



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 16/09/2011

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
2011/09/16	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/16	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/16	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/16	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/16	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/16	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/16	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/16	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/16	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/16	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/16	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/16	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/16	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/16	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/16	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/09/16	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/16	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/16	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/16	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/16	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/16	AL7T 2011/11/03			Index Future	403.6530	403.8390	0.046	0.0000	0.0000	16
2011/09/16	AL7T 2012/02/02			Index Future	409.4600	409.6470	0.046	0.0000	0.0000	0
2011/09/16	ALBI 2011/11/03			Index Future	370.7280	370.8990	0.046	0.0000	0.0000	1,690
2011/09/16	ALBI 2012/02/02			Index Future	376.0610	376.2340	0.046	0.0000	0.0000	0
2011/09/16	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/16	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/16	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/16	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/16	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/16	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/16	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/16	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/16	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/16	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/16	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/16	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0

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2011/09/16	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/16	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/16	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/16	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/16	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/16	CAAD 2011/09/19			Can-Do Future	0.0000	0.0000	0.000	0.0000	0.0000	22,388
2011/09/16	CAAE 2011/09/19			Can-Do Future	0.5407	0.5685	5.141	0.0000	0.0000	21,898
2011/09/16	CAAG 2011/10/24			Can-Do Future	7.4581	7.4650	0.093	0.0000	0.0000	0
2011/09/16	CAAG 2011/10/24	6.70	Call	Can-Do Future	760.0000	768.0000	1.053	0	0	0
2011/09/16	CAAG 2011/10/24	6.70	Put	Can-Do Future	2.0000	3.0000	50.000	0	0	0
2011/09/16	CAAG 2011/10/24	6.75	Call	Can-Do Future	712.0000	719.0000	0.983	0	0	0
2011/09/16	CAAG 2011/10/24	6.75	Put	Can-Do Future	4.0000	4.0000	0.000	0	0	0
2011/09/16	CAAG 2011/10/24	6.65	Call	Can-Do Future	810.0000	817.0000	0.864	0	0	0
2011/09/16	CAAG 2011/10/24	6.65	Put	Can-Do Future	2.0000	2.0000	0.000	0	0	0
2011/09/16	CAAG 2011/10/24	7.00	Put	Can-Do Future	22.0000	21.0000	(4.545)	0	0	0
2011/09/16	CAAG 2011/10/24	7.00	Call	Can-Do Future	480.0000	486.0000	1.250	0	0	14,286
2011/09/16	CAAG 2011/10/24	7.40	Put	Can-Do Future	154.0000	147.0000	(4.545)	0	0	0
2011/09/16	CAAG 2011/10/24	7.40	Call	Can-Do Future	212.0000	212.0000	0.000	0	0	6,757
2011/09/16	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/16	CRD1 2011/11/03			Index Future	165.0850	165.5830	0.302	0.0000	0.0000	0
2011/09/16	CRD1 2012/02/02			Index Future	167.2950	167.8020	0.303	0.0000	0.0000	0
2011/09/16	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/16	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/16	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/09/16	GOVI 2011/11/03			GOVI	371.2290	371.4220	0.052	0.0000	0.0000	164
2011/09/16	GOVI 2011/11/03	357.00	Call	GOVI	142,290.0000	144,220.0000	1.356	0	0	0
2011/09/16	GOVI 2011/11/03	357.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/09/16	GOVI 2011/11/03	357.01	Call	GOVI	142,190.0000	144,120.0000	1.357	0	0	0
2011/09/16	GOVI 2011/11/03	357.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/09/16	GOVI 2011/11/03	356.99	Call	GOVI	142,390.0000	144,320.0000	1.355	0	0	0
2011/09/16	GOVI 2011/11/03	356.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/09/16	GOVI 2012/02/02			GOVI	376.5690	376.7640	0.052	0.0000	0.0000	0
2011/09/16	GOVI 2012/02/02	369.00	Call	GOVI	75,690.0000	77,640.0000	2.576	0	0	0
2011/09/16	GOVI 2012/02/02	369.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/09/16	GOVI 2012/02/02	369.01	Call	GOVI	75,590.0000	77,540.0000	2.580	0	0	0
2011/09/16	GOVI 2012/02/02	369.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/09/16	GOVI 2012/02/02	368.99	Call	GOVI	75,790.0000	77,740.0000	2.573	0	0	0
2011/09/16	GOVI 2012/02/02	368.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/09/16	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/09/16	IGOV 2011/11/03			Index Future	162.3490	161.7920	(0.343)	0.0000	0.0000	84
2011/09/16	IGOV 2012/02/02			Index Future	164.6850	164.1190	(0.344)	0.0000	0.0000	0
2011/09/16	ILBI 2012/02/02			Index Future	449.2890	449.2890	0.000	0.0000	0.0000	88
2011/09/16	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/09/16	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/09/16	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/09/16	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/09/16	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/09/16	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/09/16	JBAF 2011/09/21			Jibar Tradeable Future	5.5600	5.5600	0.000	0.0000	0.0000	16,389
2011/09/16	JBAF 2011/10/19			Jibar Tradeable Future	5.4700	5.4700	0.000	94.5000	94.5000	1,000
2011/09/16	JBAF 2011/11/16			Jibar Tradeable Future	5.4100	5.4100	0.000	0.0000	0.0000	1,000

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2011/09/16	JBAF 2011/12/21			Jibar Tradeable Future	5.3700	5.3600	(0.186)	0.0000	0.0000	5,541
2011/09/16	JBAF 2012/01/18			Jibar Tradeable Future	5.3500	5.3400	(0.187)	0.0000	0.0000	0
2011/09/16	JBAF 2012/02/15			Jibar Tradeable Future	5.3000	5.2900	(0.189)	0.0000	0.0000	0
2011/09/16	JBAF 2012/03/20			Jibar Tradeable Future	5.2700	5.2600	(0.190)	0.0000	0.0000	1,340
2011/09/16	JBAF 2012/06/20			Jibar Tradeable Future	5.2900	5.2900	0.000	0.0000	0.0000	2,890
2011/09/16	JBAF 2012/09/19			Jibar Tradeable Future	5.5300	5.5100	(0.362)	0.0000	0.0000	44,760
2011/09/16	JBAF 2012/12/19			Jibar Tradeable Future	5.7500	5.7300	(0.348)	0.0000	0.0000	990
2011/09/16	JBAF 2013/03/20			Jibar Tradeable Future	5.9700	5.9600	(0.168)	0.0000	0.0000	790
2011/09/16	JBAF 2013/06/19			Jibar Tradeable Future	6.1900	6.2000	0.162	0.0000	0.0000	1,250
2011/09/16	JN02 2011/11/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/09/16	JN02 2011/11/03	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/16	JN02 2011/11/03	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/16	JN02 2011/11/03	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/16	JN02 2011/11/03	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/09/16	JN02 2011/11/03	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/09/16	JN02 2011/11/03	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/16	JN05 2011/11/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/09/16	JN05 2011/11/03	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/16	JN05 2011/11/03	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/16	JN05 2011/11/03	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/16	JN05 2011/11/03	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/09/16	JN05 2011/11/03	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/09/16	JN05 2011/11/03	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/16	JN10 2011/11/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/09/16	JN10 2011/11/03	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/16	JN10 2011/11/03	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/16	JN10 2011/11/03	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/16	JN10 2011/11/03	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/09/16	JN10 2011/11/03	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/09/16	JN10 2011/11/03	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/16	OTH1 2011/11/03			Index Future	367.5910	367.6510	0.016	0.0000	0.0000	0
2011/09/16	OTH1 2012/02/02			Index Future	372.8790	372.9380	0.016	0.0000	0.0000	0

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2011/09/16	R157 2011/11/03			Bond Future	6.8430	6.8110	(0.468)	0.0000	0.0000	17,018
2011/09/16	R157 2011/11/03	8.25	Call	Bond Future	5,189.0000	5,310.0000	2.332	0	0	0
2011/09/16	R157 2011/11/03	8.25	Put	Bond Future	2.0000	1.0000	(50.000)	0	0	0
2011/09/16	R157 2011/11/03	8.30	Call	Bond Future	5,368.0000	5,489.0000	2.254	0	0	0
2011/09/16	R157 2011/11/03	8.30	Put	Bond Future	2.0000	1.0000	(50.000)	0	0	0
2011/09/16	R157 2011/11/03	8.20	Call	Bond Future	5,011.0000	5,131.0000	2.395	0	0	0
2011/09/16	R157 2011/11/03	8.20	Put	Bond Future	3.0000	2.0000	(33.333)	0	0	0
2011/09/16	R157 2011/11/03	6.55	Put	Bond Future	1,421.0000	1,327.0000	(6.615)	0	0	0
2011/09/16	R157 2011/11/03	6.55	Call	Bond Future	304.0000	332.0000	9.211	0	0	1,200
2011/09/16	R157 2011/11/03	7.00	Put	Bond Future	482.0000	431.0000	(10.581)	0	0	0
2011/09/16	R157 2011/11/03	7.00	Call	Bond Future	1,075.0000	1,145.0000	6.512	0	0	400
2011/09/16	R157 2011/11/03	7.10	Call	Bond Future	1,326.0000	1,406.0000	6.033	0	0	0
2011/09/16	R157 2011/11/03	7.10	Put	Bond Future	357.0000	316.0000	(11.485)	0	0	400
2011/09/16	R157 2011/11/03	7.55	Call	Bond Future	2,712.0000	2,822.0000	4.056	0	0	0
2011/09/16	R157 2011/11/03	7.55	Put	Bond Future	70.0000	58.0000	(17.143)	0	0	1,200
2011/09/16	R157 2012/02/02			Bond Future	6.9330	6.8990	(0.490)	0.0000	0.0000	0
2011/09/16	R157 2012/02/02	8.50	Call	Bond Future	5,485.0000	5,596.0000	2.024	0	0	0
2011/09/16	R157 2012/02/02	8.50	Put	Bond Future	101.0000	92.0000	(8.911)	0	0	0
2011/09/16	R157 2012/02/02	8.55	Call	Bond Future	5,641.0000	5,753.0000	1.985	0	0	0
2011/09/16	R157 2012/02/02	8.55	Put	Bond Future	91.0000	82.0000	(9.890)	0	0	0
2011/09/16	R157 2012/02/02	8.45	Call	Bond Future	5,328.0000	5,439.0000	2.083	0	0	0
2011/09/16	R157 2012/02/02	8.45	Put	Bond Future	111.0000	102.0000	(8.108)	0	0	0
2011/09/16	R157 2012/02/02	6.55	Call	Bond Future	760.0000	798.0000	5.000	0	0	0
2011/09/16	R157 2012/02/02	6.55	Put	Bond Future	2,124.0000	2,042.0000	(3.861)	0	0	130
2011/09/16	R157 2012/02/02	6.00	Put	Bond Future	3,625.0000	3,521.0000	(2.869)	0	0	0
2011/09/16	R157 2012/02/02	6.00	Call	Bond Future	267.0000	284.0000	6.367	0	0	130
2011/09/16	R157 2012/02/02	7.05	Call	Bond Future	1,568.0000	1,631.0000	4.018	0	0	0
2011/09/16	R157 2012/02/02	7.05	Put	Bond Future	1,155.0000	1,098.0000	(4.935)	0	0	130
2011/09/16	R157 2012/05/03			Bond Future	7.0090	6.9710	(0.542)	0.0000	0.0000	0
2011/09/16	R157 2012/05/03	8.25	Call	Bond Future	4,363.0000	4,466.0000	2.361	0	0	0
2011/09/16	R157 2012/05/03	8.25	Put	Bond Future	367.0000	345.0000	(5.995)	0	0	0
2011/09/16	R157 2012/05/03	8.30	Call	Bond Future	4,496.0000	4,600.0000	2.313	0	0	0
2011/09/16	R157 2012/05/03	8.30	Put	Bond Future	343.0000	322.0000	(6.122)	0	0	0
2011/09/16	R157 2012/05/03	8.20	Call	Bond Future	4,230.0000	4,332.0000	2.411	0	0	0

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2011/09/16	R157 2012/05/03	8.20	Put	Bond Future	392.0000	369.0000	(5.867)	0	0	0
2011/09/16	R157 2012/08/02			Bond Future	7.0630	7.0210	(0.595)	0.0000	0.0000	0
2011/09/16	R157 2012/08/02	8.00	Call	Bond Future	3,685.0000	3,775.0000	2.442	0	0	0
2011/09/16	R157 2012/08/02	8.00	Put	Bond Future	874.0000	835.0000	(4.462)	0	0	0
2011/09/16	R157 2012/08/02	8.05	Call	Bond Future	3,794.0000	3,886.0000	2.425	0	0	0
2011/09/16	R157 2012/08/02	8.05	Put	Bond Future	835.0000	799.0000	(4.311)	0	0	0
2011/09/16	R157 2012/08/02	7.95	Call	Bond Future	3,576.0000	3,666.0000	2.517	0	0	0
2011/09/16	R157 2012/08/02	7.95	Put	Bond Future	912.0000	874.0000	(4.167)	0	0	0
2011/09/16	R186 2011/11/03			Bond Future	8.2290	8.2280	(0.012)	0.0000	0.0000	22,457
2011/09/16	R186 2011/11/03	9.00	Call	Bond Future	7,423.0000	7,422.0000	(0.013)	0	0	0
2011/09/16	R186 2011/11/03	9.00	Put	Bond Future	241.0000	230.0000	(4.564)	0	0	0
2011/09/16	R186 2011/11/03	9.05	Call	Bond Future	7,828.0000	7,828.0000	0.000	0	0	0
2011/09/16	R186 2011/11/03	9.05	Put	Bond Future	202.0000	193.0000	(4.455)	0	0	0
2011/09/16	R186 2011/11/03	8.95	Call	Bond Future	7,021.0000	7,020.0000	(0.014)	0	0	0
2011/09/16	R186 2011/11/03	8.95	Put	Bond Future	286.0000	275.0000	(3.846)	0	0	0
2011/09/16	R186 2011/11/03	8.75	Put	Bond Future	546.0000	530.0000	(2.930)	0	0	0
2011/09/16	R186 2011/11/03	8.75	Call	Bond Future	5,470.0000	5,463.0000	(0.128)	0	0	0
2011/09/16	R186 2011/11/03	8.10	Put	Bond Future	2,874.0000	2,848.0000	(0.905)	0	0	0
2011/09/16	R186 2011/11/03	8.10	Call	Bond Future	1,608.0000	1,591.0000	(1.057)	0	0	1,275
2011/09/16	R186 2011/11/03	8.35	Put	Bond Future	1,645.0000	1,619.0000	(1.581)	0	0	0
2011/09/16	R186 2011/11/03	8.35	Call	Bond Future	2,815.0000	2,799.0000	(0.568)	0	0	425
2011/09/16	R186 2011/11/03	8.55	Call	Bond Future	4,048.0000	4,036.0000	(0.296)	0	0	0
2011/09/16	R186 2011/11/03	8.55	Put	Bond Future	979.0000	957.0000	(2.247)	0	0	425
2011/09/16	R186 2011/11/03	9.10	Call	Bond Future	8,236.0000	8,237.0000	0.012	0	0	0
2011/09/16	R186 2011/11/03	9.10	Put	Bond Future	169.0000	160.0000	(5.325)	0	0	1,275
2011/09/16	R186 2011/11/03	7.80	Put	Bond Future	4,971.0000	4,947.0000	(0.483)	0	0	0
2011/09/16	R186 2011/11/03	7.80	Call	Bond Future	684.0000	670.0000	(2.047)	0	0	250
2011/09/16	R186 2011/11/03	8.00	Call	Bond Future	1,238.0000	1,221.0000	(1.373)	0	0	0
2011/09/16	R186 2011/11/03	8.00	Put	Bond Future	3,499.0000	3,473.0000	(0.743)	0	0	250
2011/09/16	R186 2011/11/03	8.20	Call	Bond Future	2,043.0000	2,026.0000	(0.832)	0	0	0
2011/09/16	R186 2011/11/03	8.20	Put	Bond Future	2,326.0000	2,299.0000	(1.161)	0	0	250
2011/09/16	R186 2012/02/02			Bond Future	8.3020	8.3020	0.000	0.0000	0.0000	2,501
2011/09/16	R186 2012/02/02	9.00	Call	Bond Future	7,912.0000	7,901.0000	(0.139)	0	0	0
2011/09/16	R186 2012/02/02	9.00	Put	Bond Future	1,499.0000	1,488.0000	(0.734)	0	0	0

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2011/09/16	R186 2012/02/02	9.05	Call	Bond Future	8,244.0000	8,233.0000	(0.133)	0	0	0
2011/09/16	R186 2012/02/02	9.05	Put	Bond Future	1,391.0000	1,380.0000	(0.791)	0	0	0
2011/09/16	R186 2012/02/02	8.95	Call	Bond Future	7,586.0000	7,574.0000	(0.158)	0	0	0
2011/09/16	R186 2012/02/02	8.95	Put	Bond Future	1,615.0000	1,603.0000	(0.743)	0	0	0
2011/09/16	R186 2012/02/02	7.75	Put	Bond Future	7,227.0000	7,215.0000	(0.166)	0	0	0
2011/09/16	R186 2012/02/02	7.75	Call	Bond Future	1,774.0000	1,762.0000	(0.676)	0	0	6,000
2011/09/16	R186 2012/02/02	6.75	Put	Bond Future	16,505.0000	16,501.0000	(0.024)	0	0	0
2011/09/16	R186 2012/02/02	6.75	Call	Bond Future	226.0000	222.0000	(1.770)	0	0	6,000
2011/09/16	R186 2012/05/03			Bond Future	8.3710	8.3700	(0.012)	0.0000	0.0000	0
2011/09/16	R186 2012/05/03	9.00	Call	Bond Future	8,485.0000	8,481.0000	(0.047)	0	0	0
2011/09/16	R186 2012/05/03	9.00	Put	Bond Future	2,784.0000	2,771.0000	(0.467)	0	0	0
2011/09/16	R186 2012/05/03	9.05	Call	Bond Future	8,781.0000	8,777.0000	(0.046)	0	0	0
2011/09/16	R186 2012/05/03	9.05	Put	Bond Future	2,644.0000	2,631.0000	(0.492)	0	0	0
2011/09/16	R186 2012/05/03	8.95	Call	Bond Future	8,192.0000	8,188.0000	(0.049)	0	0	0
2011/09/16	R186 2012/05/03	8.95	Put	Bond Future	2,930.0000	2,916.0000	(0.478)	0	0	0
2011/09/16	R186 2012/08/02			Bond Future	8.4320	8.4320	0.000	0.0000	0.0000	0
2011/09/16	R186 2012/08/02	8.75	Call	Bond Future	7,468.0000	7,459.0000	(0.121)	0	0	0
2011/09/16	R186 2012/08/02	8.75	Put	Bond Future	4,584.0000	4,575.0000	(0.196)	0	0	0
2011/09/16	R186 2012/08/02	8.80	Call	Bond Future	7,729.0000	7,720.0000	(0.116)	0	0	0
2011/09/16	R186 2012/08/02	8.80	Put	Bond Future	4,401.0000	4,392.0000	(0.204)	0	0	0
2011/09/16	R186 2012/08/02	8.70	Call	Bond Future	7,213.0000	7,204.0000	(0.125)	0	0	0
2011/09/16	R186 2012/08/02	8.70	Put	Bond Future	4,776.0000	4,767.0000	(0.188)	0	0	0
2011/09/16	R189 2011/11/03			Bond Future	214.3364	214.3672	0.014	0.0000	0.0000	0
2011/09/16	R189 2011/11/03	212.00	Call	Bond Future	2,336.0000	2,367.0000	1.327	0	0	0
2011/09/16	R189 2011/11/03	212.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/16	R189 2011/11/03	212.05	Call	Bond Future	2,286.0000	2,317.0000	1.356	0	0	0
2011/09/16	R189 2011/11/03	212.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/16	R189 2011/11/03	211.95	Call	Bond Future	2,386.0000	2,417.0000	1.299	0	0	0
2011/09/16	R189 2011/11/03	211.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/16	R197 2011/11/03			Bond Future	243.5554	243.1150	(0.181)	0.0000	0.0000	183
2011/09/16	R197 2011/11/03	238.50	Call	Bond Future	5,055.0000	4,615.0000	(8.704)	0	0	0
2011/09/16	R197 2011/11/03	238.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/16	R197 2011/11/03	238.55	Call	Bond Future	5,005.0000	4,565.0000	(8.791)	0	0	0

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2011/09/16	R197 2011/11/03	238.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/16	R197 2011/11/03	238.45	Call	Bond Future	5,105.0000	4,665.0000	(8.619)	0	0	0
2011/09/16	R197 2011/11/03	238.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/16	R201 2011/11/03			Bond Future	6.5230	6.4910	(0.491)	0.0000	0.0000	3,090
2011/09/16	R201 2011/11/03	8.00	Call	Bond Future	4,161.0000	4,253.0000	2.211	0	0	0
2011/09/16	R201 2011/11/03	8.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/16	R201 2011/11/03	8.05	Call	Bond Future	4,298.0000	4,390.0000	2.141	0	0	0
2011/09/16	R201 2011/11/03	8.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/16	R201 2011/11/03	7.95	Call	Bond Future	4,023.0000	4,116.0000	2.312	0	0	0
2011/09/16	R201 2011/11/03	7.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/16	R201 2012/02/02			Bond Future	6.5910	6.5560	(0.531)	0.0000	0.0000	0
2011/09/16	R201 2012/02/02	8.25	Call	Bond Future	4,320.0000	4,412.0000	2.130	0	0	0
2011/09/16	R201 2012/02/02	8.25	Put	Bond Future	10.0000	9.0000	(10.000)	0	0	0
2011/09/16	R201 2012/02/02	8.30	Call	Bond Future	4,444.0000	4,536.0000	2.070	0	0	0
2011/09/16	R201 2012/02/02	8.30	Put	Bond Future	8.0000	7.0000	(12.500)	0	0	0
2011/09/16	R201 2012/02/02	8.20	Call	Bond Future	4,195.0000	4,287.0000	2.193	0	0	0
2011/09/16	R201 2012/02/02	8.20	Put	Bond Future	12.0000	11.0000	(8.333)	0	0	0
2011/09/16	R201 2012/05/03			Bond Future	6.6450	6.6060	(0.587)	0.0000	0.0000	0
2011/09/16	R201 2012/05/03	7.75	Call	Bond Future	2,862.0000	2,943.0000	2.830	0	0	0
2011/09/16	R201 2012/05/03	7.75	Put	Bond Future	204.0000	190.0000	(6.863)	0	0	0
2011/09/16	R201 2012/05/03	7.80	Call	Bond Future	2,963.0000	3,044.0000	2.734	0	0	0
2011/09/16	R201 2012/05/03	7.80	Put	Bond Future	187.0000	172.0000	(8.021)	0	0	0
2011/09/16	R201 2012/05/03	7.70	Call	Bond Future	2,762.0000	2,841.0000	2.860	0	0	0
2011/09/16	R201 2012/05/03	7.70	Put	Bond Future	222.0000	206.0000	(7.207)	0	0	0
2011/09/16	R201 2012/08/02			Bond Future	6.6710	6.6280	(0.645)	0.0000	0.0000	0
2011/09/16	R201 2012/08/02	7.50	Call	Bond Future	2,228.0000	2,299.0000	3.187	0	0	0
2011/09/16	R201 2012/08/02	7.50	Put	Bond Future	405.0000	380.0000	(6.173)	0	0	0
2011/09/16	R201 2012/08/02	7.55	Call	Bond Future	2,312.0000	2,384.0000	3.114	0	0	0
2011/09/16	R201 2012/08/02	7.55	Put	Bond Future	381.0000	357.0000	(6.299)	0	0	0
2011/09/16	R201 2012/08/02	7.45	Call	Bond Future	2,145.0000	2,215.0000	3.263	0	0	0
2011/09/16	R201 2012/08/02	7.45	Put	Bond Future	431.0000	405.0000	(6.032)	0	0	0
2011/09/16	R202 2011/11/03			Bond Future	183.6498	182.4897	(0.632)	0.0000	0.0000	30,266
2011/09/16	R202 2011/11/03	0.50	Call	Bond Future	183,150.0000	181,990.0000	(0.633)	0	0	0

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2011/09/16	R202 2011/11/03	0.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/16	R202 2011/11/03	0.55	Call	Bond Future	183,100.0000	181,940.0000	(0.634)	0	0	0
2011/09/16	R202 2011/11/03	0.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/16	R202 2011/11/03	0.45	Call	Bond Future	183,200.0000	182,040.0000	(0.633)	0	0	0
2011/09/16	R202 2011/11/03	0.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/16	R202 2012/02/02			Bond Future	183.6281	182.4509	(0.641)	0.0000	0.0000	0
2011/09/16	R202 2012/02/02	177.00	Call	Bond Future	6,628.0000	5,451.0000	(17.758)	0	0	0
2011/09/16	R202 2012/02/02	177.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/16	R202 2012/02/02	177.05	Call	Bond Future	6,578.0000	5,401.0000	(17.893)	0	0	0
2011/09/16	R202 2012/02/02	177.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/16	R202 2012/02/02	176.95	Call	Bond Future	6,678.0000	5,501.0000	(17.625)	0	0	0
2011/09/16	R202 2012/02/02	176.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/16	R203 2011/11/03			Bond Future	7.6210	7.5940	(0.354)	0.0000	0.0000	2,154
2011/09/16	R203 2011/11/03	8.50	Call	Bond Future	4,122.0000	4,241.0000	2.887	0	0	0
2011/09/16	R203 2011/11/03	8.50	Put	Bond Future	61.0000	52.0000	(14.754)	0	0	0
2011/09/16	R203 2011/11/03	8.55	Call	Bond Future	4,336.0000	4,456.0000	2.768	0	0	0
2011/09/16	R203 2011/11/03	8.55	Put	Bond Future	50.0000	42.0000	(16.000)	0	0	0
2011/09/16	R203 2011/11/03	8.45	Call	Bond Future	3,910.0000	4,027.0000	2.992	0	0	0
2011/09/16	R203 2011/11/03	8.45	Put	Bond Future	74.0000	63.0000	(14.865)	0	0	0
2011/09/16	R203 2012/02/02			Bond Future	7.7230	7.6950	(0.363)	0.0000	0.0000	0
2011/09/16	R203 2012/02/02	8.75	Call	Bond Future	4,973.0000	5,075.0000	2.051	0	0	0
2011/09/16	R203 2012/02/02	8.75	Put	Bond Future	434.0000	408.0000	(5.991)	0	0	0
2011/09/16	R203 2012/02/02	8.80	Call	Bond Future	5,153.0000	5,257.0000	2.018	0	0	0
2011/09/16	R203 2012/02/02	8.80	Put	Bond Future	399.0000	376.0000	(5.764)	0	0	0
2011/09/16	R203 2012/02/02	8.70	Call	Bond Future	4,794.0000	4,895.0000	2.107	0	0	0
2011/09/16	R203 2012/02/02	8.70	Put	Bond Future	470.0000	443.0000	(5.745)	0	0	0
2011/09/16	R203 2012/05/03			Bond Future	7.8170	7.7870	(0.384)	0.0000	0.0000	0
2011/09/16	R203 2012/05/03	8.75	Call	Bond Future	4,877.0000	4,972.0000	1.948	0	0	0
2011/09/16	R203 2012/05/03	8.75	Put	Bond Future	909.0000	873.0000	(3.960)	0	0	0
2011/09/16	R203 2012/05/03	8.80	Call	Bond Future	5,035.0000	5,131.0000	1.907	0	0	0
2011/09/16	R203 2012/05/03	8.80	Put	Bond Future	860.0000	825.0000	(4.070)	0	0	0
2011/09/16	R203 2012/05/03	8.70	Call	Bond Future	4,721.0000	4,815.0000	1.991	0	0	0
2011/09/16	R203 2012/05/03	8.70	Put	Bond Future	961.0000	924.0000	(3.850)	0	0	0
2011/09/16	R203 2012/08/02			Bond Future	7.8990	7.8680	(0.392)	0.0000	0.0000	0

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2011/09/16	R203 2012/08/02	8.50	Call	Bond Future	4,238.0000	4,319.0000	1.911	0	0	0
2011/09/16	R203 2012/08/02	8.50	Put	Bond Future	1,767.0000	1,718.0000	(2.773)	0	0	0
2011/09/16	R203 2012/08/02	8.55	Call	Bond Future	4,371.0000	4,453.0000	1.876	0	0	0
2011/09/16	R203 2012/08/02	8.55	Put	Bond Future	1,698.0000	1,650.0000	(2.827)	0	0	0
2011/09/16	R203 2012/08/02	8.45	Call	Bond Future	4,107.0000	4,186.0000	1.924	0	0	0
2011/09/16	R203 2012/08/02	8.45	Put	Bond Future	1,839.0000	1,788.0000	(2.773)	0	0	0
2011/09/16	R204 2011/11/03			Bond Future	7.8290	7.8070	(0.281)	0.0000	0.0000	3,184
2011/09/16	R204 2011/11/03	8.75	Call	Bond Future	4,895.0000	5,006.0000	2.268	0	0	0
2011/09/16	R204 2011/11/03	8.75	Put	Bond Future	62.0000	54.0000	(12.903)	0	0	0
2011/09/16	R204 2011/11/03	8.80	Call	Bond Future	5,138.0000	5,250.0000	2.180	0	0	0
2011/09/16	R204 2011/11/03	8.80	Put	Bond Future	51.0000	44.0000	(13.725)	0	0	0
2011/09/16	R204 2011/11/03	8.70	Call	Bond Future	4,654.0000	4,763.0000	2.342	0	0	0
2011/09/16	R204 2011/11/03	8.70	Put	Bond Future	76.0000	65.0000	(14.474)	0	0	0
2011/09/16	R204 2012/02/02			Bond Future	7.9240	7.9010	(0.290)	0.0000	0.0000	0
2011/09/16	R204 2012/02/02	9.00	Call	Bond Future	5,843.0000	5,942.0000	1.694	0	0	0
2011/09/16	R204 2012/02/02	9.00	Put	Bond Future	403.0000	381.0000	(5.459)	0	0	0
2011/09/16	R204 2012/02/02	9.05	Call	Bond Future	6,053.0000	6,153.0000	1.652	0	0	0
2011/09/16	R204 2012/02/02	9.05	Put	Bond Future	369.0000	348.0000	(5.691)	0	0	0
2011/09/16	R204 2012/02/02	8.95	Call	Bond Future	5,635.0000	5,732.0000	1.721	0	0	0
2011/09/16	R204 2012/02/02	8.95	Put	Bond Future	439.0000	416.0000	(5.239)	0	0	0
2011/09/16	R204 2012/05/03			Bond Future	8.0130	7.9890	(0.300)	0.0000	0.0000	0
2011/09/16	R204 2012/05/03	8.75	Call	Bond Future	4,892.0000	4,975.0000	1.697	0	0	0
2011/09/16	R204 2012/05/03	8.75	Put	Bond Future	1,247.0000	1,209.0000	(3.047)	0	0	0
2011/09/16	R204 2012/05/03	8.80	Call	Bond Future	5,073.0000	5,157.0000	1.656	0	0	0
2011/09/16	R204 2012/05/03	8.80	Put	Bond Future	1,187.0000	1,149.0000	(3.201)	0	0	0
2011/09/16	R204 2012/05/03	8.70	Call	Bond Future	4,721.0000	4,802.0000	1.716	0	0	0
2011/09/16	R204 2012/05/03	8.70	Put	Bond Future	1,318.0000	1,278.0000	(3.035)	0	0	0
2011/09/16	R204 2012/08/02			Bond Future	8.0930	8.0690	(0.297)	0.0000	0.0000	0
2011/09/16	R204 2012/08/02	8.50	Call	Bond Future	4,266.0000	4,334.0000	1.594	0	0	0
2011/09/16	R204 2012/08/02	8.50	Put	Bond Future	2,300.0000	2,250.0000	(2.174)	0	0	0
2011/09/16	R204 2012/08/02	8.55	Call	Bond Future	4,414.0000	4,483.0000	1.563	0	0	0
2011/09/16	R204 2012/08/02	8.55	Put	Bond Future	2,210.0000	2,161.0000	(2.217)	0	0	0
2011/09/16	R204 2012/08/02	8.45	Call	Bond Future	4,121.0000	4,187.0000	1.602	0	0	0
2011/09/16	R204 2012/08/02	8.45	Put	Bond Future	2,394.0000	2,342.0000	(2.172)	0	0	0

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2011/09/16	R206 2011/11/03			Bond Future	6.3240	6.2860	(0.601)	0.0000	0.0000	12,577
2011/09/16	R206 2011/11/03	7.75	Call	Bond Future	2,862.0000	2,940.0000	2.725	0	0	0
2011/09/16	R206 2011/11/03	7.75	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2011/09/16	R206 2011/11/03	7.80	Call	Bond Future	2,960.0000	3,038.0000	2.635	0	0	0
2011/09/16	R206 2011/11/03	7.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/16	R206 2011/11/03	7.70	Call	Bond Future	2,764.0000	2,841.0000	2.786	0	0	0
2011/09/16	R206 2011/11/03	7.70	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2011/09/16	R206 2012/02/02			Bond Future	6.3910	6.3480	(0.673)	0.0000	0.0000	0
2011/09/16	R206 2012/02/02	8.00	Call	Bond Future	2,891.0000	2,967.0000	2.629	0	0	0
2011/09/16	R206 2012/02/02	8.00	Put	Bond Future	18.0000	16.0000	(11.111)	0	0	0
2011/09/16	R206 2012/02/02	8.05	Call	Bond Future	2,976.0000	3,052.0000	2.554	0	0	0
2011/09/16	R206 2012/02/02	8.05	Put	Bond Future	15.0000	13.0000	(13.333)	0	0	0
2011/09/16	R206 2012/02/02	7.95	Call	Bond Future	2,806.0000	2,881.0000	2.673	0	0	0
2011/09/16	R206 2012/02/02	7.95	Put	Bond Future	21.0000	17.0000	(19.048)	0	0	0
2011/09/16	R206 2012/05/03			Bond Future	6.4440	6.3940	(0.776)	0.0000	0.0000	0
2011/09/16	R206 2012/05/03	7.50	Call	Bond Future	1,890.0000	1,953.0000	3.333	0	0	0
2011/09/16	R206 2012/05/03	7.50	Put	Bond Future	225.0000	208.0000	(7.556)	0	0	0
2011/09/16	R206 2012/05/03	7.55	Call	Bond Future	1,953.0000	2,017.0000	3.277	0	0	0
2011/09/16	R206 2012/05/03	7.55	Put	Bond Future	210.0000	194.0000	(7.619)	0	0	0
2011/09/16	R206 2012/05/03	7.45	Call	Bond Future	1,829.0000	1,891.0000	3.390	0	0	0
2011/09/16	R206 2012/05/03	7.45	Put	Bond Future	242.0000	224.0000	(7.438)	0	0	0
2011/09/16	R206 2012/08/02			Bond Future	6.4520	6.3940	(0.899)	0.0000	0.0000	0
2011/09/16	R206 2012/08/02	7.25	Call	Bond Future	1,476.0000	1,531.0000	3.726	0	0	0
2011/09/16	R206 2012/08/02	7.25	Put	Bond Future	394.0000	369.0000	(6.345)	0	0	0
2011/09/16	R206 2012/08/02	7.30	Call	Bond Future	1,523.0000	1,579.0000	3.677	0	0	0
2011/09/16	R206 2012/08/02	7.30	Put	Bond Future	373.0000	350.0000	(6.166)	0	0	0
2011/09/16	R206 2012/08/02	7.20	Call	Bond Future	1,428.0000	1,482.0000	3.782	0	0	0
2011/09/16	R206 2012/08/02	7.20	Put	Bond Future	413.0000	388.0000	(6.053)	0	0	0
2011/09/16	R207 2011/11/03			Bond Future	7.9650	7.9590	(0.075)	0.0000	0.0000	8,999
2011/09/16	R207 2011/11/03	8.75	Call	Bond Future	4,523.0000	4,550.0000	0.597	0	0	0
2011/09/16	R207 2011/11/03	8.75	Put	Bond Future	123.0000	116.0000	(5.691)	0	0	0
2011/09/16	R207 2011/11/03	8.80	Call	Bond Future	4,774.0000	4,801.0000	0.566	0	0	0
2011/09/16	R207 2011/11/03	8.80	Put	Bond Future	103.0000	95.0000	(7.767)	0	0	0

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2011/09/16	R207 2011/11/03	8.70	Call	Bond Future	4,275.0000	4,301.0000	0.608	0	0	0
2011/09/16	R207 2011/11/03	8.70	Put	Bond Future	148.0000	139.0000	(6.081)	0	0	0
2011/09/16	R207 2011/11/03	7.90	Put	Bond Future	1,460.0000	1,429.0000	(2.123)	0	0	0
2011/09/16	R207 2011/11/03	7.90	Call	Bond Future	1,084.0000	1,087.0000	0.277	0	0	2,000
2011/09/16	R207 2011/11/03	8.15	Call	Bond Future	1,866.0000	1,875.0000	0.482	0	0	0
2011/09/16	R207 2011/11/03	8.15	Put	Bond Future	806.0000	780.0000	(3.226)	0	0	2,000
2011/09/16	R207 2011/11/03	8.35	Call	Bond Future	2,653.0000	2,669.0000	0.603	0	0	0
2011/09/16	R207 2011/11/03	8.35	Put	Bond Future	463.0000	444.0000	(4.104)	0	0	2,000
2011/09/16	R207 2011/11/03	7.30	Put	Bond Future	4,099.0000	4,063.0000	(0.878)	0	0	0
2011/09/16	R207 2011/11/03	7.30	Call	Bond Future	162.0000	160.0000	(1.235)	0	0	900
2011/09/16	R207 2011/11/03	7.75	Put	Bond Future	1,985.0000	1,951.0000	(1.713)	0	0	0
2011/09/16	R207 2011/11/03	7.75	Call	Bond Future	734.0000	734.0000	0.000	0	0	300
2011/09/16	R207 2011/11/03	7.95	Put	Bond Future	1,308.0000	1,277.0000	(2.370)	0	0	300
2011/09/16	R207 2011/11/03	7.95	Call	Bond Future	1,221.0000	1,225.0000	0.328	0	0	0
2011/09/16	R207 2011/11/03	8.40	Call	Bond Future	2,868.0000	2,886.0000	0.628	0	0	0
2011/09/16	R207 2011/11/03	8.40	Put	Bond Future	398.0000	381.0000	(4.271)	0	0	900
2011/09/16	R207 2012/02/02			Bond Future	8.0540	8.0480	(0.074)	0.0000	0.0000	0
2011/09/16	R207 2012/02/02	9.00	Call	Bond Future	5,722.0000	5,744.0000	0.384	0	0	0
2011/09/16	R207 2012/02/02	9.00	Put	Bond Future	593.0000	582.0000	(1.855)	0	0	0
2011/09/16	R207 2012/02/02	9.05	Call	Bond Future	5,937.0000	5,960.0000	0.387	0	0	0
2011/09/16	R207 2012/02/02	9.05	Put	Bond Future	547.0000	536.0000	(2.011)	0	0	0
2011/09/16	R207 2012/02/02	8.95	Call	Bond Future	5,509.0000	5,531.0000	0.399	0	0	0
2011/09/16	R207 2012/02/02	8.95	Put	Bond Future	643.0000	631.0000	(1.866)	0	0	0
2011/09/16	R207 2012/05/03			Bond Future	8.1400	8.1340	(0.074)	0.0000	0.0000	0
2011/09/16	R207 2012/05/03	8.75	Call	Bond Future	4,913.0000	4,930.0000	0.346	0	0	0
2011/09/16	R207 2012/05/03	8.75	Put	Bond Future	1,657.0000	1,641.0000	(0.966)	0	0	0
2011/09/16	R207 2012/05/03	8.80	Call	Bond Future	5,091.0000	5,108.0000	0.334	0	0	0
2011/09/16	R207 2012/05/03	8.80	Put	Bond Future	1,574.0000	1,558.0000	(1.017)	0	0	0
2011/09/16	R207 2012/05/03	8.70	Call	Bond Future	4,732.0000	4,748.0000	0.338	0	0	0
2011/09/16	R207 2012/05/03	8.70	Put	Bond Future	1,737.0000	1,721.0000	(0.921)	0	0	0
2011/09/16	R207 2012/08/02			Bond Future	8.2180	8.2110	(0.085)	0.0000	0.0000	0
2011/09/16	R207 2012/08/02	8.75	Call	Bond Future	5,011.0000	5,030.0000	0.379	0	0	0
2011/09/16	R207 2012/08/02	8.75	Put	Bond Future	2,243.0000	2,224.0000	(0.847)	0	0	0
2011/09/16	R207 2012/08/02	8.80	Call	Bond Future	5,176.0000	5,195.0000	0.367	0	0	0
2011/09/16	R207 2012/08/02	8.80	Put	Bond Future	2,153.0000	2,135.0000	(0.836)	0	0	0

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2011/09/16	R207 2012/08/02	8.70	Call	Bond Future	4,849.0000	4,867.0000	0.371	0	0	0
2011/09/16	R207 2012/08/02	8.70	Put	Bond Future	2,336.0000	2,317.0000	(0.813)	0	0	0
2011/09/16	R208 2011/11/03			Bond Future	7.9910	7.9900	(0.013)	0.0000	0.0000	6,824
2011/09/16	R208 2011/11/03	8.75	Call	Bond Future	4,687.0000	4,687.0000	0.000	0	0	0
2011/09/16	R208 2011/11/03	8.75	Put	Bond Future	144.0000	138.0000	(4.167)	0	0	0
2011/09/16	R208 2011/11/03	8.80	Call	Bond Future	4,953.0000	4,953.0000	0.000	0	0	0
2011/09/16	R208 2011/11/03	8.80	Put	Bond Future	121.0000	115.0000	(4.959)	0	0	0
2011/09/16	R208 2011/11/03	8.70	Call	Bond Future	4,425.0000	4,424.0000	(0.023)	0	0	0
2011/09/16	R208 2011/11/03	8.70	Put	Bond Future	173.0000	166.0000	(4.046)	0	0	0
2011/09/16	R208 2011/11/03	7.95	Put	Bond Future	1,466.0000	1,449.0000	(1.160)	0	0	0
2011/09/16	R208 2011/11/03	7.95	Call	Bond Future	1,212.0000	1,201.0000	(0.908)	0	0	1,995
2011/09/16	R208 2011/11/03	8.20	Put	Bond Future	797.0000	783.0000	(1.757)	0	0	0
2011/09/16	R208 2011/11/03	8.20	Call	Bond Future	2,077.0000	2,069.0000	(0.385)	0	0	665
2011/09/16	R208 2011/11/03	8.40	Call	Bond Future	2,938.0000	2,933.0000	(0.170)	0	0	0
2011/09/16	R208 2011/11/03	8.40	Put	Bond Future	454.0000	443.0000	(2.423)	0	0	665
2011/09/16	R208 2011/11/03	8.90	Call	Bond Future	5,490.0000	5,492.0000	0.036	0	0	0
2011/09/16	R208 2011/11/03	8.90	Put	Bond Future	84.0000	80.0000	(4.762)	0	0	1,995
2011/09/16	R208 2012/02/02			Bond Future	8.0720	8.0710	(0.012)	0.0000	0.0000	0
2011/09/16	R208 2012/02/02	9.00	Call	Bond Future	6,058.0000	6,056.0000	(0.033)	0	0	0
2011/09/16	R208 2012/02/02	9.00	Put	Bond Future	668.0000	660.0000	(1.198)	0	0	0
2011/09/16	R208 2012/02/02	9.05	Call	Bond Future	6,287.0000	6,286.0000	(0.016)	0	0	0
2011/09/16	R208 2012/02/02	9.05	Put	Bond Future	618.0000	611.0000	(1.133)	0	0	0
2011/09/16	R208 2012/02/02	8.95	Call	Bond Future	5,831.0000	5,829.0000	(0.034)	0	0	0
2011/09/16	R208 2012/02/02	8.95	Put	Bond Future	721.0000	713.0000	(1.110)	0	0	0
2011/09/16	R208 2012/05/03			Bond Future	8.1480	8.1470	(0.012)	0.0000	0.0000	0
2011/09/16	R208 2012/05/03	9.00	Call	Bond Future	6,147.0000	6,146.0000	(0.016)	0	0	0
2011/09/16	R208 2012/05/03	9.00	Put	Bond Future	1,296.0000	1,289.0000	(0.540)	0	0	0
2011/09/16	R208 2012/05/03	9.05	Call	Bond Future	6,353.0000	6,352.0000	(0.016)	0	0	0
2011/09/16	R208 2012/05/03	9.05	Put	Bond Future	1,228.0000	1,221.0000	(0.570)	0	0	0
2011/09/16	R208 2012/05/03	8.95	Call	Bond Future	5,943.0000	5,941.0000	(0.034)	0	0	0
2011/09/16	R208 2012/05/03	8.95	Put	Bond Future	1,368.0000	1,360.0000	(0.585)	0	0	0
2011/09/16	R208 2012/08/02			Bond Future	8.2150	8.2150	0.000	0.0000	0.0000	0
2011/09/16	R208 2012/08/02	8.75	Call	Bond Future	5,400.0000	5,395.0000	(0.093)	0	0	0
2011/09/16	R208 2012/08/02	8.75	Put	Bond Future	2,385.0000	2,380.0000	(0.210)	0	0	0

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2011/09/16	R208 2012/08/02	8.80	Call	Bond Future	5,581.0000	5,575.0000	(0.108)	0	0	0
2011/09/16	R208 2012/08/02	8.80	Put	Bond Future	2,291.0000	2,285.0000	(0.262)	0	0	0
2011/09/16	R208 2012/08/02	8.70	Call	Bond Future	5,222.0000	5,217.0000	(0.096)	0	0	0
2011/09/16	R208 2012/08/02	8.70	Put	Bond Future	2,483.0000	2,478.0000	(0.201)	0	0	0
2011/09/16	R209 2011/11/03			Bond Future	8.4000	8.4100	0.119	0.0000	0.0000	1,383
2011/09/16	R209 2011/11/03	8.75	Call	Bond Future	3,668.0000	3,590.0000	(2.126)	0	0	0
2011/09/16	R209 2011/11/03	8.75	Put	Bond Future	790.0000	796.0000	0.759	0	0	0
2011/09/16	R209 2011/11/03	8.80	Call	Bond Future	3,961.0000	3,881.0000	(2.020)	0	0	0
2011/09/16	R209 2011/11/03	8.80	Put	Bond Future	685.0000	690.0000	0.730	0	0	0
2011/09/16	R209 2011/11/03	8.70	Call	Bond Future	3,384.0000	3,307.0000	(2.275)	0	0	0
2011/09/16	R209 2011/11/03	8.70	Put	Bond Future	906.0000	914.0000	0.883	0	0	0
2011/09/16	R209 2012/02/02			Bond Future	8.4590	8.4690	0.118	0.0000	0.0000	0
2011/09/16	R209 2012/02/02	9.00	Call	Bond Future	5,961.0000	5,891.0000	(1.174)	0	0	0
2011/09/16	R209 2012/02/02	9.00	Put	Bond Future	1,633.0000	1,647.0000	0.857	0	0	0
2011/09/16	R209 2012/02/02	9.05	Call	Bond Future	6,228.0000	6,157.0000	(1.140)	0	0	0
2011/09/16	R209 2012/02/02	9.05	Put	Bond Future	1,520.0000	1,533.0000	0.855	0	0	0
2011/09/16	R209 2012/02/02	8.95	Call	Bond Future	5,699.0000	5,630.0000	(1.211)	0	0	0
2011/09/16	R209 2012/02/02	8.95	Put	Bond Future	1,755.0000	1,770.0000	0.855	0	0	0
2011/09/16	R209 2012/05/03			Bond Future	8.5140	8.5240	0.117	0.0000	0.0000	0
2011/09/16	R209 2012/05/03	9.00	Call	Bond Future	6,492.0000	6,428.0000	(0.986)	0	0	0
2011/09/16	R209 2012/05/03	9.00	Put	Bond Future	2,629.0000	2,648.0000	0.723	0	0	0
2011/09/16	R209 2012/05/03	9.05	Call	Bond Future	6,736.0000	6,672.0000	(0.950)	0	0	0
2011/09/16	R209 2012/05/03	9.05	Put	Bond Future	2,493.0000	2,512.0000	0.762	0	0	0
2011/09/16	R209 2012/05/03	8.95	Call	Bond Future	6,252.0000	6,189.0000	(1.008)	0	0	0
2011/09/16	R209 2012/05/03	8.95	Put	Bond Future	2,772.0000	2,792.0000	0.722	0	0	0
2011/09/16	R209 2012/08/02			Bond Future	8.5620	8.5720	0.117	0.0000	0.0000	0
2011/09/16	R209 2012/08/02	9.25	Call	Bond Future	8,252.0000	8,188.0000	(0.776)	0	0	0
2011/09/16	R209 2012/08/02	9.25	Put	Bond Future	2,925.0000	2,943.0000	0.615	0	0	0
2011/09/16	R209 2012/08/02	9.30	Call	Bond Future	8,494.0000	8,429.0000	(0.765)	0	0	0
2011/09/16	R209 2012/08/02	9.30	Put	Bond Future	2,803.0000	2,820.0000	0.606	0	0	0
2011/09/16	R209 2012/08/02	9.20	Call	Bond Future	8,013.0000	7,950.0000	(0.786)	0	0	0
2011/09/16	R209 2012/08/02	9.20	Put	Bond Future	3,053.0000	3,072.0000	0.622	0	0	0
2011/09/16	R210 2011/11/03			Bond Future	135.4635	135.4705	0.005	0.0000	0.0000	600

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2011/09/16	R210 2011/11/03	131.00	Call	Bond Future	4,463.0000	4,471.0000	0.179	0	0	0
2011/09/16	R210 2011/11/03	131.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/16	R210 2011/11/03	131.05	Call	Bond Future	4,413.0000	4,421.0000	0.181	0	0	0
2011/09/16	R210 2011/11/03	131.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/16	R210 2011/11/03	130.95	Call	Bond Future	4,513.0000	4,521.0000	0.177	0	0	0
2011/09/16	R210 2011/11/03	130.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/16	R211 2011/11/03			Bond Future	112.8082	112.8110	0.003	0.0000	0.0000	529
2011/09/16	R211 2011/11/03	1.25	Call	Bond Future	111,558.0000	111,561.0000	0.003	0	0	0
2011/09/16	R211 2011/11/03	1.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/16	R211 2011/11/03	1.30	Call	Bond Future	111,508.0000	111,511.0000	0.003	0	0	0
2011/09/16	R211 2011/11/03	1.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/16	R211 2011/11/03	1.20	Call	Bond Future	111,608.0000	111,611.0000	0.003	0	0	0
2011/09/16	R211 2011/11/03	1.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/16	R211 2012/02/02			Bond Future	113.0931	113.0958	0.002	0.0000	0.0000	0
2011/09/16	R211 2012/02/02	110.50	Call	Bond Future	2,593.0000	2,596.0000	0.116	0	0	0
2011/09/16	R211 2012/02/02	110.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/16	R211 2012/02/02	110.55	Call	Bond Future	2,543.0000	2,546.0000	0.118	0	0	0
2011/09/16	R211 2012/02/02	110.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/16	R211 2012/02/02	110.45	Call	Bond Future	2,643.0000	2,646.0000	0.114	0	0	0
2011/09/16	R211 2012/02/02	110.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/16	R212 2011/11/03			Bond Future	111.1482	111.1536	0.005	0.0000	0.0000	2,667
2011/09/16	R212 2011/11/03	2.50	Call	Bond Future	108,648.0000	108,654.0000	0.006	0	0	0
2011/09/16	R212 2011/11/03	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/16	R212 2011/11/03	2.55	Call	Bond Future	108,598.0000	108,604.0000	0.006	0	0	0
2011/09/16	R212 2011/11/03	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/16	R212 2011/11/03	2.45	Call	Bond Future	108,698.0000	108,704.0000	0.006	0	0	0
2011/09/16	R212 2011/11/03	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/16	R212 2012/02/02			Bond Future	111.2787	111.2840	0.005	0.0000	0.0000	0
2011/09/16	R212 2012/02/02	108.50	Call	Bond Future	2,779.0000	2,784.0000	0.180	0	0	0
2011/09/16	R212 2012/02/02	108.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/16	R212 2012/02/02	108.55	Call	Bond Future	2,729.0000	2,734.0000	0.183	0	0	0
2011/09/16	R212 2012/02/02	108.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/16	R212 2012/02/02	108.45	Call	Bond Future	2,829.0000	2,834.0000	0.177	0	0	0

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2011/09/16	R212 2012/02/02	108.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/16	R213 2011/11/03			Bond Future	8.4760	8.4760	0.000	0.0000	0.0000	0
2011/09/16	R213 2011/11/03	8.75	Call	Bond Future	2,265.0000	2,265.0000	0.000	0	0	0
2011/09/16	R213 2011/11/03	8.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/16	R213 2011/11/03	8.80	Call	Bond Future	2,669.0000	2,669.0000	0.000	0	0	0
2011/09/16	R213 2011/11/03	8.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/16	R213 2011/11/03	8.70	Call	Bond Future	1,859.0000	1,859.0000	0.000	0	0	0
2011/09/16	R213 2011/11/03	8.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/16	R213 2012/02/02			Bond Future	8.5460	8.5460	0.000	0.0000	0.0000	0
2011/09/16	R213 2012/02/02	9.00	Call	Bond Future	3,653.0000	3,653.0000	0.000	0	0	0
2011/09/16	R213 2012/02/02	9.00	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2011/09/16	R213 2012/02/02	9.05	Call	Bond Future	4,040.0000	4,040.0000	0.000	0	0	0
2011/09/16	R213 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/16	R213 2012/02/02	8.95	Call	Bond Future	3,262.0000	3,262.0000	0.000	0	0	0
2011/09/16	R213 2012/02/02	8.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/16	R213 2012/05/03			Bond Future	8.6080	8.6070	(0.012)	0.0000	0.0000	0
2011/09/16	R213 2012/05/03	9.25	Call	Bond Future	5,033.0000	5,041.0000	0.159	0	0	0
2011/09/16	R213 2012/05/03	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/16	R213 2012/05/03	9.30	Call	Bond Future	5,406.0000	5,414.0000	0.148	0	0	0
2011/09/16	R213 2012/05/03	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/16	R213 2012/05/03	9.20	Call	Bond Future	4,657.0000	4,666.0000	0.193	0	0	0
2011/09/16	R213 2012/05/03	9.20	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2011/09/16	R213 2012/08/02			Bond Future	8.6620	8.6610	(0.012)	0.0000	0.0000	0
2011/09/16	R213 2012/08/02	9.25	Call	Bond Future	4,573.0000	4,581.0000	0.175	0	0	0
2011/09/16	R213 2012/08/02	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/16	R213 2012/08/02	9.30	Call	Bond Future	4,945.0000	4,953.0000	0.162	0	0	0
2011/09/16	R213 2012/08/02	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/16	R213 2012/08/02	9.20	Call	Bond Future	4,199.0000	4,207.0000	0.191	0	0	0
2011/09/16	R213 2012/08/02	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/16	RZ02 2011/11/03			Bond Future	0.0050	0.0050	0.000	0.0000	0.0000	0
2011/09/16	RZ02 2011/11/03	1.00	Call	Bond Future	27,590.0000	27,590.0000	0.000	0	0	0
2011/09/16	RZ02 2011/11/03	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/16	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
2011/09/16	RZ02 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/16	RZ02 2011/11/03	0.95	Call	Bond Future	26,333.0000	26,333.0000	0.000	0	0	0
2011/09/16	RZ02 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/16	RZ11 2011/11/03			Bond Future	0.7760	0.7700	(0.773)	0.0000	0.0000	0
2011/09/16	RZ11 2011/11/03	1.00	Call	Bond Future	1,226.0000	1,226.0000	0.000	0	0	0
2011/09/16	RZ11 2011/11/03	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/16	RZ11 2011/11/03	1.05	Call	Bond Future	1,491.0000	1,491.0000	0.000	0	0	0
2011/09/16	RZ11 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/16	RZ11 2011/11/03	0.95	Call	Bond Future	961.0000	961.0000	0.000	0	0	0
2011/09/16	RZ11 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/16	RZ12 2011/11/03			Bond Future	1.9230	1.9190	(0.208)	0.0000	0.0000	0
2011/09/16	RZ12 2011/11/03	2.00	Call	Bond Future	778.0000	778.0000	0.000	0	0	0
2011/09/16	RZ12 2011/11/03	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/16	RZ12 2011/11/03	2.05	Call	Bond Future	1,255.0000	1,255.0000	0.000	0	0	0
2011/09/16	RZ12 2011/11/03	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/16	RZ12 2011/11/03	1.95	Call	Bond Future	298.0000	298.0000	0.000	0	0	0
2011/09/16	RZ12 2011/11/03	1.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/16	TRT1 2011/11/03			Index Future	362.3640	364.0240	0.458	0.0000	0.0000	0
2011/09/16	TRT1 2012/02/02			Index Future	367.2150	368.9020	0.459	0.0000	0.0000	0
Total										291213.00