



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 18/08/2011

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
2011/08/18	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/18	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/18	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/18	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/18	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/18	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/18	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/18	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/18	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/18	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/18	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/18	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/18	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/18	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/18	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/08/18	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/18	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/18	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/18	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/18	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/18	AL7T 2011/11/03			Index Future	406.0390	409.5140	0.856	0.0000	0.0000	16
2011/08/18	AL7T 2012/02/02			Index Future	412.2210	415.7480	0.856	0.0000	0.0000	0
2011/08/18	ALBI 2011/11/03			Index Future	371.9560	375.2000	0.872	0.0000	0.0000	1,358
2011/08/18	ALBI 2012/02/02			Index Future	377.6190	380.9120	0.872	0.0000	0.0000	0
2011/08/18	C155 2011/08/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/18	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/18	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/18	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/18	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/18	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/18	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/18	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/18	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/18	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/18	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/18	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/08/18	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0
2011/08/18	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/18	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/18	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/18	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/18	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/18	CAAD 2011/09/19			Can-Do Future	0.0121	0.0061	(49.587)	0.0000	0.0000	22,388
2011/08/18	CAAE 2011/09/19			Can-Do Future	0.2181	0.2714	24.438	0.0000	0.0000	21,898
2011/08/18	CAAG 2011/10/24			Can-Do Future	7.1430	7.2785	1.897	0.0000	0.0000	0
2011/08/18	CAAG 2011/10/24	6.70	Call	Can-Do Future	496.0000	605.0000	21.976	0	0	0
2011/08/18	CAAG 2011/10/24	6.70	Put	Can-Do Future	53.0000	27.0000	(49.057)	0	0	0
2011/08/18	CAAG 2011/10/24	6.75	Call	Can-Do Future	458.0000	562.0000	22.707	0	0	0
2011/08/18	CAAG 2011/10/24	6.75	Put	Can-Do Future	65.0000	34.0000	(47.692)	0	0	0
2011/08/18	CAAG 2011/10/24	6.65	Call	Can-Do Future	536.0000	649.0000	21.082	0	0	0
2011/08/18	CAAG 2011/10/24	6.65	Put	Can-Do Future	43.0000	21.0000	(51.163)	0	0	0
2011/08/18	CAAG 2011/10/24	7.00	Put	Can-Do Future	150.0000	95.0000	(36.667)	0	0	0
2011/08/18	CAAG 2011/10/24	7.00	Call	Can-Do Future	293.0000	373.0000	27.304	0	0	14,286
2011/08/18	CAAG 2011/10/24	7.40	Put	Can-Do Future	391.0000	302.0000	(22.762)	0	0	0
2011/08/18	CAAG 2011/10/24	7.40	Call	Can-Do Future	134.0000	180.0000	34.328	0	0	6,757
2011/08/18	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/18	CRD1 2011/11/03			Index Future	165.0850	165.5830	0.302	0.0000	0.0000	0
2011/08/18	CRD1 2012/02/02			Index Future	167.2950	167.8020	0.303	0.0000	0.0000	0
2011/08/18	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/18	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/08/18	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/18	GOVI 2011/11/03			GOVI	372.6180	375.7030	0.828	0.0000	0.0000	162
2011/08/18	GOVI 2011/11/03	357.00	Call	GOVI	156,180.0000	187,030.0000	19.753	0	0	0
2011/08/18	GOVI 2011/11/03	357.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/08/18	GOVI 2011/11/03	357.01	Call	GOVI	156,080.0000	186,930.0000	19.766	0	0	0
2011/08/18	GOVI 2011/11/03	357.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/08/18	GOVI 2011/11/03	356.99	Call	GOVI	156,280.0000	187,130.0000	19.740	0	0	0
2011/08/18	GOVI 2011/11/03	356.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/08/18	GOVI 2012/02/02			GOVI	378.2900	381.4220	0.828	0.0000	0.0000	0
2011/08/18	GOVI 2012/02/02	369.00	Call	GOVI	92,900.0000	124,220.0000	33.714	0	0	0
2011/08/18	GOVI 2012/02/02	369.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/08/18	GOVI 2012/02/02	369.01	Call	GOVI	92,800.0000	124,120.0000	33.750	0	0	0
2011/08/18	GOVI 2012/02/02	369.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/08/18	GOVI 2012/02/02	368.99	Call	GOVI	93,000.0000	124,320.0000	33.677	0	0	0
2011/08/18	GOVI 2012/02/02	368.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/08/18	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/08/18	IGOV 2011/11/03			Index Future	162.2010	162.2100	0.006	0.0000	0.0000	79
2011/08/18	IGOV 2012/02/02			Index Future	164.6700	164.6800	0.006	0.0000	0.0000	0
2011/08/18	ILBI 2012/02/02			Index Future	451.2980	451.7370	0.097	0.0000	0.0000	29
2011/08/18	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/08/18	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/08/18	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/08/18	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/08/18	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/08/18	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/08/18	JBAF 2011/09/21			Jibar Tradeable Future	5.5700	5.5700	0.000	0.0000	0.0000	17,600

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2011/08/18	JBAF 2011/10/19			Jibar Tradeable Future	5.5700	5.5700	0.000	0.0000	0.0000	400
2011/08/18	JBAF 2011/11/16			Jibar Tradeable Future	5.5700	5.5600	(0.180)	0.0000	0.0000	1,000
2011/08/18	JBAF 2011/12/21			Jibar Tradeable Future	5.5700	5.5600	(0.180)	0.0000	0.0000	5,541
2011/08/18	JBAF 2012/01/18			Jibar Tradeable Future	5.5700	5.5600	(0.180)	0.0000	0.0000	0
2011/08/18	JBAF 2012/02/15			Jibar Tradeable Future	5.5800	5.5700	(0.179)	0.0000	0.0000	0
2011/08/18	JBAF 2012/03/20			Jibar Tradeable Future	5.5800	5.5700	(0.179)	0.0000	0.0000	1,340
2011/08/18	JBAF 2012/06/20			Jibar Tradeable Future	5.6400	5.6400	0.000	0.0000	0.0000	2,890
2011/08/18	JBAF 2012/09/19			Jibar Tradeable Future	5.7900	5.7900	0.000	94.2300	94.2300	45,210
2011/08/18	JBAF 2012/12/19			Jibar Tradeable Future	5.9900	5.9800	(0.167)	0.0000	0.0000	490
2011/08/18	JBAF 2013/03/20			Jibar Tradeable Future	6.2100	6.2000	(0.161)	93.7800	93.7800	540
2011/08/18	JBAF 2013/06/19			Jibar Tradeable Future	6.4400	6.4300	(0.155)	93.5400	93.5400	1,250
2011/08/18	JN02 2011/11/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/08/18	JN02 2011/11/03	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/18	JN02 2011/11/03	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/18	JN02 2011/11/03	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/18	JN02 2011/11/03	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/08/18	JN02 2011/11/03	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/08/18	JN02 2011/11/03	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/18	JN05 2011/11/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/08/18	JN05 2011/11/03	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/18	JN05 2011/11/03	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/18	JN05 2011/11/03	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/18	JN05 2011/11/03	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/08/18	JN05 2011/11/03	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/08/18	JN05 2011/11/03	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/18	JN10 2011/11/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/08/18	JN10 2011/11/03	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/18	JN10 2011/11/03	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/18	JN10 2011/11/03	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/18	JN10 2011/11/03	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/08/18	JN10 2011/11/03	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/08/18	JN10 2011/11/03	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0

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2011/08/18	OTH1 2011/11/03			Index Future	367.9790	372.0650	1.110	0.0000	0.0000	0
2011/08/18	OTH1 2012/02/02			Index Future	373.5810	377.7290	1.110	0.0000	0.0000	0
2011/08/18	R157 2011/11/03			Bond Future	6.8420	6.7020	(2.046)	0.0000	0.0000	16,176
2011/08/18	R157 2011/11/03	8.25	Call	Bond Future	5,193.0000	5,724.0000	10.225	0	0	0
2011/08/18	R157 2011/11/03	8.25	Put	Bond Future	2.0000	1.0000	(50.000)	0	0	0
2011/08/18	R157 2011/11/03	8.30	Call	Bond Future	5,372.0000	5,903.0000	9.885	0	0	0
2011/08/18	R157 2011/11/03	8.30	Put	Bond Future	2.0000	1.0000	(50.000)	0	0	0
2011/08/18	R157 2011/11/03	8.20	Call	Bond Future	5,015.0000	5,545.0000	10.568	0	0	0
2011/08/18	R157 2011/11/03	8.20	Put	Bond Future	3.0000	1.0000	(66.667)	0	0	0
2011/08/18	R157 2011/11/03	6.55	Put	Bond Future	1,394.0000	1,027.0000	(26.327)	0	0	0
2011/08/18	R157 2011/11/03	6.55	Call	Bond Future	281.0000	446.0000	58.719	0	0	1,200
2011/08/18	R157 2011/11/03	7.00	Put	Bond Future	454.0000	284.0000	(37.445)	0	0	0
2011/08/18	R157 2011/11/03	7.00	Call	Bond Future	1,051.0000	1,413.0000	34.443	0	0	400
2011/08/18	R157 2011/11/03	7.10	Call	Bond Future	1,307.0000	1,705.0000	30.451	0	0	0
2011/08/18	R157 2011/11/03	7.10	Put	Bond Future	334.0000	200.0000	(40.120)	0	0	400
2011/08/18	R157 2011/11/03	7.55	Call	Bond Future	2,710.0000	3,210.0000	18.450	0	0	0
2011/08/18	R157 2011/11/03	7.55	Put	Bond Future	64.0000	32.0000	(50.000)	0	0	1,200
2011/08/18	R157 2012/02/02			Bond Future	6.9030	6.7510	(2.202)	0.0000	0.0000	0
2011/08/18	R157 2012/02/02	8.50	Call	Bond Future	5,545.0000	6,065.0000	9.378	0	0	0
2011/08/18	R157 2012/02/02	8.50	Put	Bond Future	55.0000	35.0000	(36.364)	0	0	0
2011/08/18	R157 2012/02/02	8.55	Call	Bond Future	5,706.0000	6,228.0000	9.148	0	0	0
2011/08/18	R157 2012/02/02	8.55	Put	Bond Future	49.0000	32.0000	(34.694)	0	0	0
2011/08/18	R157 2012/02/02	8.45	Call	Bond Future	5,385.0000	5,903.0000	9.619	0	0	0
2011/08/18	R157 2012/02/02	8.45	Put	Bond Future	62.0000	40.0000	(35.484)	0	0	0
2011/08/18	R157 2012/05/03			Bond Future	6.9760	6.8100	(2.380)	0.0000	0.0000	0
2011/08/18	R157 2012/05/03	8.25	Call	Bond Future	4,347.0000	4,832.0000	11.157	0	0	0
2011/08/18	R157 2012/05/03	8.25	Put	Bond Future	243.0000	179.0000	(26.337)	0	0	0
2011/08/18	R157 2012/05/03	8.30	Call	Bond Future	4,487.0000	4,976.0000	10.898	0	0	0
2011/08/18	R157 2012/05/03	8.30	Put	Bond Future	225.0000	166.0000	(26.222)	0	0	0
2011/08/18	R157 2012/05/03	8.20	Call	Bond Future	4,208.0000	4,688.0000	11.407	0	0	0
2011/08/18	R157 2012/05/03	8.20	Put	Bond Future	261.0000	193.0000	(26.054)	0	0	0
2011/08/18	R157 2012/08/02			Bond Future	7.0670	6.8850	(2.575)	0.0000	0.0000	0
2011/08/18	R157 2012/08/02	8.00	Call	Bond Future	3,454.0000	3,880.0000	12.334	0	0	0
2011/08/18	R157 2012/08/02	8.00	Put	Bond Future	655.0000	525.0000	(19.847)	0	0	0

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2011/08/18	R157 2012/08/02	8.05	Call	Bond Future	3,569.0000	4,001.0000	12.104	0	0	0
2011/08/18	R157 2012/08/02	8.05	Put	Bond Future	622.0000	498.0000	(19.936)	0	0	0
2011/08/18	R157 2012/08/02	7.95	Call	Bond Future	3,340.0000	3,760.0000	12.575	0	0	0
2011/08/18	R157 2012/08/02	7.95	Put	Bond Future	689.0000	552.0000	(19.884)	0	0	0
2011/08/18	R186 2011/11/03			Bond Future	8.1530	7.9880	(2.024)	0.0000	0.0000	25,308
2011/08/18	R186 2011/11/03	9.00	Call	Bond Future	8,169.0000	9,693.0000	18.656	0	0	0
2011/08/18	R186 2011/11/03	9.00	Put	Bond Future	243.0000	130.0000	(46.502)	0	0	0
2011/08/18	R186 2011/11/03	9.05	Call	Bond Future	8,577.0000	10,116.0000	17.943	0	0	0
2011/08/18	R186 2011/11/03	9.05	Put	Bond Future	208.0000	109.0000	(47.596)	0	0	0
2011/08/18	R186 2011/11/03	8.95	Call	Bond Future	7,763.0000	9,271.0000	19.425	0	0	0
2011/08/18	R186 2011/11/03	8.95	Put	Bond Future	284.0000	154.0000	(45.775)	0	0	0
2011/08/18	R186 2011/11/03	8.75	Put	Bond Future	517.0000	296.0000	(42.747)	0	0	0
2011/08/18	R186 2011/11/03	8.75	Call	Bond Future	6,184.0000	7,601.0000	22.914	0	0	5,600
2011/08/18	R186 2011/11/03	8.10	Put	Bond Future	2,568.0000	1,783.0000	(30.569)	0	0	0
2011/08/18	R186 2011/11/03	8.10	Call	Bond Future	2,045.0000	2,898.0000	41.711	0	0	1,275
2011/08/18	R186 2011/11/03	8.35	Put	Bond Future	1,477.0000	955.0000	(35.342)	0	0	0
2011/08/18	R186 2011/11/03	8.35	Call	Bond Future	3,391.0000	4,507.0000	32.911	0	0	425
2011/08/18	R186 2011/11/03	8.55	Call	Bond Future	4,707.0000	5,995.0000	27.364	0	0	0
2011/08/18	R186 2011/11/03	8.55	Put	Bond Future	894.0000	544.0000	(39.150)	0	0	425
2011/08/18	R186 2011/11/03	9.10	Call	Bond Future	8,987.0000	10,540.0000	17.281	0	0	0
2011/08/18	R186 2011/11/03	9.10	Put	Bond Future	176.0000	91.0000	(48.295)	0	0	1,275
2011/08/18	R186 2012/02/02			Bond Future	8.2140	8.0430	(2.082)	0.0000	0.0000	2,501
2011/08/18	R186 2012/02/02	9.00	Call	Bond Future	8,420.0000	9,776.0000	16.105	0	0	0
2011/08/18	R186 2012/02/02	9.00	Put	Bond Future	1,161.0000	848.0000	(26.960)	0	0	0
2011/08/18	R186 2012/02/02	9.05	Call	Bond Future	8,770.0000	10,147.0000	15.701	0	0	0
2011/08/18	R186 2012/02/02	9.05	Put	Bond Future	1,071.0000	779.0000	(27.264)	0	0	0
2011/08/18	R186 2012/02/02	8.95	Call	Bond Future	8,073.0000	9,408.0000	16.537	0	0	0
2011/08/18	R186 2012/02/02	8.95	Put	Bond Future	1,256.0000	923.0000	(26.513)	0	0	0
2011/08/18	R186 2012/05/03			Bond Future	8.2800	8.1030	(2.138)	0.0000	0.0000	0
2011/08/18	R186 2012/05/03	9.00	Call	Bond Future	8,686.0000	9,953.0000	14.587	0	0	0
2011/08/18	R186 2012/05/03	9.00	Put	Bond Future	2,126.0000	1,696.0000	(20.226)	0	0	0
2011/08/18	R186 2012/05/03	9.05	Call	Bond Future	9,005.0000	10,290.0000	14.270	0	0	0
2011/08/18	R186 2012/05/03	9.05	Put	Bond Future	2,009.0000	1,597.0000	(20.508)	0	0	0
2011/08/18	R186 2012/05/03	8.95	Call	Bond Future	8,371.0000	9,617.0000	14.885	0	0	0

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2011/08/18	R186 2012/05/03	8.95	Put	Bond Future	2,249.0000	1,798.0000	(20.053)	0	0	0
2011/08/18	R186 2012/08/02			Bond Future	8.3510	8.1690	(2.179)	0.0000	0.0000	0
2011/08/18	R186 2012/08/02	8.75	Call	Bond Future	7,180.0000	8,296.0000	15.543	0	0	0
2011/08/18	R186 2012/08/02	8.75	Put	Bond Future	3,545.0000	2,948.0000	(16.841)	0	0	0
2011/08/18	R186 2012/08/02	8.80	Call	Bond Future	7,468.0000	8,605.0000	15.225	0	0	0
2011/08/18	R186 2012/08/02	8.80	Put	Bond Future	3,389.0000	2,813.0000	(16.996)	0	0	0
2011/08/18	R186 2012/08/02	8.70	Call	Bond Future	6,900.0000	7,995.0000	15.870	0	0	0
2011/08/18	R186 2012/08/02	8.70	Put	Bond Future	3,712.0000	3,093.0000	(16.676)	0	0	0
2011/08/18	R189 2011/11/03			Bond Future	213.6111	213.6157	0.002	0.0000	0.0000	0
2011/08/18	R189 2011/11/03	212.00	Call	Bond Future	1,611.0000	1,616.0000	0.310	0	0	0
2011/08/18	R189 2011/11/03	212.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/18	R189 2011/11/03	212.05	Call	Bond Future	1,561.0000	1,566.0000	0.320	0	0	0
2011/08/18	R189 2011/11/03	212.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/18	R189 2011/11/03	211.95	Call	Bond Future	1,661.0000	1,666.0000	0.301	0	0	0
2011/08/18	R189 2011/11/03	211.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/18	R197 2011/11/03			Bond Future	244.4003	244.4169	0.007	0.0000	0.0000	183
2011/08/18	R197 2011/11/03	238.50	Call	Bond Future	5,900.0000	5,917.0000	0.288	0	0	0
2011/08/18	R197 2011/11/03	238.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/18	R197 2011/11/03	238.55	Call	Bond Future	5,850.0000	5,867.0000	0.291	0	0	0
2011/08/18	R197 2011/11/03	238.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/18	R197 2011/11/03	238.45	Call	Bond Future	5,950.0000	5,967.0000	0.286	0	0	0
2011/08/18	R197 2011/11/03	238.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/18	R201 2011/11/03			Bond Future	6.5190	6.3790	(2.148)	0.0000	0.0000	1,348
2011/08/18	R201 2011/11/03	8.00	Call	Bond Future	4,173.0000	4,578.0000	9.705	0	0	0
2011/08/18	R201 2011/11/03	8.00	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2011/08/18	R201 2011/11/03	8.05	Call	Bond Future	4,310.0000	4,715.0000	9.397	0	0	0
2011/08/18	R201 2011/11/03	8.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/18	R201 2011/11/03	7.95	Call	Bond Future	4,036.0000	4,441.0000	10.035	0	0	0
2011/08/18	R201 2011/11/03	7.95	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2011/08/18	R201 2012/02/02			Bond Future	6.5530	6.3990	(2.350)	0.0000	0.0000	0
2011/08/18	R201 2012/02/02	8.25	Call	Bond Future	4,429.0000	4,833.0000	9.122	0	0	0
2011/08/18	R201 2012/02/02	8.25	Put	Bond Future	18.0000	10.0000	(44.444)	0	0	0
2011/08/18	R201 2012/02/02	8.30	Call	Bond Future	4,553.0000	4,959.0000	8.917	0	0	0

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2011/08/18	R201 2012/02/02	8.30	Put	Bond Future	16.0000	10.0000	(37.500)	0	0	0
2011/08/18	R201 2012/02/02	8.20	Call	Bond Future	4,305.0000	4,708.0000	9.361	0	0	0
2011/08/18	R201 2012/02/02	8.20	Put	Bond Future	21.0000	12.0000	(42.857)	0	0	0
2011/08/18	R201 2012/05/03			Bond Future	6.6020	6.4320	(2.575)	0.0000	0.0000	0
2011/08/18	R201 2012/05/03	7.75	Call	Bond Future	2,955.0000	3,320.0000	12.352	0	0	0
2011/08/18	R201 2012/05/03	7.75	Put	Bond Future	192.0000	140.0000	(27.083)	0	0	0
2011/08/18	R201 2012/05/03	7.80	Call	Bond Future	3,059.0000	3,427.0000	12.030	0	0	0
2011/08/18	R201 2012/05/03	7.80	Put	Bond Future	178.0000	128.0000	(28.090)	0	0	0
2011/08/18	R201 2012/05/03	7.70	Call	Bond Future	2,852.0000	3,213.0000	12.658	0	0	0
2011/08/18	R201 2012/05/03	7.70	Put	Bond Future	207.0000	151.0000	(27.053)	0	0	0
2011/08/18	R201 2012/08/02			Bond Future	6.6730	6.4820	(2.862)	0.0000	0.0000	0
2011/08/18	R201 2012/08/02	7.50	Call	Bond Future	2,261.0000	2,587.0000	14.418	0	0	0
2011/08/18	R201 2012/08/02	7.50	Put	Bond Future	443.0000	343.0000	(22.573)	0	0	0
2011/08/18	R201 2012/08/02	7.55	Call	Bond Future	2,348.0000	2,678.0000	14.055	0	0	0
2011/08/18	R201 2012/08/02	7.55	Put	Bond Future	421.0000	325.0000	(22.803)	0	0	0
2011/08/18	R201 2012/08/02	7.45	Call	Bond Future	2,175.0000	2,497.0000	14.805	0	0	0
2011/08/18	R201 2012/08/02	7.45	Put	Bond Future	465.0000	362.0000	(22.151)	0	0	0
2011/08/18	R202 2011/11/03			Bond Future	184.3128	184.3253	0.007	0.0000	0.0000	24,816
2011/08/18	R202 2011/11/03	0.50	Call	Bond Future	183,813.0000	183,825.0000	0.007	0	0	0
2011/08/18	R202 2011/11/03	0.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/18	R202 2011/11/03	0.55	Call	Bond Future	183,763.0000	183,775.0000	0.007	0	0	0
2011/08/18	R202 2011/11/03	0.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/18	R202 2011/11/03	0.45	Call	Bond Future	183,863.0000	183,875.0000	0.007	0	0	0
2011/08/18	R202 2011/11/03	0.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/18	R202 2012/02/02			Bond Future	184.4541	184.4667	0.007	0.0000	0.0000	0
2011/08/18	R202 2012/02/02	177.00	Call	Bond Future	7,454.0000	7,467.0000	0.174	0	0	0
2011/08/18	R202 2012/02/02	177.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/18	R202 2012/02/02	177.05	Call	Bond Future	7,404.0000	7,417.0000	0.176	0	0	0
2011/08/18	R202 2012/02/02	177.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/18	R202 2012/02/02	176.95	Call	Bond Future	7,504.0000	7,517.0000	0.173	0	0	0
2011/08/18	R202 2012/02/02	176.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/18	R203 2011/11/03			Bond Future	7.4940	7.3680	(1.681)	0.0000	0.0000	2,133
2011/08/18	R203 2011/11/03	8.50	Call	Bond Future	4,702.0000	5,288.0000	12.463	0	0	0

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2011/08/18	R203 2011/11/03	8.50	Put	Bond Future	37.0000	19.0000	(48.649)	0	0	0
2011/08/18	R203 2011/11/03	8.55	Call	Bond Future	4,920.0000	5,509.0000	11.972	0	0	0
2011/08/18	R203 2011/11/03	8.55	Put	Bond Future	30.0000	15.0000	(50.000)	0	0	0
2011/08/18	R203 2011/11/03	8.45	Call	Bond Future	4,485.0000	5,067.0000	12.977	0	0	0
2011/08/18	R203 2011/11/03	8.45	Put	Bond Future	45.0000	24.0000	(46.667)	0	0	0
2011/08/18	R203 2012/02/02			Bond Future	7.5700	7.4370	(1.757)	0.0000	0.0000	0
2011/08/18	R203 2012/02/02	8.75	Call	Bond Future	5,455.0000	6,009.0000	10.156	0	0	0
2011/08/18	R203 2012/02/02	8.75	Put	Bond Future	217.0000	160.0000	(26.267)	0	0	0
2011/08/18	R203 2012/02/02	8.80	Call	Bond Future	5,652.0000	6,210.0000	9.873	0	0	0
2011/08/18	R203 2012/02/02	8.80	Put	Bond Future	200.0000	146.0000	(27.000)	0	0	0
2011/08/18	R203 2012/02/02	8.70	Call	Bond Future	5,262.0000	5,810.0000	10.414	0	0	0
2011/08/18	R203 2012/02/02	8.70	Put	Bond Future	240.0000	176.0000	(26.667)	0	0	0
2011/08/18	R203 2012/05/03			Bond Future	7.6550	7.5130	(1.855)	0.0000	0.0000	0
2011/08/18	R203 2012/05/03	8.75	Call	Bond Future	5,181.0000	5,705.0000	10.114	0	0	0
2011/08/18	R203 2012/05/03	8.75	Put	Bond Future	504.0000	401.0000	(20.437)	0	0	0
2011/08/18	R203 2012/05/03	8.80	Call	Bond Future	5,355.0000	5,885.0000	9.897	0	0	0
2011/08/18	R203 2012/05/03	8.80	Put	Bond Future	471.0000	374.0000	(20.594)	0	0	0
2011/08/18	R203 2012/05/03	8.70	Call	Bond Future	5,007.0000	5,526.0000	10.365	0	0	0
2011/08/18	R203 2012/05/03	8.70	Put	Bond Future	538.0000	430.0000	(20.074)	0	0	0
2011/08/18	R203 2012/08/02			Bond Future	7.7520	7.6020	(1.935)	0.0000	0.0000	0
2011/08/18	R203 2012/08/02	8.50	Call	Bond Future	4,021.0000	4,491.0000	11.689	0	0	0
2011/08/18	R203 2012/08/02	8.50	Put	Bond Future	934.0000	771.0000	(17.452)	0	0	0
2011/08/18	R203 2012/08/02	8.55	Call	Bond Future	4,178.0000	4,654.0000	11.393	0	0	0
2011/08/18	R203 2012/08/02	8.55	Put	Bond Future	889.0000	731.0000	(17.773)	0	0	0
2011/08/18	R203 2012/08/02	8.45	Call	Bond Future	3,867.0000	4,329.0000	11.947	0	0	0
2011/08/18	R203 2012/08/02	8.45	Put	Bond Future	983.0000	811.0000	(17.497)	0	0	0
2011/08/18	R204 2011/11/03			Bond Future	7.7180	7.5820	(1.762)	0.0000	0.0000	2,872
2011/08/18	R204 2011/11/03	8.75	Call	Bond Future	5,483.0000	6,205.0000	13.168	0	0	0
2011/08/18	R204 2011/11/03	8.75	Put	Bond Future	47.0000	24.0000	(48.936)	0	0	0
2011/08/18	R204 2011/11/03	8.80	Call	Bond Future	5,728.0000	6,455.0000	12.692	0	0	0
2011/08/18	R204 2011/11/03	8.80	Put	Bond Future	38.0000	20.0000	(47.368)	0	0	0
2011/08/18	R204 2011/11/03	8.70	Call	Bond Future	5,237.0000	5,956.0000	13.729	0	0	0
2011/08/18	R204 2011/11/03	8.70	Put	Bond Future	56.0000	30.0000	(46.429)	0	0	0
2011/08/18	R204 2012/02/02			Bond Future	7.7920	7.6490	(1.835)	0.0000	0.0000	0

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2011/08/18	R204 2012/02/02	9.00	Call	Bond Future	6,366.0000	7,058.0000	10.870	0	0	0
2011/08/18	R204 2012/02/02	9.00	Put	Bond Future	232.0000	165.0000	(28.879)	0	0	0
2011/08/18	R204 2012/02/02	9.05	Call	Bond Future	6,589.0000	7,286.0000	10.578	0	0	0
2011/08/18	R204 2012/02/02	9.05	Put	Bond Future	211.0000	149.0000	(29.384)	0	0	0
2011/08/18	R204 2012/02/02	8.95	Call	Bond Future	6,145.0000	6,832.0000	11.180	0	0	0
2011/08/18	R204 2012/02/02	8.95	Put	Bond Future	255.0000	184.0000	(27.843)	0	0	0
2011/08/18	R204 2012/05/03			Bond Future	7.8740	7.7250	(1.892)	0.0000	0.0000	0
2011/08/18	R204 2012/05/03	8.75	Call	Bond Future	5,206.0000	5,806.0000	11.525	0	0	0
2011/08/18	R204 2012/05/03	8.75	Put	Bond Future	855.0000	690.0000	(19.298)	0	0	0
2011/08/18	R204 2012/05/03	8.80	Call	Bond Future	5,396.0000	6,004.0000	11.268	0	0	0
2011/08/18	R204 2012/05/03	8.80	Put	Bond Future	803.0000	647.0000	(19.427)	0	0	0
2011/08/18	R204 2012/05/03	8.70	Call	Bond Future	5,019.0000	5,610.0000	11.775	0	0	0
2011/08/18	R204 2012/05/03	8.70	Put	Bond Future	910.0000	736.0000	(19.121)	0	0	0
2011/08/18	R204 2012/08/02			Bond Future	7.9690	7.8110	(1.983)	0.0000	0.0000	0
2011/08/18	R204 2012/08/02	8.50	Call	Bond Future	4,032.0000	4,569.0000	13.318	0	0	0
2011/08/18	R204 2012/08/02	8.50	Put	Bond Future	1,457.0000	1,212.0000	(16.815)	0	0	0
2011/08/18	R204 2012/08/02	8.55	Call	Bond Future	4,201.0000	4,748.0000	13.021	0	0	0
2011/08/18	R204 2012/08/02	8.55	Put	Bond Future	1,388.0000	1,153.0000	(16.931)	0	0	0
2011/08/18	R204 2012/08/02	8.45	Call	Bond Future	3,866.0000	4,393.0000	13.632	0	0	0
2011/08/18	R204 2012/08/02	8.45	Put	Bond Future	1,530.0000	1,275.0000	(16.667)	0	0	0
2011/08/18	R206 2011/11/03			Bond Future	6.2010	6.0520	(2.403)	0.0000	0.0000	12,577
2011/08/18	R206 2011/11/03	7.75	Call	Bond Future	3,114.0000	3,420.0000	9.827	0	0	0
2011/08/18	R206 2011/11/03	7.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/18	R206 2011/11/03	7.80	Call	Bond Future	3,212.0000	3,518.0000	9.527	0	0	0
2011/08/18	R206 2011/11/03	7.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/18	R206 2011/11/03	7.70	Call	Bond Future	3,016.0000	3,321.0000	10.113	0	0	0
2011/08/18	R206 2011/11/03	7.70	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2011/08/18	R206 2012/02/02			Bond Future	6.2030	6.0330	(2.741)	0.0000	0.0000	0
2011/08/18	R206 2012/02/02	8.00	Call	Bond Future	3,226.0000	3,533.0000	9.516	0	0	0
2011/08/18	R206 2012/02/02	8.00	Put	Bond Future	10.0000	6.0000	(40.000)	0	0	0
2011/08/18	R206 2012/02/02	8.05	Call	Bond Future	3,312.0000	3,620.0000	9.300	0	0	0
2011/08/18	R206 2012/02/02	8.05	Put	Bond Future	9.0000	5.0000	(44.444)	0	0	0
2011/08/18	R206 2012/02/02	7.95	Call	Bond Future	3,140.0000	3,446.0000	9.745	0	0	0
2011/08/18	R206 2012/02/02	7.95	Put	Bond Future	12.0000	7.0000	(41.667)	0	0	0

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2011/08/18	R206 2012/05/03			Bond Future	6.2260	6.0290	(3.164)	0.0000	0.0000	0
2011/08/18	R206 2012/05/03	7.50	Call	Bond Future	2,135.0000	2,415.0000	13.115	0	0	0
2011/08/18	R206 2012/05/03	7.50	Put	Bond Future	122.0000	86.0000	(29.508)	0	0	0
2011/08/18	R206 2012/05/03	7.55	Call	Bond Future	2,206.0000	2,487.0000	12.738	0	0	0
2011/08/18	R206 2012/05/03	7.55	Put	Bond Future	115.0000	80.0000	(30.435)	0	0	0
2011/08/18	R206 2012/05/03	7.45	Call	Bond Future	2,067.0000	2,343.0000	13.353	0	0	0
2011/08/18	R206 2012/05/03	7.45	Put	Bond Future	132.0000	92.0000	(30.303)	0	0	0
2011/08/18	R206 2012/08/02			Bond Future	6.2710	6.0370	(3.731)	0.0000	0.0000	0
2011/08/18	R206 2012/08/02	7.25	Call	Bond Future	1,553.0000	1,811.0000	16.613	0	0	0
2011/08/18	R206 2012/08/02	7.25	Put	Bond Future	223.0000	160.0000	(28.251)	0	0	0
2011/08/18	R206 2012/08/02	7.30	Call	Bond Future	1,609.0000	1,870.0000	16.221	0	0	0
2011/08/18	R206 2012/08/02	7.30	Put	Bond Future	212.0000	151.0000	(28.774)	0	0	0
2011/08/18	R206 2012/08/02	7.20	Call	Bond Future	1,498.0000	1,753.0000	17.023	0	0	0
2011/08/18	R206 2012/08/02	7.20	Put	Bond Future	235.0000	169.0000	(28.085)	0	0	0
2011/08/18	R207 2011/11/03			Bond Future	7.8650	7.7190	(1.856)	0.0000	0.0000	7,549
2011/08/18	R207 2011/11/03	8.75	Call	Bond Future	5,066.0000	5,878.0000	16.028	0	0	0
2011/08/18	R207 2011/11/03	8.75	Put	Bond Future	87.0000	45.0000	(48.276)	0	0	0
2011/08/18	R207 2011/11/03	8.80	Call	Bond Future	5,323.0000	6,142.0000	15.386	0	0	0
2011/08/18	R207 2011/11/03	8.80	Put	Bond Future	72.0000	37.0000	(48.611)	0	0	0
2011/08/18	R207 2011/11/03	8.70	Call	Bond Future	4,810.0000	5,616.0000	16.757	0	0	0
2011/08/18	R207 2011/11/03	8.70	Put	Bond Future	103.0000	56.0000	(45.631)	0	0	0
2011/08/18	R207 2011/11/03	7.90	Put	Bond Future	1,142.0000	781.0000	(31.611)	0	0	0
2011/08/18	R207 2011/11/03	7.90	Call	Bond Future	1,345.0000	1,838.0000	36.654	0	0	2,000
2011/08/18	R207 2011/11/03	8.15	Call	Bond Future	2,241.0000	2,874.0000	28.246	0	0	0
2011/08/18	R207 2011/11/03	8.15	Put	Bond Future	601.0000	380.0000	(36.772)	0	0	2,000
2011/08/18	R207 2011/11/03	8.35	Call	Bond Future	3,104.0000	3,822.0000	23.131	0	0	0
2011/08/18	R207 2011/11/03	8.35	Put	Bond Future	334.0000	198.0000	(40.719)	0	0	2,000
2011/08/18	R207 2011/11/03	7.30	Put	Bond Future	3,563.0000	2,851.0000	(19.983)	0	0	0
2011/08/18	R207 2011/11/03	7.30	Call	Bond Future	205.0000	347.0000	69.268	0	0	900
2011/08/18	R207 2011/11/03	7.75	Put	Bond Future	1,599.0000	1,142.0000	(28.580)	0	0	0
2011/08/18	R207 2011/11/03	7.75	Call	Bond Future	927.0000	1,324.0000	42.826	0	0	300
2011/08/18	R207 2011/11/03	7.95	Put	Bond Future	1,013.0000	682.0000	(32.675)	0	0	300
2011/08/18	R207 2011/11/03	7.95	Call	Bond Future	1,506.0000	2,029.0000	34.728	0	0	0
2011/08/18	R207 2011/11/03	8.40	Call	Bond Future	3,336.0000	4,071.0000	22.032	0	0	0

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2011/08/18	R207 2011/11/03	8.40	Put	Bond Future	286.0000	167.0000	(41.608)	0	0	900
2011/08/18	R207 2012/02/02			Bond Future	7.9350	7.7830	(1.916)	0.0000	0.0000	0
2011/08/18	R207 2012/02/02	9.00	Call	Bond Future	6,163.0000	6,927.0000	12.397	0	0	0
2011/08/18	R207 2012/02/02	9.00	Put	Bond Future	364.0000	262.0000	(28.022)	0	0	0
2011/08/18	R207 2012/02/02	9.05	Call	Bond Future	6,393.0000	7,165.0000	12.076	0	0	0
2011/08/18	R207 2012/02/02	9.05	Put	Bond Future	332.0000	239.0000	(28.012)	0	0	0
2011/08/18	R207 2012/02/02	8.95	Call	Bond Future	5,936.0000	6,691.0000	12.719	0	0	0
2011/08/18	R207 2012/02/02	8.95	Put	Bond Future	399.0000	288.0000	(27.820)	0	0	0
2011/08/18	R207 2012/05/03			Bond Future	8.0160	7.8570	(1.984)	0.0000	0.0000	0
2011/08/18	R207 2012/05/03	8.75	Call	Bond Future	5,055.0000	5,717.0000	13.096	0	0	0
2011/08/18	R207 2012/05/03	8.75	Put	Bond Future	1,119.0000	901.0000	(19.482)	0	0	0
2011/08/18	R207 2012/05/03	8.80	Call	Bond Future	5,250.0000	5,923.0000	12.819	0	0	0
2011/08/18	R207 2012/05/03	8.80	Put	Bond Future	1,054.0000	846.0000	(19.734)	0	0	0
2011/08/18	R207 2012/05/03	8.70	Call	Bond Future	4,862.0000	5,513.0000	13.390	0	0	0
2011/08/18	R207 2012/05/03	8.70	Put	Bond Future	1,188.0000	959.0000	(19.276)	0	0	0
2011/08/18	R207 2012/08/02			Bond Future	8.1060	7.9400	(2.048)	0.0000	0.0000	0
2011/08/18	R207 2012/08/02	8.75	Call	Bond Future	4,761.0000	5,401.0000	13.443	0	0	0
2011/08/18	R207 2012/08/02	8.75	Put	Bond Future	1,397.0000	1,145.0000	(18.039)	0	0	0
2011/08/18	R207 2012/08/02	8.80	Call	Bond Future	4,949.0000	5,599.0000	13.134	0	0	0
2011/08/18	R207 2012/08/02	8.80	Put	Bond Future	1,330.0000	1,088.0000	(18.195)	0	0	0
2011/08/18	R207 2012/08/02	8.70	Call	Bond Future	4,577.0000	5,206.0000	13.743	0	0	0
2011/08/18	R207 2012/08/02	8.70	Put	Bond Future	1,468.0000	1,205.0000	(17.916)	0	0	0
2011/08/18	R208 2011/11/03			Bond Future	7.8960	7.7510	(1.836)	0.0000	0.0000	6,767
2011/08/18	R208 2011/11/03	8.75	Call	Bond Future	5,248.0000	6,104.0000	16.311	0	0	0
2011/08/18	R208 2011/11/03	8.75	Put	Bond Future	116.0000	63.0000	(45.690)	0	0	0
2011/08/18	R208 2011/11/03	8.80	Call	Bond Future	5,518.0000	6,382.0000	15.658	0	0	0
2011/08/18	R208 2011/11/03	8.80	Put	Bond Future	97.0000	52.0000	(46.392)	0	0	0
2011/08/18	R208 2011/11/03	8.70	Call	Bond Future	4,979.0000	5,826.0000	17.011	0	0	0
2011/08/18	R208 2011/11/03	8.70	Put	Bond Future	137.0000	75.0000	(45.255)	0	0	0
2011/08/18	R208 2011/11/03	7.95	Put	Bond Future	1,196.0000	823.0000	(31.187)	0	0	0
2011/08/18	R208 2011/11/03	7.95	Call	Bond Future	1,532.0000	2,068.0000	34.987	0	0	1,995
2011/08/18	R208 2011/11/03	8.20	Put	Bond Future	634.0000	405.0000	(36.120)	0	0	0
2011/08/18	R208 2011/11/03	8.20	Call	Bond Future	2,504.0000	3,184.0000	27.157	0	0	665
2011/08/18	R208 2011/11/03	8.40	Call	Bond Future	3,431.0000	4,198.0000	22.355	0	0	0

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2011/08/18	R208 2011/11/03	8.40	Put	Bond Future	357.0000	215.0000	(39.776)	0	0	665
2011/08/18	R208 2011/11/03	8.90	Call	Bond Future	6,064.0000	6,940.0000	14.446	0	0	0
2011/08/18	R208 2011/11/03	8.90	Put	Bond Future	68.0000	35.0000	(48.529)	0	0	1,995
2011/08/18	R208 2012/02/02			Bond Future	7.9600	7.8100	(1.884)	0.0000	0.0000	0
2011/08/18	R208 2012/02/02	9.00	Call	Bond Future	6,487.0000	7,293.0000	12.425	0	0	0
2011/08/18	R208 2012/02/02	9.00	Put	Bond Future	418.0000	304.0000	(27.273)	0	0	0
2011/08/18	R208 2012/02/02	9.05	Call	Bond Future	6,731.0000	7,545.0000	12.093	0	0	0
2011/08/18	R208 2012/02/02	9.05	Put	Bond Future	383.0000	278.0000	(27.415)	0	0	0
2011/08/18	R208 2012/02/02	8.95	Call	Bond Future	6,245.0000	7,042.0000	12.762	0	0	0
2011/08/18	R208 2012/02/02	8.95	Put	Bond Future	456.0000	333.0000	(26.974)	0	0	0
2011/08/18	R208 2012/05/03			Bond Future	8.0320	7.8750	(1.955)	0.0000	0.0000	0
2011/08/18	R208 2012/05/03	9.00	Call	Bond Future	6,430.0000	7,188.0000	11.788	0	0	0
2011/08/18	R208 2012/05/03	9.00	Put	Bond Future	892.0000	710.0000	(20.404)	0	0	0
2011/08/18	R208 2012/05/03	9.05	Call	Bond Future	6,652.0000	7,419.0000	11.530	0	0	0
2011/08/18	R208 2012/05/03	9.05	Put	Bond Future	840.0000	667.0000	(20.595)	0	0	0
2011/08/18	R208 2012/05/03	8.95	Call	Bond Future	6,210.0000	6,959.0000	12.061	0	0	0
2011/08/18	R208 2012/05/03	8.95	Put	Bond Future	948.0000	757.0000	(20.148)	0	0	0
2011/08/18	R208 2012/08/02			Bond Future	8.1110	7.9480	(2.010)	0.0000	0.0000	0
2011/08/18	R208 2012/08/02	8.75	Call	Bond Future	5,126.0000	5,810.0000	13.344	0	0	0
2011/08/18	R208 2012/08/02	8.75	Put	Bond Future	1,510.0000	1,241.0000	(17.815)	0	0	0
2011/08/18	R208 2012/08/02	8.80	Call	Bond Future	5,331.0000	6,025.0000	13.018	0	0	0
2011/08/18	R208 2012/08/02	8.80	Put	Bond Future	1,439.0000	1,181.0000	(17.929)	0	0	0
2011/08/18	R208 2012/08/02	8.70	Call	Bond Future	4,927.0000	5,599.0000	13.639	0	0	0
2011/08/18	R208 2012/08/02	8.70	Put	Bond Future	1,587.0000	1,307.0000	(17.643)	0	0	0
2011/08/18	R209 2011/11/03			Bond Future	8.4660	8.3020	(1.937)	0.0000	0.0000	1,316
2011/08/18	R209 2011/11/03	8.75	Call	Bond Future	3,297.0000	4,324.0000	31.150	0	0	0
2011/08/18	R209 2011/11/03	8.75	Put	Bond Future	975.0000	608.0000	(37.641)	0	0	0
2011/08/18	R209 2011/11/03	8.80	Call	Bond Future	3,576.0000	4,640.0000	29.754	0	0	0
2011/08/18	R209 2011/11/03	8.80	Put	Bond Future	856.0000	527.0000	(38.435)	0	0	0
2011/08/18	R209 2011/11/03	8.70	Call	Bond Future	3,027.0000	4,016.0000	32.673	0	0	0
2011/08/18	R209 2011/11/03	8.70	Put	Bond Future	1,105.0000	701.0000	(36.561)	0	0	0
2011/08/18	R209 2012/02/02			Bond Future	8.5190	8.3500	(1.984)	0.0000	0.0000	0
2011/08/18	R209 2012/02/02	9.00	Call	Bond Future	5,373.0000	6,413.0000	19.356	0	0	0
2011/08/18	R209 2012/02/02	9.00	Put	Bond Future	1,545.0000	1,164.0000	(24.660)	0	0	0

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2011/08/18	R209 2012/02/02	9.05	Call	Bond Future	5,642.0000	6,703.0000	18.805	0	0	0
2011/08/18	R209 2012/02/02	9.05	Put	Bond Future	1,434.0000	1,074.0000	(25.105)	0	0	0
2011/08/18	R209 2012/02/02	8.95	Call	Bond Future	5,111.0000	6,126.0000	19.859	0	0	0
2011/08/18	R209 2012/02/02	8.95	Put	Bond Future	1,667.0000	1,261.0000	(24.355)	0	0	0
2011/08/18	R209 2012/05/03			Bond Future	8.5750	8.4020	(2.017)	0.0000	0.0000	0
2011/08/18	R209 2012/05/03	9.00	Call	Bond Future	5,783.0000	6,762.0000	16.929	0	0	0
2011/08/18	R209 2012/05/03	9.00	Put	Bond Future	2,423.0000	1,963.0000	(18.985)	0	0	0
2011/08/18	R209 2012/05/03	9.05	Call	Bond Future	6,031.0000	7,029.0000	16.548	0	0	0
2011/08/18	R209 2012/05/03	9.05	Put	Bond Future	2,291.0000	1,850.0000	(19.249)	0	0	0
2011/08/18	R209 2012/05/03	8.95	Call	Bond Future	5,540.0000	6,498.0000	17.292	0	0	0
2011/08/18	R209 2012/05/03	8.95	Put	Bond Future	2,563.0000	2,082.0000	(18.767)	0	0	0
2011/08/18	R209 2012/08/02			Bond Future	8.6340	8.4570	(2.050)	0.0000	0.0000	0
2011/08/18	R209 2012/08/02	9.25	Call	Bond Future	7,150.0000	8,184.0000	14.462	0	0	0
2011/08/18	R209 2012/08/02	9.25	Put	Bond Future	2,410.0000	1,989.0000	(17.469)	0	0	0
2011/08/18	R209 2012/08/02	9.30	Call	Bond Future	7,405.0000	8,455.0000	14.180	0	0	0
2011/08/18	R209 2012/08/02	9.30	Put	Bond Future	2,301.0000	1,896.0000	(17.601)	0	0	0
2011/08/18	R209 2012/08/02	9.20	Call	Bond Future	6,901.0000	7,919.0000	14.751	0	0	0
2011/08/18	R209 2012/08/02	9.20	Put	Bond Future	2,528.0000	2,091.0000	(17.286)	0	0	0
2011/08/18	R210 2011/11/03			Bond Future	135.6573	135.6668	0.007	0.0000	0.0000	600
2011/08/18	R210 2011/11/03	131.00	Call	Bond Future	4,657.0000	4,667.0000	0.215	0	0	0
2011/08/18	R210 2011/11/03	131.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/18	R210 2011/11/03	131.05	Call	Bond Future	4,607.0000	4,617.0000	0.217	0	0	0
2011/08/18	R210 2011/11/03	131.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/18	R210 2011/11/03	130.95	Call	Bond Future	4,707.0000	4,717.0000	0.212	0	0	0
2011/08/18	R210 2011/11/03	130.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/18	R211 2011/11/03			Bond Future	112.0378	112.0431	0.005	0.0000	0.0000	529
2011/08/18	R211 2011/11/03	1.25	Call	Bond Future	110,788.0000	110,793.0000	0.005	0	0	0
2011/08/18	R211 2011/11/03	1.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/18	R211 2011/11/03	1.30	Call	Bond Future	110,738.0000	110,743.0000	0.005	0	0	0
2011/08/18	R211 2011/11/03	1.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/18	R211 2011/11/03	1.20	Call	Bond Future	110,838.0000	110,843.0000	0.005	0	0	0
2011/08/18	R211 2011/11/03	1.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/18	R211 2012/02/02			Bond Future	112.4057	112.4110	0.005	0.0000	0.0000	0

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2011/08/18	R211 2012/02/02	110.50	Call	Bond Future	1,906.0000	1,911.0000	0.262	0	0	0
2011/08/18	R211 2012/02/02	110.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/18	R211 2012/02/02	110.55	Call	Bond Future	1,856.0000	1,861.0000	0.269	0	0	0
2011/08/18	R211 2012/02/02	110.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/18	R211 2012/02/02	110.45	Call	Bond Future	1,956.0000	1,961.0000	0.256	0	0	0
2011/08/18	R211 2012/02/02	110.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/18	R212 2011/11/03			Bond Future	110.4169	110.4244	0.007	0.0000	0.0000	2,667
2011/08/18	R212 2011/11/03	2.50	Call	Bond Future	107,917.0000	107,924.0000	0.006	0	0	0
2011/08/18	R212 2011/11/03	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/18	R212 2011/11/03	2.55	Call	Bond Future	107,867.0000	107,874.0000	0.006	0	0	0
2011/08/18	R212 2011/11/03	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/18	R212 2011/11/03	2.45	Call	Bond Future	107,967.0000	107,974.0000	0.006	0	0	0
2011/08/18	R212 2011/11/03	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/18	R212 2012/02/02			Bond Future	110.6296	110.6371	0.007	0.0000	0.0000	0
2011/08/18	R212 2012/02/02	108.50	Call	Bond Future	2,130.0000	2,137.0000	0.329	0	0	0
2011/08/18	R212 2012/02/02	108.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/18	R212 2012/02/02	108.55	Call	Bond Future	2,080.0000	2,087.0000	0.337	0	0	0
2011/08/18	R212 2012/02/02	108.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/18	R212 2012/02/02	108.45	Call	Bond Future	2,180.0000	2,187.0000	0.321	0	0	0
2011/08/18	R212 2012/02/02	108.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/18	R213 2011/11/03			Bond Future	8.4570	8.2870	(2.010)	0.0000	0.0000	0
2011/08/18	R213 2011/11/03	8.75	Call	Bond Future	2,426.0000	3,881.0000	59.975	0	0	0
2011/08/18	R213 2011/11/03	8.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/18	R213 2011/11/03	8.80	Call	Bond Future	2,829.0000	4,285.0000	51.467	0	0	0
2011/08/18	R213 2011/11/03	8.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/18	R213 2011/11/03	8.70	Call	Bond Future	2,019.0000	3,475.0000	72.115	0	0	0
2011/08/18	R213 2011/11/03	8.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/18	R213 2012/02/02			Bond Future	8.5170	8.3430	(2.043)	0.0000	0.0000	0
2011/08/18	R213 2012/02/02	9.00	Call	Bond Future	3,894.0000	5,365.0000	37.776	0	0	0
2011/08/18	R213 2012/02/02	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/18	R213 2012/02/02	9.05	Call	Bond Future	4,282.0000	5,753.0000	34.353	0	0	0
2011/08/18	R213 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/18	R213 2012/02/02	8.95	Call	Bond Future	3,503.0000	4,974.0000	41.993	0	0	0

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2011/08/18	R213 2012/02/02	8.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/18	R213 2012/05/03			Bond Future	8.5780	8.3990	(2.087)	0.0000	0.0000	0
2011/08/18	R213 2012/05/03	9.25	Call	Bond Future	5,280.0000	6,774.0000	28.295	0	0	0
2011/08/18	R213 2012/05/03	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/18	R213 2012/05/03	9.30	Call	Bond Future	5,653.0000	7,147.0000	26.428	0	0	0
2011/08/18	R213 2012/05/03	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/18	R213 2012/05/03	9.20	Call	Bond Future	4,904.0000	6,398.0000	30.465	0	0	0
2011/08/18	R213 2012/05/03	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/18	R213 2012/08/02			Bond Future	8.6420	8.4580	(2.129)	0.0000	0.0000	0
2011/08/18	R213 2012/08/02	9.25	Call	Bond Future	4,736.0000	6,251.0000	31.989	0	0	0
2011/08/18	R213 2012/08/02	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/18	R213 2012/08/02	9.30	Call	Bond Future	5,107.0000	6,623.0000	29.685	0	0	0
2011/08/18	R213 2012/08/02	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/18	R213 2012/08/02	9.20	Call	Bond Future	4,361.0000	5,877.0000	34.763	0	0	0
2011/08/18	R213 2012/08/02	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/18	RZ02 2011/11/03			Bond Future	0.0050	0.0050	0.000	0.0000	0.0000	0
2011/08/18	RZ02 2011/11/03	1.00	Call	Bond Future	27,590.0000	27,590.0000	0.000	0	0	0
2011/08/18	RZ02 2011/11/03	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/18	RZ02 2011/11/03	1.05	Call	Bond Future	28,834.0000	28,834.0000	0.000	0	0	0
2011/08/18	RZ02 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/18	RZ02 2011/11/03	0.95	Call	Bond Future	26,333.0000	26,333.0000	0.000	0	0	0
2011/08/18	RZ02 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/18	RZ11 2011/11/03			Bond Future	0.7760	0.7700	(0.773)	0.0000	0.0000	0
2011/08/18	RZ11 2011/11/03	1.00	Call	Bond Future	1,226.0000	1,226.0000	0.000	0	0	0
2011/08/18	RZ11 2011/11/03	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/18	RZ11 2011/11/03	1.05	Call	Bond Future	1,491.0000	1,491.0000	0.000	0	0	0
2011/08/18	RZ11 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/18	RZ11 2011/11/03	0.95	Call	Bond Future	961.0000	961.0000	0.000	0	0	0
2011/08/18	RZ11 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/18	RZ12 2011/11/03			Bond Future	1.9230	1.9190	(0.208)	0.0000	0.0000	0
2011/08/18	RZ12 2011/11/03	2.00	Call	Bond Future	778.0000	778.0000	0.000	0	0	0
2011/08/18	RZ12 2011/11/03	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/18	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
2011/08/18	RZ12 2011/11/03	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/18	RZ12 2011/11/03	1.95	Call	Bond Future	298.0000	298.0000	0.000	0	0	0
2011/08/18	RZ12 2011/11/03	1.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/18	TRT1 2011/11/03			Index Future	362.3640	364.0240	0.458	0.0000	0.0000	0
2011/08/18	TRT1 2012/02/02			Index Future	367.2150	368.9020	0.459	0.0000	0.0000	0
Total										276496.00