



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 22/09/2011

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

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2011/09/22	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/22	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/22	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/22	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/22	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/22	AL7T 2011/11/03			Index Future	400.9540	397.2520	(0.923)	0.0000	0.0000	16
2011/09/22	AL7T 2012/02/02			Index Future	406.7170	402.9620	(0.923)	0.0000	0.0000	0
2011/09/22	ALBI 2011/11/03			Index Future	367.8210	364.4960	(0.904)	0.0000	0.0000	1,690
2011/09/22	ALBI 2012/02/02			Index Future	373.1080	369.7350	(0.904)	0.0000	0.0000	0
2011/09/22	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/22	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/22	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/22	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/22	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/22	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/22	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/22	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/22	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/22	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/22	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/22	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0

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2011/09/22	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/22	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/22	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/22	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/22	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/22	CAAG 2011/10/24			Can-Do Future	7.9606	8.2905	4.144	0.0000	0.0000	0
2011/09/22	CAAG 2011/10/24	6.70	Call	Can-Do Future	1,262.0000	1,592.0000	26.149	0	0	0
2011/09/22	CAAG 2011/10/24	6.70	Put	Can-Do Future	1.0000	2.0000	100.000	0	0	0
2011/09/22	CAAG 2011/10/24	6.75	Call	Can-Do Future	1,212.0000	1,542.0000	27.228	0	0	0
2011/09/22	CAAG 2011/10/24	6.75	Put	Can-Do Future	1.0000	2.0000	100.000	0	0	0
2011/09/22	CAAG 2011/10/24	6.65	Call	Can-Do Future	1,312.0000	1,642.0000	25.152	0	0	0
2011/09/22	CAAG 2011/10/24	6.65	Put	Can-Do Future	1.0000	2.0000	100.000	0	0	0
2011/09/22	CAAG 2011/10/24	7.00	Put	Can-Do Future	3.0000	3.0000	0.000	0	0	0
2011/09/22	CAAG 2011/10/24	7.00	Call	Can-Do Future	964.0000	1,293.0000	34.129	0	0	14,286
2011/09/22	CAAG 2011/10/24	7.40	Put	Can-Do Future	24.0000	8.0000	(66.667)	0	0	0
2011/09/22	CAAG 2011/10/24	7.40	Call	Can-Do Future	585.0000	898.0000	53.504	0	0	6,757
2011/09/22	CAAJ 2011/10/20			Any day expiry	7.9560	8.2858	4.145	0.0000	0.0000	0
2011/09/22	CAAJ 2011/10/20	7.75	Call	Any day expiry	312.0000	570.0000	82.692	0	0	0
2011/09/22	CAAJ 2011/10/20	7.75	Put	Any day expiry	106.0000	34.0000	(67.925)	0	0	0
2011/09/22	CAAJ 2011/10/20	7.80	Call	Any day expiry	283.0000	529.0000	86.926	0	0	0
2011/09/22	CAAJ 2011/10/20	7.80	Put	Any day expiry	127.0000	43.0000	(66.142)	0	0	0
2011/09/22	CAAJ 2011/10/20	7.70	Call	Any day expiry	343.0000	613.0000	78.717	0	0	0
2011/09/22	CAAJ 2011/10/20	7.70	Put	Any day expiry	87.0000	27.0000	(68.966)	0	0	16,500
2011/09/22	CAAK 2011/12/19			Can-Do Future	0.0696	0.0946	35.920	0.0000	0.0000	12,659
2011/09/22	CAAL 2011/12/19			Can-Do Future	0.0850	0.1258	48.000	0.0000	0.0000	18,519
2011/09/22	CAAM2011/12/19			Can-Do Future	0.1616	0.1090	(32.550)	0.0000	0.0000	12,423

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2011/09/22	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/22	CRD1 2011/11/03			Index Future	165.0850	165.5830	0.302	0.0000	0.0000	0
2011/09/22	CRD1 2012/02/02			Index Future	167.2950	167.8020	0.303	0.0000	0.0000	0
2011/09/22	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/22	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/22	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/22	GOVI 2011/11/03			GOVI	368.6310	365.4340	(0.867)	0.0000	0.0000	163
2011/09/22	GOVI 2011/11/03	357.00	Call	GOVI	116,310.0000	84,340.0000	(27.487)	0	0	0
2011/09/22	GOVI 2011/11/03	357.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/09/22	GOVI 2011/11/03	357.01	Call	GOVI	116,210.0000	84,240.0000	(27.511)	0	0	0
2011/09/22	GOVI 2011/11/03	357.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/09/22	GOVI 2011/11/03	356.99	Call	GOVI	116,410.0000	84,440.0000	(27.463)	0	0	0
2011/09/22	GOVI 2011/11/03	356.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/09/22	GOVI 2012/02/02			GOVI	373.9300	370.6860	(0.868)	0.0000	0.0000	0
2011/09/22	GOVI 2012/02/02	369.00	Call	GOVI	49,300.0000	16,860.0000	(65.801)	0	0	0
2011/09/22	GOVI 2012/02/02	369.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/09/22	GOVI 2012/02/02	369.01	Call	GOVI	49,200.0000	16,760.0000	(65.935)	0	0	0
2011/09/22	GOVI 2012/02/02	369.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/09/22	GOVI 2012/02/02	368.99	Call	GOVI	49,400.0000	16,960.0000	(65.668)	0	0	0
2011/09/22	GOVI 2012/02/02	368.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/09/22	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/09/22	IGOV 2011/11/03			Index Future	161.4940	160.4080	(0.672)	0.0000	0.0000	85
2011/09/22	IGOV 2012/02/02			Index Future	163.8150	162.7130	(0.673)	0.0000	0.0000	0
2011/09/22	ILBI 2012/02/02			Index Future	444.6000	444.6000	0.000	0.0000	0.0000	88
2011/09/22	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/09/22	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0

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2011/09/22	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/09/22	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/09/22	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/09/22	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/09/22	JBAF 2011/10/19			Jibar Tradeable Future	5.4700	5.5500	1.463	0.0000	0.0000	1,000
2011/09/22	JBAF 2011/11/16			Jibar Tradeable Future	5.3900	5.4200	0.557	0.0000	0.0000	1,000
2011/09/22	JBAF 2011/12/21			Jibar Tradeable Future	5.3400	5.3700	0.562	0.0000	0.0000	5,541
2011/09/22	JBAF 2012/01/18			Jibar Tradeable Future	5.3000	5.3400	0.755	0.0000	0.0000	0
2011/09/22	JBAF 2012/02/15			Jibar Tradeable Future	5.2800	5.3500	1.326	0.0000	0.0000	0
2011/09/22	JBAF 2012/03/20			Jibar Tradeable Future	5.2600	5.3500	1.711	0.0000	0.0000	1,340
2011/09/22	JBAF 2012/06/20			Jibar Tradeable Future	5.3400	5.4600	2.247	0.0000	0.0000	2,890
2011/09/22	JBAF 2012/09/19			Jibar Tradeable Future	5.5400	5.6700	2.347	0.0000	0.0000	44,760
2011/09/22	JBAF 2012/12/19			Jibar Tradeable Future	5.7600	5.9200	2.778	0.0000	0.0000	990
2011/09/22	JBAF 2013/03/20			Jibar Tradeable Future	6.0400	6.1800	2.318	0.0000	0.0000	790
2011/09/22	JBAF 2013/06/19			Jibar Tradeable Future	6.3000	6.4600	2.540	0.0000	0.0000	1,250
2011/09/22	JBAF 2013/09/18			Jibar Tradeable Future	6.3000	6.7400	6.984	0.0000	0.0000	0
2011/09/22	JN02 2011/11/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/09/22	JN02 2011/11/03	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/22	JN02 2011/11/03	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/22	JN02 2011/11/03	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/22	JN02 2011/11/03	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/09/22	JN02 2011/11/03	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/09/22	JN02 2011/11/03	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/22	JN05 2011/11/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/09/22	JN05 2011/11/03	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/22	JN05 2011/11/03	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/22	JN05 2011/11/03	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/22	JN05 2011/11/03	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/09/22	JN05 2011/11/03	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/09/22	JN05 2011/11/03	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0

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2011/09/22	JN10 2011/11/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/09/22	JN10 2011/11/03	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/22	JN10 2011/11/03	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/22	JN10 2011/11/03	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/22	JN10 2011/11/03	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/09/22	JN10 2011/11/03	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/09/22	JN10 2011/11/03	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/22	OTH1 2011/11/03			Index Future	363.0770	359.0940	(1.097)	0.0000	0.0000	0
2011/09/22	OTH1 2012/02/02			Index Future	368.2960	364.2560	(1.097)	0.0000	0.0000	0
2011/09/22	R157 2011/11/03			Bond Future	6.8790	7.0650	2.704	0.0000	0.0000	18,362
2011/09/22	R157 2011/11/03	8.25	Call	Bond Future	5,052.0000	4,354.0000	(13.816)	0	0	0
2011/09/22	R157 2011/11/03	8.25	Put	Bond Future	1.0000	4.0000	300.000	0	0	0
2011/09/22	R157 2011/11/03	8.30	Call	Bond Future	5,231.0000	4,532.0000	(13.363)	0	0	0
2011/09/22	R157 2011/11/03	8.30	Put	Bond Future	1.0000	3.0000	200.000	0	0	0
2011/09/22	R157 2011/11/03	8.20	Call	Bond Future	4,873.0000	4,176.0000	(14.303)	0	0	0
2011/09/22	R157 2011/11/03	8.20	Put	Bond Future	2.0000	6.0000	200.000	0	0	0
2011/09/22	R157 2011/11/03	6.55	Put	Bond Future	1,486.0000	2,058.0000	38.493	0	0	0
2011/09/22	R157 2011/11/03	6.55	Call	Bond Future	233.0000	104.0000	(55.365)	0	0	1,200
2011/09/22	R157 2011/11/03	7.00	Put	Bond Future	489.0000	812.0000	66.053	0	0	0
2011/09/22	R157 2011/11/03	7.00	Call	Bond Future	946.0000	568.0000	(39.958)	0	0	400
2011/09/22	R157 2011/11/03	7.10	Call	Bond Future	1,190.0000	753.0000	(36.723)	0	0	0
2011/09/22	R157 2011/11/03	7.10	Put	Bond Future	357.0000	622.0000	74.230	0	0	400
2011/09/22	R157 2011/11/03	7.55	Call	Bond Future	2,569.0000	1,941.0000	(24.445)	0	0	0
2011/09/22	R157 2011/11/03	7.55	Put	Bond Future	63.0000	136.0000	115.873	0	0	1,200
2011/09/22	R157 2012/02/02			Bond Future	6.9730	7.1750	2.897	0.0000	0.0000	0
2011/09/22	R157 2012/02/02	8.50	Call	Bond Future	5,343.0000	4,685.0000	(12.315)	0	0	0
2011/09/22	R157 2012/02/02	8.50	Put	Bond Future	101.0000	153.0000	51.485	0	0	0
2011/09/22	R157 2012/02/02	8.55	Call	Bond Future	5,499.0000	4,836.0000	(12.057)	0	0	0
2011/09/22	R157 2012/02/02	8.55	Put	Bond Future	90.0000	138.0000	53.333	0	0	0
2011/09/22	R157 2012/02/02	8.45	Call	Bond Future	5,186.0000	4,534.0000	(12.572)	0	0	0
2011/09/22	R157 2012/02/02	8.45	Put	Bond Future	111.0000	169.0000	52.252	0	0	0
2011/09/22	R157 2012/02/02	6.55	Call	Bond Future	686.0000	477.0000	(30.466)	0	0	0
2011/09/22	R157 2012/02/02	6.55	Put	Bond Future	2,192.0000	2,693.0000	22.856	0	0	130

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2011/09/22	R157 2012/02/02	6.00	Put	Bond Future	3,728.0000	4,353.0000	16.765	0	0	0
2011/09/22	R157 2012/02/02	6.00	Call	Bond Future	229.0000	143.0000	(37.555)	0	0	130
2011/09/22	R157 2012/02/02	7.05	Call	Bond Future	1,462.0000	1,105.0000	(24.419)	0	0	0
2011/09/22	R157 2012/02/02	7.05	Put	Bond Future	1,190.0000	1,544.0000	29.748	0	0	130
2011/09/22	R157 2012/05/03			Bond Future	7.0520	7.2730	3.134	0.0000	0.0000	0
2011/09/22	R157 2012/05/03	8.25	Call	Bond Future	4,231.0000	3,643.0000	(13.897)	0	0	0
2011/09/22	R157 2012/05/03	8.25	Put	Bond Future	377.0000	512.0000	35.809	0	0	0
2011/09/22	R157 2012/05/03	8.30	Call	Bond Future	4,364.0000	3,769.0000	(13.634)	0	0	0
2011/09/22	R157 2012/05/03	8.30	Put	Bond Future	352.0000	481.0000	36.648	0	0	0
2011/09/22	R157 2012/05/03	8.20	Call	Bond Future	4,099.0000	3,519.0000	(14.150)	0	0	0
2011/09/22	R157 2012/05/03	8.20	Put	Bond Future	402.0000	546.0000	35.821	0	0	0
2011/09/22	R157 2012/08/02			Bond Future	7.1120	7.3540	3.403	0.0000	0.0000	0
2011/09/22	R157 2012/08/02	8.00	Call	Bond Future	3,562.0000	3,054.0000	(14.262)	0	0	0
2011/09/22	R157 2012/08/02	8.00	Put	Bond Future	900.0000	1,125.0000	25.000	0	0	0
2011/09/22	R157 2012/08/02	8.05	Call	Bond Future	3,670.0000	3,155.0000	(14.033)	0	0	0
2011/09/22	R157 2012/08/02	8.05	Put	Bond Future	860.0000	1,078.0000	25.349	0	0	0
2011/09/22	R157 2012/08/02	7.95	Call	Bond Future	3,455.0000	2,955.0000	(14.472)	0	0	0
2011/09/22	R157 2012/08/02	7.95	Put	Bond Future	941.0000	1,174.0000	24.761	0	0	0
2011/09/22	R186 2011/11/03			Bond Future	8.4220	8.5680	1.734	0.0000	0.0000	25,889
2011/09/22	R186 2011/11/03	9.00	Call	Bond Future	5,708.0000	4,554.0000	(20.217)	0	0	0
2011/09/22	R186 2011/11/03	9.00	Put	Bond Future	385.0000	610.0000	58.442	0	0	0
2011/09/22	R186 2011/11/03	9.05	Call	Bond Future	6,091.0000	4,908.0000	(19.422)	0	0	0
2011/09/22	R186 2011/11/03	9.05	Put	Bond Future	324.0000	520.0000	60.494	0	0	0
2011/09/22	R186 2011/11/03	8.95	Call	Bond Future	5,332.0000	4,209.0000	(21.062)	0	0	0
2011/09/22	R186 2011/11/03	8.95	Put	Bond Future	456.0000	711.0000	55.921	0	0	0
2011/09/22	R186 2011/11/03	8.75	Put	Bond Future	850.0000	1,259.0000	48.118	0	0	0
2011/09/22	R186 2011/11/03	8.75	Call	Bond Future	3,915.0000	2,945.0000	(24.777)	0	0	0
2011/09/22	R186 2011/11/03	8.10	Put	Bond Future	3,964.0000	5,006.0000	26.287	0	0	0
2011/09/22	R186 2011/11/03	8.10	Call	Bond Future	839.0000	502.0000	(40.167)	0	0	1,275
2011/09/22	R186 2011/11/03	8.35	Put	Bond Future	2,390.0000	3,193.0000	33.598	0	0	0
2011/09/22	R186 2011/11/03	8.35	Call	Bond Future	1,701.0000	1,126.0000	(33.804)	0	0	425
2011/09/22	R186 2011/11/03	8.55	Call	Bond Future	2,687.0000	1,906.0000	(29.066)	0	0	0
2011/09/22	R186 2011/11/03	8.55	Put	Bond Future	1,477.0000	2,075.0000	40.487	0	0	425
2011/09/22	R186 2011/11/03	9.10	Call	Bond Future	6,480.0000	5,271.0000	(18.657)	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
2011/09/22	R186 2011/11/03	9.10	Put	Bond Future	272.0000	442.0000	62.500	0	0	1,275
2011/09/22	R186 2011/11/03	7.80	Put	Bond Future	6,431.0000	7,673.0000	19.313	0	0	0
2011/09/22	R186 2011/11/03	7.80	Call	Bond Future	285.0000	148.0000	(48.070)	0	0	250
2011/09/22	R186 2011/11/03	8.00	Call	Bond Future	602.0000	344.0000	(42.857)	0	0	0
2011/09/22	R186 2011/11/03	8.00	Put	Bond Future	4,722.0000	5,843.0000	23.740	0	0	250
2011/09/22	R186 2011/11/03	8.20	Call	Bond Future	1,135.0000	708.0000	(37.621)	0	0	0
2011/09/22	R186 2011/11/03	8.20	Put	Bond Future	3,277.0000	4,229.0000	29.051	0	0	250
2011/09/22	R186 2012/02/02			Bond Future	8.5020	8.6540	1.788	0.0000	0.0000	2,501
2011/09/22	R186 2012/02/02	9.00	Call	Bond Future	6,463.0000	5,504.0000	(14.838)	0	0	0
2011/09/22	R186 2012/02/02	9.00	Put	Bond Future	1,941.0000	2,390.0000	23.132	0	0	100
2011/09/22	R186 2012/02/02	9.05	Call	Bond Future	6,769.0000	5,787.0000	(14.507)	0	0	0
2011/09/22	R186 2012/02/02	9.05	Put	Bond Future	1,807.0000	2,233.0000	23.575	0	0	0
2011/09/22	R186 2012/02/02	8.95	Call	Bond Future	6,164.0000	5,229.0000	(15.169)	0	0	0
2011/09/22	R186 2012/02/02	8.95	Put	Bond Future	2,084.0000	2,557.0000	22.697	0	0	0
2011/09/22	R186 2012/02/02	7.75	Put	Bond Future	8,546.0000	9,650.0000	12.918	0	0	0
2011/09/22	R186 2012/02/02	7.75	Call	Bond Future	1,202.0000	898.0000	(25.291)	0	0	6,000
2011/09/22	R186 2012/02/02	6.75	Put	Bond Future	18,291.0000	19,656.0000	7.463	0	0	0
2011/09/22	R186 2012/02/02	6.75	Call	Bond Future	121.0000	78.0000	(35.537)	0	0	6,000
2011/09/22	R186 2012/02/02	8.00	Put	Bond Future	0.0000	7,663.0000	100.000	0	0	0
2011/09/22	R186 2012/02/02	8.00	Call	Bond Future	0.0000	1,425.0000	100.000	0	0	100
2011/09/22	R186 2012/05/03			Bond Future	8.5780	8.7340	1.819	0.0000	0.0000	0
2011/09/22	R186 2012/05/03	9.00	Call	Bond Future	7,145.0000	6,260.0000	(12.386)	0	0	0
2011/09/22	R186 2012/05/03	9.00	Put	Bond Future	3,366.0000	3,899.0000	15.835	0	0	0
2011/09/22	R186 2012/05/03	9.05	Call	Bond Future	7,418.0000	6,514.0000	(12.187)	0	0	0
2011/09/22	R186 2012/05/03	9.05	Put	Bond Future	3,203.0000	3,717.0000	16.047	0	0	0
2011/09/22	R186 2012/05/03	8.95	Call	Bond Future	6,877.0000	6,010.0000	(12.607)	0	0	0
2011/09/22	R186 2012/05/03	8.95	Put	Bond Future	3,536.0000	4,087.0000	15.583	0	0	0
2011/09/22	R186 2012/08/02			Bond Future	8.6470	8.8090	1.873	0.0000	0.0000	0
2011/09/22	R186 2012/08/02	8.75	Call	Bond Future	6,284.0000	5,507.0000	(12.365)	0	0	0
2011/09/22	R186 2012/08/02	8.75	Put	Bond Future	5,361.0000	6,031.0000	12.498	0	0	0
2011/09/22	R186 2012/08/02	8.80	Call	Bond Future	6,521.0000	5,727.0000	(12.176)	0	0	0
2011/09/22	R186 2012/08/02	8.80	Put	Bond Future	5,154.0000	5,807.0000	12.670	0	0	0
2011/09/22	R186 2012/08/02	8.70	Call	Bond Future	6,052.0000	5,293.0000	(12.541)	0	0	0
2011/09/22	R186 2012/08/02	8.70	Put	Bond Future	5,576.0000	6,263.0000	12.321	0	0	0

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2011/09/22	R189 2011/11/03			Bond Future	214.3310	214.3300	0.000	0.0000	0.0000	0
2011/09/22	R189 2011/11/03	212.00	Call	Bond Future	2,331.0000	2,330.0000	(0.043)	0	0	0
2011/09/22	R189 2011/11/03	212.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/22	R189 2011/11/03	212.05	Call	Bond Future	2,281.0000	2,280.0000	(0.044)	0	0	0
2011/09/22	R189 2011/11/03	212.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/22	R189 2011/11/03	211.95	Call	Bond Future	2,381.0000	2,380.0000	(0.042)	0	0	0
2011/09/22	R189 2011/11/03	211.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/22	R197 2011/11/03			Bond Future	243.1770	241.6152	(0.642)	0.0000	0.0000	183
2011/09/22	R197 2011/11/03	238.50	Call	Bond Future	4,677.0000	3,115.0000	(33.397)	0	0	0
2011/09/22	R197 2011/11/03	238.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/22	R197 2011/11/03	238.55	Call	Bond Future	4,627.0000	3,065.0000	(33.758)	0	0	0
2011/09/22	R197 2011/11/03	238.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/22	R197 2011/11/03	238.45	Call	Bond Future	4,727.0000	3,165.0000	(33.044)	0	0	0
2011/09/22	R197 2011/11/03	238.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/22	R201 2011/11/03			Bond Future	6.5240	6.7060	2.790	0.0000	0.0000	3,090
2011/09/22	R201 2011/11/03	8.00	Call	Bond Future	4,158.0000	3,634.0000	(12.602)	0	0	0
2011/09/22	R201 2011/11/03	8.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/22	R201 2011/11/03	8.05	Call	Bond Future	4,295.0000	3,771.0000	(12.200)	0	0	0
2011/09/22	R201 2011/11/03	8.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/22	R201 2011/11/03	7.95	Call	Bond Future	4,020.0000	3,497.0000	(13.010)	0	0	0
2011/09/22	R201 2011/11/03	7.95	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2011/09/22	R201 2012/02/02			Bond Future	6.5930	6.7930	3.034	0.0000	0.0000	0
2011/09/22	R201 2012/02/02	8.25	Call	Bond Future	4,313.0000	3,791.0000	(12.103)	0	0	0
2011/09/22	R201 2012/02/02	8.25	Put	Bond Future	9.0000	18.0000	100.000	0	0	0
2011/09/22	R201 2012/02/02	8.30	Call	Bond Future	4,438.0000	3,914.0000	(11.807)	0	0	0
2011/09/22	R201 2012/02/02	8.30	Put	Bond Future	7.0000	15.0000	114.286	0	0	0
2011/09/22	R201 2012/02/02	8.20	Call	Bond Future	4,188.0000	3,667.0000	(12.440)	0	0	0
2011/09/22	R201 2012/02/02	8.20	Put	Bond Future	10.0000	21.0000	110.000	0	0	0
2011/09/22	R201 2012/05/03			Bond Future	6.6460	6.8670	3.325	0.0000	0.0000	0
2011/09/22	R201 2012/05/03	7.75	Call	Bond Future	2,852.0000	2,405.0000	(15.673)	0	0	0
2011/09/22	R201 2012/05/03	7.75	Put	Bond Future	196.0000	288.0000	46.939	0	0	0
2011/09/22	R201 2012/05/03	7.80	Call	Bond Future	2,953.0000	2,500.0000	(15.340)	0	0	0
2011/09/22	R201 2012/05/03	7.80	Put	Bond Future	179.0000	265.0000	48.045	0	0	0

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2011/09/22	R201 2012/05/03	7.70	Call	Bond Future	2,751.0000	2,310.0000	(16.031)	0	0	0
2011/09/22	R201 2012/05/03	7.70	Put	Bond Future	214.0000	311.0000	45.327	0	0	0
2011/09/22	R201 2012/08/02			Bond Future	6.6760	6.9230	3.700	0.0000	0.0000	0
2011/09/22	R201 2012/08/02	7.50	Call	Bond Future	2,212.0000	1,815.0000	(17.948)	0	0	0
2011/09/22	R201 2012/08/02	7.50	Put	Bond Future	400.0000	551.0000	37.750	0	0	0
2011/09/22	R201 2012/08/02	7.55	Call	Bond Future	2,295.0000	1,892.0000	(17.560)	0	0	0
2011/09/22	R201 2012/08/02	7.55	Put	Bond Future	375.0000	519.0000	38.400	0	0	0
2011/09/22	R201 2012/08/02	7.45	Call	Bond Future	2,129.0000	1,740.0000	(18.271)	0	0	0
2011/09/22	R201 2012/08/02	7.45	Put	Bond Future	426.0000	584.0000	37.089	0	0	0
2011/09/22	R202 2011/11/03			Bond Future	181.0885	178.8116	(1.257)	0.0000	0.0000	30,266
2011/09/22	R202 2011/11/03	0.50	Call	Bond Future	180,589.0000	178,312.0000	(1.261)	0	0	0
2011/09/22	R202 2011/11/03	0.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/22	R202 2011/11/03	0.55	Call	Bond Future	180,539.0000	178,262.0000	(1.261)	0	0	0
2011/09/22	R202 2011/11/03	0.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/22	R202 2011/11/03	0.45	Call	Bond Future	180,639.0000	178,362.0000	(1.261)	0	0	0
2011/09/22	R202 2011/11/03	0.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/22	R202 2012/02/02			Bond Future	181.0282	178.7184	(1.276)	0.0000	0.0000	0
2011/09/22	R202 2012/02/02	177.00	Call	Bond Future	4,028.0000	1,718.0000	(57.349)	0	0	0
2011/09/22	R202 2012/02/02	177.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/22	R202 2012/02/02	177.05	Call	Bond Future	3,978.0000	1,668.0000	(58.069)	0	0	0
2011/09/22	R202 2012/02/02	177.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/22	R202 2012/02/02	176.95	Call	Bond Future	4,078.0000	1,768.0000	(56.645)	0	0	0
2011/09/22	R202 2012/02/02	176.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/22	R203 2011/11/03			Bond Future	7.6810	7.8490	2.187	0.0000	0.0000	2,187
2011/09/22	R203 2011/11/03	8.50	Call	Bond Future	3,836.0000	3,103.0000	(19.108)	0	0	0
2011/09/22	R203 2011/11/03	8.50	Put	Bond Future	58.0000	115.0000	98.276	0	0	0
2011/09/22	R203 2011/11/03	8.55	Call	Bond Future	4,050.0000	3,307.0000	(18.346)	0	0	0
2011/09/22	R203 2011/11/03	8.55	Put	Bond Future	47.0000	94.0000	100.000	0	0	0
2011/09/22	R203 2011/11/03	8.45	Call	Bond Future	3,624.0000	2,902.0000	(19.923)	0	0	0
2011/09/22	R203 2011/11/03	8.45	Put	Bond Future	72.0000	139.0000	93.056	0	0	0
2011/09/22	R203 2012/02/02			Bond Future	7.7880	7.9650	2.273	0.0000	0.0000	0
2011/09/22	R203 2012/02/02	8.75	Call	Bond Future	4,701.0000	4,056.0000	(13.720)	0	0	0
2011/09/22	R203 2012/02/02	8.75	Put	Bond Future	457.0000	609.0000	33.260	0	0	0

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2011/09/22	R203 2012/02/02	8.80	Call	Bond Future	4,879.0000	4,225.0000	(13.404)	0	0	0
2011/09/22	R203 2012/02/02	8.80	Put	Bond Future	420.0000	564.0000	34.286	0	0	0
2011/09/22	R203 2012/02/02	8.70	Call	Bond Future	4,525.0000	3,890.0000	(14.033)	0	0	0
2011/09/22	R203 2012/02/02	8.70	Put	Bond Future	496.0000	659.0000	32.863	0	0	0
2011/09/22	R203 2012/05/03			Bond Future	7.8850	8.0730	2.384	0.0000	0.0000	0
2011/09/22	R203 2012/05/03	8.75	Call	Bond Future	4,630.0000	4,040.0000	(12.743)	0	0	0
2011/09/22	R203 2012/05/03	8.75	Put	Bond Future	958.0000	1,180.0000	23.173	0	0	0
2011/09/22	R203 2012/05/03	8.80	Call	Bond Future	4,785.0000	4,186.0000	(12.518)	0	0	0
2011/09/22	R203 2012/05/03	8.80	Put	Bond Future	905.0000	1,119.0000	23.646	0	0	0
2011/09/22	R203 2012/05/03	8.70	Call	Bond Future	4,477.0000	3,896.0000	(12.977)	0	0	0
2011/09/22	R203 2012/05/03	8.70	Put	Bond Future	1,012.0000	1,244.0000	22.925	0	0	0
2011/09/22	R203 2012/08/02			Bond Future	7.9720	8.1720	2.509	0.0000	0.0000	0
2011/09/22	R203 2012/08/02	8.50	Call	Bond Future	4,018.0000	3,508.0000	(12.693)	0	0	0
2011/09/22	R203 2012/08/02	8.50	Put	Bond Future	1,851.0000	2,169.0000	17.180	0	0	0
2011/09/22	R203 2012/08/02	8.55	Call	Bond Future	4,148.0000	3,628.0000	(12.536)	0	0	0
2011/09/22	R203 2012/08/02	8.55	Put	Bond Future	1,779.0000	2,086.0000	17.257	0	0	0
2011/09/22	R203 2012/08/02	8.45	Call	Bond Future	3,890.0000	3,389.0000	(12.879)	0	0	0
2011/09/22	R203 2012/08/02	8.45	Put	Bond Future	1,926.0000	2,252.0000	16.926	0	0	0
2011/09/22	R204 2011/11/03			Bond Future	7.8840	8.0570	2.194	0.0000	0.0000	3,212
2011/09/22	R204 2011/11/03	8.75	Call	Bond Future	4,594.0000	3,724.0000	(18.938)	0	0	0
2011/09/22	R204 2011/11/03	8.75	Put	Bond Future	58.0000	115.0000	98.276	0	0	0
2011/09/22	R204 2011/11/03	8.80	Call	Bond Future	4,836.0000	3,957.0000	(18.176)	0	0	0
2011/09/22	R204 2011/11/03	8.80	Put	Bond Future	46.0000	94.0000	104.348	0	0	0
2011/09/22	R204 2011/11/03	8.70	Call	Bond Future	4,352.0000	3,494.0000	(19.715)	0	0	0
2011/09/22	R204 2011/11/03	8.70	Put	Bond Future	71.0000	140.0000	97.183	0	0	0
2011/09/22	R204 2012/02/02			Bond Future	7.9820	8.1630	2.268	0.0000	0.0000	0
2011/09/22	R204 2012/02/02	9.00	Call	Bond Future	5,557.0000	4,776.0000	(14.054)	0	0	0
2011/09/22	R204 2012/02/02	9.00	Put	Bond Future	420.0000	577.0000	37.381	0	0	0
2011/09/22	R204 2012/02/02	9.05	Call	Bond Future	5,766.0000	4,974.0000	(13.736)	0	0	0
2011/09/22	R204 2012/02/02	9.05	Put	Bond Future	385.0000	531.0000	37.922	0	0	0
2011/09/22	R204 2012/02/02	8.95	Call	Bond Future	5,351.0000	4,582.0000	(14.371)	0	0	0
2011/09/22	R204 2012/02/02	8.95	Put	Bond Future	458.0000	627.0000	36.900	0	0	0
2011/09/22	R204 2012/05/03			Bond Future	8.0740	8.2640	2.353	0.0000	0.0000	0
2011/09/22	R204 2012/05/03	8.75	Call	Bond Future	4,643.0000	3,991.0000	(14.043)	0	0	0

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2011/09/22	R204 2012/05/03	8.75	Put	Bond Future	1,306.0000	1,607.0000	23.047	0	0	0
2011/09/22	R204 2012/05/03	8.80	Call	Bond Future	4,820.0000	4,157.0000	(13.755)	0	0	0
2011/09/22	R204 2012/05/03	8.80	Put	Bond Future	1,242.0000	1,531.0000	23.269	0	0	0
2011/09/22	R204 2012/05/03	8.70	Call	Bond Future	4,474.0000	3,835.0000	(14.283)	0	0	0
2011/09/22	R204 2012/05/03	8.70	Put	Bond Future	1,379.0000	1,692.0000	22.698	0	0	0
2011/09/22	R204 2012/08/02			Bond Future	8.1590	8.3590	2.451	0.0000	0.0000	0
2011/09/22	R204 2012/08/02	8.50	Call	Bond Future	4,042.0000	3,481.0000	(13.879)	0	0	0
2011/09/22	R204 2012/08/02	8.50	Put	Bond Future	2,398.0000	2,805.0000	16.972	0	0	0
2011/09/22	R204 2012/08/02	8.55	Call	Bond Future	4,186.0000	3,614.0000	(13.665)	0	0	0
2011/09/22	R204 2012/08/02	8.55	Put	Bond Future	2,304.0000	2,700.0000	17.188	0	0	0
2011/09/22	R204 2012/08/02	8.45	Call	Bond Future	3,901.0000	3,351.0000	(14.099)	0	0	0
2011/09/22	R204 2012/08/02	8.45	Put	Bond Future	2,496.0000	2,914.0000	16.747	0	0	0
2011/09/22	R206 2011/11/03			Bond Future	6.2570	6.4150	2.525	0.0000	0.0000	12,577
2011/09/22	R206 2011/11/03	7.75	Call	Bond Future	2,999.0000	2,676.0000	(10.770)	0	0	0
2011/09/22	R206 2011/11/03	7.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/22	R206 2011/11/03	7.80	Call	Bond Future	3,097.0000	2,775.0000	(10.397)	0	0	0
2011/09/22	R206 2011/11/03	7.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/22	R206 2011/11/03	7.70	Call	Bond Future	2,900.0000	2,578.0000	(11.103)	0	0	0
2011/09/22	R206 2011/11/03	7.70	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2011/09/22	R206 2012/02/02			Bond Future	6.3150	6.4950	2.850	0.0000	0.0000	0
2011/09/22	R206 2012/02/02	8.00	Call	Bond Future	3,024.0000	2,705.0000	(10.549)	0	0	0
2011/09/22	R206 2012/02/02	8.00	Put	Bond Future	13.0000	21.0000	61.538	0	0	0
2011/09/22	R206 2012/02/02	8.05	Call	Bond Future	3,109.0000	2,790.0000	(10.261)	0	0	0
2011/09/22	R206 2012/02/02	8.05	Put	Bond Future	10.0000	18.0000	80.000	0	0	0
2011/09/22	R206 2012/02/02	7.95	Call	Bond Future	2,938.0000	2,621.0000	(10.790)	0	0	0
2011/09/22	R206 2012/02/02	7.95	Put	Bond Future	14.0000	25.0000	78.571	0	0	0
2011/09/22	R206 2012/05/03			Bond Future	6.3550	6.5640	3.289	0.0000	0.0000	0
2011/09/22	R206 2012/05/03	7.50	Call	Bond Future	1,998.0000	1,731.0000	(13.363)	0	0	0
2011/09/22	R206 2012/05/03	7.50	Put	Bond Future	191.0000	257.0000	34.555	0	0	0
2011/09/22	R206 2012/05/03	7.55	Call	Bond Future	2,063.0000	1,791.0000	(13.185)	0	0	0
2011/09/22	R206 2012/05/03	7.55	Put	Bond Future	178.0000	239.0000	34.270	0	0	0
2011/09/22	R206 2012/05/03	7.45	Call	Bond Future	1,935.0000	1,671.0000	(13.643)	0	0	0
2011/09/22	R206 2012/05/03	7.45	Put	Bond Future	206.0000	275.0000	33.495	0	0	0
2011/09/22	R206 2012/08/02			Bond Future	6.3520	6.6000	3.904	0.0000	0.0000	0

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2011/09/22	R206 2012/08/02	7.25	Call	Bond Future	1,567.0000	1,329.0000	(15.188)	0	0	0
2011/09/22	R206 2012/08/02	7.25	Put	Bond Future	348.0000	449.0000	29.023	0	0	0
2011/09/22	R206 2012/08/02	7.30	Call	Bond Future	1,616.0000	1,374.0000	(14.975)	0	0	0
2011/09/22	R206 2012/08/02	7.30	Put	Bond Future	330.0000	426.0000	29.091	0	0	0
2011/09/22	R206 2012/08/02	7.20	Call	Bond Future	1,518.0000	1,283.0000	(15.481)	0	0	0
2011/09/22	R206 2012/08/02	7.20	Put	Bond Future	366.0000	470.0000	28.415	0	0	0
2011/09/22	R207 2011/11/03			Bond Future	8.0870	8.2290	1.756	0.0000	0.0000	8,999
2011/09/22	R207 2011/11/03	8.75	Call	Bond Future	3,853.0000	3,142.0000	(18.453)	0	0	0
2011/09/22	R207 2011/11/03	8.75	Put	Bond Future	154.0000	251.0000	62.987	0	0	0
2011/09/22	R207 2011/11/03	8.80	Call	Bond Future	4,097.0000	3,373.0000	(17.671)	0	0	0
2011/09/22	R207 2011/11/03	8.80	Put	Bond Future	127.0000	211.0000	66.142	0	0	0
2011/09/22	R207 2011/11/03	8.70	Call	Bond Future	3,611.0000	2,917.0000	(19.219)	0	0	0
2011/09/22	R207 2011/11/03	8.70	Put	Bond Future	185.0000	299.0000	61.622	0	0	0
2011/09/22	R207 2011/11/03	7.90	Put	Bond Future	1,795.0000	2,338.0000	30.251	0	0	0
2011/09/22	R207 2011/11/03	7.90	Call	Bond Future	718.0000	453.0000	(36.908)	0	0	2,000
2011/09/22	R207 2011/11/03	8.15	Call	Bond Future	1,369.0000	952.0000	(30.460)	0	0	0
2011/09/22	R207 2011/11/03	8.15	Put	Bond Future	1,010.0000	1,400.0000	38.614	0	0	2,000
2011/09/22	R207 2011/11/03	8.35	Call	Bond Future	2,074.0000	1,537.0000	(25.892)	0	0	0
2011/09/22	R207 2011/11/03	8.35	Put	Bond Future	585.0000	855.0000	46.154	0	0	2,000
2011/09/22	R207 2011/11/03	7.30	Put	Bond Future	4,712.0000	5,481.0000	16.320	0	0	0
2011/09/22	R207 2011/11/03	7.30	Call	Bond Future	74.0000	35.0000	(52.703)	0	0	900
2011/09/22	R207 2011/11/03	7.75	Put	Bond Future	2,402.0000	3,026.0000	25.978	0	0	0
2011/09/22	R207 2011/11/03	7.75	Call	Bond Future	450.0000	266.0000	(40.889)	0	0	300
2011/09/22	R207 2011/11/03	7.95	Put	Bond Future	1,615.0000	2,128.0000	31.765	0	0	300
2011/09/22	R207 2011/11/03	7.95	Call	Bond Future	827.0000	533.0000	(35.550)	0	0	0
2011/09/22	R207 2011/11/03	8.40	Call	Bond Future	2,273.0000	1,709.0000	(24.813)	0	0	0
2011/09/22	R207 2011/11/03	8.40	Put	Bond Future	504.0000	748.0000	48.413	0	0	900
2011/09/22	R207 2012/02/02			Bond Future	8.1820	8.3300	1.809	0.0000	0.0000	0
2011/09/22	R207 2012/02/02	9.00	Call	Bond Future	5,110.0000	4,472.0000	(12.485)	0	0	0
2011/09/22	R207 2012/02/02	9.00	Put	Bond Future	696.0000	877.0000	26.006	0	0	0
2011/09/22	R207 2012/02/02	9.05	Call	Bond Future	5,318.0000	4,669.0000	(12.204)	0	0	0
2011/09/22	R207 2012/02/02	9.05	Put	Bond Future	643.0000	812.0000	26.283	0	0	0
2011/09/22	R207 2012/02/02	8.95	Call	Bond Future	4,905.0000	4,279.0000	(12.762)	0	0	0
2011/09/22	R207 2012/02/02	8.95	Put	Bond Future	754.0000	946.0000	25.464	0	0	0

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2011/09/22	R207 2012/05/03			Bond Future	8.2730	8.4280	1.874	0.0000	0.0000	0
2011/09/22	R207 2012/05/03	8.75	Call	Bond Future	4,397.0000	3,868.0000	(12.031)	0	0	0
2011/09/22	R207 2012/05/03	8.75	Put	Bond Future	1,863.0000	2,167.0000	16.318	0	0	0
2011/09/22	R207 2012/05/03	8.80	Call	Bond Future	4,566.0000	4,026.0000	(11.827)	0	0	0
2011/09/22	R207 2012/05/03	8.80	Put	Bond Future	1,771.0000	2,064.0000	16.544	0	0	0
2011/09/22	R207 2012/05/03	8.70	Call	Bond Future	4,224.0000	3,706.0000	(12.263)	0	0	0
2011/09/22	R207 2012/05/03	8.70	Put	Bond Future	1,951.0000	2,266.0000	16.146	0	0	0
2011/09/22	R207 2012/08/02			Bond Future	8.3580	8.5190	1.926	0.0000	0.0000	0
2011/09/22	R207 2012/08/02	8.75	Call	Bond Future	4,517.0000	4,013.0000	(11.158)	0	0	0
2011/09/22	R207 2012/08/02	8.75	Put	Bond Future	2,487.0000	2,824.0000	13.550	0	0	0
2011/09/22	R207 2012/08/02	8.80	Call	Bond Future	4,673.0000	4,160.0000	(10.978)	0	0	0
2011/09/22	R207 2012/08/02	8.80	Put	Bond Future	2,388.0000	2,716.0000	13.735	0	0	0
2011/09/22	R207 2012/08/02	8.70	Call	Bond Future	4,363.0000	3,869.0000	(11.322)	0	0	0
2011/09/22	R207 2012/08/02	8.70	Put	Bond Future	2,589.0000	2,935.0000	13.364	0	0	0
2011/09/22	R208 2011/11/03			Bond Future	8.1290	8.2900	1.981	0.0000	0.0000	7,217
2011/09/22	R208 2011/11/03	8.75	Call	Bond Future	3,887.0000	3,049.0000	(21.559)	0	0	0
2011/09/22	R208 2011/11/03	8.75	Put	Bond Future	192.0000	331.0000	72.396	0	0	0
2011/09/22	R208 2011/11/03	8.80	Call	Bond Future	4,144.0000	3,288.0000	(20.656)	0	0	0
2011/09/22	R208 2011/11/03	8.80	Put	Bond Future	160.0000	281.0000	75.625	0	0	0
2011/09/22	R208 2011/11/03	8.70	Call	Bond Future	3,634.0000	2,818.0000	(22.455)	0	0	0
2011/09/22	R208 2011/11/03	8.70	Put	Bond Future	230.0000	390.0000	69.565	0	0	0
2011/09/22	R208 2011/11/03	7.95	Put	Bond Future	1,873.0000	2,533.0000	35.238	0	0	0
2011/09/22	R208 2011/11/03	7.95	Call	Bond Future	771.0000	455.0000	(40.986)	0	0	1,995
2011/09/22	R208 2011/11/03	8.20	Put	Bond Future	1,046.0000	1,520.0000	45.315	0	0	0
2011/09/22	R208 2011/11/03	8.20	Call	Bond Future	1,478.0000	976.0000	(33.965)	0	0	665
2011/09/22	R208 2011/11/03	8.40	Call	Bond Future	2,241.0000	1,593.0000	(28.916)	0	0	0
2011/09/22	R208 2011/11/03	8.40	Put	Bond Future	605.0000	933.0000	54.215	0	0	665
2011/09/22	R208 2011/11/03	8.90	Call	Bond Future	4,668.0000	3,780.0000	(19.023)	0	0	0
2011/09/22	R208 2011/11/03	8.90	Put	Bond Future	110.0000	198.0000	80.000	0	0	1,995
2011/09/22	R208 2012/02/02			Bond Future	8.2150	8.3830	2.045	0.0000	0.0000	0
2011/09/22	R208 2012/02/02	9.00	Call	Bond Future	5,333.0000	4,572.0000	(14.270)	0	0	0
2011/09/22	R208 2012/02/02	9.00	Put	Bond Future	801.0000	1,035.0000	29.213	0	0	0
2011/09/22	R208 2012/02/02	9.05	Call	Bond Future	5,553.0000	4,778.0000	(13.956)	0	0	0
2011/09/22	R208 2012/02/02	9.05	Put	Bond Future	742.0000	962.0000	29.650	0	0	0

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2011/09/22	R208 2012/02/02	8.95	Call	Bond Future	5,116.0000	4,368.0000	(14.621)	0	0	0
2011/09/22	R208 2012/02/02	8.95	Put	Bond Future	864.0000	1,111.0000	28.588	0	0	0
2011/09/22	R208 2012/05/03			Bond Future	8.2960	8.4710	2.109	0.0000	0.0000	0
2011/09/22	R208 2012/05/03	9.00	Call	Bond Future	5,480.0000	4,777.0000	(12.828)	0	0	0
2011/09/22	R208 2012/05/03	9.00	Put	Bond Future	1,496.0000	1,805.0000	20.655	0	0	0
2011/09/22	R208 2012/05/03	9.05	Call	Bond Future	5,678.0000	4,962.0000	(12.610)	0	0	0
2011/09/22	R208 2012/05/03	9.05	Put	Bond Future	1,420.0000	1,715.0000	20.775	0	0	0
2011/09/22	R208 2012/05/03	8.95	Call	Bond Future	5,285.0000	4,594.0000	(13.075)	0	0	0
2011/09/22	R208 2012/05/03	8.95	Put	Bond Future	1,577.0000	1,897.0000	20.292	0	0	0
2011/09/22	R208 2012/08/02			Bond Future	8.3710	8.5530	2.174	0.0000	0.0000	0
2011/09/22	R208 2012/08/02	8.75	Call	Bond Future	4,806.0000	4,194.0000	(12.734)	0	0	0
2011/09/22	R208 2012/08/02	8.75	Put	Bond Future	2,683.0000	3,099.0000	15.505	0	0	0
2011/09/22	R208 2012/08/02	8.80	Call	Bond Future	4,976.0000	4,353.0000	(12.520)	0	0	0
2011/09/22	R208 2012/08/02	8.80	Put	Bond Future	2,578.0000	2,982.0000	15.671	0	0	0
2011/09/22	R208 2012/08/02	8.70	Call	Bond Future	4,638.0000	4,038.0000	(12.937)	0	0	0
2011/09/22	R208 2012/08/02	8.70	Put	Bond Future	2,792.0000	3,219.0000	15.294	0	0	0
2011/09/22	R209 2011/11/03			Bond Future	8.6240	8.7810	1.821	0.0000	0.0000	1,383
2011/09/22	R209 2011/11/03	8.75	Call	Bond Future	2,305.0000	1,595.0000	(30.803)	0	0	0
2011/09/22	R209 2011/11/03	8.75	Put	Bond Future	1,289.0000	1,842.0000	42.901	0	0	0
2011/09/22	R209 2011/11/03	8.80	Call	Bond Future	2,545.0000	1,789.0000	(29.705)	0	0	0
2011/09/22	R209 2011/11/03	8.80	Put	Bond Future	1,131.0000	1,638.0000	44.828	0	0	0
2011/09/22	R209 2011/11/03	8.70	Call	Bond Future	2,077.0000	1,412.0000	(32.017)	0	0	0
2011/09/22	R209 2011/11/03	8.70	Put	Bond Future	1,461.0000	2,059.0000	40.931	0	0	0
2011/09/22	R209 2012/02/02			Bond Future	8.6890	8.8500	1.853	0.0000	0.0000	0
2011/09/22	R209 2012/02/02	9.00	Call	Bond Future	4,616.0000	3,826.0000	(17.114)	0	0	0
2011/09/22	R209 2012/02/02	9.00	Put	Bond Future	2,177.0000	2,666.0000	22.462	0	0	0
2011/09/22	R209 2012/02/02	9.05	Call	Bond Future	4,853.0000	4,041.0000	(16.732)	0	0	0
2011/09/22	R209 2012/02/02	9.05	Put	Bond Future	2,033.0000	2,500.0000	22.971	0	0	0
2011/09/22	R209 2012/02/02	8.95	Call	Bond Future	4,384.0000	3,618.0000	(17.473)	0	0	0
2011/09/22	R209 2012/02/02	8.95	Put	Bond Future	2,328.0000	2,841.0000	22.036	0	0	0
2011/09/22	R209 2012/05/03			Bond Future	8.7500	8.9150	1.886	0.0000	0.0000	0
2011/09/22	R209 2012/05/03	9.00	Call	Bond Future	5,223.0000	4,467.0000	(14.474)	0	0	0
2011/09/22	R209 2012/05/03	9.00	Put	Bond Future	3,275.0000	3,814.0000	16.458	0	0	0
2011/09/22	R209 2012/05/03	9.05	Call	Bond Future	5,443.0000	4,668.0000	(14.238)	0	0	0

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2011/09/22	R209 2012/05/03	9.05	Put	Bond Future	3,116.0000	3,635.0000	16.656	0	0	0
2011/09/22	R209 2012/05/03	8.95	Call	Bond Future	5,009.0000	4,271.0000	(14.733)	0	0	0
2011/09/22	R209 2012/05/03	8.95	Put	Bond Future	3,444.0000	4,001.0000	16.173	0	0	0
2011/09/22	R209 2012/08/02			Bond Future	8.8050	8.9740	1.919	0.0000	0.0000	0
2011/09/22	R209 2012/08/02	9.25	Call	Bond Future	6,911.0000	6,093.0000	(11.836)	0	0	0
2011/09/22	R209 2012/08/02	9.25	Put	Bond Future	3,536.0000	4,029.0000	13.942	0	0	0
2011/09/22	R209 2012/08/02	9.30	Call	Bond Future	7,132.0000	6,300.0000	(11.666)	0	0	0
2011/09/22	R209 2012/08/02	9.30	Put	Bond Future	3,393.0000	3,872.0000	14.117	0	0	0
2011/09/22	R209 2012/08/02	9.20	Call	Bond Future	6,691.0000	5,888.0000	(12.001)	0	0	0
2011/09/22	R209 2012/08/02	9.20	Put	Bond Future	3,683.0000	4,191.0000	13.793	0	0	0
2011/09/22	R210 2011/11/03			Bond Future	135.5051	133.7081	(1.326)	0.0000	0.0000	600
2011/09/22	R210 2011/11/03	131.00	Call	Bond Future	4,505.0000	2,708.0000	(39.889)	0	0	0
2011/09/22	R210 2011/11/03	131.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/22	R210 2011/11/03	131.05	Call	Bond Future	4,455.0000	2,658.0000	(40.337)	0	0	0
2011/09/22	R210 2011/11/03	131.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/22	R210 2011/11/03	130.95	Call	Bond Future	4,555.0000	2,758.0000	(39.451)	0	0	0
2011/09/22	R210 2011/11/03	130.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/22	R211 2011/11/03			Bond Future	112.9379	112.9407	0.002	0.0000	0.0000	529
2011/09/22	R211 2011/11/03	1.25	Call	Bond Future	111,688.0000	111,691.0000	0.003	0	0	0
2011/09/22	R211 2011/11/03	1.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/22	R211 2011/11/03	1.30	Call	Bond Future	111,638.0000	111,641.0000	0.003	0	0	0
2011/09/22	R211 2011/11/03	1.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/22	R211 2011/11/03	1.20	Call	Bond Future	111,738.0000	111,741.0000	0.003	0	0	0
2011/09/22	R211 2011/11/03	1.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/22	R211 2012/02/02			Bond Future	113.2236	113.2262	0.002	0.0000	0.0000	0
2011/09/22	R211 2012/02/02	110.50	Call	Bond Future	2,724.0000	2,726.0000	0.073	0	0	0
2011/09/22	R211 2012/02/02	110.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/22	R211 2012/02/02	110.55	Call	Bond Future	2,674.0000	2,676.0000	0.075	0	0	0
2011/09/22	R211 2012/02/02	110.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/22	R211 2012/02/02	110.45	Call	Bond Future	2,774.0000	2,776.0000	0.072	0	0	0
2011/09/22	R211 2012/02/02	110.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/22	R212 2011/11/03			Bond Future	110.4853	109.8008	(0.620)	0.0000	0.0000	2,667
2011/09/22	R212 2011/11/03	2.50	Call	Bond Future	107,985.0000	107,301.0000	(0.633)	0	0	0

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2011/09/22	R212 2011/11/03	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/22	R212 2011/11/03	2.55	Call	Bond Future	107,935.0000	107,251.0000	(0.634)	0	0	0
2011/09/22	R212 2011/11/03	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/22	R212 2011/11/03	2.45	Call	Bond Future	108,035.0000	107,351.0000	(0.633)	0	0	0
2011/09/22	R212 2011/11/03	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/22	R212 2012/02/02			Bond Future	110.6051	109.9106	(0.628)	0.0000	0.0000	0
2011/09/22	R212 2012/02/02	108.50	Call	Bond Future	2,105.0000	1,411.0000	(32.969)	0	0	0
2011/09/22	R212 2012/02/02	108.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/22	R212 2012/02/02	108.55	Call	Bond Future	2,055.0000	1,361.0000	(33.771)	0	0	0
2011/09/22	R212 2012/02/02	108.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/22	R212 2012/02/02	108.45	Call	Bond Future	2,155.0000	1,461.0000	(32.204)	0	0	0
2011/09/22	R212 2012/02/02	108.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/22	R213 2011/11/03			Bond Future	8.6850	8.8310	1.681	0.0000	0.0000	0
2011/09/22	R213 2011/11/03	8.75	Call	Bond Future	529.0000	0.0000	(100.000)	0	0	0
2011/09/22	R213 2011/11/03	8.75	Put	Bond Future	0.0000	653.0000	100.000	0	0	0
2011/09/22	R213 2011/11/03	8.80	Call	Bond Future	933.0000	0.0000	(100.000)	0	0	0
2011/09/22	R213 2011/11/03	8.80	Put	Bond Future	0.0000	249.0000	100.000	0	0	0
2011/09/22	R213 2011/11/03	8.70	Call	Bond Future	123.0000	0.0000	(100.000)	0	0	0
2011/09/22	R213 2011/11/03	8.70	Put	Bond Future	0.0000	1,059.0000	100.000	0	0	0
2011/09/22	R213 2012/02/02			Bond Future	8.7610	8.9120	1.724	0.0000	0.0000	0
2011/09/22	R213 2012/02/02	9.00	Call	Bond Future	1,893.0000	689.0000	(63.603)	0	0	0
2011/09/22	R213 2012/02/02	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/22	R213 2012/02/02	9.05	Call	Bond Future	2,281.0000	1,077.0000	(52.784)	0	0	0
2011/09/22	R213 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/22	R213 2012/02/02	8.95	Call	Bond Future	1,502.0000	299.0000	(80.093)	0	0	0
2011/09/22	R213 2012/02/02	8.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/22	R213 2012/05/03			Bond Future	8.8280	8.9830	1.756	0.0000	0.0000	0
2011/09/22	R213 2012/05/03	9.25	Call	Bond Future	3,256.0000	2,038.0000	(37.408)	0	0	0
2011/09/22	R213 2012/05/03	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/22	R213 2012/05/03	9.30	Call	Bond Future	3,629.0000	2,411.0000	(33.563)	0	0	0
2011/09/22	R213 2012/05/03	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/22	R213 2012/05/03	9.20	Call	Bond Future	2,881.0000	1,662.0000	(42.312)	0	0	0
2011/09/22	R213 2012/05/03	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/22	R213 2012/08/02			Bond Future	8.8900	9.0490	1.789	0.0000	0.0000	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2011/09/22	R213 2012/08/02	9.25	Call	Bond Future	2,755.0000	1,521.0000	(44.791)	0	0	0
2011/09/22	R213 2012/08/02	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/22	R213 2012/08/02	9.30	Call	Bond Future	3,127.0000	1,893.0000	(39.463)	0	0	0
2011/09/22	R213 2012/08/02	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/22	R213 2012/08/02	9.20	Call	Bond Future	2,381.0000	1,147.0000	(51.827)	0	0	0
2011/09/22	R213 2012/08/02	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/22	RZ02 2011/11/03			Bond Future	0.0050	0.0050	0.000	0.0000	0.0000	0
2011/09/22	RZ02 2011/11/03	1.00	Call	Bond Future	27,590.0000	27,590.0000	0.000	0	0	0
2011/09/22	RZ02 2011/11/03	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/22	RZ02 2011/11/03	1.05	Call	Bond Future	28,834.0000	28,834.0000	0.000	0	0	0
2011/09/22	RZ02 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/22	RZ02 2011/11/03	0.95	Call	Bond Future	26,333.0000	26,333.0000	0.000	0	0	0
2011/09/22	RZ02 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/22	RZ11 2011/11/03			Bond Future	0.7760	0.7700	(0.773)	0.0000	0.0000	0
2011/09/22	RZ11 2011/11/03	1.00	Call	Bond Future	1,226.0000	1,226.0000	0.000	0	0	0
2011/09/22	RZ11 2011/11/03	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/22	RZ11 2011/11/03	1.05	Call	Bond Future	1,491.0000	1,491.0000	0.000	0	0	0
2011/09/22	RZ11 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/22	RZ11 2011/11/03	0.95	Call	Bond Future	961.0000	961.0000	0.000	0	0	0
2011/09/22	RZ11 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/22	RZ12 2011/11/03			Bond Future	1.9230	1.9190	(0.208)	0.0000	0.0000	0
2011/09/22	RZ12 2011/11/03	2.00	Call	Bond Future	778.0000	778.0000	0.000	0	0	0
2011/09/22	RZ12 2011/11/03	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/22	RZ12 2011/11/03	2.05	Call	Bond Future	1,255.0000	1,255.0000	0.000	0	0	0
2011/09/22	RZ12 2011/11/03	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/22	RZ12 2011/11/03	1.95	Call	Bond Future	298.0000	298.0000	0.000	0	0	0
2011/09/22	RZ12 2011/11/03	1.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/22	TRT1 2011/11/03			Index Future	362.3640	364.0240	0.458	0.0000	0.0000	0
2011/09/22	TRT1 2012/02/02			Index Future	367.2150	368.9020	0.459	0.0000	0.0000	0

Total

296069.00