



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 17/08/2011

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
2011/08/17	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/17	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/17	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/17	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/17	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/17	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/17	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/17	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/17	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/17	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/17	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/17	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/17	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/17	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/17	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/08/17	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/17	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/17	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/17	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/17	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/17	AL7T 2011/11/03			Index Future	404.6430	406.0390	0.345	0.0000	0.0000	16
2011/08/17	AL7T 2012/02/02			Index Future	410.8040	412.2210	0.345	0.0000	0.0000	0
2011/08/17	ALBI 2011/11/03			Index Future	370.7550	371.9560	0.324	0.0000	0.0000	1,358
2011/08/17	ALBI 2012/02/02			Index Future	376.4000	377.6190	0.324	0.0000	0.0000	0
2011/08/17	C155 2011/08/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/17	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/17	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/17	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/17	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/17	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/17	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/17	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/17	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/17	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/17	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/17	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/08/17	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0
2011/08/17	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/17	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/17	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/17	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/17	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/17	CAAD 2011/09/19			Can-Do Future	0.0107	0.0121	13.084	0.0000	0.0000	22,388
2011/08/17	CAAE 2011/09/19			Can-Do Future	0.2324	0.2181	(6.153)	0.0000	0.0000	21,898
2011/08/17	CAAG 2011/10/24			Can-Do Future	7.2025	7.1430	(0.826)	0.0000	0.0000	0
2011/08/17	CAAG 2011/10/24	6.70	Call	Can-Do Future	551.0000	496.0000	(9.982)	0	0	0
2011/08/17	CAAG 2011/10/24	6.70	Put	Can-Do Future	49.0000	53.0000	8.163	0	0	0
2011/08/17	CAAG 2011/10/24	6.75	Call	Can-Do Future	512.0000	458.0000	(10.547)	0	0	0
2011/08/17	CAAG 2011/10/24	6.75	Put	Can-Do Future	60.0000	65.0000	8.333	0	0	0
2011/08/17	CAAG 2011/10/24	6.65	Call	Can-Do Future	592.0000	536.0000	(9.459)	0	0	0
2011/08/17	CAAG 2011/10/24	6.65	Put	Can-Do Future	40.0000	43.0000	7.500	0	0	0
2011/08/17	CAAG 2011/10/24	7.00	Put	Can-Do Future	139.0000	150.0000	7.914	0	0	0
2011/08/17	CAAG 2011/10/24	7.00	Call	Can-Do Future	341.0000	293.0000	(14.076)	0	0	14,286
2011/08/17	CAAG 2011/10/24	7.40	Put	Can-Do Future	364.0000	391.0000	7.418	0	0	0
2011/08/17	CAAG 2011/10/24	7.40	Call	Can-Do Future	166.0000	134.0000	(19.277)	0	0	6,757
2011/08/17	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/17	CRD1 2011/11/03			Index Future	165.0850	165.5830	0.302	0.0000	0.0000	0
2011/08/17	CRD1 2012/02/02			Index Future	167.2950	167.8020	0.303	0.0000	0.0000	0
2011/08/17	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/17	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/08/17	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/17	GOVI 2011/11/03			GOVI	371.4850	372.6180	0.305	0.0000	0.0000	162
2011/08/17	GOVI 2011/11/03	357.00	Call	GOVI	144,850.0000	156,180.0000	7.822	0	0	0
2011/08/17	GOVI 2011/11/03	357.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/08/17	GOVI 2011/11/03	357.01	Call	GOVI	144,750.0000	156,080.0000	7.827	0	0	0
2011/08/17	GOVI 2011/11/03	357.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/08/17	GOVI 2011/11/03	356.99	Call	GOVI	144,950.0000	156,280.0000	7.816	0	0	0
2011/08/17	GOVI 2011/11/03	356.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/08/17	GOVI 2012/02/02			GOVI	377.1410	378.2900	0.305	0.0000	0.0000	0
2011/08/17	GOVI 2012/02/02	369.00	Call	GOVI	81,410.0000	92,900.0000	14.114	0	0	0
2011/08/17	GOVI 2012/02/02	369.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/08/17	GOVI 2012/02/02	369.01	Call	GOVI	81,310.0000	92,800.0000	14.131	0	0	0
2011/08/17	GOVI 2012/02/02	369.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/08/17	GOVI 2012/02/02	368.99	Call	GOVI	81,510.0000	93,000.0000	14.096	0	0	0
2011/08/17	GOVI 2012/02/02	368.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/08/17	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/08/17	IGOV 2011/11/03			Index Future	162.3080	162.2010	(0.066)	0.0000	0.0000	79
2011/08/17	IGOV 2012/02/02			Index Future	164.7790	164.6700	(0.066)	0.0000	0.0000	0
2011/08/17	ILBI 2012/02/02			Index Future	451.3060	451.2980	(0.002)	0.0000	0.0000	29
2011/08/17	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/08/17	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/08/17	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/08/17	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/08/17	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/08/17	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/08/17	JBAF 2011/08/17			Jibar Tradeable Future	5.5900	5.5950	0.089	0.0000	0.0000	0

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2011/08/17	JBAF 2011/09/21			Jibar Tradeable Future	5.5800	5.5700	(0.179)	0.0000	0.0000	17,600
2011/08/17	JBAF 2011/10/19			Jibar Tradeable Future	5.5800	5.5700	(0.179)	0.0000	0.0000	400
2011/08/17	JBAF 2011/11/16			Jibar Tradeable Future	5.5700	5.5700	0.000	0.0000	0.0000	1,000
2011/08/17	JBAF 2011/12/21			Jibar Tradeable Future	5.5700	5.5700	0.000	0.0000	0.0000	5,541
2011/08/17	JBAF 2012/01/18			Jibar Tradeable Future	5.5700	5.5700	0.000	0.0000	0.0000	0
2011/08/17	JBAF 2012/03/20			Jibar Tradeable Future	5.5900	5.5800	(0.179)	0.0000	0.0000	1,340
2011/08/17	JBAF 2012/06/20			Jibar Tradeable Future	5.6400	5.6400	0.000	0.0000	0.0000	2,890
2011/08/17	JBAF 2012/09/19			Jibar Tradeable Future	5.7700	5.7900	0.347	0.0000	0.0000	44,710
2011/08/17	JBAF 2012/12/19			Jibar Tradeable Future	5.9700	5.9900	0.335	0.0000	0.0000	490
2011/08/17	JBAF 2013/03/20			Jibar Tradeable Future	6.1900	6.2100	0.323	0.0000	0.0000	540
2011/08/17	JBAF 2013/06/19			Jibar Tradeable Future	6.4200	6.4400	0.312	0.0000	0.0000	1,250
2011/08/17	JN02 2011/11/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/08/17	JN02 2011/11/03	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/17	JN02 2011/11/03	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/17	JN02 2011/11/03	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/17	JN02 2011/11/03	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/08/17	JN02 2011/11/03	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/08/17	JN02 2011/11/03	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/17	JN05 2011/11/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/08/17	JN05 2011/11/03	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/17	JN05 2011/11/03	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/17	JN05 2011/11/03	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/17	JN05 2011/11/03	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/08/17	JN05 2011/11/03	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/08/17	JN05 2011/11/03	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/17	JN10 2011/11/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/08/17	JN10 2011/11/03	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/17	JN10 2011/11/03	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/17	JN10 2011/11/03	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/17	JN10 2011/11/03	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/08/17	JN10 2011/11/03	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/08/17	JN10 2011/11/03	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0

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2011/08/17	OTH1 2011/11/03			Index Future	366.4170	367.9790	0.426	0.0000	0.0000	0
2011/08/17	OTH1 2012/02/02			Index Future	371.9950	373.5810	0.426	0.0000	0.0000	0
2011/08/17	R157 2011/11/03			Bond Future	6.8920	6.8420	(0.725)	6.8000	6.8000	16,176
2011/08/17	R157 2011/11/03	8.25	Call	Bond Future	5,005.0000	5,193.0000	3.756	0	0	0
2011/08/17	R157 2011/11/03	8.25	Put	Bond Future	3.0000	2.0000	(33.333)	0	0	0
2011/08/17	R157 2011/11/03	8.30	Call	Bond Future	5,184.0000	5,372.0000	3.627	0	0	0
2011/08/17	R157 2011/11/03	8.30	Put	Bond Future	3.0000	2.0000	(33.333)	0	0	0
2011/08/17	R157 2011/11/03	8.20	Call	Bond Future	4,827.0000	5,015.0000	3.895	0	0	0
2011/08/17	R157 2011/11/03	8.20	Put	Bond Future	5.0000	3.0000	(40.000)	0	0	0
2011/08/17	R157 2011/11/03	6.55	Put	Bond Future	1,539.0000	1,394.0000	(9.422)	0	0	0
2011/08/17	R157 2011/11/03	6.55	Call	Bond Future	237.0000	281.0000	18.565	0	0	1,200
2011/08/17	R157 2011/11/03	7.00	Put	Bond Future	531.0000	454.0000	(14.501)	0	0	0
2011/08/17	R157 2011/11/03	7.00	Call	Bond Future	939.0000	1,051.0000	11.928	0	0	400
2011/08/17	R157 2011/11/03	7.10	Call	Bond Future	1,180.0000	1,307.0000	10.763	0	0	0
2011/08/17	R157 2011/11/03	7.10	Put	Bond Future	397.0000	334.0000	(15.869)	0	0	400
2011/08/17	R157 2011/11/03	7.55	Call	Bond Future	2,538.0000	2,710.0000	6.777	0	0	0
2011/08/17	R157 2011/11/03	7.55	Put	Bond Future	81.0000	64.0000	(20.988)	0	0	1,200
2011/08/17	R157 2012/02/02			Bond Future	6.9570	6.9030	(0.776)	0.0000	0.0000	0
2011/08/17	R157 2012/02/02	8.50	Call	Bond Future	5,364.0000	5,545.0000	3.374	0	0	0
2011/08/17	R157 2012/02/02	8.50	Put	Bond Future	65.0000	55.0000	(15.385)	0	0	0
2011/08/17	R157 2012/02/02	8.55	Call	Bond Future	5,524.0000	5,706.0000	3.295	0	0	0
2011/08/17	R157 2012/02/02	8.55	Put	Bond Future	58.0000	49.0000	(15.517)	0	0	0
2011/08/17	R157 2012/02/02	8.45	Call	Bond Future	5,204.0000	5,385.0000	3.478	0	0	0
2011/08/17	R157 2012/02/02	8.45	Put	Bond Future	72.0000	62.0000	(13.889)	0	0	0
2011/08/17	R157 2012/05/03			Bond Future	7.0350	6.9760	(0.839)	0.0000	0.0000	0
2011/08/17	R157 2012/05/03	8.25	Call	Bond Future	4,180.0000	4,347.0000	3.995	0	0	0
2011/08/17	R157 2012/05/03	8.25	Put	Bond Future	270.0000	243.0000	(10.000)	0	0	0
2011/08/17	R157 2012/05/03	8.30	Call	Bond Future	4,319.0000	4,487.0000	3.890	0	0	0
2011/08/17	R157 2012/05/03	8.30	Put	Bond Future	251.0000	225.0000	(10.359)	0	0	0
2011/08/17	R157 2012/05/03	8.20	Call	Bond Future	4,043.0000	4,208.0000	4.081	0	0	0
2011/08/17	R157 2012/05/03	8.20	Put	Bond Future	291.0000	261.0000	(10.309)	0	0	0
2011/08/17	R157 2012/08/02			Bond Future	7.1330	7.0670	(0.925)	0.0000	0.0000	0
2011/08/17	R157 2012/08/02	8.00	Call	Bond Future	3,307.0000	3,454.0000	4.445	0	0	0
2011/08/17	R157 2012/08/02	8.00	Put	Bond Future	709.0000	655.0000	(7.616)	0	0	0

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2011/08/17	R157 2012/08/02	8.05	Call	Bond Future	3,420.0000	3,569.0000	4.357	0	0	0
2011/08/17	R157 2012/08/02	8.05	Put	Bond Future	674.0000	622.0000	(7.715)	0	0	0
2011/08/17	R157 2012/08/02	7.95	Call	Bond Future	3,195.0000	3,340.0000	4.538	0	0	0
2011/08/17	R157 2012/08/02	7.95	Put	Bond Future	744.0000	689.0000	(7.392)	0	0	0
2011/08/17	R186 2011/11/03			Bond Future	8.2220	8.1530	(0.839)	0.0000	0.0000	25,308
2011/08/17	R186 2011/11/03	9.00	Call	Bond Future	7,564.0000	8,169.0000	7.998	0	0	0
2011/08/17	R186 2011/11/03	9.00	Put	Bond Future	314.0000	243.0000	(22.611)	0	0	0
2011/08/17	R186 2011/11/03	9.05	Call	Bond Future	7,964.0000	8,577.0000	7.697	0	0	0
2011/08/17	R186 2011/11/03	9.05	Put	Bond Future	270.0000	208.0000	(22.963)	0	0	0
2011/08/17	R186 2011/11/03	8.95	Call	Bond Future	7,168.0000	7,763.0000	8.301	0	0	0
2011/08/17	R186 2011/11/03	8.95	Put	Bond Future	364.0000	284.0000	(21.978)	0	0	0
2011/08/17	R186 2011/11/03	8.75	Put	Bond Future	644.0000	517.0000	(19.720)	0	0	0
2011/08/17	R186 2011/11/03	8.75	Call	Bond Future	5,636.0000	6,184.0000	9.723	0	0	5,600
2011/08/17	R186 2011/11/03	8.10	Put	Bond Future	2,954.0000	2,568.0000	(13.067)	0	0	0
2011/08/17	R186 2011/11/03	8.10	Call	Bond Future	1,756.0000	2,045.0000	16.458	0	0	1,275
2011/08/17	R186 2011/11/03	8.35	Put	Bond Future	1,750.0000	1,477.0000	(15.600)	0	0	0
2011/08/17	R186 2011/11/03	8.35	Call	Bond Future	2,989.0000	3,391.0000	13.449	0	0	425
2011/08/17	R186 2011/11/03	8.55	Call	Bond Future	4,225.0000	4,707.0000	11.408	0	0	0
2011/08/17	R186 2011/11/03	8.55	Put	Bond Future	1,088.0000	894.0000	(17.831)	0	0	425
2011/08/17	R186 2011/11/03	9.10	Call	Bond Future	8,366.0000	8,987.0000	7.423	0	0	0
2011/08/17	R186 2011/11/03	9.10	Put	Bond Future	231.0000	176.0000	(23.810)	0	0	1,275
2011/08/17	R186 2012/02/02			Bond Future	8.2850	8.2140	(0.857)	8.1000	8.1000	2,501
2011/08/17	R186 2012/02/02	9.00	Call	Bond Future	7,893.0000	8,420.0000	6.677	0	0	0
2011/08/17	R186 2012/02/02	9.00	Put	Bond Future	1,317.0000	1,161.0000	(11.845)	0	0	0
2011/08/17	R186 2012/02/02	9.05	Call	Bond Future	8,234.0000	8,770.0000	6.510	0	0	0
2011/08/17	R186 2012/02/02	9.05	Put	Bond Future	1,218.0000	1,071.0000	(12.069)	0	0	0
2011/08/17	R186 2012/02/02	8.95	Call	Bond Future	7,556.0000	8,073.0000	6.842	0	0	0
2011/08/17	R186 2012/02/02	8.95	Put	Bond Future	1,423.0000	1,256.0000	(11.736)	0	0	0
2011/08/17	R186 2012/05/03			Bond Future	8.3530	8.2800	(0.874)	0.0000	0.0000	0
2011/08/17	R186 2012/05/03	9.00	Call	Bond Future	8,198.0000	8,686.0000	5.953	0	0	0
2011/08/17	R186 2012/05/03	9.00	Put	Bond Future	2,328.0000	2,126.0000	(8.677)	0	0	0
2011/08/17	R186 2012/05/03	9.05	Call	Bond Future	8,509.0000	9,005.0000	5.829	0	0	0
2011/08/17	R186 2012/05/03	9.05	Put	Bond Future	2,203.0000	2,009.0000	(8.806)	0	0	0
2011/08/17	R186 2012/05/03	8.95	Call	Bond Future	7,892.0000	8,371.0000	6.069	0	0	0

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2011/08/17	R186 2012/05/03	8.95	Put	Bond Future	2,460.0000	2,249.0000	(8.577)	0	0	0
2011/08/17	R186 2012/08/02			Bond Future	8.4270	8.3510	(0.902)	0.0000	0.0000	0
2011/08/17	R186 2012/08/02	8.75	Call	Bond Future	6,749.0000	7,180.0000	6.386	0	0	0
2011/08/17	R186 2012/08/02	8.75	Put	Bond Future	3,819.0000	3,545.0000	(7.175)	0	0	0
2011/08/17	R186 2012/08/02	8.80	Call	Bond Future	7,028.0000	7,468.0000	6.261	0	0	0
2011/08/17	R186 2012/08/02	8.80	Put	Bond Future	3,654.0000	3,389.0000	(7.252)	0	0	0
2011/08/17	R186 2012/08/02	8.70	Call	Bond Future	6,478.0000	6,900.0000	6.514	0	0	0
2011/08/17	R186 2012/08/02	8.70	Put	Bond Future	3,995.0000	3,712.0000	(7.084)	0	0	0
2011/08/17	R189 2011/11/03			Bond Future	213.5971	213.6111	0.007	0.0000	0.0000	0
2011/08/17	R189 2011/11/03	212.00	Call	Bond Future	1,597.0000	1,611.0000	0.877	0	0	0
2011/08/17	R189 2011/11/03	212.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/17	R189 2011/11/03	212.05	Call	Bond Future	1,547.0000	1,561.0000	0.905	0	0	0
2011/08/17	R189 2011/11/03	212.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/17	R189 2011/11/03	211.95	Call	Bond Future	1,647.0000	1,661.0000	0.850	0	0	0
2011/08/17	R189 2011/11/03	211.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/17	R197 2011/11/03			Bond Future	244.3504	244.4003	0.020	0.0000	0.0000	183
2011/08/17	R197 2011/11/03	238.50	Call	Bond Future	5,850.0000	5,900.0000	0.855	0	0	0
2011/08/17	R197 2011/11/03	238.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/17	R197 2011/11/03	238.55	Call	Bond Future	5,800.0000	5,850.0000	0.862	0	0	0
2011/08/17	R197 2011/11/03	238.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/17	R197 2011/11/03	238.45	Call	Bond Future	5,900.0000	5,950.0000	0.847	0	0	0
2011/08/17	R197 2011/11/03	238.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/17	R201 2011/11/03			Bond Future	6.5750	6.5190	(0.852)	0.0000	0.0000	1,348
2011/08/17	R201 2011/11/03	8.00	Call	Bond Future	4,012.0000	4,173.0000	4.013	0	0	0
2011/08/17	R201 2011/11/03	8.00	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2011/08/17	R201 2011/11/03	8.05	Call	Bond Future	4,149.0000	4,310.0000	3.880	0	0	0
2011/08/17	R201 2011/11/03	8.05	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2011/08/17	R201 2011/11/03	7.95	Call	Bond Future	3,875.0000	4,036.0000	4.155	0	0	0
2011/08/17	R201 2011/11/03	7.95	Put	Bond Future	2.0000	1.0000	(50.000)	0	0	0
2011/08/17	R201 2012/02/02			Bond Future	6.6140	6.5530	(0.922)	0.0000	0.0000	0
2011/08/17	R201 2012/02/02	8.25	Call	Bond Future	4,270.0000	4,429.0000	3.724	0	0	0
2011/08/17	R201 2012/02/02	8.25	Put	Bond Future	22.0000	18.0000	(18.182)	0	0	0
2011/08/17	R201 2012/02/02	8.30	Call	Bond Future	4,394.0000	4,553.0000	3.619	0	0	0

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2011/08/17	R201 2012/02/02	8.30	Put	Bond Future	19.0000	16.0000	(15.789)	0	0	0
2011/08/17	R201 2012/02/02	8.20	Call	Bond Future	4,147.0000	4,305.0000	3.810	0	0	0
2011/08/17	R201 2012/02/02	8.20	Put	Bond Future	25.0000	21.0000	(16.000)	0	0	0
2011/08/17	R201 2012/05/03			Bond Future	6.6700	6.6020	(1.019)	0.0000	0.0000	0
2011/08/17	R201 2012/05/03	7.75	Call	Bond Future	2,815.0000	2,955.0000	4.973	0	0	0
2011/08/17	R201 2012/05/03	7.75	Put	Bond Future	218.0000	192.0000	(11.927)	0	0	0
2011/08/17	R201 2012/05/03	7.80	Call	Bond Future	2,917.0000	3,059.0000	4.868	0	0	0
2011/08/17	R201 2012/05/03	7.80	Put	Bond Future	202.0000	178.0000	(11.881)	0	0	0
2011/08/17	R201 2012/05/03	7.70	Call	Bond Future	2,713.0000	2,852.0000	5.123	0	0	0
2011/08/17	R201 2012/05/03	7.70	Put	Bond Future	235.0000	207.0000	(11.915)	0	0	0
2011/08/17	R201 2012/08/02			Bond Future	6.7490	6.6730	(1.126)	0.0000	0.0000	0
2011/08/17	R201 2012/08/02	7.50	Call	Bond Future	2,139.0000	2,261.0000	5.704	0	0	0
2011/08/17	R201 2012/08/02	7.50	Put	Bond Future	489.0000	443.0000	(9.407)	0	0	0
2011/08/17	R201 2012/08/02	7.55	Call	Bond Future	2,224.0000	2,348.0000	5.576	0	0	0
2011/08/17	R201 2012/08/02	7.55	Put	Bond Future	466.0000	421.0000	(9.657)	0	0	0
2011/08/17	R201 2012/08/02	7.45	Call	Bond Future	2,055.0000	2,175.0000	5.839	0	0	0
2011/08/17	R201 2012/08/02	7.45	Put	Bond Future	514.0000	465.0000	(9.533)	0	0	0
2011/08/17	R202 2011/11/03			Bond Future	184.2753	184.3128	0.020	0.0000	0.0000	24,816
2011/08/17	R202 2011/11/03	0.50	Call	Bond Future	183,775.0000	183,813.0000	0.021	0	0	0
2011/08/17	R202 2011/11/03	0.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/17	R202 2011/11/03	0.55	Call	Bond Future	183,725.0000	183,763.0000	0.021	0	0	0
2011/08/17	R202 2011/11/03	0.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/17	R202 2011/11/03	0.45	Call	Bond Future	183,825.0000	183,863.0000	0.021	0	0	0
2011/08/17	R202 2011/11/03	0.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/17	R202 2012/02/02			Bond Future	184.4161	184.4541	0.021	0.0000	0.0000	0
2011/08/17	R202 2012/02/02	177.00	Call	Bond Future	7,416.0000	7,454.0000	0.512	0	0	0
2011/08/17	R202 2012/02/02	177.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/17	R202 2012/02/02	177.05	Call	Bond Future	7,366.0000	7,404.0000	0.516	0	0	0
2011/08/17	R202 2012/02/02	177.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/17	R202 2012/02/02	176.95	Call	Bond Future	7,466.0000	7,504.0000	0.509	0	0	0
2011/08/17	R202 2012/02/02	176.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/17	R203 2011/11/03			Bond Future	7.5330	7.4940	(0.518)	0.0000	0.0000	2,133
2011/08/17	R203 2011/11/03	8.50	Call	Bond Future	4,525.0000	4,702.0000	3.912	0	0	0

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2011/08/17	R203 2011/11/03	8.50	Put	Bond Future	46.0000	37.0000	(19.565)	0	0	0
2011/08/17	R203 2011/11/03	8.55	Call	Bond Future	4,742.0000	4,920.0000	3.754	0	0	0
2011/08/17	R203 2011/11/03	8.55	Put	Bond Future	38.0000	30.0000	(21.053)	0	0	0
2011/08/17	R203 2011/11/03	8.45	Call	Bond Future	4,309.0000	4,485.0000	4.084	0	0	0
2011/08/17	R203 2011/11/03	8.45	Put	Bond Future	55.0000	45.0000	(18.182)	0	0	0
2011/08/17	R203 2012/02/02			Bond Future	7.6110	7.5700	(0.539)	0.0000	0.0000	0
2011/08/17	R203 2012/02/02	8.75	Call	Bond Future	5,290.0000	5,455.0000	3.119	0	0	0
2011/08/17	R203 2012/02/02	8.75	Put	Bond Future	240.0000	217.0000	(9.583)	0	0	0
2011/08/17	R203 2012/02/02	8.80	Call	Bond Future	5,486.0000	5,652.0000	3.026	0	0	0
2011/08/17	R203 2012/02/02	8.80	Put	Bond Future	221.0000	200.0000	(9.502)	0	0	0
2011/08/17	R203 2012/02/02	8.70	Call	Bond Future	5,098.0000	5,262.0000	3.217	0	0	0
2011/08/17	R203 2012/02/02	8.70	Put	Bond Future	263.0000	240.0000	(8.745)	0	0	0
2011/08/17	R203 2012/05/03			Bond Future	7.6990	7.6550	(0.572)	0.0000	0.0000	0
2011/08/17	R203 2012/05/03	8.75	Call	Bond Future	5,025.0000	5,181.0000	3.104	0	0	0
2011/08/17	R203 2012/05/03	8.75	Put	Bond Future	541.0000	504.0000	(6.839)	0	0	0
2011/08/17	R203 2012/05/03	8.80	Call	Bond Future	5,198.0000	5,355.0000	3.020	0	0	0
2011/08/17	R203 2012/05/03	8.80	Put	Bond Future	507.0000	471.0000	(7.101)	0	0	0
2011/08/17	R203 2012/05/03	8.70	Call	Bond Future	4,853.0000	5,007.0000	3.173	0	0	0
2011/08/17	R203 2012/05/03	8.70	Put	Bond Future	577.0000	538.0000	(6.759)	0	0	0
2011/08/17	R203 2012/08/02			Bond Future	7.7980	7.7520	(0.590)	0.0000	0.0000	0
2011/08/17	R203 2012/08/02	8.50	Call	Bond Future	3,884.0000	4,021.0000	3.527	0	0	0
2011/08/17	R203 2012/08/02	8.50	Put	Bond Future	990.0000	934.0000	(5.657)	0	0	0
2011/08/17	R203 2012/08/02	8.55	Call	Bond Future	4,039.0000	4,178.0000	3.441	0	0	0
2011/08/17	R203 2012/08/02	8.55	Put	Bond Future	943.0000	889.0000	(5.726)	0	0	0
2011/08/17	R203 2012/08/02	8.45	Call	Bond Future	3,732.0000	3,867.0000	3.617	0	0	0
2011/08/17	R203 2012/08/02	8.45	Put	Bond Future	1,041.0000	983.0000	(5.572)	0	0	0
2011/08/17	R204 2011/11/03			Bond Future	7.7830	7.7180	(0.835)	0.0000	0.0000	2,872
2011/08/17	R204 2011/11/03	8.75	Call	Bond Future	5,146.0000	5,483.0000	6.549	0	0	0
2011/08/17	R204 2011/11/03	8.75	Put	Bond Future	63.0000	47.0000	(25.397)	0	0	0
2011/08/17	R204 2011/11/03	8.80	Call	Bond Future	5,389.0000	5,728.0000	6.291	0	0	0
2011/08/17	R204 2011/11/03	8.80	Put	Bond Future	52.0000	38.0000	(26.923)	0	0	0
2011/08/17	R204 2011/11/03	8.70	Call	Bond Future	4,903.0000	5,237.0000	6.812	0	0	0
2011/08/17	R204 2011/11/03	8.70	Put	Bond Future	75.0000	56.0000	(25.333)	0	0	0
2011/08/17	R204 2012/02/02			Bond Future	7.8600	7.7920	(0.865)	0.0000	0.0000	0

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2011/08/17	R204 2012/02/02	9.00	Call	Bond Future	6,048.0000	6,366.0000	5.258	0	0	0
2011/08/17	R204 2012/02/02	9.00	Put	Bond Future	272.0000	232.0000	(14.706)	0	0	0
2011/08/17	R204 2012/02/02	9.05	Call	Bond Future	6,267.0000	6,589.0000	5.138	0	0	0
2011/08/17	R204 2012/02/02	9.05	Put	Bond Future	247.0000	211.0000	(14.575)	0	0	0
2011/08/17	R204 2012/02/02	8.95	Call	Bond Future	5,830.0000	6,145.0000	5.403	0	0	0
2011/08/17	R204 2012/02/02	8.95	Put	Bond Future	298.0000	255.0000	(14.430)	0	0	0
2011/08/17	R204 2012/05/03			Bond Future	7.9460	7.8740	(0.906)	0.0000	0.0000	0
2011/08/17	R204 2012/05/03	8.75	Call	Bond Future	4,931.0000	5,206.0000	5.577	0	0	0
2011/08/17	R204 2012/05/03	8.75	Put	Bond Future	946.0000	855.0000	(9.619)	0	0	0
2011/08/17	R204 2012/05/03	8.80	Call	Bond Future	5,116.0000	5,396.0000	5.473	0	0	0
2011/08/17	R204 2012/05/03	8.80	Put	Bond Future	890.0000	803.0000	(9.775)	0	0	0
2011/08/17	R204 2012/05/03	8.70	Call	Bond Future	4,747.0000	5,019.0000	5.730	0	0	0
2011/08/17	R204 2012/05/03	8.70	Put	Bond Future	1,004.0000	910.0000	(9.363)	0	0	0
2011/08/17	R204 2012/08/02			Bond Future	8.0440	7.9690	(0.932)	0.0000	0.0000	0
2011/08/17	R204 2012/08/02	8.50	Call	Bond Future	3,792.0000	4,032.0000	6.329	0	0	0
2011/08/17	R204 2012/08/02	8.50	Put	Bond Future	1,586.0000	1,457.0000	(8.134)	0	0	0
2011/08/17	R204 2012/08/02	8.55	Call	Bond Future	3,957.0000	4,201.0000	6.166	0	0	0
2011/08/17	R204 2012/08/02	8.55	Put	Bond Future	1,513.0000	1,388.0000	(8.262)	0	0	0
2011/08/17	R204 2012/08/02	8.45	Call	Bond Future	3,632.0000	3,866.0000	6.443	0	0	0
2011/08/17	R204 2012/08/02	8.45	Put	Bond Future	1,665.0000	1,530.0000	(8.108)	0	0	0
2011/08/17	R206 2011/11/03			Bond Future	6.2570	6.2010	(0.895)	0.0000	0.0000	12,577
2011/08/17	R206 2011/11/03	7.75	Call	Bond Future	3,000.0000	3,114.0000	3.800	0	0	0
2011/08/17	R206 2011/11/03	7.75	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2011/08/17	R206 2011/11/03	7.80	Call	Bond Future	3,098.0000	3,212.0000	3.680	0	0	0
2011/08/17	R206 2011/11/03	7.80	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2011/08/17	R206 2011/11/03	7.70	Call	Bond Future	2,901.0000	3,016.0000	3.964	0	0	0
2011/08/17	R206 2011/11/03	7.70	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2011/08/17	R206 2012/02/02			Bond Future	6.2670	6.2030	(1.021)	0.0000	0.0000	0
2011/08/17	R206 2012/02/02	8.00	Call	Bond Future	3,112.0000	3,226.0000	3.663	0	0	0
2011/08/17	R206 2012/02/02	8.00	Put	Bond Future	13.0000	10.0000	(23.077)	0	0	0
2011/08/17	R206 2012/02/02	8.05	Call	Bond Future	3,198.0000	3,312.0000	3.565	0	0	0
2011/08/17	R206 2012/02/02	8.05	Put	Bond Future	11.0000	9.0000	(18.182)	0	0	0
2011/08/17	R206 2012/02/02	7.95	Call	Bond Future	3,026.0000	3,140.0000	3.767	0	0	0
2011/08/17	R206 2012/02/02	7.95	Put	Bond Future	15.0000	12.0000	(20.000)	0	0	0

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2011/08/17	R206 2012/05/03			Bond Future	6.3000	6.2260	(1.175)	0.0000	0.0000	0
2011/08/17	R206 2012/05/03	7.50	Call	Bond Future	2,034.0000	2,135.0000	4.966	0	0	0
2011/08/17	R206 2012/05/03	7.50	Put	Bond Future	139.0000	122.0000	(12.230)	0	0	0
2011/08/17	R206 2012/05/03	7.55	Call	Bond Future	2,104.0000	2,206.0000	4.848	0	0	0
2011/08/17	R206 2012/05/03	7.55	Put	Bond Future	131.0000	115.0000	(12.214)	0	0	0
2011/08/17	R206 2012/05/03	7.45	Call	Bond Future	1,967.0000	2,067.0000	5.084	0	0	0
2011/08/17	R206 2012/05/03	7.45	Put	Bond Future	150.0000	132.0000	(12.000)	0	0	0
2011/08/17	R206 2012/08/02			Bond Future	6.3590	6.2710	(1.384)	0.0000	0.0000	0
2011/08/17	R206 2012/08/02	7.25	Call	Bond Future	1,461.0000	1,553.0000	6.297	0	0	0
2011/08/17	R206 2012/08/02	7.25	Put	Bond Future	252.0000	223.0000	(11.508)	0	0	0
2011/08/17	R206 2012/08/02	7.30	Call	Bond Future	1,516.0000	1,609.0000	6.135	0	0	0
2011/08/17	R206 2012/08/02	7.30	Put	Bond Future	239.0000	212.0000	(11.297)	0	0	0
2011/08/17	R206 2012/08/02	7.20	Call	Bond Future	1,407.0000	1,498.0000	6.468	0	0	0
2011/08/17	R206 2012/08/02	7.20	Put	Bond Future	265.0000	235.0000	(11.321)	0	0	0
2011/08/17	R207 2011/11/03			Bond Future	7.9190	7.8650	(0.682)	0.0000	0.0000	7,549
2011/08/17	R207 2011/11/03	8.75	Call	Bond Future	4,776.0000	5,066.0000	6.072	0	0	0
2011/08/17	R207 2011/11/03	8.75	Put	Bond Future	110.0000	87.0000	(20.909)	0	0	0
2011/08/17	R207 2011/11/03	8.80	Call	Bond Future	5,029.0000	5,323.0000	5.846	0	0	0
2011/08/17	R207 2011/11/03	8.80	Put	Bond Future	92.0000	72.0000	(21.739)	0	0	0
2011/08/17	R207 2011/11/03	8.70	Call	Bond Future	4,524.0000	4,810.0000	6.322	0	0	0
2011/08/17	R207 2011/11/03	8.70	Put	Bond Future	131.0000	103.0000	(21.374)	0	0	0
2011/08/17	R207 2011/11/03	7.90	Put	Bond Future	1,303.0000	1,142.0000	(12.356)	0	0	0
2011/08/17	R207 2011/11/03	7.90	Call	Bond Future	1,193.0000	1,345.0000	12.741	0	0	2,000
2011/08/17	R207 2011/11/03	8.15	Call	Bond Future	2,032.0000	2,241.0000	10.285	0	0	0
2011/08/17	R207 2011/11/03	8.15	Put	Bond Future	706.0000	601.0000	(14.873)	0	0	2,000
2011/08/17	R207 2011/11/03	8.35	Call	Bond Future	2,859.0000	3,104.0000	8.569	0	0	0
2011/08/17	R207 2011/11/03	8.35	Put	Bond Future	403.0000	334.0000	(17.122)	0	0	2,000
2011/08/17	R207 2011/11/03	7.30	Put	Bond Future	3,840.0000	3,563.0000	(7.214)	0	0	0
2011/08/17	R207 2011/11/03	7.30	Call	Bond Future	169.0000	205.0000	21.302	0	0	900
2011/08/17	R207 2011/11/03	7.75	Put	Bond Future	1,794.0000	1,599.0000	(10.870)	0	0	0
2011/08/17	R207 2011/11/03	7.75	Call	Bond Future	809.0000	927.0000	14.586	0	0	300
2011/08/17	R207 2011/11/03	7.95	Put	Bond Future	1,162.0000	1,013.0000	(12.823)	0	0	300
2011/08/17	R207 2011/11/03	7.95	Call	Bond Future	1,341.0000	1,506.0000	12.304	0	0	0
2011/08/17	R207 2011/11/03	8.40	Call	Bond Future	3,083.0000	3,336.0000	8.206	0	0	0

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2011/08/17	R207 2011/11/03	8.40	Put	Bond Future	347.0000	286.0000	(17.579)	0	0	900
2011/08/17	R207 2012/02/02			Bond Future	7.9920	7.9350	(0.713)	0.0000	0.0000	0
2011/08/17	R207 2012/02/02	9.00	Call	Bond Future	5,889.0000	6,163.0000	4.653	0	0	0
2011/08/17	R207 2012/02/02	9.00	Put	Bond Future	412.0000	364.0000	(11.650)	0	0	0
2011/08/17	R207 2012/02/02	9.05	Call	Bond Future	6,115.0000	6,393.0000	4.546	0	0	0
2011/08/17	R207 2012/02/02	9.05	Put	Bond Future	376.0000	332.0000	(11.702)	0	0	0
2011/08/17	R207 2012/02/02	8.95	Call	Bond Future	5,665.0000	5,936.0000	4.784	0	0	0
2011/08/17	R207 2012/02/02	8.95	Put	Bond Future	450.0000	399.0000	(11.333)	0	0	0
2011/08/17	R207 2012/05/03			Bond Future	8.0750	8.0160	(0.731)	0.0000	0.0000	0
2011/08/17	R207 2012/05/03	8.75	Call	Bond Future	4,823.0000	5,055.0000	4.810	0	0	0
2011/08/17	R207 2012/05/03	8.75	Put	Bond Future	1,211.0000	1,119.0000	(7.597)	0	0	0
2011/08/17	R207 2012/05/03	8.80	Call	Bond Future	5,015.0000	5,250.0000	4.686	0	0	0
2011/08/17	R207 2012/05/03	8.80	Put	Bond Future	1,143.0000	1,054.0000	(7.787)	0	0	0
2011/08/17	R207 2012/05/03	8.70	Call	Bond Future	4,635.0000	4,862.0000	4.898	0	0	0
2011/08/17	R207 2012/05/03	8.70	Put	Bond Future	1,285.0000	1,188.0000	(7.549)	0	0	0
2011/08/17	R207 2012/08/02			Bond Future	8.1680	8.1060	(0.759)	0.0000	0.0000	0
2011/08/17	R207 2012/08/02	8.75	Call	Bond Future	4,536.0000	4,761.0000	4.960	0	0	0
2011/08/17	R207 2012/08/02	8.75	Put	Bond Future	1,502.0000	1,397.0000	(6.991)	0	0	0
2011/08/17	R207 2012/08/02	8.80	Call	Bond Future	4,720.0000	4,949.0000	4.852	0	0	0
2011/08/17	R207 2012/08/02	8.80	Put	Bond Future	1,431.0000	1,330.0000	(7.058)	0	0	0
2011/08/17	R207 2012/08/02	8.70	Call	Bond Future	4,356.0000	4,577.0000	5.073	0	0	0
2011/08/17	R207 2012/08/02	8.70	Put	Bond Future	1,578.0000	1,468.0000	(6.971)	0	0	0
2011/08/17	R208 2011/11/03			Bond Future	7.9710	7.8960	(0.941)	0.0000	0.0000	6,767
2011/08/17	R208 2011/11/03	8.75	Call	Bond Future	4,823.0000	5,248.0000	8.812	0	0	0
2011/08/17	R208 2011/11/03	8.75	Put	Bond Future	157.0000	116.0000	(26.115)	0	0	0
2011/08/17	R208 2011/11/03	8.80	Call	Bond Future	5,088.0000	5,518.0000	8.451	0	0	0
2011/08/17	R208 2011/11/03	8.80	Put	Bond Future	133.0000	97.0000	(27.068)	0	0	0
2011/08/17	R208 2011/11/03	8.70	Call	Bond Future	4,560.0000	4,979.0000	9.189	0	0	0
2011/08/17	R208 2011/11/03	8.70	Put	Bond Future	184.0000	137.0000	(25.543)	0	0	0
2011/08/17	R208 2011/11/03	7.95	Put	Bond Future	1,429.0000	1,196.0000	(16.305)	0	0	0
2011/08/17	R208 2011/11/03	7.95	Call	Bond Future	1,299.0000	1,532.0000	17.937	0	0	1,995
2011/08/17	R208 2011/11/03	8.20	Put	Bond Future	787.0000	634.0000	(19.441)	0	0	0
2011/08/17	R208 2011/11/03	8.20	Call	Bond Future	2,191.0000	2,504.0000	14.286	0	0	665
2011/08/17	R208 2011/11/03	8.40	Call	Bond Future	3,065.0000	3,431.0000	11.941	0	0	0

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2011/08/17	R208 2011/11/03	8.40	Put	Bond Future	457.0000	357.0000	(21.882)	0	0	665
2011/08/17	R208 2011/11/03	8.90	Call	Bond Future	5,624.0000	6,064.0000	7.824	0	0	0
2011/08/17	R208 2011/11/03	8.90	Put	Bond Future	94.0000	68.0000	(27.660)	0	0	1,995
2011/08/17	R208 2012/02/02			Bond Future	8.0380	7.9600	(0.970)	0.0000	0.0000	0
2011/08/17	R208 2012/02/02	9.00	Call	Bond Future	6,086.0000	6,487.0000	6.589	0	0	0
2011/08/17	R208 2012/02/02	9.00	Put	Bond Future	490.0000	418.0000	(14.694)	0	0	0
2011/08/17	R208 2012/02/02	9.05	Call	Bond Future	6,325.0000	6,731.0000	6.419	0	0	0
2011/08/17	R208 2012/02/02	9.05	Put	Bond Future	451.0000	383.0000	(15.078)	0	0	0
2011/08/17	R208 2012/02/02	8.95	Call	Bond Future	5,850.0000	6,245.0000	6.752	0	0	0
2011/08/17	R208 2012/02/02	8.95	Put	Bond Future	534.0000	456.0000	(14.607)	0	0	0
2011/08/17	R208 2012/05/03			Bond Future	8.1120	8.0320	(0.986)	0.0000	0.0000	0
2011/08/17	R208 2012/05/03	9.00	Call	Bond Future	6,062.0000	6,430.0000	6.071	0	0	0
2011/08/17	R208 2012/05/03	9.00	Put	Bond Future	999.0000	892.0000	(10.711)	0	0	0
2011/08/17	R208 2012/05/03	9.05	Call	Bond Future	6,279.0000	6,652.0000	5.940	0	0	0
2011/08/17	R208 2012/05/03	9.05	Put	Bond Future	941.0000	840.0000	(10.733)	0	0	0
2011/08/17	R208 2012/05/03	8.95	Call	Bond Future	5,848.0000	6,210.0000	6.190	0	0	0
2011/08/17	R208 2012/05/03	8.95	Put	Bond Future	1,060.0000	948.0000	(10.566)	0	0	0
2011/08/17	R208 2012/08/02			Bond Future	8.1950	8.1110	(1.025)	0.0000	0.0000	0
2011/08/17	R208 2012/08/02	8.75	Call	Bond Future	4,795.0000	5,126.0000	6.903	0	0	0
2011/08/17	R208 2012/08/02	8.75	Put	Bond Future	1,665.0000	1,510.0000	(9.309)	0	0	0
2011/08/17	R208 2012/08/02	8.80	Call	Bond Future	4,994.0000	5,331.0000	6.748	0	0	0
2011/08/17	R208 2012/08/02	8.80	Put	Bond Future	1,588.0000	1,439.0000	(9.383)	0	0	0
2011/08/17	R208 2012/08/02	8.70	Call	Bond Future	4,602.0000	4,927.0000	7.062	0	0	0
2011/08/17	R208 2012/08/02	8.70	Put	Bond Future	1,748.0000	1,587.0000	(9.211)	0	0	0
2011/08/17	R209 2011/11/03			Bond Future	8.5400	8.4660	(0.867)	0.0000	0.0000	1,316
2011/08/17	R209 2011/11/03	8.75	Call	Bond Future	2,893.0000	3,297.0000	13.965	0	0	0
2011/08/17	R209 2011/11/03	8.75	Put	Bond Future	1,187.0000	975.0000	(17.860)	0	0	0
2011/08/17	R209 2011/11/03	8.80	Call	Bond Future	3,154.0000	3,576.0000	13.380	0	0	0
2011/08/17	R209 2011/11/03	8.80	Put	Bond Future	1,050.0000	856.0000	(18.476)	0	0	0
2011/08/17	R209 2011/11/03	8.70	Call	Bond Future	2,643.0000	3,027.0000	14.529	0	0	0
2011/08/17	R209 2011/11/03	8.70	Put	Bond Future	1,337.0000	1,105.0000	(17.352)	0	0	0
2011/08/17	R209 2012/02/02			Bond Future	8.5940	8.5190	(0.873)	0.0000	0.0000	0
2011/08/17	R209 2012/02/02	9.00	Call	Bond Future	4,954.0000	5,373.0000	8.458	0	0	0
2011/08/17	R209 2012/02/02	9.00	Put	Bond Future	1,744.0000	1,545.0000	(11.411)	0	0	0

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2011/08/17	R209 2012/02/02	9.05	Call	Bond Future	5,211.0000	5,642.0000	8.271	0	0	0
2011/08/17	R209 2012/02/02	9.05	Put	Bond Future	1,620.0000	1,434.0000	(11.481)	0	0	0
2011/08/17	R209 2012/02/02	8.95	Call	Bond Future	4,702.0000	5,111.0000	8.698	0	0	0
2011/08/17	R209 2012/02/02	8.95	Put	Bond Future	1,875.0000	1,667.0000	(11.093)	0	0	0
2011/08/17	R209 2012/05/03			Bond Future	8.6520	8.5750	(0.890)	0.0000	0.0000	0
2011/08/17	R209 2012/05/03	9.00	Call	Bond Future	5,384.0000	5,783.0000	7.411	0	0	0
2011/08/17	R209 2012/05/03	9.00	Put	Bond Future	2,650.0000	2,423.0000	(8.566)	0	0	0
2011/08/17	R209 2012/05/03	9.05	Call	Bond Future	5,623.0000	6,031.0000	7.256	0	0	0
2011/08/17	R209 2012/05/03	9.05	Put	Bond Future	2,510.0000	2,291.0000	(8.725)	0	0	0
2011/08/17	R209 2012/05/03	8.95	Call	Bond Future	5,151.0000	5,540.0000	7.552	0	0	0
2011/08/17	R209 2012/05/03	8.95	Put	Bond Future	2,800.0000	2,563.0000	(8.464)	0	0	0
2011/08/17	R209 2012/08/02			Bond Future	8.7140	8.6340	(0.918)	0.0000	0.0000	0
2011/08/17	R209 2012/08/02	9.25	Call	Bond Future	6,716.0000	7,150.0000	6.462	0	0	0
2011/08/17	R209 2012/08/02	9.25	Put	Bond Future	2,619.0000	2,410.0000	(7.980)	0	0	0
2011/08/17	R209 2012/08/02	9.30	Call	Bond Future	6,964.0000	7,405.0000	6.333	0	0	0
2011/08/17	R209 2012/08/02	9.30	Put	Bond Future	2,503.0000	2,301.0000	(8.070)	0	0	0
2011/08/17	R209 2012/08/02	9.20	Call	Bond Future	6,475.0000	6,901.0000	6.579	0	0	0
2011/08/17	R209 2012/08/02	9.20	Put	Bond Future	2,745.0000	2,528.0000	(7.905)	0	0	0
2011/08/17	R210 2011/11/03			Bond Future	135.9963	135.6573	(0.249)	0.0000	0.0000	600
2011/08/17	R210 2011/11/03	131.00	Call	Bond Future	4,996.0000	4,657.0000	(6.785)	0	0	0
2011/08/17	R210 2011/11/03	131.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/17	R210 2011/11/03	131.05	Call	Bond Future	4,946.0000	4,607.0000	(6.854)	0	0	0
2011/08/17	R210 2011/11/03	131.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/17	R210 2011/11/03	130.95	Call	Bond Future	5,046.0000	4,707.0000	(6.718)	0	0	0
2011/08/17	R210 2011/11/03	130.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/17	R211 2011/11/03			Bond Future	112.0218	112.0378	0.014	0.0000	0.0000	529
2011/08/17	R211 2011/11/03	1.25	Call	Bond Future	110,772.0000	110,788.0000	0.014	0	0	0
2011/08/17	R211 2011/11/03	1.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/17	R211 2011/11/03	1.30	Call	Bond Future	110,722.0000	110,738.0000	0.014	0	0	0
2011/08/17	R211 2011/11/03	1.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/17	R211 2011/11/03	1.20	Call	Bond Future	110,822.0000	110,838.0000	0.014	0	0	0
2011/08/17	R211 2011/11/03	1.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/17	R211 2012/02/02			Bond Future	112.3895	112.4057	0.014	0.0000	0.0000	0

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2011/08/17	R211 2012/02/02	110.50	Call	Bond Future	1,890.0000	1,906.0000	0.847	0	0	0
2011/08/17	R211 2012/02/02	110.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/17	R211 2012/02/02	110.55	Call	Bond Future	1,840.0000	1,856.0000	0.870	0	0	0
2011/08/17	R211 2012/02/02	110.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/17	R211 2012/02/02	110.45	Call	Bond Future	1,940.0000	1,956.0000	0.825	0	0	0
2011/08/17	R211 2012/02/02	110.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/17	R212 2011/11/03			Bond Future	110.6444	110.4169	(0.206)	0.0000	0.0000	2,667
2011/08/17	R212 2011/11/03	2.50	Call	Bond Future	108,144.0000	107,917.0000	(0.210)	0	0	0
2011/08/17	R212 2011/11/03	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/17	R212 2011/11/03	2.55	Call	Bond Future	108,094.0000	107,867.0000	(0.210)	0	0	0
2011/08/17	R212 2011/11/03	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/17	R212 2011/11/03	2.45	Call	Bond Future	108,194.0000	107,967.0000	(0.210)	0	0	0
2011/08/17	R212 2011/11/03	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/17	R212 2012/02/02			Bond Future	110.8606	110.6296	(0.208)	0.0000	0.0000	0
2011/08/17	R212 2012/02/02	108.50	Call	Bond Future	2,361.0000	2,130.0000	(9.784)	0	0	0
2011/08/17	R212 2012/02/02	108.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/17	R212 2012/02/02	108.55	Call	Bond Future	2,311.0000	2,080.0000	(9.996)	0	0	0
2011/08/17	R212 2012/02/02	108.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/17	R212 2012/02/02	108.45	Call	Bond Future	2,411.0000	2,180.0000	(9.581)	0	0	0
2011/08/17	R212 2012/02/02	108.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/17	R213 2011/11/03			Bond Future	8.5260	8.4570	(0.809)	0.0000	0.0000	0
2011/08/17	R213 2011/11/03	8.75	Call	Bond Future	1,845.0000	2,426.0000	31.491	0	0	0
2011/08/17	R213 2011/11/03	8.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/17	R213 2011/11/03	8.80	Call	Bond Future	2,249.0000	2,829.0000	25.789	0	0	0
2011/08/17	R213 2011/11/03	8.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/17	R213 2011/11/03	8.70	Call	Bond Future	1,438.0000	2,019.0000	40.403	0	0	0
2011/08/17	R213 2011/11/03	8.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/17	R213 2012/02/02			Bond Future	8.5880	8.5170	(0.827)	0.0000	0.0000	0
2011/08/17	R213 2012/02/02	9.00	Call	Bond Future	3,304.0000	3,894.0000	17.857	0	0	0
2011/08/17	R213 2012/02/02	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/17	R213 2012/02/02	9.05	Call	Bond Future	3,692.0000	4,282.0000	15.980	0	0	0
2011/08/17	R213 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/17	R213 2012/02/02	8.95	Call	Bond Future	2,914.0000	3,503.0000	20.213	0	0	0

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2011/08/17	R213 2012/02/02	8.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/17	R213 2012/05/03			Bond Future	8.6510	8.5780	(0.844)	0.0000	0.0000	0
2011/08/17	R213 2012/05/03	9.25	Call	Bond Future	4,681.0000	5,280.0000	12.796	0	0	0
2011/08/17	R213 2012/05/03	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/17	R213 2012/05/03	9.30	Call	Bond Future	5,054.0000	5,653.0000	11.852	0	0	0
2011/08/17	R213 2012/05/03	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/17	R213 2012/05/03	9.20	Call	Bond Future	4,306.0000	4,904.0000	13.888	0	0	0
2011/08/17	R213 2012/05/03	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/17	R213 2012/08/02			Bond Future	8.7170	8.6420	(0.860)	0.0000	0.0000	0
2011/08/17	R213 2012/08/02	9.25	Call	Bond Future	4,129.0000	4,736.0000	14.701	0	0	0
2011/08/17	R213 2012/08/02	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/17	R213 2012/08/02	9.30	Call	Bond Future	4,501.0000	5,107.0000	13.464	0	0	0
2011/08/17	R213 2012/08/02	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/17	R213 2012/08/02	9.20	Call	Bond Future	3,755.0000	4,361.0000	16.138	0	0	0
2011/08/17	R213 2012/08/02	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/17	RZ02 2011/11/03			Bond Future	0.0050	0.0050	0.000	0.0000	0.0000	0
2011/08/17	RZ02 2011/11/03	1.00	Call	Bond Future	27,590.0000	27,590.0000	0.000	0	0	0
2011/08/17	RZ02 2011/11/03	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/17	RZ02 2011/11/03	1.05	Call	Bond Future	28,834.0000	28,834.0000	0.000	0	0	0
2011/08/17	RZ02 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/17	RZ02 2011/11/03	0.95	Call	Bond Future	26,333.0000	26,333.0000	0.000	0	0	0
2011/08/17	RZ02 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/17	RZ11 2011/11/03			Bond Future	0.7760	0.7700	(0.773)	0.0000	0.0000	0
2011/08/17	RZ11 2011/11/03	1.00	Call	Bond Future	1,226.0000	1,226.0000	0.000	0	0	0
2011/08/17	RZ11 2011/11/03	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/17	RZ11 2011/11/03	1.05	Call	Bond Future	1,491.0000	1,491.0000	0.000	0	0	0
2011/08/17	RZ11 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/17	RZ11 2011/11/03	0.95	Call	Bond Future	961.0000	961.0000	0.000	0	0	0
2011/08/17	RZ11 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/17	RZ12 2011/11/03			Bond Future	1.9230	1.9190	(0.208)	0.0000	0.0000	0
2011/08/17	RZ12 2011/11/03	2.00	Call	Bond Future	778.0000	778.0000	0.000	0	0	0
2011/08/17	RZ12 2011/11/03	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/17	RZ12 2011/11/03	2.05	Call	Bond Future	1,255.0000	1,255.0000	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
2011/08/17	RZ12 2011/11/03	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/17	RZ12 2011/11/03	1.95	Call	Bond Future	298.0000	298.0000	0.000	0	0	0
2011/08/17	RZ12 2011/11/03	1.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/17	TRT1 2011/11/03			Index Future	362.3640	364.0240	0.458	0.0000	0.0000	0
2011/08/17	TRT1 2012/02/02			Index Future	367.2150	368.9020	0.459	0.0000	0.0000	0
Total										275996.00