



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 19/09/2011

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
2011/09/19	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/19	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/19	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/19	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/19	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/19	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/19	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/19	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/19	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/19	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/19	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/19	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/19	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/19	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/19	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/09/19	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/19	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/19	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/19	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/19	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/19	AL7T 2011/11/03			Index Future	403.8390	399.2500	(1.136)	0.0000	0.0000	16
2011/09/19	AL7T 2012/02/02			Index Future	409.6470	404.9900	(1.137)	0.0000	0.0000	0
2011/09/19	ALBI 2011/11/03			Index Future	370.8990	366.6750	(1.139)	0.0000	0.0000	1,690
2011/09/19	ALBI 2012/02/02			Index Future	376.2340	371.9470	(1.139)	0.0000	0.0000	0
2011/09/19	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/19	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/19	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/19	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/19	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/19	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/19	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/19	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/19	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/19	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/19	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/19	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0

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2011/09/19	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/19	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/19	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/19	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/19	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/19	CAAD 2011/09/19			Can-Do Future	0.0000	0.0000	0.000	0.0000	0.0000	0
2011/09/19	CAAE 2011/09/19			Can-Do Future	0.5685	0.8418	48.074	0.0000	0.0000	0
2011/09/19	CAAG 2011/10/24			Can-Do Future	7.4650	7.7335	3.597	0.0000	0.0000	0
2011/09/19	CAAG 2011/10/24	6.70	Call	Can-Do Future	768.0000	1,036.0000	34.896	0	0	0
2011/09/19	CAAG 2011/10/24	6.70	Put	Can-Do Future	3.0000	3.0000	0.000	0	0	0
2011/09/19	CAAG 2011/10/24	6.75	Call	Can-Do Future	719.0000	986.0000	37.135	0	0	0
2011/09/19	CAAG 2011/10/24	6.75	Put	Can-Do Future	4.0000	3.0000	(25.000)	0	0	0
2011/09/19	CAAG 2011/10/24	6.65	Call	Can-Do Future	817.0000	1,085.0000	32.803	0	0	0
2011/09/19	CAAG 2011/10/24	6.65	Put	Can-Do Future	2.0000	2.0000	0.000	0	0	0
2011/09/19	CAAG 2011/10/24	7.00	Put	Can-Do Future	21.0000	7.0000	(66.667)	0	0	0
2011/09/19	CAAG 2011/10/24	7.00	Call	Can-Do Future	486.0000	740.0000	52.263	0	0	14,286
2011/09/19	CAAG 2011/10/24	7.40	Put	Can-Do Future	147.0000	59.0000	(59.864)	0	0	0
2011/09/19	CAAG 2011/10/24	7.40	Call	Can-Do Future	212.0000	392.0000	84.906	0	0	6,757
2011/09/19	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/19	CRD1 2011/11/03			Index Future	165.0850	165.5830	0.302	0.0000	0.0000	0
2011/09/19	CRD1 2012/02/02			Index Future	167.2950	167.8020	0.303	0.0000	0.0000	0
2011/09/19	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/19	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/19	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/09/19	GOVI 2011/11/03			GOVI	371.4220	367.3940	(1.084)	0.0000	0.0000	162
2011/09/19	GOVI 2011/11/03	357.00	Call	GOVI	144,220.0000	103,940.0000	(27.930)	0	0	0
2011/09/19	GOVI 2011/11/03	357.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/09/19	GOVI 2011/11/03	357.01	Call	GOVI	144,120.0000	103,840.0000	(27.949)	0	0	0
2011/09/19	GOVI 2011/11/03	357.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/09/19	GOVI 2011/11/03	356.99	Call	GOVI	144,320.0000	104,040.0000	(27.910)	0	0	0
2011/09/19	GOVI 2011/11/03	356.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/09/19	GOVI 2012/02/02			GOVI	376.7640	372.6760	(1.085)	0.0000	0.0000	0
2011/09/19	GOVI 2012/02/02	369.00	Call	GOVI	77,640.0000	36,760.0000	(52.653)	0	0	0
2011/09/19	GOVI 2012/02/02	369.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/09/19	GOVI 2012/02/02	369.01	Call	GOVI	77,540.0000	36,660.0000	(52.721)	0	0	0
2011/09/19	GOVI 2012/02/02	369.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/09/19	GOVI 2012/02/02	368.99	Call	GOVI	77,740.0000	36,860.0000	(52.586)	0	0	0
2011/09/19	GOVI 2012/02/02	368.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/09/19	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/09/19	IGOV 2011/11/03			Index Future	161.7920	161.6880	(0.064)	0.0000	0.0000	84
2011/09/19	IGOV 2012/02/02			Index Future	164.1190	164.0120	(0.065)	0.0000	0.0000	0
2011/09/19	ILBI 2012/02/02			Index Future	449.2890	449.2890	0.000	0.0000	0.0000	88
2011/09/19	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/09/19	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/09/19	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/09/19	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/09/19	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/09/19	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/09/19	JBAF 2011/09/21			Jibar Tradeable Future	5.5600	5.5700	0.180	0.0000	0.0000	16,389
2011/09/19	JBAF 2011/10/19			Jibar Tradeable Future	5.4700	5.4800	0.183	0.0000	0.0000	1,000
2011/09/19	JBAF 2011/11/16			Jibar Tradeable Future	5.4100	5.4400	0.555	0.0000	0.0000	1,000

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2011/09/19	JBAF 2011/12/21			Jibar Tradeable Future	5.3600	5.4000	0.746	0.0000	0.0000	5,541
2011/09/19	JBAF 2012/01/18			Jibar Tradeable Future	5.3400	5.3800	0.749	0.0000	0.0000	0
2011/09/19	JBAF 2012/02/15			Jibar Tradeable Future	5.2900	5.3600	1.323	0.0000	0.0000	0
2011/09/19	JBAF 2012/03/20			Jibar Tradeable Future	5.2600	5.3400	1.521	0.0000	0.0000	1,340
2011/09/19	JBAF 2012/06/20			Jibar Tradeable Future	5.2900	5.3800	1.701	0.0000	0.0000	2,890
2011/09/19	JBAF 2012/09/19			Jibar Tradeable Future	5.5100	5.6500	2.541	0.0000	0.0000	44,760
2011/09/19	JBAF 2012/12/19			Jibar Tradeable Future	5.7300	5.8700	2.443	0.0000	0.0000	990
2011/09/19	JBAF 2013/03/20			Jibar Tradeable Future	5.9600	6.0900	2.181	0.0000	0.0000	790
2011/09/19	JBAF 2013/06/19			Jibar Tradeable Future	6.2000	6.3500	2.419	0.0000	0.0000	1,250
2011/09/19	JN02 2011/11/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/09/19	JN02 2011/11/03	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/19	JN02 2011/11/03	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/19	JN02 2011/11/03	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/19	JN02 2011/11/03	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/09/19	JN02 2011/11/03	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/09/19	JN02 2011/11/03	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/19	JN05 2011/11/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/09/19	JN05 2011/11/03	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/19	JN05 2011/11/03	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/19	JN05 2011/11/03	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/19	JN05 2011/11/03	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/09/19	JN05 2011/11/03	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/09/19	JN05 2011/11/03	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/19	JN10 2011/11/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/09/19	JN10 2011/11/03	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/19	JN10 2011/11/03	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/19	JN10 2011/11/03	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/19	JN10 2011/11/03	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/09/19	JN10 2011/11/03	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/09/19	JN10 2011/11/03	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/19	OTH1 2011/11/03			Index Future	367.6510	362.4110	(1.425)	0.0000	0.0000	0
2011/09/19	OTH1 2012/02/02			Index Future	372.9380	367.6220	(1.425)	0.0000	0.0000	0

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2011/09/19	R157 2011/11/03			Bond Future	6.8110	7.0180	3.039	0.0000	0.0000	16,861
2011/09/19	R157 2011/11/03	8.25	Call	Bond Future	5,310.0000	4,531.0000	(14.670)	0	0	0
2011/09/19	R157 2011/11/03	8.25	Put	Bond Future	1.0000	5.0000	400.000	0	0	0
2011/09/19	R157 2011/11/03	8.30	Call	Bond Future	5,489.0000	4,709.0000	(14.210)	0	0	0
2011/09/19	R157 2011/11/03	8.30	Put	Bond Future	1.0000	3.0000	200.000	0	0	0
2011/09/19	R157 2011/11/03	8.20	Call	Bond Future	5,131.0000	4,353.0000	(15.163)	0	0	0
2011/09/19	R157 2011/11/03	8.20	Put	Bond Future	2.0000	6.0000	200.000	0	0	0
2011/09/19	R157 2011/11/03	6.55	Put	Bond Future	1,327.0000	1,920.0000	44.687	0	0	0
2011/09/19	R157 2011/11/03	6.55	Call	Bond Future	332.0000	142.0000	(57.229)	0	0	1,200
2011/09/19	R157 2011/11/03	7.00	Put	Bond Future	431.0000	743.0000	72.390	0	0	0
2011/09/19	R157 2011/11/03	7.00	Call	Bond Future	1,145.0000	675.0000	(41.048)	0	0	400
2011/09/19	R157 2011/11/03	7.10	Call	Bond Future	1,406.0000	875.0000	(37.767)	0	0	0
2011/09/19	R157 2011/11/03	7.10	Put	Bond Future	316.0000	567.0000	79.430	0	0	400
2011/09/19	R157 2011/11/03	7.55	Call	Bond Future	2,822.0000	2,106.0000	(25.372)	0	0	0
2011/09/19	R157 2011/11/03	7.55	Put	Bond Future	58.0000	125.0000	115.517	0	0	1,200
2011/09/19	R157 2012/02/02			Bond Future	6.8990	7.1240	3.261	0.0000	0.0000	0
2011/09/19	R157 2012/02/02	8.50	Call	Bond Future	5,596.0000	4,855.0000	(13.242)	0	0	0
2011/09/19	R157 2012/02/02	8.50	Put	Bond Future	92.0000	144.0000	56.522	0	0	0
2011/09/19	R157 2012/02/02	8.55	Call	Bond Future	5,753.0000	5,007.0000	(12.967)	0	0	0
2011/09/19	R157 2012/02/02	8.55	Put	Bond Future	82.0000	130.0000	58.537	0	0	0
2011/09/19	R157 2012/02/02	8.45	Call	Bond Future	5,439.0000	4,702.0000	(13.550)	0	0	0
2011/09/19	R157 2012/02/02	8.45	Put	Bond Future	102.0000	158.0000	54.902	0	0	0
2011/09/19	R157 2012/02/02	6.55	Call	Bond Future	798.0000	536.0000	(32.832)	0	0	0
2011/09/19	R157 2012/02/02	6.55	Put	Bond Future	2,042.0000	2,573.0000	26.004	0	0	130
2011/09/19	R157 2012/02/02	6.00	Put	Bond Future	3,521.0000	4,198.0000	19.227	0	0	0
2011/09/19	R157 2012/02/02	6.00	Call	Bond Future	284.0000	167.0000	(41.197)	0	0	130
2011/09/19	R157 2012/02/02	7.05	Call	Bond Future	1,631.0000	1,203.0000	(26.242)	0	0	0
2011/09/19	R157 2012/02/02	7.05	Put	Bond Future	1,098.0000	1,463.0000	33.242	0	0	130
2011/09/19	R157 2012/05/03			Bond Future	6.9710	7.2170	3.529	0.0000	0.0000	0
2011/09/19	R157 2012/05/03	8.25	Call	Bond Future	4,466.0000	3,796.0000	(15.002)	0	0	0
2011/09/19	R157 2012/05/03	8.25	Put	Bond Future	345.0000	482.0000	39.710	0	0	0
2011/09/19	R157 2012/05/03	8.30	Call	Bond Future	4,600.0000	3,923.0000	(14.717)	0	0	0
2011/09/19	R157 2012/05/03	8.30	Put	Bond Future	322.0000	452.0000	40.373	0	0	0
2011/09/19	R157 2012/05/03	8.20	Call	Bond Future	4,332.0000	3,669.0000	(15.305)	0	0	0

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2011/09/19	R157 2012/05/03	8.20	Put	Bond Future	369.0000	513.0000	39.024	0	0	0
2011/09/19	R157 2012/08/02			Bond Future	7.0210	7.2920	3.860	0.0000	0.0000	0
2011/09/19	R157 2012/08/02	8.00	Call	Bond Future	3,775.0000	3,188.0000	(15.550)	0	0	0
2011/09/19	R157 2012/08/02	8.00	Put	Bond Future	835.0000	1,072.0000	28.383	0	0	0
2011/09/19	R157 2012/08/02	8.05	Call	Bond Future	3,886.0000	3,291.0000	(15.311)	0	0	0
2011/09/19	R157 2012/08/02	8.05	Put	Bond Future	799.0000	1,027.0000	28.536	0	0	0
2011/09/19	R157 2012/08/02	7.95	Call	Bond Future	3,666.0000	3,087.0000	(15.794)	0	0	0
2011/09/19	R157 2012/08/02	7.95	Put	Bond Future	874.0000	1,119.0000	28.032	0	0	0
2011/09/19	R186 2011/11/03			Bond Future	8.2280	8.4410	2.589	0.0000	0.0000	22,456
2011/09/19	R186 2011/11/03	9.00	Call	Bond Future	7,422.0000	5,582.0000	(24.791)	0	0	0
2011/09/19	R186 2011/11/03	9.00	Put	Bond Future	230.0000	440.0000	91.304	0	0	0
2011/09/19	R186 2011/11/03	9.05	Call	Bond Future	7,828.0000	5,959.0000	(23.876)	0	0	0
2011/09/19	R186 2011/11/03	9.05	Put	Bond Future	193.0000	373.0000	93.264	0	0	0
2011/09/19	R186 2011/11/03	8.95	Call	Bond Future	7,020.0000	5,212.0000	(25.755)	0	0	0
2011/09/19	R186 2011/11/03	8.95	Put	Bond Future	275.0000	516.0000	87.636	0	0	0
2011/09/19	R186 2011/11/03	8.75	Put	Bond Future	530.0000	940.0000	77.358	0	0	0
2011/09/19	R186 2011/11/03	8.75	Call	Bond Future	5,463.0000	3,824.0000	(30.002)	0	0	0
2011/09/19	R186 2011/11/03	8.10	Put	Bond Future	2,848.0000	4,134.0000	45.154	0	0	0
2011/09/19	R186 2011/11/03	8.10	Call	Bond Future	1,591.0000	828.0000	(47.957)	0	0	1,275
2011/09/19	R186 2011/11/03	8.35	Put	Bond Future	1,619.0000	2,535.0000	56.578	0	0	0
2011/09/19	R186 2011/11/03	8.35	Call	Bond Future	2,799.0000	1,666.0000	(40.479)	0	0	425
2011/09/19	R186 2011/11/03	8.55	Call	Bond Future	4,036.0000	2,625.0000	(34.960)	0	0	0
2011/09/19	R186 2011/11/03	8.55	Put	Bond Future	957.0000	1,596.0000	66.771	0	0	425
2011/09/19	R186 2011/11/03	9.10	Call	Bond Future	8,237.0000	6,343.0000	(22.994)	0	0	0
2011/09/19	R186 2011/11/03	9.10	Put	Bond Future	160.0000	316.0000	97.500	0	0	1,275
2011/09/19	R186 2011/11/03	7.80	Put	Bond Future	4,947.0000	6,613.0000	33.677	0	0	0
2011/09/19	R186 2011/11/03	7.80	Call	Bond Future	670.0000	286.0000	(57.313)	0	0	250
2011/09/19	R186 2011/11/03	8.00	Call	Bond Future	1,221.0000	597.0000	(51.106)	0	0	0
2011/09/19	R186 2011/11/03	8.00	Put	Bond Future	3,473.0000	4,898.0000	41.031	0	0	250
2011/09/19	R186 2011/11/03	8.20	Call	Bond Future	2,026.0000	1,116.0000	(44.916)	0	0	0
2011/09/19	R186 2011/11/03	8.20	Put	Bond Future	2,299.0000	3,439.0000	49.587	0	0	250
2011/09/19	R186 2012/02/02			Bond Future	8.3020	8.5220	2.650	0.0000	0.0000	5,451
2011/09/19	R186 2012/02/02	9.00	Call	Bond Future	7,901.0000	6,359.0000	(19.517)	0	0	0
2011/09/19	R186 2012/02/02	9.00	Put	Bond Future	1,488.0000	2,023.0000	35.954	0	0	0

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2011/09/19	R186 2012/02/02	9.05	Call	Bond Future	8,233.0000	6,661.0000	(19.094)	0	0	0
2011/09/19	R186 2012/02/02	9.05	Put	Bond Future	1,380.0000	1,885.0000	36.594	0	0	0
2011/09/19	R186 2012/02/02	8.95	Call	Bond Future	7,574.0000	6,064.0000	(19.937)	0	0	0
2011/09/19	R186 2012/02/02	8.95	Put	Bond Future	1,603.0000	2,171.0000	35.434	0	0	0
2011/09/19	R186 2012/02/02	7.75	Put	Bond Future	7,215.0000	8,710.0000	20.721	0	0	0
2011/09/19	R186 2012/02/02	7.75	Call	Bond Future	1,762.0000	1,180.0000	(33.031)	0	0	6,000
2011/09/19	R186 2012/02/02	6.75	Put	Bond Future	16,501.0000	18,477.0000	11.975	0	0	0
2011/09/19	R186 2012/02/02	6.75	Call	Bond Future	222.0000	120.0000	(45.946)	0	0	6,000
2011/09/19	R186 2012/05/03			Bond Future	8.3700	8.5980	2.724	0.0000	0.0000	0
2011/09/19	R186 2012/05/03	9.00	Call	Bond Future	8,481.0000	7,050.0000	(16.873)	0	0	0
2011/09/19	R186 2012/05/03	9.00	Put	Bond Future	2,771.0000	3,454.0000	24.648	0	0	0
2011/09/19	R186 2012/05/03	9.05	Call	Bond Future	8,777.0000	7,321.0000	(16.589)	0	0	0
2011/09/19	R186 2012/05/03	9.05	Put	Bond Future	2,631.0000	3,289.0000	25.010	0	0	0
2011/09/19	R186 2012/05/03	8.95	Call	Bond Future	8,188.0000	6,784.0000	(17.147)	0	0	0
2011/09/19	R186 2012/05/03	8.95	Put	Bond Future	2,916.0000	3,626.0000	24.348	0	0	0
2011/09/19	R186 2012/08/02			Bond Future	8.4320	8.6670	2.787	0.0000	0.0000	0
2011/09/19	R186 2012/08/02	8.75	Call	Bond Future	7,459.0000	6,204.0000	(16.825)	0	0	0
2011/09/19	R186 2012/08/02	8.75	Put	Bond Future	4,575.0000	5,461.0000	19.366	0	0	0
2011/09/19	R186 2012/08/02	8.80	Call	Bond Future	7,720.0000	6,439.0000	(16.593)	0	0	0
2011/09/19	R186 2012/08/02	8.80	Put	Bond Future	4,392.0000	5,252.0000	19.581	0	0	0
2011/09/19	R186 2012/08/02	8.70	Call	Bond Future	7,204.0000	5,974.0000	(17.074)	0	0	0
2011/09/19	R186 2012/08/02	8.70	Put	Bond Future	4,767.0000	5,678.0000	19.111	0	0	0
2011/09/19	R189 2011/11/03			Bond Future	214.3672	214.3665	0.000	0.0000	0.0000	0
2011/09/19	R189 2011/11/03	212.00	Call	Bond Future	2,367.0000	2,366.0000	(0.042)	0	0	0
2011/09/19	R189 2011/11/03	212.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/19	R189 2011/11/03	212.05	Call	Bond Future	2,317.0000	2,316.0000	(0.043)	0	0	0
2011/09/19	R189 2011/11/03	212.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/19	R189 2011/11/03	211.95	Call	Bond Future	2,417.0000	2,416.0000	(0.041)	0	0	0
2011/09/19	R189 2011/11/03	211.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/19	R197 2011/11/03			Bond Future	243.1150	243.1277	0.005	0.0000	0.0000	183
2011/09/19	R197 2011/11/03	238.50	Call	Bond Future	4,615.0000	4,628.0000	0.282	0	0	0
2011/09/19	R197 2011/11/03	238.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/19	R197 2011/11/03	238.55	Call	Bond Future	4,565.0000	4,578.0000	0.285	0	0	0

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2011/09/19	R197 2011/11/03	238.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/19	R197 2011/11/03	238.45	Call	Bond Future	4,665.0000	4,678.0000	0.279	0	0	0
2011/09/19	R197 2011/11/03	238.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/19	R201 2011/11/03			Bond Future	6.4910	6.6840	2.973	0.0000	0.0000	3,090
2011/09/19	R201 2011/11/03	8.00	Call	Bond Future	4,253.0000	3,697.0000	(13.073)	0	0	0
2011/09/19	R201 2011/11/03	8.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/19	R201 2011/11/03	8.05	Call	Bond Future	4,390.0000	3,834.0000	(12.665)	0	0	0
2011/09/19	R201 2011/11/03	8.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/19	R201 2011/11/03	7.95	Call	Bond Future	4,116.0000	3,560.0000	(13.508)	0	0	0
2011/09/19	R201 2011/11/03	7.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/19	R201 2012/02/02			Bond Future	6.5560	6.7680	3.234	0.0000	0.0000	0
2011/09/19	R201 2012/02/02	8.25	Call	Bond Future	4,412.0000	3,857.0000	(12.579)	0	0	0
2011/09/19	R201 2012/02/02	8.25	Put	Bond Future	9.0000	18.0000	100.000	0	0	0
2011/09/19	R201 2012/02/02	8.30	Call	Bond Future	4,536.0000	3,980.0000	(12.257)	0	0	0
2011/09/19	R201 2012/02/02	8.30	Put	Bond Future	7.0000	15.0000	114.286	0	0	0
2011/09/19	R201 2012/02/02	8.20	Call	Bond Future	4,287.0000	3,733.0000	(12.923)	0	0	0
2011/09/19	R201 2012/02/02	8.20	Put	Bond Future	11.0000	21.0000	90.909	0	0	0
2011/09/19	R201 2012/05/03			Bond Future	6.6060	6.8400	3.542	0.0000	0.0000	0
2011/09/19	R201 2012/05/03	7.75	Call	Bond Future	2,943.0000	2,462.0000	(16.344)	0	0	0
2011/09/19	R201 2012/05/03	7.75	Put	Bond Future	190.0000	279.0000	46.842	0	0	0
2011/09/19	R201 2012/05/03	7.80	Call	Bond Future	3,044.0000	2,558.0000	(15.966)	0	0	0
2011/09/19	R201 2012/05/03	7.80	Put	Bond Future	172.0000	257.0000	49.419	0	0	0
2011/09/19	R201 2012/05/03	7.70	Call	Bond Future	2,841.0000	2,367.0000	(16.684)	0	0	0
2011/09/19	R201 2012/05/03	7.70	Put	Bond Future	206.0000	303.0000	47.087	0	0	0
2011/09/19	R201 2012/08/02			Bond Future	6.6280	6.8920	3.983	0.0000	0.0000	0
2011/09/19	R201 2012/08/02	7.50	Call	Bond Future	2,299.0000	1,867.0000	(18.791)	0	0	0
2011/09/19	R201 2012/08/02	7.50	Put	Bond Future	380.0000	534.0000	40.526	0	0	0
2011/09/19	R201 2012/08/02	7.55	Call	Bond Future	2,384.0000	1,945.0000	(18.414)	0	0	0
2011/09/19	R201 2012/08/02	7.55	Put	Bond Future	357.0000	503.0000	40.896	0	0	0
2011/09/19	R201 2012/08/02	7.45	Call	Bond Future	2,215.0000	1,791.0000	(19.142)	0	0	0
2011/09/19	R201 2012/08/02	7.45	Put	Bond Future	405.0000	567.0000	40.000	0	0	0
2011/09/19	R202 2011/11/03			Bond Future	182.4897	181.9179	(0.313)	0.0000	0.0000	30,266
2011/09/19	R202 2011/11/03	0.50	Call	Bond Future	181,990.0000	181,418.0000	(0.314)	0	0	0

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2011/09/19	R202 2011/11/03	0.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/19	R202 2011/11/03	0.55	Call	Bond Future	181,940.0000	181,368.0000	(0.314)	0	0	0
2011/09/19	R202 2011/11/03	0.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/19	R202 2011/11/03	0.45	Call	Bond Future	182,040.0000	181,468.0000	(0.314)	0	0	0
2011/09/19	R202 2011/11/03	0.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/19	R202 2012/02/02			Bond Future	182.4509	181.8702	(0.318)	0.0000	0.0000	0
2011/09/19	R202 2012/02/02	177.00	Call	Bond Future	5,451.0000	4,870.0000	(10.659)	0	0	0
2011/09/19	R202 2012/02/02	177.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/19	R202 2012/02/02	177.05	Call	Bond Future	5,401.0000	4,820.0000	(10.757)	0	0	0
2011/09/19	R202 2012/02/02	177.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/19	R202 2012/02/02	176.95	Call	Bond Future	5,501.0000	4,920.0000	(10.562)	0	0	0
2011/09/19	R202 2012/02/02	176.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/19	R203 2011/11/03			Bond Future	7.5940	7.8040	2.765	0.0000	0.0000	2,153
2011/09/19	R203 2011/11/03	8.50	Call	Bond Future	4,241.0000	3,308.0000	(22.000)	0	0	0
2011/09/19	R203 2011/11/03	8.50	Put	Bond Future	52.0000	109.0000	109.615	0	0	0
2011/09/19	R203 2011/11/03	8.55	Call	Bond Future	4,456.0000	3,513.0000	(21.162)	0	0	0
2011/09/19	R203 2011/11/03	8.55	Put	Bond Future	42.0000	89.0000	111.905	0	0	0
2011/09/19	R203 2011/11/03	8.45	Call	Bond Future	4,027.0000	3,105.0000	(22.895)	0	0	0
2011/09/19	R203 2011/11/03	8.45	Put	Bond Future	63.0000	132.0000	109.524	0	0	0
2011/09/19	R203 2012/02/02			Bond Future	7.6950	7.9170	2.885	0.0000	0.0000	0
2011/09/19	R203 2012/02/02	8.75	Call	Bond Future	5,075.0000	4,240.0000	(16.453)	0	0	0
2011/09/19	R203 2012/02/02	8.75	Put	Bond Future	408.0000	578.0000	41.667	0	0	0
2011/09/19	R203 2012/02/02	8.80	Call	Bond Future	5,257.0000	4,411.0000	(16.093)	0	0	0
2011/09/19	R203 2012/02/02	8.80	Put	Bond Future	376.0000	534.0000	42.021	0	0	0
2011/09/19	R203 2012/02/02	8.70	Call	Bond Future	4,895.0000	4,072.0000	(16.813)	0	0	0
2011/09/19	R203 2012/02/02	8.70	Put	Bond Future	443.0000	625.0000	41.084	0	0	0
2011/09/19	R203 2012/05/03			Bond Future	7.7870	8.0220	3.018	0.0000	0.0000	0
2011/09/19	R203 2012/05/03	8.75	Call	Bond Future	4,972.0000	4,208.0000	(15.366)	0	0	0
2011/09/19	R203 2012/05/03	8.75	Put	Bond Future	873.0000	1,128.0000	29.210	0	0	0
2011/09/19	R203 2012/05/03	8.80	Call	Bond Future	5,131.0000	4,356.0000	(15.104)	0	0	0
2011/09/19	R203 2012/05/03	8.80	Put	Bond Future	825.0000	1,069.0000	29.576	0	0	0
2011/09/19	R203 2012/05/03	8.70	Call	Bond Future	4,815.0000	4,062.0000	(15.639)	0	0	0
2011/09/19	R203 2012/05/03	8.70	Put	Bond Future	924.0000	1,190.0000	28.788	0	0	0
2011/09/19	R203 2012/08/02			Bond Future	7.8680	8.1170	3.165	0.0000	0.0000	0

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2011/09/19	R203 2012/08/02	8.50	Call	Bond Future	4,319.0000	3,656.0000	(15.351)	0	0	0
2011/09/19	R203 2012/08/02	8.50	Put	Bond Future	1,718.0000	2,090.0000	21.653	0	0	0
2011/09/19	R203 2012/08/02	8.55	Call	Bond Future	4,453.0000	3,779.0000	(15.136)	0	0	0
2011/09/19	R203 2012/08/02	8.55	Put	Bond Future	1,650.0000	2,011.0000	21.879	0	0	0
2011/09/19	R203 2012/08/02	8.45	Call	Bond Future	4,186.0000	3,534.0000	(15.576)	0	0	0
2011/09/19	R203 2012/08/02	8.45	Put	Bond Future	1,788.0000	2,171.0000	21.421	0	0	0
2011/09/19	R204 2011/11/03			Bond Future	7.8070	8.0060	2.549	0.0000	0.0000	3,183
2011/09/19	R204 2011/11/03	8.75	Call	Bond Future	5,006.0000	3,988.0000	(20.336)	0	0	0
2011/09/19	R204 2011/11/03	8.75	Put	Bond Future	54.0000	107.0000	98.148	0	0	0
2011/09/19	R204 2011/11/03	8.80	Call	Bond Future	5,250.0000	4,223.0000	(19.562)	0	0	0
2011/09/19	R204 2011/11/03	8.80	Put	Bond Future	44.0000	88.0000	100.000	0	0	0
2011/09/19	R204 2011/11/03	8.70	Call	Bond Future	4,763.0000	3,756.0000	(21.142)	0	0	0
2011/09/19	R204 2011/11/03	8.70	Put	Bond Future	65.0000	130.0000	100.000	0	0	0
2011/09/19	R204 2012/02/02			Bond Future	7.9010	8.1100	2.645	0.0000	0.0000	0
2011/09/19	R204 2012/02/02	9.00	Call	Bond Future	5,942.0000	5,014.0000	(15.618)	0	0	0
2011/09/19	R204 2012/02/02	9.00	Put	Bond Future	381.0000	541.0000	41.995	0	0	0
2011/09/19	R204 2012/02/02	9.05	Call	Bond Future	6,153.0000	5,214.0000	(15.261)	0	0	0
2011/09/19	R204 2012/02/02	9.05	Put	Bond Future	348.0000	498.0000	43.103	0	0	0
2011/09/19	R204 2012/02/02	8.95	Call	Bond Future	5,732.0000	4,816.0000	(15.980)	0	0	0
2011/09/19	R204 2012/02/02	8.95	Put	Bond Future	416.0000	588.0000	41.346	0	0	0
2011/09/19	R204 2012/05/03			Bond Future	7.9890	8.2080	2.741	0.0000	0.0000	0
2011/09/19	R204 2012/05/03	8.75	Call	Bond Future	4,975.0000	4,192.0000	(15.739)	0	0	0
2011/09/19	R204 2012/05/03	8.75	Put	Bond Future	1,209.0000	1,528.0000	26.385	0	0	0
2011/09/19	R204 2012/05/03	8.80	Call	Bond Future	5,157.0000	4,361.0000	(15.435)	0	0	0
2011/09/19	R204 2012/05/03	8.80	Put	Bond Future	1,149.0000	1,456.0000	26.719	0	0	0
2011/09/19	R204 2012/05/03	8.70	Call	Bond Future	4,802.0000	4,032.0000	(16.035)	0	0	0
2011/09/19	R204 2012/05/03	8.70	Put	Bond Future	1,278.0000	1,610.0000	25.978	0	0	0
2011/09/19	R204 2012/08/02			Bond Future	8.0690	8.2990	2.850	0.0000	0.0000	0
2011/09/19	R204 2012/08/02	8.50	Call	Bond Future	4,334.0000	3,657.0000	(15.621)	0	0	0
2011/09/19	R204 2012/08/02	8.50	Put	Bond Future	2,250.0000	2,692.0000	19.644	0	0	0
2011/09/19	R204 2012/08/02	8.55	Call	Bond Future	4,483.0000	3,793.0000	(15.391)	0	0	0
2011/09/19	R204 2012/08/02	8.55	Put	Bond Future	2,161.0000	2,590.0000	19.852	0	0	0
2011/09/19	R204 2012/08/02	8.45	Call	Bond Future	4,187.0000	3,524.0000	(15.835)	0	0	0
2011/09/19	R204 2012/08/02	8.45	Put	Bond Future	2,342.0000	2,798.0000	19.471	0	0	0

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2011/09/19	R206 2011/11/03			Bond Future	6.2860	6.4450	2.529	0.0000	0.0000	12,577
2011/09/19	R206 2011/11/03	7.75	Call	Bond Future	2,940.0000	2,615.0000	(11.054)	0	0	0
2011/09/19	R206 2011/11/03	7.75	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2011/09/19	R206 2011/11/03	7.80	Call	Bond Future	3,038.0000	2,714.0000	(10.665)	0	0	0
2011/09/19	R206 2011/11/03	7.80	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2011/09/19	R206 2011/11/03	7.70	Call	Bond Future	2,841.0000	2,517.0000	(11.404)	0	0	0
2011/09/19	R206 2011/11/03	7.70	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2011/09/19	R206 2012/02/02			Bond Future	6.3480	6.5290	2.851	0.0000	0.0000	0
2011/09/19	R206 2012/02/02	8.00	Call	Bond Future	2,967.0000	2,647.0000	(10.785)	0	0	0
2011/09/19	R206 2012/02/02	8.00	Put	Bond Future	16.0000	25.0000	56.250	0	0	0
2011/09/19	R206 2012/02/02	8.05	Call	Bond Future	3,052.0000	2,731.0000	(10.518)	0	0	0
2011/09/19	R206 2012/02/02	8.05	Put	Bond Future	13.0000	21.0000	61.538	0	0	0
2011/09/19	R206 2012/02/02	7.95	Call	Bond Future	2,881.0000	2,563.0000	(11.038)	0	0	0
2011/09/19	R206 2012/02/02	7.95	Put	Bond Future	17.0000	28.0000	64.706	0	0	0
2011/09/19	R206 2012/05/03			Bond Future	6.3940	6.6030	3.269	0.0000	0.0000	0
2011/09/19	R206 2012/05/03	7.50	Call	Bond Future	1,953.0000	1,687.0000	(13.620)	0	0	0
2011/09/19	R206 2012/05/03	7.50	Put	Bond Future	208.0000	275.0000	32.212	0	0	0
2011/09/19	R206 2012/05/03	7.55	Call	Bond Future	2,017.0000	1,747.0000	(13.386)	0	0	0
2011/09/19	R206 2012/05/03	7.55	Put	Bond Future	194.0000	257.0000	32.474	0	0	0
2011/09/19	R206 2012/05/03	7.45	Call	Bond Future	1,891.0000	1,628.0000	(13.908)	0	0	0
2011/09/19	R206 2012/05/03	7.45	Put	Bond Future	224.0000	294.0000	31.250	0	0	0
2011/09/19	R206 2012/08/02			Bond Future	6.3940	6.6450	3.926	0.0000	0.0000	0
2011/09/19	R206 2012/08/02	7.25	Call	Bond Future	1,531.0000	1,292.0000	(15.611)	0	0	0
2011/09/19	R206 2012/08/02	7.25	Put	Bond Future	369.0000	473.0000	28.184	0	0	0
2011/09/19	R206 2012/08/02	7.30	Call	Bond Future	1,579.0000	1,336.0000	(15.389)	0	0	0
2011/09/19	R206 2012/08/02	7.30	Put	Bond Future	350.0000	450.0000	28.571	0	0	0
2011/09/19	R206 2012/08/02	7.20	Call	Bond Future	1,482.0000	1,247.0000	(15.857)	0	0	0
2011/09/19	R206 2012/08/02	7.20	Put	Bond Future	388.0000	495.0000	27.577	0	0	0
2011/09/19	R207 2011/11/03			Bond Future	7.9590	8.1570	2.488	0.0000	0.0000	8,999
2011/09/19	R207 2011/11/03	8.75	Call	Bond Future	4,550.0000	3,515.0000	(22.747)	0	0	0
2011/09/19	R207 2011/11/03	8.75	Put	Bond Future	116.0000	216.0000	86.207	0	0	0
2011/09/19	R207 2011/11/03	8.80	Call	Bond Future	4,801.0000	3,752.0000	(21.850)	0	0	0
2011/09/19	R207 2011/11/03	8.80	Put	Bond Future	95.0000	181.0000	90.526	0	0	0

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2011/09/19	R207 2011/11/03	8.70	Call	Bond Future	4,301.0000	3,283.0000	(23.669)	0	0	0
2011/09/19	R207 2011/11/03	8.70	Put	Bond Future	139.0000	256.0000	84.173	0	0	0
2011/09/19	R207 2011/11/03	7.90	Put	Bond Future	1,429.0000	2,083.0000	45.766	0	0	0
2011/09/19	R207 2011/11/03	7.90	Call	Bond Future	1,087.0000	607.0000	(44.158)	0	0	2,000
2011/09/19	R207 2011/11/03	8.15	Call	Bond Future	1,875.0000	1,186.0000	(36.747)	0	0	0
2011/09/19	R207 2011/11/03	8.15	Put	Bond Future	780.0000	1,226.0000	57.179	0	0	2,000
2011/09/19	R207 2011/11/03	8.35	Call	Bond Future	2,669.0000	1,830.0000	(31.435)	0	0	0
2011/09/19	R207 2011/11/03	8.35	Put	Bond Future	444.0000	740.0000	66.667	0	0	2,000
2011/09/19	R207 2011/11/03	7.30	Put	Bond Future	4,063.0000	5,097.0000	25.449	0	0	0
2011/09/19	R207 2011/11/03	7.30	Call	Bond Future	160.0000	59.0000	(63.125)	0	0	900
2011/09/19	R207 2011/11/03	7.75	Put	Bond Future	1,951.0000	2,727.0000	39.774	0	0	0
2011/09/19	R207 2011/11/03	7.75	Call	Bond Future	734.0000	375.0000	(48.910)	0	0	300
2011/09/19	R207 2011/11/03	7.95	Put	Bond Future	1,277.0000	1,889.0000	47.925	0	0	300
2011/09/19	R207 2011/11/03	7.95	Call	Bond Future	1,225.0000	702.0000	(42.694)	0	0	0
2011/09/19	R207 2011/11/03	8.40	Call	Bond Future	2,886.0000	2,015.0000	(30.180)	0	0	0
2011/09/19	R207 2011/11/03	8.40	Put	Bond Future	381.0000	645.0000	69.291	0	0	900
2011/09/19	R207 2012/02/02			Bond Future	8.0480	8.2550	2.572	0.0000	0.0000	0
2011/09/19	R207 2012/02/02	9.00	Call	Bond Future	5,744.0000	4,807.0000	(16.313)	0	0	0
2011/09/19	R207 2012/02/02	9.00	Put	Bond Future	582.0000	798.0000	37.113	0	0	0
2011/09/19	R207 2012/02/02	9.05	Call	Bond Future	5,960.0000	5,009.0000	(15.956)	0	0	0
2011/09/19	R207 2012/02/02	9.05	Put	Bond Future	536.0000	739.0000	37.873	0	0	0
2011/09/19	R207 2012/02/02	8.95	Call	Bond Future	5,531.0000	4,608.0000	(16.688)	0	0	0
2011/09/19	R207 2012/02/02	8.95	Put	Bond Future	631.0000	861.0000	36.450	0	0	0
2011/09/19	R207 2012/05/03			Bond Future	8.1340	8.3500	2.656	0.0000	0.0000	0
2011/09/19	R207 2012/05/03	8.75	Call	Bond Future	4,930.0000	4,145.0000	(15.923)	0	0	0
2011/09/19	R207 2012/05/03	8.75	Put	Bond Future	1,641.0000	2,026.0000	23.461	0	0	0
2011/09/19	R207 2012/05/03	8.80	Call	Bond Future	5,108.0000	4,309.0000	(15.642)	0	0	0
2011/09/19	R207 2012/05/03	8.80	Put	Bond Future	1,558.0000	1,929.0000	23.813	0	0	0
2011/09/19	R207 2012/05/03	8.70	Call	Bond Future	4,748.0000	3,978.0000	(16.217)	0	0	0
2011/09/19	R207 2012/05/03	8.70	Put	Bond Future	1,721.0000	2,120.0000	23.184	0	0	0
2011/09/19	R207 2012/08/02			Bond Future	8.2110	8.4370	2.752	0.0000	0.0000	0
2011/09/19	R207 2012/08/02	8.75	Call	Bond Future	5,030.0000	4,278.0000	(14.950)	0	0	0
2011/09/19	R207 2012/08/02	8.75	Put	Bond Future	2,224.0000	2,662.0000	19.694	0	0	0
2011/09/19	R207 2012/08/02	8.80	Call	Bond Future	5,195.0000	4,430.0000	(14.726)	0	0	0
2011/09/19	R207 2012/08/02	8.80	Put	Bond Future	2,135.0000	2,559.0000	19.859	0	0	0

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2011/09/19	R207 2012/08/02	8.70	Call	Bond Future	4,867.0000	4,129.0000	(15.163)	0	0	0
2011/09/19	R207 2012/08/02	8.70	Put	Bond Future	2,317.0000	2,769.0000	19.508	0	0	0
2011/09/19	R208 2011/11/03			Bond Future	7.9900	8.1930	2.541	0.0000	0.0000	6,823
2011/09/19	R208 2011/11/03	8.75	Call	Bond Future	4,687.0000	3,566.0000	(23.917)	0	0	0
2011/09/19	R208 2011/11/03	8.75	Put	Bond Future	138.0000	261.0000	89.130	0	0	0
2011/09/19	R208 2011/11/03	8.80	Call	Bond Future	4,953.0000	3,814.0000	(22.996)	0	0	0
2011/09/19	R208 2011/11/03	8.80	Put	Bond Future	115.0000	220.0000	91.304	0	0	0
2011/09/19	R208 2011/11/03	8.70	Call	Bond Future	4,424.0000	3,322.0000	(24.910)	0	0	0
2011/09/19	R208 2011/11/03	8.70	Put	Bond Future	166.0000	308.0000	85.542	0	0	0
2011/09/19	R208 2011/11/03	7.95	Put	Bond Future	1,449.0000	2,154.0000	48.654	0	0	0
2011/09/19	R208 2011/11/03	7.95	Call	Bond Future	1,201.0000	662.0000	(44.879)	0	0	1,995
2011/09/19	R208 2011/11/03	8.20	Put	Bond Future	783.0000	1,255.0000	60.281	0	0	0
2011/09/19	R208 2011/11/03	8.20	Call	Bond Future	2,069.0000	1,298.0000	(37.264)	0	0	665
2011/09/19	R208 2011/11/03	8.40	Call	Bond Future	2,933.0000	2,001.0000	(31.776)	0	0	0
2011/09/19	R208 2011/11/03	8.40	Put	Bond Future	443.0000	755.0000	70.429	0	0	665
2011/09/19	R208 2011/11/03	8.90	Call	Bond Future	5,492.0000	4,323.0000	(21.286)	0	0	0
2011/09/19	R208 2011/11/03	8.90	Put	Bond Future	80.0000	155.0000	93.750	0	0	1,995
2011/09/19	R208 2012/02/02			Bond Future	8.0710	8.2820	2.614	0.0000	0.0000	0
2011/09/19	R208 2012/02/02	9.00	Call	Bond Future	6,056.0000	5,039.0000	(16.793)	0	0	0
2011/09/19	R208 2012/02/02	9.00	Put	Bond Future	660.0000	905.0000	37.121	0	0	0
2011/09/19	R208 2012/02/02	9.05	Call	Bond Future	6,286.0000	5,254.0000	(16.417)	0	0	0
2011/09/19	R208 2012/02/02	9.05	Put	Bond Future	611.0000	842.0000	37.807	0	0	0
2011/09/19	R208 2012/02/02	8.95	Call	Bond Future	5,829.0000	4,828.0000	(17.173)	0	0	0
2011/09/19	R208 2012/02/02	8.95	Put	Bond Future	713.0000	974.0000	36.606	0	0	0
2011/09/19	R208 2012/05/03			Bond Future	8.1470	8.3660	2.688	0.0000	0.0000	0
2011/09/19	R208 2012/05/03	9.00	Call	Bond Future	6,146.0000	5,207.0000	(15.278)	0	0	0
2011/09/19	R208 2012/05/03	9.00	Put	Bond Future	1,289.0000	1,629.0000	26.377	0	0	0
2011/09/19	R208 2012/05/03	9.05	Call	Bond Future	6,352.0000	5,399.0000	(15.003)	0	0	0
2011/09/19	R208 2012/05/03	9.05	Put	Bond Future	1,221.0000	1,547.0000	26.699	0	0	0
2011/09/19	R208 2012/05/03	8.95	Call	Bond Future	5,941.0000	5,017.0000	(15.553)	0	0	0
2011/09/19	R208 2012/05/03	8.95	Put	Bond Future	1,360.0000	1,715.0000	26.103	0	0	0
2011/09/19	R208 2012/08/02			Bond Future	8.2150	8.4430	2.775	0.0000	0.0000	0
2011/09/19	R208 2012/08/02	8.75	Call	Bond Future	5,395.0000	4,571.0000	(15.273)	0	0	0
2011/09/19	R208 2012/08/02	8.75	Put	Bond Future	2,380.0000	2,856.0000	20.000	0	0	0

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2011/09/19	R208 2012/08/02	8.80	Call	Bond Future	5,575.0000	4,737.0000	(15.031)	0	0	0
2011/09/19	R208 2012/08/02	8.80	Put	Bond Future	2,285.0000	2,747.0000	20.219	0	0	0
2011/09/19	R208 2012/08/02	8.70	Call	Bond Future	5,217.0000	4,408.0000	(15.507)	0	0	0
2011/09/19	R208 2012/08/02	8.70	Put	Bond Future	2,478.0000	2,970.0000	19.855	0	0	0
2011/09/19	R209 2011/11/03			Bond Future	8.4100	8.6170	2.461	0.0000	0.0000	1,383
2011/09/19	R209 2011/11/03	8.75	Call	Bond Future	3,590.0000	2,379.0000	(33.733)	0	0	0
2011/09/19	R209 2011/11/03	8.75	Put	Bond Future	796.0000	1,305.0000	63.945	0	0	0
2011/09/19	R209 2011/11/03	8.80	Call	Bond Future	3,881.0000	2,619.0000	(32.517)	0	0	0
2011/09/19	R209 2011/11/03	8.80	Put	Bond Future	690.0000	1,148.0000	66.377	0	0	0
2011/09/19	R209 2011/11/03	8.70	Call	Bond Future	3,307.0000	2,149.0000	(35.017)	0	0	0
2011/09/19	R209 2011/11/03	8.70	Put	Bond Future	914.0000	1,476.0000	61.488	0	0	0
2011/09/19	R209 2012/02/02			Bond Future	8.4690	8.6820	2.515	0.0000	0.0000	0
2011/09/19	R209 2012/02/02	9.00	Call	Bond Future	5,891.0000	4,675.0000	(20.642)	0	0	0
2011/09/19	R209 2012/02/02	9.00	Put	Bond Future	1,647.0000	2,179.0000	32.301	0	0	0
2011/09/19	R209 2012/02/02	9.05	Call	Bond Future	6,157.0000	4,913.0000	(20.205)	0	0	0
2011/09/19	R209 2012/02/02	9.05	Put	Bond Future	1,533.0000	2,037.0000	32.877	0	0	0
2011/09/19	R209 2012/02/02	8.95	Call	Bond Future	5,630.0000	4,443.0000	(21.083)	0	0	0
2011/09/19	R209 2012/02/02	8.95	Put	Bond Future	1,770.0000	2,331.0000	31.695	0	0	0
2011/09/19	R209 2012/05/03			Bond Future	8.5240	8.7420	2.557	0.0000	0.0000	0
2011/09/19	R209 2012/05/03	9.00	Call	Bond Future	6,428.0000	5,280.0000	(17.859)	0	0	0
2011/09/19	R209 2012/05/03	9.00	Put	Bond Future	2,648.0000	3,269.0000	23.452	0	0	0
2011/09/19	R209 2012/05/03	9.05	Call	Bond Future	6,672.0000	5,500.0000	(17.566)	0	0	0
2011/09/19	R209 2012/05/03	9.05	Put	Bond Future	2,512.0000	3,109.0000	23.766	0	0	0
2011/09/19	R209 2012/05/03	8.95	Call	Bond Future	6,189.0000	5,065.0000	(18.161)	0	0	0
2011/09/19	R209 2012/05/03	8.95	Put	Bond Future	2,792.0000	3,437.0000	23.102	0	0	0
2011/09/19	R209 2012/08/02			Bond Future	8.5720	8.7970	2.625	0.0000	0.0000	0
2011/09/19	R209 2012/08/02	9.25	Call	Bond Future	8,188.0000	6,966.0000	(14.924)	0	0	0
2011/09/19	R209 2012/08/02	9.25	Put	Bond Future	2,943.0000	3,528.0000	19.878	0	0	0
2011/09/19	R209 2012/08/02	9.30	Call	Bond Future	8,429.0000	7,189.0000	(14.711)	0	0	0
2011/09/19	R209 2012/08/02	9.30	Put	Bond Future	2,820.0000	3,387.0000	20.106	0	0	0
2011/09/19	R209 2012/08/02	9.20	Call	Bond Future	7,950.0000	6,746.0000	(15.145)	0	0	0
2011/09/19	R209 2012/08/02	9.20	Put	Bond Future	3,072.0000	3,675.0000	19.629	0	0	0
2011/09/19	R210 2011/11/03			Bond Future	135.4705	135.4775	0.005	0.0000	0.0000	600

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2011/09/19	R210 2011/11/03	131.00	Call	Bond Future	4,471.0000	4,478.0000	0.157	0	0	0
2011/09/19	R210 2011/11/03	131.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/19	R210 2011/11/03	131.05	Call	Bond Future	4,421.0000	4,428.0000	0.158	0	0	0
2011/09/19	R210 2011/11/03	131.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/19	R210 2011/11/03	130.95	Call	Bond Future	4,521.0000	4,528.0000	0.155	0	0	0
2011/09/19	R210 2011/11/03	130.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/19	R211 2011/11/03			Bond Future	112.8110	112.8140	0.003	0.0000	0.0000	529
2011/09/19	R211 2011/11/03	1.25	Call	Bond Future	111,561.0000	111,564.0000	0.003	0	0	0
2011/09/19	R211 2011/11/03	1.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/19	R211 2011/11/03	1.30	Call	Bond Future	111,511.0000	111,514.0000	0.003	0	0	0
2011/09/19	R211 2011/11/03	1.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/19	R211 2011/11/03	1.20	Call	Bond Future	111,611.0000	111,614.0000	0.003	0	0	0
2011/09/19	R211 2011/11/03	1.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/19	R211 2012/02/02			Bond Future	113.0958	113.0982	0.002	0.0000	0.0000	0
2011/09/19	R211 2012/02/02	110.50	Call	Bond Future	2,596.0000	2,598.0000	0.077	0	0	0
2011/09/19	R211 2012/02/02	110.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/19	R211 2012/02/02	110.55	Call	Bond Future	2,546.0000	2,548.0000	0.079	0	0	0
2011/09/19	R211 2012/02/02	110.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/19	R211 2012/02/02	110.45	Call	Bond Future	2,646.0000	2,648.0000	0.076	0	0	0
2011/09/19	R211 2012/02/02	110.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/19	R212 2011/11/03			Bond Future	111.1536	110.4632	(0.621)	0.0000	0.0000	2,667
2011/09/19	R212 2011/11/03	2.50	Call	Bond Future	108,654.0000	107,963.0000	(0.636)	0	0	0
2011/09/19	R212 2011/11/03	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/19	R212 2011/11/03	2.55	Call	Bond Future	108,604.0000	107,913.0000	(0.636)	0	0	0
2011/09/19	R212 2011/11/03	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/19	R212 2011/11/03	2.45	Call	Bond Future	108,704.0000	108,013.0000	(0.636)	0	0	0
2011/09/19	R212 2011/11/03	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/19	R212 2012/02/02			Bond Future	111.2840	110.5830	(0.630)	0.0000	0.0000	0
2011/09/19	R212 2012/02/02	108.50	Call	Bond Future	2,784.0000	2,083.0000	(25.180)	0	0	0
2011/09/19	R212 2012/02/02	108.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/19	R212 2012/02/02	108.55	Call	Bond Future	2,734.0000	2,033.0000	(25.640)	0	0	0
2011/09/19	R212 2012/02/02	108.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/19	R212 2012/02/02	108.45	Call	Bond Future	2,834.0000	2,133.0000	(24.735)	0	0	0

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2011/09/19	R212 2012/02/02	108.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/19	R213 2011/11/03			Bond Future	8.4760	8.6880	2.501	0.0000	0.0000	0
2011/09/19	R213 2011/11/03	8.75	Call	Bond Future	2,265.0000	505.0000	(77.704)	0	0	0
2011/09/19	R213 2011/11/03	8.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/19	R213 2011/11/03	8.80	Call	Bond Future	2,669.0000	908.0000	(65.980)	0	0	0
2011/09/19	R213 2011/11/03	8.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/19	R213 2011/11/03	8.70	Call	Bond Future	1,859.0000	98.0000	(94.728)	0	0	0
2011/09/19	R213 2011/11/03	8.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/19	R213 2012/02/02			Bond Future	8.5460	8.7640	2.551	0.0000	0.0000	0
2011/09/19	R213 2012/02/02	9.00	Call	Bond Future	3,653.0000	1,869.0000	(48.837)	0	0	0
2011/09/19	R213 2012/02/02	9.00	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2011/09/19	R213 2012/02/02	9.05	Call	Bond Future	4,040.0000	2,257.0000	(44.134)	0	0	0
2011/09/19	R213 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/19	R213 2012/02/02	8.95	Call	Bond Future	3,262.0000	1,478.0000	(54.690)	0	0	0
2011/09/19	R213 2012/02/02	8.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/19	R213 2012/05/03			Bond Future	8.6070	8.8320	2.614	0.0000	0.0000	0
2011/09/19	R213 2012/05/03	9.25	Call	Bond Future	5,041.0000	3,225.0000	(36.025)	0	0	0
2011/09/19	R213 2012/05/03	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/19	R213 2012/05/03	9.30	Call	Bond Future	5,414.0000	3,598.0000	(33.543)	0	0	0
2011/09/19	R213 2012/05/03	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/19	R213 2012/05/03	9.20	Call	Bond Future	4,666.0000	2,849.0000	(38.941)	0	0	0
2011/09/19	R213 2012/05/03	9.20	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2011/09/19	R213 2012/08/02			Bond Future	8.6610	8.8930	2.679	0.0000	0.0000	0
2011/09/19	R213 2012/08/02	9.25	Call	Bond Future	4,581.0000	2,731.0000	(40.384)	0	0	0
2011/09/19	R213 2012/08/02	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/19	R213 2012/08/02	9.30	Call	Bond Future	4,953.0000	3,103.0000	(37.351)	0	0	0
2011/09/19	R213 2012/08/02	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/19	R213 2012/08/02	9.20	Call	Bond Future	4,207.0000	2,357.0000	(43.974)	0	0	0
2011/09/19	R213 2012/08/02	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/19	RZ02 2011/11/03			Bond Future	0.0050	0.0050	0.000	0.0000	0.0000	0
2011/09/19	RZ02 2011/11/03	1.00	Call	Bond Future	27,590.0000	27,590.0000	0.000	0	0	0
2011/09/19	RZ02 2011/11/03	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/19	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
2011/09/19	RZ02 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/19	RZ02 2011/11/03	0.95	Call	Bond Future	26,333.0000	26,333.0000	0.000	0	0	0
2011/09/19	RZ02 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/19	RZ11 2011/11/03			Bond Future	0.7760	0.7700	(0.773)	0.0000	0.0000	0
2011/09/19	RZ11 2011/11/03	1.00	Call	Bond Future	1,226.0000	1,226.0000	0.000	0	0	0
2011/09/19	RZ11 2011/11/03	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/19	RZ11 2011/11/03	1.05	Call	Bond Future	1,491.0000	1,491.0000	0.000	0	0	0
2011/09/19	RZ11 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/19	RZ11 2011/11/03	0.95	Call	Bond Future	961.0000	961.0000	0.000	0	0	0
2011/09/19	RZ11 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/19	RZ12 2011/11/03			Bond Future	1.9230	1.9190	(0.208)	0.0000	0.0000	0
2011/09/19	RZ12 2011/11/03	2.00	Call	Bond Future	778.0000	778.0000	0.000	0	0	0
2011/09/19	RZ12 2011/11/03	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/19	RZ12 2011/11/03	2.05	Call	Bond Future	1,255.0000	1,255.0000	0.000	0	0	0
2011/09/19	RZ12 2011/11/03	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/19	RZ12 2011/11/03	1.95	Call	Bond Future	298.0000	298.0000	0.000	0	0	0
2011/09/19	RZ12 2011/11/03	1.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/19	TRT1 2011/11/03			Index Future	362.3640	364.0240	0.458	0.0000	0.0000	0
2011/09/19	TRT1 2012/02/02			Index Future	367.2150	368.9020	0.459	0.0000	0.0000	0
Total										249714.00