



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 14/09/2011

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
2011/09/14	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/14	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/14	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/14	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/14	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/14	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/14	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/14	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/14	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/14	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/14	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/14	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/14	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/14	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/14	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/09/14	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/14	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/14	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/14	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/14	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/14	AL7T 2011/11/03			Index Future	402.2700	400.4160	(0.461)	0.0000	0.0000	16
2011/09/14	AL7T 2012/02/02			Index Future	408.0580	406.1760	(0.461)	0.0000	0.0000	0
2011/09/14	ALBI 2011/11/03			Index Future	369.6130	367.8220	(0.485)	0.0000	0.0000	1,640
2011/09/14	ALBI 2012/02/02			Index Future	374.9320	373.1140	(0.485)	0.0000	0.0000	0
2011/09/14	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/14	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/14	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/14	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/14	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/14	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/14	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/14	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/14	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/14	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/14	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/14	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0

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2011/09/14	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/14	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/14	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/14	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/14	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/14	CAAD 2011/09/19			Can-Do Future	0.0001	0.0000	(100.000)	0.0000	0.0000	22,388
2011/09/14	CAAE 2011/09/19			Can-Do Future	0.4509	0.5073	12.508	0.0000	0.0000	21,898
2011/09/14	CAAG 2011/10/24			Can-Do Future	7.3750	7.4400	0.881	0.0000	0.0000	0
2011/09/14	CAAG 2011/10/24	6.70	Call	Can-Do Future	683.0000	743.0000	8.785	0	0	0
2011/09/14	CAAG 2011/10/24	6.70	Put	Can-Do Future	8.0000	3.0000	(62.500)	0	0	0
2011/09/14	CAAG 2011/10/24	6.75	Call	Can-Do Future	635.0000	695.0000	9.449	0	0	0
2011/09/14	CAAG 2011/10/24	6.75	Put	Can-Do Future	10.0000	5.0000	(50.000)	0	0	0
2011/09/14	CAAG 2011/10/24	6.65	Call	Can-Do Future	732.0000	793.0000	8.333	0	0	0
2011/09/14	CAAG 2011/10/24	6.65	Put	Can-Do Future	7.0000	3.0000	(57.143)	0	0	0
2011/09/14	CAAG 2011/10/24	7.00	Put	Can-Do Future	41.0000	27.0000	(34.146)	0	0	0
2011/09/14	CAAG 2011/10/24	7.00	Call	Can-Do Future	416.0000	467.0000	12.260	0	0	14,286
2011/09/14	CAAG 2011/10/24	7.40	Put	Can-Do Future	201.0000	168.0000	(16.418)	0	0	0
2011/09/14	CAAG 2011/10/24	7.40	Call	Can-Do Future	176.0000	208.0000	18.182	0	0	6,757
2011/09/14	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/14	CRD1 2011/11/03			Index Future	165.0850	165.5830	0.302	0.0000	0.0000	0
2011/09/14	CRD1 2012/02/02			Index Future	167.2950	167.8020	0.303	0.0000	0.0000	0
2011/09/14	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/14	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/14	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/09/14	GOVI 2011/11/03			GOVI	370.2330	368.4550	(0.480)	0.0000	0.0000	162
2011/09/14	GOVI 2011/11/03	357.00	Call	GOVI	132,330.0000	114,550.0000	(13.436)	0	0	0
2011/09/14	GOVI 2011/11/03	357.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/09/14	GOVI 2011/11/03	357.01	Call	GOVI	132,230.0000	114,450.0000	(13.446)	0	0	0
2011/09/14	GOVI 2011/11/03	357.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/09/14	GOVI 2011/11/03	356.99	Call	GOVI	132,430.0000	114,650.0000	(13.426)	0	0	0
2011/09/14	GOVI 2011/11/03	356.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/09/14	GOVI 2012/02/02			GOVI	375.5600	373.7560	(0.480)	0.0000	0.0000	0
2011/09/14	GOVI 2012/02/02	369.00	Call	GOVI	65,600.0000	47,560.0000	(27.500)	0	0	0
2011/09/14	GOVI 2012/02/02	369.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/09/14	GOVI 2012/02/02	369.01	Call	GOVI	65,500.0000	47,460.0000	(27.542)	0	0	0
2011/09/14	GOVI 2012/02/02	369.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/09/14	GOVI 2012/02/02	368.99	Call	GOVI	65,700.0000	47,660.0000	(27.458)	0	0	0
2011/09/14	GOVI 2012/02/02	368.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/09/14	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/09/14	IGOV 2011/11/03			Index Future	163.0830	162.3750	(0.434)	0.0000	0.0000	84
2011/09/14	IGOV 2012/02/02			Index Future	165.4300	164.7110	(0.435)	0.0000	0.0000	0
2011/09/14	ILBI 2012/02/02			Index Future	449.2370	449.2890	0.012	0.0000	0.0000	88
2011/09/14	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/09/14	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/09/14	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/09/14	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/09/14	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/09/14	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/09/14	JBAF 2011/09/21			Jibar Tradeable Future	5.5400	5.5500	0.181	0.0000	0.0000	16,389
2011/09/14	JBAF 2011/10/19			Jibar Tradeable Future	5.4500	5.4500	0.000	0.0000	0.0000	1,000
2011/09/14	JBAF 2011/11/16			Jibar Tradeable Future	5.4100	5.4200	0.185	0.0000	0.0000	1,000

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2011/09/14	JBAF 2011/12/21			Jibar Tradeable Future	5.3800	5.4000	0.372	0.0000	0.0000	5,541
2011/09/14	JBAF 2012/01/18			Jibar Tradeable Future	5.3600	5.3800	0.373	0.0000	0.0000	0
2011/09/14	JBAF 2012/02/15			Jibar Tradeable Future	5.3100	5.3500	0.753	0.0000	0.0000	0
2011/09/14	JBAF 2012/03/20			Jibar Tradeable Future	5.3000	5.3400	0.755	0.0000	0.0000	1,340
2011/09/14	JBAF 2012/06/20			Jibar Tradeable Future	5.3400	5.3900	0.936	0.0000	0.0000	2,890
2011/09/14	JBAF 2012/09/19			Jibar Tradeable Future	5.5800	5.7000	2.151	0.0000	0.0000	44,760
2011/09/14	JBAF 2012/12/19			Jibar Tradeable Future	5.7600	5.9400	3.125	0.0000	0.0000	990
2011/09/14	JBAF 2013/03/20			Jibar Tradeable Future	6.0100	6.1800	2.829	0.0000	0.0000	790
2011/09/14	JBAF 2013/06/19			Jibar Tradeable Future	6.2600	6.4200	2.556	0.0000	0.0000	1,250
2011/09/14	JN02 2011/11/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/09/14	JN02 2011/11/03	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/14	JN02 2011/11/03	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/14	JN02 2011/11/03	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/14	JN02 2011/11/03	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/09/14	JN02 2011/11/03	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/09/14	JN02 2011/11/03	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/14	JN05 2011/11/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/09/14	JN05 2011/11/03	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/14	JN05 2011/11/03	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/14	JN05 2011/11/03	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/14	JN05 2011/11/03	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/09/14	JN05 2011/11/03	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/09/14	JN05 2011/11/03	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/14	JN10 2011/11/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/09/14	JN10 2011/11/03	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/14	JN10 2011/11/03	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/14	JN10 2011/11/03	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/14	JN10 2011/11/03	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/09/14	JN10 2011/11/03	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/09/14	JN10 2011/11/03	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/14	OTH1 2011/11/03			Index Future	365.8620	364.0040	(0.508)	0.0000	0.0000	0
2011/09/14	OTH1 2012/02/02			Index Future	371.1270	369.2410	(0.508)	0.0000	0.0000	0

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2011/09/14	R157 2011/11/03			Bond Future	6.8680	6.9900	1.776	0.0000	0.0000	16,687
2011/09/14	R157 2011/11/03	8.25	Call	Bond Future	5,096.0000	4,638.0000	(8.987)	0	0	0
2011/09/14	R157 2011/11/03	8.25	Put	Bond Future	3.0000	6.0000	100.000	0	0	0
2011/09/14	R157 2011/11/03	8.30	Call	Bond Future	5,274.0000	4,815.0000	(8.703)	0	0	0
2011/09/14	R157 2011/11/03	8.30	Put	Bond Future	2.0000	4.0000	100.000	0	0	0
2011/09/14	R157 2011/11/03	8.20	Call	Bond Future	4,917.0000	4,460.0000	(9.294)	0	0	0
2011/09/14	R157 2011/11/03	8.20	Put	Bond Future	4.0000	8.0000	100.000	0	0	0
2011/09/14	R157 2011/11/03	6.55	Put	Bond Future	1,502.0000	1,856.0000	23.569	0	0	0
2011/09/14	R157 2011/11/03	6.55	Call	Bond Future	291.0000	184.0000	(36.770)	0	0	1,200
2011/09/14	R157 2011/11/03	7.00	Put	Bond Future	533.0000	728.0000	36.585	0	0	0
2011/09/14	R157 2011/11/03	7.00	Call	Bond Future	1,031.0000	766.0000	(25.703)	0	0	400
2011/09/14	R157 2011/11/03	7.10	Call	Bond Future	1,274.0000	974.0000	(23.548)	0	0	0
2011/09/14	R157 2011/11/03	7.10	Put	Bond Future	400.0000	560.0000	40.000	0	0	400
2011/09/14	R157 2011/11/03	7.55	Call	Bond Future	2,631.0000	2,219.0000	(15.659)	0	0	0
2011/09/14	R157 2011/11/03	7.55	Put	Bond Future	83.0000	132.0000	59.036	0	0	1,200
2011/09/14	R157 2012/02/02			Bond Future	6.9600	7.0930	1.911	0.0000	0.0000	0
2011/09/14	R157 2012/02/02	8.50	Call	Bond Future	5,399.0000	4,964.0000	(8.057)	0	0	0
2011/09/14	R157 2012/02/02	8.50	Put	Bond Future	111.0000	144.0000	29.730	0	0	0
2011/09/14	R157 2012/02/02	8.55	Call	Bond Future	5,554.0000	5,117.0000	(7.868)	0	0	0
2011/09/14	R157 2012/02/02	8.55	Put	Bond Future	99.0000	131.0000	32.323	0	0	0
2011/09/14	R157 2012/02/02	8.45	Call	Bond Future	5,243.0000	4,812.0000	(8.220)	0	0	0
2011/09/14	R157 2012/02/02	8.45	Put	Bond Future	122.0000	159.0000	30.328	0	0	0
2011/09/14	R157 2012/02/02	6.55	Call	Bond Future	736.0000	586.0000	(20.380)	0	0	0
2011/09/14	R157 2012/02/02	6.55	Put	Bond Future	2,196.0000	2,514.0000	14.481	0	0	130
2011/09/14	R157 2012/02/02	6.00	Put	Bond Future	3,711.0000	4,113.0000	10.833	0	0	0
2011/09/14	R157 2012/02/02	6.00	Call	Bond Future	258.0000	191.0000	(25.969)	0	0	130
2011/09/14	R157 2012/02/02	7.05	Call	Bond Future	1,525.0000	1,279.0000	(16.131)	0	0	0
2011/09/14	R157 2012/02/02	7.05	Put	Bond Future	1,208.0000	1,430.0000	18.377	0	0	130
2011/09/14	R157 2012/05/03			Bond Future	7.0380	7.1840	2.074	0.0000	0.0000	0
2011/09/14	R157 2012/05/03	8.25	Call	Bond Future	4,288.0000	3,894.0000	(9.188)	0	0	0
2011/09/14	R157 2012/05/03	8.25	Put	Bond Future	388.0000	472.0000	21.649	0	0	0
2011/09/14	R157 2012/05/03	8.30	Call	Bond Future	4,420.0000	4,023.0000	(8.982)	0	0	0
2011/09/14	R157 2012/05/03	8.30	Put	Bond Future	362.0000	444.0000	22.652	0	0	0
2011/09/14	R157 2012/05/03	8.20	Call	Bond Future	4,156.0000	3,768.0000	(9.336)	0	0	0

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2011/09/14	R157 2012/05/03	8.20	Put	Bond Future	413.0000	504.0000	22.034	0	0	0
2011/09/14	R157 2012/08/02			Bond Future	7.0940	7.2540	2.255	0.0000	0.0000	0
2011/09/14	R157 2012/08/02	8.00	Call	Bond Future	3,622.0000	3,280.0000	(9.442)	0	0	0
2011/09/14	R157 2012/08/02	8.00	Put	Bond Future	905.0000	1,049.0000	15.912	0	0	0
2011/09/14	R157 2012/08/02	8.05	Call	Bond Future	3,731.0000	3,384.0000	(9.300)	0	0	0
2011/09/14	R157 2012/08/02	8.05	Put	Bond Future	866.0000	1,005.0000	16.051	0	0	0
2011/09/14	R157 2012/08/02	7.95	Call	Bond Future	3,515.0000	3,177.0000	(9.616)	0	0	0
2011/09/14	R157 2012/08/02	7.95	Put	Bond Future	946.0000	1,094.0000	15.645	0	0	0
2011/09/14	R186 2011/11/03			Bond Future	8.2830	8.3520	0.833	0.0000	0.0000	22,457
2011/09/14	R186 2011/11/03	9.00	Call	Bond Future	6,971.0000	6,375.0000	(8.550)	0	0	0
2011/09/14	R186 2011/11/03	9.00	Put	Bond Future	313.0000	383.0000	22.364	0	0	0
2011/09/14	R186 2011/11/03	9.05	Call	Bond Future	7,367.0000	6,762.0000	(8.212)	0	0	0
2011/09/14	R186 2011/11/03	9.05	Put	Bond Future	266.0000	326.0000	22.556	0	0	0
2011/09/14	R186 2011/11/03	8.95	Call	Bond Future	6,580.0000	5,994.0000	(8.906)	0	0	0
2011/09/14	R186 2011/11/03	8.95	Put	Bond Future	369.0000	448.0000	21.409	0	0	0
2011/09/14	R186 2011/11/03	8.75	Put	Bond Future	678.0000	811.0000	19.617	0	0	0
2011/09/14	R186 2011/11/03	8.75	Call	Bond Future	5,077.0000	4,545.0000	(10.479)	0	0	0
2011/09/14	R186 2011/11/03	8.10	Put	Bond Future	3,232.0000	3,638.0000	12.562	0	0	0
2011/09/14	R186 2011/11/03	8.10	Call	Bond Future	1,441.0000	1,182.0000	(17.974)	0	0	1,275
2011/09/14	R186 2011/11/03	8.35	Put	Bond Future	1,911.0000	2,201.0000	15.175	0	0	0
2011/09/14	R186 2011/11/03	8.35	Call	Bond Future	2,557.0000	2,182.0000	(14.666)	0	0	425
2011/09/14	R186 2011/11/03	8.55	Call	Bond Future	3,718.0000	3,256.0000	(12.426)	0	0	0
2011/09/14	R186 2011/11/03	8.55	Put	Bond Future	1,173.0000	1,377.0000	17.391	0	0	425
2011/09/14	R186 2011/11/03	9.10	Call	Bond Future	7,767.0000	7,154.0000	(7.892)	0	0	0
2011/09/14	R186 2011/11/03	9.10	Put	Bond Future	224.0000	277.0000	23.661	0	0	1,275
2011/09/14	R186 2011/11/03	7.80	Put	Bond Future	5,415.0000	5,945.0000	9.788	0	0	0
2011/09/14	R186 2011/11/03	7.80	Call	Bond Future	604.0000	468.0000	(22.517)	0	0	250
2011/09/14	R186 2011/11/03	8.00	Call	Bond Future	1,103.0000	889.0000	(19.402)	0	0	0
2011/09/14	R186 2011/11/03	8.00	Put	Bond Future	3,889.0000	4,340.0000	11.597	0	0	250
2011/09/14	R186 2011/11/03	8.20	Call	Bond Future	1,841.0000	1,535.0000	(16.621)	0	0	0
2011/09/14	R186 2011/11/03	8.20	Put	Bond Future	2,648.0000	3,008.0000	13.595	0	0	250
2011/09/14	R186 2012/02/02			Bond Future	8.3580	8.4300	0.861	0.0000	0.0000	2,501
2011/09/14	R186 2012/02/02	9.00	Call	Bond Future	7,535.0000	7,027.0000	(6.742)	0	0	0
2011/09/14	R186 2012/02/02	9.00	Put	Bond Future	1,656.0000	1,829.0000	10.447	0	0	0

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2011/09/14	R186 2012/02/02	9.05	Call	Bond Future	7,859.0000	7,341.0000	(6.591)	0	0	0
2011/09/14	R186 2012/02/02	9.05	Put	Bond Future	1,540.0000	1,703.0000	10.584	0	0	0
2011/09/14	R186 2012/02/02	8.95	Call	Bond Future	7,218.0000	6,720.0000	(6.899)	0	0	0
2011/09/14	R186 2012/02/02	8.95	Put	Bond Future	1,781.0000	1,964.0000	10.275	0	0	0
2011/09/14	R186 2012/02/02	7.75	Put	Bond Future	7,628.0000	8,112.0000	6.345	0	0	0
2011/09/14	R186 2012/02/02	7.75	Call	Bond Future	1,641.0000	1,444.0000	(12.005)	0	0	6,000
2011/09/14	R186 2012/02/02	6.75	Put	Bond Future	17,017.0000	17,663.0000	3.796	0	0	0
2011/09/14	R186 2012/02/02	6.75	Call	Bond Future	204.0000	168.0000	(17.647)	0	0	6,000
2011/09/14	R186 2012/05/03			Bond Future	8.4290	8.5030	0.878	0.0000	0.0000	0
2011/09/14	R186 2012/05/03	9.00	Call	Bond Future	8,134.0000	7,666.0000	(5.754)	0	0	0
2011/09/14	R186 2012/05/03	9.00	Put	Bond Future	2,976.0000	3,196.0000	7.392	0	0	0
2011/09/14	R186 2012/05/03	9.05	Call	Bond Future	8,423.0000	7,947.0000	(5.651)	0	0	0
2011/09/14	R186 2012/05/03	9.05	Put	Bond Future	2,829.0000	3,041.0000	7.494	0	0	0
2011/09/14	R186 2012/05/03	8.95	Call	Bond Future	7,849.0000	7,389.0000	(5.861)	0	0	0
2011/09/14	R186 2012/05/03	8.95	Put	Bond Future	3,130.0000	3,357.0000	7.252	0	0	0
2011/09/14	R186 2012/08/02			Bond Future	8.4920	8.5680	0.895	0.0000	0.0000	0
2011/09/14	R186 2012/08/02	8.75	Call	Bond Future	7,158.0000	6,748.0000	(5.728)	0	0	0
2011/09/14	R186 2012/08/02	8.75	Put	Bond Future	4,826.0000	5,110.0000	5.885	0	0	0
2011/09/14	R186 2012/08/02	8.80	Call	Bond Future	7,412.0000	6,993.0000	(5.653)	0	0	0
2011/09/14	R186 2012/08/02	8.80	Put	Bond Future	4,636.0000	4,911.0000	5.932	0	0	0
2011/09/14	R186 2012/08/02	8.70	Call	Bond Future	6,910.0000	6,507.0000	(5.832)	0	0	0
2011/09/14	R186 2012/08/02	8.70	Put	Bond Future	5,025.0000	5,316.0000	5.791	0	0	0
2011/09/14	R189 2011/11/03			Bond Future	214.3724	214.3694	(0.001)	0.0000	0.0000	0
2011/09/14	R189 2011/11/03	212.00	Call	Bond Future	2,372.0000	2,369.0000	(0.126)	0	0	0
2011/09/14	R189 2011/11/03	212.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/14	R189 2011/11/03	212.05	Call	Bond Future	2,322.0000	2,319.0000	(0.129)	0	0	0
2011/09/14	R189 2011/11/03	212.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/14	R189 2011/11/03	211.95	Call	Bond Future	2,422.0000	2,419.0000	(0.124)	0	0	0
2011/09/14	R189 2011/11/03	211.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/14	R197 2011/11/03			Bond Future	245.3299	244.2246	(0.451)	0.0000	0.0000	183
2011/09/14	R197 2011/11/03	238.50	Call	Bond Future	6,830.0000	5,725.0000	(16.179)	0	0	0
2011/09/14	R197 2011/11/03	238.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/14	R197 2011/11/03	238.55	Call	Bond Future	6,780.0000	5,675.0000	(16.298)	0	0	0



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2011/09/14	R197 2011/11/03	238.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/14	R197 2011/11/03	238.45	Call	Bond Future	6,880.0000	5,775.0000	(16.061)	0	0	0
2011/09/14	R197 2011/11/03	238.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/14	R201 2011/11/03			Bond Future	6.5570	6.6700	1.723	0.0000	0.0000	3,090
2011/09/14	R201 2011/11/03	8.00	Call	Bond Future	4,063.0000	3,737.0000	(8.024)	0	0	0
2011/09/14	R201 2011/11/03	8.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/14	R201 2011/11/03	8.05	Call	Bond Future	4,200.0000	3,875.0000	(7.738)	0	0	0
2011/09/14	R201 2011/11/03	8.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/14	R201 2011/11/03	7.95	Call	Bond Future	3,925.0000	3,600.0000	(8.280)	0	0	0
2011/09/14	R201 2011/11/03	7.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/14	R201 2012/02/02			Bond Future	6.6290	6.7530	1.871	0.0000	0.0000	0
2011/09/14	R201 2012/02/02	8.25	Call	Bond Future	4,221.0000	3,897.0000	(7.676)	0	0	0
2011/09/14	R201 2012/02/02	8.25	Put	Bond Future	13.0000	18.0000	38.462	0	0	0
2011/09/14	R201 2012/02/02	8.30	Call	Bond Future	4,345.0000	4,021.0000	(7.457)	0	0	0
2011/09/14	R201 2012/02/02	8.30	Put	Bond Future	10.0000	16.0000	60.000	0	0	0
2011/09/14	R201 2012/02/02	8.20	Call	Bond Future	4,096.0000	3,774.0000	(7.861)	0	0	0
2011/09/14	R201 2012/02/02	8.20	Put	Bond Future	14.0000	22.0000	57.143	0	0	0
2011/09/14	R201 2012/05/03			Bond Future	6.6860	6.8240	2.064	0.0000	0.0000	0
2011/09/14	R201 2012/05/03	7.75	Call	Bond Future	2,780.0000	2,502.0000	(10.000)	0	0	0
2011/09/14	R201 2012/05/03	7.75	Put	Bond Future	222.0000	280.0000	26.126	0	0	0
2011/09/14	R201 2012/05/03	7.80	Call	Bond Future	2,880.0000	2,597.0000	(9.826)	0	0	0
2011/09/14	R201 2012/05/03	7.80	Put	Bond Future	204.0000	257.0000	25.980	0	0	0
2011/09/14	R201 2012/05/03	7.70	Call	Bond Future	2,681.0000	2,406.0000	(10.257)	0	0	0
2011/09/14	R201 2012/05/03	7.70	Put	Bond Future	242.0000	303.0000	25.207	0	0	0
2011/09/14	R201 2012/08/02			Bond Future	6.7170	6.8710	2.293	0.0000	0.0000	0
2011/09/14	R201 2012/08/02	7.50	Call	Bond Future	2,154.0000	1,907.0000	(11.467)	0	0	0
2011/09/14	R201 2012/08/02	7.50	Put	Bond Future	433.0000	528.0000	21.940	0	0	0
2011/09/14	R201 2012/08/02	7.55	Call	Bond Future	2,237.0000	1,985.0000	(11.265)	0	0	0
2011/09/14	R201 2012/08/02	7.55	Put	Bond Future	408.0000	497.0000	21.814	0	0	0
2011/09/14	R201 2012/08/02	7.45	Call	Bond Future	2,073.0000	1,830.0000	(11.722)	0	0	0
2011/09/14	R201 2012/08/02	7.45	Put	Bond Future	461.0000	559.0000	21.258	0	0	0
2011/09/14	R202 2011/11/03			Bond Future	184.7925	183.9344	(0.464)	0.0000	0.0000	30,266
2011/09/14	R202 2011/11/03	0.50	Call	Bond Future	184,292.0000	183,434.0000	(0.466)	0	0	0

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2011/09/14	R202 2011/11/03	0.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/14	R202 2011/11/03	0.55	Call	Bond Future	184,242.0000	183,384.0000	(0.466)	0	0	0
2011/09/14	R202 2011/11/03	0.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/14	R202 2011/11/03	0.45	Call	Bond Future	184,342.0000	183,484.0000	(0.465)	0	0	0
2011/09/14	R202 2011/11/03	0.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/14	R202 2012/02/02			Bond Future	184.7880	183.9173	(0.471)	0.0000	0.0000	0
2011/09/14	R202 2012/02/02	177.00	Call	Bond Future	7,788.0000	6,917.0000	(11.184)	0	0	0
2011/09/14	R202 2012/02/02	177.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/14	R202 2012/02/02	177.05	Call	Bond Future	7,738.0000	6,867.0000	(11.256)	0	0	0
2011/09/14	R202 2012/02/02	177.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/14	R202 2012/02/02	176.95	Call	Bond Future	7,838.0000	6,967.0000	(11.113)	0	0	0
2011/09/14	R202 2012/02/02	176.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/14	R203 2011/11/03			Bond Future	7.6510	7.7610	1.438	0.0000	0.0000	2,154
2011/09/14	R203 2011/11/03	8.50	Call	Bond Future	3,995.0000	3,513.0000	(12.065)	0	0	0
2011/09/14	R203 2011/11/03	8.50	Put	Bond Future	76.0000	112.0000	47.368	0	0	0
2011/09/14	R203 2011/11/03	8.55	Call	Bond Future	4,207.0000	3,719.0000	(11.600)	0	0	0
2011/09/14	R203 2011/11/03	8.55	Put	Bond Future	63.0000	93.0000	47.619	0	0	0
2011/09/14	R203 2011/11/03	8.45	Call	Bond Future	3,785.0000	3,310.0000	(12.550)	0	0	0
2011/09/14	R203 2011/11/03	8.45	Put	Bond Future	91.0000	135.0000	48.352	0	0	0
2011/09/14	R203 2012/02/02			Bond Future	7.7550	7.8710	1.496	0.0000	0.0000	0
2011/09/14	R203 2012/02/02	8.75	Call	Bond Future	4,861.0000	4,430.0000	(8.866)	0	0	0
2011/09/14	R203 2012/02/02	8.75	Put	Bond Future	467.0000	561.0000	20.128	0	0	0
2011/09/14	R203 2012/02/02	8.80	Call	Bond Future	5,039.0000	4,602.0000	(8.672)	0	0	0
2011/09/14	R203 2012/02/02	8.80	Put	Bond Future	430.0000	518.0000	20.465	0	0	0
2011/09/14	R203 2012/02/02	8.70	Call	Bond Future	4,684.0000	4,259.0000	(9.073)	0	0	0
2011/09/14	R203 2012/02/02	8.70	Put	Bond Future	505.0000	605.0000	19.802	0	0	0
2011/09/14	R203 2012/05/03			Bond Future	7.8510	7.9740	1.567	0.0000	0.0000	0
2011/09/14	R203 2012/05/03	8.75	Call	Bond Future	4,774.0000	4,378.0000	(8.295)	0	0	0
2011/09/14	R203 2012/05/03	8.75	Put	Bond Future	954.0000	1,091.0000	14.361	0	0	0
2011/09/14	R203 2012/05/03	8.80	Call	Bond Future	4,930.0000	4,529.0000	(8.134)	0	0	0
2011/09/14	R203 2012/05/03	8.80	Put	Bond Future	903.0000	1,035.0000	14.618	0	0	0
2011/09/14	R203 2012/05/03	8.70	Call	Bond Future	4,620.0000	4,230.0000	(8.442)	0	0	0
2011/09/14	R203 2012/05/03	8.70	Put	Bond Future	1,008.0000	1,151.0000	14.187	0	0	0
2011/09/14	R203 2012/08/02			Bond Future	7.9340	8.0650	1.651	0.0000	0.0000	0

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2011/09/14	R203 2012/08/02	8.50	Call	Bond Future	4,153.0000	3,807.0000	(8.331)	0	0	0
2011/09/14	R203 2012/08/02	8.50	Put	Bond Future	1,828.0000	2,026.0000	10.832	0	0	0
2011/09/14	R203 2012/08/02	8.55	Call	Bond Future	4,284.0000	3,933.0000	(8.193)	0	0	0
2011/09/14	R203 2012/08/02	8.55	Put	Bond Future	1,757.0000	1,950.0000	10.985	0	0	0
2011/09/14	R203 2012/08/02	8.45	Call	Bond Future	4,023.0000	3,684.0000	(8.427)	0	0	0
2011/09/14	R203 2012/08/02	8.45	Put	Bond Future	1,901.0000	2,106.0000	10.784	0	0	0
2011/09/14	R204 2011/11/03			Bond Future	7.8630	7.9730	1.399	0.0000	0.0000	3,184
2011/09/14	R204 2011/11/03	8.75	Call	Bond Future	4,728.0000	4,174.0000	(11.717)	0	0	0
2011/09/14	R204 2011/11/03	8.75	Put	Bond Future	78.0000	116.0000	48.718	0	0	0
2011/09/14	R204 2011/11/03	8.80	Call	Bond Future	4,968.0000	4,408.0000	(11.272)	0	0	0
2011/09/14	R204 2011/11/03	8.80	Put	Bond Future	64.0000	96.0000	50.000	0	0	0
2011/09/14	R204 2011/11/03	8.70	Call	Bond Future	4,490.0000	3,942.0000	(12.205)	0	0	0
2011/09/14	R204 2011/11/03	8.70	Put	Bond Future	95.0000	139.0000	46.316	0	0	0
2011/09/14	R204 2012/02/02			Bond Future	7.9600	8.0750	1.445	0.0000	0.0000	0
2011/09/14	R204 2012/02/02	9.00	Call	Bond Future	5,691.0000	5,187.0000	(8.856)	0	0	0
2011/09/14	R204 2012/02/02	9.00	Put	Bond Future	439.0000	533.0000	21.412	0	0	0
2011/09/14	R204 2012/02/02	9.05	Call	Bond Future	5,899.0000	5,389.0000	(8.646)	0	0	0
2011/09/14	R204 2012/02/02	9.05	Put	Bond Future	403.0000	491.0000	21.836	0	0	0
2011/09/14	R204 2012/02/02	8.95	Call	Bond Future	5,485.0000	4,988.0000	(9.061)	0	0	0
2011/09/14	R204 2012/02/02	8.95	Put	Bond Future	477.0000	579.0000	21.384	0	0	0
2011/09/14	R204 2012/05/03			Bond Future	8.0510	8.1720	1.503	0.0000	0.0000	0
2011/09/14	R204 2012/05/03	8.75	Call	Bond Future	4,766.0000	4,340.0000	(8.938)	0	0	0
2011/09/14	R204 2012/05/03	8.75	Put	Bond Future	1,313.0000	1,496.0000	13.938	0	0	0
2011/09/14	R204 2012/05/03	8.80	Call	Bond Future	4,944.0000	4,511.0000	(8.758)	0	0	0
2011/09/14	R204 2012/05/03	8.80	Put	Bond Future	1,250.0000	1,426.0000	14.080	0	0	0
2011/09/14	R204 2012/05/03	8.70	Call	Bond Future	4,596.0000	4,178.0000	(9.095)	0	0	0
2011/09/14	R204 2012/05/03	8.70	Put	Bond Future	1,385.0000	1,576.0000	13.791	0	0	0
2011/09/14	R204 2012/08/02			Bond Future	8.1330	8.2610	1.574	0.0000	0.0000	0
2011/09/14	R204 2012/08/02	8.50	Call	Bond Future	4,157.0000	3,786.0000	(8.925)	0	0	0
2011/09/14	R204 2012/08/02	8.50	Put	Bond Future	2,386.0000	2,637.0000	10.520	0	0	0
2011/09/14	R204 2012/08/02	8.55	Call	Bond Future	4,302.0000	3,924.0000	(8.787)	0	0	0
2011/09/14	R204 2012/08/02	8.55	Put	Bond Future	2,293.0000	2,537.0000	10.641	0	0	0
2011/09/14	R204 2012/08/02	8.45	Call	Bond Future	4,014.0000	3,651.0000	(9.043)	0	0	0
2011/09/14	R204 2012/08/02	8.45	Put	Bond Future	2,482.0000	2,741.0000	10.435	0	0	0

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2011/09/14	R206 2011/11/03			Bond Future	6.4010	6.4690	1.062	0.0000	0.0000	12,577
2011/09/14	R206 2011/11/03	7.75	Call	Bond Future	2,705.0000	2,567.0000	(5.102)	0	0	0
2011/09/14	R206 2011/11/03	7.75	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2011/09/14	R206 2011/11/03	7.80	Call	Bond Future	2,803.0000	2,665.0000	(4.923)	0	0	0
2011/09/14	R206 2011/11/03	7.80	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2011/09/14	R206 2011/11/03	7.70	Call	Bond Future	2,607.0000	2,469.0000	(5.293)	0	0	0
2011/09/14	R206 2011/11/03	7.70	Put	Bond Future	1.0000	2.0000	100.000	0	0	0
2011/09/14	R206 2012/02/02			Bond Future	6.4790	6.5560	1.188	0.0000	0.0000	0
2011/09/14	R206 2012/02/02	8.00	Call	Bond Future	2,737.0000	2,603.0000	(4.896)	0	0	0
2011/09/14	R206 2012/02/02	8.00	Put	Bond Future	24.0000	29.0000	20.833	0	0	0
2011/09/14	R206 2012/02/02	8.05	Call	Bond Future	2,821.0000	2,686.0000	(4.786)	0	0	0
2011/09/14	R206 2012/02/02	8.05	Put	Bond Future	20.0000	25.0000	25.000	0	0	0
2011/09/14	R206 2012/02/02	7.95	Call	Bond Future	2,653.0000	2,519.0000	(5.051)	0	0	0
2011/09/14	R206 2012/02/02	7.95	Put	Bond Future	28.0000	33.0000	17.857	0	0	0
2011/09/14	R206 2012/05/03			Bond Future	6.5460	6.6350	1.360	0.0000	0.0000	0
2011/09/14	R206 2012/05/03	7.50	Call	Bond Future	1,765.0000	1,655.0000	(6.232)	0	0	0
2011/09/14	R206 2012/05/03	7.50	Put	Bond Future	263.0000	294.0000	11.787	0	0	0
2011/09/14	R206 2012/05/03	7.55	Call	Bond Future	1,825.0000	1,714.0000	(6.082)	0	0	0
2011/09/14	R206 2012/05/03	7.55	Put	Bond Future	245.0000	275.0000	12.245	0	0	0
2011/09/14	R206 2012/05/03	7.45	Call	Bond Future	1,705.0000	1,597.0000	(6.334)	0	0	0
2011/09/14	R206 2012/05/03	7.45	Put	Bond Future	281.0000	314.0000	11.744	0	0	0
2011/09/14	R206 2012/08/02			Bond Future	6.5720	6.6780	1.613	0.0000	0.0000	0
2011/09/14	R206 2012/08/02	7.25	Call	Bond Future	1,365.0000	1,268.0000	(7.106)	0	0	0
2011/09/14	R206 2012/08/02	7.25	Put	Bond Future	446.0000	494.0000	10.762	0	0	0
2011/09/14	R206 2012/08/02	7.30	Call	Bond Future	1,410.0000	1,312.0000	(6.950)	0	0	0
2011/09/14	R206 2012/08/02	7.30	Put	Bond Future	424.0000	471.0000	11.085	0	0	0
2011/09/14	R206 2012/08/02	7.20	Call	Bond Future	1,319.0000	1,224.0000	(7.202)	0	0	0
2011/09/14	R206 2012/08/02	7.20	Put	Bond Future	468.0000	517.0000	10.470	0	0	0
2011/09/14	R207 2011/11/03			Bond Future	8.0350	8.0990	0.797	0.0000	0.0000	8,999
2011/09/14	R207 2011/11/03	8.75	Call	Bond Future	4,169.0000	3,838.0000	(7.940)	0	0	0
2011/09/14	R207 2011/11/03	8.75	Put	Bond Future	172.0000	208.0000	20.930	0	0	0
2011/09/14	R207 2011/11/03	8.80	Call	Bond Future	4,413.0000	4,077.0000	(7.614)	0	0	0
2011/09/14	R207 2011/11/03	8.80	Put	Bond Future	145.0000	175.0000	20.690	0	0	0

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2011/09/14	R207 2011/11/03	8.70	Call	Bond Future	3,928.0000	3,603.0000	(8.274)	0	0	0
2011/09/14	R207 2011/11/03	8.70	Put	Bond Future	204.0000	245.0000	20.098	0	0	0
2011/09/14	R207 2011/11/03	7.90	Put	Bond Future	1,713.0000	1,925.0000	12.376	0	0	0
2011/09/14	R207 2011/11/03	7.90	Call	Bond Future	934.0000	779.0000	(16.595)	0	0	2,000
2011/09/14	R207 2011/11/03	8.15	Call	Bond Future	1,643.0000	1,424.0000	(13.329)	0	0	0
2011/09/14	R207 2011/11/03	8.15	Put	Bond Future	986.0000	1,133.0000	14.909	0	0	2,000
2011/09/14	R207 2011/11/03	8.35	Call	Bond Future	2,376.0000	2,110.0000	(11.195)	0	0	0
2011/09/14	R207 2011/11/03	8.35	Put	Bond Future	589.0000	689.0000	16.978	0	0	2,000
2011/09/14	R207 2011/11/03	7.30	Put	Bond Future	4,473.0000	4,805.0000	7.422	0	0	0
2011/09/14	R207 2011/11/03	7.30	Call	Bond Future	133.0000	98.0000	(26.316)	0	0	900
2011/09/14	R207 2011/11/03	7.75	Put	Bond Future	2,277.0000	2,528.0000	11.023	0	0	0
2011/09/14	R207 2011/11/03	7.75	Call	Bond Future	623.0000	507.0000	(18.620)	0	0	300
2011/09/14	R207 2011/11/03	7.95	Put	Bond Future	1,546.0000	1,745.0000	12.872	0	0	300
2011/09/14	R207 2011/11/03	7.95	Call	Bond Future	1,056.0000	889.0000	(15.814)	0	0	0
2011/09/14	R207 2011/11/03	8.40	Call	Bond Future	2,580.0000	2,303.0000	(10.736)	0	0	0
2011/09/14	R207 2011/11/03	8.40	Put	Bond Future	513.0000	602.0000	17.349	0	0	900
2011/09/14	R207 2012/02/02			Bond Future	8.1280	8.1940	0.812	0.0000	0.0000	0
2011/09/14	R207 2012/02/02	9.00	Call	Bond Future	5,398.0000	5,101.0000	(5.502)	0	0	0
2011/09/14	R207 2012/02/02	9.00	Put	Bond Future	684.0000	754.0000	10.234	0	0	0
2011/09/14	R207 2012/02/02	9.05	Call	Bond Future	5,608.0000	5,306.0000	(5.385)	0	0	0
2011/09/14	R207 2012/02/02	9.05	Put	Bond Future	632.0000	698.0000	10.443	0	0	0
2011/09/14	R207 2012/02/02	8.95	Call	Bond Future	5,191.0000	4,898.0000	(5.644)	0	0	0
2011/09/14	R207 2012/02/02	8.95	Put	Bond Future	739.0000	813.0000	10.014	0	0	0
2011/09/14	R207 2012/05/03			Bond Future	8.2170	8.2860	0.840	0.0000	0.0000	0
2011/09/14	R207 2012/05/03	8.75	Call	Bond Future	4,644.0000	4,395.0000	(5.362)	0	0	0
2011/09/14	R207 2012/05/03	8.75	Put	Bond Future	1,807.0000	1,931.0000	6.862	0	0	0
2011/09/14	R207 2012/05/03	8.80	Call	Bond Future	4,817.0000	4,563.0000	(5.273)	0	0	0
2011/09/14	R207 2012/05/03	8.80	Put	Bond Future	1,719.0000	1,838.0000	6.923	0	0	0
2011/09/14	R207 2012/05/03	8.70	Call	Bond Future	4,468.0000	4,223.0000	(5.483)	0	0	0
2011/09/14	R207 2012/05/03	8.70	Put	Bond Future	1,892.0000	2,021.0000	6.818	0	0	0
2011/09/14	R207 2012/08/02			Bond Future	8.2970	8.3700	0.880	0.0000	0.0000	0
2011/09/14	R207 2012/08/02	8.75	Call	Bond Future	4,757.0000	4,515.0000	(5.087)	0	0	0
2011/09/14	R207 2012/08/02	8.75	Put	Bond Future	2,406.0000	2,548.0000	5.902	0	0	0
2011/09/14	R207 2012/08/02	8.80	Call	Bond Future	4,916.0000	4,670.0000	(5.004)	0	0	0
2011/09/14	R207 2012/08/02	8.80	Put	Bond Future	2,310.0000	2,448.0000	5.974	0	0	0

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2011/09/14	R207 2012/08/02	8.70	Call	Bond Future	4,599.0000	4,362.0000	(5.153)	0	0	0
2011/09/14	R207 2012/08/02	8.70	Put	Bond Future	2,504.0000	2,651.0000	5.871	0	0	0
2011/09/14	R208 2011/11/03			Bond Future	8.0720	8.1250	0.657	0.0000	0.0000	6,824
2011/09/14	R208 2011/11/03	8.75	Call	Bond Future	4,252.0000	3,961.0000	(6.844)	0	0	0
2011/09/14	R208 2011/11/03	8.75	Put	Bond Future	208.0000	242.0000	16.346	0	0	0
2011/09/14	R208 2011/11/03	8.80	Call	Bond Future	4,509.0000	4,214.0000	(6.542)	0	0	0
2011/09/14	R208 2011/11/03	8.80	Put	Bond Future	176.0000	206.0000	17.045	0	0	0
2011/09/14	R208 2011/11/03	8.70	Call	Bond Future	3,999.0000	3,713.0000	(7.152)	0	0	0
2011/09/14	R208 2011/11/03	8.70	Put	Bond Future	246.0000	284.0000	15.447	0	0	0
2011/09/14	R208 2011/11/03	7.95	Put	Bond Future	1,768.0000	1,949.0000	10.238	0	0	0
2011/09/14	R208 2011/11/03	7.95	Call	Bond Future	1,015.0000	872.0000	(14.089)	0	0	1,995
2011/09/14	R208 2011/11/03	8.20	Put	Bond Future	1,010.0000	1,132.0000	12.079	0	0	0
2011/09/14	R208 2011/11/03	8.20	Call	Bond Future	1,791.0000	1,589.0000	(11.279)	0	0	665
2011/09/14	R208 2011/11/03	8.40	Call	Bond Future	2,586.0000	2,344.0000	(9.358)	0	0	0
2011/09/14	R208 2011/11/03	8.40	Put	Bond Future	601.0000	683.0000	13.644	0	0	665
2011/09/14	R208 2011/11/03	8.90	Call	Bond Future	5,033.0000	4,729.0000	(6.040)	0	0	0
2011/09/14	R208 2011/11/03	8.90	Put	Bond Future	126.0000	146.0000	15.873	0	0	1,995
2011/09/14	R208 2012/02/02			Bond Future	8.1560	8.2110	0.674	0.0000	0.0000	0
2011/09/14	R208 2012/02/02	9.00	Call	Bond Future	5,664.0000	5,399.0000	(4.679)	0	0	0
2011/09/14	R208 2012/02/02	9.00	Put	Bond Future	779.0000	843.0000	8.216	0	0	0
2011/09/14	R208 2012/02/02	9.05	Call	Bond Future	5,887.0000	5,618.0000	(4.569)	0	0	0
2011/09/14	R208 2012/02/02	9.05	Put	Bond Future	723.0000	783.0000	8.299	0	0	0
2011/09/14	R208 2012/02/02	8.95	Call	Bond Future	5,444.0000	5,183.0000	(4.794)	0	0	0
2011/09/14	R208 2012/02/02	8.95	Put	Bond Future	839.0000	907.0000	8.105	0	0	0
2011/09/14	R208 2012/05/03			Bond Future	8.2350	8.2920	0.692	0.0000	0.0000	0
2011/09/14	R208 2012/05/03	9.00	Call	Bond Future	5,783.0000	5,539.0000	(4.219)	0	0	0
2011/09/14	R208 2012/05/03	9.00	Put	Bond Future	1,443.0000	1,532.0000	6.168	0	0	0
2011/09/14	R208 2012/05/03	9.05	Call	Bond Future	5,984.0000	5,736.0000	(4.144)	0	0	0
2011/09/14	R208 2012/05/03	9.05	Put	Bond Future	1,370.0000	1,454.0000	6.131	0	0	0
2011/09/14	R208 2012/05/03	8.95	Call	Bond Future	5,585.0000	5,344.0000	(4.315)	0	0	0
2011/09/14	R208 2012/05/03	8.95	Put	Bond Future	1,520.0000	1,612.0000	6.053	0	0	0
2011/09/14	R208 2012/08/02			Bond Future	8.3050	8.3660	0.734	0.0000	0.0000	0
2011/09/14	R208 2012/08/02	8.75	Call	Bond Future	5,083.0000	4,862.0000	(4.348)	0	0	0
2011/09/14	R208 2012/08/02	8.75	Put	Bond Future	2,584.0000	2,711.0000	4.915	0	0	0

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2011/09/14	R208 2012/08/02	8.80	Call	Bond Future	5,257.0000	5,033.0000	(4.261)	0	0	0
2011/09/14	R208 2012/08/02	8.80	Put	Bond Future	2,483.0000	2,607.0000	4.994	0	0	0
2011/09/14	R208 2012/08/02	8.70	Call	Bond Future	4,911.0000	4,694.0000	(4.419)	0	0	0
2011/09/14	R208 2012/08/02	8.70	Put	Bond Future	2,688.0000	2,819.0000	4.874	0	0	0
2011/09/14	R209 2011/11/03			Bond Future	8.4790	8.5430	0.755	0.0000	0.0000	1,383
2011/09/14	R209 2011/11/03	8.75	Call	Bond Future	3,227.0000	2,853.0000	(11.590)	0	0	0
2011/09/14	R209 2011/11/03	8.75	Put	Bond Future	1,013.0000	1,171.0000	15.597	0	0	0
2011/09/14	R209 2011/11/03	8.80	Call	Bond Future	3,500.0000	3,111.0000	(11.114)	0	0	0
2011/09/14	R209 2011/11/03	8.80	Put	Bond Future	889.0000	1,032.0000	16.085	0	0	0
2011/09/14	R209 2011/11/03	8.70	Call	Bond Future	2,963.0000	2,606.0000	(12.049)	0	0	0
2011/09/14	R209 2011/11/03	8.70	Put	Bond Future	1,150.0000	1,325.0000	15.217	0	0	0
2011/09/14	R209 2012/02/02			Bond Future	8.5400	8.6060	0.773	0.0000	0.0000	0
2011/09/14	R209 2012/02/02	9.00	Call	Bond Future	5,511.0000	5,133.0000	(6.859)	0	0	0
2011/09/14	R209 2012/02/02	9.00	Put	Bond Future	1,857.0000	2,021.0000	8.831	0	0	0
2011/09/14	R209 2012/02/02	9.05	Call	Bond Future	5,767.0000	5,381.0000	(6.693)	0	0	0
2011/09/14	R209 2012/02/02	9.05	Put	Bond Future	1,733.0000	1,888.0000	8.944	0	0	0
2011/09/14	R209 2012/02/02	8.95	Call	Bond Future	5,260.0000	4,891.0000	(7.015)	0	0	0
2011/09/14	R209 2012/02/02	8.95	Put	Bond Future	1,989.0000	2,162.0000	8.698	0	0	0
2011/09/14	R209 2012/05/03			Bond Future	8.5970	8.6640	0.779	0.0000	0.0000	0
2011/09/14	R209 2012/05/03	9.00	Call	Bond Future	6,062.0000	5,709.0000	(5.823)	0	0	0
2011/09/14	R209 2012/05/03	9.00	Put	Bond Future	2,881.0000	3,072.0000	6.630	0	0	0
2011/09/14	R209 2012/05/03	9.05	Call	Bond Future	6,298.0000	5,937.0000	(5.732)	0	0	0
2011/09/14	R209 2012/05/03	9.05	Put	Bond Future	2,738.0000	2,921.0000	6.684	0	0	0
2011/09/14	R209 2012/05/03	8.95	Call	Bond Future	5,831.0000	5,485.0000	(5.934)	0	0	0
2011/09/14	R209 2012/05/03	8.95	Put	Bond Future	3,034.0000	3,231.0000	6.493	0	0	0
2011/09/14	R209 2012/08/02			Bond Future	8.6470	8.7160	0.798	0.0000	0.0000	0
2011/09/14	R209 2012/08/02	9.25	Call	Bond Future	7,796.0000	7,420.0000	(4.823)	0	0	0
2011/09/14	R209 2012/08/02	9.25	Put	Bond Future	3,161.0000	3,339.0000	5.631	0	0	0
2011/09/14	R209 2012/08/02	9.30	Call	Bond Future	8,030.0000	7,649.0000	(4.745)	0	0	0
2011/09/14	R209 2012/08/02	9.30	Put	Bond Future	3,031.0000	3,204.0000	5.708	0	0	0
2011/09/14	R209 2012/08/02	9.20	Call	Bond Future	7,564.0000	7,194.0000	(4.892)	0	0	0
2011/09/14	R209 2012/08/02	9.20	Put	Bond Future	3,296.0000	3,480.0000	5.583	0	0	0
2011/09/14	R210 2011/11/03			Bond Future	136.7163	135.8202	(0.655)	0.0000	0.0000	600

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2011/09/14	R210 2011/11/03	131.00	Call	Bond Future	5,716.0000	4,820.0000	(15.675)	0	0	0
2011/09/14	R210 2011/11/03	131.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/14	R210 2011/11/03	131.05	Call	Bond Future	5,666.0000	4,770.0000	(15.814)	0	0	0
2011/09/14	R210 2011/11/03	131.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/14	R210 2011/11/03	130.95	Call	Bond Future	5,766.0000	4,870.0000	(15.539)	0	0	0
2011/09/14	R210 2011/11/03	130.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/14	R211 2011/11/03			Bond Future	113.2507	112.8053	(0.393)	0.0000	0.0000	529
2011/09/14	R211 2011/11/03	1.25	Call	Bond Future	112,001.0000	111,555.0000	(0.398)	0	0	0
2011/09/14	R211 2011/11/03	1.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/14	R211 2011/11/03	1.30	Call	Bond Future	111,951.0000	111,505.0000	(0.398)	0	0	0
2011/09/14	R211 2011/11/03	1.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/14	R211 2011/11/03	1.20	Call	Bond Future	112,051.0000	111,605.0000	(0.398)	0	0	0
2011/09/14	R211 2011/11/03	1.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/14	R211 2012/02/02			Bond Future	113.5426	113.0905	(0.398)	0.0000	0.0000	0
2011/09/14	R211 2012/02/02	110.50	Call	Bond Future	3,043.0000	2,590.0000	(14.887)	0	0	0
2011/09/14	R211 2012/02/02	110.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/14	R211 2012/02/02	110.55	Call	Bond Future	2,993.0000	2,540.0000	(15.135)	0	0	0
2011/09/14	R211 2012/02/02	110.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/14	R211 2012/02/02	110.45	Call	Bond Future	3,093.0000	2,640.0000	(14.646)	0	0	0
2011/09/14	R211 2012/02/02	110.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/14	R212 2011/11/03			Bond Future	111.7281	111.1428	(0.524)	0.0000	0.0000	2,667
2011/09/14	R212 2011/11/03	2.50	Call	Bond Future	109,228.0000	108,643.0000	(0.536)	0	0	0
2011/09/14	R212 2011/11/03	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/14	R212 2011/11/03	2.55	Call	Bond Future	109,178.0000	108,593.0000	(0.536)	0	0	0
2011/09/14	R212 2011/11/03	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/14	R212 2011/11/03	2.45	Call	Bond Future	109,278.0000	108,693.0000	(0.535)	0	0	0
2011/09/14	R212 2011/11/03	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/14	R212 2012/02/02			Bond Future	111.8674	111.2735	(0.531)	0.0000	0.0000	0
2011/09/14	R212 2012/02/02	108.50	Call	Bond Future	3,367.0000	2,773.0000	(17.642)	0	0	0
2011/09/14	R212 2012/02/02	108.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/14	R212 2012/02/02	108.55	Call	Bond Future	3,317.0000	2,723.0000	(17.908)	0	0	0
2011/09/14	R212 2012/02/02	108.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/14	R212 2012/02/02	108.45	Call	Bond Future	3,417.0000	2,823.0000	(17.384)	0	0	0



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2011/09/14	R212 2012/02/02	108.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/14	R213 2011/11/03			Bond Future	8.5550	8.6040	0.573	0.0000	0.0000	0
2011/09/14	R213 2011/11/03	8.75	Call	Bond Future	1,603.0000	1,196.0000	(25.390)	0	0	0
2011/09/14	R213 2011/11/03	8.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/14	R213 2011/11/03	8.80	Call	Bond Future	2,006.0000	1,599.0000	(20.289)	0	0	0
2011/09/14	R213 2011/11/03	8.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/14	R213 2011/11/03	8.70	Call	Bond Future	1,196.0000	789.0000	(34.030)	0	0	0
2011/09/14	R213 2011/11/03	8.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/14	R213 2012/02/02			Bond Future	8.6280	8.6780	0.580	0.0000	0.0000	0
2011/09/14	R213 2012/02/02	9.00	Call	Bond Future	2,975.0000	2,566.0000	(13.748)	0	0	0
2011/09/14	R213 2012/02/02	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/14	R213 2012/02/02	9.05	Call	Bond Future	3,363.0000	2,954.0000	(12.162)	0	0	0
2011/09/14	R213 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/14	R213 2012/02/02	8.95	Call	Bond Future	2,584.0000	2,175.0000	(15.828)	0	0	0
2011/09/14	R213 2012/02/02	8.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/14	R213 2012/05/03			Bond Future	8.6920	8.7430	0.587	0.0000	0.0000	0
2011/09/14	R213 2012/05/03	9.25	Call	Bond Future	4,348.0000	3,936.0000	(9.476)	0	0	0
2011/09/14	R213 2012/05/03	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/14	R213 2012/05/03	9.30	Call	Bond Future	4,721.0000	4,309.0000	(8.727)	0	0	0
2011/09/14	R213 2012/05/03	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/14	R213 2012/05/03	9.20	Call	Bond Future	3,972.0000	3,560.0000	(10.373)	0	0	0
2011/09/14	R213 2012/05/03	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/14	R213 2012/08/02			Bond Future	8.7480	8.8010	0.606	0.0000	0.0000	0
2011/09/14	R213 2012/08/02	9.25	Call	Bond Future	3,881.0000	3,458.0000	(10.899)	0	0	0
2011/09/14	R213 2012/08/02	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/14	R213 2012/08/02	9.30	Call	Bond Future	4,252.0000	3,830.0000	(9.925)	0	0	0
2011/09/14	R213 2012/08/02	9.30	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2011/09/14	R213 2012/08/02	9.20	Call	Bond Future	3,506.0000	3,083.0000	(12.065)	0	0	0
2011/09/14	R213 2012/08/02	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/14	RZ02 2011/11/03			Bond Future	0.0050	0.0050	0.000	0.0000	0.0000	0
2011/09/14	RZ02 2011/11/03	1.00	Call	Bond Future	27,590.0000	27,590.0000	0.000	0	0	0
2011/09/14	RZ02 2011/11/03	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/14	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
2011/09/14	RZ02 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/14	RZ02 2011/11/03	0.95	Call	Bond Future	26,333.0000	26,333.0000	0.000	0	0	0
2011/09/14	RZ02 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/14	RZ11 2011/11/03			Bond Future	0.7760	0.7700	(0.773)	0.0000	0.0000	0
2011/09/14	RZ11 2011/11/03	1.00	Call	Bond Future	1,226.0000	1,226.0000	0.000	0	0	0
2011/09/14	RZ11 2011/11/03	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/14	RZ11 2011/11/03	1.05	Call	Bond Future	1,491.0000	1,491.0000	0.000	0	0	0
2011/09/14	RZ11 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/14	RZ11 2011/11/03	0.95	Call	Bond Future	961.0000	961.0000	0.000	0	0	0
2011/09/14	RZ11 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/14	RZ12 2011/11/03			Bond Future	1.9230	1.9190	(0.208)	0.0000	0.0000	0
2011/09/14	RZ12 2011/11/03	2.00	Call	Bond Future	778.0000	778.0000	0.000	0	0	0
2011/09/14	RZ12 2011/11/03	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/14	RZ12 2011/11/03	2.05	Call	Bond Future	1,255.0000	1,255.0000	0.000	0	0	0
2011/09/14	RZ12 2011/11/03	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/14	RZ12 2011/11/03	1.95	Call	Bond Future	298.0000	298.0000	0.000	0	0	0
2011/09/14	RZ12 2011/11/03	1.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/14	TRT1 2011/11/03			Index Future	362.3640	364.0240	0.458	0.0000	0.0000	0
2011/09/14	TRT1 2012/02/02			Index Future	367.2150	368.9020	0.459	0.0000	0.0000	0
<b>Total</b>										<b>290830.00</b>