



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 30/08/2011

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
2011/08/30	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/30	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/30	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/30	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/30	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/30	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/30	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/30	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/30	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/30	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/30	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/30	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/30	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/30	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/30	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/08/30	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/30	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/30	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/30	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/30	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/30	AL7T 2011/11/03			Index Future	409.6400	410.4130	0.189	0.0000	0.0000	16
2011/08/30	AL7T 2012/02/02			Index Future	415.8740	416.6580	0.189	0.0000	0.0000	0
2011/08/30	ALBI 2011/11/03			Index Future	375.9540	376.5190	0.150	0.0000	0.0000	1,617
2011/08/30	ALBI 2012/02/02			Index Future	381.6750	382.2480	0.150	0.0000	0.0000	0
2011/08/30	C155 2011/08/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/30	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/30	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/30	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/30	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/30	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/30	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/30	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/30	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/30	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/30	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/30	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/08/30	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0
2011/08/30	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/30	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/30	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/30	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/30	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/30	CAAD 2011/09/19			Can-Do Future	0.0066	0.0036	(45.455)	0.0000	0.0000	22,388
2011/08/30	CAAE 2011/09/19			Can-Do Future	0.1859	0.2186	17.590	0.0000	0.0000	21,898
2011/08/30	CAAG 2011/10/24			Can-Do Future	7.0889	7.1355	0.657	0.0000	0.0000	0
2011/08/30	CAAG 2011/10/24	6.70	Call	Can-Do Future	432.0000	466.0000	7.870	0	0	0
2011/08/30	CAAG 2011/10/24	6.70	Put	Can-Do Future	43.0000	31.0000	(27.907)	0	0	0
2011/08/30	CAAG 2011/10/24	6.75	Call	Can-Do Future	392.0000	424.0000	8.163	0	0	0
2011/08/30	CAAG 2011/10/24	6.75	Put	Can-Do Future	53.0000	39.0000	(26.415)	0	0	0
2011/08/30	CAAG 2011/10/24	6.65	Call	Can-Do Future	474.0000	509.0000	7.384	0	0	0
2011/08/30	CAAG 2011/10/24	6.65	Put	Can-Do Future	35.0000	24.0000	(31.429)	0	0	0
2011/08/30	CAAG 2011/10/24	7.00	Put	Can-Do Future	148.0000	121.0000	(18.243)	0	0	0
2011/08/30	CAAG 2011/10/24	7.00	Call	Can-Do Future	237.0000	256.0000	8.017	0	0	14,286
2011/08/30	CAAG 2011/10/24	7.40	Put	Can-Do Future	415.0000	373.0000	(10.120)	0	0	0
2011/08/30	CAAG 2011/10/24	7.40	Call	Can-Do Future	104.0000	108.0000	3.846	0	0	6,757
2011/08/30	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/30	CRD1 2011/11/03			Index Future	165.0850	165.5830	0.302	0.0000	0.0000	0
2011/08/30	CRD1 2012/02/02			Index Future	167.2950	167.8020	0.303	0.0000	0.0000	0
2011/08/30	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/30	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/08/30	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/30	GOVI 2011/11/03			GOVI	376.4270	376.9920	0.150	0.0000	0.0000	161
2011/08/30	GOVI 2011/11/03	357.00	Call	GOVI	194,270.0000	199,920.0000	2.908	0	0	0
2011/08/30	GOVI 2011/11/03	357.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/08/30	GOVI 2011/11/03	357.01	Call	GOVI	194,170.0000	199,820.0000	2.910	0	0	0
2011/08/30	GOVI 2011/11/03	357.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/08/30	GOVI 2011/11/03	356.99	Call	GOVI	194,370.0000	200,020.0000	2.907	0	0	0
2011/08/30	GOVI 2011/11/03	356.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/08/30	GOVI 2012/02/02			GOVI	382.1560	382.7290	0.150	0.0000	0.0000	0
2011/08/30	GOVI 2012/02/02	369.00	Call	GOVI	131,560.0000	137,290.0000	4.355	0	0	0
2011/08/30	GOVI 2012/02/02	369.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/08/30	GOVI 2012/02/02	369.01	Call	GOVI	131,460.0000	137,190.0000	4.359	0	0	0
2011/08/30	GOVI 2012/02/02	369.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/08/30	GOVI 2012/02/02	368.99	Call	GOVI	131,660.0000	137,390.0000	4.352	0	0	0
2011/08/30	GOVI 2012/02/02	368.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/08/30	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/08/30	IGOV 2011/11/03			Index Future	163.3180	163.3180	0.000	0.0000	0.0000	79
2011/08/30	IGOV 2012/02/02			Index Future	165.8030	165.8030	0.000	0.0000	0.0000	0
2011/08/30	ILBI 2012/02/02			Index Future	448.5430	448.6460	0.023	0.0000	0.0000	88
2011/08/30	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/08/30	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/08/30	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/08/30	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/08/30	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/08/30	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/08/30	JBAF 2011/09/21			Jibar Tradeable Future	5.5300	5.5400	0.181	0.0000	0.0000	16,389

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2011/08/30	JBAF 2011/10/19			Jibar Tradeable Future	5.4900	5.5100	0.364	0.0000	0.0000	1,000
2011/08/30	JBAF 2011/11/16			Jibar Tradeable Future	5.4200	5.4100	(0.185)	0.0000	0.0000	1,000
2011/08/30	JBAF 2011/12/21			Jibar Tradeable Future	5.3700	5.3300	(0.745)	0.0000	0.0000	5,541
2011/08/30	JBAF 2012/01/18			Jibar Tradeable Future	5.3700	5.3200	(0.931)	0.0000	0.0000	0
2011/08/30	JBAF 2012/02/15			Jibar Tradeable Future	5.3700	5.3200	(0.931)	0.0000	0.0000	0
2011/08/30	JBAF 2012/03/20			Jibar Tradeable Future	5.3800	5.3100	(1.301)	0.0000	0.0000	1,340
2011/08/30	JBAF 2012/06/20			Jibar Tradeable Future	5.4500	5.3600	(1.651)	0.0000	0.0000	2,890
2011/08/30	JBAF 2012/09/19			Jibar Tradeable Future	5.5900	5.5100	(1.431)	0.0000	0.0000	44,760
2011/08/30	JBAF 2012/12/19			Jibar Tradeable Future	5.7600	5.6700	(1.563)	0.0000	0.0000	990
2011/08/30	JBAF 2013/03/20			Jibar Tradeable Future	5.9700	5.8900	(1.340)	0.0000	0.0000	790
2011/08/30	JBAF 2013/06/19			Jibar Tradeable Future	6.2100	6.1400	(1.127)	0.0000	0.0000	1,250
2011/08/30	JN02 2011/11/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/08/30	JN02 2011/11/03	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/30	JN02 2011/11/03	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/30	JN02 2011/11/03	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/30	JN02 2011/11/03	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/08/30	JN02 2011/11/03	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/08/30	JN02 2011/11/03	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/30	JN05 2011/11/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/08/30	JN05 2011/11/03	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/30	JN05 2011/11/03	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/30	JN05 2011/11/03	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/30	JN05 2011/11/03	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/08/30	JN05 2011/11/03	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/08/30	JN05 2011/11/03	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/30	JN10 2011/11/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/08/30	JN10 2011/11/03	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/30	JN10 2011/11/03	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/30	JN10 2011/11/03	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/30	JN10 2011/11/03	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/08/30	JN10 2011/11/03	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/08/30	JN10 2011/11/03	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0

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2011/08/30	OTH1 2011/11/03			Index Future	372.9790	373.5410	0.151	0.0000	0.0000	0
2011/08/30	OTH1 2012/02/02			Index Future	378.6550	379.2260	0.151	0.0000	0.0000	0
2011/08/30	R157 2011/11/03			Bond Future	6.5810	6.5270	(0.821)	0.0000	0.0000	15,490
2011/08/30	R157 2011/11/03	8.25	Call	Bond Future	6,185.0000	6,392.0000	3.347	0	0	0
2011/08/30	R157 2011/11/03	8.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/30	R157 2011/11/03	8.30	Call	Bond Future	6,364.0000	6,571.0000	3.253	0	0	0
2011/08/30	R157 2011/11/03	8.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/30	R157 2011/11/03	8.20	Call	Bond Future	6,006.0000	6,213.0000	3.447	0	0	0
2011/08/30	R157 2011/11/03	8.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/30	R157 2011/11/03	6.55	Put	Bond Future	709.0000	600.0000	(15.374)	0	0	0
2011/08/30	R157 2011/11/03	6.55	Call	Bond Future	590.0000	688.0000	16.610	0	0	1,200
2011/08/30	R157 2011/11/03	7.00	Put	Bond Future	147.0000	113.0000	(23.129)	0	0	0
2011/08/30	R157 2011/11/03	7.00	Call	Bond Future	1,738.0000	1,911.0000	9.954	0	0	400
2011/08/30	R157 2011/11/03	7.10	Call	Bond Future	2,063.0000	2,246.0000	8.871	0	0	0
2011/08/30	R157 2011/11/03	7.10	Put	Bond Future	96.0000	72.0000	(25.000)	0	0	400
2011/08/30	R157 2011/11/03	7.55	Call	Bond Future	3,650.0000	3,854.0000	5.589	0	0	0
2011/08/30	R157 2011/11/03	7.55	Put	Bond Future	10.0000	7.0000	(30.000)	0	0	1,200
2011/08/30	R157 2012/02/02			Bond Future	6.6190	6.5610	(0.876)	0.0000	0.0000	0
2011/08/30	R157 2012/02/02	8.50	Call	Bond Future	6,520.0000	6,724.0000	3.129	0	0	0
2011/08/30	R157 2012/02/02	8.50	Put	Bond Future	19.0000	16.0000	(15.789)	0	0	0
2011/08/30	R157 2012/02/02	8.55	Call	Bond Future	6,685.0000	6,889.0000	3.052	0	0	0
2011/08/30	R157 2012/02/02	8.55	Put	Bond Future	18.0000	14.0000	(22.222)	0	0	0
2011/08/30	R157 2012/02/02	8.45	Call	Bond Future	6,356.0000	6,560.0000	3.210	0	0	0
2011/08/30	R157 2012/02/02	8.45	Put	Bond Future	22.0000	19.0000	(13.636)	0	0	0
2011/08/30	R157 2012/05/03			Bond Future	6.6660	6.6020	(0.960)	0.0000	0.0000	0
2011/08/30	R157 2012/05/03	8.25	Call	Bond Future	5,256.0000	5,453.0000	3.748	0	0	0
2011/08/30	R157 2012/05/03	8.25	Put	Bond Future	125.0000	109.0000	(12.800)	0	0	0
2011/08/30	R157 2012/05/03	8.30	Call	Bond Future	5,403.0000	5,602.0000	3.683	0	0	0
2011/08/30	R157 2012/05/03	8.30	Put	Bond Future	115.0000	100.0000	(13.043)	0	0	0
2011/08/30	R157 2012/05/03	8.20	Call	Bond Future	5,109.0000	5,305.0000	3.836	0	0	0
2011/08/30	R157 2012/05/03	8.20	Put	Bond Future	136.0000	118.0000	(13.235)	0	0	0
2011/08/30	R157 2012/08/02			Bond Future	6.7260	6.6570	(1.026)	0.0000	0.0000	0
2011/08/30	R157 2012/08/02	8.00	Call	Bond Future	4,256.0000	4,431.0000	4.112	0	0	0
2011/08/30	R157 2012/08/02	8.00	Put	Bond Future	412.0000	374.0000	(9.223)	0	0	0

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2011/08/30	R157 2012/08/02	8.05	Call	Bond Future	4,381.0000	4,558.0000	4.040	0	0	0
2011/08/30	R157 2012/08/02	8.05	Put	Bond Future	389.0000	353.0000	(9.254)	0	0	0
2011/08/30	R157 2012/08/02	7.95	Call	Bond Future	4,131.0000	4,305.0000	4.212	0	0	0
2011/08/30	R157 2012/08/02	7.95	Put	Bond Future	435.0000	396.0000	(8.966)	0	0	0
2011/08/30	R186 2011/11/03			Bond Future	7.9720	7.9660	(0.075)	0.0000	0.0000	24,731
2011/08/30	R186 2011/11/03	9.00	Call	Bond Future	9,805.0000	9,860.0000	0.561	0	0	0
2011/08/30	R186 2011/11/03	9.00	Put	Bond Future	81.0000	76.0000	(6.173)	0	0	0
2011/08/30	R186 2011/11/03	9.05	Call	Bond Future	10,235.0000	10,290.0000	0.537	0	0	0
2011/08/30	R186 2011/11/03	9.05	Put	Bond Future	67.0000	62.0000	(7.463)	0	0	0
2011/08/30	R186 2011/11/03	8.95	Call	Bond Future	9,377.0000	9,430.0000	0.565	0	0	0
2011/08/30	R186 2011/11/03	8.95	Put	Bond Future	99.0000	92.0000	(7.071)	0	0	0
2011/08/30	R186 2011/11/03	8.75	Put	Bond Future	208.0000	197.0000	(5.288)	0	0	0
2011/08/30	R186 2011/11/03	8.75	Call	Bond Future	7,674.0000	7,723.0000	0.639	0	0	5,600
2011/08/30	R186 2011/11/03	8.10	Put	Bond Future	1,551.0000	1,512.0000	(2.515)	0	0	0
2011/08/30	R186 2011/11/03	8.10	Call	Bond Future	2,827.0000	2,848.0000	0.743	0	0	1,275
2011/08/30	R186 2011/11/03	8.35	Put	Bond Future	777.0000	749.0000	(3.604)	0	0	0
2011/08/30	R186 2011/11/03	8.35	Call	Bond Future	4,489.0000	4,522.0000	0.735	0	0	425
2011/08/30	R186 2011/11/03	8.55	Call	Bond Future	6,025.0000	6,067.0000	0.697	0	0	0
2011/08/30	R186 2011/11/03	8.55	Put	Bond Future	414.0000	396.0000	(4.348)	0	0	425
2011/08/30	R186 2011/11/03	9.10	Call	Bond Future	10,664.0000	10,720.0000	0.525	0	0	0
2011/08/30	R186 2011/11/03	9.10	Put	Bond Future	55.0000	51.0000	(7.273)	0	0	1,275
2011/08/30	R186 2012/02/02			Bond Future	8.0270	8.0210	(0.075)	0.0000	0.0000	2,501
2011/08/30	R186 2012/02/02	9.00	Call	Bond Future	9,833.0000	9,877.0000	0.447	0	0	0
2011/08/30	R186 2012/02/02	9.00	Put	Bond Future	747.0000	732.0000	(2.008)	0	0	0
2011/08/30	R186 2012/02/02	9.05	Call	Bond Future	10,209.0000	10,253.0000	0.431	0	0	0
2011/08/30	R186 2012/02/02	9.05	Put	Bond Future	683.0000	668.0000	(2.196)	0	0	0
2011/08/30	R186 2012/02/02	8.95	Call	Bond Future	9,460.0000	9,502.0000	0.444	0	0	0
2011/08/30	R186 2012/02/02	8.95	Put	Bond Future	817.0000	799.0000	(2.203)	0	0	0
2011/08/30	R186 2012/05/03			Bond Future	8.0860	8.0800	(0.074)	0.0000	0.0000	0
2011/08/30	R186 2012/05/03	9.00	Call	Bond Future	10,002.0000	10,040.0000	0.380	0	0	0
2011/08/30	R186 2012/05/03	9.00	Put	Bond Future	1,580.0000	1,560.0000	(1.266)	0	0	0
2011/08/30	R186 2012/05/03	9.05	Call	Bond Future	10,344.0000	10,383.0000	0.377	0	0	0
2011/08/30	R186 2012/05/03	9.05	Put	Bond Future	1,486.0000	1,467.0000	(1.279)	0	0	0
2011/08/30	R186 2012/05/03	8.95	Call	Bond Future	9,663.0000	9,701.0000	0.393	0	0	0

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2011/08/30	R186 2012/05/03	8.95	Put	Bond Future	1,680.0000	1,659.0000	(1.250)	0	0	0
2011/08/30	R186 2012/08/02			Bond Future	8.1510	8.1450	(0.074)	0.0000	0.0000	0
2011/08/30	R186 2012/08/02	8.75	Call	Bond Future	8,338.0000	8,370.0000	0.384	0	0	0
2011/08/30	R186 2012/08/02	8.75	Put	Bond Future	2,818.0000	2,793.0000	(0.887)	0	0	0
2011/08/30	R186 2012/08/02	8.80	Call	Bond Future	8,650.0000	8,683.0000	0.382	0	0	0
2011/08/30	R186 2012/08/02	8.80	Put	Bond Future	2,686.0000	2,662.0000	(0.894)	0	0	0
2011/08/30	R186 2012/08/02	8.70	Call	Bond Future	8,034.0000	8,065.0000	0.386	0	0	0
2011/08/30	R186 2012/08/02	8.70	Put	Bond Future	2,961.0000	2,935.0000	(0.878)	0	0	0
2011/08/30	R189 2011/11/03			Bond Future	213.9841	213.9173	(0.031)	0.0000	0.0000	0
2011/08/30	R189 2011/11/03	212.00	Call	Bond Future	1,984.0000	1,917.0000	(3.377)	0	0	0
2011/08/30	R189 2011/11/03	212.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/30	R189 2011/11/03	212.05	Call	Bond Future	1,934.0000	1,867.0000	(3.464)	0	0	0
2011/08/30	R189 2011/11/03	212.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/30	R189 2011/11/03	211.95	Call	Bond Future	2,034.0000	1,967.0000	(3.294)	0	0	0
2011/08/30	R189 2011/11/03	211.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/30	R197 2011/11/03			Bond Future	245.7141	245.7247	0.004	0.0000	0.0000	183
2011/08/30	R197 2011/11/03	238.50	Call	Bond Future	7,214.0000	7,225.0000	0.152	0	0	0
2011/08/30	R197 2011/11/03	238.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/30	R197 2011/11/03	238.55	Call	Bond Future	7,164.0000	7,175.0000	0.154	0	0	0
2011/08/30	R197 2011/11/03	238.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/30	R197 2011/11/03	238.45	Call	Bond Future	7,264.0000	7,275.0000	0.151	0	0	0
2011/08/30	R197 2011/11/03	238.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/30	R201 2011/11/03			Bond Future	6.2370	6.1780	(0.946)	0.0000	0.0000	1,348
2011/08/30	R201 2011/11/03	8.00	Call	Bond Future	4,991.0000	5,163.0000	3.446	0	0	0
2011/08/30	R201 2011/11/03	8.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/30	R201 2011/11/03	8.05	Call	Bond Future	5,128.0000	5,300.0000	3.354	0	0	0
2011/08/30	R201 2011/11/03	8.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/30	R201 2011/11/03	7.95	Call	Bond Future	4,853.0000	5,025.0000	3.544	0	0	0
2011/08/30	R201 2011/11/03	7.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/30	R201 2012/02/02			Bond Future	6.2430	6.1790	(1.025)	0.0000	0.0000	0
2011/08/30	R201 2012/02/02	8.25	Call	Bond Future	5,247.0000	5,419.0000	3.278	0	0	0
2011/08/30	R201 2012/02/02	8.25	Put	Bond Future	5.0000	4.0000	(20.000)	0	0	0
2011/08/30	R201 2012/02/02	8.30	Call	Bond Future	5,373.0000	5,545.0000	3.201	0	0	0



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2011/08/30	R201 2012/02/02	8.30	Put	Bond Future	4.0000	3.0000	(25.000)	0	0	0
2011/08/30	R201 2012/02/02	8.20	Call	Bond Future	5,121.0000	5,293.0000	3.359	0	0	0
2011/08/30	R201 2012/02/02	8.20	Put	Bond Future	5.0000	5.0000	0.000	0	0	0
2011/08/30	R201 2012/05/03			Bond Future	6.2590	6.1870	(1.150)	0.0000	0.0000	0
2011/08/30	R201 2012/05/03	7.75	Call	Bond Future	3,698.0000	3,862.0000	4.435	0	0	0
2011/08/30	R201 2012/05/03	7.75	Put	Bond Future	91.0000	77.0000	(15.385)	0	0	0
2011/08/30	R201 2012/05/03	7.80	Call	Bond Future	3,808.0000	3,974.0000	4.359	0	0	0
2011/08/30	R201 2012/05/03	7.80	Put	Bond Future	83.0000	71.0000	(14.458)	0	0	0
2011/08/30	R201 2012/05/03	7.70	Call	Bond Future	3,587.0000	3,751.0000	4.572	0	0	0
2011/08/30	R201 2012/05/03	7.70	Put	Bond Future	99.0000	84.0000	(15.152)	0	0	0
2011/08/30	R201 2012/08/02			Bond Future	6.2880	6.2080	(1.272)	0.0000	0.0000	0
2011/08/30	R201 2012/08/02	7.50	Call	Bond Future	2,928.0000	3,079.0000	5.157	0	0	0
2011/08/30	R201 2012/08/02	7.50	Put	Bond Future	249.0000	220.0000	(11.647)	0	0	0
2011/08/30	R201 2012/08/02	7.55	Call	Bond Future	3,024.0000	3,176.0000	5.026	0	0	0
2011/08/30	R201 2012/08/02	7.55	Put	Bond Future	236.0000	209.0000	(11.441)	0	0	0
2011/08/30	R201 2012/08/02	7.45	Call	Bond Future	2,834.0000	2,983.0000	5.258	0	0	0
2011/08/30	R201 2012/08/02	7.45	Put	Bond Future	264.0000	233.0000	(11.742)	0	0	0
2011/08/30	R202 2011/11/03			Bond Future	185.9249	185.9328	0.004	0.0000	0.0000	26,816
2011/08/30	R202 2011/11/03	0.50	Call	Bond Future	185,425.0000	185,433.0000	0.004	0	0	0
2011/08/30	R202 2011/11/03	0.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/30	R202 2011/11/03	0.55	Call	Bond Future	185,375.0000	185,383.0000	0.004	0	0	0
2011/08/30	R202 2011/11/03	0.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/30	R202 2011/11/03	0.45	Call	Bond Future	185,475.0000	185,483.0000	0.004	0	0	0
2011/08/30	R202 2011/11/03	0.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/30	R202 2012/02/02			Bond Future	186.0898	186.0978	0.004	0.0000	0.0000	0
2011/08/30	R202 2012/02/02	177.00	Call	Bond Future	9,090.0000	9,098.0000	0.088	0	0	0
2011/08/30	R202 2012/02/02	177.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/30	R202 2012/02/02	177.05	Call	Bond Future	9,040.0000	9,048.0000	0.088	0	0	0
2011/08/30	R202 2012/02/02	177.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/30	R202 2012/02/02	176.95	Call	Bond Future	9,140.0000	9,148.0000	0.088	0	0	0
2011/08/30	R202 2012/02/02	176.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/30	R203 2011/11/03			Bond Future	7.3450	7.3030	(0.572)	0.0000	0.0000	2,077
2011/08/30	R203 2011/11/03	8.50	Call	Bond Future	5,389.0000	5,589.0000	3.711	0	0	0

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2011/08/30	R203 2011/11/03	8.50	Put	Bond Future	10.0000	8.0000	(20.000)	0	0	0
2011/08/30	R203 2011/11/03	8.55	Call	Bond Future	5,612.0000	5,812.0000	3.564	0	0	0
2011/08/30	R203 2011/11/03	8.55	Put	Bond Future	8.0000	6.0000	(25.000)	0	0	0
2011/08/30	R203 2011/11/03	8.45	Call	Bond Future	5,166.0000	5,365.0000	3.852	0	0	0
2011/08/30	R203 2011/11/03	8.45	Put	Bond Future	13.0000	9.0000	(30.769)	0	0	0
2011/08/30	R203 2012/02/02			Bond Future	7.4130	7.3680	(0.607)	0.0000	0.0000	0
2011/08/30	R203 2012/02/02	8.75	Call	Bond Future	6,091.0000	6,284.0000	3.169	0	0	0
2011/08/30	R203 2012/02/02	8.75	Put	Bond Future	131.0000	115.0000	(12.214)	0	0	0
2011/08/30	R203 2012/02/02	8.80	Call	Bond Future	6,294.0000	6,488.0000	3.082	0	0	0
2011/08/30	R203 2012/02/02	8.80	Put	Bond Future	119.0000	105.0000	(11.765)	0	0	0
2011/08/30	R203 2012/02/02	8.70	Call	Bond Future	5,890.0000	6,082.0000	3.260	0	0	0
2011/08/30	R203 2012/02/02	8.70	Put	Bond Future	145.0000	129.0000	(11.034)	0	0	0
2011/08/30	R203 2012/05/03			Bond Future	7.4880	7.4410	(0.628)	0.0000	0.0000	0
2011/08/30	R203 2012/05/03	8.75	Call	Bond Future	5,775.0000	5,954.0000	3.100	0	0	0
2011/08/30	R203 2012/05/03	8.75	Put	Bond Future	360.0000	331.0000	(8.056)	0	0	0
2011/08/30	R203 2012/05/03	8.80	Call	Bond Future	5,957.0000	6,138.0000	3.038	0	0	0
2011/08/30	R203 2012/05/03	8.80	Put	Bond Future	335.0000	308.0000	(8.060)	0	0	0
2011/08/30	R203 2012/05/03	8.70	Call	Bond Future	5,594.0000	5,771.0000	3.164	0	0	0
2011/08/30	R203 2012/05/03	8.70	Put	Bond Future	387.0000	355.0000	(8.269)	0	0	0
2011/08/30	R203 2012/08/02			Bond Future	7.5750	7.5240	(0.673)	0.0000	0.0000	0
2011/08/30	R203 2012/08/02	8.50	Call	Bond Future	4,552.0000	4,719.0000	3.669	0	0	0
2011/08/30	R203 2012/08/02	8.50	Put	Bond Future	717.0000	668.0000	(6.834)	0	0	0
2011/08/30	R203 2012/08/02	8.55	Call	Bond Future	4,718.0000	4,887.0000	3.582	0	0	0
2011/08/30	R203 2012/08/02	8.55	Put	Bond Future	681.0000	633.0000	(7.048)	0	0	0
2011/08/30	R203 2012/08/02	8.45	Call	Bond Future	4,389.0000	4,554.0000	3.759	0	0	0
2011/08/30	R203 2012/08/02	8.45	Put	Bond Future	757.0000	705.0000	(6.869)	0	0	0
2011/08/30	R204 2011/11/03			Bond Future	7.5440	7.5020	(0.557)	0.0000	0.0000	2,782
2011/08/30	R204 2011/11/03	8.75	Call	Bond Future	6,402.0000	6,631.0000	3.577	0	0	0
2011/08/30	R204 2011/11/03	8.75	Put	Bond Future	12.0000	9.0000	(25.000)	0	0	0
2011/08/30	R204 2011/11/03	8.80	Call	Bond Future	6,653.0000	6,883.0000	3.457	0	0	0
2011/08/30	R204 2011/11/03	8.80	Put	Bond Future	9.0000	7.0000	(22.222)	0	0	0
2011/08/30	R204 2011/11/03	8.70	Call	Bond Future	6,150.0000	6,379.0000	3.724	0	0	0
2011/08/30	R204 2011/11/03	8.70	Put	Bond Future	15.0000	12.0000	(20.000)	0	0	0
2011/08/30	R204 2012/02/02			Bond Future	7.6100	7.5650	(0.591)	0.0000	0.0000	0

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2011/08/30	R204 2012/02/02	9.00	Call	Bond Future	7,231.0000	7,456.0000	3.112	0	0	0
2011/08/30	R204 2012/02/02	9.00	Put	Bond Future	130.0000	114.0000	(12.308)	0	0	0
2011/08/30	R204 2012/02/02	9.05	Call	Bond Future	7,461.0000	7,688.0000	3.042	0	0	0
2011/08/30	R204 2012/02/02	9.05	Put	Bond Future	116.0000	103.0000	(11.207)	0	0	0
2011/08/30	R204 2012/02/02	8.95	Call	Bond Future	7,001.0000	7,225.0000	3.200	0	0	0
2011/08/30	R204 2012/02/02	8.95	Put	Bond Future	145.0000	128.0000	(11.724)	0	0	0
2011/08/30	R204 2012/05/03			Bond Future	7.6830	7.6370	(0.599)	0.0000	0.0000	0
2011/08/30	R204 2012/05/03	8.75	Call	Bond Future	5,946.0000	6,140.0000	3.263	0	0	0
2011/08/30	R204 2012/05/03	8.75	Put	Bond Future	614.0000	570.0000	(7.166)	0	0	0
2011/08/30	R204 2012/05/03	8.80	Call	Bond Future	6,148.0000	6,344.0000	3.188	0	0	0
2011/08/30	R204 2012/05/03	8.80	Put	Bond Future	574.0000	532.0000	(7.317)	0	0	0
2011/08/30	R204 2012/05/03	8.70	Call	Bond Future	5,747.0000	5,938.0000	3.323	0	0	0
2011/08/30	R204 2012/05/03	8.70	Put	Bond Future	657.0000	610.0000	(7.154)	0	0	0
2011/08/30	R204 2012/08/02			Bond Future	7.7670	7.7180	(0.631)	0.0000	0.0000	0
2011/08/30	R204 2012/08/02	8.50	Call	Bond Future	4,691.0000	4,868.0000	3.773	0	0	0
2011/08/30	R204 2012/08/02	8.50	Put	Bond Future	1,115.0000	1,047.0000	(6.099)	0	0	0
2011/08/30	R204 2012/08/02	8.55	Call	Bond Future	4,874.0000	5,053.0000	3.673	0	0	0
2011/08/30	R204 2012/08/02	8.55	Put	Bond Future	1,059.0000	994.0000	(6.138)	0	0	0
2011/08/30	R204 2012/08/02	8.45	Call	Bond Future	4,513.0000	4,686.0000	3.833	0	0	0
2011/08/30	R204 2012/08/02	8.45	Put	Bond Future	1,175.0000	1,104.0000	(6.043)	0	0	0
2011/08/30	R206 2011/11/03			Bond Future	5.8990	5.8500	(0.831)	0.0000	0.0000	12,577
2011/08/30	R206 2011/11/03	7.75	Call	Bond Future	3,735.0000	3,836.0000	2.704	0	0	0
2011/08/30	R206 2011/11/03	7.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/30	R206 2011/11/03	7.80	Call	Bond Future	3,833.0000	3,935.0000	2.661	0	0	0
2011/08/30	R206 2011/11/03	7.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/30	R206 2011/11/03	7.70	Call	Bond Future	3,636.0000	3,738.0000	2.805	0	0	0
2011/08/30	R206 2011/11/03	7.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/30	R206 2012/02/02			Bond Future	5.8590	5.8040	(0.939)	0.0000	0.0000	0
2011/08/30	R206 2012/02/02	8.00	Call	Bond Future	3,849.0000	3,950.0000	2.624	0	0	0
2011/08/30	R206 2012/02/02	8.00	Put	Bond Future	2.0000	2.0000	0.000	0	0	0
2011/08/30	R206 2012/02/02	8.05	Call	Bond Future	3,936.0000	4,037.0000	2.566	0	0	0
2011/08/30	R206 2012/02/02	8.05	Put	Bond Future	2.0000	1.0000	(50.000)	0	0	0
2011/08/30	R206 2012/02/02	7.95	Call	Bond Future	3,762.0000	3,863.0000	2.685	0	0	0
2011/08/30	R206 2012/02/02	7.95	Put	Bond Future	3.0000	2.0000	(33.333)	0	0	0

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2011/08/30	R206 2012/05/03			Bond Future	5.8270	5.7620	(1.115)	0.0000	0.0000	0
2011/08/30	R206 2012/05/03	7.50	Call	Bond Future	2,708.0000	2,806.0000	3.619	0	0	0
2011/08/30	R206 2012/05/03	7.50	Put	Bond Future	53.0000	46.0000	(13.208)	0	0	0
2011/08/30	R206 2012/05/03	7.55	Call	Bond Future	2,782.0000	2,880.0000	3.523	0	0	0
2011/08/30	R206 2012/05/03	7.55	Put	Bond Future	49.0000	42.0000	(14.286)	0	0	0
2011/08/30	R206 2012/05/03	7.45	Call	Bond Future	2,634.0000	2,732.0000	3.721	0	0	0
2011/08/30	R206 2012/05/03	7.45	Put	Bond Future	57.0000	50.0000	(12.281)	0	0	0
2011/08/30	R206 2012/08/02			Bond Future	5.7960	5.7200	(1.311)	0.0000	0.0000	0
2011/08/30	R206 2012/08/02	7.25	Call	Bond Future	2,089.0000	2,182.0000	4.452	0	0	0
2011/08/30	R206 2012/08/02	7.25	Put	Bond Future	105.0000	93.0000	(11.429)	0	0	0
2011/08/30	R206 2012/08/02	7.30	Call	Bond Future	2,151.0000	2,244.0000	4.324	0	0	0
2011/08/30	R206 2012/08/02	7.30	Put	Bond Future	100.0000	87.0000	(13.000)	0	0	0
2011/08/30	R206 2012/08/02	7.20	Call	Bond Future	2,029.0000	2,120.0000	4.485	0	0	0
2011/08/30	R206 2012/08/02	7.20	Put	Bond Future	112.0000	98.0000	(12.500)	0	0	0
2011/08/30	R207 2011/11/03			Bond Future	7.7280	7.7020	(0.336)	0.0000	0.0000	8,599
2011/08/30	R207 2011/11/03	8.75	Call	Bond Future	5,810.0000	5,958.0000	2.547	0	0	0
2011/08/30	R207 2011/11/03	8.75	Put	Bond Future	30.0000	25.0000	(16.667)	0	0	0
2011/08/30	R207 2011/11/03	8.80	Call	Bond Future	6,076.0000	6,225.0000	2.452	0	0	0
2011/08/30	R207 2011/11/03	8.80	Put	Bond Future	24.0000	20.0000	(16.667)	0	0	0
2011/08/30	R207 2011/11/03	8.70	Call	Bond Future	5,545.0000	5,692.0000	2.651	0	0	0
2011/08/30	R207 2011/11/03	8.70	Put	Bond Future	37.0000	31.0000	(16.216)	0	0	0
2011/08/30	R207 2011/11/03	7.90	Put	Bond Future	714.0000	652.0000	(8.683)	0	0	0
2011/08/30	R207 2011/11/03	7.90	Call	Bond Future	1,718.0000	1,809.0000	5.297	0	0	2,000
2011/08/30	R207 2011/11/03	8.15	Call	Bond Future	2,765.0000	2,883.0000	4.268	0	0	0
2011/08/30	R207 2011/11/03	8.15	Put	Bond Future	324.0000	289.0000	(10.802)	0	0	2,000
2011/08/30	R207 2011/11/03	8.35	Call	Bond Future	3,729.0000	3,862.0000	3.567	0	0	0
2011/08/30	R207 2011/11/03	8.35	Put	Bond Future	158.0000	138.0000	(12.658)	0	0	2,000
2011/08/30	R207 2011/11/03	7.30	Put	Bond Future	2,832.0000	2,702.0000	(4.590)	0	0	0
2011/08/30	R207 2011/11/03	7.30	Call	Bond Future	275.0000	298.0000	8.364	0	0	900
2011/08/30	R207 2011/11/03	7.75	Put	Bond Future	1,076.0000	996.0000	(7.435)	0	0	0
2011/08/30	R207 2011/11/03	7.75	Call	Bond Future	1,205.0000	1,278.0000	6.058	0	0	300
2011/08/30	R207 2011/11/03	7.95	Put	Bond Future	616.0000	560.0000	(9.091)	0	0	300
2011/08/30	R207 2011/11/03	7.95	Call	Bond Future	1,910.0000	2,007.0000	5.079	0	0	0
2011/08/30	R207 2011/11/03	8.40	Call	Bond Future	3,981.0000	4,117.0000	3.416	0	0	0

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2011/08/30	R207 2011/11/03	8.40	Put	Bond Future	130.0000	113.0000	(13.077)	0	0	900
2011/08/30	R207 2012/02/02			Bond Future	7.7930	7.7650	(0.359)	0.0000	0.0000	0
2011/08/30	R207 2012/02/02	9.00	Call	Bond Future	6,844.0000	6,987.0000	2.089	0	0	0
2011/08/30	R207 2012/02/02	9.00	Put	Bond Future	236.0000	219.0000	(7.203)	0	0	0
2011/08/30	R207 2012/02/02	9.05	Call	Bond Future	7,083.0000	7,228.0000	2.047	0	0	0
2011/08/30	R207 2012/02/02	9.05	Put	Bond Future	214.0000	199.0000	(7.009)	0	0	0
2011/08/30	R207 2012/02/02	8.95	Call	Bond Future	6,607.0000	6,748.0000	2.134	0	0	0
2011/08/30	R207 2012/02/02	8.95	Put	Bond Future	262.0000	242.0000	(7.634)	0	0	0
2011/08/30	R207 2012/05/03			Bond Future	7.8670	7.8380	(0.369)	0.0000	0.0000	0
2011/08/30	R207 2012/05/03	8.75	Call	Bond Future	5,630.0000	5,753.0000	2.185	0	0	0
2011/08/30	R207 2012/05/03	8.75	Put	Bond Future	870.0000	831.0000	(4.483)	0	0	0
2011/08/30	R207 2012/05/03	8.80	Call	Bond Future	5,837.0000	5,961.0000	2.124	0	0	0
2011/08/30	R207 2012/05/03	8.80	Put	Bond Future	816.0000	779.0000	(4.534)	0	0	0
2011/08/30	R207 2012/05/03	8.70	Call	Bond Future	5,426.0000	5,547.0000	2.230	0	0	0
2011/08/30	R207 2012/05/03	8.70	Put	Bond Future	927.0000	887.0000	(4.315)	0	0	0
2011/08/30	R207 2012/08/02			Bond Future	7.9500	7.9190	(0.390)	0.0000	0.0000	0
2011/08/30	R207 2012/08/02	8.75	Call	Bond Future	5,325.0000	5,446.0000	2.272	0	0	0
2011/08/30	R207 2012/08/02	8.75	Put	Bond Future	1,123.0000	1,076.0000	(4.185)	0	0	0
2011/08/30	R207 2012/08/02	8.80	Call	Bond Future	5,523.0000	5,646.0000	2.227	0	0	0
2011/08/30	R207 2012/08/02	8.80	Put	Bond Future	1,066.0000	1,021.0000	(4.221)	0	0	0
2011/08/30	R207 2012/08/02	8.70	Call	Bond Future	5,130.0000	5,250.0000	2.339	0	0	0
2011/08/30	R207 2012/08/02	8.70	Put	Bond Future	1,183.0000	1,136.0000	(3.973)	0	0	0
2011/08/30	R208 2011/11/03			Bond Future	7.7760	7.7440	(0.412)	0.0000	0.0000	7,301
2011/08/30	R208 2011/11/03	8.75	Call	Bond Future	5,930.0000	6,124.0000	3.272	0	0	0
2011/08/30	R208 2011/11/03	8.75	Put	Bond Future	46.0000	39.0000	(15.217)	0	0	0
2011/08/30	R208 2011/11/03	8.80	Call	Bond Future	6,210.0000	6,405.0000	3.140	0	0	0
2011/08/30	R208 2011/11/03	8.80	Put	Bond Future	37.0000	31.0000	(16.216)	0	0	0
2011/08/30	R208 2011/11/03	8.70	Call	Bond Future	5,650.0000	5,842.0000	3.398	0	0	0
2011/08/30	R208 2011/11/03	8.70	Put	Bond Future	57.0000	47.0000	(17.544)	0	0	0
2011/08/30	R208 2011/11/03	7.95	Put	Bond Future	785.0000	706.0000	(10.064)	0	0	0
2011/08/30	R208 2011/11/03	7.95	Call	Bond Future	1,872.0000	1,995.0000	6.571	0	0	1,995
2011/08/30	R208 2011/11/03	8.20	Put	Bond Future	365.0000	320.0000	(12.329)	0	0	0
2011/08/30	R208 2011/11/03	8.20	Call	Bond Future	2,986.0000	3,143.0000	5.258	0	0	665
2011/08/30	R208 2011/11/03	8.40	Call	Bond Future	4,007.0000	4,183.0000	4.392	0	0	0

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2011/08/30	R208 2011/11/03	8.40	Put	Bond Future	182.0000	156.0000	(14.286)	0	0	665
2011/08/30	R208 2011/11/03	8.90	Call	Bond Future	6,772.0000	6,969.0000	2.909	0	0	0
2011/08/30	R208 2011/11/03	8.90	Put	Bond Future	25.0000	20.0000	(20.000)	0	0	1,995
2011/08/30	R208 2012/02/02			Bond Future	7.8350	7.8030	(0.408)	0.0000	0.0000	0
2011/08/30	R208 2012/02/02	9.00	Call	Bond Future	7,119.0000	7,294.0000	2.458	0	0	0
2011/08/30	R208 2012/02/02	9.00	Put	Bond Future	284.0000	262.0000	(7.746)	0	0	0
2011/08/30	R208 2012/02/02	9.05	Call	Bond Future	7,372.0000	7,548.0000	2.387	0	0	0
2011/08/30	R208 2012/02/02	9.05	Put	Bond Future	259.0000	237.0000	(8.494)	0	0	0
2011/08/30	R208 2012/02/02	8.95	Call	Bond Future	6,868.0000	7,040.0000	2.504	0	0	0
2011/08/30	R208 2012/02/02	8.95	Put	Bond Future	313.0000	288.0000	(7.987)	0	0	0
2011/08/30	R208 2012/05/03			Bond Future	7.9020	7.8670	(0.443)	0.0000	0.0000	0
2011/08/30	R208 2012/05/03	9.00	Call	Bond Future	7,013.0000	7,184.0000	2.438	0	0	0
2011/08/30	R208 2012/05/03	9.00	Put	Bond Future	698.0000	658.0000	(5.731)	0	0	0
2011/08/30	R208 2012/05/03	9.05	Call	Bond Future	7,244.0000	7,417.0000	2.388	0	0	0
2011/08/30	R208 2012/05/03	9.05	Put	Bond Future	654.0000	617.0000	(5.657)	0	0	0
2011/08/30	R208 2012/05/03	8.95	Call	Bond Future	6,784.0000	6,953.0000	2.491	0	0	0
2011/08/30	R208 2012/05/03	8.95	Put	Bond Future	744.0000	703.0000	(5.511)	0	0	0
2011/08/30	R208 2012/08/02			Bond Future	7.9750	7.9400	(0.439)	0.0000	0.0000	0
2011/08/30	R208 2012/08/02	8.75	Call	Bond Future	5,653.0000	5,802.0000	2.636	0	0	0
2011/08/30	R208 2012/08/02	8.75	Put	Bond Future	1,243.0000	1,186.0000	(4.586)	0	0	0
2011/08/30	R208 2012/08/02	8.80	Call	Bond Future	5,867.0000	6,019.0000	2.591	0	0	0
2011/08/30	R208 2012/08/02	8.80	Put	Bond Future	1,182.0000	1,128.0000	(4.569)	0	0	0
2011/08/30	R208 2012/08/02	8.70	Call	Bond Future	5,443.0000	5,590.0000	2.701	0	0	0
2011/08/30	R208 2012/08/02	8.70	Put	Bond Future	1,309.0000	1,251.0000	(4.431)	0	0	0
2011/08/30	R209 2011/11/03			Bond Future	8.2610	8.2450	(0.194)	0.0000	0.0000	1,454
2011/08/30	R209 2011/11/03	8.75	Call	Bond Future	4,510.0000	4,617.0000	2.373	0	0	0
2011/08/30	R209 2011/11/03	8.75	Put	Bond Future	439.0000	407.0000	(7.289)	0	0	0
2011/08/30	R209 2011/11/03	8.80	Call	Bond Future	4,841.0000	4,951.0000	2.272	0	0	0
2011/08/30	R209 2011/11/03	8.80	Put	Bond Future	373.0000	344.0000	(7.775)	0	0	0
2011/08/30	R209 2011/11/03	8.70	Call	Bond Future	4,186.0000	4,289.0000	2.461	0	0	0
2011/08/30	R209 2011/11/03	8.70	Put	Bond Future	516.0000	480.0000	(6.977)	0	0	0
2011/08/30	R209 2012/02/02			Bond Future	8.3090	8.2920	(0.205)	0.0000	0.0000	0
2011/08/30	R209 2012/02/02	9.00	Call	Bond Future	6,604.0000	6,712.0000	1.635	0	0	0
2011/08/30	R209 2012/02/02	9.00	Put	Bond Future	1,004.0000	966.0000	(3.785)	0	0	0

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2011/08/30	R209 2012/02/02	9.05	Call	Bond Future	6,902.0000	7,013.0000	1.608	0	0	0
2011/08/30	R209 2012/02/02	9.05	Put	Bond Future	922.0000	887.0000	(3.796)	0	0	0
2011/08/30	R209 2012/02/02	8.95	Call	Bond Future	6,310.0000	6,416.0000	1.680	0	0	0
2011/08/30	R209 2012/02/02	8.95	Put	Bond Future	1,094.0000	1,053.0000	(3.748)	0	0	0
2011/08/30	R209 2012/05/03			Bond Future	8.3590	8.3420	(0.203)	0.0000	0.0000	0
2011/08/30	R209 2012/05/03	9.00	Call	Bond Future	6,950.0000	7,049.0000	1.424	0	0	0
2011/08/30	R209 2012/05/03	9.00	Put	Bond Future	1,787.0000	1,741.0000	(2.574)	0	0	0
2011/08/30	R209 2012/05/03	9.05	Call	Bond Future	7,223.0000	7,324.0000	1.398	0	0	0
2011/08/30	R209 2012/05/03	9.05	Put	Bond Future	1,680.0000	1,636.0000	(2.619)	0	0	0
2011/08/30	R209 2012/05/03	8.95	Call	Bond Future	6,680.0000	6,777.0000	1.452	0	0	0
2011/08/30	R209 2012/05/03	8.95	Put	Bond Future	1,900.0000	1,852.0000	(2.526)	0	0	0
2011/08/30	R209 2012/08/02			Bond Future	8.4130	8.3950	(0.214)	0.0000	0.0000	0
2011/08/30	R209 2012/08/02	9.25	Call	Bond Future	8,399.0000	8,508.0000	1.298	0	0	0
2011/08/30	R209 2012/08/02	9.25	Put	Bond Future	1,835.0000	1,793.0000	(2.289)	0	0	0
2011/08/30	R209 2012/08/02	9.30	Call	Bond Future	8,674.0000	8,785.0000	1.280	0	0	0
2011/08/30	R209 2012/08/02	9.30	Put	Bond Future	1,746.0000	1,706.0000	(2.291)	0	0	0
2011/08/30	R209 2012/08/02	9.20	Call	Bond Future	8,129.0000	8,235.0000	1.304	0	0	0
2011/08/30	R209 2012/08/02	9.20	Put	Bond Future	1,932.0000	1,887.0000	(2.329)	0	0	0
2011/08/30	R210 2011/11/03			Bond Future	137.4121	137.4181	0.004	0.0000	0.0000	600
2011/08/30	R210 2011/11/03	131.00	Call	Bond Future	6,412.0000	6,418.0000	0.094	0	0	0
2011/08/30	R210 2011/11/03	131.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/30	R210 2011/11/03	131.05	Call	Bond Future	6,362.0000	6,368.0000	0.094	0	0	0
2011/08/30	R210 2011/11/03	131.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/30	R210 2011/11/03	130.95	Call	Bond Future	6,462.0000	6,468.0000	0.093	0	0	0
2011/08/30	R210 2011/11/03	130.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/30	R211 2011/11/03			Bond Future	112.5160	112.5184	0.002	0.0000	0.0000	529
2011/08/30	R211 2011/11/03	1.25	Call	Bond Future	111,266.0000	111,268.0000	0.002	0	0	0
2011/08/30	R211 2011/11/03	1.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/30	R211 2011/11/03	1.30	Call	Bond Future	111,216.0000	111,218.0000	0.002	0	0	0
2011/08/30	R211 2011/11/03	1.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/30	R211 2011/11/03	1.20	Call	Bond Future	111,316.0000	111,318.0000	0.002	0	0	0
2011/08/30	R211 2011/11/03	1.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/30	R211 2012/02/02			Bond Future	112.8906	112.8930	0.002	0.0000	0.0000	0

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2011/08/30	R211 2012/02/02	110.50	Call	Bond Future	2,391.0000	2,393.0000	0.084	0	0	0
2011/08/30	R211 2012/02/02	110.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/30	R211 2012/02/02	110.55	Call	Bond Future	2,341.0000	2,343.0000	0.085	0	0	0
2011/08/30	R211 2012/02/02	110.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/30	R211 2012/02/02	110.45	Call	Bond Future	2,441.0000	2,443.0000	0.082	0	0	0
2011/08/30	R211 2012/02/02	110.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/30	R212 2011/11/03			Bond Future	111.6962	111.7009	0.004	0.0000	0.0000	2,667
2011/08/30	R212 2011/11/03	2.50	Call	Bond Future	109,196.0000	109,201.0000	0.005	0	0	0
2011/08/30	R212 2011/11/03	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/30	R212 2011/11/03	2.55	Call	Bond Future	109,146.0000	109,151.0000	0.005	0	0	0
2011/08/30	R212 2011/11/03	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/30	R212 2011/11/03	2.45	Call	Bond Future	109,246.0000	109,251.0000	0.005	0	0	0
2011/08/30	R212 2011/11/03	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/30	R212 2012/02/02			Bond Future	111.9276	111.9323	0.004	0.0000	0.0000	0
2011/08/30	R212 2012/02/02	108.50	Call	Bond Future	3,428.0000	3,432.0000	0.117	0	0	0
2011/08/30	R212 2012/02/02	108.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/30	R212 2012/02/02	108.55	Call	Bond Future	3,378.0000	3,382.0000	0.118	0	0	0
2011/08/30	R212 2012/02/02	108.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/30	R212 2012/02/02	108.45	Call	Bond Future	3,478.0000	3,482.0000	0.115	0	0	0
2011/08/30	R212 2012/02/02	108.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/30	R213 2011/11/03			Bond Future	8.2670	8.2510	(0.194)	0.0000	0.0000	0
2011/08/30	R213 2011/11/03	8.75	Call	Bond Future	4,055.0000	4,194.0000	3.428	0	0	0
2011/08/30	R213 2011/11/03	8.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/30	R213 2011/11/03	8.80	Call	Bond Future	4,459.0000	4,598.0000	3.117	0	0	0
2011/08/30	R213 2011/11/03	8.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/30	R213 2011/11/03	8.70	Call	Bond Future	3,648.0000	3,788.0000	3.838	0	0	0
2011/08/30	R213 2011/11/03	8.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/30	R213 2012/02/02			Bond Future	8.3220	8.3060	(0.192)	0.0000	0.0000	0
2011/08/30	R213 2012/02/02	9.00	Call	Bond Future	5,545.0000	5,682.0000	2.471	0	0	0
2011/08/30	R213 2012/02/02	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/30	R213 2012/02/02	9.05	Call	Bond Future	5,933.0000	6,070.0000	2.309	0	0	0
2011/08/30	R213 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/30	R213 2012/02/02	8.95	Call	Bond Future	5,154.0000	5,292.0000	2.678	0	0	0



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2011/08/30	R213 2012/02/02	8.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/30	R213 2012/05/03			Bond Future	8.3770	8.3600	(0.203)	0.0000	0.0000	0
2011/08/30	R213 2012/05/03	9.25	Call	Bond Future	6,960.0000	7,104.0000	2.069	0	0	0
2011/08/30	R213 2012/05/03	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/30	R213 2012/05/03	9.30	Call	Bond Future	7,333.0000	7,477.0000	1.964	0	0	0
2011/08/30	R213 2012/05/03	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/30	R213 2012/05/03	9.20	Call	Bond Future	6,584.0000	6,728.0000	2.187	0	0	0
2011/08/30	R213 2012/05/03	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/30	R213 2012/08/02			Bond Future	8.4350	8.4180	(0.202)	0.0000	0.0000	0
2011/08/30	R213 2012/08/02	9.25	Call	Bond Future	6,443.0000	6,586.0000	2.219	0	0	0
2011/08/30	R213 2012/08/02	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/30	R213 2012/08/02	9.30	Call	Bond Future	6,815.0000	6,957.0000	2.084	0	0	0
2011/08/30	R213 2012/08/02	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/30	R213 2012/08/02	9.20	Call	Bond Future	6,069.0000	6,211.0000	2.340	0	0	0
2011/08/30	R213 2012/08/02	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/30	RZ02 2011/11/03			Bond Future	0.0050	0.0050	0.000	0.0000	0.0000	0
2011/08/30	RZ02 2011/11/03	1.00	Call	Bond Future	27,590.0000	27,590.0000	0.000	0	0	0
2011/08/30	RZ02 2011/11/03	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/30	RZ02 2011/11/03	1.05	Call	Bond Future	28,834.0000	28,834.0000	0.000	0	0	0
2011/08/30	RZ02 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/30	RZ02 2011/11/03	0.95	Call	Bond Future	26,333.0000	26,333.0000	0.000	0	0	0
2011/08/30	RZ02 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/30	RZ11 2011/11/03			Bond Future	0.7760	0.7700	(0.773)	0.0000	0.0000	0
2011/08/30	RZ11 2011/11/03	1.00	Call	Bond Future	1,226.0000	1,226.0000	0.000	0	0	0
2011/08/30	RZ11 2011/11/03	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/30	RZ11 2011/11/03	1.05	Call	Bond Future	1,491.0000	1,491.0000	0.000	0	0	0
2011/08/30	RZ11 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/30	RZ11 2011/11/03	0.95	Call	Bond Future	961.0000	961.0000	0.000	0	0	0
2011/08/30	RZ11 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/30	RZ12 2011/11/03			Bond Future	1.9230	1.9190	(0.208)	0.0000	0.0000	0
2011/08/30	RZ12 2011/11/03	2.00	Call	Bond Future	778.0000	778.0000	0.000	0	0	0
2011/08/30	RZ12 2011/11/03	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/30	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
2011/08/30	RZ12 2011/11/03	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/30	RZ12 2011/11/03	1.95	Call	Bond Future	298.0000	298.0000	0.000	0	0	0
2011/08/30	RZ12 2011/11/03	1.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/30	TRT1 2011/11/03			Index Future	362.3640	364.0240	0.458	0.0000	0.0000	0
2011/08/30	TRT1 2012/02/02			Index Future	367.2150	368.9020	0.459	0.0000	0.0000	0
<b>Total</b>										<b>278815.00</b>