



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 01/09/2011

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

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2011/09/01	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/01	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/01	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/01	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/01	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/01	AL7T 2011/11/03			Index Future	406.5750	409.2640	0.661	0.0000	0.0000	16
2011/09/01	AL7T 2012/02/02			Index Future	412.7620	415.5030	0.664	0.0000	0.0000	0
2011/09/01	ALBI 2011/11/03			Index Future	372.9930	375.4840	0.668	0.0000	0.0000	1,617
2011/09/01	ALBI 2012/02/02			Index Future	378.6690	381.2090	0.671	0.0000	0.0000	0
2011/09/01	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/01	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/01	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/01	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/01	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/01	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/01	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/01	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/01	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/01	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/01	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/01	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0

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2011/09/01	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/01	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/01	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/01	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/01	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/01	CAAD 2011/09/19			Can-Do Future	0.0053	0.0045	(15.094)	0.0000	0.0000	22,388
2011/09/01	CAAE 2011/09/19			Can-Do Future	0.1737	0.1792	3.166	0.0000	0.0000	21,898
2011/09/01	CAAG 2011/10/24			Can-Do Future	7.0589	7.0621	0.045	0.0000	0.0000	0
2011/09/01	CAAG 2011/10/24	6.70	Call	Can-Do Future	397.0000	399.0000	0.504	0	0	0
2011/09/01	CAAG 2011/10/24	6.70	Put	Can-Do Future	38.0000	37.0000	(2.632)	0	0	0
2011/09/01	CAAG 2011/10/24	6.75	Call	Can-Do Future	360.0000	361.0000	0.278	0	0	0
2011/09/01	CAAG 2011/10/24	6.75	Put	Can-Do Future	51.0000	49.0000	(3.922)	0	0	0
2011/09/01	CAAG 2011/10/24	6.65	Call	Can-Do Future	439.0000	442.0000	0.683	0	0	0
2011/09/01	CAAG 2011/10/24	6.65	Put	Can-Do Future	30.0000	30.0000	0.000	0	0	0
2011/09/01	CAAG 2011/10/24	7.00	Put	Can-Do Future	148.0000	143.0000	(3.378)	0	0	0
2011/09/01	CAAG 2011/10/24	7.00	Call	Can-Do Future	207.0000	205.0000	(0.966)	0	0	14,286
2011/09/01	CAAG 2011/10/24	7.40	Put	Can-Do Future	425.0000	420.0000	(1.176)	0	0	0
2011/09/01	CAAG 2011/10/24	7.40	Call	Can-Do Future	84.0000	82.0000	(2.381)	0	0	6,757
2011/09/01	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/01	CRD1 2011/11/03			Index Future	165.0850	165.5830	0.302	0.0000	0.0000	0
2011/09/01	CRD1 2012/02/02			Index Future	167.2950	167.8020	0.303	0.0000	0.0000	0
2011/09/01	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/01	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/01	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/09/01	GOVI 2011/11/03			GOVI	373.7190	376.0840	0.633	0.0000	0.0000	161
2011/09/01	GOVI 2011/11/03	357.00	Call	GOVI	167,190.0000	190,840.0000	14.146	0	0	0
2011/09/01	GOVI 2011/11/03	357.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/09/01	GOVI 2011/11/03	357.01	Call	GOVI	167,090.0000	190,740.0000	14.154	0	0	0
2011/09/01	GOVI 2011/11/03	357.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/09/01	GOVI 2011/11/03	356.99	Call	GOVI	167,290.0000	190,940.0000	14.137	0	0	0
2011/09/01	GOVI 2011/11/03	356.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/09/01	GOVI 2012/02/02			GOVI	379.4060	381.8180	0.636	0.0000	0.0000	0
2011/09/01	GOVI 2012/02/02	369.00	Call	GOVI	104,060.0000	128,180.0000	23.179	0	0	0
2011/09/01	GOVI 2012/02/02	369.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/09/01	GOVI 2012/02/02	369.01	Call	GOVI	103,960.0000	128,080.0000	23.201	0	0	0
2011/09/01	GOVI 2012/02/02	369.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/09/01	GOVI 2012/02/02	368.99	Call	GOVI	104,160.0000	128,280.0000	23.157	0	0	0
2011/09/01	GOVI 2012/02/02	368.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/09/01	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/09/01	IGOV 2011/11/03			Index Future	163.3220	163.2980	(0.015)	0.0000	0.0000	79
2011/09/01	IGOV 2012/02/02			Index Future	165.8070	165.7870	(0.012)	0.0000	0.0000	0
2011/09/01	ILBI 2012/02/02			Index Future	448.6770	448.8230	0.033	0.0000	0.0000	88
2011/09/01	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/09/01	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/09/01	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/09/01	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/09/01	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/09/01	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/09/01	JBAF 2011/09/21			Jibar Tradeable Future	5.5300	5.5300	0.000	0.0000	0.0000	16,389
2011/09/01	JBAF 2011/10/19			Jibar Tradeable Future	5.4800	5.4400	(0.730)	0.0000	0.0000	1,000
2011/09/01	JBAF 2011/11/16			Jibar Tradeable Future	5.3900	5.3700	(0.371)	0.0000	0.0000	1,000

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2011/09/01	JBAF 2011/12/21			Jibar Tradeable Future	5.3100	5.2600	(0.942)	0.0000	0.0000	5,541
2011/09/01	JBAF 2012/01/18			Jibar Tradeable Future	5.2900	5.2200	(1.323)	0.0000	0.0000	0
2011/09/01	JBAF 2012/02/15			Jibar Tradeable Future	5.2700	5.2100	(1.139)	0.0000	0.0000	0
2011/09/01	JBAF 2012/03/20			Jibar Tradeable Future	5.2600	5.1900	(1.331)	0.0000	0.0000	1,340
2011/09/01	JBAF 2012/06/20			Jibar Tradeable Future	5.3200	5.2400	(1.504)	0.0000	0.0000	2,890
2011/09/01	JBAF 2012/09/19			Jibar Tradeable Future	5.4700	5.3500	(2.194)	0.0000	0.0000	44,760
2011/09/01	JBAF 2012/12/19			Jibar Tradeable Future	5.6400	5.5100	(2.305)	0.0000	0.0000	990
2011/09/01	JBAF 2013/03/20			Jibar Tradeable Future	5.8700	5.7400	(2.215)	0.0000	0.0000	790
2011/09/01	JBAF 2013/06/19			Jibar Tradeable Future	6.1000	5.9800	(1.967)	0.0000	0.0000	1,250
2011/09/01	JN02 2011/11/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/09/01	JN02 2011/11/03	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/01	JN02 2011/11/03	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/01	JN02 2011/11/03	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/01	JN02 2011/11/03	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/09/01	JN02 2011/11/03	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/09/01	JN02 2011/11/03	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/01	JN05 2011/11/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/09/01	JN05 2011/11/03	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/01	JN05 2011/11/03	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/01	JN05 2011/11/03	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/01	JN05 2011/11/03	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/09/01	JN05 2011/11/03	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/09/01	JN05 2011/11/03	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/01	JN10 2011/11/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/09/01	JN10 2011/11/03	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/01	JN10 2011/11/03	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/01	JN10 2011/11/03	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/01	JN10 2011/11/03	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/09/01	JN10 2011/11/03	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/09/01	JN10 2011/11/03	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/01	OTH1 2011/11/03			Index Future	368.6650	371.8230	0.857	0.0000	0.0000	0
2011/09/01	OTH1 2012/02/02			Index Future	374.2750	377.4920	0.860	0.0000	0.0000	0

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2011/09/01	R157 2011/11/03			Bond Future	6.5470	6.4320	(1.757)	0.0000	0.0000	15,490
2011/09/01	R157 2011/11/03	8.25	Call	Bond Future	6,316.0000	6,757.0000	6.982	0	0	0
2011/09/01	R157 2011/11/03	8.25	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2011/09/01	R157 2011/11/03	8.30	Call	Bond Future	6,495.0000	6,937.0000	6.805	0	0	0
2011/09/01	R157 2011/11/03	8.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/01	R157 2011/11/03	8.20	Call	Bond Future	6,136.0000	6,578.0000	7.203	0	0	0
2011/09/01	R157 2011/11/03	8.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/01	R157 2011/11/03	6.55	Put	Bond Future	633.0000	433.0000	(31.596)	0	0	0
2011/09/01	R157 2011/11/03	6.55	Call	Bond Future	644.0000	886.0000	37.578	0	0	1,200
2011/09/01	R157 2011/11/03	7.00	Put	Bond Future	121.0000	68.0000	(43.802)	0	0	0
2011/09/01	R157 2011/11/03	7.00	Call	Bond Future	1,842.0000	2,231.0000	21.118	0	0	400
2011/09/01	R157 2011/11/03	7.10	Call	Bond Future	2,175.0000	2,581.0000	18.667	0	0	0
2011/09/01	R157 2011/11/03	7.10	Put	Bond Future	78.0000	42.0000	(46.154)	0	0	400
2011/09/01	R157 2011/11/03	7.55	Call	Bond Future	3,778.0000	4,216.0000	11.593	0	0	0
2011/09/01	R157 2011/11/03	7.55	Put	Bond Future	8.0000	4.0000	(50.000)	0	0	1,200
2011/09/01	R157 2012/02/02			Bond Future	6.5830	6.4570	(1.914)	0.0000	0.0000	0
2011/09/01	R157 2012/02/02	8.50	Call	Bond Future	6,646.0000	7,093.0000	6.726	0	0	0
2011/09/01	R157 2012/02/02	8.50	Put	Bond Future	16.0000	11.0000	(31.250)	0	0	0
2011/09/01	R157 2012/02/02	8.55	Call	Bond Future	6,811.0000	7,258.0000	6.563	0	0	0
2011/09/01	R157 2012/02/02	8.55	Put	Bond Future	15.0000	9.0000	(40.000)	0	0	0
2011/09/01	R157 2012/02/02	8.45	Call	Bond Future	6,482.0000	6,927.0000	6.865	0	0	0
2011/09/01	R157 2012/02/02	8.45	Put	Bond Future	19.0000	12.0000	(36.842)	0	0	0
2011/09/01	R157 2012/02/02	6.55	Call	Bond Future	1,024.0000	1,256.0000	22.656	0	0	0
2011/09/01	R157 2012/02/02	6.55	Put	Bond Future	1,142.0000	922.0000	(19.264)	0	0	130
2011/09/01	R157 2012/02/02	6.00	Put	Bond Future	2,442.0000	2,097.0000	(14.128)	0	0	0
2011/09/01	R157 2012/02/02	6.00	Call	Bond Future	330.0000	438.0000	32.727	0	0	130
2011/09/01	R157 2012/02/02	7.05	Call	Bond Future	2,132.0000	2,471.0000	15.901	0	0	0
2011/09/01	R157 2012/02/02	7.05	Put	Bond Future	473.0000	360.0000	(23.890)	0	0	130
2011/09/01	R157 2012/05/03			Bond Future	6.6260	6.4960	(1.962)	0.0000	0.0000	0
2011/09/01	R157 2012/05/03	8.25	Call	Bond Future	5,377.0000	5,784.0000	7.569	0	0	0
2011/09/01	R157 2012/05/03	8.25	Put	Bond Future	113.0000	85.0000	(24.779)	0	0	0
2011/09/01	R157 2012/05/03	8.30	Call	Bond Future	5,526.0000	5,935.0000	7.401	0	0	0
2011/09/01	R157 2012/05/03	8.30	Put	Bond Future	104.0000	79.0000	(24.038)	0	0	0
2011/09/01	R157 2012/05/03	8.20	Call	Bond Future	5,230.0000	5,634.0000	7.725	0	0	0

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2011/09/01	R157 2012/05/03	8.20	Put	Bond Future	123.0000	93.0000	(24.390)	0	0	0
2011/09/01	R157 2012/08/02			Bond Future	6.6820	6.5360	(2.185)	0.0000	0.0000	0
2011/09/01	R157 2012/08/02	8.00	Call	Bond Future	4,365.0000	4,745.0000	8.706	0	0	0
2011/09/01	R157 2012/08/02	8.00	Put	Bond Future	385.0000	314.0000	(18.442)	0	0	0
2011/09/01	R157 2012/08/02	8.05	Call	Bond Future	4,492.0000	4,875.0000	8.526	0	0	0
2011/09/01	R157 2012/08/02	8.05	Put	Bond Future	365.0000	296.0000	(18.904)	0	0	0
2011/09/01	R157 2012/08/02	7.95	Call	Bond Future	4,239.0000	4,616.0000	8.894	0	0	0
2011/09/01	R157 2012/08/02	7.95	Put	Bond Future	407.0000	333.0000	(18.182)	0	0	0
2011/09/01	R186 2011/11/03			Bond Future	8.1540	8.0360	(1.447)	0.0000	0.0000	24,731
2011/09/01	R186 2011/11/03	9.00	Call	Bond Future	8,078.0000	9,179.0000	13.630	0	0	0
2011/09/01	R186 2011/11/03	9.00	Put	Bond Future	162.0000	95.0000	(41.358)	0	0	0
2011/09/01	R186 2011/11/03	9.05	Call	Bond Future	8,495.0000	9,606.0000	13.078	0	0	0
2011/09/01	R186 2011/11/03	9.05	Put	Bond Future	135.0000	78.0000	(42.222)	0	0	0
2011/09/01	R186 2011/11/03	8.95	Call	Bond Future	7,664.0000	8,753.0000	14.209	0	0	0
2011/09/01	R186 2011/11/03	8.95	Put	Bond Future	195.0000	116.0000	(40.513)	0	0	0
2011/09/01	R186 2011/11/03	8.75	Put	Bond Future	386.0000	244.0000	(36.788)	0	0	0
2011/09/01	R186 2011/11/03	8.75	Call	Bond Future	6,044.0000	7,069.0000	16.959	0	0	5,600
2011/09/01	R186 2011/11/03	8.10	Put	Bond Future	2,357.0000	1,772.0000	(24.820)	0	0	0
2011/09/01	R186 2011/11/03	8.10	Call	Bond Future	1,825.0000	2,407.0000	31.890	0	0	1,275
2011/09/01	R186 2011/11/03	8.35	Put	Bond Future	1,276.0000	899.0000	(29.545)	0	0	0
2011/09/01	R186 2011/11/03	8.35	Call	Bond Future	3,180.0000	3,971.0000	24.874	0	0	425
2011/09/01	R186 2011/11/03	8.55	Call	Bond Future	4,527.0000	5,454.0000	20.477	0	0	0
2011/09/01	R186 2011/11/03	8.55	Put	Bond Future	724.0000	483.0000	(33.287)	0	0	425
2011/09/01	R186 2011/11/03	9.10	Call	Bond Future	8,913.0000	10,033.0000	12.566	0	0	0
2011/09/01	R186 2011/11/03	9.10	Put	Bond Future	112.0000	64.0000	(42.857)	0	0	1,275
2011/09/01	R186 2011/11/03	7.80	Put	Bond Future	0.0000	3,476.0000	100.000	0	0	0
2011/09/01	R186 2011/11/03	7.80	Call	Bond Future	0.0000	1,091.0000	100.000	0	0	0
2011/09/01	R186 2011/11/03	8.00	Call	Bond Future	0.0000	1,895.0000	100.000	0	0	0
2011/09/01	R186 2011/11/03	8.00	Put	Bond Future	0.0000	2,255.0000	100.000	0	0	0
2011/09/01	R186 2011/11/03	8.20	Call	Bond Future	0.0000	2,987.0000	100.000	0	0	0
2011/09/01	R186 2011/11/03	8.20	Put	Bond Future	0.0000	1,368.0000	100.000	0	0	0
2011/09/01	R186 2012/02/02			Bond Future	8.2150	8.0930	(1.485)	0.0000	0.0000	2,501
2011/09/01	R186 2012/02/02	9.00	Call	Bond Future	8,298.0000	9,263.0000	11.629	0	0	0
2011/09/01	R186 2012/02/02	9.00	Put	Bond Future	1,049.0000	826.0000	(21.258)	0	0	0

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2011/09/01	R186 2012/02/02	9.05	Call	Bond Future	8,652.0000	9,633.0000	11.338	0	0	0
2011/09/01	R186 2012/02/02	9.05	Put	Bond Future	963.0000	757.0000	(21.391)	0	0	0
2011/09/01	R186 2012/02/02	8.95	Call	Bond Future	7,947.0000	8,897.0000	11.954	0	0	0
2011/09/01	R186 2012/02/02	8.95	Put	Bond Future	1,140.0000	903.0000	(20.789)	0	0	0
2011/09/01	R186 2012/05/03			Bond Future	8.2800	8.1570	(1.486)	0.0000	0.0000	0
2011/09/01	R186 2012/05/03	9.00	Call	Bond Future	8,577.0000	9,450.0000	10.178	0	0	0
2011/09/01	R186 2012/05/03	9.00	Put	Bond Future	2,017.0000	1,714.0000	(15.022)	0	0	0
2011/09/01	R186 2012/05/03	9.05	Call	Bond Future	8,898.0000	9,784.0000	9.957	0	0	0
2011/09/01	R186 2012/05/03	9.05	Put	Bond Future	1,902.0000	1,613.0000	(15.195)	0	0	0
2011/09/01	R186 2012/05/03	8.95	Call	Bond Future	8,260.0000	9,118.0000	10.387	0	0	0
2011/09/01	R186 2012/05/03	8.95	Put	Bond Future	2,138.0000	1,821.0000	(14.827)	0	0	0
2011/09/01	R186 2012/08/02			Bond Future	8.3510	8.2220	(1.545)	0.0000	0.0000	0
2011/09/01	R186 2012/08/02	8.75	Call	Bond Future	7,080.0000	7,861.0000	11.031	0	0	0
2011/09/01	R186 2012/08/02	8.75	Put	Bond Future	3,445.0000	3,015.0000	(12.482)	0	0	0
2011/09/01	R186 2012/08/02	8.80	Call	Bond Future	7,369.0000	8,165.0000	10.802	0	0	0
2011/09/01	R186 2012/08/02	8.80	Put	Bond Future	3,290.0000	2,875.0000	(12.614)	0	0	0
2011/09/01	R186 2012/08/02	8.70	Call	Bond Future	6,799.0000	7,565.0000	11.266	0	0	0
2011/09/01	R186 2012/08/02	8.70	Put	Bond Future	3,611.0000	3,166.0000	(12.323)	0	0	0
2011/09/01	R189 2011/11/03			Bond Future	213.8490	213.8393	(0.005)	0.0000	0.0000	0
2011/09/01	R189 2011/11/03	212.00	Call	Bond Future	1,849.0000	1,839.0000	(0.541)	0	0	0
2011/09/01	R189 2011/11/03	212.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/01	R189 2011/11/03	212.05	Call	Bond Future	1,799.0000	1,789.0000	(0.556)	0	0	0
2011/09/01	R189 2011/11/03	212.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/01	R189 2011/11/03	211.95	Call	Bond Future	1,899.0000	1,889.0000	(0.527)	0	0	0
2011/09/01	R189 2011/11/03	211.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/01	R197 2011/11/03			Bond Future	245.9867	245.9871	0.000	0.0000	0.0000	183
2011/09/01	R197 2011/11/03	238.50	Call	Bond Future	7,487.0000	7,487.0000	0.000	0	0	0
2011/09/01	R197 2011/11/03	238.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/01	R197 2011/11/03	238.55	Call	Bond Future	7,437.0000	7,437.0000	0.000	0	0	0
2011/09/01	R197 2011/11/03	238.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/01	R197 2011/11/03	238.45	Call	Bond Future	7,537.0000	7,537.0000	0.000	0	0	0
2011/09/01	R197 2011/11/03	238.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/01	R201 2011/11/03			Bond Future	6.2250	6.1250	(1.606)	0.0000	0.0000	1,348

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2011/09/01	R201 2011/11/03	8.00	Call	Bond Future	5,026.0000	5,318.0000	5.810	0	0	0
2011/09/01	R201 2011/11/03	8.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/01	R201 2011/11/03	8.05	Call	Bond Future	5,163.0000	5,455.0000	5.656	0	0	0
2011/09/01	R201 2011/11/03	8.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/01	R201 2011/11/03	7.95	Call	Bond Future	4,888.0000	5,180.0000	5.974	0	0	0
2011/09/01	R201 2011/11/03	7.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/01	R201 2012/02/02			Bond Future	6.2310	6.1200	(1.781)	0.0000	0.0000	0
2011/09/01	R201 2012/02/02	8.25	Call	Bond Future	5,279.0000	5,577.0000	5.645	0	0	0
2011/09/01	R201 2012/02/02	8.25	Put	Bond Future	4.0000	2.0000	(50.000)	0	0	0
2011/09/01	R201 2012/02/02	8.30	Call	Bond Future	5,405.0000	5,703.0000	5.513	0	0	0
2011/09/01	R201 2012/02/02	8.30	Put	Bond Future	4.0000	2.0000	(50.000)	0	0	0
2011/09/01	R201 2012/02/02	8.20	Call	Bond Future	5,153.0000	5,451.0000	5.783	0	0	0
2011/09/01	R201 2012/02/02	8.20	Put	Bond Future	5.0000	3.0000	(40.000)	0	0	0
2011/09/01	R201 2012/05/03			Bond Future	6.2450	6.1320	(1.809)	0.0000	0.0000	0
2011/09/01	R201 2012/05/03	7.75	Call	Bond Future	3,728.0000	3,989.0000	7.001	0	0	0
2011/09/01	R201 2012/05/03	7.75	Put	Bond Future	86.0000	68.0000	(20.930)	0	0	0
2011/09/01	R201 2012/05/03	7.80	Call	Bond Future	3,839.0000	4,101.0000	6.825	0	0	0
2011/09/01	R201 2012/05/03	7.80	Put	Bond Future	79.0000	61.0000	(22.785)	0	0	0
2011/09/01	R201 2012/05/03	7.70	Call	Bond Future	3,617.0000	3,876.0000	7.161	0	0	0
2011/09/01	R201 2012/05/03	7.70	Put	Bond Future	94.0000	73.0000	(22.340)	0	0	0
2011/09/01	R201 2012/08/02			Bond Future	6.2720	6.1410	(2.089)	0.0000	0.0000	0
2011/09/01	R201 2012/08/02	7.50	Call	Bond Future	2,956.0000	3,207.0000	8.491	0	0	0
2011/09/01	R201 2012/08/02	7.50	Put	Bond Future	241.0000	197.0000	(18.257)	0	0	0
2011/09/01	R201 2012/08/02	7.55	Call	Bond Future	3,052.0000	3,305.0000	8.290	0	0	0
2011/09/01	R201 2012/08/02	7.55	Put	Bond Future	229.0000	187.0000	(18.341)	0	0	0
2011/09/01	R201 2012/08/02	7.45	Call	Bond Future	2,862.0000	3,109.0000	8.630	0	0	0
2011/09/01	R201 2012/08/02	7.45	Put	Bond Future	256.0000	208.0000	(18.750)	0	0	0
2011/09/01	R202 2011/11/03			Bond Future	185.9568	185.9574	0.000	0.0000	0.0000	26,816
2011/09/01	R202 2011/11/03	0.50	Call	Bond Future	185,457.0000	185,457.0000	0.000	0	0	0
2011/09/01	R202 2011/11/03	0.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/01	R202 2011/11/03	0.55	Call	Bond Future	185,407.0000	185,407.0000	0.000	0	0	0
2011/09/01	R202 2011/11/03	0.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/01	R202 2011/11/03	0.45	Call	Bond Future	185,507.0000	185,507.0000	0.000	0	0	0
2011/09/01	R202 2011/11/03	0.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/09/01	R202 2012/02/02			Bond Future	186.1221	186.1277	0.003	0.0000	0.0000	0
2011/09/01	R202 2012/02/02	177.00	Call	Bond Future	9,122.0000	9,128.0000	0.066	0	0	0
2011/09/01	R202 2012/02/02	177.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/01	R202 2012/02/02	177.05	Call	Bond Future	9,072.0000	9,078.0000	0.066	0	0	0
2011/09/01	R202 2012/02/02	177.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/01	R202 2012/02/02	176.95	Call	Bond Future	9,172.0000	9,178.0000	0.065	0	0	0
2011/09/01	R202 2012/02/02	176.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/01	R203 2011/11/03			Bond Future	7.4300	7.3160	(1.534)	0.0000	0.0000	2,077
2011/09/01	R203 2011/11/03	8.50	Call	Bond Future	4,986.0000	5,526.0000	10.830	0	0	0
2011/09/01	R203 2011/11/03	8.50	Put	Bond Future	15.0000	7.0000	(53.333)	0	0	0
2011/09/01	R203 2011/11/03	8.55	Call	Bond Future	5,207.0000	5,749.0000	10.409	0	0	0
2011/09/01	R203 2011/11/03	8.55	Put	Bond Future	11.0000	5.0000	(54.545)	0	0	0
2011/09/01	R203 2011/11/03	8.45	Call	Bond Future	4,764.0000	5,302.0000	11.293	0	0	0
2011/09/01	R203 2011/11/03	8.45	Put	Bond Future	19.0000	9.0000	(52.632)	0	0	0
2011/09/01	R203 2012/02/02			Bond Future	7.5030	7.3820	(1.613)	0.0000	0.0000	0
2011/09/01	R203 2012/02/02	8.75	Call	Bond Future	5,704.0000	6,220.0000	9.046	0	0	0
2011/09/01	R203 2012/02/02	8.75	Put	Bond Future	159.0000	116.0000	(27.044)	0	0	0
2011/09/01	R203 2012/02/02	8.80	Call	Bond Future	5,905.0000	6,424.0000	8.789	0	0	0
2011/09/01	R203 2012/02/02	8.80	Put	Bond Future	145.0000	106.0000	(26.897)	0	0	0
2011/09/01	R203 2012/02/02	8.70	Call	Bond Future	5,506.0000	6,018.0000	9.299	0	0	0
2011/09/01	R203 2012/02/02	8.70	Put	Bond Future	176.0000	129.0000	(26.705)	0	0	0
2011/09/01	R203 2012/05/03			Bond Future	7.5830	7.4600	(1.622)	0.0000	0.0000	0
2011/09/01	R203 2012/05/03	8.75	Call	Bond Future	5,410.0000	5,876.0000	8.614	0	0	0
2011/09/01	R203 2012/05/03	8.75	Put	Bond Future	416.0000	337.0000	(18.990)	0	0	0
2011/09/01	R203 2012/05/03	8.80	Call	Bond Future	5,589.0000	6,060.0000	8.427	0	0	0
2011/09/01	R203 2012/05/03	8.80	Put	Bond Future	387.0000	314.0000	(18.863)	0	0	0
2011/09/01	R203 2012/05/03	8.70	Call	Bond Future	5,233.0000	5,694.0000	8.809	0	0	0
2011/09/01	R203 2012/05/03	8.70	Put	Bond Future	446.0000	363.0000	(18.610)	0	0	0
2011/09/01	R203 2012/08/02			Bond Future	7.6750	7.5420	(1.733)	0.0000	0.0000	0
2011/09/01	R203 2012/08/02	8.50	Call	Bond Future	4,225.0000	4,654.0000	10.154	0	0	0
2011/09/01	R203 2012/08/02	8.50	Put	Bond Future	814.0000	679.0000	(16.585)	0	0	0
2011/09/01	R203 2012/08/02	8.55	Call	Bond Future	4,386.0000	4,821.0000	9.918	0	0	0
2011/09/01	R203 2012/08/02	8.55	Put	Bond Future	772.0000	644.0000	(16.580)	0	0	0
2011/09/01	R203 2012/08/02	8.45	Call	Bond Future	4,066.0000	4,490.0000	10.428	0	0	0

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2011/09/01	R203 2012/08/02	8.45	Put	Bond Future	857.0000	718.0000	(16.219)	0	0	0
2011/09/01	R204 2011/11/03			Bond Future	7.6550	7.5520	(1.346)	0.0000	0.0000	2,782
2011/09/01	R204 2011/11/03	8.75	Call	Bond Future	5,799.0000	6,356.0000	9.605	0	0	0
2011/09/01	R204 2011/11/03	8.75	Put	Bond Future	19.0000	10.0000	(47.368)	0	0	0
2011/09/01	R204 2011/11/03	8.80	Call	Bond Future	6,049.0000	6,608.0000	9.241	0	0	0
2011/09/01	R204 2011/11/03	8.80	Put	Bond Future	15.0000	8.0000	(46.667)	0	0	0
2011/09/01	R204 2011/11/03	8.70	Call	Bond Future	5,549.0000	6,104.0000	10.002	0	0	0
2011/09/01	R204 2011/11/03	8.70	Put	Bond Future	23.0000	13.0000	(43.478)	0	0	0
2011/09/01	R204 2012/02/02			Bond Future	7.7250	7.6170	(1.398)	0.0000	0.0000	0
2011/09/01	R204 2012/02/02	9.00	Call	Bond Future	6,657.0000	7,190.0000	8.007	0	0	0
2011/09/01	R204 2012/02/02	9.00	Put	Bond Future	168.0000	126.0000	(25.000)	0	0	0
2011/09/01	R204 2012/02/02	9.05	Call	Bond Future	6,884.0000	7,421.0000	7.801	0	0	0
2011/09/01	R204 2012/02/02	9.05	Put	Bond Future	151.0000	114.0000	(24.503)	0	0	0
2011/09/01	R204 2012/02/02	8.95	Call	Bond Future	6,431.0000	6,960.0000	8.226	0	0	0
2011/09/01	R204 2012/02/02	8.95	Put	Bond Future	187.0000	141.0000	(24.599)	0	0	0
2011/09/01	R204 2012/05/03			Bond Future	7.8050	7.6950	(1.409)	0.0000	0.0000	0
2011/09/01	R204 2012/05/03	8.75	Call	Bond Future	5,432.0000	5,886.0000	8.358	0	0	0
2011/09/01	R204 2012/05/03	8.75	Put	Bond Future	728.0000	616.0000	(15.385)	0	0	0
2011/09/01	R204 2012/05/03	8.80	Call	Bond Future	5,628.0000	6,087.0000	8.156	0	0	0
2011/09/01	R204 2012/05/03	8.80	Put	Bond Future	682.0000	575.0000	(15.689)	0	0	0
2011/09/01	R204 2012/05/03	8.70	Call	Bond Future	5,239.0000	5,686.0000	8.532	0	0	0
2011/09/01	R204 2012/05/03	8.70	Put	Bond Future	777.0000	658.0000	(15.315)	0	0	0
2011/09/01	R204 2012/08/02			Bond Future	7.8950	7.7770	(1.495)	0.0000	0.0000	0
2011/09/01	R204 2012/08/02	8.50	Call	Bond Future	4,234.0000	4,646.0000	9.731	0	0	0
2011/09/01	R204 2012/08/02	8.50	Put	Bond Future	1,294.0000	1,119.0000	(13.524)	0	0	0
2011/09/01	R204 2012/08/02	8.55	Call	Bond Future	4,408.0000	4,828.0000	9.528	0	0	0
2011/09/01	R204 2012/08/02	8.55	Put	Bond Future	1,229.0000	1,063.0000	(13.507)	0	0	0
2011/09/01	R204 2012/08/02	8.45	Call	Bond Future	4,063.0000	4,468.0000	9.968	0	0	0
2011/09/01	R204 2012/08/02	8.45	Put	Bond Future	1,362.0000	1,180.0000	(13.363)	0	0	0
2011/09/01	R206 2011/11/03			Bond Future	5.9270	5.8530	(1.249)	0.0000	0.0000	12,577
2011/09/01	R206 2011/11/03	7.75	Call	Bond Future	3,677.0000	3,830.0000	4.161	0	0	0
2011/09/01	R206 2011/11/03	7.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/01	R206 2011/11/03	7.80	Call	Bond Future	3,776.0000	3,929.0000	4.052	0	0	0

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2011/09/01	R206 2011/11/03	7.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/01	R206 2011/11/03	7.70	Call	Bond Future	3,579.0000	3,731.0000	4.247	0	0	0
2011/09/01	R206 2011/11/03	7.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/01	R206 2012/02/02			Bond Future	5.8910	5.8060	(1.443)	0.0000	0.0000	0
2011/09/01	R206 2012/02/02	8.00	Call	Bond Future	3,790.0000	3,946.0000	4.116	0	0	0
2011/09/01	R206 2012/02/02	8.00	Put	Bond Future	2.0000	1.0000	(50.000)	0	0	0
2011/09/01	R206 2012/02/02	8.05	Call	Bond Future	3,878.0000	4,034.0000	4.023	0	0	0
2011/09/01	R206 2012/02/02	8.05	Put	Bond Future	2.0000	2.0000	0.000	0	0	0
2011/09/01	R206 2012/02/02	7.95	Call	Bond Future	3,703.0000	3,859.0000	4.213	0	0	0
2011/09/01	R206 2012/02/02	7.95	Put	Bond Future	3.0000	2.0000	(33.333)	0	0	0
2011/09/01	R206 2012/05/03			Bond Future	5.8630	5.7780	(1.450)	0.0000	0.0000	0
2011/09/01	R206 2012/05/03	7.50	Call	Bond Future	2,652.0000	2,780.0000	4.827	0	0	0
2011/09/01	R206 2012/05/03	7.50	Put	Bond Future	55.0000	46.0000	(16.364)	0	0	0
2011/09/01	R206 2012/05/03	7.55	Call	Bond Future	2,727.0000	2,855.0000	4.694	0	0	0
2011/09/01	R206 2012/05/03	7.55	Put	Bond Future	52.0000	43.0000	(17.308)	0	0	0
2011/09/01	R206 2012/05/03	7.45	Call	Bond Future	2,579.0000	2,707.0000	4.963	0	0	0
2011/09/01	R206 2012/05/03	7.45	Put	Bond Future	60.0000	51.0000	(15.000)	0	0	0
2011/09/01	R206 2012/08/02			Bond Future	5.8390	5.7310	(1.850)	0.0000	0.0000	0
2011/09/01	R206 2012/08/02	7.25	Call	Bond Future	2,036.0000	2,167.0000	6.434	0	0	0
2011/09/01	R206 2012/08/02	7.25	Put	Bond Future	111.0000	93.0000	(16.216)	0	0	0
2011/09/01	R206 2012/08/02	7.30	Call	Bond Future	2,097.0000	2,229.0000	6.295	0	0	0
2011/09/01	R206 2012/08/02	7.30	Put	Bond Future	105.0000	88.0000	(16.190)	0	0	0
2011/09/01	R206 2012/08/02	7.20	Call	Bond Future	1,976.0000	2,106.0000	6.579	0	0	0
2011/09/01	R206 2012/08/02	7.20	Put	Bond Future	119.0000	99.0000	(16.807)	0	0	0
2011/09/01	R207 2011/11/03			Bond Future	7.8540	7.7460	(1.375)	0.0000	0.0000	8,599
2011/09/01	R207 2011/11/03	8.75	Call	Bond Future	5,094.0000	5,703.0000	11.955	0	0	0
2011/09/01	R207 2011/11/03	8.75	Put	Bond Future	51.0000	29.0000	(43.137)	0	0	0
2011/09/01	R207 2011/11/03	8.80	Call	Bond Future	5,356.0000	5,969.0000	11.445	0	0	0
2011/09/01	R207 2011/11/03	8.80	Put	Bond Future	41.0000	23.0000	(43.902)	0	0	0
2011/09/01	R207 2011/11/03	8.70	Call	Bond Future	4,834.0000	5,438.0000	12.495	0	0	0
2011/09/01	R207 2011/11/03	8.70	Put	Bond Future	63.0000	36.0000	(42.857)	0	0	0
2011/09/01	R207 2011/11/03	7.90	Put	Bond Future	996.0000	727.0000	(27.008)	0	0	0
2011/09/01	R207 2011/11/03	7.90	Call	Bond Future	1,263.0000	1,626.0000	28.741	0	0	2,000
2011/09/01	R207 2011/11/03	8.15	Call	Bond Future	2,185.0000	2,662.0000	21.831	0	0	0

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2011/09/01	R207 2011/11/03	8.15	Put	Bond Future	481.0000	327.0000	(32.017)	0	0	2,000
2011/09/01	R207 2011/11/03	8.35	Call	Bond Future	3,080.0000	3,622.0000	17.597	0	0	0
2011/09/01	R207 2011/11/03	8.35	Put	Bond Future	246.0000	157.0000	(36.179)	0	0	2,000
2011/09/01	R207 2011/11/03	7.30	Put	Bond Future	3,449.0000	2,903.0000	(15.831)	0	0	0
2011/09/01	R207 2011/11/03	7.30	Call	Bond Future	155.0000	240.0000	54.839	0	0	900
2011/09/01	R207 2011/11/03	7.75	Put	Bond Future	1,448.0000	1,101.0000	(23.964)	0	0	0
2011/09/01	R207 2011/11/03	7.75	Call	Bond Future	840.0000	1,124.0000	33.810	0	0	300
2011/09/01	R207 2011/11/03	7.95	Put	Bond Future	870.0000	626.0000	(28.046)	0	0	300
2011/09/01	R207 2011/11/03	7.95	Call	Bond Future	1,427.0000	1,814.0000	27.120	0	0	0
2011/09/01	R207 2011/11/03	8.40	Call	Bond Future	3,319.0000	3,874.0000	16.722	0	0	0
2011/09/01	R207 2011/11/03	8.40	Put	Bond Future	205.0000	129.0000	(37.073)	0	0	900
2011/09/01	R207 2012/02/02			Bond Future	7.9240	7.8110	(1.426)	0.0000	0.0000	0
2011/09/01	R207 2012/02/02	9.00	Call	Bond Future	6,171.0000	6,743.0000	9.269	0	0	0
2011/09/01	R207 2012/02/02	9.00	Put	Bond Future	309.0000	238.0000	(22.977)	0	0	0
2011/09/01	R207 2012/02/02	9.05	Call	Bond Future	6,404.0000	6,981.0000	9.010	0	0	0
2011/09/01	R207 2012/02/02	9.05	Put	Bond Future	281.0000	215.0000	(23.488)	0	0	0
2011/09/01	R207 2012/02/02	8.95	Call	Bond Future	5,940.0000	6,505.0000	9.512	0	0	0
2011/09/01	R207 2012/02/02	8.95	Put	Bond Future	340.0000	262.0000	(22.941)	0	0	0
2011/09/01	R207 2012/05/03			Bond Future	8.0040	7.8890	(1.437)	0.0000	0.0000	0
2011/09/01	R207 2012/05/03	8.75	Call	Bond Future	5,044.0000	5,523.0000	9.496	0	0	0
2011/09/01	R207 2012/05/03	8.75	Put	Bond Future	1,042.0000	885.0000	(15.067)	0	0	0
2011/09/01	R207 2012/05/03	8.80	Call	Bond Future	5,242.0000	5,729.0000	9.290	0	0	0
2011/09/01	R207 2012/05/03	8.80	Put	Bond Future	980.0000	830.0000	(15.306)	0	0	0
2011/09/01	R207 2012/05/03	8.70	Call	Bond Future	4,849.0000	5,320.0000	9.713	0	0	0
2011/09/01	R207 2012/05/03	8.70	Put	Bond Future	1,109.0000	944.0000	(14.878)	0	0	0
2011/09/01	R207 2012/08/02			Bond Future	8.0930	7.9710	(1.507)	0.0000	0.0000	0
2011/09/01	R207 2012/08/02	8.75	Call	Bond Future	4,761.0000	5,231.0000	9.872	0	0	0
2011/09/01	R207 2012/08/02	8.75	Put	Bond Future	1,327.0000	1,142.0000	(13.941)	0	0	0
2011/09/01	R207 2012/08/02	8.80	Call	Bond Future	4,950.0000	5,428.0000	9.657	0	0	0
2011/09/01	R207 2012/08/02	8.80	Put	Bond Future	1,261.0000	1,084.0000	(14.036)	0	0	0
2011/09/01	R207 2012/08/02	8.70	Call	Bond Future	4,575.0000	5,037.0000	10.098	0	0	0
2011/09/01	R207 2012/08/02	8.70	Put	Bond Future	1,397.0000	1,204.0000	(13.815)	0	0	0
2011/09/01	R208 2011/11/03			Bond Future	7.8910	7.7730	(1.495)	0.0000	0.0000	7,301
2011/09/01	R208 2011/11/03	8.75	Call	Bond Future	5,236.0000	5,943.0000	13.503	0	0	0

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2011/09/01	R208 2011/11/03	8.75	Put	Bond Future	73.0000	40.0000	(45.205)	0	0	0
2011/09/01	R208 2011/11/03	8.80	Call	Bond Future	5,511.0000	6,224.0000	12.938	0	0	0
2011/09/01	R208 2011/11/03	8.80	Put	Bond Future	59.0000	32.0000	(45.763)	0	0	0
2011/09/01	R208 2011/11/03	8.70	Call	Bond Future	4,961.0000	5,662.0000	14.130	0	0	0
2011/09/01	R208 2011/11/03	8.70	Put	Bond Future	88.0000	50.0000	(43.182)	0	0	0
2011/09/01	R208 2011/11/03	7.95	Put	Bond Future	1,055.0000	751.0000	(28.815)	0	0	0
2011/09/01	R208 2011/11/03	7.95	Call	Bond Future	1,422.0000	1,857.0000	30.591	0	0	1,995
2011/09/01	R208 2011/11/03	8.20	Put	Bond Future	516.0000	341.0000	(33.915)	0	0	0
2011/09/01	R208 2011/11/03	8.20	Call	Bond Future	2,417.0000	2,981.0000	23.335	0	0	665
2011/09/01	R208 2011/11/03	8.40	Call	Bond Future	3,373.0000	4,010.0000	18.885	0	0	0
2011/09/01	R208 2011/11/03	8.40	Put	Bond Future	268.0000	166.0000	(38.060)	0	0	665
2011/09/01	R208 2011/11/03	8.90	Call	Bond Future	6,066.0000	6,787.0000	11.886	0	0	0
2011/09/01	R208 2011/11/03	8.90	Put	Bond Future	39.0000	21.0000	(46.154)	0	0	1,995
2011/09/01	R208 2012/02/02			Bond Future	7.9550	7.8320	(1.546)	0.0000	0.0000	0
2011/09/01	R208 2012/02/02	9.00	Call	Bond Future	6,460.0000	7,126.0000	10.310	0	0	0
2011/09/01	R208 2012/02/02	9.00	Put	Bond Future	360.0000	273.0000	(24.167)	0	0	0
2011/09/01	R208 2012/02/02	9.05	Call	Bond Future	6,707.0000	7,379.0000	10.019	0	0	0
2011/09/01	R208 2012/02/02	9.05	Put	Bond Future	329.0000	247.0000	(24.924)	0	0	0
2011/09/01	R208 2012/02/02	8.95	Call	Bond Future	6,216.0000	6,874.0000	10.586	0	0	0
2011/09/01	R208 2012/02/02	8.95	Put	Bond Future	396.0000	301.0000	(23.990)	0	0	0
2011/09/01	R208 2012/05/03			Bond Future	8.0260	7.9010	(1.557)	0.0000	0.0000	0
2011/09/01	R208 2012/05/03	9.00	Call	Bond Future	6,401.0000	7,007.0000	9.467	0	0	0
2011/09/01	R208 2012/05/03	9.00	Put	Bond Future	828.0000	686.0000	(17.150)	0	0	0
2011/09/01	R208 2012/05/03	9.05	Call	Bond Future	6,625.0000	7,238.0000	9.253	0	0	0
2011/09/01	R208 2012/05/03	9.05	Put	Bond Future	777.0000	642.0000	(17.375)	0	0	0
2011/09/01	R208 2012/05/03	8.95	Call	Bond Future	6,180.0000	6,777.0000	9.660	0	0	0
2011/09/01	R208 2012/05/03	8.95	Put	Bond Future	882.0000	731.0000	(17.120)	0	0	0
2011/09/01	R208 2012/08/02			Bond Future	8.1040	7.9730	(1.616)	0.0000	0.0000	0
2011/09/01	R208 2012/08/02	8.75	Call	Bond Future	5,102.0000	5,651.0000	10.760	0	0	0
2011/09/01	R208 2012/08/02	8.75	Put	Bond Future	1,445.0000	1,229.0000	(14.948)	0	0	0
2011/09/01	R208 2012/08/02	8.80	Call	Bond Future	5,308.0000	5,865.0000	10.494	0	0	0
2011/09/01	R208 2012/08/02	8.80	Put	Bond Future	1,376.0000	1,168.0000	(15.116)	0	0	0
2011/09/01	R208 2012/08/02	8.70	Call	Bond Future	4,901.0000	5,441.0000	11.018	0	0	0
2011/09/01	R208 2012/08/02	8.70	Put	Bond Future	1,520.0000	1,296.0000	(14.737)	0	0	0

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2011/09/01	R209 2011/11/03			Bond Future	8.4580	8.3250	(1.572)	0.0000	0.0000	1,454
2011/09/01	R209 2011/11/03	8.75	Call	Bond Future	3,186.0000	4,033.0000	26.585	0	0	0
2011/09/01	R209 2011/11/03	8.75	Put	Bond Future	797.0000	515.0000	(35.383)	0	0	0
2011/09/01	R209 2011/11/03	8.80	Call	Bond Future	3,475.0000	4,353.0000	25.266	0	0	0
2011/09/01	R209 2011/11/03	8.80	Put	Bond Future	688.0000	438.0000	(36.337)	0	0	0
2011/09/01	R209 2011/11/03	8.70	Call	Bond Future	2,908.0000	3,721.0000	27.957	0	0	0
2011/09/01	R209 2011/11/03	8.70	Put	Bond Future	919.0000	604.0000	(34.276)	0	0	0
2011/09/01	R209 2012/02/02			Bond Future	8.5100	8.3740	(1.598)	0.0000	0.0000	0
2011/09/01	R209 2012/02/02	9.00	Call	Bond Future	5,312.0000	6,151.0000	15.794	0	0	0
2011/09/01	R209 2012/02/02	9.00	Put	Bond Future	1,410.0000	1,106.0000	(21.560)	0	0	0
2011/09/01	R209 2012/02/02	9.05	Call	Bond Future	5,584.0000	6,442.0000	15.365	0	0	0
2011/09/01	R209 2012/02/02	9.05	Put	Bond Future	1,301.0000	1,017.0000	(21.829)	0	0	0
2011/09/01	R209 2012/02/02	8.95	Call	Bond Future	5,045.0000	5,865.0000	16.254	0	0	0
2011/09/01	R209 2012/02/02	8.95	Put	Bond Future	1,526.0000	1,204.0000	(21.101)	0	0	0
2011/09/01	R209 2012/05/03			Bond Future	8.5660	8.4280	(1.611)	0.0000	0.0000	0
2011/09/01	R209 2012/05/03	9.00	Call	Bond Future	5,733.0000	6,512.0000	13.588	0	0	0
2011/09/01	R209 2012/05/03	9.00	Put	Bond Future	2,299.0000	1,932.0000	(15.963)	0	0	0
2011/09/01	R209 2012/05/03	9.05	Call	Bond Future	5,983.0000	6,778.0000	13.288	0	0	0
2011/09/01	R209 2012/05/03	9.05	Put	Bond Future	2,169.0000	1,818.0000	(16.183)	0	0	0
2011/09/01	R209 2012/05/03	8.95	Call	Bond Future	5,487.0000	6,250.0000	13.906	0	0	0
2011/09/01	R209 2012/05/03	8.95	Put	Bond Future	2,436.0000	2,053.0000	(15.722)	0	0	0
2011/09/01	R209 2012/08/02			Bond Future	8.6250	8.4820	(1.658)	0.0000	0.0000	0
2011/09/01	R209 2012/08/02	9.25	Call	Bond Future	7,121.0000	7,955.0000	11.712	0	0	0
2011/09/01	R209 2012/08/02	9.25	Put	Bond Future	2,308.0000	1,968.0000	(14.731)	0	0	0
2011/09/01	R209 2012/08/02	9.30	Call	Bond Future	7,377.0000	8,225.0000	11.495	0	0	0
2011/09/01	R209 2012/08/02	9.30	Put	Bond Future	2,200.0000	1,874.0000	(14.818)	0	0	0
2011/09/01	R209 2012/08/02	9.20	Call	Bond Future	6,870.0000	7,691.0000	11.951	0	0	0
2011/09/01	R209 2012/08/02	9.20	Put	Bond Future	2,424.0000	2,071.0000	(14.563)	0	0	0
2011/09/01	R210 2011/11/03			Bond Future	137.4363	137.4365	0.000	0.0000	0.0000	600
2011/09/01	R210 2011/11/03	131.00	Call	Bond Future	6,436.0000	6,437.0000	0.016	0	0	0
2011/09/01	R210 2011/11/03	131.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/01	R210 2011/11/03	131.05	Call	Bond Future	6,386.0000	6,387.0000	0.016	0	0	0
2011/09/01	R210 2011/11/03	131.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/01	R210 2011/11/03	130.95	Call	Bond Future	6,486.0000	6,487.0000	0.015	0	0	0

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2011/09/01	R210 2011/11/03	130.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/01	R211 2011/11/03			Bond Future	112.5258	112.5236	(0.002)	0.0000	0.0000	529
2011/09/01	R211 2011/11/03	1.25	Call	Bond Future	111,276.0000	111,274.0000	(0.002)	0	0	0
2011/09/01	R211 2011/11/03	1.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/01	R211 2011/11/03	1.30	Call	Bond Future	111,226.0000	111,224.0000	(0.002)	0	0	0
2011/09/01	R211 2011/11/03	1.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/01	R211 2011/11/03	1.20	Call	Bond Future	111,326.0000	111,324.0000	(0.002)	0	0	0
2011/09/01	R211 2011/11/03	1.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/01	R211 2012/02/02			Bond Future	112.9003	112.9015	0.001	0.0000	0.0000	0
2011/09/01	R211 2012/02/02	110.50	Call	Bond Future	2,400.0000	2,401.0000	0.042	0	0	0
2011/09/01	R211 2012/02/02	110.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/01	R211 2012/02/02	110.55	Call	Bond Future	2,350.0000	2,351.0000	0.043	0	0	0
2011/09/01	R211 2012/02/02	110.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/01	R211 2012/02/02	110.45	Call	Bond Future	2,450.0000	2,451.0000	0.041	0	0	0
2011/09/01	R211 2012/02/02	110.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/01	R212 2011/11/03			Bond Future	111.7148	111.4130	(0.270)	0.0000	0.0000	2,667
2011/09/01	R212 2011/11/03	2.50	Call	Bond Future	109,215.0000	108,913.0000	(0.277)	0	0	0
2011/09/01	R212 2011/11/03	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/01	R212 2011/11/03	2.55	Call	Bond Future	109,165.0000	108,863.0000	(0.277)	0	0	0
2011/09/01	R212 2011/11/03	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/01	R212 2011/11/03	2.45	Call	Bond Future	109,265.0000	108,963.0000	(0.276)	0	0	0
2011/09/01	R212 2011/11/03	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/01	R212 2012/02/02			Bond Future	111.9465	111.6433	(0.271)	0.0000	0.0000	0
2011/09/01	R212 2012/02/02	108.50	Call	Bond Future	3,447.0000	3,143.0000	(8.819)	0	0	0
2011/09/01	R212 2012/02/02	108.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/01	R212 2012/02/02	108.55	Call	Bond Future	3,397.0000	3,093.0000	(8.949)	0	0	0
2011/09/01	R212 2012/02/02	108.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/01	R212 2012/02/02	108.45	Call	Bond Future	3,497.0000	3,193.0000	(8.693)	0	0	0
2011/09/01	R212 2012/02/02	108.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/01	R213 2011/11/03			Bond Future	8.4530	8.3300	(1.455)	0.0000	0.0000	0
2011/09/01	R213 2011/11/03	8.75	Call	Bond Future	2,459.0000	3,510.0000	42.741	0	0	0
2011/09/01	R213 2011/11/03	8.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/01	R213 2011/11/03	8.80	Call	Bond Future	2,863.0000	3,913.0000	36.675	0	0	0

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2011/09/01	R213 2011/11/03	8.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/01	R213 2011/11/03	8.70	Call	Bond Future	2,053.0000	3,103.0000	51.145	0	0	0
2011/09/01	R213 2011/11/03	8.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/01	R213 2012/02/02			Bond Future	8.5130	8.3870	(1.480)	0.0000	0.0000	0
2011/09/01	R213 2012/02/02	9.00	Call	Bond Future	3,927.0000	4,989.0000	27.044	0	0	0
2011/09/01	R213 2012/02/02	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/01	R213 2012/02/02	9.05	Call	Bond Future	4,315.0000	5,377.0000	24.612	0	0	0
2011/09/01	R213 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/01	R213 2012/02/02	8.95	Call	Bond Future	3,537.0000	4,599.0000	30.025	0	0	0
2011/09/01	R213 2012/02/02	8.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/01	R213 2012/05/03			Bond Future	8.5740	8.4460	(1.493)	0.0000	0.0000	0
2011/09/01	R213 2012/05/03	9.25	Call	Bond Future	5,313.0000	6,378.0000	20.045	0	0	0
2011/09/01	R213 2012/05/03	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/01	R213 2012/05/03	9.30	Call	Bond Future	5,686.0000	6,751.0000	18.730	0	0	0
2011/09/01	R213 2012/05/03	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/01	R213 2012/05/03	9.20	Call	Bond Future	4,937.0000	6,002.0000	21.572	0	0	0
2011/09/01	R213 2012/05/03	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/01	R213 2012/08/02			Bond Future	8.6380	8.5050	(1.540)	0.0000	0.0000	0
2011/09/01	R213 2012/08/02	9.25	Call	Bond Future	4,768.0000	5,860.0000	22.903	0	0	0
2011/09/01	R213 2012/08/02	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/01	R213 2012/08/02	9.30	Call	Bond Future	5,140.0000	6,232.0000	21.245	0	0	0
2011/09/01	R213 2012/08/02	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/01	R213 2012/08/02	9.20	Call	Bond Future	4,394.0000	5,486.0000	24.852	0	0	0
2011/09/01	R213 2012/08/02	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/01	RZ02 2011/11/03			Bond Future	0.0050	0.0050	0.000	0.0000	0.0000	0
2011/09/01	RZ02 2011/11/03	1.00	Call	Bond Future	27,590.0000	27,590.0000	0.000	0	0	0
2011/09/01	RZ02 2011/11/03	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/01	RZ02 2011/11/03	1.05	Call	Bond Future	28,834.0000	28,834.0000	0.000	0	0	0
2011/09/01	RZ02 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/01	RZ02 2011/11/03	0.95	Call	Bond Future	26,333.0000	26,333.0000	0.000	0	0	0
2011/09/01	RZ02 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/01	RZ11 2011/11/03			Bond Future	0.7760	0.7700	(0.773)	0.0000	0.0000	0
2011/09/01	RZ11 2011/11/03	1.00	Call	Bond Future	1,226.0000	1,226.0000	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
2011/09/01	RZ11 2011/11/03	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/01	RZ11 2011/11/03	1.05	Call	Bond Future	1,491.0000	1,491.0000	0.000	0	0	0
2011/09/01	RZ11 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/01	RZ11 2011/11/03	0.95	Call	Bond Future	961.0000	961.0000	0.000	0	0	0
2011/09/01	RZ11 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/01	RZ12 2011/11/03			Bond Future	1.9230	1.9190	(0.208)	0.0000	0.0000	0
2011/09/01	RZ12 2011/11/03	2.00	Call	Bond Future	778.0000	778.0000	0.000	0	0	0
2011/09/01	RZ12 2011/11/03	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/01	RZ12 2011/11/03	2.05	Call	Bond Future	1,255.0000	1,255.0000	0.000	0	0	0
2011/09/01	RZ12 2011/11/03	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/01	RZ12 2011/11/03	1.95	Call	Bond Future	298.0000	298.0000	0.000	0	0	0
2011/09/01	RZ12 2011/11/03	1.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/01	TRT1 2011/11/03			Index Future	362.3640	364.0240	0.458	0.0000	0.0000	0
2011/09/01	TRT1 2012/02/02			Index Future	367.2150	368.9020	0.459	0.0000	0.0000	0
Total										279205.00