.475)	0.0000	0.0000	0
2011/09/08	R201 2012/08/02	7.50	Call	Bond Future	3,113.0000	3,538.0000	13.652	0	0	0
2011/09/08	R201 2012/08/02	7.50	Put	Bond Future	207.0000	146.0000	(29.469)	0	0	0
2011/09/08	R201 2012/08/02	7.55	Call	Bond Future	3,207.0000	3,636.0000	13.377	0	0	0
2011/09/08	R201 2012/08/02	7.55	Put	Bond Future	192.0000	135.0000	(29.688)	0	0	0
2011/09/08	R201 2012/08/02	7.45	Call	Bond Future	3,019.0000	3,440.0000	13.945	0	0	0
2011/09/08	R201 2012/08/02	7.45	Put	Bond Future	222.0000	157.0000	(29.279)	0	0	0
2011/09/08	R202 2011/11/03			Bond Future	185.9452	185.9541	0.005	0.0000	0.0000	28,816
2011/09/08	R202 2011/11/03	0.50	Call	Bond Future	185,445.0000	185,454.0000	0.005	0	0	0

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2011/09/08	R202 2011/11/03	0.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/08	R202 2011/11/03	0.55	Call	Bond Future	185,395.0000	185,404.0000	0.005	0	0	0
2011/09/08	R202 2011/11/03	0.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/08	R202 2011/11/03	0.45	Call	Bond Future	185,495.0000	185,504.0000	0.005	0	0	0
2011/09/08	R202 2011/11/03	0.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/08	R202 2012/02/02			Bond Future	185.9594	185.9683	0.005	0.0000	0.0000	0
2011/09/08	R202 2012/02/02	177.00	Call	Bond Future	8,959.0000	8,968.0000	0.100	0	0	0
2011/09/08	R202 2012/02/02	177.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/08	R202 2012/02/02	177.05	Call	Bond Future	8,909.0000	8,918.0000	0.101	0	0	0
2011/09/08	R202 2012/02/02	177.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/08	R202 2012/02/02	176.95	Call	Bond Future	9,009.0000	9,018.0000	0.100	0	0	0
2011/09/08	R202 2012/02/02	176.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/08	R203 2011/11/03			Bond Future	7.2670	7.1120	(2.133)	0.0000	0.0000	2,145
2011/09/08	R203 2011/11/03	8.50	Call	Bond Future	5,775.0000	6,516.0000	12.831	0	0	0
2011/09/08	R203 2011/11/03	8.50	Put	Bond Future	20.0000	8.0000	(60.000)	0	0	0
2011/09/08	R203 2011/11/03	8.55	Call	Bond Future	5,996.0000	6,740.0000	12.408	0	0	0
2011/09/08	R203 2011/11/03	8.55	Put	Bond Future	16.0000	7.0000	(56.250)	0	0	0
2011/09/08	R203 2011/11/03	8.45	Call	Bond Future	5,554.0000	6,293.0000	13.306	0	0	0
2011/09/08	R203 2011/11/03	8.45	Put	Bond Future	24.0000	11.0000	(54.167)	0	0	0
2011/09/08	R203 2012/02/02			Bond Future	7.3490	7.1850	(2.232)	0.0000	0.0000	0
2011/09/08	R203 2012/02/02	8.75	Call	Bond Future	6,497.0000	7,193.0000	10.713	0	0	0
2011/09/08	R203 2012/02/02	8.75	Put	Bond Future	240.0000	172.0000	(28.333)	0	0	0
2011/09/08	R203 2012/02/02	8.80	Call	Bond Future	6,692.0000	7,393.0000	10.475	0	0	0
2011/09/08	R203 2012/02/02	8.80	Put	Bond Future	221.0000	157.0000	(28.959)	0	0	0
2011/09/08	R203 2012/02/02	8.70	Call	Bond Future	6,304.0000	6,995.0000	10.961	0	0	0
2011/09/08	R203 2012/02/02	8.70	Put	Bond Future	262.0000	189.0000	(27.863)	0	0	0
2011/09/08	R203 2012/05/03			Bond Future	7.4220	7.2480	(2.344)	0.0000	0.0000	0
2011/09/08	R203 2012/05/03	8.75	Call	Bond Future	6,290.0000	6,946.0000	10.429	0	0	0
2011/09/08	R203 2012/05/03	8.75	Put	Bond Future	582.0000	460.0000	(20.962)	0	0	0
2011/09/08	R203 2012/05/03	8.80	Call	Bond Future	6,464.0000	7,125.0000	10.226	0	0	0
2011/09/08	R203 2012/05/03	8.80	Put	Bond Future	549.0000	432.0000	(21.311)	0	0	0
2011/09/08	R203 2012/05/03	8.70	Call	Bond Future	6,119.0000	6,768.0000	10.606	0	0	0
2011/09/08	R203 2012/05/03	8.70	Put	Bond Future	619.0000	490.0000	(20.840)	0	0	0
2011/09/08	R203 2012/08/02			Bond Future	7.4780	7.2930	(2.474)	0.0000	0.0000	0

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2011/09/08	R203 2012/08/02	8.50	Call	Bond Future	5,499.0000	6,089.0000	10.729	0	0	0
2011/09/08	R203 2012/08/02	8.50	Put	Bond Future	1,252.0000	1,049.0000	(16.214)	0	0	0
2011/09/08	R203 2012/08/02	8.55	Call	Bond Future	5,648.0000	6,246.0000	10.588	0	0	0
2011/09/08	R203 2012/08/02	8.55	Put	Bond Future	1,198.0000	1,004.0000	(16.194)	0	0	0
2011/09/08	R203 2012/08/02	8.45	Call	Bond Future	5,350.0000	5,934.0000	10.916	0	0	0
2011/09/08	R203 2012/08/02	8.45	Put	Bond Future	1,305.0000	1,097.0000	(15.939)	0	0	0
2011/09/08	R204 2011/11/03			Bond Future	7.5020	7.3520	(1.999)	0.0000	0.0000	2,778
2011/09/08	R204 2011/11/03	8.75	Call	Bond Future	6,645.0000	7,467.0000	12.370	0	0	0
2011/09/08	R204 2011/11/03	8.75	Put	Bond Future	23.0000	11.0000	(52.174)	0	0	0
2011/09/08	R204 2011/11/03	8.80	Call	Bond Future	6,895.0000	7,718.0000	11.936	0	0	0
2011/09/08	R204 2011/11/03	8.80	Put	Bond Future	19.0000	8.0000	(57.895)	0	0	0
2011/09/08	R204 2011/11/03	8.70	Call	Bond Future	6,395.0000	7,214.0000	12.807	0	0	0
2011/09/08	R204 2011/11/03	8.70	Put	Bond Future	28.0000	13.0000	(53.571)	0	0	0
2011/09/08	R204 2012/02/02			Bond Future	7.5810	7.4240	(2.071)	0.0000	0.0000	0
2011/09/08	R204 2012/02/02	9.00	Call	Bond Future	7,483.0000	8,262.0000	10.410	0	0	0
2011/09/08	R204 2012/02/02	9.00	Put	Bond Future	227.0000	161.0000	(29.075)	0	0	0
2011/09/08	R204 2012/02/02	9.05	Call	Bond Future	7,707.0000	8,491.0000	10.173	0	0	0
2011/09/08	R204 2012/02/02	9.05	Put	Bond Future	207.0000	147.0000	(28.986)	0	0	0
2011/09/08	R204 2012/02/02	8.95	Call	Bond Future	7,261.0000	8,034.0000	10.646	0	0	0
2011/09/08	R204 2012/02/02	8.95	Put	Bond Future	249.0000	178.0000	(28.514)	0	0	0
2011/09/08	R204 2012/05/03			Bond Future	7.6540	7.4890	(2.156)	0.0000	0.0000	0
2011/09/08	R204 2012/05/03	8.75	Call	Bond Future	6,322.0000	7,016.0000	10.978	0	0	0
2011/09/08	R204 2012/05/03	8.75	Put	Bond Future	840.0000	675.0000	(19.643)	0	0	0
2011/09/08	R204 2012/05/03	8.80	Call	Bond Future	6,521.0000	7,222.0000	10.750	0	0	0
2011/09/08	R204 2012/05/03	8.80	Put	Bond Future	797.0000	640.0000	(19.699)	0	0	0
2011/09/08	R204 2012/05/03	8.70	Call	Bond Future	6,131.0000	6,817.0000	11.189	0	0	0
2011/09/08	R204 2012/05/03	8.70	Put	Bond Future	891.0000	718.0000	(19.416)	0	0	0
2011/09/08	R204 2012/08/02			Bond Future	7.7140	7.5410	(2.243)	0.0000	0.0000	0
2011/09/08	R204 2012/08/02	8.50	Call	Bond Future	5,531.0000	6,148.0000	11.155	0	0	0
2011/09/08	R204 2012/08/02	8.50	Put	Bond Future	1,690.0000	1,436.0000	(15.030)	0	0	0
2011/09/08	R204 2012/08/02	8.55	Call	Bond Future	5,698.0000	6,324.0000	10.986	0	0	0
2011/09/08	R204 2012/08/02	8.55	Put	Bond Future	1,618.0000	1,374.0000	(15.080)	0	0	0
2011/09/08	R204 2012/08/02	8.45	Call	Bond Future	5,366.0000	5,974.0000	11.331	0	0	0
2011/09/08	R204 2012/08/02	8.45	Put	Bond Future	1,764.0000	1,501.0000	(14.909)	0	0	0

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2011/09/08	R206 2011/11/03			Bond Future	5.9950	5.8440	(2.519)	0.0000	0.0000	12,577
2011/09/08	R206 2011/11/03	7.75	Call	Bond Future	3,537.0000	3,849.0000	8.821	0	0	0
2011/09/08	R206 2011/11/03	7.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/08	R206 2011/11/03	7.80	Call	Bond Future	3,635.0000	3,947.0000	8.583	0	0	0
2011/09/08	R206 2011/11/03	7.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/08	R206 2011/11/03	7.70	Call	Bond Future	3,438.0000	3,750.0000	9.075	0	0	0
2011/09/08	R206 2011/11/03	7.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/08	R206 2012/02/02			Bond Future	6.0150	5.8440	(2.843)	0.0000	0.0000	0
2011/09/08	R206 2012/02/02	8.00	Call	Bond Future	3,567.0000	3,878.0000	8.719	0	0	0
2011/09/08	R206 2012/02/02	8.00	Put	Bond Future	7.0000	4.0000	(42.857)	0	0	0
2011/09/08	R206 2012/02/02	8.05	Call	Bond Future	3,653.0000	3,965.0000	8.541	0	0	0
2011/09/08	R206 2012/02/02	8.05	Put	Bond Future	5.0000	3.0000	(40.000)	0	0	0
2011/09/08	R206 2012/02/02	7.95	Call	Bond Future	3,480.0000	3,791.0000	8.937	0	0	0
2011/09/08	R206 2012/02/02	7.95	Put	Bond Future	8.0000	4.0000	(50.000)	0	0	0
2011/09/08	R206 2012/05/03			Bond Future	6.0090	5.8100	(3.312)	0.0000	0.0000	0
2011/09/08	R206 2012/05/03	7.50	Call	Bond Future	2,485.0000	2,771.0000	11.509	0	0	0
2011/09/08	R206 2012/05/03	7.50	Put	Bond Future	124.0000	89.0000	(28.226)	0	0	0
2011/09/08	R206 2012/05/03	7.55	Call	Bond Future	2,554.0000	2,842.0000	11.276	0	0	0
2011/09/08	R206 2012/05/03	7.55	Put	Bond Future	115.0000	82.0000	(28.696)	0	0	0
2011/09/08	R206 2012/05/03	7.45	Call	Bond Future	2,417.0000	2,701.0000	11.750	0	0	0
2011/09/08	R206 2012/05/03	7.45	Put	Bond Future	134.0000	97.0000	(27.612)	0	0	0
2011/09/08	R206 2012/08/02			Bond Future	5.9320	5.6970	(3.962)	0.0000	0.0000	0
2011/09/08	R206 2012/08/02	7.25	Call	Bond Future	2,024.0000	2,292.0000	13.241	0	0	0
2011/09/08	R206 2012/08/02	7.25	Put	Bond Future	228.0000	171.0000	(25.000)	0	0	0
2011/09/08	R206 2012/08/02	7.30	Call	Bond Future	2,079.0000	2,349.0000	12.987	0	0	0
2011/09/08	R206 2012/08/02	7.30	Put	Bond Future	216.0000	161.0000	(25.463)	0	0	0
2011/09/08	R206 2012/08/02	7.20	Call	Bond Future	1,970.0000	2,235.0000	13.452	0	0	0
2011/09/08	R206 2012/08/02	7.20	Put	Bond Future	241.0000	181.0000	(24.896)	0	0	0
2011/09/08	R207 2011/11/03			Bond Future	7.6850	7.5250	(2.082)	0.0000	0.0000	8,999
2011/09/08	R207 2011/11/03	8.75	Call	Bond Future	6,091.0000	7,010.0000	15.088	0	0	0
2011/09/08	R207 2011/11/03	8.75	Put	Bond Future	58.0000	28.0000	(51.724)	0	0	0
2011/09/08	R207 2011/11/03	8.80	Call	Bond Future	6,353.0000	7,277.0000	14.544	0	0	0
2011/09/08	R207 2011/11/03	8.80	Put	Bond Future	48.0000	23.0000	(52.083)	0	0	0

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2011/09/08	R207 2011/11/03	8.70	Call	Bond Future	5,831.0000	6,744.0000	15.658	0	0	0
2011/09/08	R207 2011/11/03	8.70	Put	Bond Future	70.0000	34.0000	(51.429)	0	0	0
2011/09/08	R207 2011/11/03	7.90	Put	Bond Future	836.0000	538.0000	(35.646)	0	0	0
2011/09/08	R207 2011/11/03	7.90	Call	Bond Future	2,093.0000	2,745.0000	31.151	0	0	2,000
2011/09/08	R207 2011/11/03	8.15	Call	Bond Future	3,123.0000	3,898.0000	24.816	0	0	0
2011/09/08	R207 2011/11/03	8.15	Put	Bond Future	429.0000	255.0000	(40.559)	0	0	2,000
2011/09/08	R207 2011/11/03	8.35	Call	Bond Future	4,058.0000	4,903.0000	20.823	0	0	0
2011/09/08	R207 2011/11/03	8.35	Put	Bond Future	234.0000	130.0000	(44.444)	0	0	2,000
2011/09/08	R207 2011/11/03	7.30	Put	Bond Future	2,822.0000	2,150.0000	(23.813)	0	0	0
2011/09/08	R207 2011/11/03	7.30	Call	Bond Future	518.0000	796.0000	53.668	0	0	900
2011/09/08	R207 2011/11/03	7.75	Put	Bond Future	1,190.0000	802.0000	(32.605)	0	0	0
2011/09/08	R207 2011/11/03	7.75	Call	Bond Future	1,572.0000	2,134.0000	35.751	0	0	300
2011/09/08	R207 2011/11/03	7.95	Put	Bond Future	737.0000	468.0000	(36.499)	0	0	300
2011/09/08	R207 2011/11/03	7.95	Call	Bond Future	2,284.0000	2,964.0000	29.772	0	0	0
2011/09/08	R207 2011/11/03	8.40	Call	Bond Future	4,303.0000	5,162.0000	19.963	0	0	0
2011/09/08	R207 2011/11/03	8.40	Put	Bond Future	199.0000	109.0000	(45.226)	0	0	900
2011/09/08	R207 2012/02/02			Bond Future	7.7620	7.5950	(2.152)	0.0000	0.0000	0
2011/09/08	R207 2012/02/02	9.00	Call	Bond Future	7,171.0000	8,027.0000	11.937	0	0	0
2011/09/08	R207 2012/02/02	9.00	Put	Bond Future	386.0000	278.0000	(27.979)	0	0	0
2011/09/08	R207 2012/02/02	9.05	Call	Bond Future	7,401.0000	8,265.0000	11.674	0	0	0
2011/09/08	R207 2012/02/02	9.05	Put	Bond Future	354.0000	255.0000	(27.966)	0	0	0
2011/09/08	R207 2012/02/02	8.95	Call	Bond Future	6,943.0000	7,791.0000	12.214	0	0	0
2011/09/08	R207 2012/02/02	8.95	Put	Bond Future	420.0000	304.0000	(27.619)	0	0	0
2011/09/08	R207 2012/05/03			Bond Future	7.8350	7.6610	(2.221)	0.0000	0.0000	0
2011/09/08	R207 2012/05/03	8.75	Call	Bond Future	6,165.0000	6,912.0000	12.117	0	0	0
2011/09/08	R207 2012/05/03	8.75	Put	Bond Future	1,226.0000	997.0000	(18.679)	0	0	0
2011/09/08	R207 2012/05/03	8.80	Call	Bond Future	6,361.0000	7,118.0000	11.901	0	0	0
2011/09/08	R207 2012/05/03	8.80	Put	Bond Future	1,162.0000	942.0000	(18.933)	0	0	0
2011/09/08	R207 2012/05/03	8.70	Call	Bond Future	5,965.0000	6,703.0000	12.372	0	0	0
2011/09/08	R207 2012/05/03	8.70	Put	Bond Future	1,288.0000	1,050.0000	(18.478)	0	0	0
2011/09/08	R207 2012/08/02			Bond Future	7.8980	7.7160	(2.304)	0.0000	0.0000	0
2011/09/08	R207 2012/08/02	8.75	Call	Bond Future	6,212.0000	6,931.0000	11.574	0	0	0
2011/09/08	R207 2012/08/02	8.75	Put	Bond Future	1,728.0000	1,454.0000	(15.856)	0	0	0
2011/09/08	R207 2012/08/02	8.80	Call	Bond Future	6,394.0000	7,122.0000	11.386	0	0	0
2011/09/08	R207 2012/08/02	8.80	Put	Bond Future	1,655.0000	1,390.0000	(16.012)	0	0	0

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2011/09/08	R207 2012/08/02	8.70	Call	Bond Future	6,032.0000	6,742.0000	11.771	0	0	0
2011/09/08	R207 2012/08/02	8.70	Put	Bond Future	1,804.0000	1,521.0000	(15.687)	0	0	0
2011/09/08	R208 2011/11/03			Bond Future	7.7220	7.5680	(1.994)	0.0000	0.0000	7,108
2011/09/08	R208 2011/11/03	8.75	Call	Bond Future	6,296.0000	7,241.0000	15.010	0	0	0
2011/09/08	R208 2011/11/03	8.75	Put	Bond Future	72.0000	36.0000	(50.000)	0	0	0
2011/09/08	R208 2011/11/03	8.80	Call	Bond Future	6,573.0000	7,523.0000	14.453	0	0	0
2011/09/08	R208 2011/11/03	8.80	Put	Bond Future	60.0000	29.0000	(51.667)	0	0	0
2011/09/08	R208 2011/11/03	8.70	Call	Bond Future	6,020.0000	6,958.0000	15.581	0	0	0
2011/09/08	R208 2011/11/03	8.70	Put	Bond Future	86.0000	44.0000	(48.837)	0	0	0
2011/09/08	R208 2011/11/03	7.95	Put	Bond Future	849.0000	552.0000	(34.982)	0	0	0
2011/09/08	R208 2011/11/03	7.95	Call	Bond Future	2,277.0000	2,960.0000	29.996	0	0	1,995
2011/09/08	R208 2011/11/03	8.20	Put	Bond Future	432.0000	260.0000	(39.815)	0	0	0
2011/09/08	R208 2011/11/03	8.20	Call	Bond Future	3,394.0000	4,202.0000	23.807	0	0	665
2011/09/08	R208 2011/11/03	8.40	Call	Bond Future	4,402.0000	5,279.0000	19.923	0	0	0
2011/09/08	R208 2011/11/03	8.40	Put	Bond Future	236.0000	133.0000	(43.644)	0	0	665
2011/09/08	R208 2011/11/03	8.90	Call	Bond Future	7,129.0000	8,088.0000	13.452	0	0	0
2011/09/08	R208 2011/11/03	8.90	Put	Bond Future	41.0000	20.0000	(51.220)	0	0	1,995
2011/09/08	R208 2012/02/02			Bond Future	7.7920	7.6320	(2.053)	0.0000	0.0000	0
2011/09/08	R208 2012/02/02	9.00	Call	Bond Future	7,546.0000	8,423.0000	11.622	0	0	0
2011/09/08	R208 2012/02/02	9.00	Put	Bond Future	446.0000	328.0000	(26.457)	0	0	0
2011/09/08	R208 2012/02/02	9.05	Call	Bond Future	7,790.0000	8,675.0000	11.361	0	0	0
2011/09/08	R208 2012/02/02	9.05	Put	Bond Future	411.0000	301.0000	(26.764)	0	0	0
2011/09/08	R208 2012/02/02	8.95	Call	Bond Future	7,303.0000	8,172.0000	11.899	0	0	0
2011/09/08	R208 2012/02/02	8.95	Put	Bond Future	483.0000	357.0000	(26.087)	0	0	0
2011/09/08	R208 2012/05/03			Bond Future	7.8570	7.6910	(2.113)	0.0000	0.0000	0
2011/09/08	R208 2012/05/03	9.00	Call	Bond Future	7,535.0000	8,359.0000	10.936	0	0	0
2011/09/08	R208 2012/05/03	9.00	Put	Bond Future	949.0000	764.0000	(19.494)	0	0	0
2011/09/08	R208 2012/05/03	9.05	Call	Bond Future	7,758.0000	8,590.0000	10.724	0	0	0
2011/09/08	R208 2012/05/03	9.05	Put	Bond Future	897.0000	721.0000	(19.621)	0	0	0
2011/09/08	R208 2012/05/03	8.95	Call	Bond Future	7,314.0000	8,129.0000	11.143	0	0	0
2011/09/08	R208 2012/05/03	8.95	Put	Bond Future	1,003.0000	810.0000	(19.242)	0	0	0
2011/09/08	R208 2012/08/02			Bond Future	7.9120	7.7390	(2.187)	0.0000	0.0000	0
2011/09/08	R208 2012/08/02	8.75	Call	Bond Future	6,641.0000	7,385.0000	11.203	0	0	0
2011/09/08	R208 2012/08/02	8.75	Put	Bond Future	1,861.0000	1,577.0000	(15.261)	0	0	0

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2011/09/08	R208 2012/08/02	8.80	Call	Bond Future	6,839.0000	7,592.0000	11.010	0	0	0
2011/09/08	R208 2012/08/02	8.80	Put	Bond Future	1,783.0000	1,509.0000	(15.367)	0	0	0
2011/09/08	R208 2012/08/02	8.70	Call	Bond Future	6,445.0000	7,179.0000	11.389	0	0	0
2011/09/08	R208 2012/08/02	8.70	Put	Bond Future	1,941.0000	1,648.0000	(15.095)	0	0	0
2011/09/08	R209 2011/11/03			Bond Future	8.1470	8.0040	(1.755)	0.0000	0.0000	1,383
2011/09/08	R209 2011/11/03	8.75	Call	Bond Future	5,520.0000	6,627.0000	20.054	0	0	0
2011/09/08	R209 2011/11/03	8.75	Put	Bond Future	450.0000	275.0000	(38.889)	0	0	0
2011/09/08	R209 2011/11/03	8.80	Call	Bond Future	5,854.0000	6,982.0000	19.269	0	0	0
2011/09/08	R209 2011/11/03	8.80	Put	Bond Future	387.0000	233.0000	(39.793)	0	0	0
2011/09/08	R209 2011/11/03	8.70	Call	Bond Future	5,190.0000	6,274.0000	20.886	0	0	0
2011/09/08	R209 2011/11/03	8.70	Put	Bond Future	521.0000	323.0000	(38.004)	0	0	0
2011/09/08	R209 2012/02/02			Bond Future	8.1990	8.0520	(1.793)	0.0000	0.0000	0
2011/09/08	R209 2012/02/02	9.00	Call	Bond Future	7,716.0000	8,761.0000	13.543	0	0	0
2011/09/08	R209 2012/02/02	9.00	Put	Bond Future	1,162.0000	904.0000	(22.203)	0	0	0
2011/09/08	R209 2012/02/02	9.05	Call	Bond Future	8,012.0000	9,072.0000	13.230	0	0	0
2011/09/08	R209 2012/02/02	9.05	Put	Bond Future	1,078.0000	834.0000	(22.635)	0	0	0
2011/09/08	R209 2012/02/02	8.95	Call	Bond Future	7,424.0000	8,453.0000	13.860	0	0	0
2011/09/08	R209 2012/02/02	8.95	Put	Bond Future	1,254.0000	979.0000	(21.930)	0	0	0
2011/09/08	R209 2012/05/03			Bond Future	8.2460	8.0960	(1.819)	0.0000	0.0000	0
2011/09/08	R209 2012/05/03	9.00	Call	Bond Future	8,150.0000	9,133.0000	12.061	0	0	0
2011/09/08	R209 2012/05/03	9.00	Put	Bond Future	2,017.0000	1,683.0000	(16.559)	0	0	0
2011/09/08	R209 2012/05/03	9.05	Call	Bond Future	8,421.0000	9,418.0000	11.839	0	0	0
2011/09/08	R209 2012/05/03	9.05	Put	Bond Future	1,908.0000	1,589.0000	(16.719)	0	0	0
2011/09/08	R209 2012/05/03	8.95	Call	Bond Future	7,883.0000	8,851.0000	12.280	0	0	0
2011/09/08	R209 2012/05/03	8.95	Put	Bond Future	2,133.0000	1,784.0000	(16.362)	0	0	0
2011/09/08	R209 2012/08/02			Bond Future	8.2870	8.1330	(1.858)	0.0000	0.0000	0
2011/09/08	R209 2012/08/02	9.25	Call	Bond Future	9,966.0000	10,979.0000	10.165	0	0	0
2011/09/08	R209 2012/08/02	9.25	Put	Bond Future	2,332.0000	2,005.0000	(14.022)	0	0	0
2011/09/08	R209 2012/08/02	9.30	Call	Bond Future	10,229.0000	11,252.0000	10.001	0	0	0
2011/09/08	R209 2012/08/02	9.30	Put	Bond Future	2,231.0000	1,914.0000	(14.209)	0	0	0
2011/09/08	R209 2012/08/02	9.20	Call	Bond Future	9,706.0000	10,706.0000	10.303	0	0	0
2011/09/08	R209 2012/08/02	9.20	Put	Bond Future	2,439.0000	2,099.0000	(13.940)	0	0	0
2011/09/08	R210 2011/11/03			Bond Future	137.6137	137.6203	0.005	0.0000	0.0000	600

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2011/09/08	R210 2011/11/03	131.00	Call	Bond Future	6,614.0000	6,620.0000	0.091	0	0	0
2011/09/08	R210 2011/11/03	131.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/08	R210 2011/11/03	131.05	Call	Bond Future	6,564.0000	6,570.0000	0.091	0	0	0
2011/09/08	R210 2011/11/03	131.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/08	R210 2011/11/03	130.95	Call	Bond Future	6,664.0000	6,670.0000	0.090	0	0	0
2011/09/08	R210 2011/11/03	130.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/08	R211 2011/11/03			Bond Future	113.0692	113.2427	0.153	0.0000	0.0000	529
2011/09/08	R211 2011/11/03	1.25	Call	Bond Future	111,819.0000	111,993.0000	0.156	0	0	0
2011/09/08	R211 2011/11/03	1.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/08	R211 2011/11/03	1.30	Call	Bond Future	111,769.0000	111,943.0000	0.156	0	0	0
2011/09/08	R211 2011/11/03	1.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/08	R211 2011/11/03	1.20	Call	Bond Future	111,869.0000	112,043.0000	0.156	0	0	0
2011/09/08	R211 2011/11/03	1.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/08	R211 2012/02/02			Bond Future	113.3598	113.5355	0.155	0.0000	0.0000	0
2011/09/08	R211 2012/02/02	110.50	Call	Bond Future	2,860.0000	3,036.0000	6.154	0	0	0
2011/09/08	R211 2012/02/02	110.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/08	R211 2012/02/02	110.55	Call	Bond Future	2,810.0000	2,986.0000	6.263	0	0	0
2011/09/08	R211 2012/02/02	110.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/08	R211 2012/02/02	110.45	Call	Bond Future	2,910.0000	3,086.0000	6.048	0	0	0
2011/09/08	R211 2012/02/02	110.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/08	R212 2011/11/03			Bond Future	111.7069	111.7122	0.005	0.0000	0.0000	2,667
2011/09/08	R212 2011/11/03	2.50	Call	Bond Future	109,207.0000	109,212.0000	0.005	0	0	0
2011/09/08	R212 2011/11/03	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/08	R212 2011/11/03	2.55	Call	Bond Future	109,157.0000	109,162.0000	0.005	0	0	0
2011/09/08	R212 2011/11/03	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/08	R212 2011/11/03	2.45	Call	Bond Future	109,257.0000	109,262.0000	0.005	0	0	0
2011/09/08	R212 2011/11/03	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/08	R212 2012/02/02			Bond Future	111.8473	111.8524	0.005	0.0000	0.0000	0
2011/09/08	R212 2012/02/02	108.50	Call	Bond Future	3,347.0000	3,352.0000	0.149	0	0	0
2011/09/08	R212 2012/02/02	108.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/08	R212 2012/02/02	108.55	Call	Bond Future	3,297.0000	3,302.0000	0.152	0	0	0
2011/09/08	R212 2012/02/02	108.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/08	R212 2012/02/02	108.45	Call	Bond Future	3,397.0000	3,402.0000	0.147	0	0	0

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2011/09/08	R212 2012/02/02	108.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/08	R213 2011/11/03			Bond Future	8.1870	8.0590	(1.563)	0.0000	0.0000	0
2011/09/08	R213 2011/11/03	8.75	Call	Bond Future	4,755.0000	5,892.0000	23.912	0	0	0
2011/09/08	R213 2011/11/03	8.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/08	R213 2011/11/03	8.80	Call	Bond Future	5,159.0000	6,295.0000	22.020	0	0	0
2011/09/08	R213 2011/11/03	8.80	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2011/09/08	R213 2011/11/03	8.70	Call	Bond Future	4,348.0000	5,485.0000	26.150	0	0	0
2011/09/08	R213 2011/11/03	8.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/08	R213 2012/02/02			Bond Future	8.2490	8.1170	(1.600)	0.0000	0.0000	0
2011/09/08	R213 2012/02/02	9.00	Call	Bond Future	6,175.0000	7,331.0000	18.721	0	0	0
2011/09/08	R213 2012/02/02	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/08	R213 2012/02/02	9.05	Call	Bond Future	6,563.0000	7,719.0000	17.614	0	0	0
2011/09/08	R213 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/08	R213 2012/02/02	8.95	Call	Bond Future	5,784.0000	6,941.0000	20.003	0	0	0
2011/09/08	R213 2012/02/02	8.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/08	R213 2012/05/03			Bond Future	8.3020	8.1670	(1.626)	0.0000	0.0000	0
2011/09/08	R213 2012/05/03	9.25	Call	Bond Future	7,599.0000	8,768.0000	15.384	0	0	0
2011/09/08	R213 2012/05/03	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/08	R213 2012/05/03	9.30	Call	Bond Future	7,972.0000	9,141.0000	14.664	0	0	0
2011/09/08	R213 2012/05/03	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/08	R213 2012/05/03	9.20	Call	Bond Future	7,224.0000	8,392.0000	16.168	0	0	0
2011/09/08	R213 2012/05/03	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/08	R213 2012/08/02			Bond Future	8.3470	8.2080	(1.665)	0.0000	0.0000	0
2011/09/08	R213 2012/08/02	9.25	Call	Bond Future	7,184.0000	8,374.0000	16.565	0	0	0
2011/09/08	R213 2012/08/02	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/08	R213 2012/08/02	9.30	Call	Bond Future	7,556.0000	8,746.0000	15.749	0	0	0
2011/09/08	R213 2012/08/02	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/08	R213 2012/08/02	9.20	Call	Bond Future	6,810.0000	8,000.0000	17.474	0	0	0
2011/09/08	R213 2012/08/02	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/08	RZ02 2011/11/03			Bond Future	0.0050	0.0050	0.000	0.0000	0.0000	0
2011/09/08	RZ02 2011/11/03	1.00	Call	Bond Future	27,590.0000	27,590.0000	0.000	0	0	0
2011/09/08	RZ02 2011/11/03	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/08	RZ02 2011/11/03	1.05	Call	Bond Future	28,834.0000	28,834.0000	0.000	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2011/09/08	RZ02 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/08	RZ02 2011/11/03	0.95	Call	Bond Future	26,333.0000	26,333.0000	0.000	0	0	0
2011/09/08	RZ02 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/08	RZ11 2011/11/03			Bond Future	0.7760	0.7700	(0.773)	0.0000	0.0000	0
2011/09/08	RZ11 2011/11/03	1.00	Call	Bond Future	1,226.0000	1,226.0000	0.000	0	0	0
2011/09/08	RZ11 2011/11/03	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/08	RZ11 2011/11/03	1.05	Call	Bond Future	1,491.0000	1,491.0000	0.000	0	0	0
2011/09/08	RZ11 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/08	RZ11 2011/11/03	0.95	Call	Bond Future	961.0000	961.0000	0.000	0	0	0
2011/09/08	RZ11 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/08	RZ12 2011/11/03			Bond Future	1.9230	1.9190	(0.208)	0.0000	0.0000	0
2011/09/08	RZ12 2011/11/03	2.00	Call	Bond Future	778.0000	778.0000	0.000	0	0	0
2011/09/08	RZ12 2011/11/03	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/08	RZ12 2011/11/03	2.05	Call	Bond Future	1,255.0000	1,255.0000	0.000	0	0	0
2011/09/08	RZ12 2011/11/03	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/08	RZ12 2011/11/03	1.95	Call	Bond Future	298.0000	298.0000	0.000	0	0	0
2011/09/08	RZ12 2011/11/03	1.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/08	TRT1 2011/11/03			Index Future	362.3640	364.0240	0.458	0.0000	0.0000	0
2011/09/08	TRT1 2012/02/02			Index Future	367.2150	368.9020	0.459	0.0000	0.0000	0
Total										288078.00