



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 15/08/2011

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

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2011/08/15	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/15	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/15	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/15	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/15	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/15	AL7T 2011/11/03			Index Future	399.6480	401.6020	0.489	0.0000	0.0000	16
2011/08/15	AL7T 2012/02/02			Index Future	405.7330	407.7160	0.489	0.0000	0.0000	0
2011/08/15	ALBI 2011/11/03			Index Future	366.3480	367.7940	0.395	0.0000	0.0000	1,358
2011/08/15	ALBI 2012/02/02			Index Future	371.9260	373.3940	0.395	0.0000	0.0000	0
2011/08/15	C155 2011/08/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/15	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/15	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/15	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/15	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/15	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/15	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/15	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/15	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/15	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/15	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/15	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/08/15	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0
2011/08/15	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/15	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/15	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/15	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/15	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/15	CAAD 2011/09/19			Can-Do Future	0.0093	0.0124	33.333	0.0000	0.0000	22,388
2011/08/15	CAAE 2011/09/19			Can-Do Future	0.2482	0.2271	(8.501)	0.0000	0.0000	21,898
2011/08/15	CAAG 2011/10/24			Can-Do Future	7.2758	7.1827	(1.280)	0.0000	0.0000	0
2011/08/15	CAAG 2011/10/24	6.70	Call	Can-Do Future	616.0000	534.0000	(13.312)	0	0	0
2011/08/15	CAAG 2011/10/24	6.70	Put	Can-Do Future	40.0000	51.0000	27.500	0	0	0
2011/08/15	CAAG 2011/10/24	6.75	Call	Can-Do Future	575.0000	496.0000	(13.739)	0	0	0
2011/08/15	CAAG 2011/10/24	6.75	Put	Can-Do Future	49.0000	63.0000	28.571	0	0	0
2011/08/15	CAAG 2011/10/24	6.65	Call	Can-Do Future	657.0000	574.0000	(12.633)	0	0	0
2011/08/15	CAAG 2011/10/24	6.65	Put	Can-Do Future	31.0000	41.0000	32.258	0	0	0
2011/08/15	CAAG 2011/10/24	7.00	Put	Can-Do Future	123.0000	146.0000	18.699	0	0	0
2011/08/15	CAAG 2011/10/24	7.00	Call	Can-Do Future	399.0000	329.0000	(17.544)	0	0	14,286
2011/08/15	CAAG 2011/10/24	7.40	Put	Can-Do Future	332.0000	378.0000	13.855	0	0	0
2011/08/15	CAAG 2011/10/24	7.40	Call	Can-Do Future	208.0000	161.0000	(22.596)	0	0	6,757
2011/08/15	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/15	CRD1 2011/11/03			Index Future	165.0850	165.5830	0.302	0.0000	0.0000	0
2011/08/15	CRD1 2012/02/02			Index Future	167.2950	167.8020	0.303	0.0000	0.0000	0
2011/08/15	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/15	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/08/15	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/15	GOVI 2011/11/03			GOVI	367.2520	368.6950	0.393	0.0000	0.0000	162
2011/08/15	GOVI 2011/11/03	357.00	Call	GOVI	102,520.0000	116,950.0000	14.075	0	0	0
2011/08/15	GOVI 2011/11/03	357.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/08/15	GOVI 2011/11/03	357.01	Call	GOVI	102,420.0000	116,850.0000	14.089	0	0	0
2011/08/15	GOVI 2011/11/03	357.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/08/15	GOVI 2011/11/03	356.99	Call	GOVI	102,620.0000	117,050.0000	14.062	0	0	0
2011/08/15	GOVI 2011/11/03	356.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/08/15	GOVI 2012/02/02			GOVI	372.8440	374.3090	0.393	0.0000	0.0000	0
2011/08/15	GOVI 2012/02/02	369.00	Call	GOVI	38,440.0000	53,090.0000	38.111	0	0	0
2011/08/15	GOVI 2012/02/02	369.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/08/15	GOVI 2012/02/02	369.01	Call	GOVI	38,340.0000	52,990.0000	38.211	0	0	0
2011/08/15	GOVI 2012/02/02	369.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/08/15	GOVI 2012/02/02	368.99	Call	GOVI	38,540.0000	53,190.0000	38.012	0	0	0
2011/08/15	GOVI 2012/02/02	368.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/08/15	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/08/15	IGOV 2011/11/03			Index Future	161.8190	162.1110	0.180	0.0000	0.0000	83
2011/08/15	IGOV 2012/02/02			Index Future	164.2830	164.5790	0.180	0.0000	0.0000	0
2011/08/15	ILBI 2012/02/02			Index Future	450.5230	451.2520	0.162	0.0000	0.0000	29
2011/08/15	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/08/15	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/08/15	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/08/15	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/08/15	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/08/15	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/08/15	JBAF 2011/08/17			Jibar Tradeable Future	5.6000	5.6000	0.000	0.0000	0.0000	0

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2011/08/15	JBAF 2011/09/21			Jibar Tradeable Future	5.5900	5.5900	0.000	0.0000	0.0000	17,600
2011/08/15	JBAF 2011/10/19			Jibar Tradeable Future	5.5900	5.5900	0.000	0.0000	0.0000	400
2011/08/15	JBAF 2011/11/16			Jibar Tradeable Future	5.5900	5.5900	0.000	0.0000	0.0000	1,000
2011/08/15	JBAF 2011/12/21			Jibar Tradeable Future	5.6000	5.6000	0.000	0.0000	0.0000	5,541
2011/08/15	JBAF 2012/01/18			Jibar Tradeable Future	5.6100	5.6100	0.000	0.0000	0.0000	0
2011/08/15	JBAF 2012/03/20			Jibar Tradeable Future	5.6500	5.6500	0.000	0.0000	0.0000	1,340
2011/08/15	JBAF 2012/06/20			Jibar Tradeable Future	5.7400	5.7400	0.000	0.0000	0.0000	2,890
2011/08/15	JBAF 2012/09/19			Jibar Tradeable Future	5.9000	5.9000	0.000	0.0000	0.0000	44,710
2011/08/15	JBAF 2012/12/19			Jibar Tradeable Future	6.1100	6.1100	0.000	0.0000	0.0000	490
2011/08/15	JBAF 2013/03/20			Jibar Tradeable Future	6.3400	6.3400	0.000	0.0000	0.0000	290
2011/08/15	JBAF 2013/06/19			Jibar Tradeable Future	6.5600	6.5600	0.000	0.0000	0.0000	1,250
2011/08/15	JN02 2011/11/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/08/15	JN02 2011/11/03	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/15	JN02 2011/11/03	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/15	JN02 2011/11/03	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/15	JN02 2011/11/03	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/08/15	JN02 2011/11/03	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/08/15	JN02 2011/11/03	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/15	JN05 2011/11/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/08/15	JN05 2011/11/03	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/15	JN05 2011/11/03	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/15	JN05 2011/11/03	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/15	JN05 2011/11/03	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/08/15	JN05 2011/11/03	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/08/15	JN05 2011/11/03	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/15	JN10 2011/11/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/08/15	JN10 2011/11/03	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/15	JN10 2011/11/03	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/15	JN10 2011/11/03	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/15	JN10 2011/11/03	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/08/15	JN10 2011/11/03	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/08/15	JN10 2011/11/03	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0

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2011/08/15	OTH1 2011/11/03			Index Future	361.0960	362.5530	0.403	0.0000	0.0000	0
2011/08/15	OTH1 2012/02/02			Index Future	366.5950	368.0730	0.403	0.0000	0.0000	0
2011/08/15	R157 2011/11/03			Bond Future	7.0710	6.9890	(1.160)	0.0000	0.0000	16,175
2011/08/15	R157 2011/11/03	8.25	Call	Bond Future	4,338.0000	4,642.0000	7.008	0	0	0
2011/08/15	R157 2011/11/03	8.25	Put	Bond Future	11.0000	6.0000	(45.455)	0	0	0
2011/08/15	R157 2011/11/03	8.30	Call	Bond Future	4,515.0000	4,820.0000	6.755	0	0	0
2011/08/15	R157 2011/11/03	8.30	Put	Bond Future	9.0000	5.0000	(44.444)	0	0	0
2011/08/15	R157 2011/11/03	8.20	Call	Bond Future	4,161.0000	4,464.0000	7.282	0	0	0
2011/08/15	R157 2011/11/03	8.20	Put	Bond Future	13.0000	8.0000	(38.462)	0	0	0
2011/08/15	R157 2011/11/03	6.55	Put	Bond Future	2,102.0000	1,834.0000	(12.750)	0	0	0
2011/08/15	R157 2011/11/03	6.55	Call	Bond Future	125.0000	166.0000	32.800	0	0	1,200
2011/08/15	R157 2011/11/03	7.00	Put	Bond Future	874.0000	700.0000	(19.908)	0	0	0
2011/08/15	R157 2011/11/03	7.00	Call	Bond Future	607.0000	741.0000	22.076	0	0	400
2011/08/15	R157 2011/11/03	7.10	Call	Bond Future	793.0000	953.0000	20.177	0	0	0
2011/08/15	R157 2011/11/03	7.10	Put	Bond Future	684.0000	536.0000	(21.637)	0	0	400
2011/08/15	R157 2011/11/03	7.55	Call	Bond Future	1,961.0000	2,215.0000	12.953	0	0	0
2011/08/15	R157 2011/11/03	7.55	Put	Bond Future	179.0000	124.0000	(30.726)	0	0	1,200
2011/08/15	R157 2012/02/02			Bond Future	7.1510	7.0630	(1.231)	0.0000	0.0000	0
2011/08/15	R157 2012/02/02	8.50	Call	Bond Future	4,726.0000	5,011.0000	6.030	0	0	0
2011/08/15	R157 2012/02/02	8.50	Put	Bond Future	110.0000	86.0000	(21.818)	0	0	0
2011/08/15	R157 2012/02/02	8.55	Call	Bond Future	4,882.0000	5,169.0000	5.879	0	0	0
2011/08/15	R157 2012/02/02	8.55	Put	Bond Future	99.0000	77.0000	(22.222)	0	0	0
2011/08/15	R157 2012/02/02	8.45	Call	Bond Future	4,571.0000	4,853.0000	6.169	0	0	0
2011/08/15	R157 2012/02/02	8.45	Put	Bond Future	122.0000	95.0000	(22.131)	0	0	0
2011/08/15	R157 2012/05/03			Bond Future	7.2470	7.1510	(1.325)	0.0000	0.0000	0
2011/08/15	R157 2012/05/03	8.25	Call	Bond Future	3,606.0000	3,859.0000	7.016	0	0	0
2011/08/15	R157 2012/05/03	8.25	Put	Bond Future	390.0000	329.0000	(15.641)	0	0	0
2011/08/15	R157 2012/05/03	8.30	Call	Bond Future	3,738.0000	3,994.0000	6.849	0	0	0
2011/08/15	R157 2012/05/03	8.30	Put	Bond Future	365.0000	307.0000	(15.890)	0	0	0
2011/08/15	R157 2012/05/03	8.20	Call	Bond Future	3,476.0000	3,726.0000	7.192	0	0	0
2011/08/15	R157 2012/05/03	8.20	Put	Bond Future	418.0000	354.0000	(15.311)	0	0	0
2011/08/15	R157 2012/08/02			Bond Future	7.3660	7.2590	(1.453)	0.0000	0.0000	0
2011/08/15	R157 2012/08/02	8.00	Call	Bond Future	2,817.0000	3,034.0000	7.703	0	0	0
2011/08/15	R157 2012/08/02	8.00	Put	Bond Future	924.0000	818.0000	(11.472)	0	0	0

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2011/08/15	R157 2012/08/02	8.05	Call	Bond Future	2,922.0000	3,143.0000	7.563	0	0	0
2011/08/15	R157 2012/08/02	8.05	Put	Bond Future	882.0000	779.0000	(11.678)	0	0	0
2011/08/15	R157 2012/08/02	7.95	Call	Bond Future	2,713.0000	2,926.0000	7.851	0	0	0
2011/08/15	R157 2012/08/02	7.95	Put	Bond Future	968.0000	858.0000	(11.364)	0	0	0
2011/08/15	R186 2011/11/03			Bond Future	8.4400	8.3770	(0.746)	0.0000	0.0000	25,308
2011/08/15	R186 2011/11/03	9.00	Call	Bond Future	5,803.0000	6,271.0000	8.065	0	0	0
2011/08/15	R186 2011/11/03	9.00	Put	Bond Future	651.0000	518.0000	(20.430)	0	0	0
2011/08/15	R186 2011/11/03	9.05	Call	Bond Future	6,167.0000	6,647.0000	7.783	0	0	0
2011/08/15	R186 2011/11/03	9.05	Put	Bond Future	572.0000	451.0000	(21.154)	0	0	0
2011/08/15	R186 2011/11/03	8.95	Call	Bond Future	5,446.0000	5,900.0000	8.336	0	0	0
2011/08/15	R186 2011/11/03	8.95	Put	Bond Future	741.0000	594.0000	(19.838)	0	0	0
2011/08/15	R186 2011/11/03	8.75	Put	Bond Future	1,207.0000	998.0000	(17.316)	0	0	0
2011/08/15	R186 2011/11/03	8.75	Call	Bond Future	4,100.0000	4,492.0000	9.561	0	0	5,600
2011/08/15	R186 2011/11/03	8.10	Put	Bond Future	4,351.0000	3,900.0000	(10.365)	0	0	0
2011/08/15	R186 2011/11/03	8.10	Call	Bond Future	1,054.0000	1,204.0000	14.231	0	0	1,275
2011/08/15	R186 2011/11/03	8.35	Put	Bond Future	2,810.0000	2,449.0000	(12.847)	0	0	0
2011/08/15	R186 2011/11/03	8.35	Call	Bond Future	1,950.0000	2,190.0000	12.308	0	0	425
2011/08/15	R186 2011/11/03	8.55	Call	Bond Future	2,921.0000	3,239.0000	10.887	0	0	0
2011/08/15	R186 2011/11/03	8.55	Put	Bond Future	1,882.0000	1,599.0000	(15.037)	0	0	425
2011/08/15	R186 2011/11/03	9.10	Call	Bond Future	6,537.0000	7,029.0000	7.526	0	0	0
2011/08/15	R186 2011/11/03	9.10	Put	Bond Future	500.0000	391.0000	(21.800)	0	0	1,275
2011/08/15	R186 2012/02/02			Bond Future	8.5100	8.4450	(0.764)	0.0000	0.0000	2,500
2011/08/15	R186 2012/02/02	9.00	Call	Bond Future	6,364.0000	6,768.0000	6.348	0	0	0
2011/08/15	R186 2012/02/02	9.00	Put	Bond Future	1,916.0000	1,711.0000	(10.699)	0	0	0
2011/08/15	R186 2012/02/02	9.05	Call	Bond Future	6,672.0000	7,086.0000	6.205	0	0	0
2011/08/15	R186 2012/02/02	9.05	Put	Bond Future	1,784.0000	1,589.0000	(10.930)	0	0	0
2011/08/15	R186 2012/02/02	8.95	Call	Bond Future	6,061.0000	6,454.0000	6.484	0	0	0
2011/08/15	R186 2012/02/02	8.95	Put	Bond Future	2,056.0000	1,840.0000	(10.506)	0	0	0
2011/08/15	R186 2012/05/03			Bond Future	8.5860	8.5190	(0.780)	0.0000	0.0000	0
2011/08/15	R186 2012/05/03	9.00	Call	Bond Future	6,769.0000	7,146.0000	5.570	0	0	0
2011/08/15	R186 2012/05/03	9.00	Put	Bond Future	3,063.0000	2,824.0000	(7.803)	0	0	0
2011/08/15	R186 2012/05/03	9.05	Call	Bond Future	7,050.0000	7,436.0000	5.475	0	0	0
2011/08/15	R186 2012/05/03	9.05	Put	Bond Future	2,908.0000	2,678.0000	(7.909)	0	0	0
2011/08/15	R186 2012/05/03	8.95	Call	Bond Future	6,492.0000	6,860.0000	5.669	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
2011/08/15	R186 2012/05/03	8.95	Put	Bond Future	3,224.0000	2,976.0000	(7.692)	0	0	0
2011/08/15	R186 2012/08/02			Bond Future	8.6680	8.5990	(0.796)	0.0000	0.0000	0
2011/08/15	R186 2012/08/02	8.75	Call	Bond Future	5,508.0000	5,831.0000	5.864	0	0	0
2011/08/15	R186 2012/08/02	8.75	Put	Bond Future	4,774.0000	4,475.0000	(6.263)	0	0	0
2011/08/15	R186 2012/08/02	8.80	Call	Bond Future	5,757.0000	6,090.0000	5.784	0	0	0
2011/08/15	R186 2012/08/02	8.80	Put	Bond Future	4,579.0000	4,289.0000	(6.333)	0	0	0
2011/08/15	R186 2012/08/02	8.70	Call	Bond Future	5,267.0000	5,582.0000	5.981	0	0	0
2011/08/15	R186 2012/08/02	8.70	Put	Bond Future	4,980.0000	4,672.0000	(6.185)	0	0	0
2011/08/15	R189 2011/11/03			Bond Future	213.2854	213.5253	0.112	0.0000	0.0000	0
2011/08/15	R189 2011/11/03	212.00	Call	Bond Future	1,285.0000	1,525.0000	18.677	0	0	0
2011/08/15	R189 2011/11/03	212.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/15	R189 2011/11/03	212.05	Call	Bond Future	1,235.0000	1,475.0000	19.433	0	0	0
2011/08/15	R189 2011/11/03	212.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/15	R189 2011/11/03	211.95	Call	Bond Future	1,335.0000	1,575.0000	17.978	0	0	0
2011/08/15	R189 2011/11/03	211.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/15	R197 2011/11/03			Bond Future	244.0877	244.1041	0.007	0.0000	0.0000	183
2011/08/15	R197 2011/11/03	238.50	Call	Bond Future	5,588.0000	5,604.0000	0.286	0	0	0
2011/08/15	R197 2011/11/03	238.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/15	R197 2011/11/03	238.55	Call	Bond Future	5,538.0000	5,554.0000	0.289	0	0	0
2011/08/15	R197 2011/11/03	238.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/15	R197 2011/11/03	238.45	Call	Bond Future	5,638.0000	5,654.0000	0.284	0	0	0
2011/08/15	R197 2011/11/03	238.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/15	R201 2011/11/03			Bond Future	6.7380	6.6670	(1.054)	0.0000	0.0000	1,348
2011/08/15	R201 2011/11/03	8.00	Call	Bond Future	3,548.0000	3,749.0000	5.665	0	0	0
2011/08/15	R201 2011/11/03	8.00	Put	Bond Future	6.0000	3.0000	(50.000)	0	0	0
2011/08/15	R201 2011/11/03	8.05	Call	Bond Future	3,684.0000	3,886.0000	5.483	0	0	0
2011/08/15	R201 2011/11/03	8.05	Put	Bond Future	5.0000	3.0000	(40.000)	0	0	0
2011/08/15	R201 2011/11/03	7.95	Call	Bond Future	3,412.0000	3,613.0000	5.891	0	0	0
2011/08/15	R201 2011/11/03	7.95	Put	Bond Future	7.0000	5.0000	(28.571)	0	0	0
2011/08/15	R201 2012/02/02			Bond Future	6.7940	6.7160	(1.148)	0.0000	0.0000	0
2011/08/15	R201 2012/02/02	8.25	Call	Bond Future	3,810.0000	4,007.0000	5.171	0	0	0
2011/08/15	R201 2012/02/02	8.25	Put	Bond Future	40.0000	30.0000	(25.000)	0	0	0
2011/08/15	R201 2012/02/02	8.30	Call	Bond Future	3,932.0000	4,130.0000	5.036	0	0	0

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2011/08/15	R201 2012/02/02	8.30	Put	Bond Future	35.0000	27.0000	(22.857)	0	0	0
2011/08/15	R201 2012/02/02	8.20	Call	Bond Future	3,689.0000	3,885.0000	5.313	0	0	0
2011/08/15	R201 2012/02/02	8.20	Put	Bond Future	46.0000	35.0000	(23.913)	0	0	0
2011/08/15	R201 2012/05/03			Bond Future	6.8690	6.7830	(1.252)	0.0000	0.0000	0
2011/08/15	R201 2012/05/03	7.75	Call	Bond Future	2,423.0000	2,587.0000	6.768	0	0	0
2011/08/15	R201 2012/05/03	7.75	Put	Bond Future	311.0000	266.0000	(14.469)	0	0	0
2011/08/15	R201 2012/05/03	7.80	Call	Bond Future	2,520.0000	2,687.0000	6.627	0	0	0
2011/08/15	R201 2012/05/03	7.80	Put	Bond Future	290.0000	247.0000	(14.828)	0	0	0
2011/08/15	R201 2012/05/03	7.70	Call	Bond Future	2,327.0000	2,489.0000	6.962	0	0	0
2011/08/15	R201 2012/05/03	7.70	Put	Bond Future	333.0000	286.0000	(14.114)	0	0	0
2011/08/15	R201 2012/08/02			Bond Future	6.9720	6.8750	(1.391)	0.0000	0.0000	0
2011/08/15	R201 2012/08/02	7.50	Call	Bond Future	1,802.0000	1,942.0000	7.769	0	0	0
2011/08/15	R201 2012/08/02	7.50	Put	Bond Future	646.0000	572.0000	(11.455)	0	0	0
2011/08/15	R201 2012/08/02	7.55	Call	Bond Future	1,881.0000	2,024.0000	7.602	0	0	0
2011/08/15	R201 2012/08/02	7.55	Put	Bond Future	616.0000	545.0000	(11.526)	0	0	0
2011/08/15	R201 2012/08/02	7.45	Call	Bond Future	1,724.0000	1,862.0000	8.005	0	0	0
2011/08/15	R201 2012/08/02	7.45	Put	Bond Future	677.0000	600.0000	(11.374)	0	0	0
2011/08/15	R202 2011/11/03			Bond Future	183.8063	183.8185	0.007	0.0000	0.0000	24,666
2011/08/15	R202 2011/11/03	0.50	Call	Bond Future	183,306.0000	183,319.0000	0.007	0	0	0
2011/08/15	R202 2011/11/03	0.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/15	R202 2011/11/03	0.55	Call	Bond Future	183,256.0000	183,269.0000	0.007	0	0	0
2011/08/15	R202 2011/11/03	0.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/15	R202 2011/11/03	0.45	Call	Bond Future	183,356.0000	183,369.0000	0.007	0	0	0
2011/08/15	R202 2011/11/03	0.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/15	R202 2012/02/02			Bond Future	183.9403	183.9526	0.007	0.0000	0.0000	0
2011/08/15	R202 2012/02/02	177.00	Call	Bond Future	6,940.0000	6,953.0000	0.187	0	0	0
2011/08/15	R202 2012/02/02	177.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/15	R202 2012/02/02	177.05	Call	Bond Future	6,890.0000	6,903.0000	0.189	0	0	0
2011/08/15	R202 2012/02/02	177.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/15	R202 2012/02/02	176.95	Call	Bond Future	6,990.0000	7,003.0000	0.186	0	0	0
2011/08/15	R202 2012/02/02	176.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/15	R203 2011/11/03			Bond Future	7.7390	7.6700	(0.892)	0.0000	0.0000	2,133
2011/08/15	R203 2011/11/03	8.50	Call	Bond Future	3,620.0000	3,912.0000	8.066	0	0	0

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2011/08/15	R203 2011/11/03	8.50	Put	Bond Future	116.0000	82.0000	(29.310)	0	0	0
2011/08/15	R203 2011/11/03	8.55	Call	Bond Future	3,827.0000	4,124.0000	7.761	0	0	0
2011/08/15	R203 2011/11/03	8.55	Put	Bond Future	98.0000	69.0000	(29.592)	0	0	0
2011/08/15	R203 2011/11/03	8.45	Call	Bond Future	3,416.0000	3,703.0000	8.402	0	0	0
2011/08/15	R203 2011/11/03	8.45	Put	Bond Future	137.0000	99.0000	(27.737)	0	0	0
2011/08/15	R203 2012/02/02			Bond Future	7.8300	7.7570	(0.932)	0.0000	0.0000	0
2011/08/15	R203 2012/02/02	8.75	Call	Bond Future	4,442.0000	4,713.0000	6.101	0	0	0
2011/08/15	R203 2012/02/02	8.75	Put	Bond Future	388.0000	328.0000	(15.464)	0	0	0
2011/08/15	R203 2012/02/02	8.80	Call	Bond Future	4,629.0000	4,903.0000	5.919	0	0	0
2011/08/15	R203 2012/02/02	8.80	Put	Bond Future	360.0000	304.0000	(15.556)	0	0	0
2011/08/15	R203 2012/02/02	8.70	Call	Bond Future	4,262.0000	4,528.0000	6.241	0	0	0
2011/08/15	R203 2012/02/02	8.70	Put	Bond Future	423.0000	358.0000	(15.366)	0	0	0
2011/08/15	R203 2012/05/03			Bond Future	7.9300	7.8520	(0.984)	0.0000	0.0000	0
2011/08/15	R203 2012/05/03	8.75	Call	Bond Future	4,243.0000	4,494.0000	5.916	0	0	0
2011/08/15	R203 2012/05/03	8.75	Put	Bond Future	766.0000	678.0000	(11.488)	0	0	0
2011/08/15	R203 2012/05/03	8.80	Call	Bond Future	4,405.0000	4,660.0000	5.789	0	0	0
2011/08/15	R203 2012/05/03	8.80	Put	Bond Future	721.0000	637.0000	(11.650)	0	0	0
2011/08/15	R203 2012/05/03	8.70	Call	Bond Future	4,083.0000	4,330.0000	6.049	0	0	0
2011/08/15	R203 2012/05/03	8.70	Put	Bond Future	814.0000	722.0000	(11.302)	0	0	0
2011/08/15	R203 2012/08/02			Bond Future	8.0440	7.9610	(1.032)	0.0000	0.0000	0
2011/08/15	R203 2012/08/02	8.50	Call	Bond Future	3,196.0000	3,415.0000	6.852	0	0	0
2011/08/15	R203 2012/08/02	8.50	Put	Bond Future	1,328.0000	1,202.0000	(9.488)	0	0	0
2011/08/15	R203 2012/08/02	8.55	Call	Bond Future	3,338.0000	3,561.0000	6.681	0	0	0
2011/08/15	R203 2012/08/02	8.55	Put	Bond Future	1,268.0000	1,146.0000	(9.621)	0	0	0
2011/08/15	R203 2012/08/02	8.45	Call	Bond Future	3,058.0000	3,272.0000	6.998	0	0	0
2011/08/15	R203 2012/08/02	8.45	Put	Bond Future	1,393.0000	1,262.0000	(9.404)	0	0	0
2011/08/15	R204 2011/11/03			Bond Future	7.9890	7.9150	(0.926)	0.0000	0.0000	2,872
2011/08/15	R204 2011/11/03	8.75	Call	Bond Future	4,125.0000	4,478.0000	8.558	0	0	0
2011/08/15	R204 2011/11/03	8.75	Put	Bond Future	153.0000	109.0000	(28.758)	0	0	0
2011/08/15	R204 2011/11/03	8.80	Call	Bond Future	4,356.0000	4,715.0000	8.242	0	0	0
2011/08/15	R204 2011/11/03	8.80	Put	Bond Future	130.0000	92.0000	(29.231)	0	0	0
2011/08/15	R204 2011/11/03	8.70	Call	Bond Future	3,897.0000	4,243.0000	8.879	0	0	0
2011/08/15	R204 2011/11/03	8.70	Put	Bond Future	180.0000	129.0000	(28.333)	0	0	0
2011/08/15	R204 2012/02/02			Bond Future	8.0750	7.9970	(0.966)	0.0000	0.0000	0

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2011/08/15	R204 2012/02/02	9.00	Call	Bond Future	5,091.0000	5,424.0000	6.541	0	0	0
2011/08/15	R204 2012/02/02	9.00	Put	Bond Future	437.0000	365.0000	(16.476)	0	0	0
2011/08/15	R204 2012/02/02	9.05	Call	Bond Future	5,298.0000	5,636.0000	6.380	0	0	0
2011/08/15	R204 2012/02/02	9.05	Put	Bond Future	400.0000	333.0000	(16.750)	0	0	0
2011/08/15	R204 2012/02/02	8.95	Call	Bond Future	4,886.0000	5,214.0000	6.713	0	0	0
2011/08/15	R204 2012/02/02	8.95	Put	Bond Future	477.0000	399.0000	(16.352)	0	0	0
2011/08/15	R204 2012/05/03			Bond Future	8.1720	8.0900	(1.003)	0.0000	0.0000	0
2011/08/15	R204 2012/05/03	8.75	Call	Bond Future	4,124.0000	4,400.0000	6.693	0	0	0
2011/08/15	R204 2012/05/03	8.75	Put	Bond Future	1,280.0000	1,144.0000	(10.625)	0	0	0
2011/08/15	R204 2012/05/03	8.80	Call	Bond Future	4,295.0000	4,577.0000	6.566	0	0	0
2011/08/15	R204 2012/05/03	8.80	Put	Bond Future	1,210.0000	1,080.0000	(10.744)	0	0	0
2011/08/15	R204 2012/05/03	8.70	Call	Bond Future	3,955.0000	4,226.0000	6.852	0	0	0
2011/08/15	R204 2012/05/03	8.70	Put	Bond Future	1,353.0000	1,212.0000	(10.421)	0	0	0
2011/08/15	R204 2012/08/02			Bond Future	8.2820	8.1960	(1.038)	0.0000	0.0000	0
2011/08/15	R204 2012/08/02	8.50	Call	Bond Future	3,096.0000	3,331.0000	7.590	0	0	0
2011/08/15	R204 2012/08/02	8.50	Put	Bond Future	2,049.0000	1,867.0000	(8.882)	0	0	0
2011/08/15	R204 2012/08/02	8.55	Call	Bond Future	3,244.0000	3,486.0000	7.460	0	0	0
2011/08/15	R204 2012/08/02	8.55	Put	Bond Future	1,959.0000	1,784.0000	(8.933)	0	0	0
2011/08/15	R204 2012/08/02	8.45	Call	Bond Future	2,952.0000	3,181.0000	7.757	0	0	0
2011/08/15	R204 2012/08/02	8.45	Put	Bond Future	2,144.0000	1,956.0000	(8.769)	0	0	0
2011/08/15	R206 2011/11/03			Bond Future	6.4300	6.3410	(1.384)	0.0000	0.0000	12,577
2011/08/15	R206 2011/11/03	7.75	Call	Bond Future	2,648.0000	2,828.0000	6.798	0	0	0
2011/08/15	R206 2011/11/03	7.75	Put	Bond Future	3.0000	1.0000	(66.667)	0	0	0
2011/08/15	R206 2011/11/03	7.80	Call	Bond Future	2,746.0000	2,927.0000	6.591	0	0	0
2011/08/15	R206 2011/11/03	7.80	Put	Bond Future	2.0000	1.0000	(50.000)	0	0	0
2011/08/15	R206 2011/11/03	7.70	Call	Bond Future	2,550.0000	2,730.0000	7.059	0	0	0
2011/08/15	R206 2011/11/03	7.70	Put	Bond Future	3.0000	2.0000	(33.333)	0	0	0
2011/08/15	R206 2012/02/02			Bond Future	6.4640	6.3620	(1.578)	0.0000	0.0000	0
2011/08/15	R206 2012/02/02	8.00	Call	Bond Future	2,765.0000	2,944.0000	6.474	0	0	0
2011/08/15	R206 2012/02/02	8.00	Put	Bond Future	25.0000	18.0000	(28.000)	0	0	0
2011/08/15	R206 2012/02/02	8.05	Call	Bond Future	2,850.0000	3,029.0000	6.281	0	0	0
2011/08/15	R206 2012/02/02	8.05	Put	Bond Future	22.0000	16.0000	(27.273)	0	0	0
2011/08/15	R206 2012/02/02	7.95	Call	Bond Future	2,680.0000	2,858.0000	6.642	0	0	0
2011/08/15	R206 2012/02/02	7.95	Put	Bond Future	27.0000	20.0000	(25.926)	0	0	0

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2011/08/15	R206 2012/05/03			Bond Future	6.5280	6.4100	(1.808)	0.0000	0.0000	0
2011/08/15	R206 2012/05/03	7.50	Call	Bond Future	1,736.0000	1,887.0000	8.698	0	0	0
2011/08/15	R206 2012/05/03	7.50	Put	Bond Future	205.0000	168.0000	(18.049)	0	0	0
2011/08/15	R206 2012/05/03	7.55	Call	Bond Future	1,803.0000	1,955.0000	8.430	0	0	0
2011/08/15	R206 2012/05/03	7.55	Put	Bond Future	194.0000	158.0000	(18.557)	0	0	0
2011/08/15	R206 2012/05/03	7.45	Call	Bond Future	1,673.0000	1,821.0000	8.846	0	0	0
2011/08/15	R206 2012/05/03	7.45	Put	Bond Future	220.0000	180.0000	(18.182)	0	0	0
2011/08/15	R206 2012/08/02			Bond Future	6.6300	6.4900	(2.112)	0.0000	0.0000	0
2011/08/15	R206 2012/08/02	7.25	Call	Bond Future	1,196.0000	1,329.0000	11.120	0	0	0
2011/08/15	R206 2012/08/02	7.25	Put	Bond Future	357.0000	299.0000	(16.246)	0	0	0
2011/08/15	R206 2012/08/02	7.30	Call	Bond Future	1,247.0000	1,382.0000	10.826	0	0	0
2011/08/15	R206 2012/08/02	7.30	Put	Bond Future	340.0000	284.0000	(16.471)	0	0	0
2011/08/15	R206 2012/08/02	7.20	Call	Bond Future	1,147.0000	1,277.0000	11.334	0	0	0
2011/08/15	R206 2012/08/02	7.20	Put	Bond Future	375.0000	314.0000	(16.267)	0	0	0
2011/08/15	R207 2011/11/03			Bond Future	8.1070	8.0390	(0.839)	0.0000	0.0000	7,499
2011/08/15	R207 2011/11/03	8.75	Call	Bond Future	3,820.0000	4,149.0000	8.613	0	0	0
2011/08/15	R207 2011/11/03	8.75	Put	Bond Future	236.0000	175.0000	(25.847)	0	0	0
2011/08/15	R207 2011/11/03	8.80	Call	Bond Future	4,057.0000	4,394.0000	8.307	0	0	0
2011/08/15	R207 2011/11/03	8.80	Put	Bond Future	201.0000	149.0000	(25.871)	0	0	0
2011/08/15	R207 2011/11/03	8.70	Call	Bond Future	3,586.0000	3,908.0000	8.979	0	0	0
2011/08/15	R207 2011/11/03	8.70	Put	Bond Future	274.0000	207.0000	(24.453)	0	0	0
2011/08/15	R207 2011/11/03	7.90	Put	Bond Future	1,954.0000	1,692.0000	(13.408)	0	0	0
2011/08/15	R207 2011/11/03	7.90	Call	Bond Future	763.0000	890.0000	16.645	0	0	2,000
2011/08/15	R207 2011/11/03	8.15	Call	Bond Future	1,410.0000	1,606.0000	13.901	0	0	0
2011/08/15	R207 2011/11/03	8.15	Put	Bond Future	1,165.0000	971.0000	(16.652)	0	0	2,000
2011/08/15	R207 2011/11/03	8.35	Call	Bond Future	2,098.0000	2,346.0000	11.821	0	0	0
2011/08/15	R207 2011/11/03	8.35	Put	Bond Future	723.0000	582.0000	(19.502)	0	0	2,000
2011/08/15	R207 2011/11/03	7.30	Put	Bond Future	4,838.0000	4,468.0000	(7.648)	0	0	0
2011/08/15	R207 2011/11/03	7.30	Call	Bond Future	85.0000	105.0000	23.529	0	0	900
2011/08/15	R207 2011/11/03	7.75	Put	Bond Future	2,557.0000	2,257.0000	(11.732)	0	0	0
2011/08/15	R207 2011/11/03	7.75	Call	Bond Future	490.0000	580.0000	18.367	0	0	300
2011/08/15	R207 2011/11/03	7.95	Put	Bond Future	1,775.0000	1,526.0000	(14.028)	0	0	300
2011/08/15	R207 2011/11/03	7.95	Call	Bond Future	873.0000	1,013.0000	16.037	0	0	0
2011/08/15	R207 2011/11/03	8.40	Call	Bond Future	2,291.0000	2,552.0000	11.392	0	0	0

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2011/08/15	R207 2011/11/03	8.40	Put	Bond Future	636.0000	508.0000	(20.126)	0	0	900
2011/08/15	R207 2012/02/02			Bond Future	8.1880	8.1170	(0.867)	0.0000	0.0000	0
2011/08/15	R207 2012/02/02	9.00	Call	Bond Future	4,994.0000	5,303.0000	6.187	0	0	0
2011/08/15	R207 2012/02/02	9.00	Put	Bond Future	614.0000	527.0000	(14.169)	0	0	0
2011/08/15	R207 2012/02/02	9.05	Call	Bond Future	5,207.0000	5,522.0000	6.050	0	0	0
2011/08/15	R207 2012/02/02	9.05	Put	Bond Future	565.0000	485.0000	(14.159)	0	0	0
2011/08/15	R207 2012/02/02	8.95	Call	Bond Future	4,784.0000	5,087.0000	6.334	0	0	0
2011/08/15	R207 2012/02/02	8.95	Put	Bond Future	666.0000	573.0000	(13.964)	0	0	0
2011/08/15	R207 2012/05/03			Bond Future	8.2800	8.2060	(0.894)	0.0000	0.0000	0
2011/08/15	R207 2012/05/03	8.75	Call	Bond Future	4,072.0000	4,327.0000	6.262	0	0	0
2011/08/15	R207 2012/05/03	8.75	Put	Bond Future	1,576.0000	1,430.0000	(9.264)	0	0	0
2011/08/15	R207 2012/05/03	8.80	Call	Bond Future	4,248.0000	4,509.0000	6.144	0	0	0
2011/08/15	R207 2012/05/03	8.80	Put	Bond Future	1,491.0000	1,351.0000	(9.390)	0	0	0
2011/08/15	R207 2012/05/03	8.70	Call	Bond Future	3,899.0000	4,148.0000	6.386	0	0	0
2011/08/15	R207 2012/05/03	8.70	Put	Bond Future	1,664.0000	1,513.0000	(9.075)	0	0	0
2011/08/15	R207 2012/08/02			Bond Future	8.3830	8.3050	(0.930)	0.0000	0.0000	0
2011/08/15	R207 2012/08/02	8.75	Call	Bond Future	3,810.0000	4,058.0000	6.509	0	0	0
2011/08/15	R207 2012/08/02	8.75	Put	Bond Future	1,911.0000	1,749.0000	(8.477)	0	0	0
2011/08/15	R207 2012/08/02	8.80	Call	Bond Future	3,979.0000	4,233.0000	6.384	0	0	0
2011/08/15	R207 2012/08/02	8.80	Put	Bond Future	1,825.0000	1,669.0000	(8.548)	0	0	0
2011/08/15	R207 2012/08/02	8.70	Call	Bond Future	3,645.0000	3,888.0000	6.667	0	0	0
2011/08/15	R207 2012/08/02	8.70	Put	Bond Future	2,002.0000	1,835.0000	(8.342)	0	0	0
2011/08/15	R208 2011/11/03			Bond Future	8.1840	8.1010	(1.014)	0.0000	0.0000	6,767
2011/08/15	R208 2011/11/03	8.75	Call	Bond Future	3,703.0000	4,116.0000	11.153	0	0	0
2011/08/15	R208 2011/11/03	8.75	Put	Bond Future	344.0000	250.0000	(27.326)	0	0	0
2011/08/15	R208 2011/11/03	8.80	Call	Bond Future	3,946.0000	4,370.0000	10.745	0	0	0
2011/08/15	R208 2011/11/03	8.80	Put	Bond Future	297.0000	215.0000	(27.609)	0	0	0
2011/08/15	R208 2011/11/03	8.70	Call	Bond Future	3,464.0000	3,866.0000	11.605	0	0	0
2011/08/15	R208 2011/11/03	8.70	Put	Bond Future	395.0000	290.0000	(26.582)	0	0	0
2011/08/15	R208 2011/11/03	7.95	Put	Bond Future	2,222.0000	1,881.0000	(15.347)	0	0	0
2011/08/15	R208 2011/11/03	7.95	Call	Bond Future	785.0000	950.0000	21.019	0	0	1,995
2011/08/15	R208 2011/11/03	8.20	Put	Bond Future	1,353.0000	1,098.0000	(18.847)	0	0	0
2011/08/15	R208 2011/11/03	8.20	Call	Bond Future	1,450.0000	1,702.0000	17.379	0	0	665
2011/08/15	R208 2011/11/03	8.40	Call	Bond Future	2,159.0000	2,478.0000	14.775	0	0	0

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2011/08/15	R208 2011/11/03	8.40	Put	Bond Future	858.0000	670.0000	(21.911)	0	0	665
2011/08/15	R208 2011/11/03	8.90	Call	Bond Future	4,445.0000	4,886.0000	9.921	0	0	0
2011/08/15	R208 2011/11/03	8.90	Put	Bond Future	222.0000	157.0000	(29.279)	0	0	1,995
2011/08/15	R208 2012/02/02			Bond Future	8.2600	8.1730	(1.053)	0.0000	0.0000	0
2011/08/15	R208 2012/02/02	9.00	Call	Bond Future	5,021.0000	5,419.0000	7.927	0	0	0
2011/08/15	R208 2012/02/02	9.00	Put	Bond Future	757.0000	636.0000	(15.984)	0	0	0
2011/08/15	R208 2012/02/02	9.05	Call	Bond Future	5,243.0000	5,648.0000	7.725	0	0	0
2011/08/15	R208 2012/02/02	9.05	Put	Bond Future	700.0000	586.0000	(16.286)	0	0	0
2011/08/15	R208 2012/02/02	8.95	Call	Bond Future	4,802.0000	5,192.0000	8.122	0	0	0
2011/08/15	R208 2012/02/02	8.95	Put	Bond Future	818.0000	689.0000	(15.770)	0	0	0
2011/08/15	R208 2012/05/03			Bond Future	8.3430	8.2530	(1.079)	0.0000	0.0000	0
2011/08/15	R208 2012/05/03	9.00	Call	Bond Future	5,074.0000	5,440.0000	7.213	0	0	0
2011/08/15	R208 2012/05/03	9.00	Put	Bond Future	1,363.0000	1,205.0000	(11.592)	0	0	0
2011/08/15	R208 2012/05/03	9.05	Call	Bond Future	5,275.0000	5,648.0000	7.071	0	0	0
2011/08/15	R208 2012/05/03	9.05	Put	Bond Future	1,290.0000	1,139.0000	(11.705)	0	0	0
2011/08/15	R208 2012/05/03	8.95	Call	Bond Future	4,877.0000	5,236.0000	7.361	0	0	0
2011/08/15	R208 2012/05/03	8.95	Put	Bond Future	1,442.0000	1,277.0000	(11.442)	0	0	0
2011/08/15	R208 2012/08/02			Bond Future	8.4350	8.3410	(1.114)	0.0000	0.0000	0
2011/08/15	R208 2012/08/02	8.75	Call	Bond Future	3,929.0000	4,249.0000	8.145	0	0	0
2011/08/15	R208 2012/08/02	8.75	Put	Bond Future	2,169.0000	1,956.0000	(9.820)	0	0	0
2011/08/15	R208 2012/08/02	8.80	Call	Bond Future	4,110.0000	4,437.0000	7.956	0	0	0
2011/08/15	R208 2012/08/02	8.80	Put	Bond Future	2,075.0000	1,868.0000	(9.976)	0	0	0
2011/08/15	R208 2012/08/02	8.70	Call	Bond Future	3,754.0000	4,067.0000	8.338	0	0	0
2011/08/15	R208 2012/08/02	8.70	Put	Bond Future	2,271.0000	2,050.0000	(9.731)	0	0	0
2011/08/15	R209 2011/11/03			Bond Future	8.7360	8.7250	(0.126)	0.0000	0.0000	1,316
2011/08/15	R209 2011/11/03	8.75	Call	Bond Future	2,005.0000	2,015.0000	0.499	0	0	0
2011/08/15	R209 2011/11/03	8.75	Put	Bond Future	1,893.0000	1,815.0000	(4.120)	0	0	0
2011/08/15	R209 2011/11/03	8.80	Call	Bond Future	2,214.0000	2,228.0000	0.632	0	0	0
2011/08/15	R209 2011/11/03	8.80	Put	Bond Future	1,705.0000	1,631.0000	(4.340)	0	0	0
2011/08/15	R209 2011/11/03	8.70	Call	Bond Future	1,806.0000	1,814.0000	0.443	0	0	0
2011/08/15	R209 2011/11/03	8.70	Put	Bond Future	2,095.0000	2,015.0000	(3.819)	0	0	0
2011/08/15	R209 2012/02/02			Bond Future	8.7950	8.7840	(0.125)	0.0000	0.0000	0
2011/08/15	R209 2012/02/02	9.00	Call	Bond Future	3,952.0000	3,978.0000	0.658	0	0	0
2011/08/15	R209 2012/02/02	9.00	Put	Bond Future	2,359.0000	2,298.0000	(2.586)	0	0	0

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2011/08/15	R209 2012/02/02	9.05	Call	Bond Future	4,180.0000	4,208.0000	0.670	0	0	0
2011/08/15	R209 2012/02/02	9.05	Put	Bond Future	2,206.0000	2,147.0000	(2.675)	0	0	0
2011/08/15	R209 2012/02/02	8.95	Call	Bond Future	3,731.0000	3,755.0000	0.643	0	0	0
2011/08/15	R209 2012/02/02	8.95	Put	Bond Future	2,521.0000	2,458.0000	(2.499)	0	0	0
2011/08/15	R209 2012/05/03			Bond Future	8.8590	8.8470	(0.135)	0.0000	0.0000	0
2011/08/15	R209 2012/05/03	9.00	Call	Bond Future	4,420.0000	4,452.0000	0.724	0	0	0
2011/08/15	R209 2012/05/03	9.00	Put	Bond Future	3,332.0000	3,270.0000	(1.861)	0	0	0
2011/08/15	R209 2012/05/03	9.05	Call	Bond Future	4,634.0000	4,668.0000	0.734	0	0	0
2011/08/15	R209 2012/05/03	9.05	Put	Bond Future	3,166.0000	3,106.0000	(1.895)	0	0	0
2011/08/15	R209 2012/05/03	8.95	Call	Bond Future	4,212.0000	4,243.0000	0.736	0	0	0
2011/08/15	R209 2012/05/03	8.95	Put	Bond Future	3,507.0000	3,444.0000	(1.796)	0	0	0
2011/08/15	R209 2012/08/02			Bond Future	8.9260	8.9140	(0.134)	0.0000	0.0000	0
2011/08/15	R209 2012/08/02	9.25	Call	Bond Future	5,667.0000	5,706.0000	0.688	0	0	0
2011/08/15	R209 2012/08/02	9.25	Put	Bond Future	3,234.0000	3,181.0000	(1.639)	0	0	0
2011/08/15	R209 2012/08/02	9.30	Call	Bond Future	5,894.0000	5,935.0000	0.696	0	0	0
2011/08/15	R209 2012/08/02	9.30	Put	Bond Future	3,097.0000	3,046.0000	(1.647)	0	0	0
2011/08/15	R209 2012/08/02	9.20	Call	Bond Future	5,446.0000	5,485.0000	0.716	0	0	0
2011/08/15	R209 2012/08/02	9.20	Put	Bond Future	3,380.0000	3,327.0000	(1.568)	0	0	0
2011/08/15	R210 2011/11/03			Bond Future	135.7935	135.8029	0.007	0.0000	0.0000	600
2011/08/15	R210 2011/11/03	131.00	Call	Bond Future	4,793.0000	4,803.0000	0.209	0	0	0
2011/08/15	R210 2011/11/03	131.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/15	R210 2011/11/03	131.05	Call	Bond Future	4,743.0000	4,753.0000	0.211	0	0	0
2011/08/15	R210 2011/11/03	131.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/15	R210 2011/11/03	130.95	Call	Bond Future	4,843.0000	4,853.0000	0.206	0	0	0
2011/08/15	R210 2011/11/03	130.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/15	R211 2011/11/03			Bond Future	111.8687	111.8740	0.005	0.0000	0.0000	529
2011/08/15	R211 2011/11/03	1.25	Call	Bond Future	110,619.0000	110,624.0000	0.005	0	0	0
2011/08/15	R211 2011/11/03	1.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/15	R211 2011/11/03	1.30	Call	Bond Future	110,569.0000	110,574.0000	0.005	0	0	0
2011/08/15	R211 2011/11/03	1.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/15	R211 2011/11/03	1.20	Call	Bond Future	110,669.0000	110,674.0000	0.005	0	0	0
2011/08/15	R211 2011/11/03	1.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/15	R211 2012/02/02			Bond Future	112.2343	112.2395	0.005	0.0000	0.0000	0

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2011/08/15	R211 2012/02/02	110.50	Call	Bond Future	1,734.0000	1,739.0000	0.288	0	0	0
2011/08/15	R211 2012/02/02	110.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/15	R211 2012/02/02	110.55	Call	Bond Future	1,684.0000	1,689.0000	0.297	0	0	0
2011/08/15	R211 2012/02/02	110.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/15	R211 2012/02/02	110.45	Call	Bond Future	1,784.0000	1,789.0000	0.280	0	0	0
2011/08/15	R211 2012/02/02	110.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/15	R212 2011/11/03			Bond Future	110.4791	110.6370	0.143	0.0000	0.0000	2,667
2011/08/15	R212 2011/11/03	2.50	Call	Bond Future	107,979.0000	108,137.0000	0.146	0	0	0
2011/08/15	R212 2011/11/03	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/15	R212 2011/11/03	2.55	Call	Bond Future	107,929.0000	108,087.0000	0.146	0	0	0
2011/08/15	R212 2011/11/03	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/15	R212 2011/11/03	2.45	Call	Bond Future	108,029.0000	108,187.0000	0.146	0	0	0
2011/08/15	R212 2011/11/03	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/15	R212 2012/02/02			Bond Future	110.6930	110.8531	0.145	0.0000	0.0000	0
2011/08/15	R212 2012/02/02	108.50	Call	Bond Future	2,193.0000	2,353.0000	7.296	0	0	0
2011/08/15	R212 2012/02/02	108.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/15	R212 2012/02/02	108.55	Call	Bond Future	2,143.0000	2,303.0000	7.466	0	0	0
2011/08/15	R212 2012/02/02	108.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/15	R212 2012/02/02	108.45	Call	Bond Future	2,243.0000	2,403.0000	7.133	0	0	0
2011/08/15	R212 2012/02/02	108.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/15	R213 2011/11/03			Bond Future	8.7420	8.6850	(0.652)	0.0000	0.0000	0
2011/08/15	R213 2011/11/03	8.75	Call	Bond Future	65.0000	529.0000	713.846	0	0	0
2011/08/15	R213 2011/11/03	8.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/15	R213 2011/11/03	8.80	Call	Bond Future	469.0000	933.0000	98.934	0	0	0
2011/08/15	R213 2011/11/03	8.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/15	R213 2011/11/03	8.70	Call	Bond Future	0.0000	123.0000	100.000	0	0	0
2011/08/15	R213 2011/11/03	8.70	Put	Bond Future	342.0000	0.0000	(100.000)	0	0	0
2011/08/15	R213 2012/02/02			Bond Future	8.8120	8.7530	(0.670)	0.0000	0.0000	0
2011/08/15	R213 2012/02/02	9.00	Call	Bond Future	1,484.0000	1,958.0000	31.941	0	0	0
2011/08/15	R213 2012/02/02	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/15	R213 2012/02/02	9.05	Call	Bond Future	1,871.0000	2,345.0000	25.334	0	0	0
2011/08/15	R213 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/15	R213 2012/02/02	8.95	Call	Bond Future	1,093.0000	1,567.0000	43.367	0	0	0

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2011/08/15	R213 2012/02/02	8.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/15	R213 2012/05/03			Bond Future	8.8800	8.8200	(0.676)	0.0000	0.0000	0
2011/08/15	R213 2012/05/03	9.25	Call	Bond Future	2,844.0000	3,320.0000	16.737	0	0	0
2011/08/15	R213 2012/05/03	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/15	R213 2012/05/03	9.30	Call	Bond Future	3,218.0000	3,693.0000	14.761	0	0	0
2011/08/15	R213 2012/05/03	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/15	R213 2012/05/03	9.20	Call	Bond Future	2,469.0000	2,944.0000	19.239	0	0	0
2011/08/15	R213 2012/05/03	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/15	R213 2012/08/02			Bond Future	8.9540	8.8910	(0.704)	0.0000	0.0000	0
2011/08/15	R213 2012/08/02	9.25	Call	Bond Future	2,255.0000	2,747.0000	21.818	0	0	0
2011/08/15	R213 2012/08/02	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/15	R213 2012/08/02	9.30	Call	Bond Future	2,627.0000	3,119.0000	18.729	0	0	0
2011/08/15	R213 2012/08/02	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/15	R213 2012/08/02	9.20	Call	Bond Future	1,881.0000	2,373.0000	26.156	0	0	0
2011/08/15	R213 2012/08/02	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/15	RZ02 2011/11/03			Bond Future	0.0050	0.0050	0.000	0.0000	0.0000	0
2011/08/15	RZ02 2011/11/03	1.00	Call	Bond Future	27,590.0000	27,590.0000	0.000	0	0	0
2011/08/15	RZ02 2011/11/03	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/15	RZ02 2011/11/03	1.05	Call	Bond Future	28,834.0000	28,834.0000	0.000	0	0	0
2011/08/15	RZ02 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/15	RZ02 2011/11/03	0.95	Call	Bond Future	26,333.0000	26,333.0000	0.000	0	0	0
2011/08/15	RZ02 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/15	RZ11 2011/11/03			Bond Future	0.7760	0.7700	(0.773)	0.0000	0.0000	0
2011/08/15	RZ11 2011/11/03	1.00	Call	Bond Future	1,226.0000	1,226.0000	0.000	0	0	0
2011/08/15	RZ11 2011/11/03	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/15	RZ11 2011/11/03	1.05	Call	Bond Future	1,491.0000	1,491.0000	0.000	0	0	0
2011/08/15	RZ11 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/15	RZ11 2011/11/03	0.95	Call	Bond Future	961.0000	961.0000	0.000	0	0	0
2011/08/15	RZ11 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/15	RZ12 2011/11/03			Bond Future	1.9230	1.9190	(0.208)	0.0000	0.0000	0
2011/08/15	RZ12 2011/11/03	2.00	Call	Bond Future	778.0000	778.0000	0.000	0	0	0
2011/08/15	RZ12 2011/11/03	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/15	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
2011/08/15	RZ12 2011/11/03	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/15	RZ12 2011/11/03	1.95	Call	Bond Future	298.0000	298.0000	0.000	0	0	0
2011/08/15	RZ12 2011/11/03	1.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/15	TRT1 2011/11/03			Index Future	362.3640	364.0240	0.458	0.0000	0.0000	0
2011/08/15	TRT1 2012/02/02			Index Future	367.2150	368.9020	0.459	0.0000	0.0000	0
Total										275548.00