



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 23/08/2011

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
2011/08/23	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/23	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/23	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/23	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/23	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/23	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/23	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/23	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/23	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/23	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/23	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/23	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/23	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/23	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/23	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/08/23	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/23	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/23	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/23	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/23	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/23	AL7T 2011/11/03			Index Future	412.5870	412.1090	(0.116)	0.0000	0.0000	16
2011/08/23	AL7T 2012/02/02			Index Future	418.8670	418.3820	(0.116)	0.0000	0.0000	0
2011/08/23	ALBI 2011/11/03			Index Future	377.2090	376.8060	(0.107)	0.0000	0.0000	1,617
2011/08/23	ALBI 2012/02/02			Index Future	382.9510	382.5420	(0.107)	0.0000	0.0000	0
2011/08/23	C155 2011/08/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/23	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/23	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/23	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/23	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/23	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/23	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/23	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/23	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/23	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/23	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/23	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/08/23	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0
2011/08/23	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/23	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/23	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/23	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/23	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/23	CAAD 2011/09/19			Can-Do Future	0.0050	0.0041	(18.000)	0.0000	0.0000	22,388
2011/08/23	CAAE 2011/09/19			Can-Do Future	0.2835	0.2918	2.928	0.0000	0.0000	21,898
2011/08/23	CAAG 2011/10/24			Can-Do Future	7.2779	7.2717	(0.085)	0.0000	0.0000	0
2011/08/23	CAAG 2011/10/24	6.70	Call	Can-Do Future	601.0000	597.0000	(0.666)	0	0	0
2011/08/23	CAAG 2011/10/24	6.70	Put	Can-Do Future	23.0000	25.0000	8.696	0	0	0
2011/08/23	CAAG 2011/10/24	6.75	Call	Can-Do Future	558.0000	553.0000	(0.896)	0	0	0
2011/08/23	CAAG 2011/10/24	6.75	Put	Can-Do Future	30.0000	31.0000	3.333	0	0	0
2011/08/23	CAAG 2011/10/24	6.65	Call	Can-Do Future	646.0000	641.0000	(0.774)	0	0	0
2011/08/23	CAAG 2011/10/24	6.65	Put	Can-Do Future	18.0000	19.0000	5.556	0	0	0
2011/08/23	CAAG 2011/10/24	7.00	Put	Can-Do Future	90.0000	89.0000	(1.111)	0	0	0
2011/08/23	CAAG 2011/10/24	7.00	Call	Can-Do Future	368.0000	361.0000	(1.902)	0	0	14,286
2011/08/23	CAAG 2011/10/24	7.40	Put	Can-Do Future	300.0000	296.0000	(1.333)	0	0	0
2011/08/23	CAAG 2011/10/24	7.40	Call	Can-Do Future	178.0000	168.0000	(5.618)	0	0	6,757
2011/08/23	CAAI 2011/08/26			Can-Do Future	7.2146	7.2092	(0.075)	0.0000	0.0000	0
2011/08/23	CAAI 2011/08/26	7.10	Call	Can-Do Future	135.0000	123.0000	(8.889)	0	0	0
2011/08/23	CAAI 2011/08/26	7.10	Put	Can-Do Future	20.0000	14.0000	(30.000)	0	0	0
2011/08/23	CAAI 2011/08/26	7.15	Call	Can-Do Future	99.0000	84.0000	(15.152)	0	0	0
2011/08/23	CAAI 2011/08/26	7.15	Put	Can-Do Future	34.0000	25.0000	(26.471)	0	0	0
2011/08/23	CAAI 2011/08/26	7.05	Call	Can-Do Future	176.0000	167.0000	(5.114)	0	0	0
2011/08/23	CAAI 2011/08/26	7.05	Put	Can-Do Future	11.0000	8.0000	(27.273)	0	0	25,000

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2011/08/23	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/23	CRD1 2011/11/03			Index Future	165.0850	165.5830	0.302	0.0000	0.0000	0
2011/08/23	CRD1 2012/02/02			Index Future	167.2950	167.8020	0.303	0.0000	0.0000	0
2011/08/23	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/23	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/23	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/23	GOVI 2011/11/03			GOVI	377.7330	377.3960	(0.089)	0.0000	0.0000	162
2011/08/23	GOVI 2011/11/03	357.00	Call	GOVI	207,330.0000	203,960.0000	(1.625)	0	0	0
2011/08/23	GOVI 2011/11/03	357.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/08/23	GOVI 2011/11/03	357.01	Call	GOVI	207,230.0000	203,860.0000	(1.626)	0	0	0
2011/08/23	GOVI 2011/11/03	357.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/08/23	GOVI 2011/11/03	356.99	Call	GOVI	207,430.0000	204,060.0000	(1.625)	0	0	0
2011/08/23	GOVI 2011/11/03	356.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/08/23	GOVI 2012/02/02			GOVI	383.4820	383.1410	(0.089)	0.0000	0.0000	0
2011/08/23	GOVI 2012/02/02	369.00	Call	GOVI	144,820.0000	141,410.0000	(2.355)	0	0	0
2011/08/23	GOVI 2012/02/02	369.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/08/23	GOVI 2012/02/02	369.01	Call	GOVI	144,720.0000	141,310.0000	(2.356)	0	0	0
2011/08/23	GOVI 2012/02/02	369.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/08/23	GOVI 2012/02/02	368.99	Call	GOVI	144,920.0000	141,510.0000	(2.353)	0	0	0
2011/08/23	GOVI 2012/02/02	368.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/08/23	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/08/23	IGOV 2011/11/03			Index Future	162.8480	162.8750	0.017	0.0000	0.0000	79
2011/08/23	IGOV 2012/02/02			Index Future	165.3270	165.3540	0.016	0.0000	0.0000	0
2011/08/23	ILBI 2012/02/02			Index Future	454.2520	454.3680	0.026	0.0000	0.0000	88
2011/08/23	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/08/23	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0

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2011/08/23	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/08/23	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/08/23	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/08/23	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/08/23	JBAF 2011/09/21			Jibar Tradeable Future	5.5500	5.4900	(1.081)	94.5050	94.5050	16,389
2011/08/23	JBAF 2011/10/19			Jibar Tradeable Future	5.5200	5.4400	(1.449)	94.5200	94.5200	2,000
2011/08/23	JBAF 2011/11/16			Jibar Tradeable Future	5.4200	5.3600	(1.107)	0.0000	0.0000	1,000
2011/08/23	JBAF 2011/12/21			Jibar Tradeable Future	5.4000	5.3300	(1.296)	0.0000	0.0000	5,541
2011/08/23	JBAF 2012/01/18			Jibar Tradeable Future	5.3900	5.3200	(1.299)	0.0000	0.0000	0
2011/08/23	JBAF 2012/02/15			Jibar Tradeable Future	5.4000	5.3300	(1.296)	0.0000	0.0000	0
2011/08/23	JBAF 2012/03/20			Jibar Tradeable Future	5.4000	5.3500	(0.926)	0.0000	0.0000	1,340
2011/08/23	JBAF 2012/06/20			Jibar Tradeable Future	5.4000	5.3900	(0.185)	0.0000	0.0000	2,890
2011/08/23	JBAF 2012/09/19			Jibar Tradeable Future	5.4800	5.4800	0.000	94.6400	94.6400	45,710
2011/08/23	JBAF 2012/12/19			Jibar Tradeable Future	5.6500	5.6300	(0.354)	94.4350	94.4350	490
2011/08/23	JBAF 2013/03/20			Jibar Tradeable Future	5.8800	5.8500	(0.510)	93.9800	93.9800	790
2011/08/23	JBAF 2013/06/19			Jibar Tradeable Future	6.1100	6.0800	(0.491)	0.0000	0.0000	1,250
2011/08/23	JN02 2011/11/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/08/23	JN02 2011/11/03	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/23	JN02 2011/11/03	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/23	JN02 2011/11/03	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/23	JN02 2011/11/03	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/08/23	JN02 2011/11/03	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/08/23	JN02 2011/11/03	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/23	JN05 2011/11/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/08/23	JN05 2011/11/03	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/23	JN05 2011/11/03	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/23	JN05 2011/11/03	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/23	JN05 2011/11/03	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/08/23	JN05 2011/11/03	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/08/23	JN05 2011/11/03	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0

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2011/08/23	JN10 2011/11/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/08/23	JN10 2011/11/03	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/23	JN10 2011/11/03	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/23	JN10 2011/11/03	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/23	JN10 2011/11/03	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/08/23	JN10 2011/11/03	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/08/23	JN10 2011/11/03	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/23	OTH1 2011/11/03			Index Future	373.9580	373.2040	(0.202)	0.0000	0.0000	0
2011/08/23	OTH1 2012/02/02			Index Future	379.6500	378.8850	(0.202)	0.0000	0.0000	0
2011/08/23	R157 2011/11/03			Bond Future	6.5840	6.5300	(0.820)	0.0000	0.0000	16,171
2011/08/23	R157 2011/11/03	8.25	Call	Bond Future	6,174.0000	6,381.0000	3.353	0	0	0
2011/08/23	R157 2011/11/03	8.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/23	R157 2011/11/03	8.30	Call	Bond Future	6,353.0000	6,560.0000	3.258	0	0	0
2011/08/23	R157 2011/11/03	8.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/23	R157 2011/11/03	8.20	Call	Bond Future	5,995.0000	6,201.0000	3.436	0	0	0
2011/08/23	R157 2011/11/03	8.20	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2011/08/23	R157 2011/11/03	6.55	Put	Bond Future	748.0000	639.0000	(14.572)	0	0	0
2011/08/23	R157 2011/11/03	6.55	Call	Bond Future	618.0000	716.0000	15.858	0	0	1,200
2011/08/23	R157 2011/11/03	7.00	Put	Bond Future	171.0000	135.0000	(21.053)	0	0	0
2011/08/23	R157 2011/11/03	7.00	Call	Bond Future	1,751.0000	1,921.0000	9.709	0	0	400
2011/08/23	R157 2011/11/03	7.10	Call	Bond Future	2,071.0000	2,251.0000	8.691	0	0	0
2011/08/23	R157 2011/11/03	7.10	Put	Bond Future	116.0000	89.0000	(23.276)	0	0	400
2011/08/23	R157 2011/11/03	7.55	Call	Bond Future	3,643.0000	3,846.0000	5.572	0	0	0
2011/08/23	R157 2011/11/03	7.55	Put	Bond Future	14.0000	10.0000	(28.571)	0	0	1,200
2011/08/23	R157 2012/02/02			Bond Future	6.6230	6.5640	(0.891)	0.0000	0.0000	0
2011/08/23	R157 2012/02/02	8.50	Call	Bond Future	6,509.0000	6,716.0000	3.180	0	0	0
2011/08/23	R157 2012/02/02	8.50	Put	Bond Future	23.0000	18.0000	(21.739)	0	0	0
2011/08/23	R157 2012/02/02	8.55	Call	Bond Future	6,673.0000	6,881.0000	3.117	0	0	0
2011/08/23	R157 2012/02/02	8.55	Put	Bond Future	20.0000	17.0000	(15.000)	0	0	0
2011/08/23	R157 2012/02/02	8.45	Call	Bond Future	6,345.0000	6,552.0000	3.262	0	0	0
2011/08/23	R157 2012/02/02	8.45	Put	Bond Future	26.0000	21.0000	(19.231)	0	0	0
2011/08/23	R157 2012/05/03			Bond Future	6.6700	6.6060	(0.960)	0.0000	0.0000	0
2011/08/23	R157 2012/05/03	8.25	Call	Bond Future	5,251.0000	5,447.0000	3.733	0	0	0

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2011/08/23	R157 2012/05/03	8.25	Put	Bond Future	133.0000	116.0000	(12.782)	0	0	0
2011/08/23	R157 2012/05/03	8.30	Call	Bond Future	5,398.0000	5,596.0000	3.668	0	0	0
2011/08/23	R157 2012/05/03	8.30	Put	Bond Future	123.0000	108.0000	(12.195)	0	0	0
2011/08/23	R157 2012/05/03	8.20	Call	Bond Future	5,104.0000	5,300.0000	3.840	0	0	0
2011/08/23	R157 2012/05/03	8.20	Put	Bond Future	144.0000	127.0000	(11.806)	0	0	0
2011/08/23	R157 2012/08/02			Bond Future	6.7310	6.6610	(1.040)	0.0000	0.0000	0
2011/08/23	R157 2012/08/02	8.00	Call	Bond Future	4,254.0000	4,431.0000	4.161	0	0	0
2011/08/23	R157 2012/08/02	8.00	Put	Bond Future	425.0000	386.0000	(9.176)	0	0	0
2011/08/23	R157 2012/08/02	8.05	Call	Bond Future	4,380.0000	4,558.0000	4.064	0	0	0
2011/08/23	R157 2012/08/02	8.05	Put	Bond Future	404.0000	366.0000	(9.406)	0	0	0
2011/08/23	R157 2012/08/02	7.95	Call	Bond Future	4,130.0000	4,306.0000	4.262	0	0	0
2011/08/23	R157 2012/08/02	7.95	Put	Bond Future	449.0000	409.0000	(8.909)	0	0	0
2011/08/23	R186 2011/11/03			Bond Future	7.9460	7.9910	0.566	0.0000	0.0000	25,090
2011/08/23	R186 2011/11/03	9.00	Call	Bond Future	10,081.0000	9,644.0000	(4.335)	0	0	0
2011/08/23	R186 2011/11/03	9.00	Put	Bond Future	96.0000	111.0000	15.625	0	0	0
2011/08/23	R186 2011/11/03	9.05	Call	Bond Future	10,509.0000	10,070.0000	(4.177)	0	0	0
2011/08/23	R186 2011/11/03	9.05	Put	Bond Future	80.0000	93.0000	16.250	0	0	0
2011/08/23	R186 2011/11/03	8.95	Call	Bond Future	9,654.0000	9,220.0000	(4.496)	0	0	0
2011/08/23	R186 2011/11/03	8.95	Put	Bond Future	115.0000	133.0000	15.652	0	0	0
2011/08/23	R186 2011/11/03	8.75	Put	Bond Future	231.0000	265.0000	14.719	0	0	0
2011/08/23	R186 2011/11/03	8.75	Call	Bond Future	7,958.0000	7,540.0000	(5.253)	0	0	5,600
2011/08/23	R186 2011/11/03	8.10	Put	Bond Future	1,556.0000	1,721.0000	10.604	0	0	0
2011/08/23	R186 2011/11/03	8.10	Call	Bond Future	3,093.0000	2,806.0000	(9.279)	0	0	1,275
2011/08/23	R186 2011/11/03	8.35	Put	Bond Future	801.0000	900.0000	12.360	0	0	0
2011/08/23	R186 2011/11/03	8.35	Call	Bond Future	4,775.0000	4,422.0000	(7.393)	0	0	425
2011/08/23	R186 2011/11/03	8.55	Call	Bond Future	6,314.0000	5,921.0000	(6.224)	0	0	0
2011/08/23	R186 2011/11/03	8.55	Put	Bond Future	441.0000	501.0000	13.605	0	0	425
2011/08/23	R186 2011/11/03	9.10	Call	Bond Future	10,937.0000	10,495.0000	(4.041)	0	0	0
2011/08/23	R186 2011/11/03	9.10	Put	Bond Future	66.0000	77.0000	16.667	0	0	1,275
2011/08/23	R186 2012/02/02			Bond Future	8.0000	8.0470	0.588	0.0000	0.0000	2,501
2011/08/23	R186 2012/02/02	9.00	Call	Bond Future	10,108.0000	9,708.0000	(3.957)	0	0	0
2011/08/23	R186 2012/02/02	9.00	Put	Bond Future	755.0000	819.0000	8.477	0	0	0
2011/08/23	R186 2012/02/02	9.05	Call	Bond Future	10,485.0000	10,080.0000	(3.863)	0	0	0
2011/08/23	R186 2012/02/02	9.05	Put	Bond Future	692.0000	752.0000	8.671	0	0	0

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2011/08/23	R186 2012/02/02	8.95	Call	Bond Future	9,735.0000	9,339.0000	(4.068)	0	0	0
2011/08/23	R186 2012/02/02	8.95	Put	Bond Future	825.0000	893.0000	8.242	0	0	0
2011/08/23	R186 2012/05/03			Bond Future	8.0580	8.1070	0.608	0.0000	0.0000	0
2011/08/23	R186 2012/05/03	9.00	Call	Bond Future	10,265.0000	9,887.0000	(3.682)	0	0	0
2011/08/23	R186 2012/05/03	9.00	Put	Bond Future	1,571.0000	1,669.0000	6.238	0	0	0
2011/08/23	R186 2012/05/03	9.05	Call	Bond Future	10,608.0000	10,225.0000	(3.610)	0	0	0
2011/08/23	R186 2012/05/03	9.05	Put	Bond Future	1,478.0000	1,571.0000	6.292	0	0	0
2011/08/23	R186 2012/05/03	8.95	Call	Bond Future	9,924.0000	9,551.0000	(3.759)	0	0	0
2011/08/23	R186 2012/05/03	8.95	Put	Bond Future	1,668.0000	1,771.0000	6.175	0	0	0
2011/08/23	R186 2012/08/02			Bond Future	8.1220	8.1720	0.616	0.0000	0.0000	0
2011/08/23	R186 2012/08/02	8.75	Call	Bond Future	8,576.0000	8,243.0000	(3.883)	0	0	0
2011/08/23	R186 2012/08/02	8.75	Put	Bond Future	2,779.0000	2,923.0000	5.182	0	0	0
2011/08/23	R186 2012/08/02	8.80	Call	Bond Future	8,891.0000	8,552.0000	(3.813)	0	0	0
2011/08/23	R186 2012/08/02	8.80	Put	Bond Future	2,650.0000	2,788.0000	5.208	0	0	0
2011/08/23	R186 2012/08/02	8.70	Call	Bond Future	8,269.0000	7,941.0000	(3.967)	0	0	0
2011/08/23	R186 2012/08/02	8.70	Put	Bond Future	2,919.0000	3,068.0000	5.104	0	0	0
2011/08/23	R189 2011/11/03			Bond Future	213.9568	213.9607	0.002	0.0000	0.0000	0
2011/08/23	R189 2011/11/03	212.00	Call	Bond Future	1,957.0000	1,961.0000	0.204	0	0	0
2011/08/23	R189 2011/11/03	212.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/23	R189 2011/11/03	212.05	Call	Bond Future	1,907.0000	1,911.0000	0.210	0	0	0
2011/08/23	R189 2011/11/03	212.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/23	R189 2011/11/03	211.95	Call	Bond Future	2,007.0000	2,011.0000	0.199	0	0	0
2011/08/23	R189 2011/11/03	211.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/23	R197 2011/11/03			Bond Future	245.1394	245.1558	0.007	0.0000	0.0000	183
2011/08/23	R197 2011/11/03	238.50	Call	Bond Future	6,639.0000	6,656.0000	0.256	0	0	0
2011/08/23	R197 2011/11/03	238.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/23	R197 2011/11/03	238.55	Call	Bond Future	6,589.0000	6,606.0000	0.258	0	0	0
2011/08/23	R197 2011/11/03	238.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/23	R197 2011/11/03	238.45	Call	Bond Future	6,689.0000	6,706.0000	0.254	0	0	0
2011/08/23	R197 2011/11/03	238.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/23	R201 2011/11/03			Bond Future	6.2380	6.1790	(0.946)	0.0000	0.0000	1,348
2011/08/23	R201 2011/11/03	8.00	Call	Bond Future	4,988.0000	5,160.0000	3.448	0	0	0
2011/08/23	R201 2011/11/03	8.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0



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2011/08/23	R201	2011/11/03	8.05	Call	Bond Future	5,125.0000	5,297.0000	3.356	0	0	0
2011/08/23	R201	2011/11/03	8.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/23	R201	2011/11/03	7.95	Call	Bond Future	4,850.0000	5,022.0000	3.546	0	0	0
2011/08/23	R201	2011/11/03	7.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/23	R201	2012/02/02			Bond Future	6.2450	6.1800	(1.041)	0.0000	0.0000	0
2011/08/23	R201	2012/02/02	8.25	Call	Bond Future	5,243.0000	5,417.0000	3.319	0	0	0
2011/08/23	R201	2012/02/02	8.25	Put	Bond Future	6.0000	5.0000	(16.667)	0	0	0
2011/08/23	R201	2012/02/02	8.30	Call	Bond Future	5,368.0000	5,542.0000	3.241	0	0	0
2011/08/23	R201	2012/02/02	8.30	Put	Bond Future	5.0000	3.0000	(40.000)	0	0	0
2011/08/23	R201	2012/02/02	8.20	Call	Bond Future	5,117.0000	5,291.0000	3.400	0	0	0
2011/08/23	R201	2012/02/02	8.20	Put	Bond Future	7.0000	5.0000	(28.571)	0	0	0
2011/08/23	R201	2012/05/03			Bond Future	6.2610	6.1890	(1.150)	0.0000	0.0000	0
2011/08/23	R201	2012/05/03	7.75	Call	Bond Future	3,698.0000	3,862.0000	4.435	0	0	0
2011/08/23	R201	2012/05/03	7.75	Put	Bond Future	96.0000	82.0000	(14.583)	0	0	0
2011/08/23	R201	2012/05/03	7.80	Call	Bond Future	3,809.0000	3,974.0000	4.332	0	0	0
2011/08/23	R201	2012/05/03	7.80	Put	Bond Future	89.0000	76.0000	(14.607)	0	0	0
2011/08/23	R201	2012/05/03	7.70	Call	Bond Future	3,588.0000	3,751.0000	4.543	0	0	0
2011/08/23	R201	2012/05/03	7.70	Put	Bond Future	104.0000	89.0000	(14.423)	0	0	0
2011/08/23	R201	2012/08/02			Bond Future	6.2910	6.2100	(1.288)	0.0000	0.0000	0
2011/08/23	R201	2012/08/02	7.50	Call	Bond Future	2,930.0000	3,082.0000	5.188	0	0	0
2011/08/23	R201	2012/08/02	7.50	Put	Bond Future	258.0000	228.0000	(11.628)	0	0	0
2011/08/23	R201	2012/08/02	7.55	Call	Bond Future	3,025.0000	3,179.0000	5.091	0	0	0
2011/08/23	R201	2012/08/02	7.55	Put	Bond Future	244.0000	216.0000	(11.475)	0	0	0
2011/08/23	R201	2012/08/02	7.45	Call	Bond Future	2,836.0000	2,986.0000	5.289	0	0	0
2011/08/23	R201	2012/08/02	7.45	Put	Bond Future	273.0000	240.0000	(12.088)	0	0	0
2011/08/23	R202	2011/11/03			Bond Future	184.9437	184.9564	0.007	0.0000	0.0000	24,816
2011/08/23	R202	2011/11/03	0.50	Call	Bond Future	184,444.0000	184,456.0000	0.007	0	0	0
2011/08/23	R202	2011/11/03	0.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/23	R202	2011/11/03	0.55	Call	Bond Future	184,394.0000	184,406.0000	0.007	0	0	0
2011/08/23	R202	2011/11/03	0.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/23	R202	2011/11/03	0.45	Call	Bond Future	184,494.0000	184,506.0000	0.007	0	0	0
2011/08/23	R202	2011/11/03	0.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/23	R202	2012/02/02			Bond Future	185.0945	185.1068	0.007	0.0000	0.0000	0
2011/08/23	R202	2012/02/02	177.00	Call	Bond Future	8,094.0000	8,107.0000	0.161	0	0	0

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2011/08/23	R202 2012/02/02	177.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/23	R202 2012/02/02	177.05	Call	Bond Future	8,044.0000	8,057.0000	0.162	0	0	0
2011/08/23	R202 2012/02/02	177.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/23	R202 2012/02/02	176.95	Call	Bond Future	8,144.0000	8,157.0000	0.160	0	0	0
2011/08/23	R202 2012/02/02	176.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/23	R203 2011/11/03			Bond Future	7.2410	7.2400	(0.014)	0.0000	0.0000	2,133
2011/08/23	R203 2011/11/03	8.50	Call	Bond Future	5,889.0000	5,894.0000	0.085	0	0	0
2011/08/23	R203 2011/11/03	8.50	Put	Bond Future	8.0000	8.0000	0.000	0	0	0
2011/08/23	R203 2011/11/03	8.55	Call	Bond Future	6,113.0000	6,117.0000	0.065	0	0	0
2011/08/23	R203 2011/11/03	8.55	Put	Bond Future	7.0000	6.0000	(14.286)	0	0	0
2011/08/23	R203 2011/11/03	8.45	Call	Bond Future	5,666.0000	5,670.0000	0.071	0	0	0
2011/08/23	R203 2011/11/03	8.45	Put	Bond Future	11.0000	10.0000	(9.091)	0	0	0
2011/08/23	R203 2012/02/02			Bond Future	7.3030	7.3020	(0.014)	0.0000	0.0000	0
2011/08/23	R203 2012/02/02	8.75	Call	Bond Future	6,580.0000	6,583.0000	0.046	0	0	0
2011/08/23	R203 2012/02/02	8.75	Put	Bond Future	110.0000	108.0000	(1.818)	0	0	0
2011/08/23	R203 2012/02/02	8.80	Call	Bond Future	6,785.0000	6,788.0000	0.044	0	0	0
2011/08/23	R203 2012/02/02	8.80	Put	Bond Future	100.0000	98.0000	(2.000)	0	0	0
2011/08/23	R203 2012/02/02	8.70	Call	Bond Future	6,377.0000	6,380.0000	0.047	0	0	0
2011/08/23	R203 2012/02/02	8.70	Put	Bond Future	122.0000	120.0000	(1.639)	0	0	0
2011/08/23	R203 2012/05/03			Bond Future	7.3720	7.3710	(0.014)	0.0000	0.0000	0
2011/08/23	R203 2012/05/03	8.75	Call	Bond Future	6,241.0000	6,243.0000	0.032	0	0	0
2011/08/23	R203 2012/05/03	8.75	Put	Bond Future	310.0000	308.0000	(0.645)	0	0	0
2011/08/23	R203 2012/05/03	8.80	Call	Bond Future	6,426.0000	6,428.0000	0.031	0	0	0
2011/08/23	R203 2012/05/03	8.80	Put	Bond Future	288.0000	286.0000	(0.694)	0	0	0
2011/08/23	R203 2012/05/03	8.70	Call	Bond Future	6,056.0000	6,058.0000	0.033	0	0	0
2011/08/23	R203 2012/05/03	8.70	Put	Bond Future	333.0000	331.0000	(0.601)	0	0	0
2011/08/23	R203 2012/08/02			Bond Future	7.4510	7.4500	(0.013)	0.0000	0.0000	0
2011/08/23	R203 2012/08/02	8.50	Call	Bond Future	4,984.0000	4,985.0000	0.020	0	0	0
2011/08/23	R203 2012/08/02	8.50	Put	Bond Future	621.0000	618.0000	(0.483)	0	0	0
2011/08/23	R203 2012/08/02	8.55	Call	Bond Future	5,154.0000	5,156.0000	0.039	0	0	0
2011/08/23	R203 2012/08/02	8.55	Put	Bond Future	589.0000	587.0000	(0.340)	0	0	0
2011/08/23	R203 2012/08/02	8.45	Call	Bond Future	4,816.0000	4,817.0000	0.021	0	0	0
2011/08/23	R203 2012/08/02	8.45	Put	Bond Future	656.0000	653.0000	(0.457)	0	0	0

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2011/08/23	R204 2011/11/03			Bond Future	7.4350	7.4350	0.000	0.0000	0.0000	2,872
2011/08/23	R204 2011/11/03	8.75	Call	Bond Future	7,003.0000	7,003.0000	0.000	0	0	0
2011/08/23	R204 2011/11/03	8.75	Put	Bond Future	9.0000	9.0000	0.000	0	0	0
2011/08/23	R204 2011/11/03	8.80	Call	Bond Future	7,255.0000	7,255.0000	0.000	0	0	0
2011/08/23	R204 2011/11/03	8.80	Put	Bond Future	7.0000	7.0000	0.000	0	0	0
2011/08/23	R204 2011/11/03	8.70	Call	Bond Future	6,751.0000	6,750.0000	(0.015)	0	0	0
2011/08/23	R204 2011/11/03	8.70	Put	Bond Future	12.0000	11.0000	(8.333)	0	0	0
2011/08/23	R204 2012/02/02			Bond Future	7.4950	7.4940	(0.013)	0.0000	0.0000	0
2011/08/23	R204 2012/02/02	9.00	Call	Bond Future	7,825.0000	7,829.0000	0.051	0	0	0
2011/08/23	R204 2012/02/02	9.00	Put	Bond Future	107.0000	106.0000	(0.935)	0	0	0
2011/08/23	R204 2012/02/02	9.05	Call	Bond Future	8,058.0000	8,062.0000	0.050	0	0	0
2011/08/23	R204 2012/02/02	9.05	Put	Bond Future	97.0000	95.0000	(2.062)	0	0	0
2011/08/23	R204 2012/02/02	8.95	Call	Bond Future	7,593.0000	7,596.0000	0.040	0	0	0
2011/08/23	R204 2012/02/02	8.95	Put	Bond Future	120.0000	117.0000	(2.500)	0	0	0
2011/08/23	R204 2012/05/03			Bond Future	7.5630	7.5620	(0.013)	0.0000	0.0000	0
2011/08/23	R204 2012/05/03	8.75	Call	Bond Future	6,486.0000	6,487.0000	0.015	0	0	0
2011/08/23	R204 2012/05/03	8.75	Put	Bond Future	531.0000	527.0000	(0.753)	0	0	0
2011/08/23	R204 2012/05/03	8.80	Call	Bond Future	6,692.0000	6,694.0000	0.030	0	0	0
2011/08/23	R204 2012/05/03	8.80	Put	Bond Future	496.0000	493.0000	(0.605)	0	0	0
2011/08/23	R204 2012/05/03	8.70	Call	Bond Future	6,281.0000	6,282.0000	0.016	0	0	0
2011/08/23	R204 2012/05/03	8.70	Put	Bond Future	568.0000	564.0000	(0.704)	0	0	0
2011/08/23	R204 2012/08/02			Bond Future	7.6410	7.6410	0.000	0.0000	0.0000	0
2011/08/23	R204 2012/08/02	8.50	Call	Bond Future	5,180.0000	5,177.0000	(0.058)	0	0	0
2011/08/23	R204 2012/08/02	8.50	Put	Bond Future	972.0000	969.0000	(0.309)	0	0	0
2011/08/23	R204 2012/08/02	8.55	Call	Bond Future	5,369.0000	5,366.0000	(0.056)	0	0	0
2011/08/23	R204 2012/08/02	8.55	Put	Bond Future	923.0000	920.0000	(0.325)	0	0	0
2011/08/23	R204 2012/08/02	8.45	Call	Bond Future	4,995.0000	4,992.0000	(0.060)	0	0	0
2011/08/23	R204 2012/08/02	8.45	Put	Bond Future	1,026.0000	1,023.0000	(0.292)	0	0	0
2011/08/23	R206 2011/11/03			Bond Future	5.8920	5.8320	(1.018)	0.0000	0.0000	12,577
2011/08/23	R206 2011/11/03	7.75	Call	Bond Future	3,749.0000	3,873.0000	3.308	0	0	0
2011/08/23	R206 2011/11/03	7.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/23	R206 2011/11/03	7.80	Call	Bond Future	3,848.0000	3,972.0000	3.222	0	0	0
2011/08/23	R206 2011/11/03	7.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/23	R206 2011/11/03	7.70	Call	Bond Future	3,651.0000	3,775.0000	3.396	0	0	0

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2011/08/23	R206 2011/11/03	7.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/23	R206 2012/02/02			Bond Future	5.8510	5.7830	(1.162)	0.0000	0.0000	0
2011/08/23	R206 2012/02/02	8.00	Call	Bond Future	3,864.0000	3,989.0000	3.235	0	0	0
2011/08/23	R206 2012/02/02	8.00	Put	Bond Future	2.0000	2.0000	0.000	0	0	0
2011/08/23	R206 2012/02/02	8.05	Call	Bond Future	3,952.0000	4,076.0000	3.138	0	0	0
2011/08/23	R206 2012/02/02	8.05	Put	Bond Future	3.0000	1.0000	(66.667)	0	0	0
2011/08/23	R206 2012/02/02	7.95	Call	Bond Future	3,777.0000	3,902.0000	3.310	0	0	0
2011/08/23	R206 2012/02/02	7.95	Put	Bond Future	3.0000	3.0000	0.000	0	0	0
2011/08/23	R206 2012/05/03			Bond Future	5.8180	5.7390	(1.358)	0.0000	0.0000	0
2011/08/23	R206 2012/05/03	7.50	Call	Bond Future	2,724.0000	2,844.0000	4.405	0	0	0
2011/08/23	R206 2012/05/03	7.50	Put	Bond Future	55.0000	47.0000	(14.545)	0	0	0
2011/08/23	R206 2012/05/03	7.55	Call	Bond Future	2,799.0000	2,918.0000	4.252	0	0	0
2011/08/23	R206 2012/05/03	7.55	Put	Bond Future	52.0000	43.0000	(17.308)	0	0	0
2011/08/23	R206 2012/05/03	7.45	Call	Bond Future	2,651.0000	2,770.0000	4.489	0	0	0
2011/08/23	R206 2012/05/03	7.45	Put	Bond Future	60.0000	51.0000	(15.000)	0	0	0
2011/08/23	R206 2012/08/02			Bond Future	5.7870	5.6930	(1.624)	0.0000	0.0000	0
2011/08/23	R206 2012/08/02	7.25	Call	Bond Future	2,104.0000	2,219.0000	5.466	0	0	0
2011/08/23	R206 2012/08/02	7.25	Put	Bond Future	107.0000	92.0000	(14.019)	0	0	0
2011/08/23	R206 2012/08/02	7.30	Call	Bond Future	2,165.0000	2,281.0000	5.358	0	0	0
2011/08/23	R206 2012/08/02	7.30	Put	Bond Future	101.0000	87.0000	(13.861)	0	0	0
2011/08/23	R206 2012/08/02	7.20	Call	Bond Future	2,043.0000	2,157.0000	5.580	0	0	0
2011/08/23	R206 2012/08/02	7.20	Put	Bond Future	114.0000	98.0000	(14.035)	0	0	0
2011/08/23	R207 2011/11/03			Bond Future	7.6090	7.6290	0.263	0.0000	0.0000	7,549
2011/08/23	R207 2011/11/03	8.75	Call	Bond Future	6,506.0000	6,388.0000	(1.814)	0	0	0
2011/08/23	R207 2011/11/03	8.75	Put	Bond Future	23.0000	24.0000	4.348	0	0	0
2011/08/23	R207 2011/11/03	8.80	Call	Bond Future	6,773.0000	6,655.0000	(1.742)	0	0	0
2011/08/23	R207 2011/11/03	8.80	Put	Bond Future	19.0000	19.0000	0.000	0	0	0
2011/08/23	R207 2011/11/03	8.70	Call	Bond Future	6,239.0000	6,122.0000	(1.875)	0	0	0
2011/08/23	R207 2011/11/03	8.70	Put	Bond Future	29.0000	30.0000	3.448	0	0	0
2011/08/23	R207 2011/11/03	7.90	Put	Bond Future	543.0000	570.0000	4.972	0	0	0
2011/08/23	R207 2011/11/03	7.90	Call	Bond Future	2,250.0000	2,158.0000	(4.089)	0	0	2,000
2011/08/23	R207 2011/11/03	8.15	Call	Bond Future	3,386.0000	3,281.0000	(3.101)	0	0	0
2011/08/23	R207 2011/11/03	8.15	Put	Bond Future	243.0000	256.0000	5.350	0	0	2,000
2011/08/23	R207 2011/11/03	8.35	Call	Bond Future	4,391.0000	4,279.0000	(2.551)	0	0	0

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2011/08/23	R207 2011/11/03	8.35	Put	Bond Future	118.0000	124.0000	5.085	0	0	2,000
2011/08/23	R207 2011/11/03	7.30	Put	Bond Future	2,331.0000	2,412.0000	3.475	0	0	0
2011/08/23	R207 2011/11/03	7.30	Call	Bond Future	477.0000	439.0000	(7.966)	0	0	900
2011/08/23	R207 2011/11/03	7.75	Put	Bond Future	832.0000	871.0000	4.688	0	0	0
2011/08/23	R207 2011/11/03	7.75	Call	Bond Future	1,664.0000	1,584.0000	(4.808)	0	0	300
2011/08/23	R207 2011/11/03	7.95	Put	Bond Future	467.0000	490.0000	4.925	0	0	300
2011/08/23	R207 2011/11/03	7.95	Call	Bond Future	2,463.0000	2,368.0000	(3.857)	0	0	0
2011/08/23	R207 2011/11/03	8.40	Call	Bond Future	4,651.0000	4,537.0000	(2.451)	0	0	0
2011/08/23	R207 2011/11/03	8.40	Put	Bond Future	98.0000	102.0000	4.082	0	0	900
2011/08/23	R207 2012/02/02			Bond Future	7.6680	7.6890	0.274	0.0000	0.0000	0
2011/08/23	R207 2012/02/02	9.00	Call	Bond Future	7,520.0000	7,406.0000	(1.516)	0	0	0
2011/08/23	R207 2012/02/02	9.00	Put	Bond Future	194.0000	201.0000	3.608	0	0	0
2011/08/23	R207 2012/02/02	9.05	Call	Bond Future	7,763.0000	7,648.0000	(1.481)	0	0	0
2011/08/23	R207 2012/02/02	9.05	Put	Bond Future	176.0000	182.0000	3.409	0	0	0
2011/08/23	R207 2012/02/02	8.95	Call	Bond Future	7,278.0000	7,165.0000	(1.553)	0	0	0
2011/08/23	R207 2012/02/02	8.95	Put	Bond Future	214.0000	222.0000	3.738	0	0	0
2011/08/23	R207 2012/05/03			Bond Future	7.7370	7.7590	0.284	0.0000	0.0000	0
2011/08/23	R207 2012/05/03	8.75	Call	Bond Future	6,234.0000	6,131.0000	(1.652)	0	0	0
2011/08/23	R207 2012/05/03	8.75	Put	Bond Future	747.0000	767.0000	2.677	0	0	0
2011/08/23	R207 2012/05/03	8.80	Call	Bond Future	6,447.0000	6,343.0000	(1.613)	0	0	0
2011/08/23	R207 2012/05/03	8.80	Put	Bond Future	699.0000	719.0000	2.861	0	0	0
2011/08/23	R207 2012/05/03	8.70	Call	Bond Future	6,022.0000	5,920.0000	(1.694)	0	0	0
2011/08/23	R207 2012/05/03	8.70	Put	Bond Future	797.0000	818.0000	2.635	0	0	0
2011/08/23	R207 2012/08/02			Bond Future	7.8150	7.8370	0.282	0.0000	0.0000	0
2011/08/23	R207 2012/08/02	8.75	Call	Bond Future	5,903.0000	5,807.0000	(1.626)	0	0	0
2011/08/23	R207 2012/08/02	8.75	Put	Bond Future	968.0000	992.0000	2.479	0	0	0
2011/08/23	R207 2012/08/02	8.80	Call	Bond Future	6,108.0000	6,011.0000	(1.588)	0	0	0
2011/08/23	R207 2012/08/02	8.80	Put	Bond Future	918.0000	941.0000	2.505	0	0	0
2011/08/23	R207 2012/08/02	8.70	Call	Bond Future	5,700.0000	5,606.0000	(1.649)	0	0	0
2011/08/23	R207 2012/08/02	8.70	Put	Bond Future	1,021.0000	1,047.0000	2.547	0	0	0
2011/08/23	R208 2011/11/03			Bond Future	7.6360	7.6660	0.393	0.0000	0.0000	7,314
2011/08/23	R208 2011/11/03	8.75	Call	Bond Future	6,803.0000	6,615.0000	(2.763)	0	0	0
2011/08/23	R208 2011/11/03	8.75	Put	Bond Future	33.0000	36.0000	9.091	0	0	0
2011/08/23	R208 2011/11/03	8.80	Call	Bond Future	7,086.0000	6,898.0000	(2.653)	0	0	0

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2011/08/23	R208 2011/11/03	8.80	Put	Bond Future	27.0000	30.0000	11.111	0	0	0
2011/08/23	R208 2011/11/03	8.70	Call	Bond Future	6,520.0000	6,333.0000	(2.868)	0	0	0
2011/08/23	R208 2011/11/03	8.70	Put	Bond Future	40.0000	44.0000	10.000	0	0	0
2011/08/23	R208 2011/11/03	7.95	Put	Bond Future	565.0000	611.0000	8.142	0	0	0
2011/08/23	R208 2011/11/03	7.95	Call	Bond Future	2,539.0000	2,394.0000	(5.711)	0	0	1,995
2011/08/23	R208 2011/11/03	8.20	Put	Bond Future	256.0000	279.0000	8.984	0	0	0
2011/08/23	R208 2011/11/03	8.20	Call	Bond Future	3,764.0000	3,596.0000	(4.463)	0	0	665
2011/08/23	R208 2011/11/03	8.40	Call	Bond Future	4,838.0000	4,659.0000	(3.700)	0	0	0
2011/08/23	R208 2011/11/03	8.40	Put	Bond Future	126.0000	138.0000	9.524	0	0	665
2011/08/23	R208 2011/11/03	8.90	Call	Bond Future	7,651.0000	7,462.0000	(2.470)	0	0	0
2011/08/23	R208 2011/11/03	8.90	Put	Bond Future	17.0000	19.0000	11.765	0	0	1,995
2011/08/23	R208 2012/02/02			Bond Future	7.6910	7.7220	0.403	0.0000	0.0000	0
2011/08/23	R208 2012/02/02	9.00	Call	Bond Future	7,950.0000	7,771.0000	(2.252)	0	0	0
2011/08/23	R208 2012/02/02	9.00	Put	Bond Future	224.0000	237.0000	5.804	0	0	0
2011/08/23	R208 2012/02/02	9.05	Call	Bond Future	8,208.0000	8,028.0000	(2.193)	0	0	0
2011/08/23	R208 2012/02/02	9.05	Put	Bond Future	203.0000	216.0000	6.404	0	0	0
2011/08/23	R208 2012/02/02	8.95	Call	Bond Future	7,693.0000	7,515.0000	(2.314)	0	0	0
2011/08/23	R208 2012/02/02	8.95	Put	Bond Future	247.0000	261.0000	5.668	0	0	0
2011/08/23	R208 2012/05/03			Bond Future	7.7510	7.7840	0.426	0.0000	0.0000	0
2011/08/23	R208 2012/05/03	9.00	Call	Bond Future	7,806.0000	7,631.0000	(2.242)	0	0	0
2011/08/23	R208 2012/05/03	9.00	Put	Bond Future	577.0000	603.0000	4.506	0	0	0
2011/08/23	R208 2012/05/03	9.05	Call	Bond Future	8,043.0000	7,868.0000	(2.176)	0	0	0
2011/08/23	R208 2012/05/03	9.05	Put	Bond Future	540.0000	565.0000	4.630	0	0	0
2011/08/23	R208 2012/05/03	8.95	Call	Bond Future	7,569.0000	7,397.0000	(2.272)	0	0	0
2011/08/23	R208 2012/05/03	8.95	Put	Bond Future	616.0000	644.0000	4.545	0	0	0
2011/08/23	R208 2012/08/02			Bond Future	7.8190	7.8530	0.435	0.0000	0.0000	0
2011/08/23	R208 2012/08/02	8.75	Call	Bond Future	6,374.0000	6,216.0000	(2.479)	0	0	0
2011/08/23	R208 2012/08/02	8.75	Put	Bond Future	1,043.0000	1,087.0000	4.219	0	0	0
2011/08/23	R208 2012/08/02	8.80	Call	Bond Future	6,598.0000	6,437.0000	(2.440)	0	0	0
2011/08/23	R208 2012/08/02	8.80	Put	Bond Future	992.0000	1,032.0000	4.032	0	0	0
2011/08/23	R208 2012/08/02	8.70	Call	Bond Future	6,155.0000	5,998.0000	(2.551)	0	0	0
2011/08/23	R208 2012/08/02	8.70	Put	Bond Future	1,100.0000	1,145.0000	4.091	0	0	0
2011/08/23	R209 2011/11/03			Bond Future	8.2810	8.3160	0.423	0.0000	0.0000	1,351
2011/08/23	R209 2011/11/03	8.75	Call	Bond Future	4,432.0000	4,182.0000	(5.641)	0	0	0

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2011/08/23	R209 2011/11/03	8.75	Put	Bond Future	535.0000	587.0000	9.720	0	0	0
2011/08/23	R209 2011/11/03	8.80	Call	Bond Future	4,754.0000	4,498.0000	(5.385)	0	0	0
2011/08/23	R209 2011/11/03	8.80	Put	Bond Future	459.0000	505.0000	10.022	0	0	0
2011/08/23	R209 2011/11/03	8.70	Call	Bond Future	4,117.0000	3,874.0000	(5.902)	0	0	0
2011/08/23	R209 2011/11/03	8.70	Put	Bond Future	620.0000	679.0000	9.516	0	0	0
2011/08/23	R209 2012/02/02			Bond Future	8.3280	8.3640	0.432	0.0000	0.0000	0
2011/08/23	R209 2012/02/02	9.00	Call	Bond Future	6,528.0000	6,284.0000	(3.738)	0	0	0
2011/08/23	R209 2012/02/02	9.00	Put	Bond Future	1,091.0000	1,154.0000	5.775	0	0	0
2011/08/23	R209 2012/02/02	9.05	Call	Bond Future	6,822.0000	6,574.0000	(3.635)	0	0	0
2011/08/23	R209 2012/02/02	9.05	Put	Bond Future	1,005.0000	1,064.0000	5.871	0	0	0
2011/08/23	R209 2012/02/02	8.95	Call	Bond Future	6,238.0000	5,999.0000	(3.831)	0	0	0
2011/08/23	R209 2012/02/02	8.95	Put	Bond Future	1,185.0000	1,253.0000	5.738	0	0	0
2011/08/23	R209 2012/05/03			Bond Future	8.3790	8.4160	0.442	0.0000	0.0000	0
2011/08/23	R209 2012/05/03	9.00	Call	Bond Future	6,874.0000	6,644.0000	(3.346)	0	0	0
2011/08/23	R209 2012/05/03	9.00	Put	Bond Future	1,881.0000	1,963.0000	4.359	0	0	0
2011/08/23	R209 2012/05/03	9.05	Call	Bond Future	7,144.0000	6,911.0000	(3.261)	0	0	0
2011/08/23	R209 2012/05/03	9.05	Put	Bond Future	1,771.0000	1,850.0000	4.461	0	0	0
2011/08/23	R209 2012/05/03	8.95	Call	Bond Future	6,608.0000	6,382.0000	(3.420)	0	0	0
2011/08/23	R209 2012/05/03	8.95	Put	Bond Future	1,998.0000	2,084.0000	4.304	0	0	0
2011/08/23	R209 2012/08/02			Bond Future	8.4330	8.4710	0.451	0.0000	0.0000	0
2011/08/23	R209 2012/08/02	9.25	Call	Bond Future	8,311.0000	8,072.0000	(2.876)	0	0	0
2011/08/23	R209 2012/08/02	9.25	Put	Bond Future	1,915.0000	1,993.0000	4.073	0	0	0
2011/08/23	R209 2012/08/02	9.30	Call	Bond Future	8,584.0000	8,341.0000	(2.831)	0	0	0
2011/08/23	R209 2012/08/02	9.30	Put	Bond Future	1,824.0000	1,898.0000	4.057	0	0	0
2011/08/23	R209 2012/08/02	9.20	Call	Bond Future	8,043.0000	7,807.0000	(2.934)	0	0	0
2011/08/23	R209 2012/08/02	9.20	Put	Bond Future	2,014.0000	2,095.0000	4.022	0	0	0
2011/08/23	R210 2011/11/03			Bond Future	136.7910	136.8003	0.007	0.0000	0.0000	600
2011/08/23	R210 2011/11/03	131.00	Call	Bond Future	5,791.0000	5,800.0000	0.155	0	0	0
2011/08/23	R210 2011/11/03	131.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/23	R210 2011/11/03	131.05	Call	Bond Future	5,741.0000	5,750.0000	0.157	0	0	0
2011/08/23	R210 2011/11/03	131.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/23	R210 2011/11/03	130.95	Call	Bond Future	5,841.0000	5,850.0000	0.154	0	0	0
2011/08/23	R210 2011/11/03	130.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/08/23	R211 2011/11/03			Bond Future	112.4809	112.4859	0.004	0.0000	0.0000	529
2011/08/23	R211 2011/11/03	1.25	Call	Bond Future	111,231.0000	111,236.0000	0.004	0	0	0
2011/08/23	R211 2011/11/03	1.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/23	R211 2011/11/03	1.30	Call	Bond Future	111,181.0000	111,186.0000	0.004	0	0	0
2011/08/23	R211 2011/11/03	1.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/23	R211 2011/11/03	1.20	Call	Bond Future	111,281.0000	111,286.0000	0.004	0	0	0
2011/08/23	R211 2011/11/03	1.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/23	R211 2012/02/02			Bond Future	112.8552	112.8603	0.005	0.0000	0.0000	0
2011/08/23	R211 2012/02/02	110.50	Call	Bond Future	2,355.0000	2,360.0000	0.212	0	0	0
2011/08/23	R211 2012/02/02	110.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/23	R211 2012/02/02	110.55	Call	Bond Future	2,305.0000	2,310.0000	0.217	0	0	0
2011/08/23	R211 2012/02/02	110.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/23	R211 2012/02/02	110.45	Call	Bond Future	2,405.0000	2,410.0000	0.208	0	0	0
2011/08/23	R211 2012/02/02	110.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/23	R212 2011/11/03			Bond Future	110.9402	111.1485	0.188	0.0000	0.0000	2,667
2011/08/23	R212 2011/11/03	2.50	Call	Bond Future	108,440.0000	108,649.0000	0.193	0	0	0
2011/08/23	R212 2011/11/03	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/23	R212 2011/11/03	2.55	Call	Bond Future	108,390.0000	108,599.0000	0.193	0	0	0
2011/08/23	R212 2011/11/03	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/23	R212 2011/11/03	2.45	Call	Bond Future	108,490.0000	108,699.0000	0.193	0	0	0
2011/08/23	R212 2011/11/03	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/23	R212 2012/02/02			Bond Future	111.1605	111.3719	0.190	0.0000	0.0000	0
2011/08/23	R212 2012/02/02	108.50	Call	Bond Future	2,660.0000	2,872.0000	7.970	0	0	0
2011/08/23	R212 2012/02/02	108.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/23	R212 2012/02/02	108.55	Call	Bond Future	2,610.0000	2,822.0000	8.123	0	0	0
2011/08/23	R212 2012/02/02	108.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/23	R212 2012/02/02	108.45	Call	Bond Future	2,710.0000	2,922.0000	7.823	0	0	0
2011/08/23	R212 2012/02/02	108.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/23	R213 2011/11/03			Bond Future	8.2500	8.2910	0.497	0.0000	0.0000	0
2011/08/23	R213 2011/11/03	8.75	Call	Bond Future	4,203.0000	3,847.0000	(8.470)	0	0	0
2011/08/23	R213 2011/11/03	8.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/23	R213 2011/11/03	8.80	Call	Bond Future	4,607.0000	4,250.0000	(7.749)	0	0	0
2011/08/23	R213 2011/11/03	8.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0



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2011/08/23	R213 2011/11/03	8.70	Call	Bond Future	3,796.0000	3,440.0000	(9.378)	0	0	0
2011/08/23	R213 2011/11/03	8.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/23	R213 2012/02/02			Bond Future	8.3050	8.3470	0.506	0.0000	0.0000	0
2011/08/23	R213 2012/02/02	9.00	Call	Bond Future	5,691.0000	5,331.0000	(6.326)	0	0	0
2011/08/23	R213 2012/02/02	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/23	R213 2012/02/02	9.05	Call	Bond Future	6,079.0000	5,718.0000	(5.938)	0	0	0
2011/08/23	R213 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/23	R213 2012/02/02	8.95	Call	Bond Future	5,300.0000	4,940.0000	(6.792)	0	0	0
2011/08/23	R213 2012/02/02	8.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/23	R213 2012/05/03			Bond Future	8.3600	8.4020	0.502	0.0000	0.0000	0
2011/08/23	R213 2012/05/03	9.25	Call	Bond Future	7,104.0000	6,748.0000	(5.011)	0	0	0
2011/08/23	R213 2012/05/03	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/23	R213 2012/05/03	9.30	Call	Bond Future	7,477.0000	7,121.0000	(4.761)	0	0	0
2011/08/23	R213 2012/05/03	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/23	R213 2012/05/03	9.20	Call	Bond Future	6,728.0000	6,372.0000	(5.291)	0	0	0
2011/08/23	R213 2012/05/03	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/23	R213 2012/08/02			Bond Future	8.4180	8.4610	0.511	0.0000	0.0000	0
2011/08/23	R213 2012/08/02	9.25	Call	Bond Future	6,586.0000	6,226.0000	(5.466)	0	0	0
2011/08/23	R213 2012/08/02	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/23	R213 2012/08/02	9.30	Call	Bond Future	6,957.0000	6,598.0000	(5.160)	0	0	0
2011/08/23	R213 2012/08/02	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/23	R213 2012/08/02	9.20	Call	Bond Future	6,211.0000	5,852.0000	(5.780)	0	0	0
2011/08/23	R213 2012/08/02	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/23	RZ02 2011/11/03			Bond Future	0.0050	0.0050	0.000	0.0000	0.0000	0
2011/08/23	RZ02 2011/11/03	1.00	Call	Bond Future	27,590.0000	27,590.0000	0.000	0	0	0
2011/08/23	RZ02 2011/11/03	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/23	RZ02 2011/11/03	1.05	Call	Bond Future	28,834.0000	28,834.0000	0.000	0	0	0
2011/08/23	RZ02 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/23	RZ02 2011/11/03	0.95	Call	Bond Future	26,333.0000	26,333.0000	0.000	0	0	0
2011/08/23	RZ02 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/23	RZ11 2011/11/03			Bond Future	0.7760	0.7700	(0.773)	0.0000	0.0000	0
2011/08/23	RZ11 2011/11/03	1.00	Call	Bond Future	1,226.0000	1,226.0000	0.000	0	0	0
2011/08/23	RZ11 2011/11/03	1.00	Put	Bond Future	0.0000	0.0000	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
2011/08/23	RZ11 2011/11/03	1.05	Call	Bond Future	1,491.0000	1,491.0000	0.000	0	0	0
2011/08/23	RZ11 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/23	RZ11 2011/11/03	0.95	Call	Bond Future	961.0000	961.0000	0.000	0	0	0
2011/08/23	RZ11 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/23	RZ12 2011/11/03			Bond Future	1.9230	1.9190	(0.208)	0.0000	0.0000	0
2011/08/23	RZ12 2011/11/03	2.00	Call	Bond Future	778.0000	778.0000	0.000	0	0	0
2011/08/23	RZ12 2011/11/03	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/23	RZ12 2011/11/03	2.05	Call	Bond Future	1,255.0000	1,255.0000	0.000	0	0	0
2011/08/23	RZ12 2011/11/03	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/23	RZ12 2011/11/03	1.95	Call	Bond Future	298.0000	298.0000	0.000	0	0	0
2011/08/23	RZ12 2011/11/03	1.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/23	TRT1 2011/11/03			Index Future	362.3640	364.0240	0.458	0.0000	0.0000	0
2011/08/23	TRT1 2012/02/02			Index Future	367.2150	368.9020	0.459	0.0000	0.0000	0
<b>Total</b>										<b>303312.00</b>