



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 12/09/2011

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

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2011/09/12	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/12	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/12	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/12	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/12	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/12	AL7T 2011/11/03			Index Future	410.9790	405.6020	(1.308)	0.0000	0.0000	16
2011/09/12	AL7T 2012/02/02			Index Future	416.8960	411.4390	(1.309)	0.0000	0.0000	0
2011/09/12	ALBI 2011/11/03			Index Future	377.3720	372.3180	(1.339)	0.0000	0.0000	1,615
2011/09/12	ALBI 2012/02/02			Index Future	382.8050	377.6750	(1.340)	0.0000	0.0000	0
2011/09/12	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/12	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/12	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/12	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/12	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/12	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/12	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/12	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/12	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/12	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/12	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/12	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0

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2011/09/12	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/12	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/12	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/12	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/12	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/12	CAAD 2011/09/19			Can-Do Future	0.0000	0.0000	0.000	0.0000	0.0000	22,388
2011/09/12	CAAE 2011/09/19			Can-Do Future	0.3939	0.4810	22.112	0.0000	0.0000	21,898
2011/09/12	CAAG 2011/10/24			Can-Do Future	7.3141	7.4270	1.544	0.0000	0.0000	0
2011/09/12	CAAG 2011/10/24	6.70	Call	Can-Do Future	621.0000	731.0000	17.713	0	0	0
2011/09/12	CAAG 2011/10/24	6.70	Put	Can-Do Future	7.0000	4.0000	(42.857)	0	0	0
2011/09/12	CAAG 2011/10/24	6.75	Call	Can-Do Future	574.0000	682.0000	18.815	0	0	0
2011/09/12	CAAG 2011/10/24	6.75	Put	Can-Do Future	10.0000	5.0000	(50.000)	0	0	0
2011/09/12	CAAG 2011/10/24	6.65	Call	Can-Do Future	669.0000	780.0000	16.592	0	0	0
2011/09/12	CAAG 2011/10/24	6.65	Put	Can-Do Future	5.0000	3.0000	(40.000)	0	0	0
2011/09/12	CAAG 2011/10/24	7.00	Put	Can-Do Future	46.0000	26.0000	(43.478)	0	0	0
2011/09/12	CAAG 2011/10/24	7.00	Call	Can-Do Future	360.0000	453.0000	25.833	0	0	14,286
2011/09/12	CAAG 2011/10/24	7.40	Put	Can-Do Future	234.0000	169.0000	(27.778)	0	0	0
2011/09/12	CAAG 2011/10/24	7.40	Call	Can-Do Future	148.0000	196.0000	32.432	0	0	6,757
2011/09/12	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/12	CRD1 2011/11/03			Index Future	165.0850	165.5830	0.302	0.0000	0.0000	0
2011/09/12	CRD1 2012/02/02			Index Future	167.2950	167.8020	0.303	0.0000	0.0000	0
2011/09/12	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/12	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/12	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/09/12	GOVI 2011/11/03			GOVI	377.6870	372.9400	(1.257)	0.0000	0.0000	162
2011/09/12	GOVI 2011/11/03	357.00	Call	GOVI	206,870.0000	159,400.0000	(22.947)	0	0	0
2011/09/12	GOVI 2011/11/03	357.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/09/12	GOVI 2011/11/03	357.01	Call	GOVI	206,770.0000	159,300.0000	(22.958)	0	0	0
2011/09/12	GOVI 2011/11/03	357.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/09/12	GOVI 2011/11/03	356.99	Call	GOVI	206,970.0000	159,500.0000	(22.936)	0	0	0
2011/09/12	GOVI 2011/11/03	356.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/09/12	GOVI 2012/02/02			GOVI	383.1250	378.3070	(1.258)	0.0000	0.0000	0
2011/09/12	GOVI 2012/02/02	369.00	Call	GOVI	141,250.0000	93,070.0000	(34.110)	0	0	0
2011/09/12	GOVI 2012/02/02	369.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/09/12	GOVI 2012/02/02	369.01	Call	GOVI	141,150.0000	92,970.0000	(34.134)	0	0	0
2011/09/12	GOVI 2012/02/02	369.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/09/12	GOVI 2012/02/02	368.99	Call	GOVI	141,350.0000	93,170.0000	(34.086)	0	0	0
2011/09/12	GOVI 2012/02/02	368.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/09/12	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/09/12	IGOV 2011/11/03			Index Future	163.6640	163.7120	0.029	0.0000	0.0000	83
2011/09/12	IGOV 2012/02/02			Index Future	166.0200	166.0680	0.029	0.0000	0.0000	0
2011/09/12	ILBI 2012/02/02			Index Future	449.1840	449.1840	0.000	0.0000	0.0000	88
2011/09/12	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/09/12	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/09/12	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/09/12	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/09/12	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/09/12	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/09/12	JBAF 2011/09/21			Jibar Tradeable Future	5.5300	5.5400	0.181	0.0000	0.0000	16,389
2011/09/12	JBAF 2011/10/19			Jibar Tradeable Future	5.4500	5.4600	0.183	0.0000	0.0000	1,000
2011/09/12	JBAF 2011/11/16			Jibar Tradeable Future	5.3800	5.4200	0.743	0.0000	0.0000	1,000

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2011/09/12	JBAF 2011/12/21			Jibar Tradeable Future	5.3300	5.3800	0.938	0.0000	0.0000	5,541
2011/09/12	JBAF 2012/01/18			Jibar Tradeable Future	5.2800	5.3600	1.515	0.0000	0.0000	0
2011/09/12	JBAF 2012/02/15			Jibar Tradeable Future	5.2400	5.3100	1.336	0.0000	0.0000	0
2011/09/12	JBAF 2012/03/20			Jibar Tradeable Future	5.2100	5.3000	1.727	0.0000	0.0000	1,340
2011/09/12	JBAF 2012/06/20			Jibar Tradeable Future	5.2400	5.3300	1.718	0.0000	0.0000	2,890
2011/09/12	JBAF 2012/09/19			Jibar Tradeable Future	5.3600	5.4900	2.425	0.0000	0.0000	44,760
2011/09/12	JBAF 2012/12/19			Jibar Tradeable Future	5.4900	5.6600	3.097	0.0000	0.0000	990
2011/09/12	JBAF 2013/03/20			Jibar Tradeable Future	5.7100	5.8900	3.152	0.0000	0.0000	790
2011/09/12	JBAF 2013/06/19			Jibar Tradeable Future	5.9300	6.1200	3.204	0.0000	0.0000	1,250
2011/09/12	JN02 2011/11/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/09/12	JN02 2011/11/03	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/12	JN02 2011/11/03	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/12	JN02 2011/11/03	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/12	JN02 2011/11/03	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/09/12	JN02 2011/11/03	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/09/12	JN02 2011/11/03	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/12	JN05 2011/11/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/09/12	JN05 2011/11/03	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/12	JN05 2011/11/03	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/12	JN05 2011/11/03	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/12	JN05 2011/11/03	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/09/12	JN05 2011/11/03	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/09/12	JN05 2011/11/03	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/12	JN10 2011/11/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/09/12	JN10 2011/11/03	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/12	JN10 2011/11/03	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/12	JN10 2011/11/03	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/12	JN10 2011/11/03	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/09/12	JN10 2011/11/03	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/09/12	JN10 2011/11/03	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/12	OTH1 2011/11/03			Index Future	375.2090	368.5470	(1.776)	0.0000	0.0000	0
2011/09/12	OTH1 2012/02/02			Index Future	380.6110	373.8500	(1.776)	0.0000	0.0000	0

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2011/09/12	R157 2011/11/03			Bond Future	6.5020	6.6900	2.891	0.0000	0.0000	16,680
2011/09/12	R157 2011/11/03	8.25	Call	Bond Future	6,489.0000	5,770.0000	(11.080)	0	0	0
2011/09/12	R157 2011/11/03	8.25	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2011/09/12	R157 2011/11/03	8.30	Call	Bond Future	6,668.0000	5,949.0000	(10.783)	0	0	0
2011/09/12	R157 2011/11/03	8.30	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2011/09/12	R157 2011/11/03	8.20	Call	Bond Future	6,309.0000	5,591.0000	(11.381)	0	0	0
2011/09/12	R157 2011/11/03	8.20	Put	Bond Future	0.0000	2.0000	100.000	0	0	0
2011/09/12	R157 2011/11/03	6.55	Put	Bond Future	690.0000	1,052.0000	52.464	0	0	0
2011/09/12	R157 2011/11/03	6.55	Call	Bond Future	874.0000	517.0000	(40.847)	0	0	1,200
2011/09/12	R157 2011/11/03	7.00	Put	Bond Future	178.0000	316.0000	77.528	0	0	0
2011/09/12	R157 2011/11/03	7.00	Call	Bond Future	2,072.0000	1,491.0000	(28.041)	0	0	400
2011/09/12	R157 2011/11/03	7.10	Call	Bond Future	2,395.0000	1,779.0000	(25.720)	0	0	0
2011/09/12	R157 2011/11/03	7.10	Put	Bond Future	125.0000	229.0000	83.200	0	0	400
2011/09/12	R157 2011/11/03	7.55	Call	Bond Future	3,962.0000	3,264.0000	(17.617)	0	0	0
2011/09/12	R157 2011/11/03	7.55	Put	Bond Future	19.0000	40.0000	110.526	0	0	1,200
2011/09/12	R157 2012/02/02			Bond Future	6.5630	6.7670	3.108	0.0000	0.0000	0
2011/09/12	R157 2012/02/02	8.50	Call	Bond Future	6,749.0000	6,046.0000	(10.416)	0	0	0
2011/09/12	R157 2012/02/02	8.50	Put	Bond Future	48.0000	73.0000	52.083	0	0	0
2011/09/12	R157 2012/02/02	8.55	Call	Bond Future	6,910.0000	6,204.0000	(10.217)	0	0	0
2011/09/12	R157 2012/02/02	8.55	Put	Bond Future	42.0000	65.0000	54.762	0	0	0
2011/09/12	R157 2012/02/02	8.45	Call	Bond Future	6,587.0000	5,887.0000	(10.627)	0	0	0
2011/09/12	R157 2012/02/02	8.45	Put	Bond Future	53.0000	81.0000	52.830	0	0	0
2011/09/12	R157 2012/02/02	6.55	Call	Bond Future	1,345.0000	998.0000	(25.799)	0	0	0
2011/09/12	R157 2012/02/02	6.55	Put	Bond Future	1,392.0000	1,773.0000	27.371	0	0	130
2011/09/12	R157 2012/02/02	6.00	Put	Bond Future	2,611.0000	3,153.0000	20.758	0	0	0
2011/09/12	R157 2012/02/02	6.00	Call	Bond Future	571.0000	384.0000	(32.750)	0	0	130
2011/09/12	R157 2012/02/02	7.05	Call	Bond Future	2,421.0000	1,928.0000	(20.363)	0	0	0
2011/09/12	R157 2012/02/02	7.05	Put	Bond Future	691.0000	926.0000	34.009	0	0	130
2011/09/12	R157 2012/05/03			Bond Future	6.6050	6.8280	3.376	0.0000	0.0000	0
2011/09/12	R157 2012/05/03	8.25	Call	Bond Future	5,540.0000	4,879.0000	(11.931)	0	0	0
2011/09/12	R157 2012/05/03	8.25	Put	Bond Future	206.0000	286.0000	38.835	0	0	0
2011/09/12	R157 2012/05/03	8.30	Call	Bond Future	5,683.0000	5,017.0000	(11.719)	0	0	0
2011/09/12	R157 2012/05/03	8.30	Put	Bond Future	191.0000	267.0000	39.791	0	0	0
2011/09/12	R157 2012/05/03	8.20	Call	Bond Future	5,397.0000	4,741.0000	(12.155)	0	0	0

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2011/09/12	R157 2012/05/03	8.20	Put	Bond Future	220.0000	306.0000	39.091	0	0	0
2011/09/12	R157 2012/08/02			Bond Future	6.6180	6.8630	3.702	0.0000	0.0000	0
2011/09/12	R157 2012/08/02	8.00	Call	Bond Future	4,743.0000	4,146.0000	(12.587)	0	0	0
2011/09/12	R157 2012/08/02	8.00	Put	Bond Future	566.0000	723.0000	27.739	0	0	0
2011/09/12	R157 2012/08/02	8.05	Call	Bond Future	4,864.0000	4,261.0000	(12.397)	0	0	0
2011/09/12	R157 2012/08/02	8.05	Put	Bond Future	539.0000	690.0000	28.015	0	0	0
2011/09/12	R157 2012/08/02	7.95	Call	Bond Future	4,623.0000	4,032.0000	(12.784)	0	0	0
2011/09/12	R157 2012/08/02	7.95	Put	Bond Future	593.0000	757.0000	27.656	0	0	0
2011/09/12	R186 2011/11/03			Bond Future	7.9330	8.1920	3.265	0.0000	0.0000	21,317
2011/09/12	R186 2011/11/03	9.00	Call	Bond Future	10,216.0000	7,779.0000	(23.855)	0	0	0
2011/09/12	R186 2011/11/03	9.00	Put	Bond Future	99.0000	236.0000	138.384	0	0	0
2011/09/12	R186 2011/11/03	9.05	Call	Bond Future	10,643.0000	8,186.0000	(23.086)	0	0	0
2011/09/12	R186 2011/11/03	9.05	Put	Bond Future	83.0000	199.0000	139.759	0	0	0
2011/09/12	R186 2011/11/03	8.95	Call	Bond Future	9,790.0000	7,376.0000	(24.658)	0	0	0
2011/09/12	R186 2011/11/03	8.95	Put	Bond Future	120.0000	279.0000	132.500	0	0	0
2011/09/12	R186 2011/11/03	8.75	Put	Bond Future	243.0000	527.0000	116.872	0	0	0
2011/09/12	R186 2011/11/03	8.75	Call	Bond Future	8,101.0000	5,812.0000	(28.256)	0	0	0
2011/09/12	R186 2011/11/03	8.10	Put	Bond Future	1,601.0000	2,734.0000	70.768	0	0	0
2011/09/12	R186 2011/11/03	8.10	Call	Bond Future	3,269.0000	1,829.0000	(44.050)	0	0	1,275
2011/09/12	R186 2011/11/03	8.35	Put	Bond Future	836.0000	1,565.0000	87.201	0	0	0
2011/09/12	R186 2011/11/03	8.35	Call	Bond Future	4,941.0000	3,097.0000	(37.320)	0	0	425
2011/09/12	R186 2011/11/03	8.55	Call	Bond Future	6,468.0000	4,366.0000	(32.498)	0	0	0
2011/09/12	R186 2011/11/03	8.55	Put	Bond Future	464.0000	936.0000	101.724	0	0	425
2011/09/12	R186 2011/11/03	9.10	Call	Bond Future	11,070.0000	8,595.0000	(22.358)	0	0	0
2011/09/12	R186 2011/11/03	9.10	Put	Bond Future	68.0000	167.0000	145.588	0	0	1,275
2011/09/12	R186 2011/11/03	7.80	Put	Bond Future	3,087.0000	4,746.0000	53.741	0	0	0
2011/09/12	R186 2011/11/03	7.80	Call	Bond Future	1,735.0000	820.0000	(52.738)	0	0	250
2011/09/12	R186 2011/11/03	8.00	Call	Bond Future	2,694.0000	1,430.0000	(46.919)	0	0	0
2011/09/12	R186 2011/11/03	8.00	Put	Bond Future	2,021.0000	3,330.0000	64.770	0	0	250
2011/09/12	R186 2011/11/03	8.20	Call	Bond Future	3,900.0000	2,290.0000	(41.282)	0	0	0
2011/09/12	R186 2011/11/03	8.20	Put	Bond Future	1,248.0000	2,212.0000	77.244	0	0	250
2011/09/12	R186 2012/02/02			Bond Future	7.9970	8.2640	3.339	0.0000	0.0000	2,501
2011/09/12	R186 2012/02/02	9.00	Call	Bond Future	10,342.0000	8,223.0000	(20.489)	0	0	0
2011/09/12	R186 2012/02/02	9.00	Put	Bond Future	959.0000	1,446.0000	50.782	0	0	0

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2011/09/12	R186 2012/02/02	9.05	Call	Bond Future	10,708.0000	8,559.0000	(20.069)	0	0	0
2011/09/12	R186 2012/02/02	9.05	Put	Bond Future	886.0000	1,342.0000	51.467	0	0	0
2011/09/12	R186 2012/02/02	8.95	Call	Bond Future	9,980.0000	7,893.0000	(20.912)	0	0	0
2011/09/12	R186 2012/02/02	8.95	Put	Bond Future	1,040.0000	1,558.0000	49.808	0	0	0
2011/09/12	R186 2012/02/02	7.75	Put	Bond Future	5,405.0000	7,013.0000	29.750	0	0	0
2011/09/12	R186 2012/02/02	7.75	Call	Bond Future	2,922.0000	1,924.0000	(34.155)	0	0	6,000
2011/09/12	R186 2012/02/02	6.75	Put	Bond Future	13,808.0000	16,176.0000	17.149	0	0	0
2011/09/12	R186 2012/02/02	6.75	Call	Bond Future	498.0000	261.0000	(47.590)	0	0	6,000
2011/09/12	R186 2012/05/03			Bond Future	8.0550	8.3320	3.439	0.0000	0.0000	0
2011/09/12	R186 2012/05/03	9.00	Call	Bond Future	10,741.0000	8,770.0000	(18.350)	0	0	0
2011/09/12	R186 2012/05/03	9.00	Put	Bond Future	2,018.0000	2,702.0000	33.895	0	0	0
2011/09/12	R186 2012/05/03	9.05	Call	Bond Future	11,069.0000	9,069.0000	(18.068)	0	0	0
2011/09/12	R186 2012/05/03	9.05	Put	Bond Future	1,910.0000	2,565.0000	34.293	0	0	0
2011/09/12	R186 2012/05/03	8.95	Call	Bond Future	10,416.0000	8,473.0000	(18.654)	0	0	0
2011/09/12	R186 2012/05/03	8.95	Put	Bond Future	2,131.0000	2,844.0000	33.458	0	0	0
2011/09/12	R186 2012/08/02			Bond Future	8.1050	8.3910	3.529	0.0000	0.0000	0
2011/09/12	R186 2012/08/02	8.75	Call	Bond Future	9,488.0000	7,725.0000	(18.581)	0	0	0
2011/09/12	R186 2012/08/02	8.75	Put	Bond Future	3,529.0000	4,462.0000	26.438	0	0	0
2011/09/12	R186 2012/08/02	8.80	Call	Bond Future	9,782.0000	7,990.0000	(18.319)	0	0	0
2011/09/12	R186 2012/08/02	8.80	Put	Bond Future	3,379.0000	4,283.0000	26.753	0	0	0
2011/09/12	R186 2012/08/02	8.70	Call	Bond Future	9,199.0000	7,466.0000	(18.839)	0	0	0
2011/09/12	R186 2012/08/02	8.70	Put	Bond Future	3,686.0000	4,649.0000	26.126	0	0	0
2011/09/12	R189 2011/11/03			Bond Future	214.5348	214.3733	(0.075)	0.0000	0.0000	0
2011/09/12	R189 2011/11/03	212.00	Call	Bond Future	2,535.0000	2,373.0000	(6.391)	0	0	0
2011/09/12	R189 2011/11/03	212.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/12	R189 2011/11/03	212.05	Call	Bond Future	2,485.0000	2,323.0000	(6.519)	0	0	0
2011/09/12	R189 2011/11/03	212.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/12	R189 2011/11/03	211.95	Call	Bond Future	2,585.0000	2,423.0000	(6.267)	0	0	0
2011/09/12	R189 2011/11/03	211.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/12	R197 2011/11/03			Bond Future	246.4547	246.4667	0.005	0.0000	0.0000	183
2011/09/12	R197 2011/11/03	238.50	Call	Bond Future	7,955.0000	7,967.0000	0.151	0	0	0
2011/09/12	R197 2011/11/03	238.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/12	R197 2011/11/03	238.55	Call	Bond Future	7,905.0000	7,917.0000	0.152	0	0	0

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2011/09/12	R197 2011/11/03	238.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/12	R197 2011/11/03	238.45	Call	Bond Future	8,005.0000	8,017.0000	0.150	0	0	0
2011/09/12	R197 2011/11/03	238.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/12	R201 2011/11/03			Bond Future	6.1680	6.3630	3.161	0.0000	0.0000	3,090
2011/09/12	R201 2011/11/03	8.00	Call	Bond Future	5,192.0000	4,624.0000	(10.940)	0	0	0
2011/09/12	R201 2011/11/03	8.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/12	R201 2011/11/03	8.05	Call	Bond Future	5,329.0000	4,761.0000	(10.659)	0	0	0
2011/09/12	R201 2011/11/03	8.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/12	R201 2011/11/03	7.95	Call	Bond Future	5,054.0000	4,487.0000	(11.219)	0	0	0
2011/09/12	R201 2011/11/03	7.95	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2011/09/12	R201 2012/02/02			Bond Future	6.2010	6.4150	3.451	0.0000	0.0000	0
2011/09/12	R201 2012/02/02	8.25	Call	Bond Future	5,358.0000	4,786.0000	(10.676)	0	0	0
2011/09/12	R201 2012/02/02	8.25	Put	Bond Future	2.0000	6.0000	200.000	0	0	0
2011/09/12	R201 2012/02/02	8.30	Call	Bond Future	5,484.0000	4,911.0000	(10.449)	0	0	0
2011/09/12	R201 2012/02/02	8.30	Put	Bond Future	2.0000	5.0000	150.000	0	0	0
2011/09/12	R201 2012/02/02	8.20	Call	Bond Future	5,232.0000	4,660.0000	(10.933)	0	0	0
2011/09/12	R201 2012/02/02	8.20	Put	Bond Future	3.0000	7.0000	133.333	0	0	0
2011/09/12	R201 2012/05/03			Bond Future	6.2130	6.4500	3.815	0.0000	0.0000	0
2011/09/12	R201 2012/05/03	7.75	Call	Bond Future	3,814.0000	3,282.0000	(13.949)	0	0	0
2011/09/12	R201 2012/05/03	7.75	Put	Bond Future	93.0000	146.0000	56.989	0	0	0
2011/09/12	R201 2012/05/03	7.80	Call	Bond Future	3,924.0000	3,387.0000	(13.685)	0	0	0
2011/09/12	R201 2012/05/03	7.80	Put	Bond Future	85.0000	133.0000	56.471	0	0	0
2011/09/12	R201 2012/05/03	7.70	Call	Bond Future	3,705.0000	3,177.0000	(14.251)	0	0	0
2011/09/12	R201 2012/05/03	7.70	Put	Bond Future	103.0000	159.0000	54.369	0	0	0
2011/09/12	R201 2012/08/02			Bond Future	6.1870	6.4520	4.283	0.0000	0.0000	0
2011/09/12	R201 2012/08/02	7.50	Call	Bond Future	3,111.0000	2,613.0000	(16.008)	0	0	0
2011/09/12	R201 2012/08/02	7.50	Put	Bond Future	205.0000	302.0000	47.317	0	0	0
2011/09/12	R201 2012/08/02	7.55	Call	Bond Future	3,206.0000	2,702.0000	(15.721)	0	0	0
2011/09/12	R201 2012/08/02	7.55	Put	Bond Future	191.0000	282.0000	47.644	0	0	0
2011/09/12	R201 2012/08/02	7.45	Call	Bond Future	3,017.0000	2,524.0000	(16.341)	0	0	0
2011/09/12	R201 2012/08/02	7.45	Put	Bond Future	220.0000	322.0000	46.364	0	0	0
2011/09/12	R202 2011/11/03			Bond Future	185.9630	185.9721	0.005	0.0000	0.0000	30,266
2011/09/12	R202 2011/11/03	0.50	Call	Bond Future	185,463.0000	185,472.0000	0.005	0	0	0

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2011/09/12	R202 2011/11/03	0.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/12	R202 2011/11/03	0.55	Call	Bond Future	185,413.0000	185,422.0000	0.005	0	0	0
2011/09/12	R202 2011/11/03	0.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/12	R202 2011/11/03	0.45	Call	Bond Future	185,513.0000	185,522.0000	0.005	0	0	0
2011/09/12	R202 2011/11/03	0.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/12	R202 2012/02/02			Bond Future	185.9769	185.9851	0.004	0.0000	0.0000	0
2011/09/12	R202 2012/02/02	177.00	Call	Bond Future	8,977.0000	8,985.0000	0.089	0	0	0
2011/09/12	R202 2012/02/02	177.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/12	R202 2012/02/02	177.05	Call	Bond Future	8,927.0000	8,935.0000	0.090	0	0	0
2011/09/12	R202 2012/02/02	177.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/12	R202 2012/02/02	176.95	Call	Bond Future	9,027.0000	9,035.0000	0.089	0	0	0
2011/09/12	R202 2012/02/02	176.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/12	R203 2011/11/03			Bond Future	7.2450	7.4710	3.119	0.0000	0.0000	2,145
2011/09/12	R203 2011/11/03	8.50	Call	Bond Future	5,877.0000	4,812.0000	(18.121)	0	0	0
2011/09/12	R203 2011/11/03	8.50	Put	Bond Future	15.0000	37.0000	146.667	0	0	0
2011/09/12	R203 2011/11/03	8.55	Call	Bond Future	6,099.0000	5,030.0000	(17.527)	0	0	0
2011/09/12	R203 2011/11/03	8.55	Put	Bond Future	12.0000	30.0000	150.000	0	0	0
2011/09/12	R203 2011/11/03	8.45	Call	Bond Future	5,655.0000	4,595.0000	(18.744)	0	0	0
2011/09/12	R203 2011/11/03	8.45	Put	Bond Future	19.0000	46.0000	142.105	0	0	0
2011/09/12	R203 2012/02/02			Bond Future	7.3260	7.5650	3.262	0.0000	0.0000	0
2011/09/12	R203 2012/02/02	8.75	Call	Bond Future	6,588.0000	5,599.0000	(15.012)	0	0	0
2011/09/12	R203 2012/02/02	8.75	Put	Bond Future	225.0000	338.0000	50.222	0	0	0
2011/09/12	R203 2012/02/02	8.80	Call	Bond Future	6,783.0000	5,786.0000	(14.699)	0	0	0
2011/09/12	R203 2012/02/02	8.80	Put	Bond Future	205.0000	311.0000	51.707	0	0	0
2011/09/12	R203 2012/02/02	8.70	Call	Bond Future	6,394.0000	5,413.0000	(15.343)	0	0	0
2011/09/12	R203 2012/02/02	8.70	Put	Bond Future	246.0000	368.0000	49.593	0	0	0
2011/09/12	R203 2012/05/03			Bond Future	7.3970	7.6500	3.420	0.0000	0.0000	0
2011/09/12	R203 2012/05/03	8.75	Call	Bond Future	6,377.0000	5,454.0000	(14.474)	0	0	0
2011/09/12	R203 2012/05/03	8.75	Put	Bond Future	558.0000	755.0000	35.305	0	0	0
2011/09/12	R203 2012/05/03	8.80	Call	Bond Future	6,551.0000	5,619.0000	(14.227)	0	0	0
2011/09/12	R203 2012/05/03	8.80	Put	Bond Future	525.0000	713.0000	35.810	0	0	0
2011/09/12	R203 2012/05/03	8.70	Call	Bond Future	6,204.0000	5,291.0000	(14.716)	0	0	0
2011/09/12	R203 2012/05/03	8.70	Put	Bond Future	593.0000	800.0000	34.907	0	0	0
2011/09/12	R203 2012/08/02			Bond Future	7.4520	7.7210	3.610	0.0000	0.0000	0

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2011/09/12	R203 2012/08/02	8.50	Call	Bond Future	5,573.0000	4,749.0000	(14.786)	0	0	0
2011/09/12	R203 2012/08/02	8.50	Put	Bond Future	1,215.0000	1,531.0000	26.008	0	0	0
2011/09/12	R203 2012/08/02	8.55	Call	Bond Future	5,724.0000	4,889.0000	(14.588)	0	0	0
2011/09/12	R203 2012/08/02	8.55	Put	Bond Future	1,163.0000	1,469.0000	26.311	0	0	0
2011/09/12	R203 2012/08/02	8.45	Call	Bond Future	5,424.0000	4,610.0000	(15.007)	0	0	0
2011/09/12	R203 2012/08/02	8.45	Put	Bond Future	1,268.0000	1,595.0000	25.789	0	0	0
2011/09/12	R204 2011/11/03			Bond Future	7.4800	7.6950	2.874	0.0000	0.0000	2,778
2011/09/12	R204 2011/11/03	8.75	Call	Bond Future	6,762.0000	5,602.0000	(17.155)	0	0	0
2011/09/12	R204 2011/11/03	8.75	Put	Bond Future	18.0000	40.0000	122.222	0	0	0
2011/09/12	R204 2011/11/03	8.80	Call	Bond Future	7,013.0000	5,849.0000	(16.598)	0	0	0
2011/09/12	R204 2011/11/03	8.80	Put	Bond Future	15.0000	33.0000	120.000	0	0	0
2011/09/12	R204 2011/11/03	8.70	Call	Bond Future	6,512.0000	5,357.0000	(17.736)	0	0	0
2011/09/12	R204 2011/11/03	8.70	Put	Bond Future	23.0000	50.0000	117.391	0	0	0
2011/09/12	R204 2012/02/02			Bond Future	7.5580	7.7830	2.977	0.0000	0.0000	0
2011/09/12	R204 2012/02/02	9.00	Call	Bond Future	7,590.0000	6,500.0000	(14.361)	0	0	0
2011/09/12	R204 2012/02/02	9.00	Put	Bond Future	211.0000	318.0000	50.711	0	0	0
2011/09/12	R204 2012/02/02	9.05	Call	Bond Future	7,815.0000	6,717.0000	(14.050)	0	0	0
2011/09/12	R204 2012/02/02	9.05	Put	Bond Future	192.0000	291.0000	51.563	0	0	0
2011/09/12	R204 2012/02/02	8.95	Call	Bond Future	7,367.0000	6,286.0000	(14.674)	0	0	0
2011/09/12	R204 2012/02/02	8.95	Put	Bond Future	232.0000	349.0000	50.431	0	0	0
2011/09/12	R204 2012/05/03			Bond Future	7.6290	7.8660	3.107	0.0000	0.0000	0
2011/09/12	R204 2012/05/03	8.75	Call	Bond Future	6,418.0000	5,456.0000	(14.989)	0	0	0
2011/09/12	R204 2012/05/03	8.75	Put	Bond Future	806.0000	1,064.0000	32.010	0	0	0
2011/09/12	R204 2012/05/03	8.80	Call	Bond Future	6,617.0000	5,644.0000	(14.705)	0	0	0
2011/09/12	R204 2012/05/03	8.80	Put	Bond Future	764.0000	1,011.0000	32.330	0	0	0
2011/09/12	R204 2012/05/03	8.70	Call	Bond Future	6,225.0000	5,276.0000	(15.245)	0	0	0
2011/09/12	R204 2012/05/03	8.70	Put	Bond Future	855.0000	1,126.0000	31.696	0	0	0
2011/09/12	R204 2012/08/02			Bond Future	7.6890	7.9380	3.238	0.0000	0.0000	0
2011/09/12	R204 2012/08/02	8.50	Call	Bond Future	5,610.0000	4,761.0000	(15.134)	0	0	0
2011/09/12	R204 2012/08/02	8.50	Put	Bond Future	1,643.0000	2,033.0000	23.737	0	0	0
2011/09/12	R204 2012/08/02	8.55	Call	Bond Future	5,778.0000	4,916.0000	(14.919)	0	0	0
2011/09/12	R204 2012/08/02	8.55	Put	Bond Future	1,573.0000	1,950.0000	23.967	0	0	0
2011/09/12	R204 2012/08/02	8.45	Call	Bond Future	5,443.0000	4,607.0000	(15.359)	0	0	0
2011/09/12	R204 2012/08/02	8.45	Put	Bond Future	1,715.0000	2,118.0000	23.499	0	0	0

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2011/09/12	R206 2011/11/03			Bond Future	6.0110	6.1980	3.111	0.0000	0.0000	12,577
2011/09/12	R206 2011/11/03	7.75	Call	Bond Future	3,504.0000	3,120.0000	(10.959)	0	0	0
2011/09/12	R206 2011/11/03	7.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/12	R206 2011/11/03	7.80	Call	Bond Future	3,602.0000	3,218.0000	(10.661)	0	0	0
2011/09/12	R206 2011/11/03	7.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/12	R206 2011/11/03	7.70	Call	Bond Future	3,405.0000	3,021.0000	(11.278)	0	0	0
2011/09/12	R206 2011/11/03	7.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/12	R206 2012/02/02			Bond Future	6.0330	6.2470	3.547	0.0000	0.0000	0
2011/09/12	R206 2012/02/02	8.00	Call	Bond Future	3,534.0000	3,148.0000	(10.922)	0	0	0
2011/09/12	R206 2012/02/02	8.00	Put	Bond Future	7.0000	13.0000	85.714	0	0	0
2011/09/12	R206 2012/02/02	8.05	Call	Bond Future	3,620.0000	3,233.0000	(10.691)	0	0	0
2011/09/12	R206 2012/02/02	8.05	Put	Bond Future	5.0000	10.0000	100.000	0	0	0
2011/09/12	R206 2012/02/02	7.95	Call	Bond Future	3,447.0000	3,062.0000	(11.169)	0	0	0
2011/09/12	R206 2012/02/02	7.95	Put	Bond Future	8.0000	14.0000	75.000	0	0	0
2011/09/12	R206 2012/05/03			Bond Future	6.0300	6.2770	4.096	0.0000	0.0000	0
2011/09/12	R206 2012/05/03	7.50	Call	Bond Future	2,454.0000	2,112.0000	(13.936)	0	0	0
2011/09/12	R206 2012/05/03	7.50	Put	Bond Future	126.0000	180.0000	42.857	0	0	0
2011/09/12	R206 2012/05/03	7.55	Call	Bond Future	2,522.0000	2,177.0000	(13.680)	0	0	0
2011/09/12	R206 2012/05/03	7.55	Put	Bond Future	116.0000	168.0000	44.828	0	0	0
2011/09/12	R206 2012/05/03	7.45	Call	Bond Future	2,386.0000	2,047.0000	(14.208)	0	0	0
2011/09/12	R206 2012/05/03	7.45	Put	Bond Future	136.0000	193.0000	41.912	0	0	0
2011/09/12	R206 2012/08/02			Bond Future	5.9580	6.2530	4.951	0.0000	0.0000	0
2011/09/12	R206 2012/08/02	7.25	Call	Bond Future	1,994.0000	1,676.0000	(15.948)	0	0	0
2011/09/12	R206 2012/08/02	7.25	Put	Bond Future	234.0000	321.0000	37.179	0	0	0
2011/09/12	R206 2012/08/02	7.30	Call	Bond Future	2,048.0000	1,727.0000	(15.674)	0	0	0
2011/09/12	R206 2012/08/02	7.30	Put	Bond Future	220.0000	305.0000	38.636	0	0	0
2011/09/12	R206 2012/08/02	7.20	Call	Bond Future	1,939.0000	1,626.0000	(16.142)	0	0	0
2011/09/12	R206 2012/08/02	7.20	Put	Bond Future	246.0000	339.0000	37.805	0	0	0
2011/09/12	R207 2011/11/03			Bond Future	7.6630	7.8980	3.067	0.0000	0.0000	8,999
2011/09/12	R207 2011/11/03	8.75	Call	Bond Future	6,211.0000	4,895.0000	(21.188)	0	0	0
2011/09/12	R207 2011/11/03	8.75	Put	Bond Future	48.0000	108.0000	125.000	0	0	0
2011/09/12	R207 2011/11/03	8.80	Call	Bond Future	6,474.0000	5,149.0000	(20.466)	0	0	0
2011/09/12	R207 2011/11/03	8.80	Put	Bond Future	39.0000	90.0000	130.769	0	0	0

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2011/09/12	R207 2011/11/03	8.70	Call	Bond Future	5,949.0000	4,644.0000	(21.936)	0	0	0
2011/09/12	R207 2011/11/03	8.70	Put	Bond Future	58.0000	129.0000	122.414	0	0	0
2011/09/12	R207 2011/11/03	7.90	Put	Bond Future	769.0000	1,297.0000	68.661	0	0	0
2011/09/12	R207 2011/11/03	7.90	Call	Bond Future	2,156.0000	1,309.0000	(39.286)	0	0	2,000
2011/09/12	R207 2011/11/03	8.15	Call	Bond Future	3,208.0000	2,156.0000	(32.793)	0	0	0
2011/09/12	R207 2011/11/03	8.15	Put	Bond Future	384.0000	708.0000	84.375	0	0	2,000
2011/09/12	R207 2011/11/03	8.35	Call	Bond Future	4,159.0000	2,982.0000	(28.300)	0	0	0
2011/09/12	R207 2011/11/03	8.35	Put	Bond Future	205.0000	404.0000	97.073	0	0	2,000
2011/09/12	R207 2011/11/03	7.30	Put	Bond Future	2,706.0000	3,780.0000	39.690	0	0	0
2011/09/12	R207 2011/11/03	7.30	Call	Bond Future	532.0000	230.0000	(56.767)	0	0	900
2011/09/12	R207 2011/11/03	7.75	Put	Bond Future	1,108.0000	1,780.0000	60.650	0	0	0
2011/09/12	R207 2011/11/03	7.75	Call	Bond Future	1,620.0000	916.0000	(43.457)	0	0	300
2011/09/12	R207 2011/11/03	7.95	Put	Bond Future	674.0000	1,159.0000	71.958	0	0	300
2011/09/12	R207 2011/11/03	7.95	Call	Bond Future	2,351.0000	1,460.0000	(37.899)	0	0	0
2011/09/12	R207 2011/11/03	8.40	Call	Bond Future	4,407.0000	3,206.0000	(27.252)	0	0	0
2011/09/12	R207 2011/11/03	8.40	Put	Bond Future	173.0000	348.0000	101.156	0	0	900
2011/09/12	R207 2012/02/02			Bond Future	7.7390	7.9840	3.166	0.0000	0.0000	0
2011/09/12	R207 2012/02/02	9.00	Call	Bond Future	7,279.0000	6,065.0000	(16.678)	0	0	0
2011/09/12	R207 2012/02/02	9.00	Put	Bond Future	362.0000	542.0000	49.724	0	0	0
2011/09/12	R207 2012/02/02	9.05	Call	Bond Future	7,510.0000	6,283.0000	(16.338)	0	0	0
2011/09/12	R207 2012/02/02	9.05	Put	Bond Future	331.0000	499.0000	50.755	0	0	0
2011/09/12	R207 2012/02/02	8.95	Call	Bond Future	7,049.0000	5,848.0000	(17.038)	0	0	0
2011/09/12	R207 2012/02/02	8.95	Put	Bond Future	394.0000	588.0000	49.239	0	0	0
2011/09/12	R207 2012/05/03			Bond Future	7.8110	8.0670	3.277	0.0000	0.0000	0
2011/09/12	R207 2012/05/03	8.75	Call	Bond Future	6,255.0000	5,206.0000	(16.771)	0	0	0
2011/09/12	R207 2012/05/03	8.75	Put	Bond Future	1,182.0000	1,550.0000	31.134	0	0	0
2011/09/12	R207 2012/05/03	8.80	Call	Bond Future	6,453.0000	5,389.0000	(16.488)	0	0	0
2011/09/12	R207 2012/05/03	8.80	Put	Bond Future	1,120.0000	1,473.0000	31.518	0	0	0
2011/09/12	R207 2012/05/03	8.70	Call	Bond Future	6,054.0000	5,021.0000	(17.063)	0	0	0
2011/09/12	R207 2012/05/03	8.70	Put	Bond Future	1,243.0000	1,627.0000	30.893	0	0	0
2011/09/12	R207 2012/08/02			Bond Future	7.8730	8.1410	3.404	0.0000	0.0000	0
2011/09/12	R207 2012/08/02	8.75	Call	Bond Future	6,299.0000	5,293.0000	(15.971)	0	0	0
2011/09/12	R207 2012/08/02	8.75	Put	Bond Future	1,680.0000	2,115.0000	25.893	0	0	0
2011/09/12	R207 2012/08/02	8.80	Call	Bond Future	6,482.0000	5,461.0000	(15.751)	0	0	0
2011/09/12	R207 2012/08/02	8.80	Put	Bond Future	1,608.0000	2,028.0000	26.119	0	0	0

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2011/09/12	R207 2012/08/02	8.70	Call	Bond Future	6,118.0000	5,126.0000	(16.214)	0	0	0
2011/09/12	R207 2012/08/02	8.70	Put	Bond Future	1,754.0000	2,204.0000	25.656	0	0	0
2011/09/12	R208 2011/11/03			Bond Future	7.7160	7.9450	2.968	0.0000	0.0000	7,108
2011/09/12	R208 2011/11/03	8.75	Call	Bond Future	6,326.0000	4,964.0000	(21.530)	0	0	0
2011/09/12	R208 2011/11/03	8.75	Put	Bond Future	64.0000	137.0000	114.063	0	0	0
2011/09/12	R208 2011/11/03	8.80	Call	Bond Future	6,604.0000	5,231.0000	(20.790)	0	0	0
2011/09/12	R208 2011/11/03	8.80	Put	Bond Future	53.0000	114.0000	115.094	0	0	0
2011/09/12	R208 2011/11/03	8.70	Call	Bond Future	6,049.0000	4,700.0000	(22.301)	0	0	0
2011/09/12	R208 2011/11/03	8.70	Put	Bond Future	77.0000	163.0000	111.688	0	0	0
2011/09/12	R208 2011/11/03	7.95	Put	Bond Future	813.0000	1,362.0000	67.528	0	0	0
2011/09/12	R208 2011/11/03	7.95	Call	Bond Future	2,279.0000	1,393.0000	(38.877)	0	0	1,995
2011/09/12	R208 2011/11/03	8.20	Put	Bond Future	406.0000	740.0000	82.266	0	0	0
2011/09/12	R208 2011/11/03	8.20	Call	Bond Future	3,406.0000	2,305.0000	(32.325)	0	0	665
2011/09/12	R208 2011/11/03	8.40	Call	Bond Future	4,422.0000	3,192.0000	(27.815)	0	0	0
2011/09/12	R208 2011/11/03	8.40	Put	Bond Future	218.0000	423.0000	94.037	0	0	665
2011/09/12	R208 2011/11/03	8.90	Call	Bond Future	7,162.0000	5,771.0000	(19.422)	0	0	0
2011/09/12	R208 2011/11/03	8.90	Put	Bond Future	36.0000	80.0000	122.222	0	0	1,995
2011/09/12	R208 2012/02/02			Bond Future	7.7860	8.0240	3.057	0.0000	0.0000	0
2011/09/12	R208 2012/02/02	9.00	Call	Bond Future	7,568.0000	6,314.0000	(16.570)	0	0	0
2011/09/12	R208 2012/02/02	9.00	Put	Bond Future	431.0000	634.0000	47.100	0	0	0
2011/09/12	R208 2012/02/02	9.05	Call	Bond Future	7,814.0000	6,545.0000	(16.240)	0	0	0
2011/09/12	R208 2012/02/02	9.05	Put	Bond Future	398.0000	586.0000	47.236	0	0	0
2011/09/12	R208 2012/02/02	8.95	Call	Bond Future	7,325.0000	6,084.0000	(16.942)	0	0	0
2011/09/12	R208 2012/02/02	8.95	Put	Bond Future	468.0000	684.0000	46.154	0	0	0
2011/09/12	R208 2012/05/03			Bond Future	7.8500	8.0980	3.159	0.0000	0.0000	0
2011/09/12	R208 2012/05/03	9.00	Call	Bond Future	7,560.0000	6,385.0000	(15.542)	0	0	0
2011/09/12	R208 2012/05/03	9.00	Put	Bond Future	931.0000	1,239.0000	33.083	0	0	0
2011/09/12	R208 2012/05/03	9.05	Call	Bond Future	7,783.0000	6,594.0000	(15.277)	0	0	0
2011/09/12	R208 2012/05/03	9.05	Put	Bond Future	880.0000	1,173.0000	33.295	0	0	0
2011/09/12	R208 2012/05/03	8.95	Call	Bond Future	7,338.0000	6,178.0000	(15.808)	0	0	0
2011/09/12	R208 2012/05/03	8.95	Put	Bond Future	985.0000	1,307.0000	32.690	0	0	0
2011/09/12	R208 2012/08/02			Bond Future	7.9050	8.1630	3.264	0.0000	0.0000	0
2011/09/12	R208 2012/08/02	8.75	Call	Bond Future	6,661.0000	5,612.0000	(15.748)	0	0	0
2011/09/12	R208 2012/08/02	8.75	Put	Bond Future	1,839.0000	2,297.0000	24.905	0	0	0

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2011/09/12	R208 2012/08/02	8.80	Call	Bond Future	6,859.0000	5,795.0000	(15.512)	0	0	0
2011/09/12	R208 2012/08/02	8.80	Put	Bond Future	1,762.0000	2,205.0000	25.142	0	0	0
2011/09/12	R208 2012/08/02	8.70	Call	Bond Future	6,464.0000	5,431.0000	(15.981)	0	0	0
2011/09/12	R208 2012/08/02	8.70	Put	Bond Future	1,919.0000	2,392.0000	24.648	0	0	0
2011/09/12	R209 2011/11/03			Bond Future	8.1200	8.3940	3.374	0.0000	0.0000	1,383
2011/09/12	R209 2011/11/03	8.75	Call	Bond Future	5,702.0000	3,753.0000	(34.181)	0	0	0
2011/09/12	R209 2011/11/03	8.75	Put	Bond Future	392.0000	824.0000	110.204	0	0	0
2011/09/12	R209 2011/11/03	8.80	Call	Bond Future	6,042.0000	4,045.0000	(33.052)	0	0	0
2011/09/12	R209 2011/11/03	8.80	Put	Bond Future	335.0000	718.0000	114.328	0	0	0
2011/09/12	R209 2011/11/03	8.70	Call	Bond Future	5,366.0000	3,470.0000	(35.334)	0	0	0
2011/09/12	R209 2011/11/03	8.70	Put	Bond Future	457.0000	941.0000	105.908	0	0	0
2011/09/12	R209 2012/02/02			Bond Future	8.1710	8.4520	3.439	0.0000	0.0000	0
2011/09/12	R209 2012/02/02	9.00	Call	Bond Future	7,893.0000	6,035.0000	(23.540)	0	0	0
2011/09/12	R209 2012/02/02	9.00	Put	Bond Future	1,093.0000	1,649.0000	50.869	0	0	0
2011/09/12	R209 2012/02/02	9.05	Call	Bond Future	8,192.0000	6,302.0000	(23.071)	0	0	0
2011/09/12	R209 2012/02/02	9.05	Put	Bond Future	1,012.0000	1,535.0000	51.680	0	0	0
2011/09/12	R209 2012/02/02	8.95	Call	Bond Future	7,597.0000	5,772.0000	(24.023)	0	0	0
2011/09/12	R209 2012/02/02	8.95	Put	Bond Future	1,181.0000	1,769.0000	49.788	0	0	0
2011/09/12	R209 2012/05/03			Bond Future	8.2190	8.5070	3.504	0.0000	0.0000	0
2011/09/12	R209 2012/05/03	9.00	Call	Bond Future	8,307.0000	6,556.0000	(21.079)	0	0	0
2011/09/12	R209 2012/05/03	9.00	Put	Bond Future	1,940.0000	2,635.0000	35.825	0	0	0
2011/09/12	R209 2012/05/03	9.05	Call	Bond Future	8,581.0000	6,801.0000	(20.744)	0	0	0
2011/09/12	R209 2012/05/03	9.05	Put	Bond Future	1,834.0000	2,500.0000	36.314	0	0	0
2011/09/12	R209 2012/05/03	8.95	Call	Bond Future	8,037.0000	6,316.0000	(21.413)	0	0	0
2011/09/12	R209 2012/05/03	8.95	Put	Bond Future	2,053.0000	2,778.0000	35.314	0	0	0
2011/09/12	R209 2012/08/02			Bond Future	8.2590	8.5540	3.572	0.0000	0.0000	0
2011/09/12	R209 2012/08/02	9.25	Call	Bond Future	10,133.0000	8,319.0000	(17.902)	0	0	0
2011/09/12	R209 2012/08/02	9.25	Put	Bond Future	2,258.0000	2,926.0000	29.584	0	0	0
2011/09/12	R209 2012/08/02	9.30	Call	Bond Future	10,398.0000	8,561.0000	(17.667)	0	0	0
2011/09/12	R209 2012/08/02	9.30	Put	Bond Future	2,159.0000	2,804.0000	29.875	0	0	0
2011/09/12	R209 2012/08/02	9.20	Call	Bond Future	9,870.0000	8,079.0000	(18.146)	0	0	0
2011/09/12	R209 2012/08/02	9.20	Put	Bond Future	2,362.0000	3,053.0000	29.255	0	0	0
2011/09/12	R210 2011/11/03			Bond Future	137.8128	137.8198	0.005	0.0000	0.0000	600

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2011/09/12	R210 2011/11/03	131.00	Call	Bond Future	6,813.0000	6,820.0000	0.103	0	0	0
2011/09/12	R210 2011/11/03	131.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/12	R210 2011/11/03	131.05	Call	Bond Future	6,763.0000	6,770.0000	0.104	0	0	0
2011/09/12	R210 2011/11/03	131.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/12	R210 2011/11/03	130.95	Call	Bond Future	6,863.0000	6,870.0000	0.102	0	0	0
2011/09/12	R210 2011/11/03	130.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/12	R211 2011/11/03			Bond Future	113.2453	113.2481	0.002	0.0000	0.0000	529
2011/09/12	R211 2011/11/03	1.25	Call	Bond Future	111,995.0000	111,998.0000	0.003	0	0	0
2011/09/12	R211 2011/11/03	1.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/12	R211 2011/11/03	1.30	Call	Bond Future	111,945.0000	111,948.0000	0.003	0	0	0
2011/09/12	R211 2011/11/03	1.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/12	R211 2011/11/03	1.20	Call	Bond Future	112,045.0000	112,048.0000	0.003	0	0	0
2011/09/12	R211 2011/11/03	1.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/12	R211 2012/02/02			Bond Future	113.5380	113.5401	0.002	0.0000	0.0000	0
2011/09/12	R211 2012/02/02	110.50	Call	Bond Future	3,038.0000	3,040.0000	0.066	0	0	0
2011/09/12	R211 2012/02/02	110.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/12	R211 2012/02/02	110.55	Call	Bond Future	2,988.0000	2,990.0000	0.067	0	0	0
2011/09/12	R211 2012/02/02	110.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/12	R211 2012/02/02	110.45	Call	Bond Future	3,088.0000	3,090.0000	0.065	0	0	0
2011/09/12	R211 2012/02/02	110.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/12	R212 2011/11/03			Bond Future	111.7174	111.7229	0.005	0.0000	0.0000	2,667
2011/09/12	R212 2011/11/03	2.50	Call	Bond Future	109,217.0000	109,223.0000	0.005	0	0	0
2011/09/12	R212 2011/11/03	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/12	R212 2011/11/03	2.55	Call	Bond Future	109,167.0000	109,173.0000	0.005	0	0	0
2011/09/12	R212 2011/11/03	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/12	R212 2011/11/03	2.45	Call	Bond Future	109,267.0000	109,273.0000	0.005	0	0	0
2011/09/12	R212 2011/11/03	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/12	R212 2012/02/02			Bond Future	111.8575	111.8623	0.004	0.0000	0.0000	0
2011/09/12	R212 2012/02/02	108.50	Call	Bond Future	3,358.0000	3,362.0000	0.119	0	0	0
2011/09/12	R212 2012/02/02	108.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/12	R212 2012/02/02	108.55	Call	Bond Future	3,308.0000	3,312.0000	0.121	0	0	0
2011/09/12	R212 2012/02/02	108.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/12	R212 2012/02/02	108.45	Call	Bond Future	3,408.0000	3,412.0000	0.117	0	0	0

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2011/09/12	R212 2012/02/02	108.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/12	R213 2011/11/03			Bond Future	8.1810	8.4900	3.777	0.0000	0.0000	0
2011/09/12	R213 2011/11/03	8.75	Call	Bond Future	4,808.0000	2,147.0000	(55.345)	0	0	0
2011/09/12	R213 2011/11/03	8.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/12	R213 2011/11/03	8.80	Call	Bond Future	5,211.0000	2,551.0000	(51.046)	0	0	0
2011/09/12	R213 2011/11/03	8.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/12	R213 2011/11/03	8.70	Call	Bond Future	4,401.0000	1,741.0000	(60.441)	0	0	0
2011/09/12	R213 2011/11/03	8.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/12	R213 2012/02/02			Bond Future	8.2420	8.5610	3.870	0.0000	0.0000	0
2011/09/12	R213 2012/02/02	9.00	Call	Bond Future	6,236.0000	3,528.0000	(43.425)	0	0	0
2011/09/12	R213 2012/02/02	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/12	R213 2012/02/02	9.05	Call	Bond Future	6,624.0000	3,916.0000	(40.882)	0	0	0
2011/09/12	R213 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/12	R213 2012/02/02	8.95	Call	Bond Future	5,845.0000	3,137.0000	(46.330)	0	0	0
2011/09/12	R213 2012/02/02	8.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/12	R213 2012/05/03			Bond Future	8.2950	8.6220	3.942	0.0000	0.0000	0
2011/09/12	R213 2012/05/03	9.25	Call	Bond Future	7,659.0000	4,918.0000	(35.788)	0	0	0
2011/09/12	R213 2012/05/03	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/12	R213 2012/05/03	9.30	Call	Bond Future	8,032.0000	5,291.0000	(34.126)	0	0	0
2011/09/12	R213 2012/05/03	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/12	R213 2012/05/03	9.20	Call	Bond Future	7,284.0000	4,543.0000	(37.630)	0	0	0
2011/09/12	R213 2012/05/03	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/12	R213 2012/08/02			Bond Future	8.3400	8.6770	4.041	0.0000	0.0000	0
2011/09/12	R213 2012/08/02	9.25	Call	Bond Future	7,244.0000	4,452.0000	(38.542)	0	0	0
2011/09/12	R213 2012/08/02	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/12	R213 2012/08/02	9.30	Call	Bond Future	7,616.0000	4,824.0000	(36.660)	0	0	0
2011/09/12	R213 2012/08/02	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/12	R213 2012/08/02	9.20	Call	Bond Future	6,869.0000	4,078.0000	(40.632)	0	0	0
2011/09/12	R213 2012/08/02	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/12	RZ02 2011/11/03			Bond Future	0.0050	0.0050	0.000	0.0000	0.0000	0
2011/09/12	RZ02 2011/11/03	1.00	Call	Bond Future	27,590.0000	27,590.0000	0.000	0	0	0
2011/09/12	RZ02 2011/11/03	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/12	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
2011/09/12	RZ02 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/12	RZ02 2011/11/03	0.95	Call	Bond Future	26,333.0000	26,333.0000	0.000	0	0	0
2011/09/12	RZ02 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/12	RZ11 2011/11/03			Bond Future	0.7760	0.7700	(0.773)	0.0000	0.0000	0
2011/09/12	RZ11 2011/11/03	1.00	Call	Bond Future	1,226.0000	1,226.0000	0.000	0	0	0
2011/09/12	RZ11 2011/11/03	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/12	RZ11 2011/11/03	1.05	Call	Bond Future	1,491.0000	1,491.0000	0.000	0	0	0
2011/09/12	RZ11 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/12	RZ11 2011/11/03	0.95	Call	Bond Future	961.0000	961.0000	0.000	0	0	0
2011/09/12	RZ11 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/12	RZ12 2011/11/03			Bond Future	1.9230	1.9190	(0.208)	0.0000	0.0000	0
2011/09/12	RZ12 2011/11/03	2.00	Call	Bond Future	778.0000	778.0000	0.000	0	0	0
2011/09/12	RZ12 2011/11/03	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/12	RZ12 2011/11/03	2.05	Call	Bond Future	1,255.0000	1,255.0000	0.000	0	0	0
2011/09/12	RZ12 2011/11/03	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/12	RZ12 2011/11/03	1.95	Call	Bond Future	298.0000	298.0000	0.000	0	0	0
2011/09/12	RZ12 2011/11/03	1.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/12	TRT1 2011/11/03			Index Future	362.3640	364.0240	0.458	0.0000	0.0000	0
2011/09/12	TRT1 2012/02/02			Index Future	367.2150	368.9020	0.459	0.0000	0.0000	0
Total										289526.00