



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 09/09/2011

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

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2011/09/09	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/09	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/09	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/09	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/09	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/09	AL7T 2011/11/03			Index Future	414.3920	410.9790	(0.824)	0.0000	0.0000	16
2011/09/09	AL7T 2012/02/02			Index Future	420.3580	416.8960	(0.824)	0.0000	0.0000	0
2011/09/09	ALBI 2011/11/03			Index Future	380.3430	377.3720	(0.781)	0.0000	0.0000	1,615
2011/09/09	ALBI 2012/02/02			Index Future	385.8190	382.8050	(0.781)	0.0000	0.0000	0
2011/09/09	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/09	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/09	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/09	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/09	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/09	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/09	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/09	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/09	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/09	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/09	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/09	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0

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2011/09/09	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/09	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/09	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/09	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/09	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/09	CAAD 2011/09/19			Can-Do Future	0.0002	0.0000	(100.000)	0.0000	0.0000	22,388
2011/09/09	CAAE 2011/09/19			Can-Do Future	0.3037	0.3939	29.700	0.0000	0.0000	21,898
2011/09/09	CAAG 2011/10/24			Can-Do Future	7.1989	7.3141	1.600	0.0000	0.0000	0
2011/09/09	CAAG 2011/10/24	6.70	Call	Can-Do Future	517.0000	621.0000	20.116	0	0	0
2011/09/09	CAAG 2011/10/24	6.70	Put	Can-Do Future	18.0000	7.0000	(61.111)	0	0	0
2011/09/09	CAAG 2011/10/24	6.75	Call	Can-Do Future	472.0000	574.0000	21.610	0	0	0
2011/09/09	CAAG 2011/10/24	6.75	Put	Can-Do Future	23.0000	10.0000	(56.522)	0	0	0
2011/09/09	CAAG 2011/10/24	6.65	Call	Can-Do Future	563.0000	669.0000	18.828	0	0	0
2011/09/09	CAAG 2011/10/24	6.65	Put	Can-Do Future	14.0000	5.0000	(64.286)	0	0	0
2011/09/09	CAAG 2011/10/24	7.00	Put	Can-Do Future	82.0000	46.0000	(43.902)	0	0	0
2011/09/09	CAAG 2011/10/24	7.00	Call	Can-Do Future	281.0000	360.0000	28.114	0	0	14,286
2011/09/09	CAAG 2011/10/24	7.40	Put	Can-Do Future	310.0000	234.0000	(24.516)	0	0	0
2011/09/09	CAAG 2011/10/24	7.40	Call	Can-Do Future	109.0000	148.0000	35.780	0	0	6,757
2011/09/09	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/09	CRD1 2011/11/03			Index Future	165.0850	165.5830	0.302	0.0000	0.0000	0
2011/09/09	CRD1 2012/02/02			Index Future	167.2950	167.8020	0.303	0.0000	0.0000	0
2011/09/09	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/09	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/09	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/09/09	GOVI 2011/11/03			GOVI	380.5520	377.6870	(0.753)	0.0000	0.0000	162
2011/09/09	GOVI 2011/11/03	357.00	Call	GOVI	235,520.0000	206,870.0000	(12.165)	0	0	0
2011/09/09	GOVI 2011/11/03	357.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/09/09	GOVI 2011/11/03	357.01	Call	GOVI	235,420.0000	206,770.0000	(12.170)	0	0	0
2011/09/09	GOVI 2011/11/03	357.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/09/09	GOVI 2011/11/03	356.99	Call	GOVI	235,620.0000	206,970.0000	(12.159)	0	0	0
2011/09/09	GOVI 2011/11/03	356.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/09/09	GOVI 2012/02/02			GOVI	386.0310	383.1250	(0.753)	0.0000	0.0000	0
2011/09/09	GOVI 2012/02/02	369.00	Call	GOVI	170,310.0000	141,250.0000	(17.063)	0	0	0
2011/09/09	GOVI 2012/02/02	369.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/09/09	GOVI 2012/02/02	369.01	Call	GOVI	170,210.0000	141,150.0000	(17.073)	0	0	0
2011/09/09	GOVI 2012/02/02	369.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/09/09	GOVI 2012/02/02	368.99	Call	GOVI	170,410.0000	141,350.0000	(17.053)	0	0	0
2011/09/09	GOVI 2012/02/02	368.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/09/09	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/09/09	IGOV 2011/11/03			Index Future	163.6350	163.6640	0.018	0.0000	0.0000	83
2011/09/09	IGOV 2012/02/02			Index Future	165.9920	166.0200	0.017	0.0000	0.0000	0
2011/09/09	ILBI 2012/02/02			Index Future	449.1840	449.1840	0.000	0.0000	0.0000	88
2011/09/09	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/09/09	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/09/09	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/09/09	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/09/09	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/09/09	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/09/09	JBAF 2011/09/21			Jibar Tradeable Future	5.5300	5.5300	0.000	0.0000	0.0000	16,389
2011/09/09	JBAF 2011/10/19			Jibar Tradeable Future	5.4200	5.4500	0.554	0.0000	0.0000	1,000
2011/09/09	JBAF 2011/11/16			Jibar Tradeable Future	5.3500	5.3800	0.561	0.0000	0.0000	1,000

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2011/09/09	JBAF 2011/12/21			Jibar Tradeable Future	5.2600	5.3300	1.331	0.0000	0.0000	5,541
2011/09/09	JBAF 2012/01/18			Jibar Tradeable Future	5.2200	5.2800	1.149	0.0000	0.0000	0
2011/09/09	JBAF 2012/02/15			Jibar Tradeable Future	5.1800	5.2400	1.158	0.0000	0.0000	0
2011/09/09	JBAF 2012/03/20			Jibar Tradeable Future	5.1300	5.2100	1.559	0.0000	0.0000	1,340
2011/09/09	JBAF 2012/06/20			Jibar Tradeable Future	5.1400	5.2400	1.946	0.0000	0.0000	2,890
2011/09/09	JBAF 2012/09/19			Jibar Tradeable Future	5.2100	5.3600	2.879	0.0000	0.0000	44,760
2011/09/09	JBAF 2012/12/19			Jibar Tradeable Future	5.3400	5.4900	2.809	0.0000	0.0000	990
2011/09/09	JBAF 2013/03/20			Jibar Tradeable Future	5.5600	5.7100	2.698	0.0000	0.0000	790
2011/09/09	JBAF 2013/06/19			Jibar Tradeable Future	5.7700	5.9300	2.773	0.0000	0.0000	1,250
2011/09/09	JN02 2011/11/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/09/09	JN02 2011/11/03	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/09	JN02 2011/11/03	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/09	JN02 2011/11/03	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/09	JN02 2011/11/03	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/09/09	JN02 2011/11/03	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/09/09	JN02 2011/11/03	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/09	JN05 2011/11/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/09/09	JN05 2011/11/03	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/09	JN05 2011/11/03	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/09	JN05 2011/11/03	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/09	JN05 2011/11/03	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/09/09	JN05 2011/11/03	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/09/09	JN05 2011/11/03	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/09	JN10 2011/11/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/09/09	JN10 2011/11/03	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/09	JN10 2011/11/03	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/09	JN10 2011/11/03	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/09	JN10 2011/11/03	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/09/09	JN10 2011/11/03	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/09/09	JN10 2011/11/03	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/09	OTH1 2011/11/03			Index Future	378.7260	375.2090	(0.929)	0.0000	0.0000	0
2011/09/09	OTH1 2012/02/02			Index Future	384.1790	380.6110	(0.929)	0.0000	0.0000	0

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2011/09/09	R157 2011/11/03			Bond Future	6.3460	6.5020	2.458	0.0000	0.0000	16,680
2011/09/09	R157 2011/11/03	8.25	Call	Bond Future	7,089.0000	6,489.0000	(8.464)	0	0	0
2011/09/09	R157 2011/11/03	8.25	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2011/09/09	R157 2011/11/03	8.30	Call	Bond Future	7,268.0000	6,668.0000	(8.255)	0	0	0
2011/09/09	R157 2011/11/03	8.30	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2011/09/09	R157 2011/11/03	8.20	Call	Bond Future	6,910.0000	6,309.0000	(8.698)	0	0	0
2011/09/09	R157 2011/11/03	8.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/09	R157 2011/11/03	6.55	Put	Bond Future	456.0000	690.0000	51.316	0	0	0
2011/09/09	R157 2011/11/03	6.55	Call	Bond Future	1,241.0000	874.0000	(29.573)	0	0	1,200
2011/09/09	R157 2011/11/03	7.00	Put	Bond Future	102.0000	178.0000	74.510	0	0	0
2011/09/09	R157 2011/11/03	7.00	Call	Bond Future	2,597.0000	2,072.0000	(20.216)	0	0	400
2011/09/09	R157 2011/11/03	7.10	Call	Bond Future	2,940.0000	2,395.0000	(18.537)	0	0	0
2011/09/09	R157 2011/11/03	7.10	Put	Bond Future	69.0000	125.0000	81.159	0	0	400
2011/09/09	R157 2011/11/03	7.55	Call	Bond Future	4,553.0000	3,962.0000	(12.980)	0	0	0
2011/09/09	R157 2011/11/03	7.55	Put	Bond Future	9.0000	19.0000	111.111	0	0	1,200
2011/09/09	R157 2012/02/02			Bond Future	6.3920	6.5630	2.675	0.0000	0.0000	0
2011/09/09	R157 2012/02/02	8.50	Call	Bond Future	7,348.0000	6,749.0000	(8.152)	0	0	0
2011/09/09	R157 2012/02/02	8.50	Put	Bond Future	32.0000	48.0000	50.000	0	0	0
2011/09/09	R157 2012/02/02	8.55	Call	Bond Future	7,511.0000	6,910.0000	(8.002)	0	0	0
2011/09/09	R157 2012/02/02	8.55	Put	Bond Future	28.0000	42.0000	50.000	0	0	0
2011/09/09	R157 2012/02/02	8.45	Call	Bond Future	7,185.0000	6,587.0000	(8.323)	0	0	0
2011/09/09	R157 2012/02/02	8.45	Put	Bond Future	36.0000	53.0000	47.222	0	0	0
2011/09/09	R157 2012/02/02	6.55	Call	Bond Future	1,679.0000	1,345.0000	(19.893)	0	0	0
2011/09/09	R157 2012/02/02	6.55	Put	Bond Future	1,111.0000	1,392.0000	25.293	0	0	130
2011/09/09	R157 2012/02/02	6.00	Put	Bond Future	2,191.0000	2,611.0000	19.169	0	0	0
2011/09/09	R157 2012/02/02	6.00	Call	Bond Future	766.0000	571.0000	(25.457)	0	0	130
2011/09/09	R157 2012/02/02	7.05	Call	Bond Future	2,871.0000	2,421.0000	(15.674)	0	0	0
2011/09/09	R157 2012/02/02	7.05	Put	Bond Future	525.0000	691.0000	31.619	0	0	130
2011/09/09	R157 2012/05/03			Bond Future	6.4200	6.6050	2.882	0.0000	0.0000	0
2011/09/09	R157 2012/05/03	8.25	Call	Bond Future	6,106.0000	5,540.0000	(9.270)	0	0	0
2011/09/09	R157 2012/05/03	8.25	Put	Bond Future	152.0000	206.0000	35.526	0	0	0
2011/09/09	R157 2012/05/03	8.30	Call	Bond Future	6,253.0000	5,683.0000	(9.116)	0	0	0
2011/09/09	R157 2012/05/03	8.30	Put	Bond Future	142.0000	191.0000	34.507	0	0	0
2011/09/09	R157 2012/05/03	8.20	Call	Bond Future	5,960.0000	5,397.0000	(9.446)	0	0	0

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2011/09/09	R157 2012/05/03	8.20	Put	Bond Future	164.0000	220.0000	34.146	0	0	0
2011/09/09	R157 2012/08/02			Bond Future	6.4140	6.6180	3.181	0.0000	0.0000	0
2011/09/09	R157 2012/08/02	8.00	Call	Bond Future	5,264.0000	4,743.0000	(9.897)	0	0	0
2011/09/09	R157 2012/08/02	8.00	Put	Bond Future	454.0000	566.0000	24.670	0	0	0
2011/09/09	R157 2012/08/02	8.05	Call	Bond Future	5,390.0000	4,864.0000	(9.759)	0	0	0
2011/09/09	R157 2012/08/02	8.05	Put	Bond Future	432.0000	539.0000	24.769	0	0	0
2011/09/09	R157 2012/08/02	7.95	Call	Bond Future	5,140.0000	4,623.0000	(10.058)	0	0	0
2011/09/09	R157 2012/08/02	7.95	Put	Bond Future	477.0000	593.0000	24.319	0	0	0
2011/09/09	R186 2011/11/03			Bond Future	7.8010	7.9330	1.692	0.0000	0.0000	21,317
2011/09/09	R186 2011/11/03	9.00	Call	Bond Future	11,519.0000	10,216.0000	(11.312)	0	0	0
2011/09/09	R186 2011/11/03	9.00	Put	Bond Future	60.0000	99.0000	65.000	0	0	0
2011/09/09	R186 2011/11/03	9.05	Call	Bond Future	11,952.0000	10,643.0000	(10.952)	0	0	0
2011/09/09	R186 2011/11/03	9.05	Put	Bond Future	50.0000	83.0000	66.000	0	0	0
2011/09/09	R186 2011/11/03	8.95	Call	Bond Future	11,086.0000	9,790.0000	(11.690)	0	0	0
2011/09/09	R186 2011/11/03	8.95	Put	Bond Future	74.0000	120.0000	62.162	0	0	0
2011/09/09	R186 2011/11/03	8.75	Put	Bond Future	156.0000	243.0000	55.769	0	0	0
2011/09/09	R186 2011/11/03	8.75	Call	Bond Future	9,356.0000	8,101.0000	(13.414)	0	0	0
2011/09/09	R186 2011/11/03	8.10	Put	Bond Future	1,167.0000	1,601.0000	37.189	0	0	0
2011/09/09	R186 2011/11/03	8.10	Call	Bond Future	4,177.0000	3,269.0000	(21.738)	0	0	1,275
2011/09/09	R186 2011/11/03	8.35	Put	Bond Future	579.0000	836.0000	44.387	0	0	0
2011/09/09	R186 2011/11/03	8.35	Call	Bond Future	6,026.0000	4,941.0000	(18.005)	0	0	425
2011/09/09	R186 2011/11/03	8.55	Call	Bond Future	7,654.0000	6,468.0000	(15.495)	0	0	0
2011/09/09	R186 2011/11/03	8.55	Put	Bond Future	308.0000	464.0000	50.649	0	0	425
2011/09/09	R186 2011/11/03	9.10	Call	Bond Future	12,385.0000	11,070.0000	(10.618)	0	0	0
2011/09/09	R186 2011/11/03	9.10	Put	Bond Future	41.0000	68.0000	65.854	0	0	1,275
2011/09/09	R186 2011/11/03	7.80	Put	Bond Future	2,388.0000	3,087.0000	29.271	0	0	0
2011/09/09	R186 2011/11/03	7.80	Call	Bond Future	2,378.0000	1,735.0000	(27.040)	0	0	250
2011/09/09	R186 2011/11/03	8.00	Call	Bond Future	3,518.0000	2,694.0000	(23.422)	0	0	0
2011/09/09	R186 2011/11/03	8.00	Put	Bond Future	1,503.0000	2,021.0000	34.464	0	0	250
2011/09/09	R186 2011/11/03	8.20	Call	Bond Future	4,885.0000	3,900.0000	(20.164)	0	0	0
2011/09/09	R186 2011/11/03	8.20	Put	Bond Future	891.0000	1,248.0000	40.067	0	0	250
2011/09/09	R186 2012/02/02			Bond Future	7.8600	7.9970	1.743	0.0000	0.0000	2,501
2011/09/09	R186 2012/02/02	9.00	Call	Bond Future	11,513.0000	10,342.0000	(10.171)	0	0	0
2011/09/09	R186 2012/02/02	9.00	Put	Bond Future	762.0000	959.0000	25.853	0	0	0

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2011/09/09	R186 2012/02/02	9.05	Call	Bond Future	11,892.0000	10,708.0000	(9.956)	0	0	0
2011/09/09	R186 2012/02/02	9.05	Put	Bond Future	701.0000	886.0000	26.391	0	0	0
2011/09/09	R186 2012/02/02	8.95	Call	Bond Future	11,137.0000	9,980.0000	(10.389)	0	0	0
2011/09/09	R186 2012/02/02	8.95	Put	Bond Future	828.0000	1,040.0000	25.604	0	0	0
2011/09/09	R186 2012/02/02	7.75	Put	Bond Future	4,661.0000	5,405.0000	15.962	0	0	0
2011/09/09	R186 2012/02/02	7.75	Call	Bond Future	3,546.0000	2,922.0000	(17.597)	0	0	6,000
2011/09/09	R186 2012/02/02	6.75	Put	Bond Future	12,612.0000	13,808.0000	9.483	0	0	0
2011/09/09	R186 2012/02/02	6.75	Call	Bond Future	671.0000	498.0000	(25.782)	0	0	6,000
2011/09/09	R186 2012/05/03			Bond Future	7.9150	8.0550	1.769	0.0000	0.0000	0
2011/09/09	R186 2012/05/03	9.00	Call	Bond Future	11,818.0000	10,741.0000	(9.113)	0	0	0
2011/09/09	R186 2012/05/03	9.00	Put	Bond Future	1,720.0000	2,018.0000	17.326	0	0	0
2011/09/09	R186 2012/05/03	9.05	Call	Bond Future	12,159.0000	11,069.0000	(8.965)	0	0	0
2011/09/09	R186 2012/05/03	9.05	Put	Bond Future	1,625.0000	1,910.0000	17.538	0	0	0
2011/09/09	R186 2012/05/03	8.95	Call	Bond Future	11,480.0000	10,416.0000	(9.268)	0	0	0
2011/09/09	R186 2012/05/03	8.95	Put	Bond Future	1,820.0000	2,131.0000	17.088	0	0	0
2011/09/09	R186 2012/08/02			Bond Future	7.9600	8.1050	1.822	0.0000	0.0000	0
2011/09/09	R186 2012/08/02	8.75	Call	Bond Future	10,466.0000	9,488.0000	(9.345)	0	0	0
2011/09/09	R186 2012/08/02	8.75	Put	Bond Future	3,106.0000	3,529.0000	13.619	0	0	0
2011/09/09	R186 2012/08/02	8.80	Call	Bond Future	10,774.0000	9,782.0000	(9.207)	0	0	0
2011/09/09	R186 2012/08/02	8.80	Put	Bond Future	2,970.0000	3,379.0000	13.771	0	0	0
2011/09/09	R186 2012/08/02	8.70	Call	Bond Future	10,162.0000	9,199.0000	(9.476)	0	0	0
2011/09/09	R186 2012/08/02	8.70	Put	Bond Future	3,249.0000	3,686.0000	13.450	0	0	0
2011/09/09	R189 2011/11/03			Bond Future	214.5360	214.5348	(0.001)	0.0000	0.0000	0
2011/09/09	R189 2011/11/03	212.00	Call	Bond Future	2,536.0000	2,535.0000	(0.039)	0	0	0
2011/09/09	R189 2011/11/03	212.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/09	R189 2011/11/03	212.05	Call	Bond Future	2,486.0000	2,485.0000	(0.040)	0	0	0
2011/09/09	R189 2011/11/03	212.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/09	R189 2011/11/03	211.95	Call	Bond Future	2,586.0000	2,585.0000	(0.039)	0	0	0
2011/09/09	R189 2011/11/03	211.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/09	R197 2011/11/03			Bond Future	246.4429	246.4547	0.005	0.0000	0.0000	183
2011/09/09	R197 2011/11/03	238.50	Call	Bond Future	7,943.0000	7,955.0000	0.151	0	0	0
2011/09/09	R197 2011/11/03	238.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/09	R197 2011/11/03	238.55	Call	Bond Future	7,893.0000	7,905.0000	0.152	0	0	0

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2011/09/09	R197 2011/11/03	238.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/09	R197 2011/11/03	238.45	Call	Bond Future	7,993.0000	8,005.0000	0.150	0	0	0
2011/09/09	R197 2011/11/03	238.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/09	R201 2011/11/03			Bond Future	6.0100	6.1680	2.629	0.0000	0.0000	3,090
2011/09/09	R201 2011/11/03	8.00	Call	Bond Future	5,655.0000	5,192.0000	(8.187)	0	0	0
2011/09/09	R201 2011/11/03	8.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/09	R201 2011/11/03	8.05	Call	Bond Future	5,792.0000	5,329.0000	(7.994)	0	0	0
2011/09/09	R201 2011/11/03	8.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/09	R201 2011/11/03	7.95	Call	Bond Future	5,517.0000	5,054.0000	(8.392)	0	0	0
2011/09/09	R201 2011/11/03	7.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/09	R201 2012/02/02			Bond Future	6.0270	6.2010	2.887	0.0000	0.0000	0
2011/09/09	R201 2012/02/02	8.25	Call	Bond Future	5,828.0000	5,358.0000	(8.065)	0	0	0
2011/09/09	R201 2012/02/02	8.25	Put	Bond Future	1.0000	2.0000	100.000	0	0	0
2011/09/09	R201 2012/02/02	8.30	Call	Bond Future	5,954.0000	5,484.0000	(7.894)	0	0	0
2011/09/09	R201 2012/02/02	8.30	Put	Bond Future	1.0000	2.0000	100.000	0	0	0
2011/09/09	R201 2012/02/02	8.20	Call	Bond Future	5,702.0000	5,232.0000	(8.243)	0	0	0
2011/09/09	R201 2012/02/02	8.20	Put	Bond Future	2.0000	3.0000	50.000	0	0	0
2011/09/09	R201 2012/05/03			Bond Future	6.0210	6.2130	3.189	0.0000	0.0000	0
2011/09/09	R201 2012/05/03	7.75	Call	Bond Future	4,261.0000	3,814.0000	(10.490)	0	0	0
2011/09/09	R201 2012/05/03	7.75	Put	Bond Future	64.0000	93.0000	45.313	0	0	0
2011/09/09	R201 2012/05/03	7.80	Call	Bond Future	4,372.0000	3,924.0000	(10.247)	0	0	0
2011/09/09	R201 2012/05/03	7.80	Put	Bond Future	56.0000	85.0000	51.786	0	0	0
2011/09/09	R201 2012/05/03	7.70	Call	Bond Future	4,149.0000	3,705.0000	(10.701)	0	0	0
2011/09/09	R201 2012/05/03	7.70	Put	Bond Future	70.0000	103.0000	47.143	0	0	0
2011/09/09	R201 2012/08/02			Bond Future	5.9720	6.1870	3.600	0.0000	0.0000	0
2011/09/09	R201 2012/08/02	7.50	Call	Bond Future	3,538.0000	3,111.0000	(12.069)	0	0	0
2011/09/09	R201 2012/08/02	7.50	Put	Bond Future	146.0000	205.0000	40.411	0	0	0
2011/09/09	R201 2012/08/02	7.55	Call	Bond Future	3,636.0000	3,206.0000	(11.826)	0	0	0
2011/09/09	R201 2012/08/02	7.55	Put	Bond Future	135.0000	191.0000	41.481	0	0	0
2011/09/09	R201 2012/08/02	7.45	Call	Bond Future	3,440.0000	3,017.0000	(12.297)	0	0	0
2011/09/09	R201 2012/08/02	7.45	Put	Bond Future	157.0000	220.0000	40.127	0	0	0
2011/09/09	R202 2011/11/03			Bond Future	185.9541	185.9630	0.005	0.0000	0.0000	30,266
2011/09/09	R202 2011/11/03	0.50	Call	Bond Future	185,454.0000	185,463.0000	0.005	0	0	0

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2011/09/09	R202 2011/11/03	0.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/09	R202 2011/11/03	0.55	Call	Bond Future	185,404.0000	185,413.0000	0.005	0	0	0
2011/09/09	R202 2011/11/03	0.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/09	R202 2011/11/03	0.45	Call	Bond Future	185,504.0000	185,513.0000	0.005	0	0	0
2011/09/09	R202 2011/11/03	0.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/09	R202 2012/02/02			Bond Future	185.9683	185.9769	0.005	0.0000	0.0000	0
2011/09/09	R202 2012/02/02	177.00	Call	Bond Future	8,968.0000	8,977.0000	0.100	0	0	0
2011/09/09	R202 2012/02/02	177.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/09	R202 2012/02/02	177.05	Call	Bond Future	8,918.0000	8,927.0000	0.101	0	0	0
2011/09/09	R202 2012/02/02	177.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/09	R202 2012/02/02	176.95	Call	Bond Future	9,018.0000	9,027.0000	0.100	0	0	0
2011/09/09	R202 2012/02/02	176.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/09	R203 2011/11/03			Bond Future	7.1120	7.2450	1.870	0.0000	0.0000	2,145
2011/09/09	R203 2011/11/03	8.50	Call	Bond Future	6,516.0000	5,877.0000	(9.807)	0	0	0
2011/09/09	R203 2011/11/03	8.50	Put	Bond Future	8.0000	15.0000	87.500	0	0	0
2011/09/09	R203 2011/11/03	8.55	Call	Bond Future	6,740.0000	6,099.0000	(9.510)	0	0	0
2011/09/09	R203 2011/11/03	8.55	Put	Bond Future	7.0000	12.0000	71.429	0	0	0
2011/09/09	R203 2011/11/03	8.45	Call	Bond Future	6,293.0000	5,655.0000	(10.138)	0	0	0
2011/09/09	R203 2011/11/03	8.45	Put	Bond Future	11.0000	19.0000	72.727	0	0	0
2011/09/09	R203 2012/02/02			Bond Future	7.1850	7.3260	1.962	0.0000	0.0000	0
2011/09/09	R203 2012/02/02	8.75	Call	Bond Future	7,193.0000	6,588.0000	(8.411)	0	0	0
2011/09/09	R203 2012/02/02	8.75	Put	Bond Future	172.0000	225.0000	30.814	0	0	0
2011/09/09	R203 2012/02/02	8.80	Call	Bond Future	7,393.0000	6,783.0000	(8.251)	0	0	0
2011/09/09	R203 2012/02/02	8.80	Put	Bond Future	157.0000	205.0000	30.573	0	0	0
2011/09/09	R203 2012/02/02	8.70	Call	Bond Future	6,995.0000	6,394.0000	(8.592)	0	0	0
2011/09/09	R203 2012/02/02	8.70	Put	Bond Future	189.0000	246.0000	30.159	0	0	0
2011/09/09	R203 2012/05/03			Bond Future	7.2480	7.3970	2.056	0.0000	0.0000	0
2011/09/09	R203 2012/05/03	8.75	Call	Bond Future	6,946.0000	6,377.0000	(8.192)	0	0	0
2011/09/09	R203 2012/05/03	8.75	Put	Bond Future	460.0000	558.0000	21.304	0	0	0
2011/09/09	R203 2012/05/03	8.80	Call	Bond Future	7,125.0000	6,551.0000	(8.056)	0	0	0
2011/09/09	R203 2012/05/03	8.80	Put	Bond Future	432.0000	525.0000	21.528	0	0	0
2011/09/09	R203 2012/05/03	8.70	Call	Bond Future	6,768.0000	6,204.0000	(8.333)	0	0	0
2011/09/09	R203 2012/05/03	8.70	Put	Bond Future	490.0000	593.0000	21.020	0	0	0
2011/09/09	R203 2012/08/02			Bond Future	7.2930	7.4520	2.180	0.0000	0.0000	0

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2011/09/09	R203 2012/08/02	8.50	Call	Bond Future	6,089.0000	5,573.0000	(8.474)	0	0	0
2011/09/09	R203 2012/08/02	8.50	Put	Bond Future	1,049.0000	1,215.0000	15.825	0	0	0
2011/09/09	R203 2012/08/02	8.55	Call	Bond Future	6,246.0000	5,724.0000	(8.357)	0	0	0
2011/09/09	R203 2012/08/02	8.55	Put	Bond Future	1,004.0000	1,163.0000	15.837	0	0	0
2011/09/09	R203 2012/08/02	8.45	Call	Bond Future	5,934.0000	5,424.0000	(8.595)	0	0	0
2011/09/09	R203 2012/08/02	8.45	Put	Bond Future	1,097.0000	1,268.0000	15.588	0	0	0
2011/09/09	R204 2011/11/03			Bond Future	7.3520	7.4800	1.741	0.0000	0.0000	2,778
2011/09/09	R204 2011/11/03	8.75	Call	Bond Future	7,467.0000	6,762.0000	(9.442)	0	0	0
2011/09/09	R204 2011/11/03	8.75	Put	Bond Future	11.0000	18.0000	63.636	0	0	0
2011/09/09	R204 2011/11/03	8.80	Call	Bond Future	7,718.0000	7,013.0000	(9.134)	0	0	0
2011/09/09	R204 2011/11/03	8.80	Put	Bond Future	8.0000	15.0000	87.500	0	0	0
2011/09/09	R204 2011/11/03	8.70	Call	Bond Future	7,214.0000	6,512.0000	(9.731)	0	0	0
2011/09/09	R204 2011/11/03	8.70	Put	Bond Future	13.0000	23.0000	76.923	0	0	0
2011/09/09	R204 2012/02/02			Bond Future	7.4240	7.5580	1.805	0.0000	0.0000	0
2011/09/09	R204 2012/02/02	9.00	Call	Bond Future	8,262.0000	7,590.0000	(8.134)	0	0	0
2011/09/09	R204 2012/02/02	9.00	Put	Bond Future	161.0000	211.0000	31.056	0	0	0
2011/09/09	R204 2012/02/02	9.05	Call	Bond Future	8,491.0000	7,815.0000	(7.961)	0	0	0
2011/09/09	R204 2012/02/02	9.05	Put	Bond Future	147.0000	192.0000	30.612	0	0	0
2011/09/09	R204 2012/02/02	8.95	Call	Bond Future	8,034.0000	7,367.0000	(8.302)	0	0	0
2011/09/09	R204 2012/02/02	8.95	Put	Bond Future	178.0000	232.0000	30.337	0	0	0
2011/09/09	R204 2012/05/03			Bond Future	7.4890	7.6290	1.869	0.0000	0.0000	0
2011/09/09	R204 2012/05/03	8.75	Call	Bond Future	7,016.0000	6,418.0000	(8.523)	0	0	0
2011/09/09	R204 2012/05/03	8.75	Put	Bond Future	675.0000	806.0000	19.407	0	0	0
2011/09/09	R204 2012/05/03	8.80	Call	Bond Future	7,222.0000	6,617.0000	(8.377)	0	0	0
2011/09/09	R204 2012/05/03	8.80	Put	Bond Future	640.0000	764.0000	19.375	0	0	0
2011/09/09	R204 2012/05/03	8.70	Call	Bond Future	6,817.0000	6,225.0000	(8.684)	0	0	0
2011/09/09	R204 2012/05/03	8.70	Put	Bond Future	718.0000	855.0000	19.081	0	0	0
2011/09/09	R204 2012/08/02			Bond Future	7.5410	7.6890	1.963	0.0000	0.0000	0
2011/09/09	R204 2012/08/02	8.50	Call	Bond Future	6,148.0000	5,610.0000	(8.751)	0	0	0
2011/09/09	R204 2012/08/02	8.50	Put	Bond Future	1,436.0000	1,643.0000	14.415	0	0	0
2011/09/09	R204 2012/08/02	8.55	Call	Bond Future	6,324.0000	5,778.0000	(8.634)	0	0	0
2011/09/09	R204 2012/08/02	8.55	Put	Bond Future	1,374.0000	1,573.0000	14.483	0	0	0
2011/09/09	R204 2012/08/02	8.45	Call	Bond Future	5,974.0000	5,443.0000	(8.889)	0	0	0
2011/09/09	R204 2012/08/02	8.45	Put	Bond Future	1,501.0000	1,715.0000	14.257	0	0	0

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2011/09/09	R206 2011/11/03			Bond Future	5.8440	6.0110	2.858	0.0000	0.0000	12,577
2011/09/09	R206 2011/11/03	7.75	Call	Bond Future	3,849.0000	3,504.0000	(8.963)	0	0	0
2011/09/09	R206 2011/11/03	7.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/09	R206 2011/11/03	7.80	Call	Bond Future	3,947.0000	3,602.0000	(8.741)	0	0	0
2011/09/09	R206 2011/11/03	7.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/09	R206 2011/11/03	7.70	Call	Bond Future	3,750.0000	3,405.0000	(9.200)	0	0	0
2011/09/09	R206 2011/11/03	7.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/09	R206 2012/02/02			Bond Future	5.8440	6.0330	3.234	0.0000	0.0000	0
2011/09/09	R206 2012/02/02	8.00	Call	Bond Future	3,878.0000	3,534.0000	(8.871)	0	0	0
2011/09/09	R206 2012/02/02	8.00	Put	Bond Future	4.0000	7.0000	75.000	0	0	0
2011/09/09	R206 2012/02/02	8.05	Call	Bond Future	3,965.0000	3,620.0000	(8.701)	0	0	0
2011/09/09	R206 2012/02/02	8.05	Put	Bond Future	3.0000	5.0000	66.667	0	0	0
2011/09/09	R206 2012/02/02	7.95	Call	Bond Future	3,791.0000	3,447.0000	(9.074)	0	0	0
2011/09/09	R206 2012/02/02	7.95	Put	Bond Future	4.0000	8.0000	100.000	0	0	0
2011/09/09	R206 2012/05/03			Bond Future	5.8100	6.0300	3.787	0.0000	0.0000	0
2011/09/09	R206 2012/05/03	7.50	Call	Bond Future	2,771.0000	2,454.0000	(11.440)	0	0	0
2011/09/09	R206 2012/05/03	7.50	Put	Bond Future	89.0000	126.0000	41.573	0	0	0
2011/09/09	R206 2012/05/03	7.55	Call	Bond Future	2,842.0000	2,522.0000	(11.260)	0	0	0
2011/09/09	R206 2012/05/03	7.55	Put	Bond Future	82.0000	116.0000	41.463	0	0	0
2011/09/09	R206 2012/05/03	7.45	Call	Bond Future	2,701.0000	2,386.0000	(11.662)	0	0	0
2011/09/09	R206 2012/05/03	7.45	Put	Bond Future	97.0000	136.0000	40.206	0	0	0
2011/09/09	R206 2012/08/02			Bond Future	5.6970	5.9580	4.581	0.0000	0.0000	0
2011/09/09	R206 2012/08/02	7.25	Call	Bond Future	2,292.0000	1,994.0000	(13.002)	0	0	0
2011/09/09	R206 2012/08/02	7.25	Put	Bond Future	171.0000	234.0000	36.842	0	0	0
2011/09/09	R206 2012/08/02	7.30	Call	Bond Future	2,349.0000	2,048.0000	(12.814)	0	0	0
2011/09/09	R206 2012/08/02	7.30	Put	Bond Future	161.0000	220.0000	36.646	0	0	0
2011/09/09	R206 2012/08/02	7.20	Call	Bond Future	2,235.0000	1,939.0000	(13.244)	0	0	0
2011/09/09	R206 2012/08/02	7.20	Put	Bond Future	181.0000	246.0000	35.912	0	0	0
2011/09/09	R207 2011/11/03			Bond Future	7.5250	7.6630	1.834	0.0000	0.0000	8,999
2011/09/09	R207 2011/11/03	8.75	Call	Bond Future	7,010.0000	6,211.0000	(11.398)	0	0	0
2011/09/09	R207 2011/11/03	8.75	Put	Bond Future	28.0000	48.0000	71.429	0	0	0
2011/09/09	R207 2011/11/03	8.80	Call	Bond Future	7,277.0000	6,474.0000	(11.035)	0	0	0
2011/09/09	R207 2011/11/03	8.80	Put	Bond Future	23.0000	39.0000	69.565	0	0	0

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2011/09/09	R207 2011/11/03	8.70	Call	Bond Future	6,744.0000	5,949.0000	(11.788)	0	0	0
2011/09/09	R207 2011/11/03	8.70	Put	Bond Future	34.0000	58.0000	70.588	0	0	0
2011/09/09	R207 2011/11/03	7.90	Put	Bond Future	538.0000	769.0000	42.937	0	0	0
2011/09/09	R207 2011/11/03	7.90	Call	Bond Future	2,745.0000	2,156.0000	(21.457)	0	0	2,000
2011/09/09	R207 2011/11/03	8.15	Call	Bond Future	3,898.0000	3,208.0000	(17.701)	0	0	0
2011/09/09	R207 2011/11/03	8.15	Put	Bond Future	255.0000	384.0000	50.588	0	0	2,000
2011/09/09	R207 2011/11/03	8.35	Call	Bond Future	4,903.0000	4,159.0000	(15.174)	0	0	0
2011/09/09	R207 2011/11/03	8.35	Put	Bond Future	130.0000	205.0000	57.692	0	0	2,000
2011/09/09	R207 2011/11/03	7.30	Put	Bond Future	2,150.0000	2,706.0000	25.860	0	0	0
2011/09/09	R207 2011/11/03	7.30	Call	Bond Future	796.0000	532.0000	(33.166)	0	0	900
2011/09/09	R207 2011/11/03	7.75	Put	Bond Future	802.0000	1,108.0000	38.155	0	0	0
2011/09/09	R207 2011/11/03	7.75	Call	Bond Future	2,134.0000	1,620.0000	(24.086)	0	0	300
2011/09/09	R207 2011/11/03	7.95	Put	Bond Future	468.0000	674.0000	44.017	0	0	300
2011/09/09	R207 2011/11/03	7.95	Call	Bond Future	2,964.0000	2,351.0000	(20.682)	0	0	0
2011/09/09	R207 2011/11/03	8.40	Call	Bond Future	5,162.0000	4,407.0000	(14.626)	0	0	0
2011/09/09	R207 2011/11/03	8.40	Put	Bond Future	109.0000	173.0000	58.716	0	0	900
2011/09/09	R207 2012/02/02			Bond Future	7.5950	7.7390	1.896	0.0000	0.0000	0
2011/09/09	R207 2012/02/02	9.00	Call	Bond Future	8,027.0000	7,279.0000	(9.319)	0	0	0
2011/09/09	R207 2012/02/02	9.00	Put	Bond Future	278.0000	362.0000	30.216	0	0	0
2011/09/09	R207 2012/02/02	9.05	Call	Bond Future	8,265.0000	7,510.0000	(9.135)	0	0	0
2011/09/09	R207 2012/02/02	9.05	Put	Bond Future	255.0000	331.0000	29.804	0	0	0
2011/09/09	R207 2012/02/02	8.95	Call	Bond Future	7,791.0000	7,049.0000	(9.524)	0	0	0
2011/09/09	R207 2012/02/02	8.95	Put	Bond Future	304.0000	394.0000	29.605	0	0	0
2011/09/09	R207 2012/05/03			Bond Future	7.6610	7.8110	1.958	0.0000	0.0000	0
2011/09/09	R207 2012/05/03	8.75	Call	Bond Future	6,912.0000	6,255.0000	(9.505)	0	0	0
2011/09/09	R207 2012/05/03	8.75	Put	Bond Future	997.0000	1,182.0000	18.556	0	0	0
2011/09/09	R207 2012/05/03	8.80	Call	Bond Future	7,118.0000	6,453.0000	(9.343)	0	0	0
2011/09/09	R207 2012/05/03	8.80	Put	Bond Future	942.0000	1,120.0000	18.896	0	0	0
2011/09/09	R207 2012/05/03	8.70	Call	Bond Future	6,703.0000	6,054.0000	(9.682)	0	0	0
2011/09/09	R207 2012/05/03	8.70	Put	Bond Future	1,050.0000	1,243.0000	18.381	0	0	0
2011/09/09	R207 2012/08/02			Bond Future	7.7160	7.8730	2.035	0.0000	0.0000	0
2011/09/09	R207 2012/08/02	8.75	Call	Bond Future	6,931.0000	6,299.0000	(9.118)	0	0	0
2011/09/09	R207 2012/08/02	8.75	Put	Bond Future	1,454.0000	1,680.0000	15.543	0	0	0
2011/09/09	R207 2012/08/02	8.80	Call	Bond Future	7,122.0000	6,482.0000	(8.986)	0	0	0
2011/09/09	R207 2012/08/02	8.80	Put	Bond Future	1,390.0000	1,608.0000	15.683	0	0	0

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2011/09/09	R207 2012/08/02	8.70	Call	Bond Future	6,742.0000	6,118.0000	(9.255)	0	0	0
2011/09/09	R207 2012/08/02	8.70	Put	Bond Future	1,521.0000	1,754.0000	15.319	0	0	0
2011/09/09	R208 2011/11/03			Bond Future	7.5680	7.7160	1.956	0.0000	0.0000	7,108
2011/09/09	R208 2011/11/03	8.75	Call	Bond Future	7,241.0000	6,326.0000	(12.636)	0	0	0
2011/09/09	R208 2011/11/03	8.75	Put	Bond Future	36.0000	64.0000	77.778	0	0	0
2011/09/09	R208 2011/11/03	8.80	Call	Bond Future	7,523.0000	6,604.0000	(12.216)	0	0	0
2011/09/09	R208 2011/11/03	8.80	Put	Bond Future	29.0000	53.0000	82.759	0	0	0
2011/09/09	R208 2011/11/03	8.70	Call	Bond Future	6,958.0000	6,049.0000	(13.064)	0	0	0
2011/09/09	R208 2011/11/03	8.70	Put	Bond Future	44.0000	77.0000	75.000	0	0	0
2011/09/09	R208 2011/11/03	7.95	Put	Bond Future	552.0000	813.0000	47.283	0	0	0
2011/09/09	R208 2011/11/03	7.95	Call	Bond Future	2,960.0000	2,279.0000	(23.007)	0	0	1,995
2011/09/09	R208 2011/11/03	8.20	Put	Bond Future	260.0000	406.0000	56.154	0	0	0
2011/09/09	R208 2011/11/03	8.20	Call	Bond Future	4,202.0000	3,406.0000	(18.943)	0	0	665
2011/09/09	R208 2011/11/03	8.40	Call	Bond Future	5,279.0000	4,422.0000	(16.234)	0	0	0
2011/09/09	R208 2011/11/03	8.40	Put	Bond Future	133.0000	218.0000	63.910	0	0	665
2011/09/09	R208 2011/11/03	8.90	Call	Bond Future	8,088.0000	7,162.0000	(11.449)	0	0	0
2011/09/09	R208 2011/11/03	8.90	Put	Bond Future	20.0000	36.0000	80.000	0	0	1,995
2011/09/09	R208 2012/02/02			Bond Future	7.6320	7.7860	2.018	0.0000	0.0000	0
2011/09/09	R208 2012/02/02	9.00	Call	Bond Future	8,423.0000	7,568.0000	(10.151)	0	0	0
2011/09/09	R208 2012/02/02	9.00	Put	Bond Future	328.0000	431.0000	31.402	0	0	0
2011/09/09	R208 2012/02/02	9.05	Call	Bond Future	8,675.0000	7,814.0000	(9.925)	0	0	0
2011/09/09	R208 2012/02/02	9.05	Put	Bond Future	301.0000	398.0000	32.226	0	0	0
2011/09/09	R208 2012/02/02	8.95	Call	Bond Future	8,172.0000	7,325.0000	(10.365)	0	0	0
2011/09/09	R208 2012/02/02	8.95	Put	Bond Future	357.0000	468.0000	31.092	0	0	0
2011/09/09	R208 2012/05/03			Bond Future	7.6910	7.8500	2.067	0.0000	0.0000	0
2011/09/09	R208 2012/05/03	9.00	Call	Bond Future	8,359.0000	7,560.0000	(9.559)	0	0	0
2011/09/09	R208 2012/05/03	9.00	Put	Bond Future	764.0000	931.0000	21.859	0	0	0
2011/09/09	R208 2012/05/03	9.05	Call	Bond Future	8,590.0000	7,783.0000	(9.395)	0	0	0
2011/09/09	R208 2012/05/03	9.05	Put	Bond Future	721.0000	880.0000	22.053	0	0	0
2011/09/09	R208 2012/05/03	8.95	Call	Bond Future	8,129.0000	7,338.0000	(9.731)	0	0	0
2011/09/09	R208 2012/05/03	8.95	Put	Bond Future	810.0000	985.0000	21.605	0	0	0
2011/09/09	R208 2012/08/02			Bond Future	7.7390	7.9050	2.145	0.0000	0.0000	0
2011/09/09	R208 2012/08/02	8.75	Call	Bond Future	7,385.0000	6,661.0000	(9.804)	0	0	0
2011/09/09	R208 2012/08/02	8.75	Put	Bond Future	1,577.0000	1,839.0000	16.614	0	0	0

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2011/09/09	R208 2012/08/02	8.80	Call	Bond Future	7,592.0000	6,859.0000	(9.655)	0	0	0
2011/09/09	R208 2012/08/02	8.80	Put	Bond Future	1,509.0000	1,762.0000	16.766	0	0	0
2011/09/09	R208 2012/08/02	8.70	Call	Bond Future	7,179.0000	6,464.0000	(9.960)	0	0	0
2011/09/09	R208 2012/08/02	8.70	Put	Bond Future	1,648.0000	1,919.0000	16.444	0	0	0
2011/09/09	R209 2011/11/03			Bond Future	8.0040	8.1200	1.449	0.0000	0.0000	1,383
2011/09/09	R209 2011/11/03	8.75	Call	Bond Future	6,627.0000	5,702.0000	(13.958)	0	0	0
2011/09/09	R209 2011/11/03	8.75	Put	Bond Future	275.0000	392.0000	42.545	0	0	0
2011/09/09	R209 2011/11/03	8.80	Call	Bond Future	6,982.0000	6,042.0000	(13.463)	0	0	0
2011/09/09	R209 2011/11/03	8.80	Put	Bond Future	233.0000	335.0000	43.777	0	0	0
2011/09/09	R209 2011/11/03	8.70	Call	Bond Future	6,274.0000	5,366.0000	(14.472)	0	0	0
2011/09/09	R209 2011/11/03	8.70	Put	Bond Future	323.0000	457.0000	41.486	0	0	0
2011/09/09	R209 2012/02/02			Bond Future	8.0520	8.1710	1.478	0.0000	0.0000	0
2011/09/09	R209 2012/02/02	9.00	Call	Bond Future	8,761.0000	7,893.0000	(9.908)	0	0	0
2011/09/09	R209 2012/02/02	9.00	Put	Bond Future	904.0000	1,093.0000	20.907	0	0	0
2011/09/09	R209 2012/02/02	9.05	Call	Bond Future	9,072.0000	8,192.0000	(9.700)	0	0	0
2011/09/09	R209 2012/02/02	9.05	Put	Bond Future	834.0000	1,012.0000	21.343	0	0	0
2011/09/09	R209 2012/02/02	8.95	Call	Bond Future	8,453.0000	7,597.0000	(10.127)	0	0	0
2011/09/09	R209 2012/02/02	8.95	Put	Bond Future	979.0000	1,181.0000	20.633	0	0	0
2011/09/09	R209 2012/05/03			Bond Future	8.0960	8.2190	1.519	0.0000	0.0000	0
2011/09/09	R209 2012/05/03	9.00	Call	Bond Future	9,133.0000	8,307.0000	(9.044)	0	0	0
2011/09/09	R209 2012/05/03	9.00	Put	Bond Future	1,683.0000	1,940.0000	15.270	0	0	0
2011/09/09	R209 2012/05/03	9.05	Call	Bond Future	9,418.0000	8,581.0000	(8.887)	0	0	0
2011/09/09	R209 2012/05/03	9.05	Put	Bond Future	1,589.0000	1,834.0000	15.419	0	0	0
2011/09/09	R209 2012/05/03	8.95	Call	Bond Future	8,851.0000	8,037.0000	(9.197)	0	0	0
2011/09/09	R209 2012/05/03	8.95	Put	Bond Future	1,784.0000	2,053.0000	15.078	0	0	0
2011/09/09	R209 2012/08/02			Bond Future	8.1330	8.2590	1.549	0.0000	0.0000	0
2011/09/09	R209 2012/08/02	9.25	Call	Bond Future	10,979.0000	10,133.0000	(7.706)	0	0	0
2011/09/09	R209 2012/08/02	9.25	Put	Bond Future	2,005.0000	2,258.0000	12.618	0	0	0
2011/09/09	R209 2012/08/02	9.30	Call	Bond Future	11,252.0000	10,398.0000	(7.590)	0	0	0
2011/09/09	R209 2012/08/02	9.30	Put	Bond Future	1,914.0000	2,159.0000	12.800	0	0	0
2011/09/09	R209 2012/08/02	9.20	Call	Bond Future	10,706.0000	9,870.0000	(7.809)	0	0	0
2011/09/09	R209 2012/08/02	9.20	Put	Bond Future	2,099.0000	2,362.0000	12.530	0	0	0
2011/09/09	R210 2011/11/03			Bond Future	137.6203	137.8128	0.140	0.0000	0.0000	600

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2011/09/09	R210 2011/11/03	131.00	Call	Bond Future	6,620.0000	6,813.0000	2.915	0	0	0
2011/09/09	R210 2011/11/03	131.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/09	R210 2011/11/03	131.05	Call	Bond Future	6,570.0000	6,763.0000	2.938	0	0	0
2011/09/09	R210 2011/11/03	131.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/09	R210 2011/11/03	130.95	Call	Bond Future	6,670.0000	6,863.0000	2.894	0	0	0
2011/09/09	R210 2011/11/03	130.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/09	R211 2011/11/03			Bond Future	113.2427	113.2453	0.002	0.0000	0.0000	529
2011/09/09	R211 2011/11/03	1.25	Call	Bond Future	111,993.0000	111,995.0000	0.002	0	0	0
2011/09/09	R211 2011/11/03	1.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/09	R211 2011/11/03	1.30	Call	Bond Future	111,943.0000	111,945.0000	0.002	0	0	0
2011/09/09	R211 2011/11/03	1.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/09	R211 2011/11/03	1.20	Call	Bond Future	112,043.0000	112,045.0000	0.002	0	0	0
2011/09/09	R211 2011/11/03	1.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/09	R211 2012/02/02			Bond Future	113.5355	113.5380	0.002	0.0000	0.0000	0
2011/09/09	R211 2012/02/02	110.50	Call	Bond Future	3,036.0000	3,038.0000	0.066	0	0	0
2011/09/09	R211 2012/02/02	110.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/09	R211 2012/02/02	110.55	Call	Bond Future	2,986.0000	2,988.0000	0.067	0	0	0
2011/09/09	R211 2012/02/02	110.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/09	R211 2012/02/02	110.45	Call	Bond Future	3,086.0000	3,088.0000	0.065	0	0	0
2011/09/09	R211 2012/02/02	110.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/09	R212 2011/11/03			Bond Future	111.7122	111.7174	0.005	0.0000	0.0000	2,667
2011/09/09	R212 2011/11/03	2.50	Call	Bond Future	109,212.0000	109,217.0000	0.005	0	0	0
2011/09/09	R212 2011/11/03	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/09	R212 2011/11/03	2.55	Call	Bond Future	109,162.0000	109,167.0000	0.005	0	0	0
2011/09/09	R212 2011/11/03	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/09	R212 2011/11/03	2.45	Call	Bond Future	109,262.0000	109,267.0000	0.005	0	0	0
2011/09/09	R212 2011/11/03	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/09	R212 2012/02/02			Bond Future	111.8524	111.8575	0.005	0.0000	0.0000	0
2011/09/09	R212 2012/02/02	108.50	Call	Bond Future	3,352.0000	3,358.0000	0.179	0	0	0
2011/09/09	R212 2012/02/02	108.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/09	R212 2012/02/02	108.55	Call	Bond Future	3,302.0000	3,308.0000	0.182	0	0	0
2011/09/09	R212 2012/02/02	108.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/09	R212 2012/02/02	108.45	Call	Bond Future	3,402.0000	3,408.0000	0.176	0	0	0

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2011/09/09	R212 2012/02/02	108.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/09	R213 2011/11/03			Bond Future	8.0590	8.1810	1.514	0.0000	0.0000	0
2011/09/09	R213 2011/11/03	8.75	Call	Bond Future	5,892.0000	4,808.0000	(18.398)	0	0	0
2011/09/09	R213 2011/11/03	8.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/09	R213 2011/11/03	8.80	Call	Bond Future	6,295.0000	5,211.0000	(17.220)	0	0	0
2011/09/09	R213 2011/11/03	8.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/09	R213 2011/11/03	8.70	Call	Bond Future	5,485.0000	4,401.0000	(19.763)	0	0	0
2011/09/09	R213 2011/11/03	8.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/09	R213 2012/02/02			Bond Future	8.1170	8.2420	1.540	0.0000	0.0000	0
2011/09/09	R213 2012/02/02	9.00	Call	Bond Future	7,331.0000	6,236.0000	(14.937)	0	0	0
2011/09/09	R213 2012/02/02	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/09	R213 2012/02/02	9.05	Call	Bond Future	7,719.0000	6,624.0000	(14.186)	0	0	0
2011/09/09	R213 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/09	R213 2012/02/02	8.95	Call	Bond Future	6,941.0000	5,845.0000	(15.790)	0	0	0
2011/09/09	R213 2012/02/02	8.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/09	R213 2012/05/03			Bond Future	8.1670	8.2950	1.567	0.0000	0.0000	0
2011/09/09	R213 2012/05/03	9.25	Call	Bond Future	8,768.0000	7,659.0000	(12.648)	0	0	0
2011/09/09	R213 2012/05/03	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/09	R213 2012/05/03	9.30	Call	Bond Future	9,141.0000	8,032.0000	(12.132)	0	0	0
2011/09/09	R213 2012/05/03	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/09	R213 2012/05/03	9.20	Call	Bond Future	8,392.0000	7,284.0000	(13.203)	0	0	0
2011/09/09	R213 2012/05/03	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/09	R213 2012/08/02			Bond Future	8.2080	8.3400	1.608	0.0000	0.0000	0
2011/09/09	R213 2012/08/02	9.25	Call	Bond Future	8,374.0000	7,244.0000	(13.494)	0	0	0
2011/09/09	R213 2012/08/02	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/09	R213 2012/08/02	9.30	Call	Bond Future	8,746.0000	7,616.0000	(12.920)	0	0	0
2011/09/09	R213 2012/08/02	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/09	R213 2012/08/02	9.20	Call	Bond Future	8,000.0000	6,869.0000	(14.138)	0	0	0
2011/09/09	R213 2012/08/02	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/09	RZ02 2011/11/03			Bond Future	0.0050	0.0050	0.000	0.0000	0.0000	0
2011/09/09	RZ02 2011/11/03	1.00	Call	Bond Future	27,590.0000	27,590.0000	0.000	0	0	0
2011/09/09	RZ02 2011/11/03	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/09	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
2011/09/09	RZ02 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/09	RZ02 2011/11/03	0.95	Call	Bond Future	26,333.0000	26,333.0000	0.000	0	0	0
2011/09/09	RZ02 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/09	RZ11 2011/11/03			Bond Future	0.7760	0.7700	(0.773)	0.0000	0.0000	0
2011/09/09	RZ11 2011/11/03	1.00	Call	Bond Future	1,226.0000	1,226.0000	0.000	0	0	0
2011/09/09	RZ11 2011/11/03	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/09	RZ11 2011/11/03	1.05	Call	Bond Future	1,491.0000	1,491.0000	0.000	0	0	0
2011/09/09	RZ11 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/09	RZ11 2011/11/03	0.95	Call	Bond Future	961.0000	961.0000	0.000	0	0	0
2011/09/09	RZ11 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/09	RZ12 2011/11/03			Bond Future	1.9230	1.9190	(0.208)	0.0000	0.0000	0
2011/09/09	RZ12 2011/11/03	2.00	Call	Bond Future	778.0000	778.0000	0.000	0	0	0
2011/09/09	RZ12 2011/11/03	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/09	RZ12 2011/11/03	2.05	Call	Bond Future	1,255.0000	1,255.0000	0.000	0	0	0
2011/09/09	RZ12 2011/11/03	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/09	RZ12 2011/11/03	1.95	Call	Bond Future	298.0000	298.0000	0.000	0	0	0
2011/09/09	RZ12 2011/11/03	1.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/09	TRT1 2011/11/03			Index Future	362.3640	364.0240	0.458	0.0000	0.0000	0
2011/09/09	TRT1 2012/02/02			Index Future	367.2150	368.9020	0.459	0.0000	0.0000	0
Total										289526.00