



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 20/09/2011

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
2011/09/20	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/20	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/20	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/20	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/20	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/20	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/20	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/20	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/20	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/20	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/20	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/20	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/20	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/20	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/20	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/09/20	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/20	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/20	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/20	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/20	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/20	AL7T 2011/11/03			Index Future	399.2500	401.4720	0.557	0.0000	0.0000	16
2011/09/20	AL7T 2012/02/02			Index Future	404.9900	407.2440	0.557	0.0000	0.0000	0
2011/09/20	ALBI 2011/11/03			Index Future	366.6750	368.1950	0.415	0.0000	0.0000	1,690
2011/09/20	ALBI 2012/02/02			Index Future	371.9470	373.4880	0.414	0.0000	0.0000	0
2011/09/20	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/20	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/20	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/20	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/20	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/20	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/20	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/20	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/20	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/20	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/20	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/20	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0

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2011/09/20	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/20	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/20	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/20	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/20	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/20	CAAG 2011/10/24			Can-Do Future	7.7335	7.7072	(0.340)	0.0000	0.0000	0
2011/09/20	CAAG 2011/10/24	6.70	Call	Can-Do Future	1,036.0000	1,009.0000	(2.606)	0	0	0
2011/09/20	CAAG 2011/10/24	6.70	Put	Can-Do Future	3.0000	2.0000	(33.333)	0	0	0
2011/09/20	CAAG 2011/10/24	6.75	Call	Can-Do Future	986.0000	960.0000	(2.637)	0	0	0
2011/09/20	CAAG 2011/10/24	6.75	Put	Can-Do Future	3.0000	3.0000	0.000	0	0	0
2011/09/20	CAAG 2011/10/24	6.65	Call	Can-Do Future	1,085.0000	1,059.0000	(2.396)	0	0	0
2011/09/20	CAAG 2011/10/24	6.65	Put	Can-Do Future	2.0000	2.0000	0.000	0	0	0
2011/09/20	CAAG 2011/10/24	7.00	Put	Can-Do Future	7.0000	8.0000	14.286	0	0	0
2011/09/20	CAAG 2011/10/24	7.00	Call	Can-Do Future	740.0000	715.0000	(3.378)	0	0	14,286
2011/09/20	CAAG 2011/10/24	7.40	Put	Can-Do Future	59.0000	66.0000	11.864	0	0	0
2011/09/20	CAAG 2011/10/24	7.40	Call	Can-Do Future	392.0000	373.0000	(4.847)	0	0	6,757
2011/09/20	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/20	CRD1 2011/11/03			Index Future	165.0850	165.5830	0.302	0.0000	0.0000	0
2011/09/20	CRD1 2012/02/02			Index Future	167.2950	167.8020	0.303	0.0000	0.0000	0
2011/09/20	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/20	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/20	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/20	GOVI 2011/11/03			GOVI	367.3940	368.9580	0.426	0.0000	0.0000	162
2011/09/20	GOVI 2011/11/03	357.00	Call	GOVI	103,940.0000	119,580.0000	15.047	0	0	0
2011/09/20	GOVI 2011/11/03	357.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/09/20	GOVI 2011/11/03	357.01	Call	GOVI	103,840.0000	119,480.0000	15.062	0	0	0

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2011/09/20	GOVI 2011/11/03	357.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/09/20	GOVI 2011/11/03	356.99	Call	GOVI	104,040.0000	119,680.0000	15.033	0	0	0
2011/09/20	GOVI 2011/11/03	356.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/09/20	GOVI 2012/02/02			GOVI	372.6760	374.2620	0.426	0.0000	0.0000	0
2011/09/20	GOVI 2012/02/02	369.00	Call	GOVI	36,760.0000	52,620.0000	43.145	0	0	0
2011/09/20	GOVI 2012/02/02	369.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/09/20	GOVI 2012/02/02	369.01	Call	GOVI	36,660.0000	52,520.0000	43.262	0	0	0
2011/09/20	GOVI 2012/02/02	369.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/09/20	GOVI 2012/02/02	368.99	Call	GOVI	36,860.0000	52,720.0000	43.028	0	0	0
2011/09/20	GOVI 2012/02/02	368.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/09/20	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/09/20	IGOV 2011/11/03			Index Future	161.6880	161.8010	0.070	0.0000	0.0000	84
2011/09/20	IGOV 2012/02/02			Index Future	164.0120	164.1270	0.070	0.0000	0.0000	0
2011/09/20	ILBI 2012/02/02			Index Future	449.2890	449.2890	0.000	0.0000	0.0000	88
2011/09/20	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/09/20	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/09/20	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/09/20	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/09/20	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/09/20	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/09/20	JBAF 2011/09/21			Jibar Tradeable Future	5.5700	5.5700	0.000	0.0000	0.0000	16,389
2011/09/20	JBAF 2011/10/19			Jibar Tradeable Future	5.4800	5.4600	(0.365)	0.0000	0.0000	1,000
2011/09/20	JBAF 2011/11/16			Jibar Tradeable Future	5.4400	5.4100	(0.551)	0.0000	0.0000	1,000
2011/09/20	JBAF 2011/12/21			Jibar Tradeable Future	5.4000	5.3600	(0.741)	0.0000	0.0000	5,541
2011/09/20	JBAF 2012/01/18			Jibar Tradeable Future	5.3800	5.3300	(0.929)	0.0000	0.0000	0
2011/09/20	JBAF 2012/02/15			Jibar Tradeable Future	5.3600	5.3200	(0.746)	0.0000	0.0000	0
2011/09/20	JBAF 2012/03/20			Jibar Tradeable Future	5.3400	5.2800	(1.124)	0.0000	0.0000	1,340

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2011/09/20	JBAF 2012/06/20			Jibar Tradeable Future	5.3800	5.3400	(0.743)	0.0000	0.0000	2,890
2011/09/20	JBAF 2012/09/19			Jibar Tradeable Future	5.6500	5.5600	(1.593)	0.0000	0.0000	44,760
2011/09/20	JBAF 2012/12/19			Jibar Tradeable Future	5.8700	5.7900	(1.363)	0.0000	0.0000	990
2011/09/20	JBAF 2013/03/20			Jibar Tradeable Future	6.0900	6.0400	(0.821)	0.0000	0.0000	790
2011/09/20	JBAF 2013/06/19			Jibar Tradeable Future	6.3500	6.3100	(0.630)	0.0000	0.0000	1,250
2011/09/20	JN02 2011/11/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/09/20	JN02 2011/11/03	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/20	JN02 2011/11/03	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/20	JN02 2011/11/03	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/20	JN02 2011/11/03	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/09/20	JN02 2011/11/03	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/09/20	JN02 2011/11/03	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/20	JN05 2011/11/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/09/20	JN05 2011/11/03	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/20	JN05 2011/11/03	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/20	JN05 2011/11/03	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/20	JN05 2011/11/03	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/09/20	JN05 2011/11/03	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/09/20	JN05 2011/11/03	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/20	JN10 2011/11/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/09/20	JN10 2011/11/03	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/20	JN10 2011/11/03	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/20	JN10 2011/11/03	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/20	JN10 2011/11/03	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/09/20	JN10 2011/11/03	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/09/20	JN10 2011/11/03	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/20	OTH1 2011/11/03			Index Future	362.4110	363.6950	0.354	0.0000	0.0000	0
2011/09/20	OTH1 2012/02/02			Index Future	367.6220	368.9240	0.354	0.0000	0.0000	0
2011/09/20	R157 2011/11/03			Bond Future	7.0180	6.8920	(1.795)	0.0000	0.0000	16,862
2011/09/20	R157 2011/11/03	8.25	Call	Bond Future	4,531.0000	5,004.0000	10.439	0	0	0
2011/09/20	R157 2011/11/03	8.25	Put	Bond Future	5.0000	2.0000	(60.000)	0	0	0

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2011/09/20	R157 2011/11/03	8.30	Call	Bond Future	4,709.0000	5,182.0000	10.045	0	0	0
2011/09/20	R157 2011/11/03	8.30	Put	Bond Future	3.0000	1.0000	(66.667)	0	0	0
2011/09/20	R157 2011/11/03	8.20	Call	Bond Future	4,353.0000	4,825.0000	10.843	0	0	0
2011/09/20	R157 2011/11/03	8.20	Put	Bond Future	6.0000	3.0000	(50.000)	0	0	0
2011/09/20	R157 2011/11/03	6.55	Put	Bond Future	1,920.0000	1,529.0000	(20.365)	0	0	0
2011/09/20	R157 2011/11/03	6.55	Call	Bond Future	142.0000	227.0000	59.859	0	0	1,200
2011/09/20	R157 2011/11/03	7.00	Put	Bond Future	743.0000	516.0000	(30.552)	0	0	0
2011/09/20	R157 2011/11/03	7.00	Call	Bond Future	675.0000	924.0000	36.889	0	0	400
2011/09/20	R157 2011/11/03	7.10	Call	Bond Future	875.0000	1,164.0000	33.029	0	0	0
2011/09/20	R157 2011/11/03	7.10	Put	Bond Future	567.0000	381.0000	(32.804)	0	0	400
2011/09/20	R157 2011/11/03	7.55	Call	Bond Future	2,106.0000	2,527.0000	19.991	0	0	0
2011/09/20	R157 2011/11/03	7.55	Put	Bond Future	125.0000	70.0000	(44.000)	0	0	1,200
2011/09/20	R157 2012/02/02			Bond Future	7.1240	6.9870	(1.923)	0.0000	0.0000	0
2011/09/20	R157 2012/02/02	8.50	Call	Bond Future	4,855.0000	5,298.0000	9.125	0	0	0
2011/09/20	R157 2012/02/02	8.50	Put	Bond Future	144.0000	105.0000	(27.083)	0	0	0
2011/09/20	R157 2012/02/02	8.55	Call	Bond Future	5,007.0000	5,454.0000	8.928	0	0	0
2011/09/20	R157 2012/02/02	8.55	Put	Bond Future	130.0000	94.0000	(27.692)	0	0	0
2011/09/20	R157 2012/02/02	8.45	Call	Bond Future	4,702.0000	5,142.0000	9.358	0	0	0
2011/09/20	R157 2012/02/02	8.45	Put	Bond Future	158.0000	116.0000	(26.582)	0	0	0
2011/09/20	R157 2012/02/02	6.55	Call	Bond Future	536.0000	675.0000	25.933	0	0	0
2011/09/20	R157 2012/02/02	6.55	Put	Bond Future	2,573.0000	2,230.0000	(13.331)	0	0	130
2011/09/20	R157 2012/02/02	6.00	Put	Bond Future	4,198.0000	3,773.0000	(10.124)	0	0	0
2011/09/20	R157 2012/02/02	6.00	Call	Bond Future	167.0000	225.0000	34.731	0	0	130
2011/09/20	R157 2012/02/02	7.05	Call	Bond Future	1,203.0000	1,440.0000	19.701	0	0	0
2011/09/20	R157 2012/02/02	7.05	Put	Bond Future	1,463.0000	1,218.0000	(16.746)	0	0	130
2011/09/20	R157 2012/05/03			Bond Future	7.2170	7.0680	(2.065)	0.0000	0.0000	0
2011/09/20	R157 2012/05/03	8.25	Call	Bond Future	3,796.0000	4,190.0000	10.379	0	0	0
2011/09/20	R157 2012/05/03	8.25	Put	Bond Future	482.0000	388.0000	(19.502)	0	0	0
2011/09/20	R157 2012/05/03	8.30	Call	Bond Future	3,923.0000	4,322.0000	10.171	0	0	0
2011/09/20	R157 2012/05/03	8.30	Put	Bond Future	452.0000	363.0000	(19.690)	0	0	0
2011/09/20	R157 2012/05/03	8.20	Call	Bond Future	3,669.0000	4,058.0000	10.602	0	0	0
2011/09/20	R157 2012/05/03	8.20	Put	Bond Future	513.0000	414.0000	(19.298)	0	0	0
2011/09/20	R157 2012/08/02			Bond Future	7.2920	7.1290	(2.235)	0.0000	0.0000	0
2011/09/20	R157 2012/08/02	8.00	Call	Bond Future	3,188.0000	3,528.0000	10.665	0	0	0
2011/09/20	R157 2012/08/02	8.00	Put	Bond Future	1,072.0000	917.0000	(14.459)	0	0	0

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2011/09/20	R157 2012/08/02	8.05	Call	Bond Future	3,291.0000	3,635.0000	10.453	0	0	0
2011/09/20	R157 2012/08/02	8.05	Put	Bond Future	1,027.0000	877.0000	(14.606)	0	0	0
2011/09/20	R157 2012/08/02	7.95	Call	Bond Future	3,087.0000	3,421.0000	10.820	0	0	0
2011/09/20	R157 2012/08/02	7.95	Put	Bond Future	1,119.0000	958.0000	(14.388)	0	0	0
2011/09/20	R186 2011/11/03			Bond Future	8.4410	8.4090	(0.379)	0.0000	0.0000	22,456
2011/09/20	R186 2011/11/03	9.00	Call	Bond Future	5,582.0000	5,828.0000	4.407	0	0	0
2011/09/20	R186 2011/11/03	9.00	Put	Bond Future	440.0000	381.0000	(13.409)	0	0	0
2011/09/20	R186 2011/11/03	9.05	Call	Bond Future	5,959.0000	6,212.0000	4.246	0	0	0
2011/09/20	R186 2011/11/03	9.05	Put	Bond Future	373.0000	321.0000	(13.941)	0	0	0
2011/09/20	R186 2011/11/03	8.95	Call	Bond Future	5,212.0000	5,451.0000	4.586	0	0	0
2011/09/20	R186 2011/11/03	8.95	Put	Bond Future	516.0000	451.0000	(12.597)	0	0	0
2011/09/20	R186 2011/11/03	8.75	Put	Bond Future	940.0000	838.0000	(10.851)	0	0	0
2011/09/20	R186 2011/11/03	8.75	Call	Bond Future	3,824.0000	4,026.0000	5.282	0	0	0
2011/09/20	R186 2011/11/03	8.10	Put	Bond Future	4,134.0000	3,894.0000	(5.806)	0	0	0
2011/09/20	R186 2011/11/03	8.10	Call	Bond Future	828.0000	893.0000	7.850	0	0	1,275
2011/09/20	R186 2011/11/03	8.35	Put	Bond Future	2,535.0000	2,346.0000	(7.456)	0	0	0
2011/09/20	R186 2011/11/03	8.35	Call	Bond Future	1,666.0000	1,781.0000	6.903	0	0	425
2011/09/20	R186 2011/11/03	8.55	Call	Bond Future	2,625.0000	2,785.0000	6.095	0	0	0
2011/09/20	R186 2011/11/03	8.55	Put	Bond Future	1,596.0000	1,451.0000	(9.085)	0	0	425
2011/09/20	R186 2011/11/03	9.10	Call	Bond Future	6,343.0000	6,602.0000	4.083	0	0	0
2011/09/20	R186 2011/11/03	9.10	Put	Bond Future	316.0000	270.0000	(14.557)	0	0	1,275
2011/09/20	R186 2011/11/03	7.80	Put	Bond Future	6,613.0000	6,334.0000	(4.219)	0	0	0
2011/09/20	R186 2011/11/03	7.80	Call	Bond Future	286.0000	312.0000	9.091	0	0	250
2011/09/20	R186 2011/11/03	8.00	Call	Bond Future	597.0000	647.0000	8.375	0	0	0
2011/09/20	R186 2011/11/03	8.00	Put	Bond Future	4,898.0000	4,643.0000	(5.206)	0	0	250
2011/09/20	R186 2011/11/03	8.20	Call	Bond Future	1,116.0000	1,200.0000	7.527	0	0	0
2011/09/20	R186 2011/11/03	8.20	Put	Bond Future	3,439.0000	3,218.0000	(6.426)	0	0	250
2011/09/20	R186 2012/02/02			Bond Future	8.5220	8.4890	(0.387)	0.0000	0.0000	2,501
2011/09/20	R186 2012/02/02	9.00	Call	Bond Future	6,359.0000	6,561.0000	3.177	0	0	0
2011/09/20	R186 2012/02/02	9.00	Put	Bond Future	2,023.0000	1,917.0000	(5.240)	0	0	0
2011/09/20	R186 2012/02/02	9.05	Call	Bond Future	6,661.0000	6,868.0000	3.108	0	0	0
2011/09/20	R186 2012/02/02	9.05	Put	Bond Future	1,885.0000	1,784.0000	(5.358)	0	0	0
2011/09/20	R186 2012/02/02	8.95	Call	Bond Future	6,064.0000	6,260.0000	3.232	0	0	0
2011/09/20	R186 2012/02/02	8.95	Put	Bond Future	2,171.0000	2,058.0000	(5.205)	0	0	0

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2011/09/20	R186 2012/02/02	7.75	Put	Bond Future	8,710.0000	8,463.0000	(2.836)	0	0	0
2011/09/20	R186 2012/02/02	7.75	Call	Bond Future	1,180.0000	1,241.0000	5.169	0	0	6,000
2011/09/20	R186 2012/02/02	6.75	Put	Bond Future	18,477.0000	18,177.0000	(1.624)	0	0	0
2011/09/20	R186 2012/02/02	6.75	Call	Bond Future	120.0000	128.0000	6.667	0	0	6,000
2011/09/20	R186 2012/05/03			Bond Future	8.5980	8.5640	(0.395)	0.0000	0.0000	0
2011/09/20	R186 2012/05/03	9.00	Call	Bond Future	7,050.0000	7,238.0000	2.667	0	0	0
2011/09/20	R186 2012/05/03	9.00	Put	Bond Future	3,454.0000	3,330.0000	(3.590)	0	0	0
2011/09/20	R186 2012/05/03	9.05	Call	Bond Future	7,321.0000	7,513.0000	2.623	0	0	0
2011/09/20	R186 2012/05/03	9.05	Put	Bond Future	3,289.0000	3,169.0000	(3.649)	0	0	0
2011/09/20	R186 2012/05/03	8.95	Call	Bond Future	6,784.0000	6,968.0000	2.712	0	0	0
2011/09/20	R186 2012/05/03	8.95	Put	Bond Future	3,626.0000	3,499.0000	(3.502)	0	0	0
2011/09/20	R186 2012/08/02			Bond Future	8.6670	8.6330	(0.392)	0.0000	0.0000	0
2011/09/20	R186 2012/08/02	8.75	Call	Bond Future	6,204.0000	6,363.0000	2.563	0	0	0
2011/09/20	R186 2012/08/02	8.75	Put	Bond Future	5,461.0000	5,314.0000	(2.692)	0	0	0
2011/09/20	R186 2012/08/02	8.80	Call	Bond Future	6,439.0000	6,601.0000	2.516	0	0	0
2011/09/20	R186 2012/08/02	8.80	Put	Bond Future	5,252.0000	5,108.0000	(2.742)	0	0	0
2011/09/20	R186 2012/08/02	8.70	Call	Bond Future	5,974.0000	6,129.0000	2.595	0	0	0
2011/09/20	R186 2012/08/02	8.70	Put	Bond Future	5,678.0000	5,527.0000	(2.659)	0	0	0
2011/09/20	R189 2011/11/03			Bond Future	214.3665	214.3339	(0.015)	0.0000	0.0000	0
2011/09/20	R189 2011/11/03	212.00	Call	Bond Future	2,366.0000	2,334.0000	(1.352)	0	0	0
2011/09/20	R189 2011/11/03	212.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/20	R189 2011/11/03	212.05	Call	Bond Future	2,316.0000	2,284.0000	(1.382)	0	0	0
2011/09/20	R189 2011/11/03	212.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/20	R189 2011/11/03	211.95	Call	Bond Future	2,416.0000	2,384.0000	(1.325)	0	0	0
2011/09/20	R189 2011/11/03	211.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/20	R197 2011/11/03			Bond Future	243.1277	243.1400	0.005	0.0000	0.0000	183
2011/09/20	R197 2011/11/03	238.50	Call	Bond Future	4,628.0000	4,640.0000	0.259	0	0	0
2011/09/20	R197 2011/11/03	238.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/20	R197 2011/11/03	238.55	Call	Bond Future	4,578.0000	4,590.0000	0.262	0	0	0
2011/09/20	R197 2011/11/03	238.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/20	R197 2011/11/03	238.45	Call	Bond Future	4,678.0000	4,690.0000	0.257	0	0	0
2011/09/20	R197 2011/11/03	238.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/20	R201 2011/11/03			Bond Future	6.6840	6.5420	(2.124)	0.0000	0.0000	3,090

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2011/09/20	R201 2011/11/03	8.00	Call	Bond Future	3,697.0000	4,106.0000	11.063	0	0	0
2011/09/20	R201 2011/11/03	8.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/20	R201 2011/11/03	8.05	Call	Bond Future	3,834.0000	4,243.0000	10.668	0	0	0
2011/09/20	R201 2011/11/03	8.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/20	R201 2011/11/03	7.95	Call	Bond Future	3,560.0000	3,968.0000	11.461	0	0	0
2011/09/20	R201 2011/11/03	7.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/20	R201 2012/02/02			Bond Future	6.7680	6.6120	(2.305)	0.0000	0.0000	0
2011/09/20	R201 2012/02/02	8.25	Call	Bond Future	3,857.0000	4,263.0000	10.526	0	0	0
2011/09/20	R201 2012/02/02	8.25	Put	Bond Future	18.0000	9.0000	(50.000)	0	0	0
2011/09/20	R201 2012/02/02	8.30	Call	Bond Future	3,980.0000	4,388.0000	10.251	0	0	0
2011/09/20	R201 2012/02/02	8.30	Put	Bond Future	15.0000	8.0000	(46.667)	0	0	0
2011/09/20	R201 2012/02/02	8.20	Call	Bond Future	3,733.0000	4,139.0000	10.876	0	0	0
2011/09/20	R201 2012/02/02	8.20	Put	Bond Future	21.0000	12.0000	(42.857)	0	0	0
2011/09/20	R201 2012/05/03			Bond Future	6.8400	6.6680	(2.515)	0.0000	0.0000	0
2011/09/20	R201 2012/05/03	7.75	Call	Bond Future	2,462.0000	2,808.0000	14.054	0	0	0
2011/09/20	R201 2012/05/03	7.75	Put	Bond Future	279.0000	206.0000	(26.165)	0	0	0
2011/09/20	R201 2012/05/03	7.80	Call	Bond Future	2,558.0000	2,908.0000	13.683	0	0	0
2011/09/20	R201 2012/05/03	7.80	Put	Bond Future	257.0000	188.0000	(26.848)	0	0	0
2011/09/20	R201 2012/05/03	7.70	Call	Bond Future	2,367.0000	2,707.0000	14.364	0	0	0
2011/09/20	R201 2012/05/03	7.70	Put	Bond Future	303.0000	224.0000	(26.073)	0	0	0
2011/09/20	R201 2012/08/02			Bond Future	6.8920	6.6990	(2.800)	0.0000	0.0000	0
2011/09/20	R201 2012/08/02	7.50	Call	Bond Future	1,867.0000	2,174.0000	16.443	0	0	0
2011/09/20	R201 2012/08/02	7.50	Put	Bond Future	534.0000	413.0000	(22.659)	0	0	0
2011/09/20	R201 2012/08/02	7.55	Call	Bond Future	1,945.0000	2,258.0000	16.093	0	0	0
2011/09/20	R201 2012/08/02	7.55	Put	Bond Future	503.0000	389.0000	(22.664)	0	0	0
2011/09/20	R201 2012/08/02	7.45	Call	Bond Future	1,791.0000	2,092.0000	16.806	0	0	0
2011/09/20	R201 2012/08/02	7.45	Put	Bond Future	567.0000	440.0000	(22.399)	0	0	0
2011/09/20	R202 2011/11/03			Bond Future	181.9179	182.5084	0.325	0.0000	0.0000	30,266
2011/09/20	R202 2011/11/03	0.50	Call	Bond Future	181,418.0000	182,008.0000	0.325	0	0	0
2011/09/20	R202 2011/11/03	0.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/20	R202 2011/11/03	0.55	Call	Bond Future	181,368.0000	181,958.0000	0.325	0	0	0
2011/09/20	R202 2011/11/03	0.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/20	R202 2011/11/03	0.45	Call	Bond Future	181,468.0000	182,058.0000	0.325	0	0	0
2011/09/20	R202 2011/11/03	0.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/09/20	R202 2012/02/02			Bond Future	181.8702	182.4688	0.329	0.0000	0.0000	0
2011/09/20	R202 2012/02/02	177.00	Call	Bond Future	4,870.0000	5,469.0000	12.300	0	0	0
2011/09/20	R202 2012/02/02	177.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/20	R202 2012/02/02	177.05	Call	Bond Future	4,820.0000	5,419.0000	12.427	0	0	0
2011/09/20	R202 2012/02/02	177.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/20	R202 2012/02/02	176.95	Call	Bond Future	4,920.0000	5,519.0000	12.175	0	0	0
2011/09/20	R202 2012/02/02	176.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/20	R203 2011/11/03			Bond Future	7.8040	7.6900	(1.461)	0.0000	0.0000	2,153
2011/09/20	R203 2011/11/03	8.50	Call	Bond Future	3,308.0000	3,799.0000	14.843	0	0	0
2011/09/20	R203 2011/11/03	8.50	Put	Bond Future	109.0000	64.0000	(41.284)	0	0	0
2011/09/20	R203 2011/11/03	8.55	Call	Bond Future	3,513.0000	4,012.0000	14.204	0	0	0
2011/09/20	R203 2011/11/03	8.55	Put	Bond Future	89.0000	52.0000	(41.573)	0	0	0
2011/09/20	R203 2011/11/03	8.45	Call	Bond Future	3,105.0000	3,588.0000	15.556	0	0	0
2011/09/20	R203 2011/11/03	8.45	Put	Bond Future	132.0000	78.0000	(40.909)	0	0	0
2011/09/20	R203 2012/02/02			Bond Future	7.9170	7.7960	(1.528)	0.0000	0.0000	0
2011/09/20	R203 2012/02/02	8.75	Call	Bond Future	4,240.0000	4,676.0000	10.283	0	0	0
2011/09/20	R203 2012/02/02	8.75	Put	Bond Future	578.0000	468.0000	(19.031)	0	0	0
2011/09/20	R203 2012/02/02	8.80	Call	Bond Future	4,411.0000	4,854.0000	10.043	0	0	0
2011/09/20	R203 2012/02/02	8.80	Put	Bond Future	534.0000	431.0000	(19.288)	0	0	0
2011/09/20	R203 2012/02/02	8.70	Call	Bond Future	4,072.0000	4,500.0000	10.511	0	0	0
2011/09/20	R203 2012/02/02	8.70	Put	Bond Future	625.0000	507.0000	(18.880)	0	0	0
2011/09/20	R203 2012/05/03			Bond Future	8.0220	7.8940	(1.596)	0.0000	0.0000	0
2011/09/20	R203 2012/05/03	8.75	Call	Bond Future	4,208.0000	4,605.0000	9.434	0	0	0
2011/09/20	R203 2012/05/03	8.75	Put	Bond Future	1,128.0000	972.0000	(13.830)	0	0	0
2011/09/20	R203 2012/05/03	8.80	Call	Bond Future	4,356.0000	4,760.0000	9.275	0	0	0
2011/09/20	R203 2012/05/03	8.80	Put	Bond Future	1,069.0000	919.0000	(14.032)	0	0	0
2011/09/20	R203 2012/05/03	8.70	Call	Bond Future	4,062.0000	4,453.0000	9.626	0	0	0
2011/09/20	R203 2012/05/03	8.70	Put	Bond Future	1,190.0000	1,027.0000	(13.697)	0	0	0
2011/09/20	R203 2012/08/02			Bond Future	8.1170	7.9820	(1.663)	0.0000	0.0000	0
2011/09/20	R203 2012/08/02	8.50	Call	Bond Future	3,656.0000	3,996.0000	9.300	0	0	0
2011/09/20	R203 2012/08/02	8.50	Put	Bond Future	2,090.0000	1,871.0000	(10.478)	0	0	0
2011/09/20	R203 2012/08/02	8.55	Call	Bond Future	3,779.0000	4,125.0000	9.156	0	0	0
2011/09/20	R203 2012/08/02	8.55	Put	Bond Future	2,011.0000	1,797.0000	(10.641)	0	0	0
2011/09/20	R203 2012/08/02	8.45	Call	Bond Future	3,534.0000	3,869.0000	9.479	0	0	0

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2011/09/20	R203 2012/08/02	8.45	Put	Bond Future	2,171.0000	1,946.0000	(10.364)	0	0	0
2011/09/20	R204 2011/11/03			Bond Future	8.0060	7.8920	(1.424)	0.0000	0.0000	3,183
2011/09/20	R204 2011/11/03	8.75	Call	Bond Future	3,988.0000	4,556.0000	14.243	0	0	0
2011/09/20	R204 2011/11/03	8.75	Put	Bond Future	107.0000	63.0000	(41.121)	0	0	0
2011/09/20	R204 2011/11/03	8.80	Call	Bond Future	4,223.0000	4,798.0000	13.616	0	0	0
2011/09/20	R204 2011/11/03	8.80	Put	Bond Future	88.0000	51.0000	(42.045)	0	0	0
2011/09/20	R204 2011/11/03	8.70	Call	Bond Future	3,756.0000	4,316.0000	14.909	0	0	0
2011/09/20	R204 2011/11/03	8.70	Put	Bond Future	130.0000	78.0000	(40.000)	0	0	0
2011/09/20	R204 2012/02/02			Bond Future	8.1100	7.9900	(1.480)	0.0000	0.0000	0
2011/09/20	R204 2012/02/02	9.00	Call	Bond Future	5,014.0000	5,527.0000	10.231	0	0	0
2011/09/20	R204 2012/02/02	9.00	Put	Bond Future	541.0000	431.0000	(20.333)	0	0	0
2011/09/20	R204 2012/02/02	9.05	Call	Bond Future	5,214.0000	5,734.0000	9.973	0	0	0
2011/09/20	R204 2012/02/02	9.05	Put	Bond Future	498.0000	395.0000	(20.683)	0	0	0
2011/09/20	R204 2012/02/02	8.95	Call	Bond Future	4,816.0000	5,321.0000	10.486	0	0	0
2011/09/20	R204 2012/02/02	8.95	Put	Bond Future	588.0000	470.0000	(20.068)	0	0	0
2011/09/20	R204 2012/05/03			Bond Future	8.2080	8.0830	(1.523)	0.0000	0.0000	0
2011/09/20	R204 2012/05/03	8.75	Call	Bond Future	4,192.0000	4,616.0000	10.115	0	0	0
2011/09/20	R204 2012/05/03	8.75	Put	Bond Future	1,528.0000	1,325.0000	(13.285)	0	0	0
2011/09/20	R204 2012/05/03	8.80	Call	Bond Future	4,361.0000	4,793.0000	9.906	0	0	0
2011/09/20	R204 2012/05/03	8.80	Put	Bond Future	1,456.0000	1,260.0000	(13.462)	0	0	0
2011/09/20	R204 2012/05/03	8.70	Call	Bond Future	4,032.0000	4,448.0000	10.317	0	0	0
2011/09/20	R204 2012/05/03	8.70	Put	Bond Future	1,610.0000	1,399.0000	(13.106)	0	0	0
2011/09/20	R204 2012/08/02			Bond Future	8.2990	8.1680	(1.579)	0.0000	0.0000	0
2011/09/20	R204 2012/08/02	8.50	Call	Bond Future	3,657.0000	4,021.0000	9.954	0	0	0
2011/09/20	R204 2012/08/02	8.50	Put	Bond Future	2,692.0000	2,421.0000	(10.067)	0	0	0
2011/09/20	R204 2012/08/02	8.55	Call	Bond Future	3,793.0000	4,164.0000	9.781	0	0	0
2011/09/20	R204 2012/08/02	8.55	Put	Bond Future	2,590.0000	2,326.0000	(10.193)	0	0	0
2011/09/20	R204 2012/08/02	8.45	Call	Bond Future	3,524.0000	3,880.0000	10.102	0	0	0
2011/09/20	R204 2012/08/02	8.45	Put	Bond Future	2,798.0000	2,519.0000	(9.971)	0	0	0
2011/09/20	R206 2011/11/03			Bond Future	6.4450	6.3060	(2.157)	0.0000	0.0000	12,577
2011/09/20	R206 2011/11/03	7.75	Call	Bond Future	2,615.0000	2,899.0000	10.860	0	0	0
2011/09/20	R206 2011/11/03	7.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/20	R206 2011/11/03	7.80	Call	Bond Future	2,714.0000	2,997.0000	10.427	0	0	0

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2011/09/20	R206 2011/11/03	7.80	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2011/09/20	R206 2011/11/03	7.70	Call	Bond Future	2,517.0000	2,800.0000	11.244	0	0	0
2011/09/20	R206 2011/11/03	7.70	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2011/09/20	R206 2012/02/02			Bond Future	6.5290	6.3710	(2.420)	0.0000	0.0000	0
2011/09/20	R206 2012/02/02	8.00	Call	Bond Future	2,647.0000	2,924.0000	10.465	0	0	0
2011/09/20	R206 2012/02/02	8.00	Put	Bond Future	25.0000	15.0000	(40.000)	0	0	0
2011/09/20	R206 2012/02/02	8.05	Call	Bond Future	2,731.0000	3,010.0000	10.216	0	0	0
2011/09/20	R206 2012/02/02	8.05	Put	Bond Future	21.0000	13.0000	(38.095)	0	0	0
2011/09/20	R206 2012/02/02	7.95	Call	Bond Future	2,563.0000	2,839.0000	10.769	0	0	0
2011/09/20	R206 2012/02/02	7.95	Put	Bond Future	28.0000	17.0000	(39.286)	0	0	0
2011/09/20	R206 2012/05/03			Bond Future	6.6030	6.4200	(2.771)	0.0000	0.0000	0
2011/09/20	R206 2012/05/03	7.50	Call	Bond Future	1,687.0000	1,915.0000	13.515	0	0	0
2011/09/20	R206 2012/05/03	7.50	Put	Bond Future	275.0000	212.0000	(22.909)	0	0	0
2011/09/20	R206 2012/05/03	7.55	Call	Bond Future	1,747.0000	1,978.0000	13.223	0	0	0
2011/09/20	R206 2012/05/03	7.55	Put	Bond Future	257.0000	197.0000	(23.346)	0	0	0
2011/09/20	R206 2012/05/03	7.45	Call	Bond Future	1,628.0000	1,853.0000	13.821	0	0	0
2011/09/20	R206 2012/05/03	7.45	Put	Bond Future	294.0000	228.0000	(22.449)	0	0	0
2011/09/20	R206 2012/08/02			Bond Future	6.6450	6.4280	(3.266)	0.0000	0.0000	0
2011/09/20	R206 2012/08/02	7.25	Call	Bond Future	1,292.0000	1,493.0000	15.557	0	0	0
2011/09/20	R206 2012/08/02	7.25	Put	Bond Future	473.0000	378.0000	(20.085)	0	0	0
2011/09/20	R206 2012/08/02	7.30	Call	Bond Future	1,336.0000	1,541.0000	15.344	0	0	0
2011/09/20	R206 2012/08/02	7.30	Put	Bond Future	450.0000	359.0000	(20.222)	0	0	0
2011/09/20	R206 2012/08/02	7.20	Call	Bond Future	1,247.0000	1,445.0000	15.878	0	0	0
2011/09/20	R206 2012/08/02	7.20	Put	Bond Future	495.0000	397.0000	(19.798)	0	0	0
2011/09/20	R207 2011/11/03			Bond Future	8.1570	8.0640	(1.140)	0.0000	0.0000	8,999
2011/09/20	R207 2011/11/03	8.75	Call	Bond Future	3,515.0000	3,977.0000	13.144	0	0	0
2011/09/20	R207 2011/11/03	8.75	Put	Bond Future	216.0000	147.0000	(31.944)	0	0	0
2011/09/20	R207 2011/11/03	8.80	Call	Bond Future	3,752.0000	4,223.0000	12.553	0	0	0
2011/09/20	R207 2011/11/03	8.80	Put	Bond Future	181.0000	121.0000	(33.149)	0	0	0
2011/09/20	R207 2011/11/03	8.70	Call	Bond Future	3,283.0000	3,734.0000	13.737	0	0	0
2011/09/20	R207 2011/11/03	8.70	Put	Bond Future	256.0000	176.0000	(31.250)	0	0	0
2011/09/20	R207 2011/11/03	7.90	Put	Bond Future	2,083.0000	1,725.0000	(17.187)	0	0	0
2011/09/20	R207 2011/11/03	7.90	Call	Bond Future	607.0000	780.0000	28.501	0	0	2,000
2011/09/20	R207 2011/11/03	8.15	Call	Bond Future	1,186.0000	1,457.0000	22.850	0	0	0

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2011/09/20	R207 2011/11/03	8.15	Put	Bond Future	1,226.0000	966.0000	(21.207)	0	0	2,000
2011/09/20	R207 2011/11/03	8.35	Call	Bond Future	1,830.0000	2,179.0000	19.071	0	0	0
2011/09/20	R207 2011/11/03	8.35	Put	Bond Future	740.0000	558.0000	(24.595)	0	0	2,000
2011/09/20	R207 2011/11/03	7.30	Put	Bond Future	5,097.0000	4,593.0000	(9.888)	0	0	0
2011/09/20	R207 2011/11/03	7.30	Call	Bond Future	59.0000	86.0000	45.763	0	0	900
2011/09/20	R207 2011/11/03	7.75	Put	Bond Future	2,727.0000	2,318.0000	(14.998)	0	0	0
2011/09/20	R207 2011/11/03	7.75	Call	Bond Future	375.0000	497.0000	32.533	0	0	300
2011/09/20	R207 2011/11/03	7.95	Put	Bond Future	1,889.0000	1,550.0000	(17.946)	0	0	300
2011/09/20	R207 2011/11/03	7.95	Call	Bond Future	702.0000	894.0000	27.350	0	0	0
2011/09/20	R207 2011/11/03	8.40	Call	Bond Future	2,015.0000	2,381.0000	18.164	0	0	0
2011/09/20	R207 2011/11/03	8.40	Put	Bond Future	645.0000	480.0000	(25.581)	0	0	900
2011/09/20	R207 2012/02/02			Bond Future	8.2550	8.1580	(1.175)	0.0000	0.0000	0
2011/09/20	R207 2012/02/02	9.00	Call	Bond Future	4,807.0000	5,222.0000	8.633	0	0	0
2011/09/20	R207 2012/02/02	9.00	Put	Bond Future	798.0000	675.0000	(15.414)	0	0	0
2011/09/20	R207 2012/02/02	9.05	Call	Bond Future	5,009.0000	5,432.0000	8.445	0	0	0
2011/09/20	R207 2012/02/02	9.05	Put	Bond Future	739.0000	623.0000	(15.697)	0	0	0
2011/09/20	R207 2012/02/02	8.95	Call	Bond Future	4,608.0000	5,016.0000	8.854	0	0	0
2011/09/20	R207 2012/02/02	8.95	Put	Bond Future	861.0000	731.0000	(15.099)	0	0	0
2011/09/20	R207 2012/05/03			Bond Future	8.3500	8.2480	(1.222)	0.0000	0.0000	0
2011/09/20	R207 2012/05/03	8.75	Call	Bond Future	4,145.0000	4,491.0000	8.347	0	0	0
2011/09/20	R207 2012/05/03	8.75	Put	Bond Future	2,026.0000	1,822.0000	(10.069)	0	0	0
2011/09/20	R207 2012/05/03	8.80	Call	Bond Future	4,309.0000	4,662.0000	8.192	0	0	0
2011/09/20	R207 2012/05/03	8.80	Put	Bond Future	1,929.0000	1,732.0000	(10.213)	0	0	0
2011/09/20	R207 2012/05/03	8.70	Call	Bond Future	3,978.0000	4,317.0000	8.522	0	0	0
2011/09/20	R207 2012/05/03	8.70	Put	Bond Future	2,120.0000	1,909.0000	(9.953)	0	0	0
2011/09/20	R207 2012/08/02			Bond Future	8.4370	8.3320	(1.245)	0.0000	0.0000	0
2011/09/20	R207 2012/08/02	8.75	Call	Bond Future	4,278.0000	4,606.0000	7.667	0	0	0
2011/09/20	R207 2012/08/02	8.75	Put	Bond Future	2,662.0000	2,440.0000	(8.340)	0	0	0
2011/09/20	R207 2012/08/02	8.80	Call	Bond Future	4,430.0000	4,764.0000	7.540	0	0	0
2011/09/20	R207 2012/08/02	8.80	Put	Bond Future	2,559.0000	2,343.0000	(8.441)	0	0	0
2011/09/20	R207 2012/08/02	8.70	Call	Bond Future	4,129.0000	4,451.0000	7.798	0	0	0
2011/09/20	R207 2012/08/02	8.70	Put	Bond Future	2,769.0000	2,540.0000	(8.270)	0	0	0
2011/09/20	R208 2011/11/03			Bond Future	8.1930	8.1060	(1.062)	0.0000	0.0000	6,822
2011/09/20	R208 2011/11/03	8.75	Call	Bond Future	3,566.0000	4,019.0000	12.703	0	0	0

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2011/09/20	R208 2011/11/03	8.75	Put	Bond Future	261.0000	184.0000	(29.502)	0	0	0
2011/09/20	R208 2011/11/03	8.80	Call	Bond Future	3,814.0000	4,277.0000	12.139	0	0	0
2011/09/20	R208 2011/11/03	8.80	Put	Bond Future	220.0000	153.0000	(30.455)	0	0	0
2011/09/20	R208 2011/11/03	8.70	Call	Bond Future	3,322.0000	3,764.0000	13.305	0	0	0
2011/09/20	R208 2011/11/03	8.70	Put	Bond Future	308.0000	219.0000	(28.896)	0	0	0
2011/09/20	R208 2011/11/03	7.95	Put	Bond Future	2,154.0000	1,799.0000	(16.481)	0	0	0
2011/09/20	R208 2011/11/03	7.95	Call	Bond Future	662.0000	838.0000	26.586	0	0	1,995
2011/09/20	R208 2011/11/03	8.20	Put	Bond Future	1,255.0000	1,000.0000	(20.319)	0	0	0
2011/09/20	R208 2011/11/03	8.20	Call	Bond Future	1,298.0000	1,573.0000	21.186	0	0	665
2011/09/20	R208 2011/11/03	8.40	Call	Bond Future	2,001.0000	2,353.0000	17.591	0	0	0
2011/09/20	R208 2011/11/03	8.40	Put	Bond Future	755.0000	576.0000	(23.709)	0	0	665
2011/09/20	R208 2011/11/03	8.90	Call	Bond Future	4,323.0000	4,804.0000	11.127	0	0	0
2011/09/20	R208 2011/11/03	8.90	Put	Bond Future	155.0000	105.0000	(32.258)	0	0	1,995
2011/09/20	R208 2012/02/02			Bond Future	8.2820	8.1910	(1.099)	0.0000	0.0000	0
2011/09/20	R208 2012/02/02	9.00	Call	Bond Future	5,039.0000	5,452.0000	8.196	0	0	0
2011/09/20	R208 2012/02/02	9.00	Put	Bond Future	905.0000	777.0000	(14.144)	0	0	0
2011/09/20	R208 2012/02/02	9.05	Call	Bond Future	5,254.0000	5,674.0000	7.994	0	0	0
2011/09/20	R208 2012/02/02	9.05	Put	Bond Future	842.0000	720.0000	(14.489)	0	0	0
2011/09/20	R208 2012/02/02	8.95	Call	Bond Future	4,828.0000	5,233.0000	8.389	0	0	0
2011/09/20	R208 2012/02/02	8.95	Put	Bond Future	974.0000	838.0000	(13.963)	0	0	0
2011/09/20	R208 2012/05/03			Bond Future	8.3660	8.2720	(1.124)	0.0000	0.0000	0
2011/09/20	R208 2012/05/03	9.00	Call	Bond Future	5,207.0000	5,586.0000	7.279	0	0	0
2011/09/20	R208 2012/05/03	9.00	Put	Bond Future	1,629.0000	1,462.0000	(10.252)	0	0	0
2011/09/20	R208 2012/05/03	9.05	Call	Bond Future	5,399.0000	5,785.0000	7.149	0	0	0
2011/09/20	R208 2012/05/03	9.05	Put	Bond Future	1,547.0000	1,387.0000	(10.343)	0	0	0
2011/09/20	R208 2012/05/03	8.95	Call	Bond Future	5,017.0000	5,390.0000	7.435	0	0	0
2011/09/20	R208 2012/05/03	8.95	Put	Bond Future	1,715.0000	1,542.0000	(10.087)	0	0	0
2011/09/20	R208 2012/08/02			Bond Future	8.4430	8.3450	(1.161)	0.0000	0.0000	0
2011/09/20	R208 2012/08/02	8.75	Call	Bond Future	4,571.0000	4,902.0000	7.241	0	0	0
2011/09/20	R208 2012/08/02	8.75	Put	Bond Future	2,856.0000	2,631.0000	(7.878)	0	0	0
2011/09/20	R208 2012/08/02	8.80	Call	Bond Future	4,737.0000	5,075.0000	7.135	0	0	0
2011/09/20	R208 2012/08/02	8.80	Put	Bond Future	2,747.0000	2,529.0000	(7.936)	0	0	0
2011/09/20	R208 2012/08/02	8.70	Call	Bond Future	4,408.0000	4,732.0000	7.350	0	0	0
2011/09/20	R208 2012/08/02	8.70	Put	Bond Future	2,970.0000	2,738.0000	(7.811)	0	0	0

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2011/09/20	R209 2011/11/03			Bond Future	8.6170	8.5960	(0.244)	0.0000	0.0000	1,383
2011/09/20	R209 2011/11/03	8.75	Call	Bond Future	2,379.0000	2,465.0000	3.615	0	0	0
2011/09/20	R209 2011/11/03	8.75	Put	Bond Future	1,305.0000	1,220.0000	(6.513)	0	0	0
2011/09/20	R209 2011/11/03	8.80	Call	Bond Future	2,619.0000	2,712.0000	3.551	0	0	0
2011/09/20	R209 2011/11/03	8.80	Put	Bond Future	1,148.0000	1,069.0000	(6.882)	0	0	0
2011/09/20	R209 2011/11/03	8.70	Call	Bond Future	2,149.0000	2,229.0000	3.723	0	0	0
2011/09/20	R209 2011/11/03	8.70	Put	Bond Future	1,476.0000	1,384.0000	(6.233)	0	0	0
2011/09/20	R209 2012/02/02			Bond Future	8.6820	8.6600	(0.253)	0.0000	0.0000	0
2011/09/20	R209 2012/02/02	9.00	Call	Bond Future	4,675.0000	4,778.0000	2.203	0	0	0
2011/09/20	R209 2012/02/02	9.00	Put	Bond Future	2,179.0000	2,105.0000	(3.396)	0	0	0
2011/09/20	R209 2012/02/02	9.05	Call	Bond Future	4,913.0000	5,019.0000	2.158	0	0	0
2011/09/20	R209 2012/02/02	9.05	Put	Bond Future	2,037.0000	1,965.0000	(3.535)	0	0	0
2011/09/20	R209 2012/02/02	8.95	Call	Bond Future	4,443.0000	4,542.0000	2.228	0	0	0
2011/09/20	R209 2012/02/02	8.95	Put	Bond Future	2,331.0000	2,252.0000	(3.389)	0	0	0
2011/09/20	R209 2012/05/03			Bond Future	8.7420	8.7200	(0.252)	0.0000	0.0000	0
2011/09/20	R209 2012/05/03	9.00	Call	Bond Future	5,280.0000	5,377.0000	1.837	0	0	0
2011/09/20	R209 2012/05/03	9.00	Put	Bond Future	3,269.0000	3,190.0000	(2.417)	0	0	0
2011/09/20	R209 2012/05/03	9.05	Call	Bond Future	5,500.0000	5,600.0000	1.818	0	0	0
2011/09/20	R209 2012/05/03	9.05	Put	Bond Future	3,109.0000	3,033.0000	(2.445)	0	0	0
2011/09/20	R209 2012/05/03	8.95	Call	Bond Future	5,065.0000	5,159.0000	1.856	0	0	0
2011/09/20	R209 2012/05/03	8.95	Put	Bond Future	3,437.0000	3,355.0000	(2.386)	0	0	0
2011/09/20	R209 2012/08/02			Bond Future	8.7970	8.7740	(0.261)	0.0000	0.0000	0
2011/09/20	R209 2012/08/02	9.25	Call	Bond Future	6,966.0000	7,075.0000	1.565	0	0	0
2011/09/20	R209 2012/08/02	9.25	Put	Bond Future	3,528.0000	3,455.0000	(2.069)	0	0	0
2011/09/20	R209 2012/08/02	9.30	Call	Bond Future	7,189.0000	7,299.0000	1.530	0	0	0
2011/09/20	R209 2012/08/02	9.30	Put	Bond Future	3,387.0000	3,315.0000	(2.126)	0	0	0
2011/09/20	R209 2012/08/02	9.20	Call	Bond Future	6,746.0000	6,853.0000	1.586	0	0	0
2011/09/20	R209 2012/08/02	9.20	Put	Bond Future	3,675.0000	3,600.0000	(2.041)	0	0	0
2011/09/20	R210 2011/11/03			Bond Future	135.4775	135.4844	0.005	0.0000	0.0000	600
2011/09/20	R210 2011/11/03	131.00	Call	Bond Future	4,478.0000	4,484.0000	0.134	0	0	0
2011/09/20	R210 2011/11/03	131.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/20	R210 2011/11/03	131.05	Call	Bond Future	4,428.0000	4,434.0000	0.136	0	0	0
2011/09/20	R210 2011/11/03	131.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/20	R210 2011/11/03	130.95	Call	Bond Future	4,528.0000	4,534.0000	0.133	0	0	0

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2011/09/20	R210 2011/11/03	130.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/20	R211 2011/11/03			Bond Future	112.8140	112.8168	0.002	0.0000	0.0000	529
2011/09/20	R211 2011/11/03	1.25	Call	Bond Future	111,564.0000	111,567.0000	0.003	0	0	0
2011/09/20	R211 2011/11/03	1.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/20	R211 2011/11/03	1.30	Call	Bond Future	111,514.0000	111,517.0000	0.003	0	0	0
2011/09/20	R211 2011/11/03	1.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/20	R211 2011/11/03	1.20	Call	Bond Future	111,614.0000	111,617.0000	0.003	0	0	0
2011/09/20	R211 2011/11/03	1.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/20	R211 2012/02/02			Bond Future	113.0982	113.1009	0.002	0.0000	0.0000	0
2011/09/20	R211 2012/02/02	110.50	Call	Bond Future	2,598.0000	2,601.0000	0.115	0	0	0
2011/09/20	R211 2012/02/02	110.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/20	R211 2012/02/02	110.55	Call	Bond Future	2,548.0000	2,551.0000	0.118	0	0	0
2011/09/20	R211 2012/02/02	110.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/20	R211 2012/02/02	110.45	Call	Bond Future	2,648.0000	2,651.0000	0.113	0	0	0
2011/09/20	R211 2012/02/02	110.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/20	R212 2011/11/03			Bond Future	110.4632	110.4688	0.005	0.0000	0.0000	2,667
2011/09/20	R212 2011/11/03	2.50	Call	Bond Future	107,963.0000	107,969.0000	0.006	0	0	0
2011/09/20	R212 2011/11/03	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/20	R212 2011/11/03	2.55	Call	Bond Future	107,913.0000	107,919.0000	0.006	0	0	0
2011/09/20	R212 2011/11/03	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/20	R212 2011/11/03	2.45	Call	Bond Future	108,013.0000	108,019.0000	0.006	0	0	0
2011/09/20	R212 2011/11/03	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/20	R212 2012/02/02			Bond Future	110.5830	110.5885	0.005	0.0000	0.0000	0
2011/09/20	R212 2012/02/02	108.50	Call	Bond Future	2,083.0000	2,089.0000	0.288	0	0	0
2011/09/20	R212 2012/02/02	108.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/20	R212 2012/02/02	108.55	Call	Bond Future	2,033.0000	2,039.0000	0.295	0	0	0
2011/09/20	R212 2012/02/02	108.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/20	R212 2012/02/02	108.45	Call	Bond Future	2,133.0000	2,139.0000	0.281	0	0	0
2011/09/20	R212 2012/02/02	108.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/20	R213 2011/11/03			Bond Future	8.6880	8.6570	(0.357)	0.0000	0.0000	0
2011/09/20	R213 2011/11/03	8.75	Call	Bond Future	505.0000	759.0000	50.297	0	0	0
2011/09/20	R213 2011/11/03	8.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/20	R213 2011/11/03	8.80	Call	Bond Future	908.0000	1,162.0000	27.974	0	0	0

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2011/09/20	R213 2011/11/03	8.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/20	R213 2011/11/03	8.70	Call	Bond Future	98.0000	352.0000	259.184	0	0	0
2011/09/20	R213 2011/11/03	8.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/20	R213 2012/02/02			Bond Future	8.7640	8.7320	(0.365)	0.0000	0.0000	0
2011/09/20	R213 2012/02/02	9.00	Call	Bond Future	1,869.0000	2,127.0000	13.804	0	0	0
2011/09/20	R213 2012/02/02	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/20	R213 2012/02/02	9.05	Call	Bond Future	2,257.0000	2,515.0000	11.431	0	0	0
2011/09/20	R213 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/20	R213 2012/02/02	8.95	Call	Bond Future	1,478.0000	1,737.0000	17.524	0	0	0
2011/09/20	R213 2012/02/02	8.95	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2011/09/20	R213 2012/05/03			Bond Future	8.8320	8.7990	(0.374)	0.0000	0.0000	0
2011/09/20	R213 2012/05/03	9.25	Call	Bond Future	3,225.0000	3,487.0000	8.124	0	0	0
2011/09/20	R213 2012/05/03	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/20	R213 2012/05/03	9.30	Call	Bond Future	3,598.0000	3,860.0000	7.282	0	0	0
2011/09/20	R213 2012/05/03	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/20	R213 2012/05/03	9.20	Call	Bond Future	2,849.0000	3,112.0000	9.231	0	0	0
2011/09/20	R213 2012/05/03	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/20	R213 2012/08/02			Bond Future	8.8930	8.8590	(0.382)	0.0000	0.0000	0
2011/09/20	R213 2012/08/02	9.25	Call	Bond Future	2,731.0000	2,999.0000	9.813	0	0	0
2011/09/20	R213 2012/08/02	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/20	R213 2012/08/02	9.30	Call	Bond Future	3,103.0000	3,370.0000	8.605	0	0	0
2011/09/20	R213 2012/08/02	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/20	R213 2012/08/02	9.20	Call	Bond Future	2,357.0000	2,624.0000	11.328	0	0	0
2011/09/20	R213 2012/08/02	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/20	RZ02 2011/11/03			Bond Future	0.0050	0.0050	0.000	0.0000	0.0000	0
2011/09/20	RZ02 2011/11/03	1.00	Call	Bond Future	27,590.0000	27,590.0000	0.000	0	0	0
2011/09/20	RZ02 2011/11/03	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/20	RZ02 2011/11/03	1.05	Call	Bond Future	28,834.0000	28,834.0000	0.000	0	0	0
2011/09/20	RZ02 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/20	RZ02 2011/11/03	0.95	Call	Bond Future	26,333.0000	26,333.0000	0.000	0	0	0
2011/09/20	RZ02 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/20	RZ11 2011/11/03			Bond Future	0.7760	0.7700	(0.773)	0.0000	0.0000	0
2011/09/20	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
2011/09/20	RZ11 2011/11/03	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/20	RZ11 2011/11/03	1.05	Call	Bond Future	1,491.0000	1,491.0000	0.000	0	0	0
2011/09/20	RZ11 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/20	RZ11 2011/11/03	0.95	Call	Bond Future	961.0000	961.0000	0.000	0	0	0
2011/09/20	RZ11 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/20	RZ12 2011/11/03			Bond Future	1.9230	1.9190	(0.208)	0.0000	0.0000	0
2011/09/20	RZ12 2011/11/03	2.00	Call	Bond Future	778.0000	778.0000	0.000	0	0	0
2011/09/20	RZ12 2011/11/03	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/20	RZ12 2011/11/03	2.05	Call	Bond Future	1,255.0000	1,255.0000	0.000	0	0	0
2011/09/20	RZ12 2011/11/03	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/20	RZ12 2011/11/03	1.95	Call	Bond Future	298.0000	298.0000	0.000	0	0	0
2011/09/20	RZ12 2011/11/03	1.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/20	TRT1 2011/11/03			Index Future	362.3640	364.0240	0.458	0.0000	0.0000	0
2011/09/20	TRT1 2012/02/02			Index Future	367.2150	368.9020	0.459	0.0000	0.0000	0
Total										246764.00