



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 13/09/2011

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
2011/09/13	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/13	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/13	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/13	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/13	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/13	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/13	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/13	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/13	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/13	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/13	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/13	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/13	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/13	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/13	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/09/13	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/13	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/13	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/13	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/13	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/13	AL7T 2011/11/03			Index Future	405.6020	402.2700	(0.821)	0.0000	0.0000	16
2011/09/13	AL7T 2012/02/02			Index Future	411.4390	408.0580	(0.822)	0.0000	0.0000	0
2011/09/13	ALBI 2011/11/03			Index Future	372.3180	369.6130	(0.727)	0.0000	0.0000	1,640
2011/09/13	ALBI 2012/02/02			Index Future	377.6750	374.9320	(0.726)	0.0000	0.0000	0
2011/09/13	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/13	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/13	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/13	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/13	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/13	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/13	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/13	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/13	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/13	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/13	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/13	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0

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2011/09/13	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/13	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/13	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/13	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/13	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/13	CAAD 2011/09/19			Can-Do Future	0.0000	0.0001	100.000	0.0000	0.0000	22,388
2011/09/13	CAAE 2011/09/19			Can-Do Future	0.4810	0.4509	(6.258)	0.0000	0.0000	21,898
2011/09/13	CAAG 2011/10/24			Can-Do Future	7.4270	7.3750	(0.700)	0.0000	0.0000	0
2011/09/13	CAAG 2011/10/24	6.70	Call	Can-Do Future	731.0000	683.0000	(6.566)	0	0	0
2011/09/13	CAAG 2011/10/24	6.70	Put	Can-Do Future	4.0000	8.0000	100.000	0	0	0
2011/09/13	CAAG 2011/10/24	6.75	Call	Can-Do Future	682.0000	635.0000	(6.891)	0	0	0
2011/09/13	CAAG 2011/10/24	6.75	Put	Can-Do Future	5.0000	10.0000	100.000	0	0	0
2011/09/13	CAAG 2011/10/24	6.65	Call	Can-Do Future	780.0000	732.0000	(6.154)	0	0	0
2011/09/13	CAAG 2011/10/24	6.65	Put	Can-Do Future	3.0000	7.0000	133.333	0	0	0
2011/09/13	CAAG 2011/10/24	7.00	Put	Can-Do Future	26.0000	41.0000	57.692	0	0	0
2011/09/13	CAAG 2011/10/24	7.00	Call	Can-Do Future	453.0000	416.0000	(8.168)	0	0	14,286
2011/09/13	CAAG 2011/10/24	7.40	Put	Can-Do Future	169.0000	201.0000	18.935	0	0	0
2011/09/13	CAAG 2011/10/24	7.40	Call	Can-Do Future	196.0000	176.0000	(10.204)	0	0	6,757
2011/09/13	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/13	CRD1 2011/11/03			Index Future	165.0850	165.5830	0.302	0.0000	0.0000	0
2011/09/13	CRD1 2012/02/02			Index Future	167.2950	167.8020	0.303	0.0000	0.0000	0
2011/09/13	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/13	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/13	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/09/13	GOVI 2011/11/03			GOVI	372.9400	370.2330	(0.726)	0.0000	0.0000	162
2011/09/13	GOVI 2011/11/03	357.00	Call	GOVI	159,400.0000	132,330.0000	(16.982)	0	0	0
2011/09/13	GOVI 2011/11/03	357.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/09/13	GOVI 2011/11/03	357.01	Call	GOVI	159,300.0000	132,230.0000	(16.993)	0	0	0
2011/09/13	GOVI 2011/11/03	357.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/09/13	GOVI 2011/11/03	356.99	Call	GOVI	159,500.0000	132,430.0000	(16.972)	0	0	0
2011/09/13	GOVI 2011/11/03	356.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/09/13	GOVI 2012/02/02			GOVI	378.3070	375.5600	(0.726)	0.0000	0.0000	0
2011/09/13	GOVI 2012/02/02	369.00	Call	GOVI	93,070.0000	65,600.0000	(29.515)	0	0	0
2011/09/13	GOVI 2012/02/02	369.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/09/13	GOVI 2012/02/02	369.01	Call	GOVI	92,970.0000	65,500.0000	(29.547)	0	0	0
2011/09/13	GOVI 2012/02/02	369.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/09/13	GOVI 2012/02/02	368.99	Call	GOVI	93,170.0000	65,700.0000	(29.484)	0	0	0
2011/09/13	GOVI 2012/02/02	368.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/09/13	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/09/13	IGOV 2011/11/03			Index Future	163.7120	163.0830	(0.384)	0.0000	0.0000	84
2011/09/13	IGOV 2012/02/02			Index Future	166.0680	165.4300	(0.384)	0.0000	0.0000	0
2011/09/13	ILBI 2012/02/02			Index Future	449.1840	449.2370	0.012	0.0000	0.0000	88
2011/09/13	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/09/13	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/09/13	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/09/13	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/09/13	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/09/13	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/09/13	JBAF 2011/09/21			Jibar Tradeable Future	5.5400	5.5400	0.000	0.0000	0.0000	16,389
2011/09/13	JBAF 2011/10/19			Jibar Tradeable Future	5.4600	5.4500	(0.183)	0.0000	0.0000	1,000
2011/09/13	JBAF 2011/11/16			Jibar Tradeable Future	5.4200	5.4100	(0.185)	0.0000	0.0000	1,000

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2011/09/13	JBAF 2011/12/21			Jibar Tradeable Future	5.3800	5.3800	0.000	0.0000	0.0000	5,541
2011/09/13	JBAF 2012/01/18			Jibar Tradeable Future	5.3600	5.3600	0.000	0.0000	0.0000	0
2011/09/13	JBAF 2012/02/15			Jibar Tradeable Future	5.3100	5.3100	0.000	0.0000	0.0000	0
2011/09/13	JBAF 2012/03/20			Jibar Tradeable Future	5.3000	5.3000	0.000	0.0000	0.0000	1,340
2011/09/13	JBAF 2012/06/20			Jibar Tradeable Future	5.3300	5.3400	0.188	0.0000	0.0000	2,890
2011/09/13	JBAF 2012/09/19			Jibar Tradeable Future	5.4900	5.5800	1.639	0.0000	0.0000	44,760
2011/09/13	JBAF 2012/12/19			Jibar Tradeable Future	5.6600	5.7600	1.767	0.0000	0.0000	990
2011/09/13	JBAF 2013/03/20			Jibar Tradeable Future	5.8900	6.0100	2.037	0.0000	0.0000	790
2011/09/13	JBAF 2013/06/19			Jibar Tradeable Future	6.1200	6.2600	2.288	0.0000	0.0000	1,250
2011/09/13	JN02 2011/11/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/09/13	JN02 2011/11/03	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/13	JN02 2011/11/03	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/13	JN02 2011/11/03	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/13	JN02 2011/11/03	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/09/13	JN02 2011/11/03	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/09/13	JN02 2011/11/03	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/13	JN05 2011/11/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/09/13	JN05 2011/11/03	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/13	JN05 2011/11/03	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/13	JN05 2011/11/03	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/13	JN05 2011/11/03	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/09/13	JN05 2011/11/03	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/09/13	JN05 2011/11/03	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/13	JN10 2011/11/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/09/13	JN10 2011/11/03	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/13	JN10 2011/11/03	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/13	JN10 2011/11/03	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/13	JN10 2011/11/03	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/09/13	JN10 2011/11/03	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/09/13	JN10 2011/11/03	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/13	OTH1 2011/11/03			Index Future	368.5470	365.8620	(0.729)	0.0000	0.0000	0
2011/09/13	OTH1 2012/02/02			Index Future	373.8500	371.1270	(0.728)	0.0000	0.0000	0

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2011/09/13	R157 2011/11/03			Bond Future	6.6900	6.8680	2.661	0.0000	0.0000	16,687
2011/09/13	R157 2011/11/03	8.25	Call	Bond Future	5,770.0000	5,096.0000	(11.681)	0	0	0
2011/09/13	R157 2011/11/03	8.25	Put	Bond Future	1.0000	3.0000	200.000	0	0	0
2011/09/13	R157 2011/11/03	8.30	Call	Bond Future	5,949.0000	5,274.0000	(11.346)	0	0	0
2011/09/13	R157 2011/11/03	8.30	Put	Bond Future	1.0000	2.0000	100.000	0	0	0
2011/09/13	R157 2011/11/03	8.20	Call	Bond Future	5,591.0000	4,917.0000	(12.055)	0	0	0
2011/09/13	R157 2011/11/03	8.20	Put	Bond Future	2.0000	4.0000	100.000	0	0	0
2011/09/13	R157 2011/11/03	6.55	Put	Bond Future	1,052.0000	1,502.0000	42.776	0	0	0
2011/09/13	R157 2011/11/03	6.55	Call	Bond Future	517.0000	291.0000	(43.714)	0	0	1,200
2011/09/13	R157 2011/11/03	7.00	Put	Bond Future	316.0000	533.0000	68.671	0	0	0
2011/09/13	R157 2011/11/03	7.00	Call	Bond Future	1,491.0000	1,031.0000	(30.852)	0	0	400
2011/09/13	R157 2011/11/03	7.10	Call	Bond Future	1,779.0000	1,274.0000	(28.387)	0	0	0
2011/09/13	R157 2011/11/03	7.10	Put	Bond Future	229.0000	400.0000	74.672	0	0	400
2011/09/13	R157 2011/11/03	7.55	Call	Bond Future	3,264.0000	2,631.0000	(19.393)	0	0	0
2011/09/13	R157 2011/11/03	7.55	Put	Bond Future	40.0000	83.0000	107.500	0	0	1,200
2011/09/13	R157 2012/02/02			Bond Future	6.7670	6.9600	2.852	0.0000	0.0000	0
2011/09/13	R157 2012/02/02	8.50	Call	Bond Future	6,046.0000	5,399.0000	(10.701)	0	0	0
2011/09/13	R157 2012/02/02	8.50	Put	Bond Future	73.0000	111.0000	52.055	0	0	0
2011/09/13	R157 2012/02/02	8.55	Call	Bond Future	6,204.0000	5,554.0000	(10.477)	0	0	0
2011/09/13	R157 2012/02/02	8.55	Put	Bond Future	65.0000	99.0000	52.308	0	0	0
2011/09/13	R157 2012/02/02	8.45	Call	Bond Future	5,887.0000	5,243.0000	(10.939)	0	0	0
2011/09/13	R157 2012/02/02	8.45	Put	Bond Future	81.0000	122.0000	50.617	0	0	0
2011/09/13	R157 2012/02/02	6.55	Call	Bond Future	998.0000	736.0000	(26.253)	0	0	0
2011/09/13	R157 2012/02/02	6.55	Put	Bond Future	1,773.0000	2,196.0000	23.858	0	0	130
2011/09/13	R157 2012/02/02	6.00	Put	Bond Future	3,153.0000	3,711.0000	17.697	0	0	0
2011/09/13	R157 2012/02/02	6.00	Call	Bond Future	384.0000	258.0000	(32.813)	0	0	130
2011/09/13	R157 2012/02/02	7.05	Call	Bond Future	1,928.0000	1,525.0000	(20.902)	0	0	0
2011/09/13	R157 2012/02/02	7.05	Put	Bond Future	926.0000	1,208.0000	30.454	0	0	130
2011/09/13	R157 2012/05/03			Bond Future	6.8280	7.0380	3.076	0.0000	0.0000	0
2011/09/13	R157 2012/05/03	8.25	Call	Bond Future	4,879.0000	4,288.0000	(12.113)	0	0	0
2011/09/13	R157 2012/05/03	8.25	Put	Bond Future	286.0000	388.0000	35.664	0	0	0
2011/09/13	R157 2012/05/03	8.30	Call	Bond Future	5,017.0000	4,420.0000	(11.900)	0	0	0
2011/09/13	R157 2012/05/03	8.30	Put	Bond Future	267.0000	362.0000	35.581	0	0	0
2011/09/13	R157 2012/05/03	8.20	Call	Bond Future	4,741.0000	4,156.0000	(12.339)	0	0	0

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2011/09/13	R157 2012/05/03	8.20	Put	Bond Future	306.0000	413.0000	34.967	0	0	0
2011/09/13	R157 2012/08/02			Bond Future	6.8630	7.0940	3.366	0.0000	0.0000	0
2011/09/13	R157 2012/08/02	8.00	Call	Bond Future	4,146.0000	3,622.0000	(12.639)	0	0	0
2011/09/13	R157 2012/08/02	8.00	Put	Bond Future	723.0000	905.0000	25.173	0	0	0
2011/09/13	R157 2012/08/02	8.05	Call	Bond Future	4,261.0000	3,731.0000	(12.438)	0	0	0
2011/09/13	R157 2012/08/02	8.05	Put	Bond Future	690.0000	866.0000	25.507	0	0	0
2011/09/13	R157 2012/08/02	7.95	Call	Bond Future	4,032.0000	3,515.0000	(12.822)	0	0	0
2011/09/13	R157 2012/08/02	7.95	Put	Bond Future	757.0000	946.0000	24.967	0	0	0
2011/09/13	R186 2011/11/03			Bond Future	8.1920	8.2830	1.111	0.0000	0.0000	22,457
2011/09/13	R186 2011/11/03	9.00	Call	Bond Future	7,779.0000	6,971.0000	(10.387)	0	0	0
2011/09/13	R186 2011/11/03	9.00	Put	Bond Future	236.0000	313.0000	32.627	0	0	0
2011/09/13	R186 2011/11/03	9.05	Call	Bond Future	8,186.0000	7,367.0000	(10.005)	0	0	0
2011/09/13	R186 2011/11/03	9.05	Put	Bond Future	199.0000	266.0000	33.668	0	0	0
2011/09/13	R186 2011/11/03	8.95	Call	Bond Future	7,376.0000	6,580.0000	(10.792)	0	0	0
2011/09/13	R186 2011/11/03	8.95	Put	Bond Future	279.0000	369.0000	32.258	0	0	0
2011/09/13	R186 2011/11/03	8.75	Put	Bond Future	527.0000	678.0000	28.653	0	0	0
2011/09/13	R186 2011/11/03	8.75	Call	Bond Future	5,812.0000	5,077.0000	(12.646)	0	0	0
2011/09/13	R186 2011/11/03	8.10	Put	Bond Future	2,734.0000	3,232.0000	18.215	0	0	0
2011/09/13	R186 2011/11/03	8.10	Call	Bond Future	1,829.0000	1,441.0000	(21.214)	0	0	1,275
2011/09/13	R186 2011/11/03	8.35	Put	Bond Future	1,565.0000	1,911.0000	22.109	0	0	0
2011/09/13	R186 2011/11/03	8.35	Call	Bond Future	3,097.0000	2,557.0000	(17.436)	0	0	425
2011/09/13	R186 2011/11/03	8.55	Call	Bond Future	4,366.0000	3,718.0000	(14.842)	0	0	0
2011/09/13	R186 2011/11/03	8.55	Put	Bond Future	936.0000	1,173.0000	25.321	0	0	425
2011/09/13	R186 2011/11/03	9.10	Call	Bond Future	8,595.0000	7,767.0000	(9.634)	0	0	0
2011/09/13	R186 2011/11/03	9.10	Put	Bond Future	167.0000	224.0000	34.132	0	0	1,275
2011/09/13	R186 2011/11/03	7.80	Put	Bond Future	4,746.0000	5,415.0000	14.096	0	0	0
2011/09/13	R186 2011/11/03	7.80	Call	Bond Future	820.0000	604.0000	(26.341)	0	0	250
2011/09/13	R186 2011/11/03	8.00	Call	Bond Future	1,430.0000	1,103.0000	(22.867)	0	0	0
2011/09/13	R186 2011/11/03	8.00	Put	Bond Future	3,330.0000	3,889.0000	16.787	0	0	250
2011/09/13	R186 2011/11/03	8.20	Call	Bond Future	2,290.0000	1,841.0000	(19.607)	0	0	0
2011/09/13	R186 2011/11/03	8.20	Put	Bond Future	2,212.0000	2,648.0000	19.711	0	0	250
2011/09/13	R186 2012/02/02			Bond Future	8.2640	8.3580	1.137	0.0000	0.0000	2,501
2011/09/13	R186 2012/02/02	9.00	Call	Bond Future	8,223.0000	7,535.0000	(8.367)	0	0	0
2011/09/13	R186 2012/02/02	9.00	Put	Bond Future	1,446.0000	1,656.0000	14.523	0	0	0

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2011/09/13	R186 2012/02/02	9.05	Call	Bond Future	8,559.0000	7,859.0000	(8.179)	0	0	0
2011/09/13	R186 2012/02/02	9.05	Put	Bond Future	1,342.0000	1,540.0000	14.754	0	0	0
2011/09/13	R186 2012/02/02	8.95	Call	Bond Future	7,893.0000	7,218.0000	(8.552)	0	0	0
2011/09/13	R186 2012/02/02	8.95	Put	Bond Future	1,558.0000	1,781.0000	14.313	0	0	0
2011/09/13	R186 2012/02/02	7.75	Put	Bond Future	7,013.0000	7,628.0000	8.769	0	0	0
2011/09/13	R186 2012/02/02	7.75	Call	Bond Future	1,924.0000	1,641.0000	(14.709)	0	0	6,000
2011/09/13	R186 2012/02/02	6.75	Put	Bond Future	16,176.0000	17,017.0000	5.199	0	0	0
2011/09/13	R186 2012/02/02	6.75	Call	Bond Future	261.0000	204.0000	(21.839)	0	0	6,000
2011/09/13	R186 2012/05/03			Bond Future	8.3320	8.4290	1.164	0.0000	0.0000	0
2011/09/13	R186 2012/05/03	9.00	Call	Bond Future	8,770.0000	8,134.0000	(7.252)	0	0	0
2011/09/13	R186 2012/05/03	9.00	Put	Bond Future	2,702.0000	2,976.0000	10.141	0	0	0
2011/09/13	R186 2012/05/03	9.05	Call	Bond Future	9,069.0000	8,423.0000	(7.123)	0	0	0
2011/09/13	R186 2012/05/03	9.05	Put	Bond Future	2,565.0000	2,829.0000	10.292	0	0	0
2011/09/13	R186 2012/05/03	8.95	Call	Bond Future	8,473.0000	7,849.0000	(7.365)	0	0	0
2011/09/13	R186 2012/05/03	8.95	Put	Bond Future	2,844.0000	3,130.0000	10.056	0	0	0
2011/09/13	R186 2012/08/02			Bond Future	8.3910	8.4920	1.204	0.0000	0.0000	0
2011/09/13	R186 2012/08/02	8.75	Call	Bond Future	7,725.0000	7,158.0000	(7.340)	0	0	0
2011/09/13	R186 2012/08/02	8.75	Put	Bond Future	4,462.0000	4,826.0000	8.158	0	0	0
2011/09/13	R186 2012/08/02	8.80	Call	Bond Future	7,990.0000	7,412.0000	(7.234)	0	0	0
2011/09/13	R186 2012/08/02	8.80	Put	Bond Future	4,283.0000	4,636.0000	8.242	0	0	0
2011/09/13	R186 2012/08/02	8.70	Call	Bond Future	7,466.0000	6,910.0000	(7.447)	0	0	0
2011/09/13	R186 2012/08/02	8.70	Put	Bond Future	4,649.0000	5,025.0000	8.088	0	0	0
2011/09/13	R189 2011/11/03			Bond Future	214.3733	214.3724	0.000	0.0000	0.0000	0
2011/09/13	R189 2011/11/03	212.00	Call	Bond Future	2,373.0000	2,372.0000	(0.042)	0	0	0
2011/09/13	R189 2011/11/03	212.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/13	R189 2011/11/03	212.05	Call	Bond Future	2,323.0000	2,322.0000	(0.043)	0	0	0
2011/09/13	R189 2011/11/03	212.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/13	R189 2011/11/03	211.95	Call	Bond Future	2,423.0000	2,422.0000	(0.041)	0	0	0
2011/09/13	R189 2011/11/03	211.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/13	R197 2011/11/03			Bond Future	246.4667	245.3299	(0.461)	0.0000	0.0000	183
2011/09/13	R197 2011/11/03	238.50	Call	Bond Future	7,967.0000	6,830.0000	(14.271)	0	0	0
2011/09/13	R197 2011/11/03	238.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/13	R197 2011/11/03	238.55	Call	Bond Future	7,917.0000	6,780.0000	(14.362)	0	0	0

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2011/09/13	R197 2011/11/03	238.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/13	R197 2011/11/03	238.45	Call	Bond Future	8,017.0000	6,880.0000	(14.182)	0	0	0
2011/09/13	R197 2011/11/03	238.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/13	R201 2011/11/03			Bond Future	6.3630	6.5570	3.049	0.0000	0.0000	3,090
2011/09/13	R201 2011/11/03	8.00	Call	Bond Future	4,624.0000	4,063.0000	(12.132)	0	0	0
2011/09/13	R201 2011/11/03	8.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/13	R201 2011/11/03	8.05	Call	Bond Future	4,761.0000	4,200.0000	(11.783)	0	0	0
2011/09/13	R201 2011/11/03	8.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/13	R201 2011/11/03	7.95	Call	Bond Future	4,487.0000	3,925.0000	(12.525)	0	0	0
2011/09/13	R201 2011/11/03	7.95	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2011/09/13	R201 2012/02/02			Bond Future	6.4150	6.6290	3.336	0.0000	0.0000	0
2011/09/13	R201 2012/02/02	8.25	Call	Bond Future	4,786.0000	4,221.0000	(11.805)	0	0	0
2011/09/13	R201 2012/02/02	8.25	Put	Bond Future	6.0000	13.0000	116.667	0	0	0
2011/09/13	R201 2012/02/02	8.30	Call	Bond Future	4,911.0000	4,345.0000	(11.525)	0	0	0
2011/09/13	R201 2012/02/02	8.30	Put	Bond Future	5.0000	10.0000	100.000	0	0	0
2011/09/13	R201 2012/02/02	8.20	Call	Bond Future	4,660.0000	4,096.0000	(12.103)	0	0	0
2011/09/13	R201 2012/02/02	8.20	Put	Bond Future	7.0000	14.0000	100.000	0	0	0
2011/09/13	R201 2012/05/03			Bond Future	6.4500	6.6860	3.659	0.0000	0.0000	0
2011/09/13	R201 2012/05/03	7.75	Call	Bond Future	3,282.0000	2,780.0000	(15.296)	0	0	0
2011/09/13	R201 2012/05/03	7.75	Put	Bond Future	146.0000	222.0000	52.055	0	0	0
2011/09/13	R201 2012/05/03	7.80	Call	Bond Future	3,387.0000	2,880.0000	(14.969)	0	0	0
2011/09/13	R201 2012/05/03	7.80	Put	Bond Future	133.0000	204.0000	53.383	0	0	0
2011/09/13	R201 2012/05/03	7.70	Call	Bond Future	3,177.0000	2,681.0000	(15.612)	0	0	0
2011/09/13	R201 2012/05/03	7.70	Put	Bond Future	159.0000	242.0000	52.201	0	0	0
2011/09/13	R201 2012/08/02			Bond Future	6.4520	6.7170	4.107	0.0000	0.0000	0
2011/09/13	R201 2012/08/02	7.50	Call	Bond Future	2,613.0000	2,154.0000	(17.566)	0	0	0
2011/09/13	R201 2012/08/02	7.50	Put	Bond Future	302.0000	433.0000	43.377	0	0	0
2011/09/13	R201 2012/08/02	7.55	Call	Bond Future	2,702.0000	2,237.0000	(17.209)	0	0	0
2011/09/13	R201 2012/08/02	7.55	Put	Bond Future	282.0000	408.0000	44.681	0	0	0
2011/09/13	R201 2012/08/02	7.45	Call	Bond Future	2,524.0000	2,073.0000	(17.868)	0	0	0
2011/09/13	R201 2012/08/02	7.45	Put	Bond Future	322.0000	461.0000	43.168	0	0	0
2011/09/13	R202 2011/11/03			Bond Future	185.9721	184.7925	(0.634)	0.0000	0.0000	30,266
2011/09/13	R202 2011/11/03	0.50	Call	Bond Future	185,472.0000	184,292.0000	(0.636)	0	0	0

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2011/09/13	R202 2011/11/03	0.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/13	R202 2011/11/03	0.55	Call	Bond Future	185,422.0000	184,242.0000	(0.636)	0	0	0
2011/09/13	R202 2011/11/03	0.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/13	R202 2011/11/03	0.45	Call	Bond Future	185,522.0000	184,342.0000	(0.636)	0	0	0
2011/09/13	R202 2011/11/03	0.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/13	R202 2012/02/02			Bond Future	185.9851	184.7880	(0.644)	0.0000	0.0000	0
2011/09/13	R202 2012/02/02	177.00	Call	Bond Future	8,985.0000	7,788.0000	(13.322)	0	0	0
2011/09/13	R202 2012/02/02	177.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/13	R202 2012/02/02	177.05	Call	Bond Future	8,935.0000	7,738.0000	(13.397)	0	0	0
2011/09/13	R202 2012/02/02	177.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/13	R202 2012/02/02	176.95	Call	Bond Future	9,035.0000	7,838.0000	(13.248)	0	0	0
2011/09/13	R202 2012/02/02	176.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/13	R203 2011/11/03			Bond Future	7.4710	7.6510	2.409	0.0000	0.0000	2,154
2011/09/13	R203 2011/11/03	8.50	Call	Bond Future	4,812.0000	3,995.0000	(16.978)	0	0	0
2011/09/13	R203 2011/11/03	8.50	Put	Bond Future	37.0000	76.0000	105.405	0	0	0
2011/09/13	R203 2011/11/03	8.55	Call	Bond Future	5,030.0000	4,207.0000	(16.362)	0	0	0
2011/09/13	R203 2011/11/03	8.55	Put	Bond Future	30.0000	63.0000	110.000	0	0	0
2011/09/13	R203 2011/11/03	8.45	Call	Bond Future	4,595.0000	3,785.0000	(17.628)	0	0	0
2011/09/13	R203 2011/11/03	8.45	Put	Bond Future	46.0000	91.0000	97.826	0	0	0
2011/09/13	R203 2012/02/02			Bond Future	7.5650	7.7550	2.512	0.0000	0.0000	0
2011/09/13	R203 2012/02/02	8.75	Call	Bond Future	5,599.0000	4,861.0000	(13.181)	0	0	0
2011/09/13	R203 2012/02/02	8.75	Put	Bond Future	338.0000	467.0000	38.166	0	0	0
2011/09/13	R203 2012/02/02	8.80	Call	Bond Future	5,786.0000	5,039.0000	(12.910)	0	0	0
2011/09/13	R203 2012/02/02	8.80	Put	Bond Future	311.0000	430.0000	38.264	0	0	0
2011/09/13	R203 2012/02/02	8.70	Call	Bond Future	5,413.0000	4,684.0000	(13.468)	0	0	0
2011/09/13	R203 2012/02/02	8.70	Put	Bond Future	368.0000	505.0000	37.228	0	0	0
2011/09/13	R203 2012/05/03			Bond Future	7.6500	7.8510	2.627	0.0000	0.0000	0
2011/09/13	R203 2012/05/03	8.75	Call	Bond Future	5,454.0000	4,774.0000	(12.468)	0	0	0
2011/09/13	R203 2012/05/03	8.75	Put	Bond Future	755.0000	954.0000	26.358	0	0	0
2011/09/13	R203 2012/05/03	8.80	Call	Bond Future	5,619.0000	4,930.0000	(12.262)	0	0	0
2011/09/13	R203 2012/05/03	8.80	Put	Bond Future	713.0000	903.0000	26.648	0	0	0
2011/09/13	R203 2012/05/03	8.70	Call	Bond Future	5,291.0000	4,620.0000	(12.682)	0	0	0
2011/09/13	R203 2012/05/03	8.70	Put	Bond Future	800.0000	1,008.0000	26.000	0	0	0
2011/09/13	R203 2012/08/02			Bond Future	7.7210	7.9340	2.759	0.0000	0.0000	0

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2011/09/13	R203 2012/08/02	8.50	Call	Bond Future	4,749.0000	4,153.0000	(12.550)	0	0	0
2011/09/13	R203 2012/08/02	8.50	Put	Bond Future	1,531.0000	1,828.0000	19.399	0	0	0
2011/09/13	R203 2012/08/02	8.55	Call	Bond Future	4,889.0000	4,284.0000	(12.375)	0	0	0
2011/09/13	R203 2012/08/02	8.55	Put	Bond Future	1,469.0000	1,757.0000	19.605	0	0	0
2011/09/13	R203 2012/08/02	8.45	Call	Bond Future	4,610.0000	4,023.0000	(12.733)	0	0	0
2011/09/13	R203 2012/08/02	8.45	Put	Bond Future	1,595.0000	1,901.0000	19.185	0	0	0
2011/09/13	R204 2011/11/03			Bond Future	7.6950	7.8630	2.183	0.0000	0.0000	3,184
2011/09/13	R204 2011/11/03	8.75	Call	Bond Future	5,602.0000	4,728.0000	(15.602)	0	0	0
2011/09/13	R204 2011/11/03	8.75	Put	Bond Future	40.0000	78.0000	95.000	0	0	0
2011/09/13	R204 2011/11/03	8.80	Call	Bond Future	5,849.0000	4,968.0000	(15.062)	0	0	0
2011/09/13	R204 2011/11/03	8.80	Put	Bond Future	33.0000	64.0000	93.939	0	0	0
2011/09/13	R204 2011/11/03	8.70	Call	Bond Future	5,357.0000	4,490.0000	(16.184)	0	0	0
2011/09/13	R204 2011/11/03	8.70	Put	Bond Future	50.0000	95.0000	90.000	0	0	0
2011/09/13	R204 2012/02/02			Bond Future	7.7830	7.9600	2.274	0.0000	0.0000	0
2011/09/13	R204 2012/02/02	9.00	Call	Bond Future	6,500.0000	5,691.0000	(12.446)	0	0	0
2011/09/13	R204 2012/02/02	9.00	Put	Bond Future	318.0000	439.0000	38.050	0	0	0
2011/09/13	R204 2012/02/02	9.05	Call	Bond Future	6,717.0000	5,899.0000	(12.178)	0	0	0
2011/09/13	R204 2012/02/02	9.05	Put	Bond Future	291.0000	403.0000	38.488	0	0	0
2011/09/13	R204 2012/02/02	8.95	Call	Bond Future	6,286.0000	5,485.0000	(12.743)	0	0	0
2011/09/13	R204 2012/02/02	8.95	Put	Bond Future	349.0000	477.0000	36.676	0	0	0
2011/09/13	R204 2012/05/03			Bond Future	7.8660	8.0510	2.352	0.0000	0.0000	0
2011/09/13	R204 2012/05/03	8.75	Call	Bond Future	5,456.0000	4,766.0000	(12.647)	0	0	0
2011/09/13	R204 2012/05/03	8.75	Put	Bond Future	1,064.0000	1,313.0000	23.402	0	0	0
2011/09/13	R204 2012/05/03	8.80	Call	Bond Future	5,644.0000	4,944.0000	(12.403)	0	0	0
2011/09/13	R204 2012/05/03	8.80	Put	Bond Future	1,011.0000	1,250.0000	23.640	0	0	0
2011/09/13	R204 2012/05/03	8.70	Call	Bond Future	5,276.0000	4,596.0000	(12.889)	0	0	0
2011/09/13	R204 2012/05/03	8.70	Put	Bond Future	1,126.0000	1,385.0000	23.002	0	0	0
2011/09/13	R204 2012/08/02			Bond Future	7.9380	8.1330	2.457	0.0000	0.0000	0
2011/09/13	R204 2012/08/02	8.50	Call	Bond Future	4,761.0000	4,157.0000	(12.686)	0	0	0
2011/09/13	R204 2012/08/02	8.50	Put	Bond Future	2,033.0000	2,386.0000	17.364	0	0	0
2011/09/13	R204 2012/08/02	8.55	Call	Bond Future	4,916.0000	4,302.0000	(12.490)	0	0	0
2011/09/13	R204 2012/08/02	8.55	Put	Bond Future	1,950.0000	2,293.0000	17.590	0	0	0
2011/09/13	R204 2012/08/02	8.45	Call	Bond Future	4,607.0000	4,014.0000	(12.872)	0	0	0
2011/09/13	R204 2012/08/02	8.45	Put	Bond Future	2,118.0000	2,482.0000	17.186	0	0	0

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2011/09/13	R206 2011/11/03			Bond Future	6.1980	6.4010	3.275	0.0000	0.0000	12,577
2011/09/13	R206 2011/11/03	7.75	Call	Bond Future	3,120.0000	2,705.0000	(13.301)	0	0	0
2011/09/13	R206 2011/11/03	7.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/13	R206 2011/11/03	7.80	Call	Bond Future	3,218.0000	2,803.0000	(12.896)	0	0	0
2011/09/13	R206 2011/11/03	7.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/13	R206 2011/11/03	7.70	Call	Bond Future	3,021.0000	2,607.0000	(13.704)	0	0	0
2011/09/13	R206 2011/11/03	7.70	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2011/09/13	R206 2012/02/02			Bond Future	6.2470	6.4790	3.714	0.0000	0.0000	0
2011/09/13	R206 2012/02/02	8.00	Call	Bond Future	3,148.0000	2,737.0000	(13.056)	0	0	0
2011/09/13	R206 2012/02/02	8.00	Put	Bond Future	13.0000	24.0000	84.615	0	0	0
2011/09/13	R206 2012/02/02	8.05	Call	Bond Future	3,233.0000	2,821.0000	(12.744)	0	0	0
2011/09/13	R206 2012/02/02	8.05	Put	Bond Future	10.0000	20.0000	100.000	0	0	0
2011/09/13	R206 2012/02/02	7.95	Call	Bond Future	3,062.0000	2,653.0000	(13.357)	0	0	0
2011/09/13	R206 2012/02/02	7.95	Put	Bond Future	14.0000	28.0000	100.000	0	0	0
2011/09/13	R206 2012/05/03			Bond Future	6.2770	6.5460	4.285	0.0000	0.0000	0
2011/09/13	R206 2012/05/03	7.50	Call	Bond Future	2,112.0000	1,765.0000	(16.430)	0	0	0
2011/09/13	R206 2012/05/03	7.50	Put	Bond Future	180.0000	263.0000	46.111	0	0	0
2011/09/13	R206 2012/05/03	7.55	Call	Bond Future	2,177.0000	1,825.0000	(16.169)	0	0	0
2011/09/13	R206 2012/05/03	7.55	Put	Bond Future	168.0000	245.0000	45.833	0	0	0
2011/09/13	R206 2012/05/03	7.45	Call	Bond Future	2,047.0000	1,705.0000	(16.707)	0	0	0
2011/09/13	R206 2012/05/03	7.45	Put	Bond Future	193.0000	281.0000	45.596	0	0	0
2011/09/13	R206 2012/08/02			Bond Future	6.2530	6.5720	5.102	0.0000	0.0000	0
2011/09/13	R206 2012/08/02	7.25	Call	Bond Future	1,676.0000	1,365.0000	(18.556)	0	0	0
2011/09/13	R206 2012/08/02	7.25	Put	Bond Future	321.0000	446.0000	38.941	0	0	0
2011/09/13	R206 2012/08/02	7.30	Call	Bond Future	1,727.0000	1,410.0000	(18.356)	0	0	0
2011/09/13	R206 2012/08/02	7.30	Put	Bond Future	305.0000	424.0000	39.016	0	0	0
2011/09/13	R206 2012/08/02	7.20	Call	Bond Future	1,626.0000	1,319.0000	(18.881)	0	0	0
2011/09/13	R206 2012/08/02	7.20	Put	Bond Future	339.0000	468.0000	38.053	0	0	0
2011/09/13	R207 2011/11/03			Bond Future	7.8980	8.0350	1.735	0.0000	0.0000	8,999
2011/09/13	R207 2011/11/03	8.75	Call	Bond Future	4,895.0000	4,169.0000	(14.831)	0	0	0
2011/09/13	R207 2011/11/03	8.75	Put	Bond Future	108.0000	172.0000	59.259	0	0	0
2011/09/13	R207 2011/11/03	8.80	Call	Bond Future	5,149.0000	4,413.0000	(14.294)	0	0	0
2011/09/13	R207 2011/11/03	8.80	Put	Bond Future	90.0000	145.0000	61.111	0	0	0

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2011/09/13	R207 2011/11/03	8.70	Call	Bond Future	4,644.0000	3,928.0000	(15.418)	0	0	0
2011/09/13	R207 2011/11/03	8.70	Put	Bond Future	129.0000	204.0000	58.140	0	0	0
2011/09/13	R207 2011/11/03	7.90	Put	Bond Future	1,297.0000	1,713.0000	32.074	0	0	0
2011/09/13	R207 2011/11/03	7.90	Call	Bond Future	1,309.0000	934.0000	(28.648)	0	0	2,000
2011/09/13	R207 2011/11/03	8.15	Call	Bond Future	2,156.0000	1,643.0000	(23.794)	0	0	0
2011/09/13	R207 2011/11/03	8.15	Put	Bond Future	708.0000	986.0000	39.266	0	0	2,000
2011/09/13	R207 2011/11/03	8.35	Call	Bond Future	2,982.0000	2,376.0000	(20.322)	0	0	0
2011/09/13	R207 2011/11/03	8.35	Put	Bond Future	404.0000	589.0000	45.792	0	0	2,000
2011/09/13	R207 2011/11/03	7.30	Put	Bond Future	3,780.0000	4,473.0000	18.333	0	0	0
2011/09/13	R207 2011/11/03	7.30	Call	Bond Future	230.0000	133.0000	(42.174)	0	0	900
2011/09/13	R207 2011/11/03	7.75	Put	Bond Future	1,780.0000	2,277.0000	27.921	0	0	0
2011/09/13	R207 2011/11/03	7.75	Call	Bond Future	916.0000	623.0000	(31.987)	0	0	300
2011/09/13	R207 2011/11/03	7.95	Put	Bond Future	1,159.0000	1,546.0000	33.391	0	0	300
2011/09/13	R207 2011/11/03	7.95	Call	Bond Future	1,460.0000	1,056.0000	(27.671)	0	0	0
2011/09/13	R207 2011/11/03	8.40	Call	Bond Future	3,206.0000	2,580.0000	(19.526)	0	0	0
2011/09/13	R207 2011/11/03	8.40	Put	Bond Future	348.0000	513.0000	47.414	0	0	900
2011/09/13	R207 2012/02/02			Bond Future	7.9840	8.1280	1.804	0.0000	0.0000	0
2011/09/13	R207 2012/02/02	9.00	Call	Bond Future	6,065.0000	5,398.0000	(10.998)	0	0	0
2011/09/13	R207 2012/02/02	9.00	Put	Bond Future	542.0000	684.0000	26.199	0	0	0
2011/09/13	R207 2012/02/02	9.05	Call	Bond Future	6,283.0000	5,608.0000	(10.743)	0	0	0
2011/09/13	R207 2012/02/02	9.05	Put	Bond Future	499.0000	632.0000	26.653	0	0	0
2011/09/13	R207 2012/02/02	8.95	Call	Bond Future	5,848.0000	5,191.0000	(11.235)	0	0	0
2011/09/13	R207 2012/02/02	8.95	Put	Bond Future	588.0000	739.0000	25.680	0	0	0
2011/09/13	R207 2012/05/03			Bond Future	8.0670	8.2170	1.859	0.0000	0.0000	0
2011/09/13	R207 2012/05/03	8.75	Call	Bond Future	5,206.0000	4,644.0000	(10.795)	0	0	0
2011/09/13	R207 2012/05/03	8.75	Put	Bond Future	1,550.0000	1,807.0000	16.581	0	0	0
2011/09/13	R207 2012/05/03	8.80	Call	Bond Future	5,389.0000	4,817.0000	(10.614)	0	0	0
2011/09/13	R207 2012/05/03	8.80	Put	Bond Future	1,473.0000	1,719.0000	16.701	0	0	0
2011/09/13	R207 2012/05/03	8.70	Call	Bond Future	5,021.0000	4,468.0000	(11.014)	0	0	0
2011/09/13	R207 2012/05/03	8.70	Put	Bond Future	1,627.0000	1,892.0000	16.288	0	0	0
2011/09/13	R207 2012/08/02			Bond Future	8.1410	8.2970	1.916	0.0000	0.0000	0
2011/09/13	R207 2012/08/02	8.75	Call	Bond Future	5,293.0000	4,757.0000	(10.127)	0	0	0
2011/09/13	R207 2012/08/02	8.75	Put	Bond Future	2,115.0000	2,406.0000	13.759	0	0	0
2011/09/13	R207 2012/08/02	8.80	Call	Bond Future	5,461.0000	4,916.0000	(9.980)	0	0	0
2011/09/13	R207 2012/08/02	8.80	Put	Bond Future	2,028.0000	2,310.0000	13.905	0	0	0

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2011/09/13	R207 2012/08/02	8.70	Call	Bond Future	5,126.0000	4,599.0000	(10.281)	0	0	0
2011/09/13	R207 2012/08/02	8.70	Put	Bond Future	2,204.0000	2,504.0000	13.612	0	0	0
2011/09/13	R208 2011/11/03			Bond Future	7.9450	8.0720	1.598	0.0000	0.0000	6,824
2011/09/13	R208 2011/11/03	8.75	Call	Bond Future	4,964.0000	4,252.0000	(14.343)	0	0	0
2011/09/13	R208 2011/11/03	8.75	Put	Bond Future	137.0000	208.0000	51.825	0	0	0
2011/09/13	R208 2011/11/03	8.80	Call	Bond Future	5,231.0000	4,509.0000	(13.802)	0	0	0
2011/09/13	R208 2011/11/03	8.80	Put	Bond Future	114.0000	176.0000	54.386	0	0	0
2011/09/13	R208 2011/11/03	8.70	Call	Bond Future	4,700.0000	3,999.0000	(14.915)	0	0	0
2011/09/13	R208 2011/11/03	8.70	Put	Bond Future	163.0000	246.0000	50.920	0	0	0
2011/09/13	R208 2011/11/03	7.95	Put	Bond Future	1,362.0000	1,768.0000	29.809	0	0	0
2011/09/13	R208 2011/11/03	7.95	Call	Bond Future	1,393.0000	1,015.0000	(27.136)	0	0	1,995
2011/09/13	R208 2011/11/03	8.20	Put	Bond Future	740.0000	1,010.0000	36.486	0	0	0
2011/09/13	R208 2011/11/03	8.20	Call	Bond Future	2,305.0000	1,791.0000	(22.299)	0	0	665
2011/09/13	R208 2011/11/03	8.40	Call	Bond Future	3,192.0000	2,586.0000	(18.985)	0	0	0
2011/09/13	R208 2011/11/03	8.40	Put	Bond Future	423.0000	601.0000	42.080	0	0	665
2011/09/13	R208 2011/11/03	8.90	Call	Bond Future	5,771.0000	5,033.0000	(12.788)	0	0	0
2011/09/13	R208 2011/11/03	8.90	Put	Bond Future	80.0000	126.0000	57.500	0	0	1,995
2011/09/13	R208 2012/02/02			Bond Future	8.0240	8.1560	1.645	0.0000	0.0000	0
2011/09/13	R208 2012/02/02	9.00	Call	Bond Future	6,314.0000	5,664.0000	(10.295)	0	0	0
2011/09/13	R208 2012/02/02	9.00	Put	Bond Future	634.0000	779.0000	22.871	0	0	0
2011/09/13	R208 2012/02/02	9.05	Call	Bond Future	6,545.0000	5,887.0000	(10.053)	0	0	0
2011/09/13	R208 2012/02/02	9.05	Put	Bond Future	586.0000	723.0000	23.379	0	0	0
2011/09/13	R208 2012/02/02	8.95	Call	Bond Future	6,084.0000	5,444.0000	(10.519)	0	0	0
2011/09/13	R208 2012/02/02	8.95	Put	Bond Future	684.0000	839.0000	22.661	0	0	0
2011/09/13	R208 2012/05/03			Bond Future	8.0980	8.2350	1.692	0.0000	0.0000	0
2011/09/13	R208 2012/05/03	9.00	Call	Bond Future	6,385.0000	5,783.0000	(9.428)	0	0	0
2011/09/13	R208 2012/05/03	9.00	Put	Bond Future	1,239.0000	1,443.0000	16.465	0	0	0
2011/09/13	R208 2012/05/03	9.05	Call	Bond Future	6,594.0000	5,984.0000	(9.251)	0	0	0
2011/09/13	R208 2012/05/03	9.05	Put	Bond Future	1,173.0000	1,370.0000	16.795	0	0	0
2011/09/13	R208 2012/05/03	8.95	Call	Bond Future	6,178.0000	5,585.0000	(9.599)	0	0	0
2011/09/13	R208 2012/05/03	8.95	Put	Bond Future	1,307.0000	1,520.0000	16.297	0	0	0
2011/09/13	R208 2012/08/02			Bond Future	8.1630	8.3050	1.740	0.0000	0.0000	0
2011/09/13	R208 2012/08/02	8.75	Call	Bond Future	5,612.0000	5,083.0000	(9.426)	0	0	0
2011/09/13	R208 2012/08/02	8.75	Put	Bond Future	2,297.0000	2,584.0000	12.495	0	0	0

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2011/09/13	R208 2012/08/02	8.80	Call	Bond Future	5,795.0000	5,257.0000	(9.284)	0	0	0
2011/09/13	R208 2012/08/02	8.80	Put	Bond Future	2,205.0000	2,483.0000	12.608	0	0	0
2011/09/13	R208 2012/08/02	8.70	Call	Bond Future	5,431.0000	4,911.0000	(9.575)	0	0	0
2011/09/13	R208 2012/08/02	8.70	Put	Bond Future	2,392.0000	2,688.0000	12.375	0	0	0
2011/09/13	R209 2011/11/03			Bond Future	8.3940	8.4790	1.013	0.0000	0.0000	1,383
2011/09/13	R209 2011/11/03	8.75	Call	Bond Future	3,753.0000	3,227.0000	(14.015)	0	0	0
2011/09/13	R209 2011/11/03	8.75	Put	Bond Future	824.0000	1,013.0000	22.937	0	0	0
2011/09/13	R209 2011/11/03	8.80	Call	Bond Future	4,045.0000	3,500.0000	(13.473)	0	0	0
2011/09/13	R209 2011/11/03	8.80	Put	Bond Future	718.0000	889.0000	23.816	0	0	0
2011/09/13	R209 2011/11/03	8.70	Call	Bond Future	3,470.0000	2,963.0000	(14.611)	0	0	0
2011/09/13	R209 2011/11/03	8.70	Put	Bond Future	941.0000	1,150.0000	22.210	0	0	0
2011/09/13	R209 2012/02/02			Bond Future	8.4520	8.5400	1.041	0.0000	0.0000	0
2011/09/13	R209 2012/02/02	9.00	Call	Bond Future	6,035.0000	5,511.0000	(8.683)	0	0	0
2011/09/13	R209 2012/02/02	9.00	Put	Bond Future	1,649.0000	1,857.0000	12.614	0	0	0
2011/09/13	R209 2012/02/02	9.05	Call	Bond Future	6,302.0000	5,767.0000	(8.489)	0	0	0
2011/09/13	R209 2012/02/02	9.05	Put	Bond Future	1,535.0000	1,733.0000	12.899	0	0	0
2011/09/13	R209 2012/02/02	8.95	Call	Bond Future	5,772.0000	5,260.0000	(8.870)	0	0	0
2011/09/13	R209 2012/02/02	8.95	Put	Bond Future	1,769.0000	1,989.0000	12.436	0	0	0
2011/09/13	R209 2012/05/03			Bond Future	8.5070	8.5970	1.058	0.0000	0.0000	0
2011/09/13	R209 2012/05/03	9.00	Call	Bond Future	6,556.0000	6,062.0000	(7.535)	0	0	0
2011/09/13	R209 2012/05/03	9.00	Put	Bond Future	2,635.0000	2,881.0000	9.336	0	0	0
2011/09/13	R209 2012/05/03	9.05	Call	Bond Future	6,801.0000	6,298.0000	(7.396)	0	0	0
2011/09/13	R209 2012/05/03	9.05	Put	Bond Future	2,500.0000	2,738.0000	9.520	0	0	0
2011/09/13	R209 2012/05/03	8.95	Call	Bond Future	6,316.0000	5,831.0000	(7.679)	0	0	0
2011/09/13	R209 2012/05/03	8.95	Put	Bond Future	2,778.0000	3,034.0000	9.215	0	0	0
2011/09/13	R209 2012/08/02			Bond Future	8.5540	8.6470	1.087	0.0000	0.0000	0
2011/09/13	R209 2012/08/02	9.25	Call	Bond Future	8,319.0000	7,796.0000	(6.287)	0	0	0
2011/09/13	R209 2012/08/02	9.25	Put	Bond Future	2,926.0000	3,161.0000	8.031	0	0	0
2011/09/13	R209 2012/08/02	9.30	Call	Bond Future	8,561.0000	8,030.0000	(6.203)	0	0	0
2011/09/13	R209 2012/08/02	9.30	Put	Bond Future	2,804.0000	3,031.0000	8.096	0	0	0
2011/09/13	R209 2012/08/02	9.20	Call	Bond Future	8,079.0000	7,564.0000	(6.375)	0	0	0
2011/09/13	R209 2012/08/02	9.20	Put	Bond Future	3,053.0000	3,296.0000	7.959	0	0	0
2011/09/13	R210 2011/11/03			Bond Future	137.8198	136.7163	(0.801)	0.0000	0.0000	600

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2011/09/13	R210 2011/11/03	131.00	Call	Bond Future	6,820.0000	5,716.0000	(16.188)	0	0	0
2011/09/13	R210 2011/11/03	131.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/13	R210 2011/11/03	131.05	Call	Bond Future	6,770.0000	5,666.0000	(16.307)	0	0	0
2011/09/13	R210 2011/11/03	131.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/13	R210 2011/11/03	130.95	Call	Bond Future	6,870.0000	5,766.0000	(16.070)	0	0	0
2011/09/13	R210 2011/11/03	130.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/13	R211 2011/11/03			Bond Future	113.2481	113.2507	0.002	0.0000	0.0000	529
2011/09/13	R211 2011/11/03	1.25	Call	Bond Future	111,998.0000	112,001.0000	0.003	0	0	0
2011/09/13	R211 2011/11/03	1.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/13	R211 2011/11/03	1.30	Call	Bond Future	111,948.0000	111,951.0000	0.003	0	0	0
2011/09/13	R211 2011/11/03	1.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/13	R211 2011/11/03	1.20	Call	Bond Future	112,048.0000	112,051.0000	0.003	0	0	0
2011/09/13	R211 2011/11/03	1.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/13	R211 2012/02/02			Bond Future	113.5401	113.5426	0.002	0.0000	0.0000	0
2011/09/13	R211 2012/02/02	110.50	Call	Bond Future	3,040.0000	3,043.0000	0.099	0	0	0
2011/09/13	R211 2012/02/02	110.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/13	R211 2012/02/02	110.55	Call	Bond Future	2,990.0000	2,993.0000	0.100	0	0	0
2011/09/13	R211 2012/02/02	110.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/13	R211 2012/02/02	110.45	Call	Bond Future	3,090.0000	3,093.0000	0.097	0	0	0
2011/09/13	R211 2012/02/02	110.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/13	R212 2011/11/03			Bond Future	111.7229	111.7281	0.005	0.0000	0.0000	2,667
2011/09/13	R212 2011/11/03	2.50	Call	Bond Future	109,223.0000	109,228.0000	0.005	0	0	0
2011/09/13	R212 2011/11/03	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/13	R212 2011/11/03	2.55	Call	Bond Future	109,173.0000	109,178.0000	0.005	0	0	0
2011/09/13	R212 2011/11/03	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/13	R212 2011/11/03	2.45	Call	Bond Future	109,273.0000	109,278.0000	0.005	0	0	0
2011/09/13	R212 2011/11/03	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/13	R212 2012/02/02			Bond Future	111.8623	111.8674	0.005	0.0000	0.0000	0
2011/09/13	R212 2012/02/02	108.50	Call	Bond Future	3,362.0000	3,367.0000	0.149	0	0	0
2011/09/13	R212 2012/02/02	108.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/13	R212 2012/02/02	108.55	Call	Bond Future	3,312.0000	3,317.0000	0.151	0	0	0
2011/09/13	R212 2012/02/02	108.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/13	R212 2012/02/02	108.45	Call	Bond Future	3,412.0000	3,417.0000	0.147	0	0	0

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2011/09/13	R212 2012/02/02	108.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/13	R213 2011/11/03			Bond Future	8.4900	8.5550	0.766	0.0000	0.0000	0
2011/09/13	R213 2011/11/03	8.75	Call	Bond Future	2,147.0000	1,603.0000	(25.338)	0	0	0
2011/09/13	R213 2011/11/03	8.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/13	R213 2011/11/03	8.80	Call	Bond Future	2,551.0000	2,006.0000	(21.364)	0	0	0
2011/09/13	R213 2011/11/03	8.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/13	R213 2011/11/03	8.70	Call	Bond Future	1,741.0000	1,196.0000	(31.304)	0	0	0
2011/09/13	R213 2011/11/03	8.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/13	R213 2012/02/02			Bond Future	8.5610	8.6280	0.783	0.0000	0.0000	0
2011/09/13	R213 2012/02/02	9.00	Call	Bond Future	3,528.0000	2,975.0000	(15.675)	0	0	0
2011/09/13	R213 2012/02/02	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/13	R213 2012/02/02	9.05	Call	Bond Future	3,916.0000	3,363.0000	(14.122)	0	0	0
2011/09/13	R213 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/13	R213 2012/02/02	8.95	Call	Bond Future	3,137.0000	2,584.0000	(17.628)	0	0	0
2011/09/13	R213 2012/02/02	8.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/13	R213 2012/05/03			Bond Future	8.6220	8.6920	0.812	0.0000	0.0000	0
2011/09/13	R213 2012/05/03	9.25	Call	Bond Future	4,918.0000	4,348.0000	(11.590)	0	0	0
2011/09/13	R213 2012/05/03	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/13	R213 2012/05/03	9.30	Call	Bond Future	5,291.0000	4,721.0000	(10.773)	0	0	0
2011/09/13	R213 2012/05/03	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/13	R213 2012/05/03	9.20	Call	Bond Future	4,543.0000	3,972.0000	(12.569)	0	0	0
2011/09/13	R213 2012/05/03	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/13	R213 2012/08/02			Bond Future	8.6770	8.7480	0.818	0.0000	0.0000	0
2011/09/13	R213 2012/08/02	9.25	Call	Bond Future	4,452.0000	3,881.0000	(12.826)	0	0	0
2011/09/13	R213 2012/08/02	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/13	R213 2012/08/02	9.30	Call	Bond Future	4,824.0000	4,252.0000	(11.857)	0	0	0
2011/09/13	R213 2012/08/02	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/13	R213 2012/08/02	9.20	Call	Bond Future	4,078.0000	3,506.0000	(14.026)	0	0	0
2011/09/13	R213 2012/08/02	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/13	RZ02 2011/11/03			Bond Future	0.0050	0.0050	0.000	0.0000	0.0000	0
2011/09/13	RZ02 2011/11/03	1.00	Call	Bond Future	27,590.0000	27,590.0000	0.000	0	0	0
2011/09/13	RZ02 2011/11/03	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/13	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
2011/09/13	RZ02 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/13	RZ02 2011/11/03	0.95	Call	Bond Future	26,333.0000	26,333.0000	0.000	0	0	0
2011/09/13	RZ02 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/13	RZ11 2011/11/03			Bond Future	0.7760	0.7700	(0.773)	0.0000	0.0000	0
2011/09/13	RZ11 2011/11/03	1.00	Call	Bond Future	1,226.0000	1,226.0000	0.000	0	0	0
2011/09/13	RZ11 2011/11/03	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/13	RZ11 2011/11/03	1.05	Call	Bond Future	1,491.0000	1,491.0000	0.000	0	0	0
2011/09/13	RZ11 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/13	RZ11 2011/11/03	0.95	Call	Bond Future	961.0000	961.0000	0.000	0	0	0
2011/09/13	RZ11 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/13	RZ12 2011/11/03			Bond Future	1.9230	1.9190	(0.208)	0.0000	0.0000	0
2011/09/13	RZ12 2011/11/03	2.00	Call	Bond Future	778.0000	778.0000	0.000	0	0	0
2011/09/13	RZ12 2011/11/03	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/13	RZ12 2011/11/03	2.05	Call	Bond Future	1,255.0000	1,255.0000	0.000	0	0	0
2011/09/13	RZ12 2011/11/03	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/13	RZ12 2011/11/03	1.95	Call	Bond Future	298.0000	298.0000	0.000	0	0	0
2011/09/13	RZ12 2011/11/03	1.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/13	TRT1 2011/11/03			Index Future	362.3640	364.0240	0.458	0.0000	0.0000	0
2011/09/13	TRT1 2012/02/02			Index Future	367.2150	368.9020	0.459	0.0000	0.0000	0
Total										290830.00