



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 29/08/2011

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
2011/08/29	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/29	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/29	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/29	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/29	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/29	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/29	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/29	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/29	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/29	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/29	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/29	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/29	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/29	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/29	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/08/29	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/29	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/29	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/29	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/29	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/29	AL7T 2011/11/03			Index Future	408.8650	409.6400	0.190	0.0000	0.0000	16
2011/08/29	AL7T 2012/02/02			Index Future	415.0880	415.8740	0.189	0.0000	0.0000	0
2011/08/29	ALBI 2011/11/03			Index Future	375.1720	375.9540	0.208	0.0000	0.0000	1,617
2011/08/29	ALBI 2012/02/02			Index Future	380.8820	381.6750	0.208	0.0000	0.0000	0
2011/08/29	C155 2011/08/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/29	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/29	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/29	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/29	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/29	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/29	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/29	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/29	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/29	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/29	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/29	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/08/29	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0
2011/08/29	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/29	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/29	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/29	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/29	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/29	CAAD 2011/09/19			Can-Do Future	0.0029	0.0066	127.586	0.0000	0.0000	22,388
2011/08/29	CAAE 2011/09/19			Can-Do Future	0.2619	0.1859	(29.019)	0.0000	0.0000	21,898
2011/08/29	CAAG 2011/10/24			Can-Do Future	7.2351	7.0889	(2.021)	0.0000	0.0000	0
2011/08/29	CAAG 2011/10/24	6.70	Call	Can-Do Future	562.0000	432.0000	(23.132)	0	0	0
2011/08/29	CAAG 2011/10/24	6.70	Put	Can-Do Future	27.0000	43.0000	59.259	0	0	0
2011/08/29	CAAG 2011/10/24	6.75	Call	Can-Do Future	519.0000	392.0000	(24.470)	0	0	0
2011/08/29	CAAG 2011/10/24	6.75	Put	Can-Do Future	34.0000	53.0000	55.882	0	0	0
2011/08/29	CAAG 2011/10/24	6.65	Call	Can-Do Future	606.0000	474.0000	(21.782)	0	0	0
2011/08/29	CAAG 2011/10/24	6.65	Put	Can-Do Future	21.0000	35.0000	66.667	0	0	0
2011/08/29	CAAG 2011/10/24	7.00	Put	Can-Do Future	97.0000	148.0000	52.577	0	0	0
2011/08/29	CAAG 2011/10/24	7.00	Call	Can-Do Future	332.0000	237.0000	(28.614)	0	0	14,286
2011/08/29	CAAG 2011/10/24	7.40	Put	Can-Do Future	318.0000	415.0000	30.503	0	0	0
2011/08/29	CAAG 2011/10/24	7.40	Call	Can-Do Future	153.0000	104.0000	(32.026)	0	0	6,757
2011/08/29	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/29	CRD1 2011/11/03			Index Future	165.0850	165.5830	0.302	0.0000	0.0000	0
2011/08/29	CRD1 2012/02/02			Index Future	167.2950	167.8020	0.303	0.0000	0.0000	0
2011/08/29	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/29	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/08/29	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/29	GOVI 2011/11/03			GOVI	375.6780	376.4270	0.199	0.0000	0.0000	161
2011/08/29	GOVI 2011/11/03	357.00	Call	GOVI	186,780.0000	194,270.0000	4.010	0	0	0
2011/08/29	GOVI 2011/11/03	357.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/08/29	GOVI 2011/11/03	357.01	Call	GOVI	186,680.0000	194,170.0000	4.012	0	0	0
2011/08/29	GOVI 2011/11/03	357.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/08/29	GOVI 2011/11/03	356.99	Call	GOVI	186,880.0000	194,370.0000	4.008	0	0	0
2011/08/29	GOVI 2011/11/03	356.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/08/29	GOVI 2012/02/02			GOVI	381.3960	382.1560	0.199	0.0000	0.0000	0
2011/08/29	GOVI 2012/02/02	369.00	Call	GOVI	123,960.0000	131,560.0000	6.131	0	0	0
2011/08/29	GOVI 2012/02/02	369.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/08/29	GOVI 2012/02/02	369.01	Call	GOVI	123,860.0000	131,460.0000	6.136	0	0	0
2011/08/29	GOVI 2012/02/02	369.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/08/29	GOVI 2012/02/02	368.99	Call	GOVI	124,060.0000	131,660.0000	6.126	0	0	0
2011/08/29	GOVI 2012/02/02	368.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/08/29	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/08/29	IGOV 2011/11/03			Index Future	163.1540	163.3180	0.101	0.0000	0.0000	79
2011/08/29	IGOV 2012/02/02			Index Future	165.6370	165.8030	0.100	0.0000	0.0000	0
2011/08/29	ILBI 2012/02/02			Index Future	448.4650	448.5430	0.017	0.0000	0.0000	88
2011/08/29	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/08/29	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/08/29	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/08/29	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/08/29	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/08/29	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/08/29	JBAF 2011/09/21			Jibar Tradeable Future	5.5300	5.5300	0.000	0.0000	0.0000	16,389

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2011/08/29	JBAF 2011/10/19			Jibar Tradeable Future	5.4900	5.4900	0.000	94.5300	94.5300	1,000
2011/08/29	JBAF 2011/11/16			Jibar Tradeable Future	5.4200	5.4200	0.000	94.6200	94.5900	1,000
2011/08/29	JBAF 2011/12/21			Jibar Tradeable Future	5.3700	5.3700	0.000	0.0000	0.0000	5,541
2011/08/29	JBAF 2012/01/18			Jibar Tradeable Future	5.3700	5.3700	0.000	0.0000	0.0000	0
2011/08/29	JBAF 2012/02/15			Jibar Tradeable Future	5.3700	5.3700	0.000	0.0000	0.0000	0
2011/08/29	JBAF 2012/03/20			Jibar Tradeable Future	5.3800	5.3800	0.000	0.0000	0.0000	1,340
2011/08/29	JBAF 2012/06/20			Jibar Tradeable Future	5.4500	5.4500	0.000	0.0000	0.0000	2,890
2011/08/29	JBAF 2012/09/19			Jibar Tradeable Future	5.5900	5.5900	0.000	0.0000	0.0000	44,760
2011/08/29	JBAF 2012/12/19			Jibar Tradeable Future	5.7600	5.7600	0.000	0.0000	0.0000	990
2011/08/29	JBAF 2013/03/20			Jibar Tradeable Future	5.9700	5.9700	0.000	0.0000	0.0000	790
2011/08/29	JBAF 2013/06/19			Jibar Tradeable Future	6.2100	6.2100	0.000	0.0000	0.0000	1,250
2011/08/29	JN02 2011/11/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/08/29	JN02 2011/11/03	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/29	JN02 2011/11/03	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/29	JN02 2011/11/03	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/29	JN02 2011/11/03	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/08/29	JN02 2011/11/03	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/08/29	JN02 2011/11/03	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/29	JN05 2011/11/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/08/29	JN05 2011/11/03	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/29	JN05 2011/11/03	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/29	JN05 2011/11/03	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/29	JN05 2011/11/03	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/08/29	JN05 2011/11/03	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/08/29	JN05 2011/11/03	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/29	JN10 2011/11/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/08/29	JN10 2011/11/03	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/29	JN10 2011/11/03	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/29	JN10 2011/11/03	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/29	JN10 2011/11/03	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/08/29	JN10 2011/11/03	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/08/29	JN10 2011/11/03	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0

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2011/08/29	OTH1 2011/11/03			Index Future	372.0150	372.9790	0.259	0.0000	0.0000	0
2011/08/29	OTH1 2012/02/02			Index Future	377.6770	378.6550	0.259	0.0000	0.0000	0
2011/08/29	R157 2011/11/03			Bond Future	6.6180	6.5810	(0.559)	0.0000	0.0000	15,490
2011/08/29	R157 2011/11/03	8.25	Call	Bond Future	6,044.0000	6,185.0000	2.333	0	0	0
2011/08/29	R157 2011/11/03	8.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/29	R157 2011/11/03	8.30	Call	Bond Future	6,223.0000	6,364.0000	2.266	0	0	0
2011/08/29	R157 2011/11/03	8.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/29	R157 2011/11/03	8.20	Call	Bond Future	5,865.0000	6,006.0000	2.404	0	0	0
2011/08/29	R157 2011/11/03	8.20	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2011/08/29	R157 2011/11/03	6.55	Put	Bond Future	800.0000	709.0000	(11.375)	0	0	0
2011/08/29	R157 2011/11/03	6.55	Call	Bond Future	540.0000	590.0000	9.259	0	0	1,200
2011/08/29	R157 2011/11/03	7.00	Put	Bond Future	183.0000	147.0000	(19.672)	0	0	0
2011/08/29	R157 2011/11/03	7.00	Call	Bond Future	1,632.0000	1,738.0000	6.495	0	0	400
2011/08/29	R157 2011/11/03	7.10	Call	Bond Future	1,948.0000	2,063.0000	5.903	0	0	0
2011/08/29	R157 2011/11/03	7.10	Put	Bond Future	123.0000	96.0000	(21.951)	0	0	400
2011/08/29	R157 2011/11/03	7.55	Call	Bond Future	3,514.0000	3,650.0000	3.870	0	0	0
2011/08/29	R157 2011/11/03	7.55	Put	Bond Future	15.0000	10.0000	(33.333)	0	0	1,200
2011/08/29	R157 2012/02/02			Bond Future	6.6600	6.6190	(0.616)	0.0000	0.0000	0
2011/08/29	R157 2012/02/02	8.50	Call	Bond Future	6,378.0000	6,520.0000	2.226	0	0	0
2011/08/29	R157 2012/02/02	8.50	Put	Bond Future	24.0000	19.0000	(20.833)	0	0	0
2011/08/29	R157 2012/02/02	8.55	Call	Bond Future	6,542.0000	6,685.0000	2.186	0	0	0
2011/08/29	R157 2012/02/02	8.55	Put	Bond Future	21.0000	18.0000	(14.286)	0	0	0
2011/08/29	R157 2012/02/02	8.45	Call	Bond Future	6,214.0000	6,356.0000	2.285	0	0	0
2011/08/29	R157 2012/02/02	8.45	Put	Bond Future	27.0000	22.0000	(18.519)	0	0	0
2011/08/29	R157 2012/05/03			Bond Future	6.7100	6.6660	(0.656)	0.0000	0.0000	0
2011/08/29	R157 2012/05/03	8.25	Call	Bond Future	5,124.0000	5,256.0000	2.576	0	0	0
2011/08/29	R157 2012/05/03	8.25	Put	Bond Future	139.0000	125.0000	(10.072)	0	0	0
2011/08/29	R157 2012/05/03	8.30	Call	Bond Future	5,271.0000	5,403.0000	2.504	0	0	0
2011/08/29	R157 2012/05/03	8.30	Put	Bond Future	129.0000	115.0000	(10.853)	0	0	0
2011/08/29	R157 2012/05/03	8.20	Call	Bond Future	4,978.0000	5,109.0000	2.632	0	0	0
2011/08/29	R157 2012/05/03	8.20	Put	Bond Future	151.0000	136.0000	(9.934)	0	0	0
2011/08/29	R157 2012/08/02			Bond Future	6.7750	6.7260	(0.723)	0.0000	0.0000	0
2011/08/29	R157 2012/08/02	8.00	Call	Bond Future	4,137.0000	4,256.0000	2.876	0	0	0
2011/08/29	R157 2012/08/02	8.00	Put	Bond Future	444.0000	412.0000	(7.207)	0	0	0

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2011/08/29	R157 2012/08/02	8.05	Call	Bond Future	4,261.0000	4,381.0000	2.816	0	0	0
2011/08/29	R157 2012/08/02	8.05	Put	Bond Future	420.0000	389.0000	(7.381)	0	0	0
2011/08/29	R157 2012/08/02	7.95	Call	Bond Future	4,014.0000	4,131.0000	2.915	0	0	0
2011/08/29	R157 2012/08/02	7.95	Put	Bond Future	469.0000	435.0000	(7.249)	0	0	0
2011/08/29	R186 2011/11/03			Bond Future	8.0090	7.9720	(0.462)	0.0000	0.0000	24,731
2011/08/29	R186 2011/11/03	9.00	Call	Bond Future	9,460.0000	9,805.0000	3.647	0	0	0
2011/08/29	R186 2011/11/03	9.00	Put	Bond Future	107.0000	81.0000	(24.299)	0	0	0
2011/08/29	R186 2011/11/03	9.05	Call	Bond Future	9,886.0000	10,235.0000	3.530	0	0	0
2011/08/29	R186 2011/11/03	9.05	Put	Bond Future	89.0000	67.0000	(24.719)	0	0	0
2011/08/29	R186 2011/11/03	8.95	Call	Bond Future	9,036.0000	9,377.0000	3.774	0	0	0
2011/08/29	R186 2011/11/03	8.95	Put	Bond Future	129.0000	99.0000	(23.256)	0	0	0
2011/08/29	R186 2011/11/03	8.75	Put	Bond Future	261.0000	208.0000	(20.307)	0	0	0
2011/08/29	R186 2011/11/03	8.75	Call	Bond Future	7,356.0000	7,674.0000	4.323	0	0	5,600
2011/08/29	R186 2011/11/03	8.10	Put	Bond Future	1,750.0000	1,551.0000	(11.371)	0	0	0
2011/08/29	R186 2011/11/03	8.10	Call	Bond Future	2,655.0000	2,827.0000	6.478	0	0	1,275
2011/08/29	R186 2011/11/03	8.35	Put	Bond Future	908.0000	777.0000	(14.427)	0	0	0
2011/08/29	R186 2011/11/03	8.35	Call	Bond Future	4,250.0000	4,489.0000	5.624	0	0	425
2011/08/29	R186 2011/11/03	8.55	Call	Bond Future	5,741.0000	6,025.0000	4.947	0	0	0
2011/08/29	R186 2011/11/03	8.55	Put	Bond Future	501.0000	414.0000	(17.365)	0	0	425
2011/08/29	R186 2011/11/03	9.10	Call	Bond Future	10,312.0000	10,664.0000	3.413	0	0	0
2011/08/29	R186 2011/11/03	9.10	Put	Bond Future	74.0000	55.0000	(25.676)	0	0	1,275
2011/08/29	R186 2012/02/02			Bond Future	8.0650	8.0270	(0.471)	0.0000	0.0000	2,501
2011/08/29	R186 2012/02/02	9.00	Call	Bond Future	9,537.0000	9,833.0000	3.104	0	0	0
2011/08/29	R186 2012/02/02	9.00	Put	Bond Future	826.0000	747.0000	(9.564)	0	0	0
2011/08/29	R186 2012/02/02	9.05	Call	Bond Future	9,908.0000	10,209.0000	3.038	0	0	0
2011/08/29	R186 2012/02/02	9.05	Put	Bond Future	757.0000	683.0000	(9.775)	0	0	0
2011/08/29	R186 2012/02/02	8.95	Call	Bond Future	9,170.0000	9,460.0000	3.162	0	0	0
2011/08/29	R186 2012/02/02	8.95	Put	Bond Future	901.0000	817.0000	(9.323)	0	0	0
2011/08/29	R186 2012/05/03			Bond Future	8.1250	8.0860	(0.480)	0.0000	0.0000	0
2011/08/29	R186 2012/05/03	9.00	Call	Bond Future	9,731.0000	10,002.0000	2.785	0	0	0
2011/08/29	R186 2012/05/03	9.00	Put	Bond Future	1,687.0000	1,580.0000	(6.343)	0	0	0
2011/08/29	R186 2012/05/03	9.05	Call	Bond Future	10,068.0000	10,344.0000	2.741	0	0	0
2011/08/29	R186 2012/05/03	9.05	Put	Bond Future	1,588.0000	1,486.0000	(6.423)	0	0	0
2011/08/29	R186 2012/05/03	8.95	Call	Bond Future	9,397.0000	9,663.0000	2.831	0	0	0

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2011/08/29	R186 2012/05/03	8.95	Put	Bond Future	1,791.0000	1,680.0000	(6.198)	0	0	0
2011/08/29	R186 2012/08/02			Bond Future	8.1910	8.1510	(0.488)	0.0000	0.0000	0
2011/08/29	R186 2012/08/02	8.75	Call	Bond Future	8,100.0000	8,338.0000	2.938	0	0	0
2011/08/29	R186 2012/08/02	8.75	Put	Bond Future	2,961.0000	2,818.0000	(4.829)	0	0	0
2011/08/29	R186 2012/08/02	8.80	Call	Bond Future	8,407.0000	8,650.0000	2.890	0	0	0
2011/08/29	R186 2012/08/02	8.80	Put	Bond Future	2,824.0000	2,686.0000	(4.887)	0	0	0
2011/08/29	R186 2012/08/02	8.70	Call	Bond Future	7,800.0000	8,034.0000	3.000	0	0	0
2011/08/29	R186 2012/08/02	8.70	Put	Bond Future	3,107.0000	2,961.0000	(4.699)	0	0	0
2011/08/29	R189 2011/11/03			Bond Future	213.9804	213.9841	0.002	0.0000	0.0000	0
2011/08/29	R189 2011/11/03	212.00	Call	Bond Future	1,980.0000	1,984.0000	0.202	0	0	0
2011/08/29	R189 2011/11/03	212.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/29	R189 2011/11/03	212.05	Call	Bond Future	1,930.0000	1,934.0000	0.207	0	0	0
2011/08/29	R189 2011/11/03	212.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/29	R189 2011/11/03	211.95	Call	Bond Future	2,030.0000	2,034.0000	0.197	0	0	0
2011/08/29	R189 2011/11/03	211.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/29	R197 2011/11/03			Bond Future	245.6982	245.7141	0.006	0.0000	0.0000	183
2011/08/29	R197 2011/11/03	238.50	Call	Bond Future	7,198.0000	7,214.0000	0.222	0	0	0
2011/08/29	R197 2011/11/03	238.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/29	R197 2011/11/03	238.55	Call	Bond Future	7,148.0000	7,164.0000	0.224	0	0	0
2011/08/29	R197 2011/11/03	238.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/29	R197 2011/11/03	238.45	Call	Bond Future	7,248.0000	7,264.0000	0.221	0	0	0
2011/08/29	R197 2011/11/03	238.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/29	R201 2011/11/03			Bond Future	6.2800	6.2370	(0.685)	0.0000	0.0000	1,348
2011/08/29	R201 2011/11/03	8.00	Call	Bond Future	4,865.0000	4,991.0000	2.590	0	0	0
2011/08/29	R201 2011/11/03	8.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/29	R201 2011/11/03	8.05	Call	Bond Future	5,003.0000	5,128.0000	2.499	0	0	0
2011/08/29	R201 2011/11/03	8.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/29	R201 2011/11/03	7.95	Call	Bond Future	4,728.0000	4,853.0000	2.644	0	0	0
2011/08/29	R201 2011/11/03	7.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/29	R201 2012/02/02			Bond Future	6.2900	6.2430	(0.747)	0.0000	0.0000	0
2011/08/29	R201 2012/02/02	8.25	Call	Bond Future	5,122.0000	5,247.0000	2.440	0	0	0
2011/08/29	R201 2012/02/02	8.25	Put	Bond Future	6.0000	5.0000	(16.667)	0	0	0
2011/08/29	R201 2012/02/02	8.30	Call	Bond Future	5,247.0000	5,373.0000	2.401	0	0	0



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2011/08/29	R201 2012/02/02	8.30	Put	Bond Future	5.0000	4.0000	(20.000)	0	0	0
2011/08/29	R201 2012/02/02	8.20	Call	Bond Future	4,996.0000	5,121.0000	2.502	0	0	0
2011/08/29	R201 2012/02/02	8.20	Put	Bond Future	7.0000	5.0000	(28.571)	0	0	0
2011/08/29	R201 2012/05/03			Bond Future	6.3110	6.2590	(0.824)	0.0000	0.0000	0
2011/08/29	R201 2012/05/03	7.75	Call	Bond Future	3,582.0000	3,698.0000	3.238	0	0	0
2011/08/29	R201 2012/05/03	7.75	Put	Bond Future	104.0000	91.0000	(12.500)	0	0	0
2011/08/29	R201 2012/05/03	7.80	Call	Bond Future	3,692.0000	3,808.0000	3.142	0	0	0
2011/08/29	R201 2012/05/03	7.80	Put	Bond Future	95.0000	83.0000	(12.632)	0	0	0
2011/08/29	R201 2012/05/03	7.70	Call	Bond Future	3,472.0000	3,587.0000	3.312	0	0	0
2011/08/29	R201 2012/05/03	7.70	Put	Bond Future	112.0000	99.0000	(11.607)	0	0	0
2011/08/29	R201 2012/08/02			Bond Future	6.3470	6.2880	(0.930)	0.0000	0.0000	0
2011/08/29	R201 2012/08/02	7.50	Call	Bond Future	2,822.0000	2,928.0000	3.756	0	0	0
2011/08/29	R201 2012/08/02	7.50	Put	Bond Future	276.0000	249.0000	(9.783)	0	0	0
2011/08/29	R201 2012/08/02	7.55	Call	Bond Future	2,916.0000	3,024.0000	3.704	0	0	0
2011/08/29	R201 2012/08/02	7.55	Put	Bond Future	261.0000	236.0000	(9.579)	0	0	0
2011/08/29	R201 2012/08/02	7.45	Call	Bond Future	2,728.0000	2,834.0000	3.886	0	0	0
2011/08/29	R201 2012/08/02	7.45	Put	Bond Future	290.0000	264.0000	(8.966)	0	0	0
2011/08/29	R202 2011/11/03			Bond Future	185.9127	185.9249	0.007	0.0000	0.0000	26,816
2011/08/29	R202 2011/11/03	0.50	Call	Bond Future	185,413.0000	185,425.0000	0.006	0	0	0
2011/08/29	R202 2011/11/03	0.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/29	R202 2011/11/03	0.55	Call	Bond Future	185,363.0000	185,375.0000	0.006	0	0	0
2011/08/29	R202 2011/11/03	0.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/29	R202 2011/11/03	0.45	Call	Bond Future	185,463.0000	185,475.0000	0.006	0	0	0
2011/08/29	R202 2011/11/03	0.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/29	R202 2012/02/02			Bond Future	186.0777	186.0898	0.007	0.0000	0.0000	0
2011/08/29	R202 2012/02/02	177.00	Call	Bond Future	9,078.0000	9,090.0000	0.132	0	0	0
2011/08/29	R202 2012/02/02	177.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/29	R202 2012/02/02	177.05	Call	Bond Future	9,028.0000	9,040.0000	0.133	0	0	0
2011/08/29	R202 2012/02/02	177.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/29	R202 2012/02/02	176.95	Call	Bond Future	9,128.0000	9,140.0000	0.131	0	0	0
2011/08/29	R202 2012/02/02	176.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/29	R203 2011/11/03			Bond Future	7.3560	7.3450	(0.150)	0.0000	0.0000	2,087
2011/08/29	R203 2011/11/03	8.50	Call	Bond Future	5,339.0000	5,389.0000	0.937	0	0	0

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2011/08/29	R203 2011/11/03	8.50	Put	Bond Future	13.0000	10.0000	(23.077)	0	0	0
2011/08/29	R203 2011/11/03	8.55	Call	Bond Future	5,561.0000	5,612.0000	0.917	0	0	0
2011/08/29	R203 2011/11/03	8.55	Put	Bond Future	10.0000	8.0000	(20.000)	0	0	0
2011/08/29	R203 2011/11/03	8.45	Call	Bond Future	5,117.0000	5,166.0000	0.958	0	0	0
2011/08/29	R203 2011/11/03	8.45	Put	Bond Future	16.0000	13.0000	(18.750)	0	0	0
2011/08/29	R203 2012/02/02			Bond Future	7.4250	7.4130	(0.162)	0.0000	0.0000	0
2011/08/29	R203 2012/02/02	8.75	Call	Bond Future	6,045.0000	6,091.0000	0.761	0	0	0
2011/08/29	R203 2012/02/02	8.75	Put	Bond Future	140.0000	131.0000	(6.429)	0	0	0
2011/08/29	R203 2012/02/02	8.80	Call	Bond Future	6,248.0000	6,294.0000	0.736	0	0	0
2011/08/29	R203 2012/02/02	8.80	Put	Bond Future	129.0000	119.0000	(7.752)	0	0	0
2011/08/29	R203 2012/02/02	8.70	Call	Bond Future	5,845.0000	5,890.0000	0.770	0	0	0
2011/08/29	R203 2012/02/02	8.70	Put	Bond Future	155.0000	145.0000	(6.452)	0	0	0
2011/08/29	R203 2012/05/03			Bond Future	7.5010	7.4880	(0.173)	0.0000	0.0000	0
2011/08/29	R203 2012/05/03	8.75	Call	Bond Future	5,732.0000	5,775.0000	0.750	0	0	0
2011/08/29	R203 2012/05/03	8.75	Put	Bond Future	375.0000	360.0000	(4.000)	0	0	0
2011/08/29	R203 2012/05/03	8.80	Call	Bond Future	5,914.0000	5,957.0000	0.727	0	0	0
2011/08/29	R203 2012/05/03	8.80	Put	Bond Future	350.0000	335.0000	(4.286)	0	0	0
2011/08/29	R203 2012/05/03	8.70	Call	Bond Future	5,552.0000	5,594.0000	0.756	0	0	0
2011/08/29	R203 2012/05/03	8.70	Put	Bond Future	403.0000	387.0000	(3.970)	0	0	0
2011/08/29	R203 2012/08/02			Bond Future	7.5880	7.5750	(0.171)	0.0000	0.0000	0
2011/08/29	R203 2012/08/02	8.50	Call	Bond Future	4,517.0000	4,552.0000	0.775	0	0	0
2011/08/29	R203 2012/08/02	8.50	Put	Bond Future	737.0000	717.0000	(2.714)	0	0	0
2011/08/29	R203 2012/08/02	8.55	Call	Bond Future	4,682.0000	4,718.0000	0.769	0	0	0
2011/08/29	R203 2012/08/02	8.55	Put	Bond Future	700.0000	681.0000	(2.714)	0	0	0
2011/08/29	R203 2012/08/02	8.45	Call	Bond Future	4,355.0000	4,389.0000	0.781	0	0	0
2011/08/29	R203 2012/08/02	8.45	Put	Bond Future	778.0000	757.0000	(2.699)	0	0	0
2011/08/29	R204 2011/11/03			Bond Future	7.5560	7.5440	(0.159)	0.0000	0.0000	2,782
2011/08/29	R204 2011/11/03	8.75	Call	Bond Future	6,339.0000	6,402.0000	0.994	0	0	0
2011/08/29	R204 2011/11/03	8.75	Put	Bond Future	15.0000	12.0000	(20.000)	0	0	0
2011/08/29	R204 2011/11/03	8.80	Call	Bond Future	6,590.0000	6,653.0000	0.956	0	0	0
2011/08/29	R204 2011/11/03	8.80	Put	Bond Future	12.0000	9.0000	(25.000)	0	0	0
2011/08/29	R204 2011/11/03	8.70	Call	Bond Future	6,088.0000	6,150.0000	1.018	0	0	0
2011/08/29	R204 2011/11/03	8.70	Put	Bond Future	19.0000	15.0000	(21.053)	0	0	0
2011/08/29	R204 2012/02/02			Bond Future	7.6210	7.6100	(0.144)	0.0000	0.0000	0

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2011/08/29	R204 2012/02/02	9.00	Call	Bond Future	7,182.0000	7,231.0000	0.682	0	0	0
2011/08/29	R204 2012/02/02	9.00	Put	Bond Future	140.0000	130.0000	(7.143)	0	0	0
2011/08/29	R204 2012/02/02	9.05	Call	Bond Future	7,411.0000	7,461.0000	0.675	0	0	0
2011/08/29	R204 2012/02/02	9.05	Put	Bond Future	125.0000	116.0000	(7.200)	0	0	0
2011/08/29	R204 2012/02/02	8.95	Call	Bond Future	6,953.0000	7,001.0000	0.690	0	0	0
2011/08/29	R204 2012/02/02	8.95	Put	Bond Future	155.0000	145.0000	(6.452)	0	0	0
2011/08/29	R204 2012/05/03			Bond Future	7.6950	7.6830	(0.156)	0.0000	0.0000	0
2011/08/29	R204 2012/05/03	8.75	Call	Bond Future	5,905.0000	5,946.0000	0.694	0	0	0
2011/08/29	R204 2012/05/03	8.75	Put	Bond Future	635.0000	614.0000	(3.307)	0	0	0
2011/08/29	R204 2012/05/03	8.80	Call	Bond Future	6,106.0000	6,148.0000	0.688	0	0	0
2011/08/29	R204 2012/05/03	8.80	Put	Bond Future	594.0000	574.0000	(3.367)	0	0	0
2011/08/29	R204 2012/05/03	8.70	Call	Bond Future	5,707.0000	5,747.0000	0.701	0	0	0
2011/08/29	R204 2012/05/03	8.70	Put	Bond Future	679.0000	657.0000	(3.240)	0	0	0
2011/08/29	R204 2012/08/02			Bond Future	7.7800	7.7670	(0.167)	0.0000	0.0000	0
2011/08/29	R204 2012/08/02	8.50	Call	Bond Future	4,654.0000	4,691.0000	0.795	0	0	0
2011/08/29	R204 2012/08/02	8.50	Put	Bond Future	1,142.0000	1,115.0000	(2.364)	0	0	0
2011/08/29	R204 2012/08/02	8.55	Call	Bond Future	4,835.0000	4,874.0000	0.807	0	0	0
2011/08/29	R204 2012/08/02	8.55	Put	Bond Future	1,085.0000	1,059.0000	(2.396)	0	0	0
2011/08/29	R204 2012/08/02	8.45	Call	Bond Future	4,476.0000	4,513.0000	0.827	0	0	0
2011/08/29	R204 2012/08/02	8.45	Put	Bond Future	1,203.0000	1,175.0000	(2.328)	0	0	0
2011/08/29	R206 2011/11/03			Bond Future	5.9430	5.8990	(0.740)	0.0000	0.0000	12,577
2011/08/29	R206 2011/11/03	7.75	Call	Bond Future	3,644.0000	3,735.0000	2.497	0	0	0
2011/08/29	R206 2011/11/03	7.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/29	R206 2011/11/03	7.80	Call	Bond Future	3,743.0000	3,833.0000	2.404	0	0	0
2011/08/29	R206 2011/11/03	7.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/29	R206 2011/11/03	7.70	Call	Bond Future	3,546.0000	3,636.0000	2.538	0	0	0
2011/08/29	R206 2011/11/03	7.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/29	R206 2012/02/02			Bond Future	5.9090	5.8590	(0.846)	0.0000	0.0000	0
2011/08/29	R206 2012/02/02	8.00	Call	Bond Future	3,758.0000	3,849.0000	2.422	0	0	0
2011/08/29	R206 2012/02/02	8.00	Put	Bond Future	3.0000	2.0000	(33.333)	0	0	0
2011/08/29	R206 2012/02/02	8.05	Call	Bond Future	3,845.0000	3,936.0000	2.367	0	0	0
2011/08/29	R206 2012/02/02	8.05	Put	Bond Future	3.0000	2.0000	(33.333)	0	0	0
2011/08/29	R206 2012/02/02	7.95	Call	Bond Future	3,671.0000	3,762.0000	2.479	0	0	0
2011/08/29	R206 2012/02/02	7.95	Put	Bond Future	4.0000	3.0000	(25.000)	0	0	0

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2011/08/29	R206 2012/05/03			Bond Future	5.8840	5.8270	(0.969)	0.0000	0.0000	0
2011/08/29	R206 2012/05/03	7.50	Call	Bond Future	2,624.0000	2,708.0000	3.201	0	0	0
2011/08/29	R206 2012/05/03	7.50	Put	Bond Future	61.0000	53.0000	(13.115)	0	0	0
2011/08/29	R206 2012/05/03	7.55	Call	Bond Future	2,698.0000	2,782.0000	3.113	0	0	0
2011/08/29	R206 2012/05/03	7.55	Put	Bond Future	57.0000	49.0000	(14.035)	0	0	0
2011/08/29	R206 2012/05/03	7.45	Call	Bond Future	2,551.0000	2,634.0000	3.254	0	0	0
2011/08/29	R206 2012/05/03	7.45	Put	Bond Future	66.0000	57.0000	(13.636)	0	0	0
2011/08/29	R206 2012/08/02			Bond Future	5.8650	5.7960	(1.176)	0.0000	0.0000	0
2011/08/29	R206 2012/08/02	7.25	Call	Bond Future	2,008.0000	2,089.0000	4.034	0	0	0
2011/08/29	R206 2012/08/02	7.25	Put	Bond Future	119.0000	105.0000	(11.765)	0	0	0
2011/08/29	R206 2012/08/02	7.30	Call	Bond Future	2,069.0000	2,151.0000	3.963	0	0	0
2011/08/29	R206 2012/08/02	7.30	Put	Bond Future	113.0000	100.0000	(11.504)	0	0	0
2011/08/29	R206 2012/08/02	7.20	Call	Bond Future	1,948.0000	2,029.0000	4.158	0	0	0
2011/08/29	R206 2012/08/02	7.20	Put	Bond Future	127.0000	112.0000	(11.811)	0	0	0
2011/08/29	R207 2011/11/03			Bond Future	7.7550	7.7280	(0.348)	0.0000	0.0000	7,549
2011/08/29	R207 2011/11/03	8.75	Call	Bond Future	5,661.0000	5,810.0000	2.632	0	0	0
2011/08/29	R207 2011/11/03	8.75	Put	Bond Future	39.0000	30.0000	(23.077)	0	0	0
2011/08/29	R207 2011/11/03	8.80	Call	Bond Future	5,925.0000	6,076.0000	2.549	0	0	0
2011/08/29	R207 2011/11/03	8.80	Put	Bond Future	32.0000	24.0000	(25.000)	0	0	0
2011/08/29	R207 2011/11/03	8.70	Call	Bond Future	5,397.0000	5,545.0000	2.742	0	0	0
2011/08/29	R207 2011/11/03	8.70	Put	Bond Future	48.0000	37.0000	(22.917)	0	0	0
2011/08/29	R207 2011/11/03	7.90	Put	Bond Future	796.0000	714.0000	(10.302)	0	0	0
2011/08/29	R207 2011/11/03	7.90	Call	Bond Future	1,642.0000	1,718.0000	4.629	0	0	2,000
2011/08/29	R207 2011/11/03	8.15	Call	Bond Future	2,658.0000	2,765.0000	4.026	0	0	0
2011/08/29	R207 2011/11/03	8.15	Put	Bond Future	376.0000	324.0000	(13.830)	0	0	2,000
2011/08/29	R207 2011/11/03	8.35	Call	Bond Future	3,602.0000	3,729.0000	3.526	0	0	0
2011/08/29	R207 2011/11/03	8.35	Put	Bond Future	190.0000	158.0000	(16.842)	0	0	2,000
2011/08/29	R207 2011/11/03	7.30	Put	Bond Future	2,978.0000	2,832.0000	(4.903)	0	0	0
2011/08/29	R207 2011/11/03	7.30	Call	Bond Future	263.0000	275.0000	4.563	0	0	900
2011/08/29	R207 2011/11/03	7.75	Put	Bond Future	1,178.0000	1,076.0000	(8.659)	0	0	0
2011/08/29	R207 2011/11/03	7.75	Call	Bond Future	1,149.0000	1,205.0000	4.874	0	0	300
2011/08/29	R207 2011/11/03	7.95	Put	Bond Future	692.0000	616.0000	(10.983)	0	0	300
2011/08/29	R207 2011/11/03	7.95	Call	Bond Future	1,827.0000	1,910.0000	4.543	0	0	0
2011/08/29	R207 2011/11/03	8.40	Call	Bond Future	3,850.0000	3,981.0000	3.403	0	0	0

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2011/08/29	R207 2011/11/03	8.40	Put	Bond Future	158.0000	130.0000	(17.722)	0	0	900
2011/08/29	R207 2012/02/02			Bond Future	7.8200	7.7930	(0.345)	0.0000	0.0000	0
2011/08/29	R207 2012/02/02	9.00	Call	Bond Future	6,714.0000	6,844.0000	1.936	0	0	0
2011/08/29	R207 2012/02/02	9.00	Put	Bond Future	261.0000	236.0000	(9.579)	0	0	0
2011/08/29	R207 2012/02/02	9.05	Call	Bond Future	6,951.0000	7,083.0000	1.899	0	0	0
2011/08/29	R207 2012/02/02	9.05	Put	Bond Future	236.0000	214.0000	(9.322)	0	0	0
2011/08/29	R207 2012/02/02	8.95	Call	Bond Future	6,478.0000	6,607.0000	1.991	0	0	0
2011/08/29	R207 2012/02/02	8.95	Put	Bond Future	287.0000	262.0000	(8.711)	0	0	0
2011/08/29	R207 2012/05/03			Bond Future	7.8960	7.8670	(0.367)	0.0000	0.0000	0
2011/08/29	R207 2012/05/03	8.75	Call	Bond Future	5,518.0000	5,630.0000	2.030	0	0	0
2011/08/29	R207 2012/05/03	8.75	Put	Bond Future	919.0000	870.0000	(5.332)	0	0	0
2011/08/29	R207 2012/05/03	8.80	Call	Bond Future	5,722.0000	5,837.0000	2.010	0	0	0
2011/08/29	R207 2012/05/03	8.80	Put	Bond Future	862.0000	816.0000	(5.336)	0	0	0
2011/08/29	R207 2012/05/03	8.70	Call	Bond Future	5,316.0000	5,426.0000	2.069	0	0	0
2011/08/29	R207 2012/05/03	8.70	Put	Bond Future	978.0000	927.0000	(5.215)	0	0	0
2011/08/29	R207 2012/08/02			Bond Future	7.9800	7.9500	(0.376)	0.0000	0.0000	0
2011/08/29	R207 2012/08/02	8.75	Call	Bond Future	5,215.0000	5,325.0000	2.109	0	0	0
2011/08/29	R207 2012/08/02	8.75	Put	Bond Future	1,174.0000	1,123.0000	(4.344)	0	0	0
2011/08/29	R207 2012/08/02	8.80	Call	Bond Future	5,411.0000	5,523.0000	2.070	0	0	0
2011/08/29	R207 2012/08/02	8.80	Put	Bond Future	1,116.0000	1,066.0000	(4.480)	0	0	0
2011/08/29	R207 2012/08/02	8.70	Call	Bond Future	5,023.0000	5,130.0000	2.130	0	0	0
2011/08/29	R207 2012/08/02	8.70	Put	Bond Future	1,238.0000	1,183.0000	(4.443)	0	0	0
2011/08/29	R208 2011/11/03			Bond Future	7.8070	7.7760	(0.397)	0.0000	0.0000	7,221
2011/08/29	R208 2011/11/03	8.75	Call	Bond Future	5,749.0000	5,930.0000	3.148	0	0	0
2011/08/29	R208 2011/11/03	8.75	Put	Bond Future	60.0000	46.0000	(23.333)	0	0	0
2011/08/29	R208 2011/11/03	8.80	Call	Bond Future	6,027.0000	6,210.0000	3.036	0	0	0
2011/08/29	R208 2011/11/03	8.80	Put	Bond Future	49.0000	37.0000	(24.490)	0	0	0
2011/08/29	R208 2011/11/03	8.70	Call	Bond Future	5,472.0000	5,650.0000	3.253	0	0	0
2011/08/29	R208 2011/11/03	8.70	Put	Bond Future	74.0000	57.0000	(22.973)	0	0	0
2011/08/29	R208 2011/11/03	7.95	Put	Bond Future	884.0000	785.0000	(11.199)	0	0	0
2011/08/29	R208 2011/11/03	7.95	Call	Bond Future	1,776.0000	1,872.0000	5.405	0	0	1,995
2011/08/29	R208 2011/11/03	8.20	Put	Bond Future	427.0000	365.0000	(14.520)	0	0	0
2011/08/29	R208 2011/11/03	8.20	Call	Bond Future	2,853.0000	2,986.0000	4.662	0	0	665
2011/08/29	R208 2011/11/03	8.40	Call	Bond Future	3,851.0000	4,007.0000	4.051	0	0	0

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2011/08/29	R208 2011/11/03	8.40	Put	Bond Future	221.0000	182.0000	(17.647)	0	0	665
2011/08/29	R208 2011/11/03	8.90	Call	Bond Future	6,585.0000	6,772.0000	2.840	0	0	0
2011/08/29	R208 2011/11/03	8.90	Put	Bond Future	33.0000	25.0000	(24.242)	0	0	1,995
2011/08/29	R208 2012/02/02			Bond Future	7.8680	7.8350	(0.419)	0.0000	0.0000	0
2011/08/29	R208 2012/02/02	9.00	Call	Bond Future	6,948.0000	7,119.0000	2.461	0	0	0
2011/08/29	R208 2012/02/02	9.00	Put	Bond Future	316.0000	284.0000	(10.127)	0	0	0
2011/08/29	R208 2012/02/02	9.05	Call	Bond Future	7,198.0000	7,372.0000	2.417	0	0	0
2011/08/29	R208 2012/02/02	9.05	Put	Bond Future	287.0000	259.0000	(9.756)	0	0	0
2011/08/29	R208 2012/02/02	8.95	Call	Bond Future	6,699.0000	6,868.0000	2.523	0	0	0
2011/08/29	R208 2012/02/02	8.95	Put	Bond Future	347.0000	313.0000	(9.798)	0	0	0
2011/08/29	R208 2012/05/03			Bond Future	7.9360	7.9020	(0.428)	0.0000	0.0000	0
2011/08/29	R208 2012/05/03	9.00	Call	Bond Future	6,856.0000	7,013.0000	2.290	0	0	0
2011/08/29	R208 2012/05/03	9.00	Put	Bond Future	745.0000	698.0000	(6.309)	0	0	0
2011/08/29	R208 2012/05/03	9.05	Call	Bond Future	7,085.0000	7,244.0000	2.244	0	0	0
2011/08/29	R208 2012/05/03	9.05	Put	Bond Future	699.0000	654.0000	(6.438)	0	0	0
2011/08/29	R208 2012/05/03	8.95	Call	Bond Future	6,630.0000	6,784.0000	2.323	0	0	0
2011/08/29	R208 2012/05/03	8.95	Put	Bond Future	794.0000	744.0000	(6.297)	0	0	0
2011/08/29	R208 2012/08/02			Bond Future	8.0100	7.9750	(0.437)	0.0000	0.0000	0
2011/08/29	R208 2012/08/02	8.75	Call	Bond Future	5,513.0000	5,653.0000	2.539	0	0	0
2011/08/29	R208 2012/08/02	8.75	Put	Bond Future	1,308.0000	1,243.0000	(4.969)	0	0	0
2011/08/29	R208 2012/08/02	8.80	Call	Bond Future	5,725.0000	5,867.0000	2.480	0	0	0
2011/08/29	R208 2012/08/02	8.80	Put	Bond Future	1,245.0000	1,182.0000	(5.060)	0	0	0
2011/08/29	R208 2012/08/02	8.70	Call	Bond Future	5,306.0000	5,443.0000	2.582	0	0	0
2011/08/29	R208 2012/08/02	8.70	Put	Bond Future	1,378.0000	1,309.0000	(5.007)	0	0	0
2011/08/29	R209 2011/11/03			Bond Future	8.2920	8.2610	(0.374)	0.0000	0.0000	1,454
2011/08/29	R209 2011/11/03	8.75	Call	Bond Future	4,319.0000	4,510.0000	4.422	0	0	0
2011/08/29	R209 2011/11/03	8.75	Put	Bond Future	517.0000	439.0000	(15.087)	0	0	0
2011/08/29	R209 2011/11/03	8.80	Call	Bond Future	4,641.0000	4,841.0000	4.309	0	0	0
2011/08/29	R209 2011/11/03	8.80	Put	Bond Future	441.0000	373.0000	(15.420)	0	0	0
2011/08/29	R209 2011/11/03	8.70	Call	Bond Future	4,003.0000	4,186.0000	4.572	0	0	0
2011/08/29	R209 2011/11/03	8.70	Put	Bond Future	601.0000	516.0000	(14.143)	0	0	0
2011/08/29	R209 2012/02/02			Bond Future	8.3400	8.3090	(0.372)	0.0000	0.0000	0
2011/08/29	R209 2012/02/02	9.00	Call	Bond Future	6,419.0000	6,604.0000	2.882	0	0	0
2011/08/29	R209 2012/02/02	9.00	Put	Bond Future	1,085.0000	1,004.0000	(7.465)	0	0	0

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2011/08/29	R209 2012/02/02	9.05	Call	Bond Future	6,713.0000	6,902.0000	2.815	0	0	0
2011/08/29	R209 2012/02/02	9.05	Put	Bond Future	998.0000	922.0000	(7.615)	0	0	0
2011/08/29	R209 2012/02/02	8.95	Call	Bond Future	6,130.0000	6,310.0000	2.936	0	0	0
2011/08/29	R209 2012/02/02	8.95	Put	Bond Future	1,179.0000	1,094.0000	(7.209)	0	0	0
2011/08/29	R209 2012/05/03			Bond Future	8.3920	8.3590	(0.393)	0.0000	0.0000	0
2011/08/29	R209 2012/05/03	9.00	Call	Bond Future	6,768.0000	6,950.0000	2.689	0	0	0
2011/08/29	R209 2012/05/03	9.00	Put	Bond Future	1,885.0000	1,787.0000	(5.199)	0	0	0
2011/08/29	R209 2012/05/03	9.05	Call	Bond Future	7,038.0000	7,223.0000	2.629	0	0	0
2011/08/29	R209 2012/05/03	9.05	Put	Bond Future	1,775.0000	1,680.0000	(5.352)	0	0	0
2011/08/29	R209 2012/05/03	8.95	Call	Bond Future	6,503.0000	6,680.0000	2.722	0	0	0
2011/08/29	R209 2012/05/03	8.95	Put	Bond Future	2,003.0000	1,900.0000	(5.142)	0	0	0
2011/08/29	R209 2012/08/02			Bond Future	8.4460	8.4130	(0.391)	0.0000	0.0000	0
2011/08/29	R209 2012/08/02	9.25	Call	Bond Future	8,209.0000	8,399.0000	2.315	0	0	0
2011/08/29	R209 2012/08/02	9.25	Put	Bond Future	1,922.0000	1,835.0000	(4.527)	0	0	0
2011/08/29	R209 2012/08/02	9.30	Call	Bond Future	8,481.0000	8,674.0000	2.276	0	0	0
2011/08/29	R209 2012/08/02	9.30	Put	Bond Future	1,830.0000	1,746.0000	(4.590)	0	0	0
2011/08/29	R209 2012/08/02	9.20	Call	Bond Future	7,942.0000	8,129.0000	2.355	0	0	0
2011/08/29	R209 2012/08/02	9.20	Put	Bond Future	2,022.0000	1,932.0000	(4.451)	0	0	0
2011/08/29	R210 2011/11/03			Bond Future	137.2174	137.4121	0.142	0.0000	0.0000	600
2011/08/29	R210 2011/11/03	131.00	Call	Bond Future	6,217.0000	6,412.0000	3.137	0	0	0
2011/08/29	R210 2011/11/03	131.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/29	R210 2011/11/03	131.05	Call	Bond Future	6,167.0000	6,362.0000	3.162	0	0	0
2011/08/29	R210 2011/11/03	131.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/29	R210 2011/11/03	130.95	Call	Bond Future	6,267.0000	6,462.0000	3.112	0	0	0
2011/08/29	R210 2011/11/03	130.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/29	R211 2011/11/03			Bond Future	112.5111	112.5160	0.004	0.0000	0.0000	529
2011/08/29	R211 2011/11/03	1.25	Call	Bond Future	111,261.0000	111,266.0000	0.004	0	0	0
2011/08/29	R211 2011/11/03	1.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/29	R211 2011/11/03	1.30	Call	Bond Future	111,211.0000	111,216.0000	0.004	0	0	0
2011/08/29	R211 2011/11/03	1.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/29	R211 2011/11/03	1.20	Call	Bond Future	111,311.0000	111,316.0000	0.004	0	0	0
2011/08/29	R211 2011/11/03	1.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/29	R211 2012/02/02			Bond Future	112.8858	112.8906	0.004	0.0000	0.0000	0

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2011/08/29	R211 2012/02/02	110.50	Call	Bond Future	2,386.0000	2,391.0000	0.210	0	0	0
2011/08/29	R211 2012/02/02	110.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/29	R211 2012/02/02	110.55	Call	Bond Future	2,336.0000	2,341.0000	0.214	0	0	0
2011/08/29	R211 2012/02/02	110.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/29	R211 2012/02/02	110.45	Call	Bond Future	2,436.0000	2,441.0000	0.205	0	0	0
2011/08/29	R211 2012/02/02	110.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/29	R212 2011/11/03			Bond Future	111.5881	111.6962	0.097	0.0000	0.0000	2,667
2011/08/29	R212 2011/11/03	2.50	Call	Bond Future	109,088.0000	109,196.0000	0.099	0	0	0
2011/08/29	R212 2011/11/03	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/29	R212 2011/11/03	2.55	Call	Bond Future	109,038.0000	109,146.0000	0.099	0	0	0
2011/08/29	R212 2011/11/03	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/29	R212 2011/11/03	2.45	Call	Bond Future	109,138.0000	109,246.0000	0.099	0	0	0
2011/08/29	R212 2011/11/03	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/29	R212 2012/02/02			Bond Future	111.8181	111.9276	0.098	0.0000	0.0000	0
2011/08/29	R212 2012/02/02	108.50	Call	Bond Future	3,318.0000	3,428.0000	3.315	0	0	0
2011/08/29	R212 2012/02/02	108.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/29	R212 2012/02/02	108.55	Call	Bond Future	3,268.0000	3,378.0000	3.366	0	0	0
2011/08/29	R212 2012/02/02	108.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/29	R212 2012/02/02	108.45	Call	Bond Future	3,368.0000	3,478.0000	3.266	0	0	0
2011/08/29	R212 2012/02/02	108.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/29	R213 2011/11/03			Bond Future	8.2980	8.2670	(0.374)	0.0000	0.0000	0
2011/08/29	R213 2011/11/03	8.75	Call	Bond Future	3,786.0000	4,055.0000	7.105	0	0	0
2011/08/29	R213 2011/11/03	8.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/29	R213 2011/11/03	8.80	Call	Bond Future	4,190.0000	4,459.0000	6.420	0	0	0
2011/08/29	R213 2011/11/03	8.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/29	R213 2011/11/03	8.70	Call	Bond Future	3,379.0000	3,648.0000	7.961	0	0	0
2011/08/29	R213 2011/11/03	8.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/29	R213 2012/02/02			Bond Future	8.3540	8.3220	(0.383)	0.0000	0.0000	0
2011/08/29	R213 2012/02/02	9.00	Call	Bond Future	5,271.0000	5,545.0000	5.198	0	0	0
2011/08/29	R213 2012/02/02	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/29	R213 2012/02/02	9.05	Call	Bond Future	5,659.0000	5,933.0000	4.842	0	0	0
2011/08/29	R213 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/29	R213 2012/02/02	8.95	Call	Bond Future	4,880.0000	5,154.0000	5.615	0	0	0



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2011/08/29	R213 2012/02/02	8.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/29	R213 2012/05/03			Bond Future	8.4100	8.3770	(0.392)	0.0000	0.0000	0
2011/08/29	R213 2012/05/03	9.25	Call	Bond Future	6,681.0000	6,960.0000	4.176	0	0	0
2011/08/29	R213 2012/05/03	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/29	R213 2012/05/03	9.30	Call	Bond Future	7,054.0000	7,333.0000	3.955	0	0	0
2011/08/29	R213 2012/05/03	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/29	R213 2012/05/03	9.20	Call	Bond Future	6,305.0000	6,584.0000	4.425	0	0	0
2011/08/29	R213 2012/05/03	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/29	R213 2012/08/02			Bond Future	8.4690	8.4350	(0.401)	0.0000	0.0000	0
2011/08/29	R213 2012/08/02	9.25	Call	Bond Future	6,159.0000	6,443.0000	4.611	0	0	0
2011/08/29	R213 2012/08/02	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/29	R213 2012/08/02	9.30	Call	Bond Future	6,531.0000	6,815.0000	4.348	0	0	0
2011/08/29	R213 2012/08/02	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/29	R213 2012/08/02	9.20	Call	Bond Future	5,785.0000	6,069.0000	4.909	0	0	0
2011/08/29	R213 2012/08/02	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/29	RZ02 2011/11/03			Bond Future	0.0050	0.0050	0.000	0.0000	0.0000	0
2011/08/29	RZ02 2011/11/03	1.00	Call	Bond Future	27,590.0000	27,590.0000	0.000	0	0	0
2011/08/29	RZ02 2011/11/03	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/29	RZ02 2011/11/03	1.05	Call	Bond Future	28,834.0000	28,834.0000	0.000	0	0	0
2011/08/29	RZ02 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/29	RZ02 2011/11/03	0.95	Call	Bond Future	26,333.0000	26,333.0000	0.000	0	0	0
2011/08/29	RZ02 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/29	RZ11 2011/11/03			Bond Future	0.7760	0.7700	(0.773)	0.0000	0.0000	0
2011/08/29	RZ11 2011/11/03	1.00	Call	Bond Future	1,226.0000	1,226.0000	0.000	0	0	0
2011/08/29	RZ11 2011/11/03	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/29	RZ11 2011/11/03	1.05	Call	Bond Future	1,491.0000	1,491.0000	0.000	0	0	0
2011/08/29	RZ11 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/29	RZ11 2011/11/03	0.95	Call	Bond Future	961.0000	961.0000	0.000	0	0	0
2011/08/29	RZ11 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/29	RZ12 2011/11/03			Bond Future	1.9230	1.9190	(0.208)	0.0000	0.0000	0
2011/08/29	RZ12 2011/11/03	2.00	Call	Bond Future	778.0000	778.0000	0.000	0	0	0
2011/08/29	RZ12 2011/11/03	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/29	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
2011/08/29	RZ12 2011/11/03	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/29	RZ12 2011/11/03	1.95	Call	Bond Future	298.0000	298.0000	0.000	0	0	0
2011/08/29	RZ12 2011/11/03	1.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/29	TRT1 2011/11/03			Index Future	362.3640	364.0240	0.458	0.0000	0.0000	0
2011/08/29	TRT1 2012/02/02			Index Future	367.2150	368.9020	0.459	0.0000	0.0000	0
<b>Total</b>										<b>277695.00</b>