



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 15/09/2011

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

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2011/09/15	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/15	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/15	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/15	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/15	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/15	AL7T 2011/11/03			Index Future	400.4160	403.6530	0.808	0.0000	0.0000	16
2011/09/15	AL7T 2012/02/02			Index Future	406.1760	409.4600	0.809	0.0000	0.0000	0
2011/09/15	ALBI 2011/11/03			Index Future	367.8220	370.7280	0.790	0.0000	0.0000	1,690
2011/09/15	ALBI 2012/02/02			Index Future	373.1140	376.0610	0.790	0.0000	0.0000	0
2011/09/15	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/15	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/15	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/15	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/15	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/15	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/15	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/15	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/15	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/15	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/15	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/15	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0

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2011/09/15	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/15	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/15	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/15	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/15	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/15	CAAD 2011/09/19			Can-Do Future	0.0000	0.0000	0.000	0.0000	0.0000	22,388
2011/09/15	CAAE 2011/09/19			Can-Do Future	0.5073	0.5407	6.584	0.0000	0.0000	21,898
2011/09/15	CAAG 2011/10/24			Can-Do Future	7.4400	7.4581	0.243	0.0000	0.0000	0
2011/09/15	CAAG 2011/10/24	6.70	Call	Can-Do Future	743.0000	760.0000	2.288	0	0	0
2011/09/15	CAAG 2011/10/24	6.70	Put	Can-Do Future	3.0000	2.0000	(33.333)	0	0	0
2011/09/15	CAAG 2011/10/24	6.75	Call	Can-Do Future	695.0000	712.0000	2.446	0	0	0
2011/09/15	CAAG 2011/10/24	6.75	Put	Can-Do Future	5.0000	4.0000	(20.000)	0	0	0
2011/09/15	CAAG 2011/10/24	6.65	Call	Can-Do Future	793.0000	810.0000	2.144	0	0	0
2011/09/15	CAAG 2011/10/24	6.65	Put	Can-Do Future	3.0000	2.0000	(33.333)	0	0	0
2011/09/15	CAAG 2011/10/24	7.00	Put	Can-Do Future	27.0000	22.0000	(18.519)	0	0	0
2011/09/15	CAAG 2011/10/24	7.00	Call	Can-Do Future	467.0000	480.0000	2.784	0	0	14,286
2011/09/15	CAAG 2011/10/24	7.40	Put	Can-Do Future	168.0000	154.0000	(8.333)	0	0	0
2011/09/15	CAAG 2011/10/24	7.40	Call	Can-Do Future	208.0000	212.0000	1.923	0	0	6,757
2011/09/15	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/15	CRD1 2011/11/03			Index Future	165.0850	165.5830	0.302	0.0000	0.0000	0
2011/09/15	CRD1 2012/02/02			Index Future	167.2950	167.8020	0.303	0.0000	0.0000	0
2011/09/15	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/15	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/15	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/09/15	GOVI 2011/11/03			GOVI	368.4550	371.2290	0.753	0.0000	0.0000	162
2011/09/15	GOVI 2011/11/03	357.00	Call	GOVI	114,550.0000	142,290.0000	24.216	0	0	0
2011/09/15	GOVI 2011/11/03	357.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/09/15	GOVI 2011/11/03	357.01	Call	GOVI	114,450.0000	142,190.0000	24.238	0	0	0
2011/09/15	GOVI 2011/11/03	357.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/09/15	GOVI 2011/11/03	356.99	Call	GOVI	114,650.0000	142,390.0000	24.195	0	0	0
2011/09/15	GOVI 2011/11/03	356.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/09/15	GOVI 2012/02/02			GOVI	373.7560	376.5690	0.753	0.0000	0.0000	0
2011/09/15	GOVI 2012/02/02	369.00	Call	GOVI	47,560.0000	75,690.0000	59.146	0	0	0
2011/09/15	GOVI 2012/02/02	369.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/09/15	GOVI 2012/02/02	369.01	Call	GOVI	47,460.0000	75,590.0000	59.271	0	0	0
2011/09/15	GOVI 2012/02/02	369.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/09/15	GOVI 2012/02/02	368.99	Call	GOVI	47,660.0000	75,790.0000	59.022	0	0	0
2011/09/15	GOVI 2012/02/02	368.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/09/15	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/09/15	IGOV 2011/11/03			Index Future	162.3750	162.3490	(0.016)	0.0000	0.0000	84
2011/09/15	IGOV 2012/02/02			Index Future	164.7110	164.6850	(0.016)	0.0000	0.0000	0
2011/09/15	ILBI 2012/02/02			Index Future	449.2890	449.2890	0.000	0.0000	0.0000	88
2011/09/15	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/09/15	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/09/15	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/09/15	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/09/15	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/09/15	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/09/15	JBAF 2011/09/21			Jibar Tradeable Future	5.5500	5.5600	0.180	0.0000	0.0000	16,389
2011/09/15	JBAF 2011/10/19			Jibar Tradeable Future	5.4500	5.4700	0.367	0.0000	0.0000	1,000
2011/09/15	JBAF 2011/11/16			Jibar Tradeable Future	5.4200	5.4100	(0.185)	0.0000	0.0000	1,000

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2011/09/15	JBAF 2011/12/21			Jibar Tradeable Future	5.4000	5.3700	(0.556)	0.0000	0.0000	5,541
2011/09/15	JBAF 2012/01/18			Jibar Tradeable Future	5.3800	5.3500	(0.558)	0.0000	0.0000	0
2011/09/15	JBAF 2012/02/15			Jibar Tradeable Future	5.3500	5.3000	(0.935)	0.0000	0.0000	0
2011/09/15	JBAF 2012/03/20			Jibar Tradeable Future	5.3400	5.2700	(1.311)	0.0000	0.0000	1,340
2011/09/15	JBAF 2012/06/20			Jibar Tradeable Future	5.3900	5.2900	(1.855)	0.0000	0.0000	2,890
2011/09/15	JBAF 2012/09/19			Jibar Tradeable Future	5.7000	5.5300	(2.982)	0.0000	0.0000	44,760
2011/09/15	JBAF 2012/12/19			Jibar Tradeable Future	5.9400	5.7500	(3.199)	0.0000	0.0000	990
2011/09/15	JBAF 2013/03/20			Jibar Tradeable Future	6.1800	5.9700	(3.398)	0.0000	0.0000	790
2011/09/15	JBAF 2013/06/19			Jibar Tradeable Future	6.4200	6.1900	(3.583)	0.0000	0.0000	1,250
2011/09/15	JN02 2011/11/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/09/15	JN02 2011/11/03	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/15	JN02 2011/11/03	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/15	JN02 2011/11/03	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/15	JN02 2011/11/03	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/09/15	JN02 2011/11/03	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/09/15	JN02 2011/11/03	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/15	JN05 2011/11/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/09/15	JN05 2011/11/03	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/15	JN05 2011/11/03	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/15	JN05 2011/11/03	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/15	JN05 2011/11/03	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/09/15	JN05 2011/11/03	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/09/15	JN05 2011/11/03	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/15	JN10 2011/11/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/09/15	JN10 2011/11/03	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/15	JN10 2011/11/03	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/15	JN10 2011/11/03	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/15	JN10 2011/11/03	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/09/15	JN10 2011/11/03	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/09/15	JN10 2011/11/03	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/15	OTH1 2011/11/03			Index Future	364.0040	367.5910	0.985	0.0000	0.0000	0
2011/09/15	OTH1 2012/02/02			Index Future	369.2410	372.8790	0.985	0.0000	0.0000	0

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2011/09/15	R157 2011/11/03			Bond Future	6.9900	6.8430	(2.103)	0.0000	0.0000	16,687
2011/09/15	R157 2011/11/03	8.25	Call	Bond Future	4,638.0000	5,189.0000	11.880	0	0	0
2011/09/15	R157 2011/11/03	8.25	Put	Bond Future	6.0000	2.0000	(66.667)	0	0	0
2011/09/15	R157 2011/11/03	8.30	Call	Bond Future	4,815.0000	5,368.0000	11.485	0	0	0
2011/09/15	R157 2011/11/03	8.30	Put	Bond Future	4.0000	2.0000	(50.000)	0	0	0
2011/09/15	R157 2011/11/03	8.20	Call	Bond Future	4,460.0000	5,011.0000	12.354	0	0	0
2011/09/15	R157 2011/11/03	8.20	Put	Bond Future	8.0000	3.0000	(62.500)	0	0	0
2011/09/15	R157 2011/11/03	6.55	Put	Bond Future	1,856.0000	1,421.0000	(23.438)	0	0	0
2011/09/15	R157 2011/11/03	6.55	Call	Bond Future	184.0000	304.0000	65.217	0	0	1,200
2011/09/15	R157 2011/11/03	7.00	Put	Bond Future	728.0000	482.0000	(33.791)	0	0	0
2011/09/15	R157 2011/11/03	7.00	Call	Bond Future	766.0000	1,075.0000	40.339	0	0	400
2011/09/15	R157 2011/11/03	7.10	Call	Bond Future	974.0000	1,326.0000	36.140	0	0	0
2011/09/15	R157 2011/11/03	7.10	Put	Bond Future	560.0000	357.0000	(36.250)	0	0	400
2011/09/15	R157 2011/11/03	7.55	Call	Bond Future	2,219.0000	2,712.0000	22.217	0	0	0
2011/09/15	R157 2011/11/03	7.55	Put	Bond Future	132.0000	70.0000	(46.970)	0	0	1,200
2011/09/15	R157 2012/02/02			Bond Future	7.0930	6.9330	(2.256)	0.0000	0.0000	0
2011/09/15	R157 2012/02/02	8.50	Call	Bond Future	4,964.0000	5,485.0000	10.496	0	0	0
2011/09/15	R157 2012/02/02	8.50	Put	Bond Future	144.0000	101.0000	(29.861)	0	0	0
2011/09/15	R157 2012/02/02	8.55	Call	Bond Future	5,117.0000	5,641.0000	10.240	0	0	0
2011/09/15	R157 2012/02/02	8.55	Put	Bond Future	131.0000	91.0000	(30.534)	0	0	0
2011/09/15	R157 2012/02/02	8.45	Call	Bond Future	4,812.0000	5,328.0000	10.723	0	0	0
2011/09/15	R157 2012/02/02	8.45	Put	Bond Future	159.0000	111.0000	(30.189)	0	0	0
2011/09/15	R157 2012/02/02	6.55	Call	Bond Future	586.0000	760.0000	29.693	0	0	0
2011/09/15	R157 2012/02/02	6.55	Put	Bond Future	2,514.0000	2,124.0000	(15.513)	0	0	130
2011/09/15	R157 2012/02/02	6.00	Put	Bond Future	4,113.0000	3,625.0000	(11.865)	0	0	0
2011/09/15	R157 2012/02/02	6.00	Call	Bond Future	191.0000	267.0000	39.791	0	0	130
2011/09/15	R157 2012/02/02	7.05	Call	Bond Future	1,279.0000	1,568.0000	22.596	0	0	0
2011/09/15	R157 2012/02/02	7.05	Put	Bond Future	1,430.0000	1,155.0000	(19.231)	0	0	130
2011/09/15	R157 2012/05/03			Bond Future	7.1840	7.0090	(2.436)	0.0000	0.0000	0
2011/09/15	R157 2012/05/03	8.25	Call	Bond Future	3,894.0000	4,363.0000	12.044	0	0	0
2011/09/15	R157 2012/05/03	8.25	Put	Bond Future	472.0000	367.0000	(22.246)	0	0	0
2011/09/15	R157 2012/05/03	8.30	Call	Bond Future	4,023.0000	4,496.0000	11.757	0	0	0
2011/09/15	R157 2012/05/03	8.30	Put	Bond Future	444.0000	343.0000	(22.748)	0	0	0
2011/09/15	R157 2012/05/03	8.20	Call	Bond Future	3,768.0000	4,230.0000	12.261	0	0	0

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2011/09/15	R157 2012/05/03	8.20	Put	Bond Future	504.0000	392.0000	(22.222)	0	0	0
2011/09/15	R157 2012/08/02			Bond Future	7.2540	7.0630	(2.633)	0.0000	0.0000	0
2011/09/15	R157 2012/08/02	8.00	Call	Bond Future	3,280.0000	3,685.0000	12.348	0	0	0
2011/09/15	R157 2012/08/02	8.00	Put	Bond Future	1,049.0000	874.0000	(16.683)	0	0	0
2011/09/15	R157 2012/08/02	8.05	Call	Bond Future	3,384.0000	3,794.0000	12.116	0	0	0
2011/09/15	R157 2012/08/02	8.05	Put	Bond Future	1,005.0000	835.0000	(16.915)	0	0	0
2011/09/15	R157 2012/08/02	7.95	Call	Bond Future	3,177.0000	3,576.0000	12.559	0	0	0
2011/09/15	R157 2012/08/02	7.95	Put	Bond Future	1,094.0000	912.0000	(16.636)	0	0	0
2011/09/15	R186 2011/11/03			Bond Future	8.3520	8.2290	(1.473)	0.0000	0.0000	22,457
2011/09/15	R186 2011/11/03	9.00	Call	Bond Future	6,375.0000	7,423.0000	16.439	0	0	0
2011/09/15	R186 2011/11/03	9.00	Put	Bond Future	383.0000	241.0000	(37.076)	0	0	0
2011/09/15	R186 2011/11/03	9.05	Call	Bond Future	6,762.0000	7,828.0000	15.765	0	0	0
2011/09/15	R186 2011/11/03	9.05	Put	Bond Future	326.0000	202.0000	(38.037)	0	0	0
2011/09/15	R186 2011/11/03	8.95	Call	Bond Future	5,994.0000	7,021.0000	17.134	0	0	0
2011/09/15	R186 2011/11/03	8.95	Put	Bond Future	448.0000	286.0000	(36.161)	0	0	0
2011/09/15	R186 2011/11/03	8.75	Put	Bond Future	811.0000	546.0000	(32.676)	0	0	0
2011/09/15	R186 2011/11/03	8.75	Call	Bond Future	4,545.0000	5,470.0000	20.352	0	0	0
2011/09/15	R186 2011/11/03	8.10	Put	Bond Future	3,638.0000	2,874.0000	(21.001)	0	0	0
2011/09/15	R186 2011/11/03	8.10	Call	Bond Future	1,182.0000	1,608.0000	36.041	0	0	1,275
2011/09/15	R186 2011/11/03	8.35	Put	Bond Future	2,201.0000	1,645.0000	(25.261)	0	0	0
2011/09/15	R186 2011/11/03	8.35	Call	Bond Future	2,182.0000	2,815.0000	29.010	0	0	425
2011/09/15	R186 2011/11/03	8.55	Call	Bond Future	3,256.0000	4,048.0000	24.324	0	0	0
2011/09/15	R186 2011/11/03	8.55	Put	Bond Future	1,377.0000	979.0000	(28.903)	0	0	425
2011/09/15	R186 2011/11/03	9.10	Call	Bond Future	7,154.0000	8,236.0000	15.124	0	0	0
2011/09/15	R186 2011/11/03	9.10	Put	Bond Future	277.0000	169.0000	(38.989)	0	0	1,275
2011/09/15	R186 2011/11/03	7.80	Put	Bond Future	5,945.0000	4,971.0000	(16.384)	0	0	0
2011/09/15	R186 2011/11/03	7.80	Call	Bond Future	468.0000	684.0000	46.154	0	0	250
2011/09/15	R186 2011/11/03	8.00	Call	Bond Future	889.0000	1,238.0000	39.258	0	0	0
2011/09/15	R186 2011/11/03	8.00	Put	Bond Future	4,340.0000	3,499.0000	(19.378)	0	0	250
2011/09/15	R186 2011/11/03	8.20	Call	Bond Future	1,535.0000	2,043.0000	33.094	0	0	0
2011/09/15	R186 2011/11/03	8.20	Put	Bond Future	3,008.0000	2,326.0000	(22.673)	0	0	250
2011/09/15	R186 2012/02/02			Bond Future	8.4300	8.3020	(1.518)	0.0000	0.0000	2,501
2011/09/15	R186 2012/02/02	9.00	Call	Bond Future	7,027.0000	7,912.0000	12.594	0	0	0
2011/09/15	R186 2012/02/02	9.00	Put	Bond Future	1,829.0000	1,499.0000	(18.043)	0	0	0

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2011/09/15	R186 2012/02/02	9.05	Call	Bond Future	7,341.0000	8,244.0000	12.301	0	0	0
2011/09/15	R186 2012/02/02	9.05	Put	Bond Future	1,703.0000	1,391.0000	(18.321)	0	0	0
2011/09/15	R186 2012/02/02	8.95	Call	Bond Future	6,720.0000	7,586.0000	12.887	0	0	0
2011/09/15	R186 2012/02/02	8.95	Put	Bond Future	1,964.0000	1,615.0000	(17.770)	0	0	0
2011/09/15	R186 2012/02/02	7.75	Put	Bond Future	8,112.0000	7,227.0000	(10.910)	0	0	0
2011/09/15	R186 2012/02/02	7.75	Call	Bond Future	1,444.0000	1,774.0000	22.853	0	0	6,000
2011/09/15	R186 2012/02/02	6.75	Put	Bond Future	17,663.0000	16,505.0000	(6.556)	0	0	0
2011/09/15	R186 2012/02/02	6.75	Call	Bond Future	168.0000	226.0000	34.524	0	0	6,000
2011/09/15	R186 2012/05/03			Bond Future	8.5030	8.3710	(1.552)	0.0000	0.0000	0
2011/09/15	R186 2012/05/03	9.00	Call	Bond Future	7,666.0000	8,485.0000	10.684	0	0	0
2011/09/15	R186 2012/05/03	9.00	Put	Bond Future	3,196.0000	2,784.0000	(12.891)	0	0	0
2011/09/15	R186 2012/05/03	9.05	Call	Bond Future	7,947.0000	8,781.0000	10.495	0	0	0
2011/09/15	R186 2012/05/03	9.05	Put	Bond Future	3,041.0000	2,644.0000	(13.055)	0	0	0
2011/09/15	R186 2012/05/03	8.95	Call	Bond Future	7,389.0000	8,192.0000	10.868	0	0	0
2011/09/15	R186 2012/05/03	8.95	Put	Bond Future	3,357.0000	2,930.0000	(12.720)	0	0	0
2011/09/15	R186 2012/08/02			Bond Future	8.5680	8.4320	(1.587)	0.0000	0.0000	0
2011/09/15	R186 2012/08/02	8.75	Call	Bond Future	6,748.0000	7,468.0000	10.670	0	0	0
2011/09/15	R186 2012/08/02	8.75	Put	Bond Future	5,110.0000	4,584.0000	(10.294)	0	0	0
2011/09/15	R186 2012/08/02	8.80	Call	Bond Future	6,993.0000	7,729.0000	10.525	0	0	0
2011/09/15	R186 2012/08/02	8.80	Put	Bond Future	4,911.0000	4,401.0000	(10.385)	0	0	0
2011/09/15	R186 2012/08/02	8.70	Call	Bond Future	6,507.0000	7,213.0000	10.850	0	0	0
2011/09/15	R186 2012/08/02	8.70	Put	Bond Future	5,316.0000	4,776.0000	(10.158)	0	0	0
2011/09/15	R189 2011/11/03			Bond Future	214.3694	214.3364	(0.015)	0.0000	0.0000	0
2011/09/15	R189 2011/11/03	212.00	Call	Bond Future	2,369.0000	2,336.0000	(1.393)	0	0	0
2011/09/15	R189 2011/11/03	212.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/15	R189 2011/11/03	212.05	Call	Bond Future	2,319.0000	2,286.0000	(1.423)	0	0	0
2011/09/15	R189 2011/11/03	212.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/15	R189 2011/11/03	211.95	Call	Bond Future	2,419.0000	2,386.0000	(1.364)	0	0	0
2011/09/15	R189 2011/11/03	211.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/15	R197 2011/11/03			Bond Future	244.2246	243.5554	(0.274)	0.0000	0.0000	183
2011/09/15	R197 2011/11/03	238.50	Call	Bond Future	5,725.0000	5,055.0000	(11.703)	0	0	0
2011/09/15	R197 2011/11/03	238.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/15	R197 2011/11/03	238.55	Call	Bond Future	5,675.0000	5,005.0000	(11.806)	0	0	0

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2011/09/15	R197 2011/11/03	238.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/15	R197 2011/11/03	238.45	Call	Bond Future	5,775.0000	5,105.0000	(11.602)	0	0	0
2011/09/15	R197 2011/11/03	238.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/15	R201 2011/11/03			Bond Future	6.6700	6.5230	(2.204)	0.0000	0.0000	3,090
2011/09/15	R201 2011/11/03	8.00	Call	Bond Future	3,737.0000	4,161.0000	11.346	0	0	0
2011/09/15	R201 2011/11/03	8.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/15	R201 2011/11/03	8.05	Call	Bond Future	3,875.0000	4,298.0000	10.916	0	0	0
2011/09/15	R201 2011/11/03	8.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/15	R201 2011/11/03	7.95	Call	Bond Future	3,600.0000	4,023.0000	11.750	0	0	0
2011/09/15	R201 2011/11/03	7.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/15	R201 2012/02/02			Bond Future	6.7530	6.5910	(2.399)	0.0000	0.0000	0
2011/09/15	R201 2012/02/02	8.25	Call	Bond Future	3,897.0000	4,320.0000	10.855	0	0	0
2011/09/15	R201 2012/02/02	8.25	Put	Bond Future	18.0000	10.0000	(44.444)	0	0	0
2011/09/15	R201 2012/02/02	8.30	Call	Bond Future	4,021.0000	4,444.0000	10.520	0	0	0
2011/09/15	R201 2012/02/02	8.30	Put	Bond Future	16.0000	8.0000	(50.000)	0	0	0
2011/09/15	R201 2012/02/02	8.20	Call	Bond Future	3,774.0000	4,195.0000	11.155	0	0	0
2011/09/15	R201 2012/02/02	8.20	Put	Bond Future	22.0000	12.0000	(45.455)	0	0	0
2011/09/15	R201 2012/05/03			Bond Future	6.8240	6.6450	(2.623)	0.0000	0.0000	0
2011/09/15	R201 2012/05/03	7.75	Call	Bond Future	2,502.0000	2,862.0000	14.388	0	0	0
2011/09/15	R201 2012/05/03	7.75	Put	Bond Future	280.0000	204.0000	(27.143)	0	0	0
2011/09/15	R201 2012/05/03	7.80	Call	Bond Future	2,597.0000	2,963.0000	14.093	0	0	0
2011/09/15	R201 2012/05/03	7.80	Put	Bond Future	257.0000	187.0000	(27.237)	0	0	0
2011/09/15	R201 2012/05/03	7.70	Call	Bond Future	2,406.0000	2,762.0000	14.796	0	0	0
2011/09/15	R201 2012/05/03	7.70	Put	Bond Future	303.0000	222.0000	(26.733)	0	0	0
2011/09/15	R201 2012/08/02			Bond Future	6.8710	6.6710	(2.911)	0.0000	0.0000	0
2011/09/15	R201 2012/08/02	7.50	Call	Bond Future	1,907.0000	2,228.0000	16.833	0	0	0
2011/09/15	R201 2012/08/02	7.50	Put	Bond Future	528.0000	405.0000	(23.295)	0	0	0
2011/09/15	R201 2012/08/02	7.55	Call	Bond Future	1,985.0000	2,312.0000	16.474	0	0	0
2011/09/15	R201 2012/08/02	7.55	Put	Bond Future	497.0000	381.0000	(23.340)	0	0	0
2011/09/15	R201 2012/08/02	7.45	Call	Bond Future	1,830.0000	2,145.0000	17.213	0	0	0
2011/09/15	R201 2012/08/02	7.45	Put	Bond Future	559.0000	431.0000	(22.898)	0	0	0
2011/09/15	R202 2011/11/03			Bond Future	183.9344	183.6498	(0.155)	0.0000	0.0000	30,266
2011/09/15	R202 2011/11/03	0.50	Call	Bond Future	183,434.0000	183,150.0000	(0.155)	0	0	0

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2011/09/15	R202 2011/11/03	0.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/15	R202 2011/11/03	0.55	Call	Bond Future	183,384.0000	183,100.0000	(0.155)	0	0	0
2011/09/15	R202 2011/11/03	0.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/15	R202 2011/11/03	0.45	Call	Bond Future	183,484.0000	183,200.0000	(0.155)	0	0	0
2011/09/15	R202 2011/11/03	0.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/15	R202 2012/02/02			Bond Future	183.9173	183.6281	(0.157)	0.0000	0.0000	0
2011/09/15	R202 2012/02/02	177.00	Call	Bond Future	6,917.0000	6,628.0000	(4.178)	0	0	0
2011/09/15	R202 2012/02/02	177.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/15	R202 2012/02/02	177.05	Call	Bond Future	6,867.0000	6,578.0000	(4.209)	0	0	0
2011/09/15	R202 2012/02/02	177.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/15	R202 2012/02/02	176.95	Call	Bond Future	6,967.0000	6,678.0000	(4.148)	0	0	0
2011/09/15	R202 2012/02/02	176.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/15	R203 2011/11/03			Bond Future	7.7610	7.6210	(1.804)	0.0000	0.0000	2,154
2011/09/15	R203 2011/11/03	8.50	Call	Bond Future	3,513.0000	4,122.0000	17.336	0	0	0
2011/09/15	R203 2011/11/03	8.50	Put	Bond Future	112.0000	61.0000	(45.536)	0	0	0
2011/09/15	R203 2011/11/03	8.55	Call	Bond Future	3,719.0000	4,336.0000	16.590	0	0	0
2011/09/15	R203 2011/11/03	8.55	Put	Bond Future	93.0000	50.0000	(46.237)	0	0	0
2011/09/15	R203 2011/11/03	8.45	Call	Bond Future	3,310.0000	3,910.0000	18.127	0	0	0
2011/09/15	R203 2011/11/03	8.45	Put	Bond Future	135.0000	74.0000	(45.185)	0	0	0
2011/09/15	R203 2012/02/02			Bond Future	7.8710	7.7230	(1.880)	0.0000	0.0000	0
2011/09/15	R203 2012/02/02	8.75	Call	Bond Future	4,430.0000	4,973.0000	12.257	0	0	0
2011/09/15	R203 2012/02/02	8.75	Put	Bond Future	561.0000	434.0000	(22.638)	0	0	0
2011/09/15	R203 2012/02/02	8.80	Call	Bond Future	4,602.0000	5,153.0000	11.973	0	0	0
2011/09/15	R203 2012/02/02	8.80	Put	Bond Future	518.0000	399.0000	(22.973)	0	0	0
2011/09/15	R203 2012/02/02	8.70	Call	Bond Future	4,259.0000	4,794.0000	12.562	0	0	0
2011/09/15	R203 2012/02/02	8.70	Put	Bond Future	605.0000	470.0000	(22.314)	0	0	0
2011/09/15	R203 2012/05/03			Bond Future	7.9740	7.8170	(1.969)	0.0000	0.0000	0
2011/09/15	R203 2012/05/03	8.75	Call	Bond Future	4,378.0000	4,877.0000	11.398	0	0	0
2011/09/15	R203 2012/05/03	8.75	Put	Bond Future	1,091.0000	909.0000	(16.682)	0	0	0
2011/09/15	R203 2012/05/03	8.80	Call	Bond Future	4,529.0000	5,035.0000	11.172	0	0	0
2011/09/15	R203 2012/05/03	8.80	Put	Bond Future	1,035.0000	860.0000	(16.908)	0	0	0
2011/09/15	R203 2012/05/03	8.70	Call	Bond Future	4,230.0000	4,721.0000	11.608	0	0	0
2011/09/15	R203 2012/05/03	8.70	Put	Bond Future	1,151.0000	961.0000	(16.507)	0	0	0
2011/09/15	R203 2012/08/02			Bond Future	8.0650	7.8990	(2.058)	0.0000	0.0000	0

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2011/09/15	R203 2012/08/02	8.50	Call	Bond Future	3,807.0000	4,238.0000	11.321	0	0	0
2011/09/15	R203 2012/08/02	8.50	Put	Bond Future	2,026.0000	1,767.0000	(12.784)	0	0	0
2011/09/15	R203 2012/08/02	8.55	Call	Bond Future	3,933.0000	4,371.0000	11.137	0	0	0
2011/09/15	R203 2012/08/02	8.55	Put	Bond Future	1,950.0000	1,698.0000	(12.923)	0	0	0
2011/09/15	R203 2012/08/02	8.45	Call	Bond Future	3,684.0000	4,107.0000	11.482	0	0	0
2011/09/15	R203 2012/08/02	8.45	Put	Bond Future	2,106.0000	1,839.0000	(12.678)	0	0	0
2011/09/15	R204 2011/11/03			Bond Future	7.9730	7.8290	(1.806)	0.0000	0.0000	3,184
2011/09/15	R204 2011/11/03	8.75	Call	Bond Future	4,174.0000	4,895.0000	17.274	0	0	0
2011/09/15	R204 2011/11/03	8.75	Put	Bond Future	116.0000	62.0000	(46.552)	0	0	0
2011/09/15	R204 2011/11/03	8.80	Call	Bond Future	4,408.0000	5,138.0000	16.561	0	0	0
2011/09/15	R204 2011/11/03	8.80	Put	Bond Future	96.0000	51.0000	(46.875)	0	0	0
2011/09/15	R204 2011/11/03	8.70	Call	Bond Future	3,942.0000	4,654.0000	18.062	0	0	0
2011/09/15	R204 2011/11/03	8.70	Put	Bond Future	139.0000	76.0000	(45.324)	0	0	0
2011/09/15	R204 2012/02/02			Bond Future	8.0750	7.9240	(1.870)	0.0000	0.0000	0
2011/09/15	R204 2012/02/02	9.00	Call	Bond Future	5,187.0000	5,843.0000	12.647	0	0	0
2011/09/15	R204 2012/02/02	9.00	Put	Bond Future	533.0000	403.0000	(24.390)	0	0	0
2011/09/15	R204 2012/02/02	9.05	Call	Bond Future	5,389.0000	6,053.0000	12.321	0	0	0
2011/09/15	R204 2012/02/02	9.05	Put	Bond Future	491.0000	369.0000	(24.847)	0	0	0
2011/09/15	R204 2012/02/02	8.95	Call	Bond Future	4,988.0000	5,635.0000	12.971	0	0	0
2011/09/15	R204 2012/02/02	8.95	Put	Bond Future	579.0000	439.0000	(24.180)	0	0	0
2011/09/15	R204 2012/05/03			Bond Future	8.1720	8.0130	(1.946)	0.0000	0.0000	0
2011/09/15	R204 2012/05/03	8.75	Call	Bond Future	4,340.0000	4,892.0000	12.719	0	0	0
2011/09/15	R204 2012/05/03	8.75	Put	Bond Future	1,496.0000	1,247.0000	(16.644)	0	0	0
2011/09/15	R204 2012/05/03	8.80	Call	Bond Future	4,511.0000	5,073.0000	12.458	0	0	0
2011/09/15	R204 2012/05/03	8.80	Put	Bond Future	1,426.0000	1,187.0000	(16.760)	0	0	0
2011/09/15	R204 2012/05/03	8.70	Call	Bond Future	4,178.0000	4,721.0000	12.997	0	0	0
2011/09/15	R204 2012/05/03	8.70	Put	Bond Future	1,576.0000	1,318.0000	(16.371)	0	0	0
2011/09/15	R204 2012/08/02			Bond Future	8.2610	8.0930	(2.034)	0.0000	0.0000	0
2011/09/15	R204 2012/08/02	8.50	Call	Bond Future	3,786.0000	4,266.0000	12.678	0	0	0
2011/09/15	R204 2012/08/02	8.50	Put	Bond Future	2,637.0000	2,300.0000	(12.780)	0	0	0
2011/09/15	R204 2012/08/02	8.55	Call	Bond Future	3,924.0000	4,414.0000	12.487	0	0	0
2011/09/15	R204 2012/08/02	8.55	Put	Bond Future	2,537.0000	2,210.0000	(12.889)	0	0	0
2011/09/15	R204 2012/08/02	8.45	Call	Bond Future	3,651.0000	4,121.0000	12.873	0	0	0
2011/09/15	R204 2012/08/02	8.45	Put	Bond Future	2,741.0000	2,394.0000	(12.660)	0	0	0

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2011/09/15	R206 2011/11/03			Bond Future	6.4690	6.3240	(2.241)	0.0000	0.0000	12,577
2011/09/15	R206 2011/11/03	7.75	Call	Bond Future	2,567.0000	2,862.0000	11.492	0	0	0
2011/09/15	R206 2011/11/03	7.75	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2011/09/15	R206 2011/11/03	7.80	Call	Bond Future	2,665.0000	2,960.0000	11.069	0	0	0
2011/09/15	R206 2011/11/03	7.80	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2011/09/15	R206 2011/11/03	7.70	Call	Bond Future	2,469.0000	2,764.0000	11.948	0	0	0
2011/09/15	R206 2011/11/03	7.70	Put	Bond Future	2.0000	1.0000	(50.000)	0	0	0
2011/09/15	R206 2012/02/02			Bond Future	6.5560	6.3910	(2.517)	0.0000	0.0000	0
2011/09/15	R206 2012/02/02	8.00	Call	Bond Future	2,603.0000	2,891.0000	11.064	0	0	0
2011/09/15	R206 2012/02/02	8.00	Put	Bond Future	29.0000	18.0000	(37.931)	0	0	0
2011/09/15	R206 2012/02/02	8.05	Call	Bond Future	2,686.0000	2,976.0000	10.797	0	0	0
2011/09/15	R206 2012/02/02	8.05	Put	Bond Future	25.0000	15.0000	(40.000)	0	0	0
2011/09/15	R206 2012/02/02	7.95	Call	Bond Future	2,519.0000	2,806.0000	11.393	0	0	0
2011/09/15	R206 2012/02/02	7.95	Put	Bond Future	33.0000	21.0000	(36.364)	0	0	0
2011/09/15	R206 2012/05/03			Bond Future	6.6350	6.4440	(2.879)	0.0000	0.0000	0
2011/09/15	R206 2012/05/03	7.50	Call	Bond Future	1,655.0000	1,890.0000	14.199	0	0	0
2011/09/15	R206 2012/05/03	7.50	Put	Bond Future	294.0000	225.0000	(23.469)	0	0	0
2011/09/15	R206 2012/05/03	7.55	Call	Bond Future	1,714.0000	1,953.0000	13.944	0	0	0
2011/09/15	R206 2012/05/03	7.55	Put	Bond Future	275.0000	210.0000	(23.636)	0	0	0
2011/09/15	R206 2012/05/03	7.45	Call	Bond Future	1,597.0000	1,829.0000	14.527	0	0	0
2011/09/15	R206 2012/05/03	7.45	Put	Bond Future	314.0000	242.0000	(22.930)	0	0	0
2011/09/15	R206 2012/08/02			Bond Future	6.6780	6.4520	(3.384)	0.0000	0.0000	0
2011/09/15	R206 2012/08/02	7.25	Call	Bond Future	1,268.0000	1,476.0000	16.404	0	0	0
2011/09/15	R206 2012/08/02	7.25	Put	Bond Future	494.0000	394.0000	(20.243)	0	0	0
2011/09/15	R206 2012/08/02	7.30	Call	Bond Future	1,312.0000	1,523.0000	16.082	0	0	0
2011/09/15	R206 2012/08/02	7.30	Put	Bond Future	471.0000	373.0000	(20.807)	0	0	0
2011/09/15	R206 2012/08/02	7.20	Call	Bond Future	1,224.0000	1,428.0000	16.667	0	0	0
2011/09/15	R206 2012/08/02	7.20	Put	Bond Future	517.0000	413.0000	(20.116)	0	0	0
2011/09/15	R207 2011/11/03			Bond Future	8.0990	7.9650	(1.655)	0.0000	0.0000	8,999
2011/09/15	R207 2011/11/03	8.75	Call	Bond Future	3,838.0000	4,523.0000	17.848	0	0	0
2011/09/15	R207 2011/11/03	8.75	Put	Bond Future	208.0000	123.0000	(40.865)	0	0	0
2011/09/15	R207 2011/11/03	8.80	Call	Bond Future	4,077.0000	4,774.0000	17.096	0	0	0
2011/09/15	R207 2011/11/03	8.80	Put	Bond Future	175.0000	103.0000	(41.143)	0	0	0

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2011/09/15	R207 2011/11/03	8.70	Call	Bond Future	3,603.0000	4,275.0000	18.651	0	0	0
2011/09/15	R207 2011/11/03	8.70	Put	Bond Future	245.0000	148.0000	(39.592)	0	0	0
2011/09/15	R207 2011/11/03	7.90	Put	Bond Future	1,925.0000	1,460.0000	(24.156)	0	0	0
2011/09/15	R207 2011/11/03	7.90	Call	Bond Future	779.0000	1,084.0000	39.153	0	0	2,000
2011/09/15	R207 2011/11/03	8.15	Call	Bond Future	1,424.0000	1,866.0000	31.039	0	0	0
2011/09/15	R207 2011/11/03	8.15	Put	Bond Future	1,133.0000	806.0000	(28.861)	0	0	2,000
2011/09/15	R207 2011/11/03	8.35	Call	Bond Future	2,110.0000	2,653.0000	25.735	0	0	0
2011/09/15	R207 2011/11/03	8.35	Put	Bond Future	689.0000	463.0000	(32.801)	0	0	2,000
2011/09/15	R207 2011/11/03	7.30	Put	Bond Future	4,805.0000	4,099.0000	(14.693)	0	0	0
2011/09/15	R207 2011/11/03	7.30	Call	Bond Future	98.0000	162.0000	65.306	0	0	900
2011/09/15	R207 2011/11/03	7.75	Put	Bond Future	2,528.0000	1,985.0000	(21.479)	0	0	0
2011/09/15	R207 2011/11/03	7.75	Call	Bond Future	507.0000	734.0000	44.773	0	0	300
2011/09/15	R207 2011/11/03	7.95	Put	Bond Future	1,745.0000	1,308.0000	(25.043)	0	0	300
2011/09/15	R207 2011/11/03	7.95	Call	Bond Future	889.0000	1,221.0000	37.345	0	0	0
2011/09/15	R207 2011/11/03	8.40	Call	Bond Future	2,303.0000	2,868.0000	24.533	0	0	0
2011/09/15	R207 2011/11/03	8.40	Put	Bond Future	602.0000	398.0000	(33.887)	0	0	900
2011/09/15	R207 2012/02/02			Bond Future	8.1940	8.0540	(1.709)	0.0000	0.0000	0
2011/09/15	R207 2012/02/02	9.00	Call	Bond Future	5,101.0000	5,722.0000	12.174	0	0	0
2011/09/15	R207 2012/02/02	9.00	Put	Bond Future	754.0000	593.0000	(21.353)	0	0	0
2011/09/15	R207 2012/02/02	9.05	Call	Bond Future	5,306.0000	5,937.0000	11.892	0	0	0
2011/09/15	R207 2012/02/02	9.05	Put	Bond Future	698.0000	547.0000	(21.633)	0	0	0
2011/09/15	R207 2012/02/02	8.95	Call	Bond Future	4,898.0000	5,509.0000	12.474	0	0	0
2011/09/15	R207 2012/02/02	8.95	Put	Bond Future	813.0000	643.0000	(20.910)	0	0	0
2011/09/15	R207 2012/05/03			Bond Future	8.2860	8.1400	(1.762)	0.0000	0.0000	0
2011/09/15	R207 2012/05/03	8.75	Call	Bond Future	4,395.0000	4,913.0000	11.786	0	0	0
2011/09/15	R207 2012/05/03	8.75	Put	Bond Future	1,931.0000	1,657.0000	(14.190)	0	0	0
2011/09/15	R207 2012/05/03	8.80	Call	Bond Future	4,563.0000	5,091.0000	11.571	0	0	0
2011/09/15	R207 2012/05/03	8.80	Put	Bond Future	1,838.0000	1,574.0000	(14.363)	0	0	0
2011/09/15	R207 2012/05/03	8.70	Call	Bond Future	4,223.0000	4,732.0000	12.053	0	0	0
2011/09/15	R207 2012/05/03	8.70	Put	Bond Future	2,021.0000	1,737.0000	(14.052)	0	0	0
2011/09/15	R207 2012/08/02			Bond Future	8.3700	8.2180	(1.816)	0.0000	0.0000	0
2011/09/15	R207 2012/08/02	8.75	Call	Bond Future	4,515.0000	5,011.0000	10.986	0	0	0
2011/09/15	R207 2012/08/02	8.75	Put	Bond Future	2,548.0000	2,243.0000	(11.970)	0	0	0
2011/09/15	R207 2012/08/02	8.80	Call	Bond Future	4,670.0000	5,176.0000	10.835	0	0	0
2011/09/15	R207 2012/08/02	8.80	Put	Bond Future	2,448.0000	2,153.0000	(12.051)	0	0	0

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2011/09/15	R207 2012/08/02	8.70	Call	Bond Future	4,362.0000	4,849.0000	11.165	0	0	0
2011/09/15	R207 2012/08/02	8.70	Put	Bond Future	2,651.0000	2,336.0000	(11.882)	0	0	0
2011/09/15	R208 2011/11/03			Bond Future	8.1250	7.9910	(1.649)	0.0000	0.0000	6,824
2011/09/15	R208 2011/11/03	8.75	Call	Bond Future	3,961.0000	4,687.0000	18.329	0	0	0
2011/09/15	R208 2011/11/03	8.75	Put	Bond Future	242.0000	144.0000	(40.496)	0	0	0
2011/09/15	R208 2011/11/03	8.80	Call	Bond Future	4,214.0000	4,953.0000	17.537	0	0	0
2011/09/15	R208 2011/11/03	8.80	Put	Bond Future	206.0000	121.0000	(41.262)	0	0	0
2011/09/15	R208 2011/11/03	8.70	Call	Bond Future	3,713.0000	4,425.0000	19.176	0	0	0
2011/09/15	R208 2011/11/03	8.70	Put	Bond Future	284.0000	173.0000	(39.085)	0	0	0
2011/09/15	R208 2011/11/03	7.95	Put	Bond Future	1,949.0000	1,466.0000	(24.782)	0	0	0
2011/09/15	R208 2011/11/03	7.95	Call	Bond Future	872.0000	1,212.0000	38.991	0	0	1,995
2011/09/15	R208 2011/11/03	8.20	Put	Bond Future	1,132.0000	797.0000	(29.594)	0	0	0
2011/09/15	R208 2011/11/03	8.20	Call	Bond Future	1,589.0000	2,077.0000	30.711	0	0	665
2011/09/15	R208 2011/11/03	8.40	Call	Bond Future	2,344.0000	2,938.0000	25.341	0	0	0
2011/09/15	R208 2011/11/03	8.40	Put	Bond Future	683.0000	454.0000	(33.529)	0	0	665
2011/09/15	R208 2011/11/03	8.90	Call	Bond Future	4,729.0000	5,490.0000	16.092	0	0	0
2011/09/15	R208 2011/11/03	8.90	Put	Bond Future	146.0000	84.0000	(42.466)	0	0	1,995
2011/09/15	R208 2012/02/02			Bond Future	8.2110	8.0720	(1.693)	0.0000	0.0000	0
2011/09/15	R208 2012/02/02	9.00	Call	Bond Future	5,399.0000	6,058.0000	12.206	0	0	0
2011/09/15	R208 2012/02/02	9.00	Put	Bond Future	843.0000	668.0000	(20.759)	0	0	0
2011/09/15	R208 2012/02/02	9.05	Call	Bond Future	5,618.0000	6,287.0000	11.908	0	0	0
2011/09/15	R208 2012/02/02	9.05	Put	Bond Future	783.0000	618.0000	(21.073)	0	0	0
2011/09/15	R208 2012/02/02	8.95	Call	Bond Future	5,183.0000	5,831.0000	12.502	0	0	0
2011/09/15	R208 2012/02/02	8.95	Put	Bond Future	907.0000	721.0000	(20.507)	0	0	0
2011/09/15	R208 2012/05/03			Bond Future	8.2920	8.1480	(1.737)	0.0000	0.0000	0
2011/09/15	R208 2012/05/03	9.00	Call	Bond Future	5,539.0000	6,147.0000	10.977	0	0	0
2011/09/15	R208 2012/05/03	9.00	Put	Bond Future	1,532.0000	1,296.0000	(15.405)	0	0	0
2011/09/15	R208 2012/05/03	9.05	Call	Bond Future	5,736.0000	6,353.0000	10.757	0	0	0
2011/09/15	R208 2012/05/03	9.05	Put	Bond Future	1,454.0000	1,228.0000	(15.543)	0	0	0
2011/09/15	R208 2012/05/03	8.95	Call	Bond Future	5,344.0000	5,943.0000	11.209	0	0	0
2011/09/15	R208 2012/05/03	8.95	Put	Bond Future	1,612.0000	1,368.0000	(15.136)	0	0	0
2011/09/15	R208 2012/08/02			Bond Future	8.3660	8.2150	(1.805)	0.0000	0.0000	0
2011/09/15	R208 2012/08/02	8.75	Call	Bond Future	4,862.0000	5,400.0000	11.065	0	0	0
2011/09/15	R208 2012/08/02	8.75	Put	Bond Future	2,711.0000	2,385.0000	(12.025)	0	0	0

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2011/09/15	R208 2012/08/02	8.80	Call	Bond Future	5,033.0000	5,581.0000	10.888	0	0	0
2011/09/15	R208 2012/08/02	8.80	Put	Bond Future	2,607.0000	2,291.0000	(12.121)	0	0	0
2011/09/15	R208 2012/08/02	8.70	Call	Bond Future	4,694.0000	5,222.0000	11.248	0	0	0
2011/09/15	R208 2012/08/02	8.70	Put	Bond Future	2,819.0000	2,483.0000	(11.919)	0	0	0
2011/09/15	R209 2011/11/03			Bond Future	8.5430	8.4000	(1.674)	0.0000	0.0000	1,383
2011/09/15	R209 2011/11/03	8.75	Call	Bond Future	2,853.0000	3,668.0000	28.566	0	0	0
2011/09/15	R209 2011/11/03	8.75	Put	Bond Future	1,171.0000	790.0000	(32.536)	0	0	0
2011/09/15	R209 2011/11/03	8.80	Call	Bond Future	3,111.0000	3,961.0000	27.322	0	0	0
2011/09/15	R209 2011/11/03	8.80	Put	Bond Future	1,032.0000	685.0000	(33.624)	0	0	0
2011/09/15	R209 2011/11/03	8.70	Call	Bond Future	2,606.0000	3,384.0000	29.854	0	0	0
2011/09/15	R209 2011/11/03	8.70	Put	Bond Future	1,325.0000	906.0000	(31.623)	0	0	0
2011/09/15	R209 2012/02/02			Bond Future	8.6060	8.4590	(1.708)	0.0000	0.0000	0
2011/09/15	R209 2012/02/02	9.00	Call	Bond Future	5,133.0000	5,961.0000	16.131	0	0	0
2011/09/15	R209 2012/02/02	9.00	Put	Bond Future	2,021.0000	1,633.0000	(19.198)	0	0	0
2011/09/15	R209 2012/02/02	9.05	Call	Bond Future	5,381.0000	6,228.0000	15.741	0	0	0
2011/09/15	R209 2012/02/02	9.05	Put	Bond Future	1,888.0000	1,520.0000	(19.492)	0	0	0
2011/09/15	R209 2012/02/02	8.95	Call	Bond Future	4,891.0000	5,699.0000	16.520	0	0	0
2011/09/15	R209 2012/02/02	8.95	Put	Bond Future	2,162.0000	1,755.0000	(18.825)	0	0	0
2011/09/15	R209 2012/05/03			Bond Future	8.6640	8.5140	(1.731)	0.0000	0.0000	0
2011/09/15	R209 2012/05/03	9.00	Call	Bond Future	5,709.0000	6,492.0000	13.715	0	0	0
2011/09/15	R209 2012/05/03	9.00	Put	Bond Future	3,072.0000	2,629.0000	(14.421)	0	0	0
2011/09/15	R209 2012/05/03	9.05	Call	Bond Future	5,937.0000	6,736.0000	13.458	0	0	0
2011/09/15	R209 2012/05/03	9.05	Put	Bond Future	2,921.0000	2,493.0000	(14.653)	0	0	0
2011/09/15	R209 2012/05/03	8.95	Call	Bond Future	5,485.0000	6,252.0000	13.984	0	0	0
2011/09/15	R209 2012/05/03	8.95	Put	Bond Future	3,231.0000	2,772.0000	(14.206)	0	0	0
2011/09/15	R209 2012/08/02			Bond Future	8.7160	8.5620	(1.767)	0.0000	0.0000	0
2011/09/15	R209 2012/08/02	9.25	Call	Bond Future	7,420.0000	8,252.0000	11.213	0	0	0
2011/09/15	R209 2012/08/02	9.25	Put	Bond Future	3,339.0000	2,925.0000	(12.399)	0	0	0
2011/09/15	R209 2012/08/02	9.30	Call	Bond Future	7,649.0000	8,494.0000	11.047	0	0	0
2011/09/15	R209 2012/08/02	9.30	Put	Bond Future	3,204.0000	2,803.0000	(12.516)	0	0	0
2011/09/15	R209 2012/08/02	9.20	Call	Bond Future	7,194.0000	8,013.0000	11.384	0	0	0
2011/09/15	R209 2012/08/02	9.20	Put	Bond Future	3,480.0000	3,053.0000	(12.270)	0	0	0
2011/09/15	R210 2011/11/03			Bond Future	135.8202	135.4635	(0.263)	0.0000	0.0000	600

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2011/09/15	R210	2011/11/03	131.00	Call	Bond Future	4,820.0000	4,463.0000	(7.407)	0	0	0
2011/09/15	R210	2011/11/03	131.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/15	R210	2011/11/03	131.05	Call	Bond Future	4,770.0000	4,413.0000	(7.484)	0	0	0
2011/09/15	R210	2011/11/03	131.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/15	R210	2011/11/03	130.95	Call	Bond Future	4,870.0000	4,513.0000	(7.331)	0	0	0
2011/09/15	R210	2011/11/03	130.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/15	R211	2011/11/03			Bond Future	112.8053	112.8082	0.003	0.0000	0.0000	529
2011/09/15	R211	2011/11/03	1.25	Call	Bond Future	111,555.0000	111,558.0000	0.003	0	0	0
2011/09/15	R211	2011/11/03	1.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/15	R211	2011/11/03	1.30	Call	Bond Future	111,505.0000	111,508.0000	0.003	0	0	0
2011/09/15	R211	2011/11/03	1.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/15	R211	2011/11/03	1.20	Call	Bond Future	111,605.0000	111,608.0000	0.003	0	0	0
2011/09/15	R211	2011/11/03	1.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/15	R211	2012/02/02			Bond Future	113.0905	113.0931	0.002	0.0000	0.0000	0
2011/09/15	R211	2012/02/02	110.50	Call	Bond Future	2,590.0000	2,593.0000	0.116	0	0	0
2011/09/15	R211	2012/02/02	110.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/15	R211	2012/02/02	110.55	Call	Bond Future	2,540.0000	2,543.0000	0.118	0	0	0
2011/09/15	R211	2012/02/02	110.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/15	R211	2012/02/02	110.45	Call	Bond Future	2,640.0000	2,643.0000	0.114	0	0	0
2011/09/15	R211	2012/02/02	110.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/15	R212	2011/11/03			Bond Future	111.1428	111.1482	0.005	0.0000	0.0000	2,667
2011/09/15	R212	2011/11/03	2.50	Call	Bond Future	108,643.0000	108,648.0000	0.005	0	0	0
2011/09/15	R212	2011/11/03	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/15	R212	2011/11/03	2.55	Call	Bond Future	108,593.0000	108,598.0000	0.005	0	0	0
2011/09/15	R212	2011/11/03	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/15	R212	2011/11/03	2.45	Call	Bond Future	108,693.0000	108,698.0000	0.005	0	0	0
2011/09/15	R212	2011/11/03	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/15	R212	2012/02/02			Bond Future	111.2735	111.2787	0.005	0.0000	0.0000	0
2011/09/15	R212	2012/02/02	108.50	Call	Bond Future	2,773.0000	2,779.0000	0.216	0	0	0
2011/09/15	R212	2012/02/02	108.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/15	R212	2012/02/02	108.55	Call	Bond Future	2,723.0000	2,729.0000	0.220	0	0	0
2011/09/15	R212	2012/02/02	108.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/15	R212	2012/02/02	108.45	Call	Bond Future	2,823.0000	2,829.0000	0.213	0	0	0

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2011/09/15	R212 2012/02/02	108.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/15	R213 2011/11/03			Bond Future	8.6040	8.4760	(1.488)	0.0000	0.0000	0
2011/09/15	R213 2011/11/03	8.75	Call	Bond Future	1,196.0000	2,265.0000	89.381	0	0	0
2011/09/15	R213 2011/11/03	8.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/15	R213 2011/11/03	8.80	Call	Bond Future	1,599.0000	2,669.0000	66.917	0	0	0
2011/09/15	R213 2011/11/03	8.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/15	R213 2011/11/03	8.70	Call	Bond Future	789.0000	1,859.0000	135.615	0	0	0
2011/09/15	R213 2011/11/03	8.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/15	R213 2012/02/02			Bond Future	8.6780	8.5460	(1.521)	0.0000	0.0000	0
2011/09/15	R213 2012/02/02	9.00	Call	Bond Future	2,566.0000	3,653.0000	42.362	0	0	0
2011/09/15	R213 2012/02/02	9.00	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2011/09/15	R213 2012/02/02	9.05	Call	Bond Future	2,954.0000	4,040.0000	36.764	0	0	0
2011/09/15	R213 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/15	R213 2012/02/02	8.95	Call	Bond Future	2,175.0000	3,262.0000	49.977	0	0	0
2011/09/15	R213 2012/02/02	8.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/15	R213 2012/05/03			Bond Future	8.7430	8.6080	(1.544)	0.0000	0.0000	0
2011/09/15	R213 2012/05/03	9.25	Call	Bond Future	3,936.0000	5,033.0000	27.871	0	0	0
2011/09/15	R213 2012/05/03	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/15	R213 2012/05/03	9.30	Call	Bond Future	4,309.0000	5,406.0000	25.458	0	0	0
2011/09/15	R213 2012/05/03	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/15	R213 2012/05/03	9.20	Call	Bond Future	3,560.0000	4,657.0000	30.815	0	0	0
2011/09/15	R213 2012/05/03	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/15	R213 2012/08/02			Bond Future	8.8010	8.6620	(1.579)	0.0000	0.0000	0
2011/09/15	R213 2012/08/02	9.25	Call	Bond Future	3,458.0000	4,573.0000	32.244	0	0	0
2011/09/15	R213 2012/08/02	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/15	R213 2012/08/02	9.30	Call	Bond Future	3,830.0000	4,945.0000	29.112	0	0	0
2011/09/15	R213 2012/08/02	9.30	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2011/09/15	R213 2012/08/02	9.20	Call	Bond Future	3,083.0000	4,199.0000	36.199	0	0	0
2011/09/15	R213 2012/08/02	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/15	RZ02 2011/11/03			Bond Future	0.0050	0.0050	0.000	0.0000	0.0000	0
2011/09/15	RZ02 2011/11/03	1.00	Call	Bond Future	27,590.0000	27,590.0000	0.000	0	0	0
2011/09/15	RZ02 2011/11/03	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/15	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
2011/09/15	RZ02 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/15	RZ02 2011/11/03	0.95	Call	Bond Future	26,333.0000	26,333.0000	0.000	0	0	0
2011/09/15	RZ02 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/15	RZ11 2011/11/03			Bond Future	0.7760	0.7700	(0.773)	0.0000	0.0000	0
2011/09/15	RZ11 2011/11/03	1.00	Call	Bond Future	1,226.0000	1,226.0000	0.000	0	0	0
2011/09/15	RZ11 2011/11/03	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/15	RZ11 2011/11/03	1.05	Call	Bond Future	1,491.0000	1,491.0000	0.000	0	0	0
2011/09/15	RZ11 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/15	RZ11 2011/11/03	0.95	Call	Bond Future	961.0000	961.0000	0.000	0	0	0
2011/09/15	RZ11 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/15	RZ12 2011/11/03			Bond Future	1.9230	1.9190	(0.208)	0.0000	0.0000	0
2011/09/15	RZ12 2011/11/03	2.00	Call	Bond Future	778.0000	778.0000	0.000	0	0	0
2011/09/15	RZ12 2011/11/03	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/15	RZ12 2011/11/03	2.05	Call	Bond Future	1,255.0000	1,255.0000	0.000	0	0	0
2011/09/15	RZ12 2011/11/03	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/15	RZ12 2011/11/03	1.95	Call	Bond Future	298.0000	298.0000	0.000	0	0	0
2011/09/15	RZ12 2011/11/03	1.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/15	TRT1 2011/11/03			Index Future	362.3640	364.0240	0.458	0.0000	0.0000	0
2011/09/15	TRT1 2012/02/02			Index Future	367.2150	368.9020	0.459	0.0000	0.0000	0
Total										290880.00