



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 16/08/2011

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
2011/08/16	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/16	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/16	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/16	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/16	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/16	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/16	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/16	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/16	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/16	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/16	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/16	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/16	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/16	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/16	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/08/16	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/16	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/16	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/16	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/16	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/16	AL7T 2011/11/03			Index Future	401.6020	404.6430	0.757	0.0000	0.0000	16
2011/08/16	AL7T 2012/02/02			Index Future	407.7160	410.8040	0.757	0.0000	0.0000	0
2011/08/16	ALBI 2011/11/03			Index Future	367.7940	370.7550	0.805	0.0000	0.0000	1,358
2011/08/16	ALBI 2012/02/02			Index Future	373.3940	376.4000	0.805	0.0000	0.0000	0
2011/08/16	C155 2011/08/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/16	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/16	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/16	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/16	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/16	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/16	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/16	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/16	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/16	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/16	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/16	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/08/16	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0
2011/08/16	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/16	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/16	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/16	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/16	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/16	CAAD 2011/09/19			Can-Do Future	0.0124	0.0107	(13.710)	0.0000	0.0000	22,388
2011/08/16	CAAE 2011/09/19			Can-Do Future	0.2271	0.2324	2.334	0.0000	0.0000	21,898
2011/08/16	CAAG 2011/10/24			Can-Do Future	7.1827	7.2025	0.276	0.0000	0.0000	0
2011/08/16	CAAG 2011/10/24	6.70	Call	Can-Do Future	534.0000	551.0000	3.184	0	0	0
2011/08/16	CAAG 2011/10/24	6.70	Put	Can-Do Future	51.0000	49.0000	(3.922)	0	0	0
2011/08/16	CAAG 2011/10/24	6.75	Call	Can-Do Future	496.0000	512.0000	3.226	0	0	0
2011/08/16	CAAG 2011/10/24	6.75	Put	Can-Do Future	63.0000	60.0000	(4.762)	0	0	0
2011/08/16	CAAG 2011/10/24	6.65	Call	Can-Do Future	574.0000	592.0000	3.136	0	0	0
2011/08/16	CAAG 2011/10/24	6.65	Put	Can-Do Future	41.0000	40.0000	(2.439)	0	0	0
2011/08/16	CAAG 2011/10/24	7.00	Put	Can-Do Future	146.0000	139.0000	(4.795)	0	0	0
2011/08/16	CAAG 2011/10/24	7.00	Call	Can-Do Future	329.0000	341.0000	3.647	0	0	14,286
2011/08/16	CAAG 2011/10/24	7.40	Put	Can-Do Future	378.0000	364.0000	(3.704)	0	0	0
2011/08/16	CAAG 2011/10/24	7.40	Call	Can-Do Future	161.0000	166.0000	3.106	0	0	6,757
2011/08/16	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/16	CRD1 2011/11/03			Index Future	165.0850	165.5830	0.302	0.0000	0.0000	0
2011/08/16	CRD1 2012/02/02			Index Future	167.2950	167.8020	0.303	0.0000	0.0000	0
2011/08/16	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/16	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/08/16	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/16	GOVI 2011/11/03			GOVI	368.6950	371.4850	0.757	0.0000	0.0000	162
2011/08/16	GOVI 2011/11/03	357.00	Call	GOVI	116,950.0000	144,850.0000	23.856	0	0	0
2011/08/16	GOVI 2011/11/03	357.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/08/16	GOVI 2011/11/03	357.01	Call	GOVI	116,850.0000	144,750.0000	23.877	0	0	0
2011/08/16	GOVI 2011/11/03	357.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/08/16	GOVI 2011/11/03	356.99	Call	GOVI	117,050.0000	144,950.0000	23.836	0	0	0
2011/08/16	GOVI 2011/11/03	356.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/08/16	GOVI 2012/02/02			GOVI	374.3090	377.1410	0.757	0.0000	0.0000	0
2011/08/16	GOVI 2012/02/02	369.00	Call	GOVI	53,090.0000	81,410.0000	53.343	0	0	0
2011/08/16	GOVI 2012/02/02	369.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/08/16	GOVI 2012/02/02	369.01	Call	GOVI	52,990.0000	81,310.0000	53.444	0	0	0
2011/08/16	GOVI 2012/02/02	369.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/08/16	GOVI 2012/02/02	368.99	Call	GOVI	53,190.0000	81,510.0000	53.243	0	0	0
2011/08/16	GOVI 2012/02/02	368.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/08/16	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/08/16	IGOV 2011/11/03			Index Future	162.1110	162.3080	0.122	0.0000	0.0000	83
2011/08/16	IGOV 2012/02/02			Index Future	164.5790	164.7790	0.122	0.0000	0.0000	0
2011/08/16	ILBI 2012/02/02			Index Future	451.2520	451.3060	0.012	0.0000	0.0000	29
2011/08/16	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/08/16	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/08/16	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/08/16	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/08/16	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/08/16	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/08/16	JBAF 2011/08/17			Jibar Tradeable Future	5.6000	5.5900	(0.179)	0.0000	0.0000	0

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2011/08/16	JBAF 2011/09/21			Jibar Tradeable Future	5.5900	5.5800	(0.179)	0.0000	0.0000	17,600
2011/08/16	JBAF 2011/10/19			Jibar Tradeable Future	5.5900	5.5800	(0.179)	0.0000	0.0000	400
2011/08/16	JBAF 2011/11/16			Jibar Tradeable Future	5.5900	5.5700	(0.358)	0.0000	0.0000	1,000
2011/08/16	JBAF 2011/12/21			Jibar Tradeable Future	5.6000	5.5700	(0.536)	0.0000	0.0000	5,541
2011/08/16	JBAF 2012/01/18			Jibar Tradeable Future	5.6100	5.5700	(0.713)	0.0000	0.0000	0
2011/08/16	JBAF 2012/03/20			Jibar Tradeable Future	5.6500	5.5900	(1.062)	0.0000	0.0000	1,340
2011/08/16	JBAF 2012/06/20			Jibar Tradeable Future	5.7400	5.6400	(1.742)	0.0000	0.0000	2,890
2011/08/16	JBAF 2012/09/19			Jibar Tradeable Future	5.9000	5.7700	(2.203)	0.0000	0.0000	44,710
2011/08/16	JBAF 2012/12/19			Jibar Tradeable Future	6.1100	5.9700	(2.291)	0.0000	0.0000	490
2011/08/16	JBAF 2013/03/20			Jibar Tradeable Future	6.3400	6.1900	(2.366)	93.7800	93.7800	540
2011/08/16	JBAF 2013/06/19			Jibar Tradeable Future	6.5600	6.4200	(2.134)	0.0000	0.0000	1,250
2011/08/16	JN02 2011/11/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/08/16	JN02 2011/11/03	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/16	JN02 2011/11/03	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/16	JN02 2011/11/03	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/16	JN02 2011/11/03	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/08/16	JN02 2011/11/03	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/08/16	JN02 2011/11/03	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/16	JN05 2011/11/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/08/16	JN05 2011/11/03	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/16	JN05 2011/11/03	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/16	JN05 2011/11/03	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/16	JN05 2011/11/03	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/08/16	JN05 2011/11/03	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/08/16	JN05 2011/11/03	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/16	JN10 2011/11/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/08/16	JN10 2011/11/03	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/16	JN10 2011/11/03	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/16	JN10 2011/11/03	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/16	JN10 2011/11/03	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/08/16	JN10 2011/11/03	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/08/16	JN10 2011/11/03	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0

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2011/08/16	OTH1 2011/11/03			Index Future	362.5530	366.4170	1.066	0.0000	0.0000	0
2011/08/16	OTH1 2012/02/02			Index Future	368.0730	371.9950	1.066	0.0000	0.0000	0
2011/08/16	R157 2011/11/03			Bond Future	6.9890	6.8920	(1.388)	0.0000	0.0000	16,175
2011/08/16	R157 2011/11/03	8.25	Call	Bond Future	4,642.0000	5,005.0000	7.820	0	0	0
2011/08/16	R157 2011/11/03	8.25	Put	Bond Future	6.0000	3.0000	(50.000)	0	0	0
2011/08/16	R157 2011/11/03	8.30	Call	Bond Future	4,820.0000	5,184.0000	7.552	0	0	0
2011/08/16	R157 2011/11/03	8.30	Put	Bond Future	5.0000	3.0000	(40.000)	0	0	0
2011/08/16	R157 2011/11/03	8.20	Call	Bond Future	4,464.0000	4,827.0000	8.132	0	0	0
2011/08/16	R157 2011/11/03	8.20	Put	Bond Future	8.0000	5.0000	(37.500)	0	0	0
2011/08/16	R157 2011/11/03	6.55	Put	Bond Future	1,834.0000	1,539.0000	(16.085)	0	0	0
2011/08/16	R157 2011/11/03	6.55	Call	Bond Future	166.0000	237.0000	42.771	0	0	1,200
2011/08/16	R157 2011/11/03	7.00	Put	Bond Future	700.0000	531.0000	(24.143)	0	0	0
2011/08/16	R157 2011/11/03	7.00	Call	Bond Future	741.0000	939.0000	26.721	0	0	400
2011/08/16	R157 2011/11/03	7.10	Call	Bond Future	953.0000	1,180.0000	23.820	0	0	0
2011/08/16	R157 2011/11/03	7.10	Put	Bond Future	536.0000	397.0000	(25.933)	0	0	400
2011/08/16	R157 2011/11/03	7.55	Call	Bond Future	2,215.0000	2,538.0000	14.582	0	0	0
2011/08/16	R157 2011/11/03	7.55	Put	Bond Future	124.0000	81.0000	(34.677)	0	0	1,200
2011/08/16	R157 2012/02/02			Bond Future	7.0630	6.9570	(1.501)	0.0000	0.0000	0
2011/08/16	R157 2012/02/02	8.50	Call	Bond Future	5,011.0000	5,364.0000	7.045	0	0	0
2011/08/16	R157 2012/02/02	8.50	Put	Bond Future	86.0000	65.0000	(24.419)	0	0	0
2011/08/16	R157 2012/02/02	8.55	Call	Bond Future	5,169.0000	5,524.0000	6.868	0	0	0
2011/08/16	R157 2012/02/02	8.55	Put	Bond Future	77.0000	58.0000	(24.675)	0	0	0
2011/08/16	R157 2012/02/02	8.45	Call	Bond Future	4,853.0000	5,204.0000	7.233	0	0	0
2011/08/16	R157 2012/02/02	8.45	Put	Bond Future	95.0000	72.0000	(24.211)	0	0	0
2011/08/16	R157 2012/05/03			Bond Future	7.1510	7.0350	(1.622)	0.0000	0.0000	0
2011/08/16	R157 2012/05/03	8.25	Call	Bond Future	3,859.0000	4,180.0000	8.318	0	0	0
2011/08/16	R157 2012/05/03	8.25	Put	Bond Future	329.0000	270.0000	(17.933)	0	0	0
2011/08/16	R157 2012/05/03	8.30	Call	Bond Future	3,994.0000	4,319.0000	8.137	0	0	0
2011/08/16	R157 2012/05/03	8.30	Put	Bond Future	307.0000	251.0000	(18.241)	0	0	0
2011/08/16	R157 2012/05/03	8.20	Call	Bond Future	3,726.0000	4,043.0000	8.508	0	0	0
2011/08/16	R157 2012/05/03	8.20	Put	Bond Future	354.0000	291.0000	(17.797)	0	0	0
2011/08/16	R157 2012/08/02			Bond Future	7.2590	7.1330	(1.736)	0.0000	0.0000	0
2011/08/16	R157 2012/08/02	8.00	Call	Bond Future	3,034.0000	3,307.0000	8.998	0	0	0
2011/08/16	R157 2012/08/02	8.00	Put	Bond Future	818.0000	709.0000	(13.325)	0	0	0

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2011/08/16	R157 2012/08/02	8.05	Call	Bond Future	3,143.0000	3,420.0000	8.813	0	0	0
2011/08/16	R157 2012/08/02	8.05	Put	Bond Future	779.0000	674.0000	(13.479)	0	0	0
2011/08/16	R157 2012/08/02	7.95	Call	Bond Future	2,926.0000	3,195.0000	9.193	0	0	0
2011/08/16	R157 2012/08/02	7.95	Put	Bond Future	858.0000	744.0000	(13.287)	0	0	0
2011/08/16	R186 2011/11/03			Bond Future	8.3770	8.2220	(1.850)	0.0000	0.0000	25,308
2011/08/16	R186 2011/11/03	9.00	Call	Bond Future	6,271.0000	7,564.0000	20.619	0	0	0
2011/08/16	R186 2011/11/03	9.00	Put	Bond Future	518.0000	314.0000	(39.382)	0	0	0
2011/08/16	R186 2011/11/03	9.05	Call	Bond Future	6,647.0000	7,964.0000	19.813	0	0	0
2011/08/16	R186 2011/11/03	9.05	Put	Bond Future	451.0000	270.0000	(40.133)	0	0	0
2011/08/16	R186 2011/11/03	8.95	Call	Bond Future	5,900.0000	7,168.0000	21.492	0	0	0
2011/08/16	R186 2011/11/03	8.95	Put	Bond Future	594.0000	364.0000	(38.721)	0	0	0
2011/08/16	R186 2011/11/03	8.75	Put	Bond Future	998.0000	644.0000	(35.471)	0	0	0
2011/08/16	R186 2011/11/03	8.75	Call	Bond Future	4,492.0000	5,636.0000	25.467	0	0	5,600
2011/08/16	R186 2011/11/03	8.10	Put	Bond Future	3,900.0000	2,954.0000	(24.256)	0	0	0
2011/08/16	R186 2011/11/03	8.10	Call	Bond Future	1,204.0000	1,756.0000	45.847	0	0	1,275
2011/08/16	R186 2011/11/03	8.35	Put	Bond Future	2,449.0000	1,750.0000	(28.542)	0	0	0
2011/08/16	R186 2011/11/03	8.35	Call	Bond Future	2,190.0000	2,989.0000	36.484	0	0	425
2011/08/16	R186 2011/11/03	8.55	Call	Bond Future	3,239.0000	4,225.0000	30.441	0	0	0
2011/08/16	R186 2011/11/03	8.55	Put	Bond Future	1,599.0000	1,088.0000	(31.957)	0	0	425
2011/08/16	R186 2011/11/03	9.10	Call	Bond Future	7,029.0000	8,366.0000	19.021	0	0	0
2011/08/16	R186 2011/11/03	9.10	Put	Bond Future	391.0000	231.0000	(40.921)	0	0	1,275
2011/08/16	R186 2012/02/02			Bond Future	8.4450	8.2850	(1.895)	0.0000	0.0000	2,500
2011/08/16	R186 2012/02/02	9.00	Call	Bond Future	6,768.0000	7,893.0000	16.622	0	0	0
2011/08/16	R186 2012/02/02	9.00	Put	Bond Future	1,711.0000	1,317.0000	(23.027)	0	0	0
2011/08/16	R186 2012/02/02	9.05	Call	Bond Future	7,086.0000	8,234.0000	16.201	0	0	0
2011/08/16	R186 2012/02/02	9.05	Put	Bond Future	1,589.0000	1,218.0000	(23.348)	0	0	0
2011/08/16	R186 2012/02/02	8.95	Call	Bond Future	6,454.0000	7,556.0000	17.075	0	0	0
2011/08/16	R186 2012/02/02	8.95	Put	Bond Future	1,840.0000	1,423.0000	(22.663)	0	0	0
2011/08/16	R186 2012/05/03			Bond Future	8.5190	8.3530	(1.949)	0.0000	0.0000	0
2011/08/16	R186 2012/05/03	9.00	Call	Bond Future	7,146.0000	8,198.0000	14.722	0	0	0
2011/08/16	R186 2012/05/03	9.00	Put	Bond Future	2,824.0000	2,328.0000	(17.564)	0	0	0
2011/08/16	R186 2012/05/03	9.05	Call	Bond Future	7,436.0000	8,509.0000	14.430	0	0	0
2011/08/16	R186 2012/05/03	9.05	Put	Bond Future	2,678.0000	2,203.0000	(17.737)	0	0	0
2011/08/16	R186 2012/05/03	8.95	Call	Bond Future	6,860.0000	7,892.0000	15.044	0	0	0

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2011/08/16	R186 2012/05/03	8.95	Put	Bond Future	2,976.0000	2,460.0000	(17.339)	0	0	0
2011/08/16	R186 2012/08/02			Bond Future	8.5990	8.4270	(2.000)	0.0000	0.0000	0
2011/08/16	R186 2012/08/02	8.75	Call	Bond Future	5,831.0000	6,749.0000	15.743	0	0	0
2011/08/16	R186 2012/08/02	8.75	Put	Bond Future	4,475.0000	3,819.0000	(14.659)	0	0	0
2011/08/16	R186 2012/08/02	8.80	Call	Bond Future	6,090.0000	7,028.0000	15.402	0	0	0
2011/08/16	R186 2012/08/02	8.80	Put	Bond Future	4,289.0000	3,654.0000	(14.805)	0	0	0
2011/08/16	R186 2012/08/02	8.70	Call	Bond Future	5,582.0000	6,478.0000	16.052	0	0	0
2011/08/16	R186 2012/08/02	8.70	Put	Bond Future	4,672.0000	3,995.0000	(14.491)	0	0	0
2011/08/16	R189 2011/11/03			Bond Future	213.5253	213.5971	0.034	0.0000	0.0000	0
2011/08/16	R189 2011/11/03	212.00	Call	Bond Future	1,525.0000	1,597.0000	4.721	0	0	0
2011/08/16	R189 2011/11/03	212.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/16	R189 2011/11/03	212.05	Call	Bond Future	1,475.0000	1,547.0000	4.881	0	0	0
2011/08/16	R189 2011/11/03	212.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/16	R189 2011/11/03	211.95	Call	Bond Future	1,575.0000	1,647.0000	4.571	0	0	0
2011/08/16	R189 2011/11/03	211.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/16	R197 2011/11/03			Bond Future	244.1041	244.3504	0.101	0.0000	0.0000	183
2011/08/16	R197 2011/11/03	238.50	Call	Bond Future	5,604.0000	5,850.0000	4.390	0	0	0
2011/08/16	R197 2011/11/03	238.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/16	R197 2011/11/03	238.55	Call	Bond Future	5,554.0000	5,800.0000	4.429	0	0	0
2011/08/16	R197 2011/11/03	238.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/16	R197 2011/11/03	238.45	Call	Bond Future	5,654.0000	5,900.0000	4.351	0	0	0
2011/08/16	R197 2011/11/03	238.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/16	R201 2011/11/03			Bond Future	6.6670	6.5750	(1.380)	0.0000	0.0000	1,348
2011/08/16	R201 2011/11/03	8.00	Call	Bond Future	3,749.0000	4,012.0000	7.015	0	0	0
2011/08/16	R201 2011/11/03	8.00	Put	Bond Future	3.0000	1.0000	(66.667)	0	0	0
2011/08/16	R201 2011/11/03	8.05	Call	Bond Future	3,886.0000	4,149.0000	6.768	0	0	0
2011/08/16	R201 2011/11/03	8.05	Put	Bond Future	3.0000	1.0000	(66.667)	0	0	0
2011/08/16	R201 2011/11/03	7.95	Call	Bond Future	3,613.0000	3,875.0000	7.252	0	0	0
2011/08/16	R201 2011/11/03	7.95	Put	Bond Future	5.0000	2.0000	(60.000)	0	0	0
2011/08/16	R201 2012/02/02			Bond Future	6.7160	6.6140	(1.519)	0.0000	0.0000	0
2011/08/16	R201 2012/02/02	8.25	Call	Bond Future	4,007.0000	4,270.0000	6.564	0	0	0
2011/08/16	R201 2012/02/02	8.25	Put	Bond Future	30.0000	22.0000	(26.667)	0	0	0
2011/08/16	R201 2012/02/02	8.30	Call	Bond Future	4,130.0000	4,394.0000	6.392	0	0	0



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2011/08/16	R201 2012/02/02	8.30	Put	Bond Future	27.0000	19.0000	(29.630)	0	0	0
2011/08/16	R201 2012/02/02	8.20	Call	Bond Future	3,885.0000	4,147.0000	6.744	0	0	0
2011/08/16	R201 2012/02/02	8.20	Put	Bond Future	35.0000	25.0000	(28.571)	0	0	0
2011/08/16	R201 2012/05/03			Bond Future	6.7830	6.6700	(1.666)	0.0000	0.0000	0
2011/08/16	R201 2012/05/03	7.75	Call	Bond Future	2,587.0000	2,815.0000	8.813	0	0	0
2011/08/16	R201 2012/05/03	7.75	Put	Bond Future	266.0000	218.0000	(18.045)	0	0	0
2011/08/16	R201 2012/05/03	7.80	Call	Bond Future	2,687.0000	2,917.0000	8.560	0	0	0
2011/08/16	R201 2012/05/03	7.80	Put	Bond Future	247.0000	202.0000	(18.219)	0	0	0
2011/08/16	R201 2012/05/03	7.70	Call	Bond Future	2,489.0000	2,713.0000	9.000	0	0	0
2011/08/16	R201 2012/05/03	7.70	Put	Bond Future	286.0000	235.0000	(17.832)	0	0	0
2011/08/16	R201 2012/08/02			Bond Future	6.8750	6.7490	(1.833)	0.0000	0.0000	0
2011/08/16	R201 2012/08/02	7.50	Call	Bond Future	1,942.0000	2,139.0000	10.144	0	0	0
2011/08/16	R201 2012/08/02	7.50	Put	Bond Future	572.0000	489.0000	(14.510)	0	0	0
2011/08/16	R201 2012/08/02	7.55	Call	Bond Future	2,024.0000	2,224.0000	9.881	0	0	0
2011/08/16	R201 2012/08/02	7.55	Put	Bond Future	545.0000	466.0000	(14.495)	0	0	0
2011/08/16	R201 2012/08/02	7.45	Call	Bond Future	1,862.0000	2,055.0000	10.365	0	0	0
2011/08/16	R201 2012/08/02	7.45	Put	Bond Future	600.0000	514.0000	(14.333)	0	0	0
2011/08/16	R202 2011/11/03			Bond Future	183.8185	184.2753	0.248	0.0000	0.0000	24,816
2011/08/16	R202 2011/11/03	0.50	Call	Bond Future	183,319.0000	183,775.0000	0.249	0	0	0
2011/08/16	R202 2011/11/03	0.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/16	R202 2011/11/03	0.55	Call	Bond Future	183,269.0000	183,725.0000	0.249	0	0	0
2011/08/16	R202 2011/11/03	0.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/16	R202 2011/11/03	0.45	Call	Bond Future	183,369.0000	183,825.0000	0.249	0	0	0
2011/08/16	R202 2011/11/03	0.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/16	R202 2012/02/02			Bond Future	183.9526	184.4161	0.252	0.0000	0.0000	0
2011/08/16	R202 2012/02/02	177.00	Call	Bond Future	6,953.0000	7,416.0000	6.659	0	0	0
2011/08/16	R202 2012/02/02	177.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/16	R202 2012/02/02	177.05	Call	Bond Future	6,903.0000	7,366.0000	6.707	0	0	0
2011/08/16	R202 2012/02/02	177.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/16	R202 2012/02/02	176.95	Call	Bond Future	7,003.0000	7,466.0000	6.611	0	0	0
2011/08/16	R202 2012/02/02	176.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/16	R203 2011/11/03			Bond Future	7.6700	7.5330	(1.786)	0.0000	0.0000	2,133
2011/08/16	R203 2011/11/03	8.50	Call	Bond Future	3,912.0000	4,525.0000	15.670	0	0	0

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2011/08/16	R203 2011/11/03	8.50	Put	Bond Future	82.0000	46.0000	(43.902)	0	0	0
2011/08/16	R203 2011/11/03	8.55	Call	Bond Future	4,124.0000	4,742.0000	14.985	0	0	0
2011/08/16	R203 2011/11/03	8.55	Put	Bond Future	69.0000	38.0000	(44.928)	0	0	0
2011/08/16	R203 2011/11/03	8.45	Call	Bond Future	3,703.0000	4,309.0000	16.365	0	0	0
2011/08/16	R203 2011/11/03	8.45	Put	Bond Future	99.0000	55.0000	(44.444)	0	0	0
2011/08/16	R203 2012/02/02			Bond Future	7.7570	7.6110	(1.882)	0.0000	0.0000	0
2011/08/16	R203 2012/02/02	8.75	Call	Bond Future	4,713.0000	5,290.0000	12.243	0	0	0
2011/08/16	R203 2012/02/02	8.75	Put	Bond Future	328.0000	240.0000	(26.829)	0	0	0
2011/08/16	R203 2012/02/02	8.80	Call	Bond Future	4,903.0000	5,486.0000	11.891	0	0	0
2011/08/16	R203 2012/02/02	8.80	Put	Bond Future	304.0000	221.0000	(27.303)	0	0	0
2011/08/16	R203 2012/02/02	8.70	Call	Bond Future	4,528.0000	5,098.0000	12.588	0	0	0
2011/08/16	R203 2012/02/02	8.70	Put	Bond Future	358.0000	263.0000	(26.536)	0	0	0
2011/08/16	R203 2012/05/03			Bond Future	7.8520	7.6990	(1.949)	0.0000	0.0000	0
2011/08/16	R203 2012/05/03	8.75	Call	Bond Future	4,494.0000	5,025.0000	11.816	0	0	0
2011/08/16	R203 2012/05/03	8.75	Put	Bond Future	678.0000	541.0000	(20.206)	0	0	0
2011/08/16	R203 2012/05/03	8.80	Call	Bond Future	4,660.0000	5,198.0000	11.545	0	0	0
2011/08/16	R203 2012/05/03	8.80	Put	Bond Future	637.0000	507.0000	(20.408)	0	0	0
2011/08/16	R203 2012/05/03	8.70	Call	Bond Future	4,330.0000	4,853.0000	12.079	0	0	0
2011/08/16	R203 2012/05/03	8.70	Put	Bond Future	722.0000	577.0000	(20.083)	0	0	0
2011/08/16	R203 2012/08/02			Bond Future	7.9610	7.7980	(2.047)	0.0000	0.0000	0
2011/08/16	R203 2012/08/02	8.50	Call	Bond Future	3,415.0000	3,884.0000	13.734	0	0	0
2011/08/16	R203 2012/08/02	8.50	Put	Bond Future	1,202.0000	990.0000	(17.637)	0	0	0
2011/08/16	R203 2012/08/02	8.55	Call	Bond Future	3,561.0000	4,039.0000	13.423	0	0	0
2011/08/16	R203 2012/08/02	8.55	Put	Bond Future	1,146.0000	943.0000	(17.714)	0	0	0
2011/08/16	R203 2012/08/02	8.45	Call	Bond Future	3,272.0000	3,732.0000	14.059	0	0	0
2011/08/16	R203 2012/08/02	8.45	Put	Bond Future	1,262.0000	1,041.0000	(17.512)	0	0	0
2011/08/16	R204 2011/11/03			Bond Future	7.9150	7.7830	(1.668)	0.0000	0.0000	2,872
2011/08/16	R204 2011/11/03	8.75	Call	Bond Future	4,478.0000	5,146.0000	14.917	0	0	0
2011/08/16	R204 2011/11/03	8.75	Put	Bond Future	109.0000	63.0000	(42.202)	0	0	0
2011/08/16	R204 2011/11/03	8.80	Call	Bond Future	4,715.0000	5,389.0000	14.295	0	0	0
2011/08/16	R204 2011/11/03	8.80	Put	Bond Future	92.0000	52.0000	(43.478)	0	0	0
2011/08/16	R204 2011/11/03	8.70	Call	Bond Future	4,243.0000	4,903.0000	15.555	0	0	0
2011/08/16	R204 2011/11/03	8.70	Put	Bond Future	129.0000	75.0000	(41.860)	0	0	0
2011/08/16	R204 2012/02/02			Bond Future	7.9970	7.8600	(1.713)	0.0000	0.0000	0

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2011/08/16	R204 2012/02/02	9.00	Call	Bond Future	5,424.0000	6,048.0000	11.504	0	0	0
2011/08/16	R204 2012/02/02	9.00	Put	Bond Future	365.0000	272.0000	(25.479)	0	0	0
2011/08/16	R204 2012/02/02	9.05	Call	Bond Future	5,636.0000	6,267.0000	11.196	0	0	0
2011/08/16	R204 2012/02/02	9.05	Put	Bond Future	333.0000	247.0000	(25.826)	0	0	0
2011/08/16	R204 2012/02/02	8.95	Call	Bond Future	5,214.0000	5,830.0000	11.814	0	0	0
2011/08/16	R204 2012/02/02	8.95	Put	Bond Future	399.0000	298.0000	(25.313)	0	0	0
2011/08/16	R204 2012/05/03			Bond Future	8.0900	7.9460	(1.780)	0.0000	0.0000	0
2011/08/16	R204 2012/05/03	8.75	Call	Bond Future	4,400.0000	4,931.0000	12.068	0	0	0
2011/08/16	R204 2012/05/03	8.75	Put	Bond Future	1,144.0000	946.0000	(17.308)	0	0	0
2011/08/16	R204 2012/05/03	8.80	Call	Bond Future	4,577.0000	5,116.0000	11.776	0	0	0
2011/08/16	R204 2012/05/03	8.80	Put	Bond Future	1,080.0000	890.0000	(17.593)	0	0	0
2011/08/16	R204 2012/05/03	8.70	Call	Bond Future	4,226.0000	4,747.0000	12.328	0	0	0
2011/08/16	R204 2012/05/03	8.70	Put	Bond Future	1,212.0000	1,004.0000	(17.162)	0	0	0
2011/08/16	R204 2012/08/02			Bond Future	8.1960	8.0440	(1.855)	0.0000	0.0000	0
2011/08/16	R204 2012/08/02	8.50	Call	Bond Future	3,331.0000	3,792.0000	13.840	0	0	0
2011/08/16	R204 2012/08/02	8.50	Put	Bond Future	1,867.0000	1,586.0000	(15.051)	0	0	0
2011/08/16	R204 2012/08/02	8.55	Call	Bond Future	3,486.0000	3,957.0000	13.511	0	0	0
2011/08/16	R204 2012/08/02	8.55	Put	Bond Future	1,784.0000	1,513.0000	(15.191)	0	0	0
2011/08/16	R204 2012/08/02	8.45	Call	Bond Future	3,181.0000	3,632.0000	14.178	0	0	0
2011/08/16	R204 2012/08/02	8.45	Put	Bond Future	1,956.0000	1,665.0000	(14.877)	0	0	0
2011/08/16	R206 2011/11/03			Bond Future	6.3410	6.2570	(1.325)	0.0000	0.0000	12,577
2011/08/16	R206 2011/11/03	7.75	Call	Bond Future	2,828.0000	3,000.0000	6.082	0	0	0
2011/08/16	R206 2011/11/03	7.75	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2011/08/16	R206 2011/11/03	7.80	Call	Bond Future	2,927.0000	3,098.0000	5.842	0	0	0
2011/08/16	R206 2011/11/03	7.80	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2011/08/16	R206 2011/11/03	7.70	Call	Bond Future	2,730.0000	2,901.0000	6.264	0	0	0
2011/08/16	R206 2011/11/03	7.70	Put	Bond Future	2.0000	1.0000	(50.000)	0	0	0
2011/08/16	R206 2012/02/02			Bond Future	6.3620	6.2670	(1.493)	0.0000	0.0000	0
2011/08/16	R206 2012/02/02	8.00	Call	Bond Future	2,944.0000	3,112.0000	5.707	0	0	0
2011/08/16	R206 2012/02/02	8.00	Put	Bond Future	18.0000	13.0000	(27.778)	0	0	0
2011/08/16	R206 2012/02/02	8.05	Call	Bond Future	3,029.0000	3,198.0000	5.579	0	0	0
2011/08/16	R206 2012/02/02	8.05	Put	Bond Future	16.0000	11.0000	(31.250)	0	0	0
2011/08/16	R206 2012/02/02	7.95	Call	Bond Future	2,858.0000	3,026.0000	5.878	0	0	0
2011/08/16	R206 2012/02/02	7.95	Put	Bond Future	20.0000	15.0000	(25.000)	0	0	0

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2011/08/16	R206 2012/05/03			Bond Future	6.4100	6.3000	(1.716)	0.0000	0.0000	0
2011/08/16	R206 2012/05/03	7.50	Call	Bond Future	1,887.0000	2,034.0000	7.790	0	0	0
2011/08/16	R206 2012/05/03	7.50	Put	Bond Future	168.0000	139.0000	(17.262)	0	0	0
2011/08/16	R206 2012/05/03	7.55	Call	Bond Future	1,955.0000	2,104.0000	7.621	0	0	0
2011/08/16	R206 2012/05/03	7.55	Put	Bond Future	158.0000	131.0000	(17.089)	0	0	0
2011/08/16	R206 2012/05/03	7.45	Call	Bond Future	1,821.0000	1,967.0000	8.018	0	0	0
2011/08/16	R206 2012/05/03	7.45	Put	Bond Future	180.0000	150.0000	(16.667)	0	0	0
2011/08/16	R206 2012/08/02			Bond Future	6.4900	6.3590	(2.018)	0.0000	0.0000	0
2011/08/16	R206 2012/08/02	7.25	Call	Bond Future	1,329.0000	1,461.0000	9.932	0	0	0
2011/08/16	R206 2012/08/02	7.25	Put	Bond Future	299.0000	252.0000	(15.719)	0	0	0
2011/08/16	R206 2012/08/02	7.30	Call	Bond Future	1,382.0000	1,516.0000	9.696	0	0	0
2011/08/16	R206 2012/08/02	7.30	Put	Bond Future	284.0000	239.0000	(15.845)	0	0	0
2011/08/16	R206 2012/08/02	7.20	Call	Bond Future	1,277.0000	1,407.0000	10.180	0	0	0
2011/08/16	R206 2012/08/02	7.20	Put	Bond Future	314.0000	265.0000	(15.605)	0	0	0
2011/08/16	R207 2011/11/03			Bond Future	8.0390	7.9190	(1.493)	0.0000	0.0000	7,549
2011/08/16	R207 2011/11/03	8.75	Call	Bond Future	4,149.0000	4,776.0000	15.112	0	0	0
2011/08/16	R207 2011/11/03	8.75	Put	Bond Future	175.0000	110.0000	(37.143)	0	0	0
2011/08/16	R207 2011/11/03	8.80	Call	Bond Future	4,394.0000	5,029.0000	14.452	0	0	0
2011/08/16	R207 2011/11/03	8.80	Put	Bond Future	149.0000	92.0000	(38.255)	0	0	0
2011/08/16	R207 2011/11/03	8.70	Call	Bond Future	3,908.0000	4,524.0000	15.763	0	0	0
2011/08/16	R207 2011/11/03	8.70	Put	Bond Future	207.0000	131.0000	(36.715)	0	0	0
2011/08/16	R207 2011/11/03	7.90	Put	Bond Future	1,692.0000	1,303.0000	(22.991)	0	0	0
2011/08/16	R207 2011/11/03	7.90	Call	Bond Future	890.0000	1,193.0000	34.045	0	0	2,000
2011/08/16	R207 2011/11/03	8.15	Call	Bond Future	1,606.0000	2,032.0000	26.526	0	0	0
2011/08/16	R207 2011/11/03	8.15	Put	Bond Future	971.0000	706.0000	(27.291)	0	0	2,000
2011/08/16	R207 2011/11/03	8.35	Call	Bond Future	2,346.0000	2,859.0000	21.867	0	0	0
2011/08/16	R207 2011/11/03	8.35	Put	Bond Future	582.0000	403.0000	(30.756)	0	0	2,000
2011/08/16	R207 2011/11/03	7.30	Put	Bond Future	4,468.0000	3,840.0000	(14.056)	0	0	0
2011/08/16	R207 2011/11/03	7.30	Call	Bond Future	105.0000	169.0000	60.952	0	0	900
2011/08/16	R207 2011/11/03	7.75	Put	Bond Future	2,257.0000	1,794.0000	(20.514)	0	0	0
2011/08/16	R207 2011/11/03	7.75	Call	Bond Future	580.0000	809.0000	39.483	0	0	300
2011/08/16	R207 2011/11/03	7.95	Put	Bond Future	1,526.0000	1,162.0000	(23.853)	0	0	300
2011/08/16	R207 2011/11/03	7.95	Call	Bond Future	1,013.0000	1,341.0000	32.379	0	0	0
2011/08/16	R207 2011/11/03	8.40	Call	Bond Future	2,552.0000	3,083.0000	20.807	0	0	0

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2011/08/16	R207 2011/11/03	8.40	Put	Bond Future	508.0000	347.0000	(31.693)	0	0	900
2011/08/16	R207 2012/02/02			Bond Future	8.1170	7.9920	(1.540)	0.0000	0.0000	0
2011/08/16	R207 2012/02/02	9.00	Call	Bond Future	5,303.0000	5,889.0000	11.050	0	0	0
2011/08/16	R207 2012/02/02	9.00	Put	Bond Future	527.0000	412.0000	(21.822)	0	0	0
2011/08/16	R207 2012/02/02	9.05	Call	Bond Future	5,522.0000	6,115.0000	10.739	0	0	0
2011/08/16	R207 2012/02/02	9.05	Put	Bond Future	485.0000	376.0000	(22.474)	0	0	0
2011/08/16	R207 2012/02/02	8.95	Call	Bond Future	5,087.0000	5,665.0000	11.362	0	0	0
2011/08/16	R207 2012/02/02	8.95	Put	Bond Future	573.0000	450.0000	(21.466)	0	0	0
2011/08/16	R207 2012/05/03			Bond Future	8.2060	8.0750	(1.596)	0.0000	0.0000	0
2011/08/16	R207 2012/05/03	8.75	Call	Bond Future	4,327.0000	4,823.0000	11.463	0	0	0
2011/08/16	R207 2012/05/03	8.75	Put	Bond Future	1,430.0000	1,211.0000	(15.315)	0	0	0
2011/08/16	R207 2012/05/03	8.80	Call	Bond Future	4,509.0000	5,015.0000	11.222	0	0	0
2011/08/16	R207 2012/05/03	8.80	Put	Bond Future	1,351.0000	1,143.0000	(15.396)	0	0	0
2011/08/16	R207 2012/05/03	8.70	Call	Bond Future	4,148.0000	4,635.0000	11.741	0	0	0
2011/08/16	R207 2012/05/03	8.70	Put	Bond Future	1,513.0000	1,285.0000	(15.069)	0	0	0
2011/08/16	R207 2012/08/02			Bond Future	8.3050	8.1680	(1.650)	0.0000	0.0000	0
2011/08/16	R207 2012/08/02	8.75	Call	Bond Future	4,058.0000	4,536.0000	11.779	0	0	0
2011/08/16	R207 2012/08/02	8.75	Put	Bond Future	1,749.0000	1,502.0000	(14.122)	0	0	0
2011/08/16	R207 2012/08/02	8.80	Call	Bond Future	4,233.0000	4,720.0000	11.505	0	0	0
2011/08/16	R207 2012/08/02	8.80	Put	Bond Future	1,669.0000	1,431.0000	(14.260)	0	0	0
2011/08/16	R207 2012/08/02	8.70	Call	Bond Future	3,888.0000	4,356.0000	12.037	0	0	0
2011/08/16	R207 2012/08/02	8.70	Put	Bond Future	1,835.0000	1,578.0000	(14.005)	0	0	0
2011/08/16	R208 2011/11/03			Bond Future	8.1010	7.9710	(1.605)	0.0000	0.0000	6,767
2011/08/16	R208 2011/11/03	8.75	Call	Bond Future	4,116.0000	4,823.0000	17.177	0	0	0
2011/08/16	R208 2011/11/03	8.75	Put	Bond Future	250.0000	157.0000	(37.200)	0	0	0
2011/08/16	R208 2011/11/03	8.80	Call	Bond Future	4,370.0000	5,088.0000	16.430	0	0	0
2011/08/16	R208 2011/11/03	8.80	Put	Bond Future	215.0000	133.0000	(38.140)	0	0	0
2011/08/16	R208 2011/11/03	8.70	Call	Bond Future	3,866.0000	4,560.0000	17.951	0	0	0
2011/08/16	R208 2011/11/03	8.70	Put	Bond Future	290.0000	184.0000	(36.552)	0	0	0
2011/08/16	R208 2011/11/03	7.95	Put	Bond Future	1,881.0000	1,429.0000	(24.030)	0	0	0
2011/08/16	R208 2011/11/03	7.95	Call	Bond Future	950.0000	1,299.0000	36.737	0	0	1,995
2011/08/16	R208 2011/11/03	8.20	Put	Bond Future	1,098.0000	787.0000	(28.324)	0	0	0
2011/08/16	R208 2011/11/03	8.20	Call	Bond Future	1,702.0000	2,191.0000	28.731	0	0	665
2011/08/16	R208 2011/11/03	8.40	Call	Bond Future	2,478.0000	3,065.0000	23.688	0	0	0

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2011/08/16	R208 2011/11/03	8.40	Put	Bond Future	670.0000	457.0000	(31.791)	0	0	665
2011/08/16	R208 2011/11/03	8.90	Call	Bond Future	4,886.0000	5,624.0000	15.104	0	0	0
2011/08/16	R208 2011/11/03	8.90	Put	Bond Future	157.0000	94.0000	(40.127)	0	0	1,995
2011/08/16	R208 2012/02/02			Bond Future	8.1730	8.0380	(1.652)	0.0000	0.0000	0
2011/08/16	R208 2012/02/02	9.00	Call	Bond Future	5,419.0000	6,086.0000	12.309	0	0	0
2011/08/16	R208 2012/02/02	9.00	Put	Bond Future	636.0000	490.0000	(22.956)	0	0	0
2011/08/16	R208 2012/02/02	9.05	Call	Bond Future	5,648.0000	6,325.0000	11.987	0	0	0
2011/08/16	R208 2012/02/02	9.05	Put	Bond Future	586.0000	451.0000	(23.038)	0	0	0
2011/08/16	R208 2012/02/02	8.95	Call	Bond Future	5,192.0000	5,850.0000	12.673	0	0	0
2011/08/16	R208 2012/02/02	8.95	Put	Bond Future	689.0000	534.0000	(22.496)	0	0	0
2011/08/16	R208 2012/05/03			Bond Future	8.2530	8.1120	(1.708)	0.0000	0.0000	0
2011/08/16	R208 2012/05/03	9.00	Call	Bond Future	5,440.0000	6,062.0000	11.434	0	0	0
2011/08/16	R208 2012/05/03	9.00	Put	Bond Future	1,205.0000	999.0000	(17.095)	0	0	0
2011/08/16	R208 2012/05/03	9.05	Call	Bond Future	5,648.0000	6,279.0000	11.172	0	0	0
2011/08/16	R208 2012/05/03	9.05	Put	Bond Future	1,139.0000	941.0000	(17.384)	0	0	0
2011/08/16	R208 2012/05/03	8.95	Call	Bond Future	5,236.0000	5,848.0000	11.688	0	0	0
2011/08/16	R208 2012/05/03	8.95	Put	Bond Future	1,277.0000	1,060.0000	(16.993)	0	0	0
2011/08/16	R208 2012/08/02			Bond Future	8.3410	8.1950	(1.750)	0.0000	0.0000	0
2011/08/16	R208 2012/08/02	8.75	Call	Bond Future	4,249.0000	4,795.0000	12.850	0	0	0
2011/08/16	R208 2012/08/02	8.75	Put	Bond Future	1,956.0000	1,665.0000	(14.877)	0	0	0
2011/08/16	R208 2012/08/02	8.80	Call	Bond Future	4,437.0000	4,994.0000	12.554	0	0	0
2011/08/16	R208 2012/08/02	8.80	Put	Bond Future	1,868.0000	1,588.0000	(14.989)	0	0	0
2011/08/16	R208 2012/08/02	8.70	Call	Bond Future	4,067.0000	4,602.0000	13.155	0	0	0
2011/08/16	R208 2012/08/02	8.70	Put	Bond Future	2,050.0000	1,748.0000	(14.732)	0	0	0
2011/08/16	R209 2011/11/03			Bond Future	8.7250	8.5400	(2.120)	0.0000	0.0000	1,316
2011/08/16	R209 2011/11/03	8.75	Call	Bond Future	2,015.0000	2,893.0000	43.573	0	0	0
2011/08/16	R209 2011/11/03	8.75	Put	Bond Future	1,815.0000	1,187.0000	(34.601)	0	0	0
2011/08/16	R209 2011/11/03	8.80	Call	Bond Future	2,228.0000	3,154.0000	41.562	0	0	0
2011/08/16	R209 2011/11/03	8.80	Put	Bond Future	1,631.0000	1,050.0000	(35.622)	0	0	0
2011/08/16	R209 2011/11/03	8.70	Call	Bond Future	1,814.0000	2,643.0000	45.700	0	0	0
2011/08/16	R209 2011/11/03	8.70	Put	Bond Future	2,015.0000	1,337.0000	(33.648)	0	0	0
2011/08/16	R209 2012/02/02			Bond Future	8.7840	8.5940	(2.163)	0.0000	0.0000	0
2011/08/16	R209 2012/02/02	9.00	Call	Bond Future	3,978.0000	4,954.0000	24.535	0	0	0
2011/08/16	R209 2012/02/02	9.00	Put	Bond Future	2,298.0000	1,744.0000	(24.108)	0	0	0

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2011/08/16	R209 2012/02/02	9.05	Call	Bond Future	4,208.0000	5,211.0000	23.836	0	0	0
2011/08/16	R209 2012/02/02	9.05	Put	Bond Future	2,147.0000	1,620.0000	(24.546)	0	0	0
2011/08/16	R209 2012/02/02	8.95	Call	Bond Future	3,755.0000	4,702.0000	25.220	0	0	0
2011/08/16	R209 2012/02/02	8.95	Put	Bond Future	2,458.0000	1,875.0000	(23.718)	0	0	0
2011/08/16	R209 2012/05/03			Bond Future	8.8470	8.6520	(2.204)	0.0000	0.0000	0
2011/08/16	R209 2012/05/03	9.00	Call	Bond Future	4,452.0000	5,384.0000	20.934	0	0	0
2011/08/16	R209 2012/05/03	9.00	Put	Bond Future	3,270.0000	2,650.0000	(18.960)	0	0	0
2011/08/16	R209 2012/05/03	9.05	Call	Bond Future	4,668.0000	5,623.0000	20.458	0	0	0
2011/08/16	R209 2012/05/03	9.05	Put	Bond Future	3,106.0000	2,510.0000	(19.189)	0	0	0
2011/08/16	R209 2012/05/03	8.95	Call	Bond Future	4,243.0000	5,151.0000	21.400	0	0	0
2011/08/16	R209 2012/05/03	8.95	Put	Bond Future	3,444.0000	2,800.0000	(18.699)	0	0	0
2011/08/16	R209 2012/08/02			Bond Future	8.9140	8.7140	(2.244)	0.0000	0.0000	0
2011/08/16	R209 2012/08/02	9.25	Call	Bond Future	5,706.0000	6,716.0000	17.701	0	0	0
2011/08/16	R209 2012/08/02	9.25	Put	Bond Future	3,181.0000	2,619.0000	(17.667)	0	0	0
2011/08/16	R209 2012/08/02	9.30	Call	Bond Future	5,935.0000	6,964.0000	17.338	0	0	0
2011/08/16	R209 2012/08/02	9.30	Put	Bond Future	3,046.0000	2,503.0000	(17.827)	0	0	0
2011/08/16	R209 2012/08/02	9.20	Call	Bond Future	5,485.0000	6,475.0000	18.049	0	0	0
2011/08/16	R209 2012/08/02	9.20	Put	Bond Future	3,327.0000	2,745.0000	(17.493)	0	0	0
2011/08/16	R210 2011/11/03			Bond Future	135.8029	135.9963	0.142	0.0000	0.0000	600
2011/08/16	R210 2011/11/03	131.00	Call	Bond Future	4,803.0000	4,996.0000	4.018	0	0	0
2011/08/16	R210 2011/11/03	131.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/16	R210 2011/11/03	131.05	Call	Bond Future	4,753.0000	4,946.0000	4.061	0	0	0
2011/08/16	R210 2011/11/03	131.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/16	R210 2011/11/03	130.95	Call	Bond Future	4,853.0000	5,046.0000	3.977	0	0	0
2011/08/16	R210 2011/11/03	130.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/16	R211 2011/11/03			Bond Future	111.8740	112.0218	0.132	0.0000	0.0000	529
2011/08/16	R211 2011/11/03	1.25	Call	Bond Future	110,624.0000	110,772.0000	0.134	0	0	0
2011/08/16	R211 2011/11/03	1.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/16	R211 2011/11/03	1.30	Call	Bond Future	110,574.0000	110,722.0000	0.134	0	0	0
2011/08/16	R211 2011/11/03	1.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/16	R211 2011/11/03	1.20	Call	Bond Future	110,674.0000	110,822.0000	0.134	0	0	0
2011/08/16	R211 2011/11/03	1.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/16	R211 2012/02/02			Bond Future	112.2395	112.3895	0.134	0.0000	0.0000	0

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2011/08/16	R211 2012/02/02	110.50	Call	Bond Future	1,739.0000	1,890.0000	8.683	0	0	0
2011/08/16	R211 2012/02/02	110.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/16	R211 2012/02/02	110.55	Call	Bond Future	1,689.0000	1,840.0000	8.940	0	0	0
2011/08/16	R211 2012/02/02	110.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/16	R211 2012/02/02	110.45	Call	Bond Future	1,789.0000	1,940.0000	8.440	0	0	0
2011/08/16	R211 2012/02/02	110.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/16	R212 2011/11/03			Bond Future	110.6370	110.6444	0.007	0.0000	0.0000	2,667
2011/08/16	R212 2011/11/03	2.50	Call	Bond Future	108,137.0000	108,144.0000	0.006	0	0	0
2011/08/16	R212 2011/11/03	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/16	R212 2011/11/03	2.55	Call	Bond Future	108,087.0000	108,094.0000	0.006	0	0	0
2011/08/16	R212 2011/11/03	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/16	R212 2011/11/03	2.45	Call	Bond Future	108,187.0000	108,194.0000	0.006	0	0	0
2011/08/16	R212 2011/11/03	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/16	R212 2012/02/02			Bond Future	110.8531	110.8606	0.007	0.0000	0.0000	0
2011/08/16	R212 2012/02/02	108.50	Call	Bond Future	2,353.0000	2,361.0000	0.340	0	0	0
2011/08/16	R212 2012/02/02	108.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/16	R212 2012/02/02	108.55	Call	Bond Future	2,303.0000	2,311.0000	0.347	0	0	0
2011/08/16	R212 2012/02/02	108.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/16	R212 2012/02/02	108.45	Call	Bond Future	2,403.0000	2,411.0000	0.333	0	0	0
2011/08/16	R212 2012/02/02	108.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/16	R213 2011/11/03			Bond Future	8.6850	8.5260	(1.831)	0.0000	0.0000	0
2011/08/16	R213 2011/11/03	8.75	Call	Bond Future	529.0000	1,845.0000	248.771	0	0	0
2011/08/16	R213 2011/11/03	8.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/16	R213 2011/11/03	8.80	Call	Bond Future	933.0000	2,249.0000	141.050	0	0	0
2011/08/16	R213 2011/11/03	8.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/16	R213 2011/11/03	8.70	Call	Bond Future	123.0000	1,438.0000	1069.106	0	0	0
2011/08/16	R213 2011/11/03	8.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/16	R213 2012/02/02			Bond Future	8.7530	8.5880	(1.885)	0.0000	0.0000	0
2011/08/16	R213 2012/02/02	9.00	Call	Bond Future	1,958.0000	3,304.0000	68.744	0	0	0
2011/08/16	R213 2012/02/02	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/16	R213 2012/02/02	9.05	Call	Bond Future	2,345.0000	3,692.0000	57.441	0	0	0
2011/08/16	R213 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/16	R213 2012/02/02	8.95	Call	Bond Future	1,567.0000	2,914.0000	85.960	0	0	0



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2011/08/16	R213 2012/02/02	8.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/16	R213 2012/05/03			Bond Future	8.8200	8.6510	(1.916)	0.0000	0.0000	0
2011/08/16	R213 2012/05/03	9.25	Call	Bond Future	3,320.0000	4,681.0000	40.994	0	0	0
2011/08/16	R213 2012/05/03	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/16	R213 2012/05/03	9.30	Call	Bond Future	3,693.0000	5,054.0000	36.854	0	0	0
2011/08/16	R213 2012/05/03	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/16	R213 2012/05/03	9.20	Call	Bond Future	2,944.0000	4,306.0000	46.264	0	0	0
2011/08/16	R213 2012/05/03	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/16	R213 2012/08/02			Bond Future	8.8910	8.7170	(1.957)	0.0000	0.0000	0
2011/08/16	R213 2012/08/02	9.25	Call	Bond Future	2,747.0000	4,129.0000	50.309	0	0	0
2011/08/16	R213 2012/08/02	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/16	R213 2012/08/02	9.30	Call	Bond Future	3,119.0000	4,501.0000	44.309	0	0	0
2011/08/16	R213 2012/08/02	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/16	R213 2012/08/02	9.20	Call	Bond Future	2,373.0000	3,755.0000	58.239	0	0	0
2011/08/16	R213 2012/08/02	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/16	RZ02 2011/11/03			Bond Future	0.0050	0.0050	0.000	0.0000	0.0000	0
2011/08/16	RZ02 2011/11/03	1.00	Call	Bond Future	27,590.0000	27,590.0000	0.000	0	0	0
2011/08/16	RZ02 2011/11/03	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/16	RZ02 2011/11/03	1.05	Call	Bond Future	28,834.0000	28,834.0000	0.000	0	0	0
2011/08/16	RZ02 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/16	RZ02 2011/11/03	0.95	Call	Bond Future	26,333.0000	26,333.0000	0.000	0	0	0
2011/08/16	RZ02 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/16	RZ11 2011/11/03			Bond Future	0.7760	0.7700	(0.773)	0.0000	0.0000	0
2011/08/16	RZ11 2011/11/03	1.00	Call	Bond Future	1,226.0000	1,226.0000	0.000	0	0	0
2011/08/16	RZ11 2011/11/03	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/16	RZ11 2011/11/03	1.05	Call	Bond Future	1,491.0000	1,491.0000	0.000	0	0	0
2011/08/16	RZ11 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/16	RZ11 2011/11/03	0.95	Call	Bond Future	961.0000	961.0000	0.000	0	0	0
2011/08/16	RZ11 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/16	RZ12 2011/11/03			Bond Future	1.9230	1.9190	(0.208)	0.0000	0.0000	0
2011/08/16	RZ12 2011/11/03	2.00	Call	Bond Future	778.0000	778.0000	0.000	0	0	0
2011/08/16	RZ12 2011/11/03	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/16	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
2011/08/16	RZ12 2011/11/03	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/16	RZ12 2011/11/03	1.95	Call	Bond Future	298.0000	298.0000	0.000	0	0	0
2011/08/16	RZ12 2011/11/03	1.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/16	TRT1 2011/11/03			Index Future	362.3640	364.0240	0.458	0.0000	0.0000	0
2011/08/16	TRT1 2012/02/02			Index Future	367.2150	368.9020	0.459	0.0000	0.0000	0
<b>Total</b>										<b>275998.00</b>