



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 12/08/2011

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

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2011/08/12	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/12	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/12	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/12	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/12	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/12	AL7T 2011/11/03			Index Future	401.3440	399.6480	(0.423)	0.0000	0.0000	16
2011/08/12	AL7T 2012/02/02			Index Future	407.4550	405.7330	(0.423)	0.0000	0.0000	0
2011/08/12	ALBI 2011/11/03			Index Future	367.5930	366.3480	(0.339)	0.0000	0.0000	1,360
2011/08/12	ALBI 2012/02/02			Index Future	373.1910	371.9260	(0.339)	0.0000	0.0000	0
2011/08/12	C155 2011/08/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/12	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/12	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/12	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/12	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/12	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/12	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/12	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/12	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/12	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/12	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/12	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/08/12	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0
2011/08/12	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/12	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/12	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/12	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/12	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/12	CAAD 2011/09/19			Can-Do Future	0.0095	0.0093	(2.105)	0.0000	0.0000	22,388
2011/08/12	CAAE 2011/09/19			Can-Do Future	0.2385	0.2482	4.067	0.0000	0.0000	21,898
2011/08/12	CAAG 2011/10/24			Can-Do Future	7.2986	7.2758	(0.312)	0.0000	0.0000	0
2011/08/12	CAAG 2011/10/24	6.70	Call	Can-Do Future	647.0000	616.0000	(4.791)	0	0	0
2011/08/12	CAAG 2011/10/24	6.70	Put	Can-Do Future	48.0000	40.0000	(16.667)	0	0	0
2011/08/12	CAAG 2011/10/24	6.75	Call	Can-Do Future	608.0000	575.0000	(5.428)	0	0	0
2011/08/12	CAAG 2011/10/24	6.75	Put	Can-Do Future	59.0000	49.0000	(16.949)	0	0	0
2011/08/12	CAAG 2011/10/24	6.65	Call	Can-Do Future	688.0000	657.0000	(4.506)	0	0	0
2011/08/12	CAAG 2011/10/24	6.65	Put	Can-Do Future	39.0000	31.0000	(20.513)	0	0	0
2011/08/12	CAAG 2011/10/24	7.00	Put	Can-Do Future	132.0000	123.0000	(6.818)	0	0	0
2011/08/12	CAAG 2011/10/24	7.00	Call	Can-Do Future	431.0000	399.0000	(7.425)	0	0	14,286
2011/08/12	CAAG 2011/10/24	7.40	Put	Can-Do Future	335.0000	332.0000	(0.896)	0	0	0
2011/08/12	CAAG 2011/10/24	7.40	Call	Can-Do Future	234.0000	208.0000	(11.111)	0	0	6,757
2011/08/12	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/12	CRD1 2011/11/03			Index Future	165.0850	165.5830	0.302	0.0000	0.0000	0
2011/08/12	CRD1 2012/02/02			Index Future	167.2950	167.8020	0.303	0.0000	0.0000	0
2011/08/12	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/12	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/08/12	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/12	GOVI 2011/11/03			GOVI	368.4170	367.2520	(0.316)	0.0000	0.0000	162
2011/08/12	GOVI 2011/11/03	357.00	Call	GOVI	114,170.0000	102,520.0000	(10.204)	0	0	0
2011/08/12	GOVI 2011/11/03	357.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/08/12	GOVI 2011/11/03	357.01	Call	GOVI	114,070.0000	102,420.0000	(10.213)	0	0	0
2011/08/12	GOVI 2011/11/03	357.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/08/12	GOVI 2011/11/03	356.99	Call	GOVI	114,270.0000	102,620.0000	(10.195)	0	0	0
2011/08/12	GOVI 2011/11/03	356.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/08/12	GOVI 2012/02/02			GOVI	374.0270	372.8440	(0.316)	0.0000	0.0000	0
2011/08/12	GOVI 2012/02/02	369.00	Call	GOVI	50,270.0000	38,440.0000	(23.533)	0	0	0
2011/08/12	GOVI 2012/02/02	369.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/08/12	GOVI 2012/02/02	369.01	Call	GOVI	50,170.0000	38,340.0000	(23.580)	0	0	0
2011/08/12	GOVI 2012/02/02	369.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/08/12	GOVI 2012/02/02	368.99	Call	GOVI	50,370.0000	38,540.0000	(23.486)	0	0	0
2011/08/12	GOVI 2012/02/02	368.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/08/12	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/08/12	IGOV 2011/11/03			Index Future	161.8450	161.8190	(0.016)	0.0000	0.0000	83
2011/08/12	IGOV 2012/02/02			Index Future	164.3100	164.2830	(0.016)	0.0000	0.0000	0
2011/08/12	ILBI 2012/02/02			Index Future	450.5910	450.5230	(0.015)	0.0000	0.0000	29
2011/08/12	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/08/12	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/08/12	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/08/12	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/08/12	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/08/12	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/08/12	JBAF 2011/08/17			Jibar Tradeable Future	5.5900	5.6000	0.179	0.0000	0.0000	0

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2011/08/12	JBAF 2011/09/21			Jibar Tradeable Future	5.5900	5.5900	0.000	0.0000	0.0000	17,600
2011/08/12	JBAF 2011/10/19			Jibar Tradeable Future	5.5900	5.5900	0.000	0.0000	0.0000	400
2011/08/12	JBAF 2011/11/16			Jibar Tradeable Future	5.5900	5.5900	0.000	0.0000	0.0000	1,000
2011/08/12	JBAF 2011/12/21			Jibar Tradeable Future	5.5900	5.6000	0.179	0.0000	0.0000	5,541
2011/08/12	JBAF 2012/01/18			Jibar Tradeable Future	5.5900	5.6100	0.358	0.0000	0.0000	0
2011/08/12	JBAF 2012/03/20			Jibar Tradeable Future	5.6300	5.6500	0.355	0.0000	0.0000	1,340
2011/08/12	JBAF 2012/06/20			Jibar Tradeable Future	5.7100	5.7400	0.525	0.0000	0.0000	2,890
2011/08/12	JBAF 2012/09/19			Jibar Tradeable Future	5.8700	5.9000	0.511	0.0000	0.0000	44,710
2011/08/12	JBAF 2012/12/19			Jibar Tradeable Future	6.0800	6.1100	0.493	0.0000	0.0000	490
2011/08/12	JBAF 2013/03/20			Jibar Tradeable Future	6.3100	6.3400	0.475	0.0000	0.0000	290
2011/08/12	JBAF 2013/06/19			Jibar Tradeable Future	6.5400	6.5600	0.306	0.0000	0.0000	1,250
2011/08/12	JN02 2011/11/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/08/12	JN02 2011/11/03	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/12	JN02 2011/11/03	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/12	JN02 2011/11/03	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/12	JN02 2011/11/03	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/08/12	JN02 2011/11/03	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/08/12	JN02 2011/11/03	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/12	JN05 2011/11/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/08/12	JN05 2011/11/03	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/12	JN05 2011/11/03	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/12	JN05 2011/11/03	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/12	JN05 2011/11/03	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/08/12	JN05 2011/11/03	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/08/12	JN05 2011/11/03	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/12	JN10 2011/11/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/08/12	JN10 2011/11/03	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/12	JN10 2011/11/03	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/12	JN10 2011/11/03	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/12	JN10 2011/11/03	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/08/12	JN10 2011/11/03	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/08/12	JN10 2011/11/03	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0

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2011/08/12	OTH1 2011/11/03			Index Future	362.7610	361.0960	(0.459)	0.0000	0.0000	0
2011/08/12	OTH1 2012/02/02			Index Future	368.2840	366.5950	(0.459)	0.0000	0.0000	0
2011/08/12	R157 2011/11/03			Bond Future	7.0610	7.0710	0.142	0.0000	0.0000	16,196
2011/08/12	R157 2011/11/03	8.25	Call	Bond Future	4,376.0000	4,338.0000	(0.868)	0	0	0
2011/08/12	R157 2011/11/03	8.25	Put	Bond Future	11.0000	11.0000	0.000	0	0	0
2011/08/12	R157 2011/11/03	8.30	Call	Bond Future	4,553.0000	4,515.0000	(0.835)	0	0	0
2011/08/12	R157 2011/11/03	8.30	Put	Bond Future	9.0000	9.0000	0.000	0	0	0
2011/08/12	R157 2011/11/03	8.20	Call	Bond Future	4,199.0000	4,161.0000	(0.905)	0	0	0
2011/08/12	R157 2011/11/03	8.20	Put	Bond Future	14.0000	13.0000	(7.143)	0	0	0
2011/08/12	R157 2011/11/03	6.55	Put	Bond Future	2,072.0000	2,102.0000	1.448	0	0	0
2011/08/12	R157 2011/11/03	6.55	Call	Bond Future	133.0000	125.0000	(6.015)	0	0	1,200
2011/08/12	R157 2011/11/03	7.00	Put	Bond Future	857.0000	874.0000	1.984	0	0	0
2011/08/12	R157 2011/11/03	7.00	Call	Bond Future	628.0000	607.0000	(3.344)	0	0	400
2011/08/12	R157 2011/11/03	7.10	Call	Bond Future	818.0000	793.0000	(3.056)	0	0	0
2011/08/12	R157 2011/11/03	7.10	Put	Bond Future	672.0000	684.0000	1.786	0	0	400
2011/08/12	R157 2011/11/03	7.55	Call	Bond Future	1,996.0000	1,961.0000	(1.754)	0	0	0
2011/08/12	R157 2011/11/03	7.55	Put	Bond Future	176.0000	179.0000	1.705	0	0	1,200
2011/08/12	R157 2012/02/02			Bond Future	7.1410	7.1510	0.140	0.0000	0.0000	0
2011/08/12	R157 2012/02/02	8.50	Call	Bond Future	4,760.0000	4,726.0000	(0.714)	0	0	0
2011/08/12	R157 2012/02/02	8.50	Put	Bond Future	109.0000	110.0000	0.917	0	0	0
2011/08/12	R157 2012/02/02	8.55	Call	Bond Future	4,916.0000	4,882.0000	(0.692)	0	0	0
2011/08/12	R157 2012/02/02	8.55	Put	Bond Future	98.0000	99.0000	1.020	0	0	0
2011/08/12	R157 2012/02/02	8.45	Call	Bond Future	4,604.0000	4,571.0000	(0.717)	0	0	0
2011/08/12	R157 2012/02/02	8.45	Put	Bond Future	120.0000	122.0000	1.667	0	0	0
2011/08/12	R157 2012/05/03			Bond Future	7.2360	7.2470	0.152	0.0000	0.0000	0
2011/08/12	R157 2012/05/03	8.25	Call	Bond Future	3,637.0000	3,606.0000	(0.852)	0	0	0
2011/08/12	R157 2012/05/03	8.25	Put	Bond Future	385.0000	390.0000	1.299	0	0	0
2011/08/12	R157 2012/05/03	8.30	Call	Bond Future	3,769.0000	3,738.0000	(0.822)	0	0	0
2011/08/12	R157 2012/05/03	8.30	Put	Bond Future	360.0000	365.0000	1.389	0	0	0
2011/08/12	R157 2012/05/03	8.20	Call	Bond Future	3,507.0000	3,476.0000	(0.884)	0	0	0
2011/08/12	R157 2012/05/03	8.20	Put	Bond Future	413.0000	418.0000	1.211	0	0	0
2011/08/12	R157 2012/08/02			Bond Future	7.3530	7.3660	0.177	0.0000	0.0000	0
2011/08/12	R157 2012/08/02	8.00	Call	Bond Future	2,845.0000	2,817.0000	(0.984)	0	0	0
2011/08/12	R157 2012/08/02	8.00	Put	Bond Future	913.0000	924.0000	1.205	0	0	0

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2011/08/12	R157 2012/08/02	8.05	Call	Bond Future	2,951.0000	2,922.0000	(0.983)	0	0	0
2011/08/12	R157 2012/08/02	8.05	Put	Bond Future	871.0000	882.0000	1.263	0	0	0
2011/08/12	R157 2012/08/02	7.95	Call	Bond Future	2,741.0000	2,713.0000	(1.022)	0	0	0
2011/08/12	R157 2012/08/02	7.95	Put	Bond Future	957.0000	968.0000	1.149	0	0	0
2011/08/12	R186 2011/11/03			Bond Future	8.3740	8.4400	0.788	0.0000	0.0000	25,308
2011/08/12	R186 2011/11/03	9.00	Call	Bond Future	6,331.0000	5,803.0000	(8.340)	0	0	0
2011/08/12	R186 2011/11/03	9.00	Put	Bond Future	550.0000	651.0000	18.364	0	0	0
2011/08/12	R186 2011/11/03	9.05	Call	Bond Future	6,706.0000	6,167.0000	(8.038)	0	0	0
2011/08/12	R186 2011/11/03	9.05	Put	Bond Future	481.0000	572.0000	18.919	0	0	0
2011/08/12	R186 2011/11/03	8.95	Call	Bond Future	5,963.0000	5,446.0000	(8.670)	0	0	0
2011/08/12	R186 2011/11/03	8.95	Put	Bond Future	628.0000	741.0000	17.994	0	0	0
2011/08/12	R186 2011/11/03	8.75	Put	Bond Future	1,038.0000	1,207.0000	16.281	0	0	0
2011/08/12	R186 2011/11/03	8.75	Call	Bond Future	4,561.0000	4,100.0000	(10.107)	0	0	5,600
2011/08/12	R186 2011/11/03	8.10	Put	Bond Future	3,932.0000	4,351.0000	10.656	0	0	0
2011/08/12	R186 2011/11/03	8.10	Call	Bond Future	1,265.0000	1,054.0000	(16.680)	0	0	1,275
2011/08/12	R186 2011/11/03	8.35	Put	Bond Future	2,492.0000	2,810.0000	12.761	0	0	0
2011/08/12	R186 2011/11/03	8.35	Call	Bond Future	2,262.0000	1,950.0000	(13.793)	0	0	425
2011/08/12	R186 2011/11/03	8.55	Call	Bond Future	3,312.0000	2,921.0000	(11.806)	0	0	0
2011/08/12	R186 2011/11/03	8.55	Put	Bond Future	1,644.0000	1,882.0000	14.477	0	0	425
2011/08/12	R186 2011/11/03	9.10	Call	Bond Future	7,086.0000	6,537.0000	(7.748)	0	0	0
2011/08/12	R186 2011/11/03	9.10	Put	Bond Future	420.0000	500.0000	19.048	0	0	1,275
2011/08/12	R186 2012/02/02			Bond Future	8.4420	8.5100	0.805	0.0000	0.0000	2,500
2011/08/12	R186 2012/02/02	9.00	Call	Bond Future	6,825.0000	6,364.0000	(6.755)	0	0	0
2011/08/12	R186 2012/02/02	9.00	Put	Bond Future	1,740.0000	1,916.0000	10.115	0	0	0
2011/08/12	R186 2012/02/02	9.05	Call	Bond Future	7,143.0000	6,672.0000	(6.594)	0	0	0
2011/08/12	R186 2012/02/02	9.05	Put	Bond Future	1,618.0000	1,784.0000	10.260	0	0	0
2011/08/12	R186 2012/02/02	8.95	Call	Bond Future	6,512.0000	6,061.0000	(6.926)	0	0	0
2011/08/12	R186 2012/02/02	8.95	Put	Bond Future	1,869.0000	2,056.0000	10.005	0	0	0
2011/08/12	R186 2012/05/03			Bond Future	8.5150	8.5860	0.834	0.0000	0.0000	0
2011/08/12	R186 2012/05/03	9.00	Call	Bond Future	7,203.0000	6,769.0000	(6.025)	0	0	0
2011/08/12	R186 2012/05/03	9.00	Put	Bond Future	2,844.0000	3,063.0000	7.700	0	0	0
2011/08/12	R186 2012/05/03	9.05	Call	Bond Future	7,493.0000	7,050.0000	(5.912)	0	0	0
2011/08/12	R186 2012/05/03	9.05	Put	Bond Future	2,698.0000	2,908.0000	7.784	0	0	0
2011/08/12	R186 2012/05/03	8.95	Call	Bond Future	6,917.0000	6,492.0000	(6.144)	0	0	0

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2011/08/12	R186 2012/05/03	8.95	Put	Bond Future	2,996.0000	3,224.0000	7.610	0	0	0
2011/08/12	R186 2012/08/02			Bond Future	8.5950	8.6680	0.849	0.0000	0.0000	0
2011/08/12	R186 2012/08/02	8.75	Call	Bond Future	5,880.0000	5,508.0000	(6.327)	0	0	0
2011/08/12	R186 2012/08/02	8.75	Put	Bond Future	4,487.0000	4,774.0000	6.396	0	0	0
2011/08/12	R186 2012/08/02	8.80	Call	Bond Future	6,139.0000	5,757.0000	(6.223)	0	0	0
2011/08/12	R186 2012/08/02	8.80	Put	Bond Future	4,302.0000	4,579.0000	6.439	0	0	0
2011/08/12	R186 2012/08/02	8.70	Call	Bond Future	5,631.0000	5,267.0000	(6.464)	0	0	0
2011/08/12	R186 2012/08/02	8.70	Put	Bond Future	4,685.0000	4,980.0000	6.297	0	0	0
2011/08/12	R189 2011/11/03			Bond Future	213.0785	213.2854	0.097	0.0000	0.0000	0
2011/08/12	R189 2011/11/03	212.00	Call	Bond Future	1,078.0000	1,285.0000	19.202	0	0	0
2011/08/12	R189 2011/11/03	212.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/12	R189 2011/11/03	212.05	Call	Bond Future	1,028.0000	1,235.0000	20.136	0	0	0
2011/08/12	R189 2011/11/03	212.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/12	R189 2011/11/03	211.95	Call	Bond Future	1,128.0000	1,335.0000	18.351	0	0	0
2011/08/12	R189 2011/11/03	211.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/12	R197 2011/11/03			Bond Future	244.0709	244.0877	0.007	0.0000	0.0000	183
2011/08/12	R197 2011/11/03	238.50	Call	Bond Future	5,571.0000	5,588.0000	0.305	0	0	0
2011/08/12	R197 2011/11/03	238.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/12	R197 2011/11/03	238.55	Call	Bond Future	5,521.0000	5,538.0000	0.308	0	0	0
2011/08/12	R197 2011/11/03	238.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/12	R197 2011/11/03	238.45	Call	Bond Future	5,621.0000	5,638.0000	0.302	0	0	0
2011/08/12	R197 2011/11/03	238.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/12	R201 2011/11/03			Bond Future	6.7330	6.7380	0.074	0.0000	0.0000	1,348
2011/08/12	R201 2011/11/03	8.00	Call	Bond Future	3,562.0000	3,548.0000	(0.393)	0	0	0
2011/08/12	R201 2011/11/03	8.00	Put	Bond Future	6.0000	6.0000	0.000	0	0	0
2011/08/12	R201 2011/11/03	8.05	Call	Bond Future	3,698.0000	3,684.0000	(0.379)	0	0	0
2011/08/12	R201 2011/11/03	8.05	Put	Bond Future	4.0000	5.0000	25.000	0	0	0
2011/08/12	R201 2011/11/03	7.95	Call	Bond Future	3,426.0000	3,412.0000	(0.409)	0	0	0
2011/08/12	R201 2011/11/03	7.95	Put	Bond Future	7.0000	7.0000	0.000	0	0	0
2011/08/12	R201 2012/02/02			Bond Future	6.7890	6.7940	0.074	0.0000	0.0000	0
2011/08/12	R201 2012/02/02	8.25	Call	Bond Future	3,824.0000	3,810.0000	(0.366)	0	0	0
2011/08/12	R201 2012/02/02	8.25	Put	Bond Future	41.0000	40.0000	(2.439)	0	0	0
2011/08/12	R201 2012/02/02	8.30	Call	Bond Future	3,945.0000	3,932.0000	(0.330)	0	0	0



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2011/08/12	R201 2012/02/02	8.30	Put	Bond Future	35.0000	35.0000	0.000	0	0	0
2011/08/12	R201 2012/02/02	8.20	Call	Bond Future	3,702.0000	3,689.0000	(0.351)	0	0	0
2011/08/12	R201 2012/02/02	8.20	Put	Bond Future	45.0000	46.0000	2.222	0	0	0
2011/08/12	R201 2012/05/03			Bond Future	6.8630	6.8690	0.087	0.0000	0.0000	0
2011/08/12	R201 2012/05/03	7.75	Call	Bond Future	2,436.0000	2,423.0000	(0.534)	0	0	0
2011/08/12	R201 2012/05/03	7.75	Put	Bond Future	309.0000	311.0000	0.647	0	0	0
2011/08/12	R201 2012/05/03	7.80	Call	Bond Future	2,533.0000	2,520.0000	(0.513)	0	0	0
2011/08/12	R201 2012/05/03	7.80	Put	Bond Future	288.0000	290.0000	0.694	0	0	0
2011/08/12	R201 2012/05/03	7.70	Call	Bond Future	2,340.0000	2,327.0000	(0.556)	0	0	0
2011/08/12	R201 2012/05/03	7.70	Put	Bond Future	332.0000	333.0000	0.301	0	0	0
2011/08/12	R201 2012/08/02			Bond Future	6.9650	6.9720	0.101	0.0000	0.0000	0
2011/08/12	R201 2012/08/02	7.50	Call	Bond Future	1,813.0000	1,802.0000	(0.607)	0	0	0
2011/08/12	R201 2012/08/02	7.50	Put	Bond Future	641.0000	646.0000	0.780	0	0	0
2011/08/12	R201 2012/08/02	7.55	Call	Bond Future	1,893.0000	1,881.0000	(0.634)	0	0	0
2011/08/12	R201 2012/08/02	7.55	Put	Bond Future	613.0000	616.0000	0.489	0	0	0
2011/08/12	R201 2012/08/02	7.45	Call	Bond Future	1,736.0000	1,724.0000	(0.691)	0	0	0
2011/08/12	R201 2012/08/02	7.45	Put	Bond Future	673.0000	677.0000	0.594	0	0	0
2011/08/12	R202 2011/11/03			Bond Future	183.3507	183.8063	0.248	0.0000	0.0000	24,666
2011/08/12	R202 2011/11/03	0.50	Call	Bond Future	182,851.0000	183,306.0000	0.249	0	0	0
2011/08/12	R202 2011/11/03	0.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/12	R202 2011/11/03	0.55	Call	Bond Future	182,801.0000	183,256.0000	0.249	0	0	0
2011/08/12	R202 2011/11/03	0.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/12	R202 2011/11/03	0.45	Call	Bond Future	182,901.0000	183,356.0000	0.249	0	0	0
2011/08/12	R202 2011/11/03	0.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/12	R202 2012/02/02			Bond Future	183.4780	183.9403	0.252	0.0000	0.0000	0
2011/08/12	R202 2012/02/02	177.00	Call	Bond Future	6,478.0000	6,940.0000	7.132	0	0	0
2011/08/12	R202 2012/02/02	177.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/12	R202 2012/02/02	177.05	Call	Bond Future	6,428.0000	6,890.0000	7.187	0	0	0
2011/08/12	R202 2012/02/02	177.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/12	R202 2012/02/02	176.95	Call	Bond Future	6,528.0000	6,990.0000	7.077	0	0	0
2011/08/12	R202 2012/02/02	176.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/12	R203 2011/11/03			Bond Future	7.6980	7.7390	0.533	0.0000	0.0000	2,133
2011/08/12	R203 2011/11/03	8.50	Call	Bond Future	3,799.0000	3,620.0000	(4.712)	0	0	0

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2011/08/12	R203 2011/11/03	8.50	Put	Bond Future	101.0000	116.0000	14.851	0	0	0
2011/08/12	R203 2011/11/03	8.55	Call	Bond Future	4,008.0000	3,827.0000	(4.516)	0	0	0
2011/08/12	R203 2011/11/03	8.55	Put	Bond Future	85.0000	98.0000	15.294	0	0	0
2011/08/12	R203 2011/11/03	8.45	Call	Bond Future	3,593.0000	3,416.0000	(4.926)	0	0	0
2011/08/12	R203 2011/11/03	8.45	Put	Bond Future	121.0000	137.0000	13.223	0	0	0
2011/08/12	R203 2012/02/02			Bond Future	7.7860	7.8300	0.565	0.0000	0.0000	0
2011/08/12	R203 2012/02/02	8.75	Call	Bond Future	4,613.0000	4,442.0000	(3.707)	0	0	0
2011/08/12	R203 2012/02/02	8.75	Put	Bond Future	360.0000	388.0000	7.778	0	0	0
2011/08/12	R203 2012/02/02	8.80	Call	Bond Future	4,801.0000	4,629.0000	(3.583)	0	0	0
2011/08/12	R203 2012/02/02	8.80	Put	Bond Future	333.0000	360.0000	8.108	0	0	0
2011/08/12	R203 2012/02/02	8.70	Call	Bond Future	4,430.0000	4,262.0000	(3.792)	0	0	0
2011/08/12	R203 2012/02/02	8.70	Put	Bond Future	392.0000	423.0000	7.908	0	0	0
2011/08/12	R203 2012/05/03			Bond Future	7.8840	7.9300	0.583	0.0000	0.0000	0
2011/08/12	R203 2012/05/03	8.75	Call	Bond Future	4,398.0000	4,243.0000	(3.524)	0	0	0
2011/08/12	R203 2012/05/03	8.75	Put	Bond Future	721.0000	766.0000	6.241	0	0	0
2011/08/12	R203 2012/05/03	8.80	Call	Bond Future	4,562.0000	4,405.0000	(3.441)	0	0	0
2011/08/12	R203 2012/05/03	8.80	Put	Bond Future	678.0000	721.0000	6.342	0	0	0
2011/08/12	R203 2012/05/03	8.70	Call	Bond Future	4,237.0000	4,083.0000	(3.635)	0	0	0
2011/08/12	R203 2012/05/03	8.70	Put	Bond Future	768.0000	814.0000	5.990	0	0	0
2011/08/12	R203 2012/08/02			Bond Future	7.9950	8.0440	0.613	0.0000	0.0000	0
2011/08/12	R203 2012/08/02	8.50	Call	Bond Future	3,332.0000	3,196.0000	(4.082)	0	0	0
2011/08/12	R203 2012/08/02	8.50	Put	Bond Future	1,261.0000	1,328.0000	5.313	0	0	0
2011/08/12	R203 2012/08/02	8.55	Call	Bond Future	3,476.0000	3,338.0000	(3.970)	0	0	0
2011/08/12	R203 2012/08/02	8.55	Put	Bond Future	1,202.0000	1,268.0000	5.491	0	0	0
2011/08/12	R203 2012/08/02	8.45	Call	Bond Future	3,191.0000	3,058.0000	(4.168)	0	0	0
2011/08/12	R203 2012/08/02	8.45	Put	Bond Future	1,322.0000	1,393.0000	5.371	0	0	0
2011/08/12	R204 2011/11/03			Bond Future	7.9430	7.9890	0.579	0.0000	0.0000	2,872
2011/08/12	R204 2011/11/03	8.75	Call	Bond Future	4,352.0000	4,125.0000	(5.216)	0	0	0
2011/08/12	R204 2011/11/03	8.75	Put	Bond Future	133.0000	153.0000	15.038	0	0	0
2011/08/12	R204 2011/11/03	8.80	Call	Bond Future	4,586.0000	4,356.0000	(5.015)	0	0	0
2011/08/12	R204 2011/11/03	8.80	Put	Bond Future	113.0000	130.0000	15.044	0	0	0
2011/08/12	R204 2011/11/03	8.70	Call	Bond Future	4,120.0000	3,897.0000	(5.413)	0	0	0
2011/08/12	R204 2011/11/03	8.70	Put	Bond Future	156.0000	180.0000	15.385	0	0	0
2011/08/12	R204 2012/02/02			Bond Future	8.0270	8.0750	0.598	0.0000	0.0000	0

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2011/08/12	R204 2012/02/02	9.00	Call	Bond Future	5,304.0000	5,091.0000	(4.016)	0	0	0
2011/08/12	R204 2012/02/02	9.00	Put	Bond Future	401.0000	437.0000	8.978	0	0	0
2011/08/12	R204 2012/02/02	9.05	Call	Bond Future	5,514.0000	5,298.0000	(3.917)	0	0	0
2011/08/12	R204 2012/02/02	9.05	Put	Bond Future	367.0000	400.0000	8.992	0	0	0
2011/08/12	R204 2012/02/02	8.95	Call	Bond Future	5,096.0000	4,886.0000	(4.121)	0	0	0
2011/08/12	R204 2012/02/02	8.95	Put	Bond Future	437.0000	477.0000	9.153	0	0	0
2011/08/12	R204 2012/05/03			Bond Future	8.1210	8.1720	0.628	0.0000	0.0000	0
2011/08/12	R204 2012/05/03	8.75	Call	Bond Future	4,306.0000	4,124.0000	(4.227)	0	0	0
2011/08/12	R204 2012/05/03	8.75	Put	Bond Future	1,206.0000	1,280.0000	6.136	0	0	0
2011/08/12	R204 2012/05/03	8.80	Call	Bond Future	4,480.0000	4,295.0000	(4.129)	0	0	0
2011/08/12	R204 2012/05/03	8.80	Put	Bond Future	1,139.0000	1,210.0000	6.234	0	0	0
2011/08/12	R204 2012/05/03	8.70	Call	Bond Future	4,134.0000	3,955.0000	(4.330)	0	0	0
2011/08/12	R204 2012/05/03	8.70	Put	Bond Future	1,276.0000	1,353.0000	6.034	0	0	0
2011/08/12	R204 2012/08/02			Bond Future	8.2290	8.2820	0.644	0.0000	0.0000	0
2011/08/12	R204 2012/08/02	8.50	Call	Bond Future	3,249.0000	3,096.0000	(4.709)	0	0	0
2011/08/12	R204 2012/08/02	8.50	Put	Bond Future	1,945.0000	2,049.0000	5.347	0	0	0
2011/08/12	R204 2012/08/02	8.55	Call	Bond Future	3,402.0000	3,244.0000	(4.644)	0	0	0
2011/08/12	R204 2012/08/02	8.55	Put	Bond Future	1,860.0000	1,959.0000	5.323	0	0	0
2011/08/12	R204 2012/08/02	8.45	Call	Bond Future	3,102.0000	2,952.0000	(4.836)	0	0	0
2011/08/12	R204 2012/08/02	8.45	Put	Bond Future	2,037.0000	2,144.0000	5.253	0	0	0
2011/08/12	R206 2011/11/03			Bond Future	6.3920	6.4300	0.594	0.0000	0.0000	12,577
2011/08/12	R206 2011/11/03	7.75	Call	Bond Future	2,725.0000	2,648.0000	(2.826)	0	0	0
2011/08/12	R206 2011/11/03	7.75	Put	Bond Future	2.0000	3.0000	50.000	0	0	0
2011/08/12	R206 2011/11/03	7.80	Call	Bond Future	2,823.0000	2,746.0000	(2.728)	0	0	0
2011/08/12	R206 2011/11/03	7.80	Put	Bond Future	2.0000	2.0000	0.000	0	0	0
2011/08/12	R206 2011/11/03	7.70	Call	Bond Future	2,627.0000	2,550.0000	(2.931)	0	0	0
2011/08/12	R206 2011/11/03	7.70	Put	Bond Future	3.0000	3.0000	0.000	0	0	0
2011/08/12	R206 2012/02/02			Bond Future	6.4200	6.4640	0.685	0.0000	0.0000	0
2011/08/12	R206 2012/02/02	8.00	Call	Bond Future	2,843.0000	2,765.0000	(2.744)	0	0	0
2011/08/12	R206 2012/02/02	8.00	Put	Bond Future	23.0000	25.0000	8.696	0	0	0
2011/08/12	R206 2012/02/02	8.05	Call	Bond Future	2,928.0000	2,850.0000	(2.664)	0	0	0
2011/08/12	R206 2012/02/02	8.05	Put	Bond Future	20.0000	22.0000	10.000	0	0	0
2011/08/12	R206 2012/02/02	7.95	Call	Bond Future	2,757.0000	2,680.0000	(2.793)	0	0	0
2011/08/12	R206 2012/02/02	7.95	Put	Bond Future	24.0000	27.0000	12.500	0	0	0

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2011/08/12	R206 2012/05/03			Bond Future	6.4780	6.5280	0.772	0.0000	0.0000	0
2011/08/12	R206 2012/05/03	7.50	Call	Bond Future	1,802.0000	1,736.0000	(3.663)	0	0	0
2011/08/12	R206 2012/05/03	7.50	Put	Bond Future	191.0000	205.0000	7.330	0	0	0
2011/08/12	R206 2012/05/03	7.55	Call	Bond Future	1,869.0000	1,803.0000	(3.531)	0	0	0
2011/08/12	R206 2012/05/03	7.55	Put	Bond Future	180.0000	194.0000	7.778	0	0	0
2011/08/12	R206 2012/05/03	7.45	Call	Bond Future	1,737.0000	1,673.0000	(3.685)	0	0	0
2011/08/12	R206 2012/05/03	7.45	Put	Bond Future	204.0000	220.0000	7.843	0	0	0
2011/08/12	R206 2012/08/02			Bond Future	6.5700	6.6300	0.913	0.0000	0.0000	0
2011/08/12	R206 2012/08/02	7.25	Call	Bond Future	1,254.0000	1,196.0000	(4.625)	0	0	0
2011/08/12	R206 2012/08/02	7.25	Put	Bond Future	333.0000	357.0000	7.207	0	0	0
2011/08/12	R206 2012/08/02	7.30	Call	Bond Future	1,306.0000	1,247.0000	(4.518)	0	0	0
2011/08/12	R206 2012/08/02	7.30	Put	Bond Future	317.0000	340.0000	7.256	0	0	0
2011/08/12	R206 2012/08/02	7.20	Call	Bond Future	1,204.0000	1,147.0000	(4.734)	0	0	0
2011/08/12	R206 2012/08/02	7.20	Put	Bond Future	350.0000	375.0000	7.143	0	0	0
2011/08/12	R207 2011/11/03			Bond Future	8.0410	8.1070	0.821	0.0000	0.0000	7,499
2011/08/12	R207 2011/11/03	8.75	Call	Bond Future	4,155.0000	3,820.0000	(8.063)	0	0	0
2011/08/12	R207 2011/11/03	8.75	Put	Bond Future	193.0000	236.0000	22.280	0	0	0
2011/08/12	R207 2011/11/03	8.80	Call	Bond Future	4,398.0000	4,057.0000	(7.754)	0	0	0
2011/08/12	R207 2011/11/03	8.80	Put	Bond Future	164.0000	201.0000	22.561	0	0	0
2011/08/12	R207 2011/11/03	8.70	Call	Bond Future	3,915.0000	3,586.0000	(8.404)	0	0	0
2011/08/12	R207 2011/11/03	8.70	Put	Bond Future	225.0000	274.0000	21.778	0	0	0
2011/08/12	R207 2011/11/03	7.90	Put	Bond Future	1,729.0000	1,954.0000	13.013	0	0	0
2011/08/12	R207 2011/11/03	7.90	Call	Bond Future	915.0000	763.0000	(16.612)	0	0	2,000
2011/08/12	R207 2011/11/03	8.15	Call	Bond Future	1,630.0000	1,410.0000	(13.497)	0	0	0
2011/08/12	R207 2011/11/03	8.15	Put	Bond Future	1,007.0000	1,165.0000	15.690	0	0	2,000
2011/08/12	R207 2011/11/03	8.35	Call	Bond Future	2,365.0000	2,098.0000	(11.290)	0	0	0
2011/08/12	R207 2011/11/03	8.35	Put	Bond Future	612.0000	723.0000	18.137	0	0	2,000
2011/08/12	R207 2011/11/03	7.30	Put	Bond Future	4,491.0000	4,838.0000	7.727	0	0	0
2011/08/12	R207 2011/11/03	7.30	Call	Bond Future	116.0000	85.0000	(26.724)	0	0	900
2011/08/12	R207 2011/11/03	7.75	Put	Bond Future	2,292.0000	2,557.0000	11.562	0	0	0
2011/08/12	R207 2011/11/03	7.75	Call	Bond Future	603.0000	490.0000	(18.740)	0	0	300
2011/08/12	R207 2011/11/03	7.95	Put	Bond Future	1,563.0000	1,775.0000	13.564	0	0	300
2011/08/12	R207 2011/11/03	7.95	Call	Bond Future	1,039.0000	873.0000	(15.977)	0	0	0
2011/08/12	R207 2011/11/03	8.40	Call	Bond Future	2,569.0000	2,291.0000	(10.821)	0	0	0

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2011/08/12	R207 2011/11/03	8.40	Put	Bond Future	536.0000	636.0000	18.657	0	0	900
2011/08/12	R207 2012/02/02			Bond Future	8.1190	8.1880	0.850	0.0000	0.0000	0
2011/08/12	R207 2012/02/02	9.00	Call	Bond Future	5,310.0000	4,994.0000	(5.951)	0	0	0
2011/08/12	R207 2012/02/02	9.00	Put	Bond Future	545.0000	614.0000	12.661	0	0	0
2011/08/12	R207 2012/02/02	9.05	Call	Bond Future	5,528.0000	5,207.0000	(5.807)	0	0	0
2011/08/12	R207 2012/02/02	9.05	Put	Bond Future	502.0000	565.0000	12.550	0	0	0
2011/08/12	R207 2012/02/02	8.95	Call	Bond Future	5,095.0000	4,784.0000	(6.104)	0	0	0
2011/08/12	R207 2012/02/02	8.95	Put	Bond Future	593.0000	666.0000	12.310	0	0	0
2011/08/12	R207 2012/05/03			Bond Future	8.2070	8.2800	0.889	0.0000	0.0000	0
2011/08/12	R207 2012/05/03	8.75	Call	Bond Future	4,341.0000	4,072.0000	(6.197)	0	0	0
2011/08/12	R207 2012/05/03	8.75	Put	Bond Future	1,449.0000	1,576.0000	8.765	0	0	0
2011/08/12	R207 2012/05/03	8.80	Call	Bond Future	4,523.0000	4,248.0000	(6.080)	0	0	0
2011/08/12	R207 2012/05/03	8.80	Put	Bond Future	1,371.0000	1,491.0000	8.753	0	0	0
2011/08/12	R207 2012/05/03	8.70	Call	Bond Future	4,163.0000	3,899.0000	(6.342)	0	0	0
2011/08/12	R207 2012/05/03	8.70	Put	Bond Future	1,533.0000	1,664.0000	8.545	0	0	0
2011/08/12	R207 2012/08/02			Bond Future	8.3070	8.3830	0.915	0.0000	0.0000	0
2011/08/12	R207 2012/08/02	8.75	Call	Bond Future	4,066.0000	3,810.0000	(6.296)	0	0	0
2011/08/12	R207 2012/08/02	8.75	Put	Bond Future	1,768.0000	1,911.0000	8.088	0	0	0
2011/08/12	R207 2012/08/02	8.80	Call	Bond Future	4,240.0000	3,979.0000	(6.156)	0	0	0
2011/08/12	R207 2012/08/02	8.80	Put	Bond Future	1,687.0000	1,825.0000	8.180	0	0	0
2011/08/12	R207 2012/08/02	8.70	Call	Bond Future	3,896.0000	3,645.0000	(6.443)	0	0	0
2011/08/12	R207 2012/08/02	8.70	Put	Bond Future	1,854.0000	2,002.0000	7.983	0	0	0
2011/08/12	R208 2011/11/03			Bond Future	8.0920	8.1840	1.137	0.0000	0.0000	6,767
2011/08/12	R208 2011/11/03	8.75	Call	Bond Future	4,183.0000	3,703.0000	(11.475)	0	0	0
2011/08/12	R208 2011/11/03	8.75	Put	Bond Future	262.0000	344.0000	31.298	0	0	0
2011/08/12	R208 2011/11/03	8.80	Call	Bond Future	4,436.0000	3,946.0000	(11.046)	0	0	0
2011/08/12	R208 2011/11/03	8.80	Put	Bond Future	226.0000	297.0000	31.416	0	0	0
2011/08/12	R208 2011/11/03	8.70	Call	Bond Future	3,934.0000	3,464.0000	(11.947)	0	0	0
2011/08/12	R208 2011/11/03	8.70	Put	Bond Future	303.0000	395.0000	30.363	0	0	0
2011/08/12	R208 2011/11/03	7.95	Put	Bond Future	1,880.0000	2,222.0000	18.191	0	0	0
2011/08/12	R208 2011/11/03	7.95	Call	Bond Future	1,005.0000	785.0000	(21.891)	0	0	1,995
2011/08/12	R208 2011/11/03	8.20	Put	Bond Future	1,108.0000	1,353.0000	22.112	0	0	0
2011/08/12	R208 2011/11/03	8.20	Call	Bond Future	1,767.0000	1,450.0000	(17.940)	0	0	665
2011/08/12	R208 2011/11/03	8.40	Call	Bond Future	2,547.0000	2,159.0000	(15.234)	0	0	0

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2011/08/12	R208 2011/11/03	8.40	Put	Bond Future	684.0000	858.0000	25.439	0	0	665
2011/08/12	R208 2011/11/03	8.90	Call	Bond Future	4,951.0000	4,445.0000	(10.220)	0	0	0
2011/08/12	R208 2011/11/03	8.90	Put	Bond Future	166.0000	222.0000	33.735	0	0	1,995
2011/08/12	R208 2012/02/02			Bond Future	8.1640	8.2600	1.176	0.0000	0.0000	0
2011/08/12	R208 2012/02/02	9.00	Call	Bond Future	5,481.0000	5,021.0000	(8.393)	0	0	0
2011/08/12	R208 2012/02/02	9.00	Put	Bond Future	644.0000	757.0000	17.547	0	0	0
2011/08/12	R208 2012/02/02	9.05	Call	Bond Future	5,710.0000	5,243.0000	(8.179)	0	0	0
2011/08/12	R208 2012/02/02	9.05	Put	Bond Future	594.0000	700.0000	17.845	0	0	0
2011/08/12	R208 2012/02/02	8.95	Call	Bond Future	5,254.0000	4,802.0000	(8.603)	0	0	0
2011/08/12	R208 2012/02/02	8.95	Put	Bond Future	697.0000	818.0000	17.360	0	0	0
2011/08/12	R208 2012/05/03			Bond Future	8.2430	8.3430	1.213	0.0000	0.0000	0
2011/08/12	R208 2012/05/03	9.00	Call	Bond Future	5,502.0000	5,074.0000	(7.779)	0	0	0
2011/08/12	R208 2012/05/03	9.00	Put	Bond Future	1,209.0000	1,363.0000	12.738	0	0	0
2011/08/12	R208 2012/05/03	9.05	Call	Bond Future	5,709.0000	5,275.0000	(7.602)	0	0	0
2011/08/12	R208 2012/05/03	9.05	Put	Bond Future	1,141.0000	1,290.0000	13.059	0	0	0
2011/08/12	R208 2012/05/03	8.95	Call	Bond Future	5,297.0000	4,877.0000	(7.929)	0	0	0
2011/08/12	R208 2012/05/03	8.95	Put	Bond Future	1,279.0000	1,442.0000	12.744	0	0	0
2011/08/12	R208 2012/08/02			Bond Future	8.3310	8.4350	1.248	0.0000	0.0000	0
2011/08/12	R208 2012/08/02	8.75	Call	Bond Future	4,302.0000	3,929.0000	(8.670)	0	0	0
2011/08/12	R208 2012/08/02	8.75	Put	Bond Future	1,952.0000	2,169.0000	11.117	0	0	0
2011/08/12	R208 2012/08/02	8.80	Call	Bond Future	4,490.0000	4,110.0000	(8.463)	0	0	0
2011/08/12	R208 2012/08/02	8.80	Put	Bond Future	1,864.0000	2,075.0000	11.320	0	0	0
2011/08/12	R208 2012/08/02	8.70	Call	Bond Future	4,119.0000	3,754.0000	(8.861)	0	0	0
2011/08/12	R208 2012/08/02	8.70	Put	Bond Future	2,045.0000	2,271.0000	11.051	0	0	0
2011/08/12	R209 2011/11/03			Bond Future	8.6700	8.7360	0.761	0.0000	0.0000	1,316
2011/08/12	R209 2011/11/03	8.75	Call	Bond Future	2,305.0000	2,005.0000	(13.015)	0	0	0
2011/08/12	R209 2011/11/03	8.75	Put	Bond Future	1,662.0000	1,893.0000	13.899	0	0	0
2011/08/12	R209 2011/11/03	8.80	Call	Bond Future	2,532.0000	2,214.0000	(12.559)	0	0	0
2011/08/12	R209 2011/11/03	8.80	Put	Bond Future	1,492.0000	1,705.0000	14.276	0	0	0
2011/08/12	R209 2011/11/03	8.70	Call	Bond Future	2,089.0000	1,806.0000	(13.547)	0	0	0
2011/08/12	R209 2011/11/03	8.70	Put	Bond Future	1,847.0000	2,095.0000	13.427	0	0	0
2011/08/12	R209 2012/02/02			Bond Future	8.7280	8.7950	0.768	0.0000	0.0000	0
2011/08/12	R209 2012/02/02	9.00	Call	Bond Future	4,288.0000	3,952.0000	(7.836)	0	0	0
2011/08/12	R209 2012/02/02	9.00	Put	Bond Future	2,162.0000	2,359.0000	9.112	0	0	0

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2011/08/12	R209 2012/02/02	9.05	Call	Bond Future	4,525.0000	4,180.0000	(7.624)	0	0	0
2011/08/12	R209 2012/02/02	9.05	Put	Bond Future	2,018.0000	2,206.0000	9.316	0	0	0
2011/08/12	R209 2012/02/02	8.95	Call	Bond Future	4,057.0000	3,731.0000	(8.035)	0	0	0
2011/08/12	R209 2012/02/02	8.95	Put	Bond Future	2,314.0000	2,521.0000	8.946	0	0	0
2011/08/12	R209 2012/05/03			Bond Future	8.7890	8.8590	0.796	0.0000	0.0000	0
2011/08/12	R209 2012/05/03	9.00	Call	Bond Future	4,747.0000	4,420.0000	(6.889)	0	0	0
2011/08/12	R209 2012/05/03	9.00	Put	Bond Future	3,109.0000	3,332.0000	7.173	0	0	0
2011/08/12	R209 2012/05/03	9.05	Call	Bond Future	4,969.0000	4,634.0000	(6.742)	0	0	0
2011/08/12	R209 2012/05/03	9.05	Put	Bond Future	2,951.0000	3,166.0000	7.286	0	0	0
2011/08/12	R209 2012/05/03	8.95	Call	Bond Future	4,531.0000	4,212.0000	(7.040)	0	0	0
2011/08/12	R209 2012/05/03	8.95	Put	Bond Future	3,276.0000	3,507.0000	7.051	0	0	0
2011/08/12	R209 2012/08/02			Bond Future	8.8550	8.9260	0.802	0.0000	0.0000	0
2011/08/12	R209 2012/08/02	9.25	Call	Bond Future	6,017.0000	5,667.0000	(5.817)	0	0	0
2011/08/12	R209 2012/08/02	9.25	Put	Bond Future	3,033.0000	3,234.0000	6.627	0	0	0
2011/08/12	R209 2012/08/02	9.30	Call	Bond Future	6,251.0000	5,894.0000	(5.711)	0	0	0
2011/08/12	R209 2012/08/02	9.30	Put	Bond Future	2,904.0000	3,097.0000	6.646	0	0	0
2011/08/12	R209 2012/08/02	9.20	Call	Bond Future	5,790.0000	5,446.0000	(5.941)	0	0	0
2011/08/12	R209 2012/08/02	9.20	Put	Bond Future	3,173.0000	3,380.0000	6.524	0	0	0
2011/08/12	R210 2011/11/03			Bond Future	135.7839	135.7935	0.007	0.0000	0.0000	600
2011/08/12	R210 2011/11/03	131.00	Call	Bond Future	4,784.0000	4,793.0000	0.188	0	0	0
2011/08/12	R210 2011/11/03	131.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/12	R210 2011/11/03	131.05	Call	Bond Future	4,734.0000	4,743.0000	0.190	0	0	0
2011/08/12	R210 2011/11/03	131.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/12	R210 2011/11/03	130.95	Call	Bond Future	4,834.0000	4,843.0000	0.186	0	0	0
2011/08/12	R210 2011/11/03	130.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/12	R211 2011/11/03			Bond Future	111.6924	111.8687	0.158	0.0000	0.0000	529
2011/08/12	R211 2011/11/03	1.25	Call	Bond Future	110,442.0000	110,619.0000	0.160	0	0	0
2011/08/12	R211 2011/11/03	1.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/12	R211 2011/11/03	1.30	Call	Bond Future	110,392.0000	110,569.0000	0.160	0	0	0
2011/08/12	R211 2011/11/03	1.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/12	R211 2011/11/03	1.20	Call	Bond Future	110,492.0000	110,669.0000	0.160	0	0	0
2011/08/12	R211 2011/11/03	1.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/12	R211 2012/02/02			Bond Future	112.0554	112.2343	0.160	0.0000	0.0000	0

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2011/08/12	R211 2012/02/02	110.50	Call	Bond Future	1,555.0000	1,734.0000	11.511	0	0	0
2011/08/12	R211 2012/02/02	110.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/12	R211 2012/02/02	110.55	Call	Bond Future	1,505.0000	1,684.0000	11.894	0	0	0
2011/08/12	R211 2012/02/02	110.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/12	R211 2012/02/02	110.45	Call	Bond Future	1,605.0000	1,784.0000	11.153	0	0	0
2011/08/12	R211 2012/02/02	110.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/12	R212 2011/11/03			Bond Future	110.4716	110.4791	0.007	0.0000	0.0000	2,667
2011/08/12	R212 2011/11/03	2.50	Call	Bond Future	107,972.0000	107,979.0000	0.006	0	0	0
2011/08/12	R212 2011/11/03	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/12	R212 2011/11/03	2.55	Call	Bond Future	107,922.0000	107,929.0000	0.006	0	0	0
2011/08/12	R212 2011/11/03	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/12	R212 2011/11/03	2.45	Call	Bond Future	108,022.0000	108,029.0000	0.006	0	0	0
2011/08/12	R212 2011/11/03	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/12	R212 2012/02/02			Bond Future	110.6853	110.6930	0.007	0.0000	0.0000	0
2011/08/12	R212 2012/02/02	108.50	Call	Bond Future	2,185.0000	2,193.0000	0.366	0	0	0
2011/08/12	R212 2012/02/02	108.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/12	R212 2012/02/02	108.55	Call	Bond Future	2,135.0000	2,143.0000	0.375	0	0	0
2011/08/12	R212 2012/02/02	108.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/12	R212 2012/02/02	108.45	Call	Bond Future	2,235.0000	2,243.0000	0.358	0	0	0
2011/08/12	R212 2012/02/02	108.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/12	R213 2011/11/03			Bond Future	8.6760	8.7420	0.761	0.0000	0.0000	0
2011/08/12	R213 2011/11/03	8.75	Call	Bond Future	603.0000	65.0000	(89.221)	0	0	0
2011/08/12	R213 2011/11/03	8.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/12	R213 2011/11/03	8.80	Call	Bond Future	1,007.0000	469.0000	(53.426)	0	0	0
2011/08/12	R213 2011/11/03	8.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/12	R213 2011/11/03	8.70	Call	Bond Future	196.0000	0.0000	(100.000)	0	0	0
2011/08/12	R213 2011/11/03	8.70	Put	Bond Future	0.0000	342.0000	100.000	0	0	0
2011/08/12	R213 2012/02/02			Bond Future	8.7440	8.8120	0.778	0.0000	0.0000	0
2011/08/12	R213 2012/02/02	9.00	Call	Bond Future	2,030.0000	1,484.0000	(26.897)	0	0	0
2011/08/12	R213 2012/02/02	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/12	R213 2012/02/02	9.05	Call	Bond Future	2,418.0000	1,871.0000	(22.622)	0	0	0
2011/08/12	R213 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/12	R213 2012/02/02	8.95	Call	Bond Future	1,639.0000	1,093.0000	(33.313)	0	0	0



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2011/08/12	R213 2012/02/02	8.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/12	R213 2012/05/03			Bond Future	8.8110	8.8800	0.783	0.0000	0.0000	0
2011/08/12	R213 2012/05/03	9.25	Call	Bond Future	3,392.0000	2,844.0000	(16.156)	0	0	0
2011/08/12	R213 2012/05/03	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/12	R213 2012/05/03	9.30	Call	Bond Future	3,765.0000	3,218.0000	(14.529)	0	0	0
2011/08/12	R213 2012/05/03	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/12	R213 2012/05/03	9.20	Call	Bond Future	3,016.0000	2,469.0000	(18.137)	0	0	0
2011/08/12	R213 2012/05/03	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/12	R213 2012/08/02			Bond Future	8.8820	8.9540	0.811	0.0000	0.0000	0
2011/08/12	R213 2012/08/02	9.25	Call	Bond Future	2,818.0000	2,255.0000	(19.979)	0	0	0
2011/08/12	R213 2012/08/02	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/12	R213 2012/08/02	9.30	Call	Bond Future	3,189.0000	2,627.0000	(17.623)	0	0	0
2011/08/12	R213 2012/08/02	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/12	R213 2012/08/02	9.20	Call	Bond Future	2,443.0000	1,881.0000	(23.005)	0	0	0
2011/08/12	R213 2012/08/02	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/12	RZ02 2011/11/03			Bond Future	0.0050	0.0050	0.000	0.0000	0.0000	0
2011/08/12	RZ02 2011/11/03	1.00	Call	Bond Future	27,590.0000	27,590.0000	0.000	0	0	0
2011/08/12	RZ02 2011/11/03	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/12	RZ02 2011/11/03	1.05	Call	Bond Future	28,834.0000	28,834.0000	0.000	0	0	0
2011/08/12	RZ02 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/12	RZ02 2011/11/03	0.95	Call	Bond Future	26,333.0000	26,333.0000	0.000	0	0	0
2011/08/12	RZ02 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/12	RZ11 2011/11/03			Bond Future	0.7760	0.7700	(0.773)	0.0000	0.0000	0
2011/08/12	RZ11 2011/11/03	1.00	Call	Bond Future	1,226.0000	1,226.0000	0.000	0	0	0
2011/08/12	RZ11 2011/11/03	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/12	RZ11 2011/11/03	1.05	Call	Bond Future	1,491.0000	1,491.0000	0.000	0	0	0
2011/08/12	RZ11 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/12	RZ11 2011/11/03	0.95	Call	Bond Future	961.0000	961.0000	0.000	0	0	0
2011/08/12	RZ11 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/12	RZ12 2011/11/03			Bond Future	1.9230	1.9190	(0.208)	0.0000	0.0000	0
2011/08/12	RZ12 2011/11/03	2.00	Call	Bond Future	778.0000	778.0000	0.000	0	0	0
2011/08/12	RZ12 2011/11/03	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/12	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
2011/08/12	RZ12 2011/11/03	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/12	RZ12 2011/11/03	1.95	Call	Bond Future	298.0000	298.0000	0.000	0	0	0
2011/08/12	RZ12 2011/11/03	1.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/12	TRT1 2011/11/03			Index Future	362.3640	364.0240	0.458	0.0000	0.0000	0
2011/08/12	TRT1 2012/02/02			Index Future	367.2150	368.9020	0.459	0.0000	0.0000	0
<b>Total</b>										<b>275571.00</b>