



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 11/08/2011

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
2011/08/11	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/11	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/11	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/11	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/11	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/11	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/11	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/11	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/11	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/11	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/11	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/11	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/11	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/11	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/11	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/08/11	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/11	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/11	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/11	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/11	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/11	AL7T 2011/11/03			Index Future	404.6500	401.3440	(0.817)	0.0000	0.0000	16
2011/08/11	AL7T 2012/02/02			Index Future	410.8120	407.4550	(0.817)	0.0000	0.0000	0
2011/08/11	ALBI 2011/11/03			Index Future	370.2240	367.5930	(0.711)	0.0000	0.0000	1,360
2011/08/11	ALBI 2012/02/02			Index Future	375.8620	373.1910	(0.711)	0.0000	0.0000	0
2011/08/11	C155 2011/08/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/11	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/11	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/11	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/11	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/11	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/11	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/11	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/11	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/11	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/11	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/11	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/08/11	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0
2011/08/11	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/11	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/11	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/11	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/11	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/11	CAAD 2011/09/19			Can-Do Future	0.0080	0.0095	18.750	0.0000	0.0000	22,388
2011/08/11	CAAE 2011/09/19			Can-Do Future	0.2599	0.2385	(8.234)	0.0000	0.0000	21,898
2011/08/11	CAAG 2011/10/24			Can-Do Future	7.3085	7.2986	(0.135)	0.0000	0.0000	0
2011/08/11	CAAG 2011/10/24	6.70	Call	Can-Do Future	647.0000	647.0000	0.000	0	0	0
2011/08/11	CAAG 2011/10/24	6.70	Put	Can-Do Future	39.0000	48.0000	23.077	0	0	0
2011/08/11	CAAG 2011/10/24	6.75	Call	Can-Do Future	606.0000	608.0000	0.330	0	0	0
2011/08/11	CAAG 2011/10/24	6.75	Put	Can-Do Future	48.0000	59.0000	22.917	0	0	0
2011/08/11	CAAG 2011/10/24	6.65	Call	Can-Do Future	690.0000	688.0000	(0.290)	0	0	0
2011/08/11	CAAG 2011/10/24	6.65	Put	Can-Do Future	32.0000	39.0000	21.875	0	0	0
2011/08/11	CAAG 2011/10/24	7.00	Put	Can-Do Future	113.0000	132.0000	16.814	0	0	0
2011/08/11	CAAG 2011/10/24	7.00	Call	Can-Do Future	421.0000	431.0000	2.375	0	0	14,286
2011/08/11	CAAG 2011/10/24	7.40	Put	Can-Do Future	307.0000	335.0000	9.121	0	0	0
2011/08/11	CAAG 2011/10/24	7.40	Call	Can-Do Future	215.0000	234.0000	8.837	0	0	6,757
2011/08/11	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/11	CRD1 2011/11/03			Index Future	165.0850	165.5830	0.302	0.0000	0.0000	0
2011/08/11	CRD1 2012/02/02			Index Future	167.2950	167.8020	0.303	0.0000	0.0000	0
2011/08/11	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/11	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/08/11	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/11	GOVI 2011/11/03			GOVI	370.9770	368.4170	(0.690)	0.0000	0.0000	162
2011/08/11	GOVI 2011/11/03	357.00	Call	GOVI	139,770.0000	114,170.0000	(18.316)	0	0	0
2011/08/11	GOVI 2011/11/03	357.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/08/11	GOVI 2011/11/03	357.01	Call	GOVI	139,670.0000	114,070.0000	(18.329)	0	0	0
2011/08/11	GOVI 2011/11/03	357.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/08/11	GOVI 2011/11/03	356.99	Call	GOVI	139,870.0000	114,270.0000	(18.303)	0	0	0
2011/08/11	GOVI 2011/11/03	356.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/08/11	GOVI 2012/02/02			GOVI	376.6260	374.0270	(0.690)	0.0000	0.0000	0
2011/08/11	GOVI 2012/02/02	369.00	Call	GOVI	76,260.0000	50,270.0000	(34.081)	0	0	0
2011/08/11	GOVI 2012/02/02	369.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/08/11	GOVI 2012/02/02	369.01	Call	GOVI	76,160.0000	50,170.0000	(34.126)	0	0	0
2011/08/11	GOVI 2012/02/02	369.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/08/11	GOVI 2012/02/02	368.99	Call	GOVI	76,360.0000	50,370.0000	(34.036)	0	0	0
2011/08/11	GOVI 2012/02/02	368.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/08/11	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/08/11	IGOV 2011/11/03			Index Future	161.9190	161.8450	(0.046)	0.0000	0.0000	83
2011/08/11	IGOV 2012/02/02			Index Future	164.3840	164.3100	(0.045)	0.0000	0.0000	0
2011/08/11	ILBI 2012/02/02			Index Future	442.9720	450.5910	1.720	0.0000	0.0000	29
2011/08/11	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/08/11	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/08/11	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/08/11	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/08/11	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/08/11	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/08/11	JBAF 2011/08/17			Jibar Tradeable Future	5.5900	5.5900	0.000	0.0000	0.0000	0

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2011/08/11	JBAF 2011/09/21			Jibar Tradeable Future	5.5900	5.5900	0.000	0.0000	0.0000	17,600
2011/08/11	JBAF 2011/10/19			Jibar Tradeable Future	5.5900	5.5900	0.000	0.0000	0.0000	400
2011/08/11	JBAF 2011/11/16			Jibar Tradeable Future	5.5800	5.5900	0.179	0.0000	0.0000	1,000
2011/08/11	JBAF 2011/12/21			Jibar Tradeable Future	5.5700	5.5900	0.359	0.0000	0.0000	5,541
2011/08/11	JBAF 2012/01/18			Jibar Tradeable Future	5.5700	5.5900	0.359	0.0000	0.0000	0
2011/08/11	JBAF 2012/03/20			Jibar Tradeable Future	5.5800	5.6300	0.896	94.3500	94.3400	1,340
2011/08/11	JBAF 2012/06/20			Jibar Tradeable Future	5.6500	5.7100	1.062	0.0000	0.0000	2,890
2011/08/11	JBAF 2012/09/19			Jibar Tradeable Future	5.7900	5.8700	1.382	0.0000	0.0000	44,710
2011/08/11	JBAF 2012/12/19			Jibar Tradeable Future	6.0100	6.0800	1.165	0.0000	0.0000	490
2011/08/11	JBAF 2013/03/20			Jibar Tradeable Future	6.2400	6.3100	1.122	0.0000	0.0000	290
2011/08/11	JBAF 2013/06/19			Jibar Tradeable Future	6.4700	6.5400	1.082	0.0000	0.0000	1,250
2011/08/11	JN02 2011/11/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/08/11	JN02 2011/11/03	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/11	JN02 2011/11/03	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/11	JN02 2011/11/03	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/11	JN02 2011/11/03	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/08/11	JN02 2011/11/03	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/08/11	JN02 2011/11/03	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/11	JN05 2011/11/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/08/11	JN05 2011/11/03	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/11	JN05 2011/11/03	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/11	JN05 2011/11/03	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/11	JN05 2011/11/03	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/08/11	JN05 2011/11/03	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/08/11	JN05 2011/11/03	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/11	JN10 2011/11/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/08/11	JN10 2011/11/03	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/11	JN10 2011/11/03	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/11	JN10 2011/11/03	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/11	JN10 2011/11/03	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/08/11	JN10 2011/11/03	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/08/11	JN10 2011/11/03	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0

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2011/08/11	OTH1 2011/11/03			Index Future	365.7640	362.7610	(0.821)	0.0000	0.0000	0
2011/08/11	OTH1 2012/02/02			Index Future	371.3330	368.2840	(0.821)	0.0000	0.0000	0
2011/08/11	R157 2011/11/03			Bond Future	6.9650	7.0610	1.378	0.0000	0.0000	12,452
2011/08/11	R157 2011/11/03	8.25	Call	Bond Future	4,733.0000	4,376.0000	(7.543)	0	0	0
2011/08/11	R157 2011/11/03	8.25	Put	Bond Future	7.0000	11.0000	57.143	0	0	0
2011/08/11	R157 2011/11/03	8.30	Call	Bond Future	4,911.0000	4,553.0000	(7.290)	0	0	0
2011/08/11	R157 2011/11/03	8.30	Put	Bond Future	6.0000	9.0000	50.000	0	0	0
2011/08/11	R157 2011/11/03	8.20	Call	Bond Future	4,555.0000	4,199.0000	(7.816)	0	0	0
2011/08/11	R157 2011/11/03	8.20	Put	Bond Future	8.0000	14.0000	75.000	0	0	0
2011/08/11	R157 2011/11/03	6.55	Put	Bond Future	1,775.0000	2,072.0000	16.732	0	0	0
2011/08/11	R157 2011/11/03	6.55	Call	Bond Future	197.0000	133.0000	(32.487)	0	0	1,200
2011/08/11	R157 2011/11/03	7.00	Put	Bond Future	679.0000	857.0000	26.215	0	0	0
2011/08/11	R157 2011/11/03	7.00	Call	Bond Future	811.0000	628.0000	(22.565)	0	0	400
2011/08/11	R157 2011/11/03	7.10	Call	Bond Future	1,029.0000	818.0000	(20.505)	0	0	0
2011/08/11	R157 2011/11/03	7.10	Put	Bond Future	521.0000	672.0000	28.983	0	0	400
2011/08/11	R157 2011/11/03	7.55	Call	Bond Future	2,306.0000	1,996.0000	(13.443)	0	0	0
2011/08/11	R157 2011/11/03	7.55	Put	Bond Future	125.0000	176.0000	40.800	0	0	1,200
2011/08/11	R157 2012/02/02			Bond Future	7.0360	7.1410	1.492	0.0000	0.0000	0
2011/08/11	R157 2012/02/02	8.50	Call	Bond Future	5,106.0000	4,760.0000	(6.776)	0	0	0
2011/08/11	R157 2012/02/02	8.50	Put	Bond Future	86.0000	109.0000	26.744	0	0	0
2011/08/11	R157 2012/02/02	8.55	Call	Bond Future	5,264.0000	4,916.0000	(6.611)	0	0	0
2011/08/11	R157 2012/02/02	8.55	Put	Bond Future	77.0000	98.0000	27.273	0	0	0
2011/08/11	R157 2012/02/02	8.45	Call	Bond Future	4,948.0000	4,604.0000	(6.952)	0	0	0
2011/08/11	R157 2012/02/02	8.45	Put	Bond Future	95.0000	120.0000	26.316	0	0	0
2011/08/11	R157 2012/05/03			Bond Future	7.1220	7.2360	1.601	0.0000	0.0000	0
2011/08/11	R157 2012/05/03	8.25	Call	Bond Future	3,948.0000	3,637.0000	(7.877)	0	0	0
2011/08/11	R157 2012/05/03	8.25	Put	Bond Future	323.0000	385.0000	19.195	0	0	0
2011/08/11	R157 2012/05/03	8.30	Call	Bond Future	4,083.0000	3,769.0000	(7.690)	0	0	0
2011/08/11	R157 2012/05/03	8.30	Put	Bond Future	301.0000	360.0000	19.601	0	0	0
2011/08/11	R157 2012/05/03	8.20	Call	Bond Future	3,813.0000	3,507.0000	(8.025)	0	0	0
2011/08/11	R157 2012/05/03	8.20	Put	Bond Future	346.0000	413.0000	19.364	0	0	0
2011/08/11	R157 2012/08/02			Bond Future	7.2280	7.3530	1.729	0.0000	0.0000	0
2011/08/11	R157 2012/08/02	8.00	Call	Bond Future	3,111.0000	2,845.0000	(8.550)	0	0	0
2011/08/11	R157 2012/08/02	8.00	Put	Bond Future	801.0000	913.0000	13.983	0	0	0

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2011/08/11	R157 2012/08/02	8.05	Call	Bond Future	3,221.0000	2,951.0000	(8.382)	0	0	0
2011/08/11	R157 2012/08/02	8.05	Put	Bond Future	763.0000	871.0000	14.155	0	0	0
2011/08/11	R157 2012/08/02	7.95	Call	Bond Future	3,002.0000	2,741.0000	(8.694)	0	0	0
2011/08/11	R157 2012/08/02	7.95	Put	Bond Future	840.0000	957.0000	13.929	0	0	0
2011/08/11	R186 2011/11/03			Bond Future	8.2610	8.3740	1.368	0.0000	0.0000	25,308
2011/08/11	R186 2011/11/03	9.00	Call	Bond Future	7,272.0000	6,331.0000	(12.940)	0	0	0
2011/08/11	R186 2011/11/03	9.00	Put	Bond Future	401.0000	550.0000	37.157	0	0	0
2011/08/11	R186 2011/11/03	9.05	Call	Bond Future	7,663.0000	6,706.0000	(12.489)	0	0	0
2011/08/11	R186 2011/11/03	9.05	Put	Bond Future	348.0000	481.0000	38.218	0	0	0
2011/08/11	R186 2011/11/03	8.95	Call	Bond Future	6,886.0000	5,963.0000	(13.404)	0	0	0
2011/08/11	R186 2011/11/03	8.95	Put	Bond Future	462.0000	628.0000	35.931	0	0	0
2011/08/11	R186 2011/11/03	8.75	Put	Bond Future	785.0000	1,038.0000	32.229	0	0	0
2011/08/11	R186 2011/11/03	8.75	Call	Bond Future	5,397.0000	4,561.0000	(15.490)	0	0	5,600
2011/08/11	R186 2011/11/03	8.10	Put	Bond Future	3,258.0000	3,932.0000	20.688	0	0	0
2011/08/11	R186 2011/11/03	8.10	Call	Bond Future	1,681.0000	1,265.0000	(24.747)	0	0	1,275
2011/08/11	R186 2011/11/03	8.35	Put	Bond Future	1,995.0000	2,492.0000	24.912	0	0	0
2011/08/11	R186 2011/11/03	8.35	Call	Bond Future	2,854.0000	2,262.0000	(20.743)	0	0	425
2011/08/11	R186 2011/11/03	8.55	Call	Bond Future	4,036.0000	3,312.0000	(17.939)	0	0	0
2011/08/11	R186 2011/11/03	8.55	Put	Bond Future	1,278.0000	1,644.0000	28.638	0	0	425
2011/08/11	R186 2011/11/03	9.10	Call	Bond Future	8,058.0000	7,086.0000	(12.063)	0	0	0
2011/08/11	R186 2011/11/03	9.10	Put	Bond Future	302.0000	420.0000	39.073	0	0	1,275
2011/08/11	R186 2012/02/02			Bond Future	8.3250	8.4420	1.405	0.0000	0.0000	2,500
2011/08/11	R186 2012/02/02	9.00	Call	Bond Future	7,652.0000	6,825.0000	(10.808)	0	0	0
2011/08/11	R186 2012/02/02	9.00	Put	Bond Future	1,458.0000	1,740.0000	19.342	0	0	0
2011/08/11	R186 2012/02/02	9.05	Call	Bond Future	7,987.0000	7,143.0000	(10.567)	0	0	0
2011/08/11	R186 2012/02/02	9.05	Put	Bond Future	1,354.0000	1,618.0000	19.498	0	0	0
2011/08/11	R186 2012/02/02	8.95	Call	Bond Future	7,323.0000	6,512.0000	(11.075)	0	0	0
2011/08/11	R186 2012/02/02	8.95	Put	Bond Future	1,572.0000	1,869.0000	18.893	0	0	0
2011/08/11	R186 2012/05/03			Bond Future	8.3950	8.5150	1.429	0.0000	0.0000	0
2011/08/11	R186 2012/05/03	9.00	Call	Bond Future	7,969.0000	7,203.0000	(9.612)	0	0	0
2011/08/11	R186 2012/05/03	9.00	Put	Bond Future	2,493.0000	2,844.0000	14.079	0	0	0
2011/08/11	R186 2012/05/03	9.05	Call	Bond Future	8,274.0000	7,493.0000	(9.439)	0	0	0
2011/08/11	R186 2012/05/03	9.05	Put	Bond Future	2,362.0000	2,698.0000	14.225	0	0	0
2011/08/11	R186 2012/05/03	8.95	Call	Bond Future	7,669.0000	6,917.0000	(9.806)	0	0	0

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2011/08/11	R186 2012/05/03	8.95	Put	Bond Future	2,632.0000	2,996.0000	13.830	0	0	0
2011/08/11	R186 2012/08/02			Bond Future	8.4700	8.5950	1.476	0.0000	0.0000	0
2011/08/11	R186 2012/08/02	8.75	Call	Bond Future	6,552.0000	5,880.0000	(10.256)	0	0	0
2011/08/11	R186 2012/08/02	8.75	Put	Bond Future	4,018.0000	4,487.0000	11.672	0	0	0
2011/08/11	R186 2012/08/02	8.80	Call	Bond Future	6,825.0000	6,139.0000	(10.051)	0	0	0
2011/08/11	R186 2012/08/02	8.80	Put	Bond Future	3,847.0000	4,302.0000	11.827	0	0	0
2011/08/11	R186 2012/08/02	8.70	Call	Bond Future	6,287.0000	5,631.0000	(10.434)	0	0	0
2011/08/11	R186 2012/08/02	8.70	Put	Bond Future	4,200.0000	4,685.0000	11.548	0	0	0
2011/08/11	R189 2011/11/03			Bond Future	213.1246	213.0785	(0.022)	0.0000	0.0000	0
2011/08/11	R189 2011/11/03	212.00	Call	Bond Future	1,125.0000	1,078.0000	(4.178)	0	0	0
2011/08/11	R189 2011/11/03	212.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/11	R189 2011/11/03	212.05	Call	Bond Future	1,075.0000	1,028.0000	(4.372)	0	0	0
2011/08/11	R189 2011/11/03	212.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/11	R189 2011/11/03	211.95	Call	Bond Future	1,175.0000	1,128.0000	(4.000)	0	0	0
2011/08/11	R189 2011/11/03	211.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/11	R197 2011/11/03			Bond Future	243.9394	244.0709	0.054	0.0000	0.0000	183
2011/08/11	R197 2011/11/03	238.50	Call	Bond Future	5,439.0000	5,571.0000	2.427	0	0	0
2011/08/11	R197 2011/11/03	238.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/11	R197 2011/11/03	238.55	Call	Bond Future	5,389.0000	5,521.0000	2.449	0	0	0
2011/08/11	R197 2011/11/03	238.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/11	R197 2011/11/03	238.45	Call	Bond Future	5,489.0000	5,621.0000	2.405	0	0	0
2011/08/11	R197 2011/11/03	238.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/11	R201 2011/11/03			Bond Future	6.5820	6.7330	2.294	0.0000	0.0000	1,348
2011/08/11	R201 2011/11/03	8.00	Call	Bond Future	3,993.0000	3,562.0000	(10.794)	0	0	0
2011/08/11	R201 2011/11/03	8.00	Put	Bond Future	2.0000	6.0000	200.000	0	0	0
2011/08/11	R201 2011/11/03	8.05	Call	Bond Future	4,130.0000	3,698.0000	(10.460)	0	0	0
2011/08/11	R201 2011/11/03	8.05	Put	Bond Future	2.0000	4.0000	100.000	0	0	0
2011/08/11	R201 2011/11/03	7.95	Call	Bond Future	3,856.0000	3,426.0000	(11.151)	0	0	0
2011/08/11	R201 2011/11/03	7.95	Put	Bond Future	3.0000	7.0000	133.333	0	0	0
2011/08/11	R201 2012/02/02			Bond Future	6.6220	6.7890	2.522	0.0000	0.0000	0
2011/08/11	R201 2012/02/02	8.25	Call	Bond Future	4,252.0000	3,824.0000	(10.066)	0	0	0
2011/08/11	R201 2012/02/02	8.25	Put	Bond Future	25.0000	41.0000	64.000	0	0	0
2011/08/11	R201 2012/02/02	8.30	Call	Bond Future	4,375.0000	3,945.0000	(9.829)	0	0	0



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2011/08/11	R201 2012/02/02	8.30	Put	Bond Future	22.0000	35.0000	59.091	0	0	0
2011/08/11	R201 2012/02/02	8.20	Call	Bond Future	4,129.0000	3,702.0000	(10.341)	0	0	0
2011/08/11	R201 2012/02/02	8.20	Put	Bond Future	29.0000	45.0000	55.172	0	0	0
2011/08/11	R201 2012/05/03			Bond Future	6.6790	6.8630	2.755	0.0000	0.0000	0
2011/08/11	R201 2012/05/03	7.75	Call	Bond Future	2,804.0000	2,436.0000	(13.124)	0	0	0
2011/08/11	R201 2012/05/03	7.75	Put	Bond Future	229.0000	309.0000	34.934	0	0	0
2011/08/11	R201 2012/05/03	7.80	Call	Bond Future	2,906.0000	2,533.0000	(12.836)	0	0	0
2011/08/11	R201 2012/05/03	7.80	Put	Bond Future	213.0000	288.0000	35.211	0	0	0
2011/08/11	R201 2012/05/03	7.70	Call	Bond Future	2,703.0000	2,340.0000	(13.430)	0	0	0
2011/08/11	R201 2012/05/03	7.70	Put	Bond Future	247.0000	332.0000	34.413	0	0	0
2011/08/11	R201 2012/08/02			Bond Future	6.7600	6.9650	3.033	0.0000	0.0000	0
2011/08/11	R201 2012/08/02	7.50	Call	Bond Future	2,129.0000	1,813.0000	(14.843)	0	0	0
2011/08/11	R201 2012/08/02	7.50	Put	Bond Future	504.0000	641.0000	27.183	0	0	0
2011/08/11	R201 2012/08/02	7.55	Call	Bond Future	2,214.0000	1,893.0000	(14.499)	0	0	0
2011/08/11	R201 2012/08/02	7.55	Put	Bond Future	480.0000	613.0000	27.708	0	0	0
2011/08/11	R201 2012/08/02	7.45	Call	Bond Future	2,046.0000	1,736.0000	(15.152)	0	0	0
2011/08/11	R201 2012/08/02	7.45	Put	Bond Future	530.0000	673.0000	26.981	0	0	0
2011/08/11	R202 2011/11/03			Bond Future	183.9288	183.3507	(0.314)	0.0000	0.0000	23,166
2011/08/11	R202 2011/11/03	0.50	Call	Bond Future	183,429.0000	182,851.0000	(0.315)	0	0	0
2011/08/11	R202 2011/11/03	0.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/11	R202 2011/11/03	0.55	Call	Bond Future	183,379.0000	182,801.0000	(0.315)	0	0	0
2011/08/11	R202 2011/11/03	0.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/11	R202 2011/11/03	0.45	Call	Bond Future	183,479.0000	182,901.0000	(0.315)	0	0	0
2011/08/11	R202 2011/11/03	0.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/11	R202 2012/02/02			Bond Future	184.0652	183.4780	(0.319)	0.0000	0.0000	0
2011/08/11	R202 2012/02/02	177.00	Call	Bond Future	7,065.0000	6,478.0000	(8.309)	0	0	0
2011/08/11	R202 2012/02/02	177.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/11	R202 2012/02/02	177.05	Call	Bond Future	7,015.0000	6,428.0000	(8.368)	0	0	0
2011/08/11	R202 2012/02/02	177.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/11	R202 2012/02/02	176.95	Call	Bond Future	7,115.0000	6,528.0000	(8.250)	0	0	0
2011/08/11	R202 2012/02/02	176.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/11	R203 2011/11/03			Bond Future	7.5680	7.6980	1.718	0.0000	0.0000	2,133
2011/08/11	R203 2011/11/03	8.50	Call	Bond Future	4,376.0000	3,799.0000	(13.186)	0	0	0

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2011/08/11	R203 2011/11/03	8.50	Put	Bond Future	63.0000	101.0000	60.317	0	0	0
2011/08/11	R203 2011/11/03	8.55	Call	Bond Future	4,590.0000	4,008.0000	(12.680)	0	0	0
2011/08/11	R203 2011/11/03	8.55	Put	Bond Future	52.0000	85.0000	63.462	0	0	0
2011/08/11	R203 2011/11/03	8.45	Call	Bond Future	4,163.0000	3,593.0000	(13.692)	0	0	0
2011/08/11	R203 2011/11/03	8.45	Put	Bond Future	76.0000	121.0000	59.211	0	0	0
2011/08/11	R203 2012/02/02			Bond Future	7.6480	7.7860	1.804	0.0000	0.0000	0
2011/08/11	R203 2012/02/02	8.75	Call	Bond Future	5,156.0000	4,613.0000	(10.531)	0	0	0
2011/08/11	R203 2012/02/02	8.75	Put	Bond Future	275.0000	360.0000	30.909	0	0	0
2011/08/11	R203 2012/02/02	8.80	Call	Bond Future	5,350.0000	4,801.0000	(10.262)	0	0	0
2011/08/11	R203 2012/02/02	8.80	Put	Bond Future	255.0000	333.0000	30.588	0	0	0
2011/08/11	R203 2012/02/02	8.70	Call	Bond Future	4,967.0000	4,430.0000	(10.811)	0	0	0
2011/08/11	R203 2012/02/02	8.70	Put	Bond Future	301.0000	392.0000	30.233	0	0	0
2011/08/11	R203 2012/05/03			Bond Future	7.7380	7.8840	1.887	0.0000	0.0000	0
2011/08/11	R203 2012/05/03	8.75	Call	Bond Future	4,902.0000	4,398.0000	(10.282)	0	0	0
2011/08/11	R203 2012/05/03	8.75	Put	Bond Future	589.0000	721.0000	22.411	0	0	0
2011/08/11	R203 2012/05/03	8.80	Call	Bond Future	5,073.0000	4,562.0000	(10.073)	0	0	0
2011/08/11	R203 2012/05/03	8.80	Put	Bond Future	553.0000	678.0000	22.604	0	0	0
2011/08/11	R203 2012/05/03	8.70	Call	Bond Future	4,734.0000	4,237.0000	(10.499)	0	0	0
2011/08/11	R203 2012/05/03	8.70	Put	Bond Future	629.0000	768.0000	22.099	0	0	0
2011/08/11	R203 2012/08/02			Bond Future	7.8400	7.9950	1.977	0.0000	0.0000	0
2011/08/11	R203 2012/08/02	8.50	Call	Bond Future	3,775.0000	3,332.0000	(11.735)	0	0	0
2011/08/11	R203 2012/08/02	8.50	Put	Bond Future	1,057.0000	1,261.0000	19.300	0	0	0
2011/08/11	R203 2012/08/02	8.55	Call	Bond Future	3,927.0000	3,476.0000	(11.485)	0	0	0
2011/08/11	R203 2012/08/02	8.55	Put	Bond Future	1,007.0000	1,202.0000	19.364	0	0	0
2011/08/11	R203 2012/08/02	8.45	Call	Bond Future	3,626.0000	3,191.0000	(11.997)	0	0	0
2011/08/11	R203 2012/08/02	8.45	Put	Bond Future	1,111.0000	1,322.0000	18.992	0	0	0
2011/08/11	R204 2011/11/03			Bond Future	7.7870	7.9430	2.003	0.0000	0.0000	2,872
2011/08/11	R204 2011/11/03	8.75	Call	Bond Future	5,137.0000	4,352.0000	(15.281)	0	0	0
2011/08/11	R204 2011/11/03	8.75	Put	Bond Future	76.0000	133.0000	75.000	0	0	0
2011/08/11	R204 2011/11/03	8.80	Call	Bond Future	5,379.0000	4,586.0000	(14.743)	0	0	0
2011/08/11	R204 2011/11/03	8.80	Put	Bond Future	64.0000	113.0000	76.563	0	0	0
2011/08/11	R204 2011/11/03	8.70	Call	Bond Future	4,897.0000	4,120.0000	(15.867)	0	0	0
2011/08/11	R204 2011/11/03	8.70	Put	Bond Future	91.0000	156.0000	71.429	0	0	0
2011/08/11	R204 2012/02/02			Bond Future	7.8630	8.0270	2.086	0.0000	0.0000	0

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2011/08/11	R204 2012/02/02	9.00	Call	Bond Future	6,051.0000	5,304.0000	(12.345)	0	0	0
2011/08/11	R204 2012/02/02	9.00	Put	Bond Future	291.0000	401.0000	37.801	0	0	0
2011/08/11	R204 2012/02/02	9.05	Call	Bond Future	6,269.0000	5,514.0000	(12.043)	0	0	0
2011/08/11	R204 2012/02/02	9.05	Put	Bond Future	265.0000	367.0000	38.491	0	0	0
2011/08/11	R204 2012/02/02	8.95	Call	Bond Future	5,834.0000	5,096.0000	(12.650)	0	0	0
2011/08/11	R204 2012/02/02	8.95	Put	Bond Future	318.0000	437.0000	37.421	0	0	0
2011/08/11	R204 2012/05/03			Bond Future	7.9500	8.1210	2.151	0.0000	0.0000	0
2011/08/11	R204 2012/05/03	8.75	Call	Bond Future	4,938.0000	4,306.0000	(12.799)	0	0	0
2011/08/11	R204 2012/05/03	8.75	Put	Bond Future	974.0000	1,206.0000	23.819	0	0	0
2011/08/11	R204 2012/05/03	8.80	Call	Bond Future	5,123.0000	4,480.0000	(12.551)	0	0	0
2011/08/11	R204 2012/05/03	8.80	Put	Bond Future	918.0000	1,139.0000	24.074	0	0	0
2011/08/11	R204 2012/05/03	8.70	Call	Bond Future	4,755.0000	4,134.0000	(13.060)	0	0	0
2011/08/11	R204 2012/05/03	8.70	Put	Bond Future	1,033.0000	1,276.0000	23.524	0	0	0
2011/08/11	R204 2012/08/02			Bond Future	8.0480	8.2290	2.249	0.0000	0.0000	0
2011/08/11	R204 2012/08/02	8.50	Call	Bond Future	3,800.0000	3,249.0000	(14.500)	0	0	0
2011/08/11	R204 2012/08/02	8.50	Put	Bond Future	1,614.0000	1,945.0000	20.508	0	0	0
2011/08/11	R204 2012/08/02	8.55	Call	Bond Future	3,964.0000	3,402.0000	(14.178)	0	0	0
2011/08/11	R204 2012/08/02	8.55	Put	Bond Future	1,539.0000	1,860.0000	20.858	0	0	0
2011/08/11	R204 2012/08/02	8.45	Call	Bond Future	3,640.0000	3,102.0000	(14.780)	0	0	0
2011/08/11	R204 2012/08/02	8.45	Put	Bond Future	1,692.0000	2,037.0000	20.390	0	0	0
2011/08/11	R206 2011/11/03			Bond Future	6.2420	6.3920	2.403	0.0000	0.0000	12,577
2011/08/11	R206 2011/11/03	7.75	Call	Bond Future	3,030.0000	2,725.0000	(10.066)	0	0	0
2011/08/11	R206 2011/11/03	7.75	Put	Bond Future	0.0000	2.0000	100.000	0	0	0
2011/08/11	R206 2011/11/03	7.80	Call	Bond Future	3,129.0000	2,823.0000	(9.779)	0	0	0
2011/08/11	R206 2011/11/03	7.80	Put	Bond Future	1.0000	2.0000	100.000	0	0	0
2011/08/11	R206 2011/11/03	7.70	Call	Bond Future	2,932.0000	2,627.0000	(10.402)	0	0	0
2011/08/11	R206 2011/11/03	7.70	Put	Bond Future	1.0000	3.0000	200.000	0	0	0
2011/08/11	R206 2012/02/02			Bond Future	6.2490	6.4200	2.736	0.0000	0.0000	0
2011/08/11	R206 2012/02/02	8.00	Call	Bond Future	3,146.0000	2,843.0000	(9.631)	0	0	0
2011/08/11	R206 2012/02/02	8.00	Put	Bond Future	14.0000	23.0000	64.286	0	0	0
2011/08/11	R206 2012/02/02	8.05	Call	Bond Future	3,231.0000	2,928.0000	(9.378)	0	0	0
2011/08/11	R206 2012/02/02	8.05	Put	Bond Future	12.0000	20.0000	66.667	0	0	0
2011/08/11	R206 2012/02/02	7.95	Call	Bond Future	3,059.0000	2,757.0000	(9.873)	0	0	0
2011/08/11	R206 2012/02/02	7.95	Put	Bond Future	15.0000	24.0000	60.000	0	0	0

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2011/08/11	R206 2012/05/03			Bond Future	6.2800	6.4780	3.153	0.0000	0.0000	0
2011/08/11	R206 2012/05/03	7.50	Call	Bond Future	2,066.0000	1,802.0000	(12.778)	0	0	0
2011/08/11	R206 2012/05/03	7.50	Put	Bond Future	139.0000	191.0000	37.410	0	0	0
2011/08/11	R206 2012/05/03	7.55	Call	Bond Future	2,136.0000	1,869.0000	(12.500)	0	0	0
2011/08/11	R206 2012/05/03	7.55	Put	Bond Future	131.0000	180.0000	37.405	0	0	0
2011/08/11	R206 2012/05/03	7.45	Call	Bond Future	1,999.0000	1,737.0000	(13.107)	0	0	0
2011/08/11	R206 2012/05/03	7.45	Put	Bond Future	150.0000	204.0000	36.000	0	0	0
2011/08/11	R206 2012/08/02			Bond Future	6.3360	6.5700	3.693	0.0000	0.0000	0
2011/08/11	R206 2012/08/02	7.25	Call	Bond Future	1,490.0000	1,254.0000	(15.839)	0	0	0
2011/08/11	R206 2012/08/02	7.25	Put	Bond Future	249.0000	333.0000	33.735	0	0	0
2011/08/11	R206 2012/08/02	7.30	Call	Bond Future	1,545.0000	1,306.0000	(15.469)	0	0	0
2011/08/11	R206 2012/08/02	7.30	Put	Bond Future	237.0000	317.0000	33.755	0	0	0
2011/08/11	R206 2012/08/02	7.20	Call	Bond Future	1,435.0000	1,204.0000	(16.098)	0	0	0
2011/08/11	R206 2012/08/02	7.20	Put	Bond Future	261.0000	350.0000	34.100	0	0	0
2011/08/11	R207 2011/11/03			Bond Future	7.9120	8.0410	1.630	0.0000	0.0000	7,499
2011/08/11	R207 2011/11/03	8.75	Call	Bond Future	4,831.0000	4,155.0000	(13.993)	0	0	0
2011/08/11	R207 2011/11/03	8.75	Put	Bond Future	125.0000	193.0000	54.400	0	0	0
2011/08/11	R207 2011/11/03	8.80	Call	Bond Future	5,083.0000	4,398.0000	(13.476)	0	0	0
2011/08/11	R207 2011/11/03	8.80	Put	Bond Future	105.0000	164.0000	56.190	0	0	0
2011/08/11	R207 2011/11/03	8.70	Call	Bond Future	4,581.0000	3,915.0000	(14.538)	0	0	0
2011/08/11	R207 2011/11/03	8.70	Put	Bond Future	147.0000	225.0000	53.061	0	0	0
2011/08/11	R207 2011/11/03	7.90	Put	Bond Future	1,329.0000	1,729.0000	30.098	0	0	0
2011/08/11	R207 2011/11/03	7.90	Call	Bond Future	1,259.0000	915.0000	(27.323)	0	0	2,000
2011/08/11	R207 2011/11/03	8.15	Call	Bond Future	2,103.0000	1,630.0000	(22.492)	0	0	0
2011/08/11	R207 2011/11/03	8.15	Put	Bond Future	736.0000	1,007.0000	36.821	0	0	2,000
2011/08/11	R207 2011/11/03	8.35	Call	Bond Future	2,926.0000	2,365.0000	(19.173)	0	0	0
2011/08/11	R207 2011/11/03	8.35	Put	Bond Future	429.0000	612.0000	42.657	0	0	2,000
2011/08/11	R207 2011/11/03	7.30	Put	Bond Future	3,828.0000	4,491.0000	17.320	0	0	0
2011/08/11	R207 2011/11/03	7.30	Call	Bond Future	197.0000	116.0000	(41.117)	0	0	900
2011/08/11	R207 2011/11/03	7.75	Put	Bond Future	1,813.0000	2,292.0000	26.420	0	0	0
2011/08/11	R207 2011/11/03	7.75	Call	Bond Future	868.0000	603.0000	(30.530)	0	0	300
2011/08/11	R207 2011/11/03	7.95	Put	Bond Future	1,189.0000	1,563.0000	31.455	0	0	300
2011/08/11	R207 2011/11/03	7.95	Call	Bond Future	1,409.0000	1,039.0000	(26.260)	0	0	0
2011/08/11	R207 2011/11/03	8.40	Call	Bond Future	3,149.0000	2,569.0000	(18.419)	0	0	0

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2011/08/11	R207 2011/11/03	8.40	Put	Bond Future	372.0000	536.0000	44.086	0	0	900
2011/08/11	R207 2012/02/02			Bond Future	7.9840	8.1190	1.691	0.0000	0.0000	0
2011/08/11	R207 2012/02/02	9.00	Call	Bond Future	5,949.0000	5,310.0000	(10.741)	0	0	0
2011/08/11	R207 2012/02/02	9.00	Put	Bond Future	426.0000	545.0000	27.934	0	0	0
2011/08/11	R207 2012/02/02	9.05	Call	Bond Future	6,175.0000	5,528.0000	(10.478)	0	0	0
2011/08/11	R207 2012/02/02	9.05	Put	Bond Future	391.0000	502.0000	28.389	0	0	0
2011/08/11	R207 2012/02/02	8.95	Call	Bond Future	5,726.0000	5,095.0000	(11.020)	0	0	0
2011/08/11	R207 2012/02/02	8.95	Put	Bond Future	466.0000	593.0000	27.253	0	0	0
2011/08/11	R207 2012/05/03			Bond Future	8.0670	8.2070	1.735	0.0000	0.0000	0
2011/08/11	R207 2012/05/03	8.75	Call	Bond Future	4,881.0000	4,341.0000	(11.063)	0	0	0
2011/08/11	R207 2012/05/03	8.75	Put	Bond Future	1,225.0000	1,449.0000	18.286	0	0	0
2011/08/11	R207 2012/05/03	8.80	Call	Bond Future	5,072.0000	4,523.0000	(10.824)	0	0	0
2011/08/11	R207 2012/05/03	8.80	Put	Bond Future	1,156.0000	1,371.0000	18.599	0	0	0
2011/08/11	R207 2012/05/03	8.70	Call	Bond Future	4,692.0000	4,163.0000	(11.275)	0	0	0
2011/08/11	R207 2012/05/03	8.70	Put	Bond Future	1,298.0000	1,533.0000	18.105	0	0	0
2011/08/11	R207 2012/08/02			Bond Future	8.1600	8.3070	1.801	0.0000	0.0000	0
2011/08/11	R207 2012/08/02	8.75	Call	Bond Future	4,586.0000	4,066.0000	(11.339)	0	0	0
2011/08/11	R207 2012/08/02	8.75	Put	Bond Future	1,510.0000	1,768.0000	17.086	0	0	0
2011/08/11	R207 2012/08/02	8.80	Call	Bond Future	4,771.0000	4,240.0000	(11.130)	0	0	0
2011/08/11	R207 2012/08/02	8.80	Put	Bond Future	1,440.0000	1,687.0000	17.153	0	0	0
2011/08/11	R207 2012/08/02	8.70	Call	Bond Future	4,407.0000	3,896.0000	(11.595)	0	0	0
2011/08/11	R207 2012/08/02	8.70	Put	Bond Future	1,586.0000	1,854.0000	16.898	0	0	0
2011/08/11	R208 2011/11/03			Bond Future	7.9530	8.0920	1.748	0.0000	0.0000	6,767
2011/08/11	R208 2011/11/03	8.75	Call	Bond Future	4,947.0000	4,183.0000	(15.444)	0	0	0
2011/08/11	R208 2011/11/03	8.75	Put	Bond Future	169.0000	262.0000	55.030	0	0	0
2011/08/11	R208 2011/11/03	8.80	Call	Bond Future	5,211.0000	4,436.0000	(14.872)	0	0	0
2011/08/11	R208 2011/11/03	8.80	Put	Bond Future	144.0000	226.0000	56.944	0	0	0
2011/08/11	R208 2011/11/03	8.70	Call	Bond Future	4,684.0000	3,934.0000	(16.012)	0	0	0
2011/08/11	R208 2011/11/03	8.70	Put	Bond Future	197.0000	303.0000	53.807	0	0	0
2011/08/11	R208 2011/11/03	7.95	Put	Bond Future	1,424.0000	1,880.0000	32.022	0	0	0
2011/08/11	R208 2011/11/03	7.95	Call	Bond Future	1,405.0000	1,005.0000	(28.470)	0	0	1,995
2011/08/11	R208 2011/11/03	8.20	Put	Bond Future	797.0000	1,108.0000	39.021	0	0	0
2011/08/11	R208 2011/11/03	8.20	Call	Bond Future	2,312.0000	1,767.0000	(23.573)	0	0	665
2011/08/11	R208 2011/11/03	8.40	Call	Bond Future	3,191.0000	2,547.0000	(20.182)	0	0	0

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2011/08/11	R208 2011/11/03	8.40	Put	Bond Future	472.0000	684.0000	44.915	0	0	665
2011/08/11	R208 2011/11/03	8.90	Call	Bond Future	5,746.0000	4,951.0000	(13.836)	0	0	0
2011/08/11	R208 2011/11/03	8.90	Put	Bond Future	105.0000	166.0000	58.095	0	0	1,995
2011/08/11	R208 2012/02/02			Bond Future	8.0200	8.1640	1.796	0.0000	0.0000	0
2011/08/11	R208 2012/02/02	9.00	Call	Bond Future	6,203.0000	5,481.0000	(11.640)	0	0	0
2011/08/11	R208 2012/02/02	9.00	Put	Bond Future	498.0000	644.0000	29.317	0	0	0
2011/08/11	R208 2012/02/02	9.05	Call	Bond Future	6,442.0000	5,710.0000	(11.363)	0	0	0
2011/08/11	R208 2012/02/02	9.05	Put	Bond Future	459.0000	594.0000	29.412	0	0	0
2011/08/11	R208 2012/02/02	8.95	Call	Bond Future	5,966.0000	5,254.0000	(11.934)	0	0	0
2011/08/11	R208 2012/02/02	8.95	Put	Bond Future	541.0000	697.0000	28.835	0	0	0
2011/08/11	R208 2012/05/03			Bond Future	8.0930	8.2430	1.853	0.0000	0.0000	0
2011/08/11	R208 2012/05/03	9.00	Call	Bond Future	6,174.0000	5,502.0000	(10.884)	0	0	0
2011/08/11	R208 2012/05/03	9.00	Put	Bond Future	998.0000	1,209.0000	21.142	0	0	0
2011/08/11	R208 2012/05/03	9.05	Call	Bond Future	6,392.0000	5,709.0000	(10.685)	0	0	0
2011/08/11	R208 2012/05/03	9.05	Put	Bond Future	942.0000	1,141.0000	21.125	0	0	0
2011/08/11	R208 2012/05/03	8.95	Call	Bond Future	5,960.0000	5,297.0000	(11.124)	0	0	0
2011/08/11	R208 2012/05/03	8.95	Put	Bond Future	1,060.0000	1,279.0000	20.660	0	0	0
2011/08/11	R208 2012/08/02			Bond Future	8.1750	8.3310	1.908	0.0000	0.0000	0
2011/08/11	R208 2012/08/02	8.75	Call	Bond Future	4,897.0000	4,302.0000	(12.150)	0	0	0
2011/08/11	R208 2012/08/02	8.75	Put	Bond Future	1,651.0000	1,952.0000	18.231	0	0	0
2011/08/11	R208 2012/08/02	8.80	Call	Bond Future	5,097.0000	4,490.0000	(11.909)	0	0	0
2011/08/11	R208 2012/08/02	8.80	Put	Bond Future	1,576.0000	1,864.0000	18.274	0	0	0
2011/08/11	R208 2012/08/02	8.70	Call	Bond Future	4,702.0000	4,119.0000	(12.399)	0	0	0
2011/08/11	R208 2012/08/02	8.70	Put	Bond Future	1,733.0000	2,045.0000	18.003	0	0	0
2011/08/11	R209 2011/11/03			Bond Future	8.5520	8.6700	1.380	0.0000	0.0000	1,316
2011/08/11	R209 2011/11/03	8.75	Call	Bond Future	2,897.0000	2,305.0000	(20.435)	0	0	0
2011/08/11	R209 2011/11/03	8.75	Put	Bond Future	1,290.0000	1,662.0000	28.837	0	0	0
2011/08/11	R209 2011/11/03	8.80	Call	Bond Future	3,153.0000	2,532.0000	(19.696)	0	0	0
2011/08/11	R209 2011/11/03	8.80	Put	Bond Future	1,149.0000	1,492.0000	29.852	0	0	0
2011/08/11	R209 2011/11/03	8.70	Call	Bond Future	2,651.0000	2,089.0000	(21.200)	0	0	0
2011/08/11	R209 2011/11/03	8.70	Put	Bond Future	1,445.0000	1,847.0000	27.820	0	0	0
2011/08/11	R209 2012/02/02			Bond Future	8.6070	8.7280	1.406	0.0000	0.0000	0
2011/08/11	R209 2012/02/02	9.00	Call	Bond Future	4,932.0000	4,288.0000	(13.058)	0	0	0
2011/08/11	R209 2012/02/02	9.00	Put	Bond Future	1,828.0000	2,162.0000	18.271	0	0	0

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2011/08/11	R209 2012/02/02	9.05	Call	Bond Future	5,186.0000	4,525.0000	(12.746)	0	0	0
2011/08/11	R209 2012/02/02	9.05	Put	Bond Future	1,702.0000	2,018.0000	18.566	0	0	0
2011/08/11	R209 2012/02/02	8.95	Call	Bond Future	4,683.0000	4,057.0000	(13.367)	0	0	0
2011/08/11	R209 2012/02/02	8.95	Put	Bond Future	1,963.0000	2,314.0000	17.881	0	0	0
2011/08/11	R209 2012/05/03			Bond Future	8.6660	8.7890	1.419	0.0000	0.0000	0
2011/08/11	R209 2012/05/03	9.00	Call	Bond Future	5,355.0000	4,747.0000	(11.354)	0	0	0
2011/08/11	R209 2012/05/03	9.00	Put	Bond Future	2,734.0000	3,109.0000	13.716	0	0	0
2011/08/11	R209 2012/05/03	9.05	Call	Bond Future	5,592.0000	4,969.0000	(11.141)	0	0	0
2011/08/11	R209 2012/05/03	9.05	Put	Bond Future	2,592.0000	2,951.0000	13.850	0	0	0
2011/08/11	R209 2012/05/03	8.95	Call	Bond Future	5,124.0000	4,531.0000	(11.573)	0	0	0
2011/08/11	R209 2012/05/03	8.95	Put	Bond Future	2,886.0000	3,276.0000	13.514	0	0	0
2011/08/11	R209 2012/08/02			Bond Future	8.7280	8.8550	1.455	0.0000	0.0000	0
2011/08/11	R209 2012/08/02	9.25	Call	Bond Future	6,676.0000	6,017.0000	(9.871)	0	0	0
2011/08/11	R209 2012/08/02	9.25	Put	Bond Future	2,691.0000	3,033.0000	12.709	0	0	0
2011/08/11	R209 2012/08/02	9.30	Call	Bond Future	6,922.0000	6,251.0000	(9.694)	0	0	0
2011/08/11	R209 2012/08/02	9.30	Put	Bond Future	2,573.0000	2,904.0000	12.864	0	0	0
2011/08/11	R209 2012/08/02	9.20	Call	Bond Future	6,436.0000	5,790.0000	(10.037)	0	0	0
2011/08/11	R209 2012/08/02	9.20	Put	Bond Future	2,818.0000	3,173.0000	12.598	0	0	0
2011/08/11	R210 2011/11/03			Bond Future	135.7888	135.7839	(0.004)	0.0000	0.0000	600
2011/08/11	R210 2011/11/03	131.00	Call	Bond Future	4,789.0000	4,784.0000	(0.104)	0	0	0
2011/08/11	R210 2011/11/03	131.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/11	R210 2011/11/03	131.05	Call	Bond Future	4,739.0000	4,734.0000	(0.106)	0	0	0
2011/08/11	R210 2011/11/03	131.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/11	R210 2011/11/03	130.95	Call	Bond Future	4,839.0000	4,834.0000	(0.103)	0	0	0
2011/08/11	R210 2011/11/03	130.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/11	R211 2011/11/03			Bond Future	111.6870	111.6924	0.005	0.0000	0.0000	529
2011/08/11	R211 2011/11/03	1.25	Call	Bond Future	110,437.0000	110,442.0000	0.005	0	0	0
2011/08/11	R211 2011/11/03	1.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/11	R211 2011/11/03	1.30	Call	Bond Future	110,387.0000	110,392.0000	0.005	0	0	0
2011/08/11	R211 2011/11/03	1.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/11	R211 2011/11/03	1.20	Call	Bond Future	110,487.0000	110,492.0000	0.005	0	0	0
2011/08/11	R211 2011/11/03	1.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/11	R211 2012/02/02			Bond Future	112.0499	112.0554	0.005	0.0000	0.0000	0

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2011/08/11	R211 2012/02/02	110.50	Call	Bond Future	1,550.0000	1,555.0000	0.323	0	0	0
2011/08/11	R211 2012/02/02	110.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/11	R211 2012/02/02	110.55	Call	Bond Future	1,500.0000	1,505.0000	0.333	0	0	0
2011/08/11	R211 2012/02/02	110.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/11	R211 2012/02/02	110.45	Call	Bond Future	1,600.0000	1,605.0000	0.313	0	0	0
2011/08/11	R211 2012/02/02	110.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/11	R212 2011/11/03			Bond Future	110.4640	110.4716	0.007	0.0000	0.0000	2,667
2011/08/11	R212 2011/11/03	2.50	Call	Bond Future	107,964.0000	107,972.0000	0.007	0	0	0
2011/08/11	R212 2011/11/03	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/11	R212 2011/11/03	2.55	Call	Bond Future	107,914.0000	107,922.0000	0.007	0	0	0
2011/08/11	R212 2011/11/03	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/11	R212 2011/11/03	2.45	Call	Bond Future	108,014.0000	108,022.0000	0.007	0	0	0
2011/08/11	R212 2011/11/03	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/11	R212 2012/02/02			Bond Future	110.6777	110.6853	0.007	0.0000	0.0000	0
2011/08/11	R212 2012/02/02	108.50	Call	Bond Future	2,178.0000	2,185.0000	0.321	0	0	0
2011/08/11	R212 2012/02/02	108.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/11	R212 2012/02/02	108.55	Call	Bond Future	2,128.0000	2,135.0000	0.329	0	0	0
2011/08/11	R212 2012/02/02	108.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/11	R212 2012/02/02	108.45	Call	Bond Future	2,228.0000	2,235.0000	0.314	0	0	0
2011/08/11	R212 2012/02/02	108.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/11	R213 2011/11/03			Bond Future	8.5540	8.6760	1.426	0.0000	0.0000	0
2011/08/11	R213 2011/11/03	8.75	Call	Bond Future	1,611.0000	603.0000	(62.570)	0	0	0
2011/08/11	R213 2011/11/03	8.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/11	R213 2011/11/03	8.80	Call	Bond Future	2,015.0000	1,007.0000	(50.025)	0	0	0
2011/08/11	R213 2011/11/03	8.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/11	R213 2011/11/03	8.70	Call	Bond Future	1,204.0000	196.0000	(83.721)	0	0	0
2011/08/11	R213 2011/11/03	8.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/11	R213 2012/02/02			Bond Future	8.6180	8.7440	1.462	0.0000	0.0000	0
2011/08/11	R213 2012/02/02	9.00	Call	Bond Future	3,057.0000	2,030.0000	(33.595)	0	0	0
2011/08/11	R213 2012/02/02	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/11	R213 2012/02/02	9.05	Call	Bond Future	3,445.0000	2,418.0000	(29.811)	0	0	0
2011/08/11	R213 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/11	R213 2012/02/02	8.95	Call	Bond Future	2,667.0000	1,639.0000	(38.545)	0	0	0



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2011/08/11	R213 2012/02/02	8.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/11	R213 2012/05/03			Bond Future	8.6810	8.8110	1.498	0.0000	0.0000	0
2011/08/11	R213 2012/05/03	9.25	Call	Bond Future	4,437.0000	3,392.0000	(23.552)	0	0	0
2011/08/11	R213 2012/05/03	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/11	R213 2012/05/03	9.30	Call	Bond Future	4,810.0000	3,765.0000	(21.726)	0	0	0
2011/08/11	R213 2012/05/03	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/11	R213 2012/05/03	9.20	Call	Bond Future	4,062.0000	3,016.0000	(25.751)	0	0	0
2011/08/11	R213 2012/05/03	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/11	R213 2012/08/02			Bond Future	8.7490	8.8820	1.520	0.0000	0.0000	0
2011/08/11	R213 2012/08/02	9.25	Call	Bond Future	3,873.0000	2,818.0000	(27.240)	0	0	0
2011/08/11	R213 2012/08/02	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/11	R213 2012/08/02	9.30	Call	Bond Future	4,244.0000	3,189.0000	(24.859)	0	0	0
2011/08/11	R213 2012/08/02	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/11	R213 2012/08/02	9.20	Call	Bond Future	3,498.0000	2,443.0000	(30.160)	0	0	0
2011/08/11	R213 2012/08/02	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/11	RZ02 2011/11/03			Bond Future	0.0050	0.0050	0.000	0.0000	0.0000	0
2011/08/11	RZ02 2011/11/03	1.00	Call	Bond Future	27,590.0000	27,590.0000	0.000	0	0	0
2011/08/11	RZ02 2011/11/03	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/11	RZ02 2011/11/03	1.05	Call	Bond Future	28,834.0000	28,834.0000	0.000	0	0	0
2011/08/11	RZ02 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/11	RZ02 2011/11/03	0.95	Call	Bond Future	26,333.0000	26,333.0000	0.000	0	0	0
2011/08/11	RZ02 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/11	RZ11 2011/11/03			Bond Future	0.7760	0.7700	(0.773)	0.0000	0.0000	0
2011/08/11	RZ11 2011/11/03	1.00	Call	Bond Future	1,226.0000	1,226.0000	0.000	0	0	0
2011/08/11	RZ11 2011/11/03	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/11	RZ11 2011/11/03	1.05	Call	Bond Future	1,491.0000	1,491.0000	0.000	0	0	0
2011/08/11	RZ11 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/11	RZ11 2011/11/03	0.95	Call	Bond Future	961.0000	961.0000	0.000	0	0	0
2011/08/11	RZ11 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/11	RZ12 2011/11/03			Bond Future	1.9230	1.9190	(0.208)	0.0000	0.0000	0
2011/08/11	RZ12 2011/11/03	2.00	Call	Bond Future	778.0000	778.0000	0.000	0	0	0
2011/08/11	RZ12 2011/11/03	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/11	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
2011/08/11	RZ12 2011/11/03	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/11	RZ12 2011/11/03	1.95	Call	Bond Future	298.0000	298.0000	0.000	0	0	0
2011/08/11	RZ12 2011/11/03	1.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/11	TRT1 2011/11/03			Index Future	362.3640	364.0240	0.458	0.0000	0.0000	0
2011/08/11	TRT1 2012/02/02			Index Future	367.2150	368.9020	0.459	0.0000	0.0000	0
<b>Total</b>										<b>270327.00</b>