



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 26/08/2011

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
2011/08/26	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/26	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/26	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/26	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/26	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/26	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/26	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/26	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/26	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/26	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/26	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/26	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/26	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/26	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/26	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/08/26	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/26	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/26	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/26	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/26	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/26	AL7T 2011/11/03			Index Future	406.2640	408.8650	0.640	0.0000	0.0000	16
2011/08/26	AL7T 2012/02/02			Index Future	412.4480	415.0880	0.640	0.0000	0.0000	0
2011/08/26	ALBI 2011/11/03			Index Future	372.6340	375.1720	0.681	0.0000	0.0000	1,617
2011/08/26	ALBI 2012/02/02			Index Future	378.3050	380.8820	0.681	0.0000	0.0000	0
2011/08/26	C155 2011/08/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/26	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/26	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/26	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/26	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/26	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/26	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/26	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/26	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/26	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/26	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/26	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/08/26	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0
2011/08/26	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/26	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/26	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/26	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/26	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/26	CAAD 2011/09/19			Can-Do Future	0.0020	0.0029	45.000	0.0000	0.0000	22,388
2011/08/26	CAAE 2011/09/19			Can-Do Future	0.2911	0.2619	(10.031)	0.0000	0.0000	21,898
2011/08/26	CAAG 2011/10/24			Can-Do Future	7.2936	7.2351	(0.802)	0.0000	0.0000	0
2011/08/26	CAAG 2011/10/24	6.70	Call	Can-Do Future	617.0000	562.0000	(8.914)	0	0	0
2011/08/26	CAAG 2011/10/24	6.70	Put	Can-Do Future	23.0000	27.0000	17.391	0	0	0
2011/08/26	CAAG 2011/10/24	6.75	Call	Can-Do Future	572.0000	519.0000	(9.266)	0	0	0
2011/08/26	CAAG 2011/10/24	6.75	Put	Can-Do Future	28.0000	34.0000	21.429	0	0	0
2011/08/26	CAAG 2011/10/24	6.65	Call	Can-Do Future	662.0000	606.0000	(8.459)	0	0	0
2011/08/26	CAAG 2011/10/24	6.65	Put	Can-Do Future	18.0000	21.0000	16.667	0	0	0
2011/08/26	CAAG 2011/10/24	7.00	Put	Can-Do Future	80.0000	97.0000	21.250	0	0	0
2011/08/26	CAAG 2011/10/24	7.00	Call	Can-Do Future	374.0000	332.0000	(11.230)	0	0	14,286
2011/08/26	CAAG 2011/10/24	7.40	Put	Can-Do Future	282.0000	318.0000	12.766	0	0	0
2011/08/26	CAAG 2011/10/24	7.40	Call	Can-Do Future	176.0000	153.0000	(13.068)	0	0	6,757
2011/08/26	CAAI 2011/08/26			Can-Do Future	7.2367	7.1834	(0.737)	0.0000	0.0000	0
2011/08/26	CAAI 2011/08/26	7.10	Call	Can-Do Future	139.0000	83.0000	(40.288)	0	0	0
2011/08/26	CAAI 2011/08/26	7.10	Put	Can-Do Future	2.0000	0.0000	(100.000)	0	0	0
2011/08/26	CAAI 2011/08/26	7.15	Call	Can-Do Future	93.0000	33.0000	(64.516)	0	0	0
2011/08/26	CAAI 2011/08/26	7.15	Put	Can-Do Future	6.0000	0.0000	(100.000)	0	0	0
2011/08/26	CAAI 2011/08/26	7.05	Call	Can-Do Future	187.0000	133.0000	(28.877)	0	0	0
2011/08/26	CAAI 2011/08/26	7.05	Put	Can-Do Future	0.0000	0.0000	0.000	0	0	0

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2011/08/26	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/26	CRD1 2011/11/03			Index Future	165.0850	165.5830	0.302	0.0000	0.0000	0
2011/08/26	CRD1 2012/02/02			Index Future	167.2950	167.8020	0.303	0.0000	0.0000	0
2011/08/26	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/26	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/26	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/26	GOVI 2011/11/03			GOVI	373.2710	375.6780	0.645	0.0000	0.0000	161
2011/08/26	GOVI 2011/11/03	357.00	Call	GOVI	162,710.0000	186,780.0000	14.793	0	0	0
2011/08/26	GOVI 2011/11/03	357.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/08/26	GOVI 2011/11/03	357.01	Call	GOVI	162,610.0000	186,680.0000	14.802	0	0	0
2011/08/26	GOVI 2011/11/03	357.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/08/26	GOVI 2011/11/03	356.99	Call	GOVI	162,810.0000	186,880.0000	14.784	0	0	0
2011/08/26	GOVI 2011/11/03	356.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/08/26	GOVI 2012/02/02			GOVI	378.9520	381.3960	0.645	0.0000	0.0000	0
2011/08/26	GOVI 2012/02/02	369.00	Call	GOVI	99,520.0000	123,960.0000	24.558	0	0	0
2011/08/26	GOVI 2012/02/02	369.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/08/26	GOVI 2012/02/02	369.01	Call	GOVI	99,420.0000	123,860.0000	24.583	0	0	0
2011/08/26	GOVI 2012/02/02	369.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/08/26	GOVI 2012/02/02	368.99	Call	GOVI	99,620.0000	124,060.0000	24.533	0	0	0
2011/08/26	GOVI 2012/02/02	368.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/08/26	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/08/26	IGOV 2011/11/03			Index Future	163.1800	163.1540	(0.016)	0.0000	0.0000	79
2011/08/26	IGOV 2012/02/02			Index Future	165.6640	165.6370	(0.016)	0.0000	0.0000	0
2011/08/26	ILBI 2012/02/02			Index Future	448.5880	448.4650	(0.027)	0.0000	0.0000	88
2011/08/26	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/08/26	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0

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2011/08/26	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/08/26	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/08/26	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/08/26	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/08/26	JBAF 2011/09/21			Jibar Tradeable Future	5.5300	5.5300	0.000	0.0000	0.0000	16,389
2011/08/26	JBAF 2011/10/19			Jibar Tradeable Future	5.5000	5.4900	(0.182)	0.0000	0.0000	2,000
2011/08/26	JBAF 2011/11/16			Jibar Tradeable Future	5.4200	5.4200	0.000	0.0000	0.0000	1,000
2011/08/26	JBAF 2011/12/21			Jibar Tradeable Future	5.3900	5.3700	(0.371)	0.0000	0.0000	5,541
2011/08/26	JBAF 2012/01/18			Jibar Tradeable Future	5.3900	5.3700	(0.371)	0.0000	0.0000	0
2011/08/26	JBAF 2012/02/15			Jibar Tradeable Future	5.3900	5.3700	(0.371)	0.0000	0.0000	0
2011/08/26	JBAF 2012/03/20			Jibar Tradeable Future	5.4000	5.3800	(0.370)	0.0000	0.0000	1,340
2011/08/26	JBAF 2012/06/20			Jibar Tradeable Future	5.4800	5.4500	(0.547)	0.0000	0.0000	2,890
2011/08/26	JBAF 2012/09/19			Jibar Tradeable Future	5.6500	5.5900	(1.062)	0.0000	0.0000	44,760
2011/08/26	JBAF 2012/12/19			Jibar Tradeable Future	5.8100	5.7600	(0.861)	0.0000	0.0000	990
2011/08/26	JBAF 2013/03/20			Jibar Tradeable Future	6.0300	5.9700	(0.995)	0.0000	0.0000	790
2011/08/26	JBAF 2013/06/19			Jibar Tradeable Future	6.2600	6.2100	(0.799)	0.0000	0.0000	1,250
2011/08/26	JN02 2011/11/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/08/26	JN02 2011/11/03	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/26	JN02 2011/11/03	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/26	JN02 2011/11/03	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/26	JN02 2011/11/03	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/08/26	JN02 2011/11/03	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/08/26	JN02 2011/11/03	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/26	JN05 2011/11/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/08/26	JN05 2011/11/03	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/26	JN05 2011/11/03	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/26	JN05 2011/11/03	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/26	JN05 2011/11/03	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/08/26	JN05 2011/11/03	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/08/26	JN05 2011/11/03	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0

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2011/08/26	JN10 2011/11/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/08/26	JN10 2011/11/03	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/26	JN10 2011/11/03	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/26	JN10 2011/11/03	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/26	JN10 2011/11/03	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/08/26	JN10 2011/11/03	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/08/26	JN10 2011/11/03	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/26	OTH1 2011/11/03			Index Future	368.7840	372.0150	0.876	0.0000	0.0000	0
2011/08/26	OTH1 2012/02/02			Index Future	374.3970	377.6770	0.876	0.0000	0.0000	0
2011/08/26	R157 2011/11/03			Bond Future	6.7360	6.6180	(1.752)	0.0000	0.0000	15,490
2011/08/26	R157 2011/11/03	8.25	Call	Bond Future	5,594.0000	6,044.0000	8.044	0	0	0
2011/08/26	R157 2011/11/03	8.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/26	R157 2011/11/03	8.30	Call	Bond Future	5,773.0000	6,223.0000	7.795	0	0	0
2011/08/26	R157 2011/11/03	8.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/26	R157 2011/11/03	8.20	Call	Bond Future	5,415.0000	5,865.0000	8.310	0	0	0
2011/08/26	R157 2011/11/03	8.20	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2011/08/26	R157 2011/11/03	6.55	Put	Bond Future	1,080.0000	800.0000	(25.926)	0	0	0
2011/08/26	R157 2011/11/03	6.55	Call	Bond Future	370.0000	540.0000	45.946	0	0	1,200
2011/08/26	R157 2011/11/03	7.00	Put	Bond Future	291.0000	183.0000	(37.113)	0	0	0
2011/08/26	R157 2011/11/03	7.00	Call	Bond Future	1,290.0000	1,632.0000	26.512	0	0	400
2011/08/26	R157 2011/11/03	7.10	Call	Bond Future	1,578.0000	1,948.0000	23.447	0	0	0
2011/08/26	R157 2011/11/03	7.10	Put	Bond Future	203.0000	123.0000	(39.409)	0	0	400
2011/08/26	R157 2011/11/03	7.55	Call	Bond Future	3,078.0000	3,514.0000	14.165	0	0	0
2011/08/26	R157 2011/11/03	7.55	Put	Bond Future	29.0000	15.0000	(48.276)	0	0	1,200
2011/08/26	R157 2012/02/02			Bond Future	6.7870	6.6600	(1.871)	0.0000	0.0000	0
2011/08/26	R157 2012/02/02	8.50	Call	Bond Future	5,937.0000	6,378.0000	7.428	0	0	0
2011/08/26	R157 2012/02/02	8.50	Put	Bond Future	36.0000	24.0000	(33.333)	0	0	0
2011/08/26	R157 2012/02/02	8.55	Call	Bond Future	6,099.0000	6,542.0000	7.263	0	0	0
2011/08/26	R157 2012/02/02	8.55	Put	Bond Future	31.0000	21.0000	(32.258)	0	0	0
2011/08/26	R157 2012/02/02	8.45	Call	Bond Future	5,774.0000	6,214.0000	7.620	0	0	0
2011/08/26	R157 2012/02/02	8.45	Put	Bond Future	40.0000	27.0000	(32.500)	0	0	0
2011/08/26	R157 2012/05/03			Bond Future	6.8490	6.7100	(2.029)	0.0000	0.0000	0
2011/08/26	R157 2012/05/03	8.25	Call	Bond Future	4,707.0000	5,124.0000	8.859	0	0	0

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2011/08/26	R157 2012/05/03	8.25	Put	Bond Future	183.0000	139.0000	(24.044)	0	0	0
2011/08/26	R157 2012/05/03	8.30	Call	Bond Future	4,850.0000	5,271.0000	8.680	0	0	0
2011/08/26	R157 2012/05/03	8.30	Put	Bond Future	169.0000	129.0000	(23.669)	0	0	0
2011/08/26	R157 2012/05/03	8.20	Call	Bond Future	4,564.0000	4,978.0000	9.071	0	0	0
2011/08/26	R157 2012/05/03	8.20	Put	Bond Future	198.0000	151.0000	(23.737)	0	0	0
2011/08/26	R157 2012/08/02			Bond Future	6.9280	6.7750	(2.208)	0.0000	0.0000	0
2011/08/26	R157 2012/08/02	8.00	Call	Bond Future	3,764.0000	4,137.0000	9.910	0	0	0
2011/08/26	R157 2012/08/02	8.00	Put	Bond Future	540.0000	444.0000	(17.778)	0	0	0
2011/08/26	R157 2012/08/02	8.05	Call	Bond Future	3,884.0000	4,261.0000	9.706	0	0	0
2011/08/26	R157 2012/08/02	8.05	Put	Bond Future	513.0000	420.0000	(18.129)	0	0	0
2011/08/26	R157 2012/08/02	7.95	Call	Bond Future	3,645.0000	4,014.0000	10.123	0	0	0
2011/08/26	R157 2012/08/02	7.95	Put	Bond Future	569.0000	469.0000	(17.575)	0	0	0
2011/08/26	R186 2011/11/03			Bond Future	8.1370	8.0090	(1.573)	0.0000	0.0000	24,731
2011/08/26	R186 2011/11/03	9.00	Call	Bond Future	8,267.0000	9,460.0000	14.431	0	0	0
2011/08/26	R186 2011/11/03	9.00	Put	Bond Future	184.0000	107.0000	(41.848)	0	0	0
2011/08/26	R186 2011/11/03	9.05	Call	Bond Future	8,682.0000	9,886.0000	13.868	0	0	0
2011/08/26	R186 2011/11/03	9.05	Put	Bond Future	155.0000	89.0000	(42.581)	0	0	0
2011/08/26	R186 2011/11/03	8.95	Call	Bond Future	7,855.0000	9,036.0000	15.035	0	0	0
2011/08/26	R186 2011/11/03	8.95	Put	Bond Future	218.0000	129.0000	(40.826)	0	0	0
2011/08/26	R186 2011/11/03	8.75	Put	Bond Future	418.0000	261.0000	(37.560)	0	0	0
2011/08/26	R186 2011/11/03	8.75	Call	Bond Future	6,243.0000	7,356.0000	17.828	0	0	5,600
2011/08/26	R186 2011/11/03	8.10	Put	Bond Future	2,365.0000	1,750.0000	(26.004)	0	0	0
2011/08/26	R186 2011/11/03	8.10	Call	Bond Future	2,000.0000	2,655.0000	32.750	0	0	1,275
2011/08/26	R186 2011/11/03	8.35	Put	Bond Future	1,306.0000	908.0000	(30.475)	0	0	0
2011/08/26	R186 2011/11/03	8.35	Call	Bond Future	3,378.0000	4,250.0000	25.814	0	0	425
2011/08/26	R186 2011/11/03	8.55	Call	Bond Future	4,730.0000	5,741.0000	21.374	0	0	0
2011/08/26	R186 2011/11/03	8.55	Put	Bond Future	760.0000	501.0000	(34.079)	0	0	425
2011/08/26	R186 2011/11/03	9.10	Call	Bond Future	9,098.0000	10,312.0000	13.344	0	0	0
2011/08/26	R186 2011/11/03	9.10	Put	Bond Future	130.0000	74.0000	(43.077)	0	0	1,275
2011/08/26	R186 2012/02/02			Bond Future	8.1980	8.0650	(1.622)	0.0000	0.0000	2,501
2011/08/26	R186 2012/02/02	9.00	Call	Bond Future	8,479.0000	9,537.0000	12.478	0	0	0
2011/08/26	R186 2012/02/02	9.00	Put	Bond Future	1,065.0000	826.0000	(22.441)	0	0	0
2011/08/26	R186 2012/02/02	9.05	Call	Bond Future	8,834.0000	9,908.0000	12.158	0	0	0
2011/08/26	R186 2012/02/02	9.05	Put	Bond Future	980.0000	757.0000	(22.755)	0	0	0

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2011/08/26	R186 2012/02/02	8.95	Call	Bond Future	8,127.0000	9,170.0000	12.834	0	0	0
2011/08/26	R186 2012/02/02	8.95	Put	Bond Future	1,156.0000	901.0000	(22.059)	0	0	0
2011/08/26	R186 2012/05/03			Bond Future	8.2630	8.1250	(1.670)	0.0000	0.0000	0
2011/08/26	R186 2012/05/03	9.00	Call	Bond Future	8,742.0000	9,731.0000	11.313	0	0	0
2011/08/26	R186 2012/05/03	9.00	Put	Bond Future	2,021.0000	1,687.0000	(16.526)	0	0	0
2011/08/26	R186 2012/05/03	9.05	Call	Bond Future	9,064.0000	10,068.0000	11.077	0	0	0
2011/08/26	R186 2012/05/03	9.05	Put	Bond Future	1,907.0000	1,588.0000	(16.728)	0	0	0
2011/08/26	R186 2012/05/03	8.95	Call	Bond Future	8,424.0000	9,397.0000	11.550	0	0	0
2011/08/26	R186 2012/05/03	8.95	Put	Bond Future	2,141.0000	1,791.0000	(16.348)	0	0	0
2011/08/26	R186 2012/08/02			Bond Future	8.3330	8.1910	(1.704)	0.0000	0.0000	0
2011/08/26	R186 2012/08/02	8.75	Call	Bond Future	7,229.0000	8,100.0000	12.049	0	0	0
2011/08/26	R186 2012/08/02	8.75	Put	Bond Future	3,426.0000	2,961.0000	(13.573)	0	0	0
2011/08/26	R186 2012/08/02	8.80	Call	Bond Future	7,520.0000	8,407.0000	11.795	0	0	0
2011/08/26	R186 2012/08/02	8.80	Put	Bond Future	3,273.0000	2,824.0000	(13.718)	0	0	0
2011/08/26	R186 2012/08/02	8.70	Call	Bond Future	6,947.0000	7,800.0000	12.279	0	0	0
2011/08/26	R186 2012/08/02	8.70	Put	Bond Future	3,591.0000	3,107.0000	(13.478)	0	0	0
2011/08/26	R189 2011/11/03			Bond Future	213.9766	213.9804	0.002	0.0000	0.0000	0
2011/08/26	R189 2011/11/03	212.00	Call	Bond Future	1,977.0000	1,980.0000	0.152	0	0	0
2011/08/26	R189 2011/11/03	212.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/26	R189 2011/11/03	212.05	Call	Bond Future	1,927.0000	1,930.0000	0.156	0	0	0
2011/08/26	R189 2011/11/03	212.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/26	R189 2011/11/03	211.95	Call	Bond Future	2,027.0000	2,030.0000	0.148	0	0	0
2011/08/26	R189 2011/11/03	211.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/26	R197 2011/11/03			Bond Future	245.6820	245.6982	0.007	0.0000	0.0000	183
2011/08/26	R197 2011/11/03	238.50	Call	Bond Future	7,182.0000	7,198.0000	0.223	0	0	0
2011/08/26	R197 2011/11/03	238.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/26	R197 2011/11/03	238.55	Call	Bond Future	7,132.0000	7,148.0000	0.224	0	0	0
2011/08/26	R197 2011/11/03	238.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/26	R197 2011/11/03	238.45	Call	Bond Future	7,232.0000	7,248.0000	0.221	0	0	0
2011/08/26	R197 2011/11/03	238.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/26	R201 2011/11/03			Bond Future	6.3870	6.2800	(1.675)	0.0000	0.0000	1,348
2011/08/26	R201 2011/11/03	8.00	Call	Bond Future	4,555.0000	4,865.0000	6.806	0	0	0
2011/08/26	R201 2011/11/03	8.00	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0

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2011/08/26	R201 2011/11/03	8.05	Call	Bond Future	4,692.0000	5,003.0000	6.628	0	0	0
2011/08/26	R201 2011/11/03	8.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/26	R201 2011/11/03	7.95	Call	Bond Future	4,417.0000	4,728.0000	7.041	0	0	0
2011/08/26	R201 2011/11/03	7.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/26	R201 2012/02/02			Bond Future	6.4080	6.2900	(1.841)	0.0000	0.0000	0
2011/08/26	R201 2012/02/02	8.25	Call	Bond Future	4,808.0000	5,122.0000	6.531	0	0	0
2011/08/26	R201 2012/02/02	8.25	Put	Bond Future	9.0000	6.0000	(33.333)	0	0	0
2011/08/26	R201 2012/02/02	8.30	Call	Bond Future	4,933.0000	5,247.0000	6.365	0	0	0
2011/08/26	R201 2012/02/02	8.30	Put	Bond Future	8.0000	5.0000	(37.500)	0	0	0
2011/08/26	R201 2012/02/02	8.20	Call	Bond Future	4,683.0000	4,996.0000	6.684	0	0	0
2011/08/26	R201 2012/02/02	8.20	Put	Bond Future	11.0000	7.0000	(36.364)	0	0	0
2011/08/26	R201 2012/05/03			Bond Future	6.4410	6.3110	(2.018)	0.0000	0.0000	0
2011/08/26	R201 2012/05/03	7.75	Call	Bond Future	3,293.0000	3,582.0000	8.776	0	0	0
2011/08/26	R201 2012/05/03	7.75	Put	Bond Future	135.0000	104.0000	(22.963)	0	0	0
2011/08/26	R201 2012/05/03	7.80	Call	Bond Future	3,401.0000	3,692.0000	8.556	0	0	0
2011/08/26	R201 2012/05/03	7.80	Put	Bond Future	125.0000	95.0000	(24.000)	0	0	0
2011/08/26	R201 2012/05/03	7.70	Call	Bond Future	3,186.0000	3,472.0000	8.977	0	0	0
2011/08/26	R201 2012/05/03	7.70	Put	Bond Future	146.0000	112.0000	(23.288)	0	0	0
2011/08/26	R201 2012/08/02			Bond Future	6.4920	6.3470	(2.234)	0.0000	0.0000	0
2011/08/26	R201 2012/08/02	7.50	Call	Bond Future	2,561.0000	2,822.0000	10.191	0	0	0
2011/08/26	R201 2012/08/02	7.50	Put	Bond Future	339.0000	276.0000	(18.584)	0	0	0
2011/08/26	R201 2012/08/02	7.55	Call	Bond Future	2,653.0000	2,916.0000	9.913	0	0	0
2011/08/26	R201 2012/08/02	7.55	Put	Bond Future	323.0000	261.0000	(19.195)	0	0	0
2011/08/26	R201 2012/08/02	7.45	Call	Bond Future	2,471.0000	2,728.0000	10.401	0	0	0
2011/08/26	R201 2012/08/02	7.45	Put	Bond Future	358.0000	290.0000	(18.994)	0	0	0
2011/08/26	R202 2011/11/03			Bond Future	185.9006	185.9127	0.007	0.0000	0.0000	26,816
2011/08/26	R202 2011/11/03	0.50	Call	Bond Future	185,401.0000	185,413.0000	0.006	0	0	0
2011/08/26	R202 2011/11/03	0.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/26	R202 2011/11/03	0.55	Call	Bond Future	185,351.0000	185,363.0000	0.006	0	0	0
2011/08/26	R202 2011/11/03	0.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/26	R202 2011/11/03	0.45	Call	Bond Future	185,451.0000	185,463.0000	0.006	0	0	0
2011/08/26	R202 2011/11/03	0.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/26	R202 2012/02/02			Bond Future	186.0653	186.0777	0.007	0.0000	0.0000	0
2011/08/26	R202 2012/02/02	177.00	Call	Bond Future	9,065.0000	9,078.0000	0.143	0	0	0

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2011/08/26	R202 2012/02/02	177.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/26	R202 2012/02/02	177.05	Call	Bond Future	9,015.0000	9,028.0000	0.144	0	0	0
2011/08/26	R202 2012/02/02	177.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/26	R202 2012/02/02	176.95	Call	Bond Future	9,115.0000	9,128.0000	0.143	0	0	0
2011/08/26	R202 2012/02/02	176.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/26	R203 2011/11/03			Bond Future	7.4560	7.3560	(1.341)	0.0000	0.0000	2,087
2011/08/26	R203 2011/11/03	8.50	Call	Bond Future	4,869.0000	5,339.0000	9.653	0	0	0
2011/08/26	R203 2011/11/03	8.50	Put	Bond Future	22.0000	13.0000	(40.909)	0	0	0
2011/08/26	R203 2011/11/03	8.55	Call	Bond Future	5,090.0000	5,561.0000	9.253	0	0	0
2011/08/26	R203 2011/11/03	8.55	Put	Bond Future	18.0000	10.0000	(44.444)	0	0	0
2011/08/26	R203 2011/11/03	8.45	Call	Bond Future	4,649.0000	5,117.0000	10.067	0	0	0
2011/08/26	R203 2011/11/03	8.45	Put	Bond Future	28.0000	16.0000	(42.857)	0	0	0
2011/08/26	R203 2012/02/02			Bond Future	7.5300	7.4250	(1.394)	0.0000	0.0000	0
2011/08/26	R203 2012/02/02	8.75	Call	Bond Future	5,603.0000	6,045.0000	7.889	0	0	0
2011/08/26	R203 2012/02/02	8.75	Put	Bond Future	182.0000	140.0000	(23.077)	0	0	0
2011/08/26	R203 2012/02/02	8.80	Call	Bond Future	5,802.0000	6,248.0000	7.687	0	0	0
2011/08/26	R203 2012/02/02	8.80	Put	Bond Future	166.0000	129.0000	(22.289)	0	0	0
2011/08/26	R203 2012/02/02	8.70	Call	Bond Future	5,407.0000	5,845.0000	8.101	0	0	0
2011/08/26	R203 2012/02/02	8.70	Put	Bond Future	201.0000	155.0000	(22.886)	0	0	0
2011/08/26	R203 2012/05/03			Bond Future	7.6120	7.5010	(1.458)	0.0000	0.0000	0
2011/08/26	R203 2012/05/03	8.75	Call	Bond Future	5,318.0000	5,732.0000	7.785	0	0	0
2011/08/26	R203 2012/05/03	8.75	Put	Bond Future	452.0000	375.0000	(17.035)	0	0	0
2011/08/26	R203 2012/05/03	8.80	Call	Bond Future	5,495.0000	5,914.0000	7.625	0	0	0
2011/08/26	R203 2012/05/03	8.80	Put	Bond Future	421.0000	350.0000	(16.865)	0	0	0
2011/08/26	R203 2012/05/03	8.70	Call	Bond Future	5,142.0000	5,552.0000	7.974	0	0	0
2011/08/26	R203 2012/05/03	8.70	Put	Bond Future	483.0000	403.0000	(16.563)	0	0	0
2011/08/26	R203 2012/08/02			Bond Future	7.7060	7.5880	(1.531)	0.0000	0.0000	0
2011/08/26	R203 2012/08/02	8.50	Call	Bond Future	4,142.0000	4,517.0000	9.054	0	0	0
2011/08/26	R203 2012/08/02	8.50	Put	Bond Future	861.0000	737.0000	(14.402)	0	0	0
2011/08/26	R203 2012/08/02	8.55	Call	Bond Future	4,302.0000	4,682.0000	8.833	0	0	0
2011/08/26	R203 2012/08/02	8.55	Put	Bond Future	819.0000	700.0000	(14.530)	0	0	0
2011/08/26	R203 2012/08/02	8.45	Call	Bond Future	3,986.0000	4,355.0000	9.257	0	0	0
2011/08/26	R203 2012/08/02	8.45	Put	Bond Future	908.0000	778.0000	(14.317)	0	0	0

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2011/08/26	R204 2011/11/03			Bond Future	7.6650	7.5560	(1.422)	0.0000	0.0000	2,782
2011/08/26	R204 2011/11/03	8.75	Call	Bond Future	5,752.0000	6,339.0000	10.205	0	0	0
2011/08/26	R204 2011/11/03	8.75	Put	Bond Future	26.0000	15.0000	(42.308)	0	0	0
2011/08/26	R204 2011/11/03	8.80	Call	Bond Future	6,001.0000	6,590.0000	9.815	0	0	0
2011/08/26	R204 2011/11/03	8.80	Put	Bond Future	21.0000	12.0000	(42.857)	0	0	0
2011/08/26	R204 2011/11/03	8.70	Call	Bond Future	5,504.0000	6,088.0000	10.610	0	0	0
2011/08/26	R204 2011/11/03	8.70	Put	Bond Future	33.0000	19.0000	(42.424)	0	0	0
2011/08/26	R204 2012/02/02			Bond Future	7.7360	7.6210	(1.487)	0.0000	0.0000	0
2011/08/26	R204 2012/02/02	9.00	Call	Bond Future	6,617.0000	7,182.0000	8.539	0	0	0
2011/08/26	R204 2012/02/02	9.00	Put	Bond Future	186.0000	140.0000	(24.731)	0	0	0
2011/08/26	R204 2012/02/02	9.05	Call	Bond Future	6,842.0000	7,411.0000	8.316	0	0	0
2011/08/26	R204 2012/02/02	9.05	Put	Bond Future	168.0000	125.0000	(25.595)	0	0	0
2011/08/26	R204 2012/02/02	8.95	Call	Bond Future	6,392.0000	6,953.0000	8.777	0	0	0
2011/08/26	R204 2012/02/02	8.95	Put	Bond Future	206.0000	155.0000	(24.757)	0	0	0
2011/08/26	R204 2012/05/03			Bond Future	7.8160	7.6950	(1.548)	0.0000	0.0000	0
2011/08/26	R204 2012/05/03	8.75	Call	Bond Future	5,409.0000	5,905.0000	9.170	0	0	0
2011/08/26	R204 2012/05/03	8.75	Put	Bond Future	761.0000	635.0000	(16.557)	0	0	0
2011/08/26	R204 2012/05/03	8.80	Call	Bond Future	5,603.0000	6,106.0000	8.977	0	0	0
2011/08/26	R204 2012/05/03	8.80	Put	Bond Future	714.0000	594.0000	(16.807)	0	0	0
2011/08/26	R204 2012/05/03	8.70	Call	Bond Future	5,217.0000	5,707.0000	9.392	0	0	0
2011/08/26	R204 2012/05/03	8.70	Put	Bond Future	811.0000	679.0000	(16.276)	0	0	0
2011/08/26	R204 2012/08/02			Bond Future	7.9070	7.7800	(1.606)	0.0000	0.0000	0
2011/08/26	R204 2012/08/02	8.50	Call	Bond Future	4,213.0000	4,654.0000	10.468	0	0	0
2011/08/26	R204 2012/08/02	8.50	Put	Bond Future	1,332.0000	1,142.0000	(14.264)	0	0	0
2011/08/26	R204 2012/08/02	8.55	Call	Bond Future	4,386.0000	4,835.0000	10.237	0	0	0
2011/08/26	R204 2012/08/02	8.55	Put	Bond Future	1,267.0000	1,085.0000	(14.365)	0	0	0
2011/08/26	R204 2012/08/02	8.45	Call	Bond Future	4,043.0000	4,476.0000	10.710	0	0	0
2011/08/26	R204 2012/08/02	8.45	Put	Bond Future	1,401.0000	1,203.0000	(14.133)	0	0	0
2011/08/26	R206 2011/11/03			Bond Future	6.0410	5.9430	(1.622)	0.0000	0.0000	12,577
2011/08/26	R206 2011/11/03	7.75	Call	Bond Future	3,442.0000	3,644.0000	5.869	0	0	0
2011/08/26	R206 2011/11/03	7.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/26	R206 2011/11/03	7.80	Call	Bond Future	3,541.0000	3,743.0000	5.705	0	0	0
2011/08/26	R206 2011/11/03	7.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/26	R206 2011/11/03	7.70	Call	Bond Future	3,344.0000	3,546.0000	6.041	0	0	0

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2011/08/26	R206 2011/11/03	7.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/26	R206 2012/02/02			Bond Future	6.0210	5.9090	(1.860)	0.0000	0.0000	0
2011/08/26	R206 2012/02/02	8.00	Call	Bond Future	3,554.0000	3,758.0000	5.740	0	0	0
2011/08/26	R206 2012/02/02	8.00	Put	Bond Future	5.0000	3.0000	(40.000)	0	0	0
2011/08/26	R206 2012/02/02	8.05	Call	Bond Future	3,641.0000	3,845.0000	5.603	0	0	0
2011/08/26	R206 2012/02/02	8.05	Put	Bond Future	4.0000	3.0000	(25.000)	0	0	0
2011/08/26	R206 2012/02/02	7.95	Call	Bond Future	3,467.0000	3,671.0000	5.884	0	0	0
2011/08/26	R206 2012/02/02	7.95	Put	Bond Future	6.0000	4.0000	(33.333)	0	0	0
2011/08/26	R206 2012/05/03			Bond Future	6.0140	5.8840	(2.162)	0.0000	0.0000	0
2011/08/26	R206 2012/05/03	7.50	Call	Bond Future	2,432.0000	2,624.0000	7.895	0	0	0
2011/08/26	R206 2012/05/03	7.50	Put	Bond Future	79.0000	61.0000	(22.785)	0	0	0
2011/08/26	R206 2012/05/03	7.55	Call	Bond Future	2,505.0000	2,698.0000	7.705	0	0	0
2011/08/26	R206 2012/05/03	7.55	Put	Bond Future	74.0000	57.0000	(22.973)	0	0	0
2011/08/26	R206 2012/05/03	7.45	Call	Bond Future	2,361.0000	2,551.0000	8.047	0	0	0
2011/08/26	R206 2012/05/03	7.45	Put	Bond Future	86.0000	66.0000	(23.256)	0	0	0
2011/08/26	R206 2012/08/02			Bond Future	6.0190	5.8650	(2.559)	0.0000	0.0000	0
2011/08/26	R206 2012/08/02	7.25	Call	Bond Future	1,828.0000	2,008.0000	9.847	0	0	0
2011/08/26	R206 2012/08/02	7.25	Put	Bond Future	152.0000	119.0000	(21.711)	0	0	0
2011/08/26	R206 2012/08/02	7.30	Call	Bond Future	1,887.0000	2,069.0000	9.645	0	0	0
2011/08/26	R206 2012/08/02	7.30	Put	Bond Future	143.0000	113.0000	(20.979)	0	0	0
2011/08/26	R206 2012/08/02	7.20	Call	Bond Future	1,769.0000	1,948.0000	10.119	0	0	0
2011/08/26	R206 2012/08/02	7.20	Put	Bond Future	160.0000	127.0000	(20.625)	0	0	0
2011/08/26	R207 2011/11/03			Bond Future	7.8690	7.7550	(1.449)	0.0000	0.0000	7,549
2011/08/26	R207 2011/11/03	8.75	Call	Bond Future	5,024.0000	5,661.0000	12.679	0	0	0
2011/08/26	R207 2011/11/03	8.75	Put	Bond Future	68.0000	39.0000	(42.647)	0	0	0
2011/08/26	R207 2011/11/03	8.80	Call	Bond Future	5,283.0000	5,925.0000	12.152	0	0	0
2011/08/26	R207 2011/11/03	8.80	Put	Bond Future	56.0000	32.0000	(42.857)	0	0	0
2011/08/26	R207 2011/11/03	8.70	Call	Bond Future	4,766.0000	5,397.0000	13.240	0	0	0
2011/08/26	R207 2011/11/03	8.70	Put	Bond Future	83.0000	48.0000	(42.169)	0	0	0
2011/08/26	R207 2011/11/03	7.90	Put	Bond Future	1,088.0000	796.0000	(26.838)	0	0	0
2011/08/26	R207 2011/11/03	7.90	Call	Bond Future	1,268.0000	1,642.0000	29.495	0	0	2,000
2011/08/26	R207 2011/11/03	8.15	Call	Bond Future	2,167.0000	2,658.0000	22.658	0	0	0
2011/08/26	R207 2011/11/03	8.15	Put	Bond Future	550.0000	376.0000	(31.636)	0	0	2,000
2011/08/26	R207 2011/11/03	8.35	Call	Bond Future	3,040.0000	3,602.0000	18.487	0	0	0

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2011/08/26	R207 2011/11/03	8.35	Put	Bond Future	293.0000	190.0000	(35.154)	0	0	2,000
2011/08/26	R207 2011/11/03	7.30	Put	Bond Future	3,550.0000	2,978.0000	(16.113)	0	0	0
2011/08/26	R207 2011/11/03	7.30	Call	Bond Future	169.0000	263.0000	55.621	0	0	900
2011/08/26	R207 2011/11/03	7.75	Put	Bond Future	1,549.0000	1,178.0000	(23.951)	0	0	0
2011/08/26	R207 2011/11/03	7.75	Call	Bond Future	854.0000	1,149.0000	34.543	0	0	300
2011/08/26	R207 2011/11/03	7.95	Put	Bond Future	958.0000	692.0000	(27.766)	0	0	300
2011/08/26	R207 2011/11/03	7.95	Call	Bond Future	1,428.0000	1,827.0000	27.941	0	0	0
2011/08/26	R207 2011/11/03	8.40	Call	Bond Future	3,275.0000	3,850.0000	17.557	0	0	0
2011/08/26	R207 2011/11/03	8.40	Put	Bond Future	249.0000	158.0000	(36.546)	0	0	900
2011/08/26	R207 2012/02/02			Bond Future	7.9390	7.8200	(1.499)	0.0000	0.0000	0
2011/08/26	R207 2012/02/02	9.00	Call	Bond Future	6,116.0000	6,714.0000	9.778	0	0	0
2011/08/26	R207 2012/02/02	9.00	Put	Bond Future	339.0000	261.0000	(23.009)	0	0	0
2011/08/26	R207 2012/02/02	9.05	Call	Bond Future	6,347.0000	6,951.0000	9.516	0	0	0
2011/08/26	R207 2012/02/02	9.05	Put	Bond Future	309.0000	236.0000	(23.625)	0	0	0
2011/08/26	R207 2012/02/02	8.95	Call	Bond Future	5,888.0000	6,478.0000	10.020	0	0	0
2011/08/26	R207 2012/02/02	8.95	Put	Bond Future	373.0000	287.0000	(23.056)	0	0	0
2011/08/26	R207 2012/05/03			Bond Future	8.0200	7.8960	(1.546)	0.0000	0.0000	0
2011/08/26	R207 2012/05/03	8.75	Call	Bond Future	5,005.0000	5,518.0000	10.250	0	0	0
2011/08/26	R207 2012/05/03	8.75	Put	Bond Future	1,091.0000	919.0000	(15.765)	0	0	0
2011/08/26	R207 2012/05/03	8.80	Call	Bond Future	5,201.0000	5,722.0000	10.017	0	0	0
2011/08/26	R207 2012/05/03	8.80	Put	Bond Future	1,027.0000	862.0000	(16.066)	0	0	0
2011/08/26	R207 2012/05/03	8.70	Call	Bond Future	4,811.0000	5,316.0000	10.497	0	0	0
2011/08/26	R207 2012/05/03	8.70	Put	Bond Future	1,159.0000	978.0000	(15.617)	0	0	0
2011/08/26	R207 2012/08/02			Bond Future	8.1100	7.9800	(1.603)	0.0000	0.0000	0
2011/08/26	R207 2012/08/02	8.75	Call	Bond Future	4,718.0000	5,215.0000	10.534	0	0	0
2011/08/26	R207 2012/08/02	8.75	Put	Bond Future	1,375.0000	1,174.0000	(14.618)	0	0	0
2011/08/26	R207 2012/08/02	8.80	Call	Bond Future	4,906.0000	5,411.0000	10.294	0	0	0
2011/08/26	R207 2012/08/02	8.80	Put	Bond Future	1,308.0000	1,116.0000	(14.679)	0	0	0
2011/08/26	R207 2012/08/02	8.70	Call	Bond Future	4,534.0000	5,023.0000	10.785	0	0	0
2011/08/26	R207 2012/08/02	8.70	Put	Bond Future	1,447.0000	1,238.0000	(14.444)	0	0	0
2011/08/26	R208 2011/11/03			Bond Future	7.9060	7.8070	(1.252)	0.0000	0.0000	7,221
2011/08/26	R208 2011/11/03	8.75	Call	Bond Future	5,165.0000	5,749.0000	11.307	0	0	0
2011/08/26	R208 2011/11/03	8.75	Put	Bond Future	95.0000	60.0000	(36.842)	0	0	0
2011/08/26	R208 2011/11/03	8.80	Call	Bond Future	5,438.0000	6,027.0000	10.831	0	0	0

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2011/08/26	R208 2011/11/03	8.80	Put	Bond Future	79.0000	49.0000	(37.975)	0	0	0
2011/08/26	R208 2011/11/03	8.70	Call	Bond Future	4,894.0000	5,472.0000	11.810	0	0	0
2011/08/26	R208 2011/11/03	8.70	Put	Bond Future	115.0000	74.0000	(35.652)	0	0	0
2011/08/26	R208 2011/11/03	7.95	Put	Bond Future	1,154.0000	884.0000	(23.397)	0	0	0
2011/08/26	R208 2011/11/03	7.95	Call	Bond Future	1,427.0000	1,776.0000	24.457	0	0	1,995
2011/08/26	R208 2011/11/03	8.20	Put	Bond Future	589.0000	427.0000	(27.504)	0	0	0
2011/08/26	R208 2011/11/03	8.20	Call	Bond Future	2,397.0000	2,853.0000	19.024	0	0	665
2011/08/26	R208 2011/11/03	8.40	Call	Bond Future	3,331.0000	3,851.0000	15.611	0	0	0
2011/08/26	R208 2011/11/03	8.40	Put	Bond Future	320.0000	221.0000	(30.938)	0	0	665
2011/08/26	R208 2011/11/03	8.90	Call	Bond Future	5,987.0000	6,585.0000	9.988	0	0	0
2011/08/26	R208 2011/11/03	8.90	Put	Bond Future	54.0000	33.0000	(38.889)	0	0	1,995
2011/08/26	R208 2012/02/02			Bond Future	7.9700	7.8680	(1.280)	0.0000	0.0000	0
2011/08/26	R208 2012/02/02	9.00	Call	Bond Future	6,404.0000	6,948.0000	8.495	0	0	0
2011/08/26	R208 2012/02/02	9.00	Put	Bond Future	396.0000	316.0000	(20.202)	0	0	0
2011/08/26	R208 2012/02/02	9.05	Call	Bond Future	6,648.0000	7,198.0000	8.273	0	0	0
2011/08/26	R208 2012/02/02	9.05	Put	Bond Future	361.0000	287.0000	(20.499)	0	0	0
2011/08/26	R208 2012/02/02	8.95	Call	Bond Future	6,161.0000	6,699.0000	8.732	0	0	0
2011/08/26	R208 2012/02/02	8.95	Put	Bond Future	433.0000	347.0000	(19.861)	0	0	0
2011/08/26	R208 2012/05/03			Bond Future	8.0420	7.9360	(1.318)	0.0000	0.0000	0
2011/08/26	R208 2012/05/03	9.00	Call	Bond Future	6,350.0000	6,856.0000	7.969	0	0	0
2011/08/26	R208 2012/05/03	9.00	Put	Bond Future	872.0000	745.0000	(14.564)	0	0	0
2011/08/26	R208 2012/05/03	9.05	Call	Bond Future	6,572.0000	7,085.0000	7.806	0	0	0
2011/08/26	R208 2012/05/03	9.05	Put	Bond Future	819.0000	699.0000	(14.652)	0	0	0
2011/08/26	R208 2012/05/03	8.95	Call	Bond Future	6,130.0000	6,630.0000	8.157	0	0	0
2011/08/26	R208 2012/05/03	8.95	Put	Bond Future	927.0000	794.0000	(14.347)	0	0	0
2011/08/26	R208 2012/08/02			Bond Future	8.1210	8.0100	(1.367)	0.0000	0.0000	0
2011/08/26	R208 2012/08/02	8.75	Call	Bond Future	5,055.0000	5,513.0000	9.060	0	0	0
2011/08/26	R208 2012/08/02	8.75	Put	Bond Future	1,497.0000	1,308.0000	(12.625)	0	0	0
2011/08/26	R208 2012/08/02	8.80	Call	Bond Future	5,260.0000	5,725.0000	8.840	0	0	0
2011/08/26	R208 2012/08/02	8.80	Put	Bond Future	1,426.0000	1,245.0000	(12.693)	0	0	0
2011/08/26	R208 2012/08/02	8.70	Call	Bond Future	4,856.0000	5,306.0000	9.267	0	0	0
2011/08/26	R208 2012/08/02	8.70	Put	Bond Future	1,574.0000	1,378.0000	(12.452)	0	0	0
2011/08/26	R209 2011/11/03			Bond Future	8.4310	8.2920	(1.649)	0.0000	0.0000	1,454
2011/08/26	R209 2011/11/03	8.75	Call	Bond Future	3,419.0000	4,319.0000	26.323	0	0	0

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2011/08/26	R209 2011/11/03	8.75	Put	Bond Future	802.0000	517.0000	(35.536)	0	0	0
2011/08/26	R209 2011/11/03	8.80	Call	Bond Future	3,710.0000	4,641.0000	25.094	0	0	0
2011/08/26	R209 2011/11/03	8.80	Put	Bond Future	696.0000	441.0000	(36.638)	0	0	0
2011/08/26	R209 2011/11/03	8.70	Call	Bond Future	3,136.0000	4,003.0000	27.647	0	0	0
2011/08/26	R209 2011/11/03	8.70	Put	Bond Future	920.0000	601.0000	(34.674)	0	0	0
2011/08/26	R209 2012/02/02			Bond Future	8.4820	8.3400	(1.674)	0.0000	0.0000	0
2011/08/26	R209 2012/02/02	9.00	Call	Bond Future	5,529.0000	6,419.0000	16.097	0	0	0
2011/08/26	R209 2012/02/02	9.00	Put	Bond Future	1,394.0000	1,085.0000	(22.166)	0	0	0
2011/08/26	R209 2012/02/02	9.05	Call	Bond Future	5,804.0000	6,713.0000	15.662	0	0	0
2011/08/26	R209 2012/02/02	9.05	Put	Bond Future	1,288.0000	998.0000	(22.516)	0	0	0
2011/08/26	R209 2012/02/02	8.95	Call	Bond Future	5,259.0000	6,130.0000	16.562	0	0	0
2011/08/26	R209 2012/02/02	8.95	Put	Bond Future	1,507.0000	1,179.0000	(21.765)	0	0	0
2011/08/26	R209 2012/05/03			Bond Future	8.5370	8.3920	(1.698)	0.0000	0.0000	0
2011/08/26	R209 2012/05/03	9.00	Call	Bond Future	5,935.0000	6,768.0000	14.035	0	0	0
2011/08/26	R209 2012/05/03	9.00	Put	Bond Future	2,262.0000	1,885.0000	(16.667)	0	0	0
2011/08/26	R209 2012/05/03	9.05	Call	Bond Future	6,188.0000	7,038.0000	13.736	0	0	0
2011/08/26	R209 2012/05/03	9.05	Put	Bond Future	2,135.0000	1,775.0000	(16.862)	0	0	0
2011/08/26	R209 2012/05/03	8.95	Call	Bond Future	5,687.0000	6,503.0000	14.349	0	0	0
2011/08/26	R209 2012/05/03	8.95	Put	Bond Future	2,397.0000	2,003.0000	(16.437)	0	0	0
2011/08/26	R209 2012/08/02			Bond Future	8.5960	8.4460	(1.745)	0.0000	0.0000	0
2011/08/26	R209 2012/08/02	9.25	Call	Bond Future	7,320.0000	8,209.0000	12.145	0	0	0
2011/08/26	R209 2012/08/02	9.25	Put	Bond Future	2,271.0000	1,922.0000	(15.368)	0	0	0
2011/08/26	R209 2012/08/02	9.30	Call	Bond Future	7,579.0000	8,481.0000	11.901	0	0	0
2011/08/26	R209 2012/08/02	9.30	Put	Bond Future	2,166.0000	1,830.0000	(15.512)	0	0	0
2011/08/26	R209 2012/08/02	9.20	Call	Bond Future	7,067.0000	7,942.0000	12.381	0	0	0
2011/08/26	R209 2012/08/02	9.20	Put	Bond Future	2,385.0000	2,022.0000	(15.220)	0	0	0
2011/08/26	R210 2011/11/03			Bond Future	137.2082	137.2174	0.007	0.0000	0.0000	600
2011/08/26	R210 2011/11/03	131.00	Call	Bond Future	6,208.0000	6,217.0000	0.145	0	0	0
2011/08/26	R210 2011/11/03	131.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/26	R210 2011/11/03	131.05	Call	Bond Future	6,158.0000	6,167.0000	0.146	0	0	0
2011/08/26	R210 2011/11/03	131.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/26	R210 2011/11/03	130.95	Call	Bond Future	6,258.0000	6,267.0000	0.144	0	0	0
2011/08/26	R210 2011/11/03	130.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/08/26	R211 2011/11/03			Bond Future	112.5062	112.5111	0.004	0.0000	0.0000	529
2011/08/26	R211 2011/11/03	1.25	Call	Bond Future	111,256.0000	111,261.0000	0.004	0	0	0
2011/08/26	R211 2011/11/03	1.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/26	R211 2011/11/03	1.30	Call	Bond Future	111,206.0000	111,211.0000	0.004	0	0	0
2011/08/26	R211 2011/11/03	1.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/26	R211 2011/11/03	1.20	Call	Bond Future	111,306.0000	111,311.0000	0.004	0	0	0
2011/08/26	R211 2011/11/03	1.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/26	R211 2012/02/02			Bond Future	112.8807	112.8858	0.005	0.0000	0.0000	0
2011/08/26	R211 2012/02/02	110.50	Call	Bond Future	2,381.0000	2,386.0000	0.210	0	0	0
2011/08/26	R211 2012/02/02	110.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/26	R211 2012/02/02	110.55	Call	Bond Future	2,331.0000	2,336.0000	0.215	0	0	0
2011/08/26	R211 2012/02/02	110.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/26	R211 2012/02/02	110.45	Call	Bond Future	2,431.0000	2,436.0000	0.206	0	0	0
2011/08/26	R211 2012/02/02	110.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/26	R212 2011/11/03			Bond Future	111.3792	111.5881	0.188	0.0000	0.0000	2,667
2011/08/26	R212 2011/11/03	2.50	Call	Bond Future	108,879.0000	109,088.0000	0.192	0	0	0
2011/08/26	R212 2011/11/03	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/26	R212 2011/11/03	2.55	Call	Bond Future	108,829.0000	109,038.0000	0.192	0	0	0
2011/08/26	R212 2011/11/03	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/26	R212 2011/11/03	2.45	Call	Bond Future	108,929.0000	109,138.0000	0.192	0	0	0
2011/08/26	R212 2011/11/03	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/26	R212 2012/02/02			Bond Future	111.6061	111.8181	0.190	0.0000	0.0000	0
2011/08/26	R212 2012/02/02	108.50	Call	Bond Future	3,106.0000	3,318.0000	6.825	0	0	0
2011/08/26	R212 2012/02/02	108.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/26	R212 2012/02/02	108.55	Call	Bond Future	3,056.0000	3,268.0000	6.937	0	0	0
2011/08/26	R212 2012/02/02	108.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/26	R212 2012/02/02	108.45	Call	Bond Future	3,156.0000	3,368.0000	6.717	0	0	0
2011/08/26	R212 2012/02/02	108.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/26	R213 2011/11/03			Bond Future	8.4310	8.2980	(1.578)	0.0000	0.0000	0
2011/08/26	R213 2011/11/03	8.75	Call	Bond Future	2,646.0000	3,786.0000	43.084	0	0	0
2011/08/26	R213 2011/11/03	8.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/26	R213 2011/11/03	8.80	Call	Bond Future	3,050.0000	4,190.0000	37.377	0	0	0
2011/08/26	R213 2011/11/03	8.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/08/26	R213 2011/11/03	8.70	Call	Bond Future	2,239.0000	3,379.0000	50.916	0	0	0
2011/08/26	R213 2011/11/03	8.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/26	R213 2012/02/02			Bond Future	8.4910	8.3540	(1.613)	0.0000	0.0000	0
2011/08/26	R213 2012/02/02	9.00	Call	Bond Future	4,111.0000	5,271.0000	28.217	0	0	0
2011/08/26	R213 2012/02/02	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/26	R213 2012/02/02	9.05	Call	Bond Future	4,499.0000	5,659.0000	25.784	0	0	0
2011/08/26	R213 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/26	R213 2012/02/02	8.95	Call	Bond Future	3,721.0000	4,880.0000	31.148	0	0	0
2011/08/26	R213 2012/02/02	8.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/26	R213 2012/05/03			Bond Future	8.5510	8.4100	(1.649)	0.0000	0.0000	0
2011/08/26	R213 2012/05/03	9.25	Call	Bond Future	5,503.0000	6,681.0000	21.407	0	0	0
2011/08/26	R213 2012/05/03	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/26	R213 2012/05/03	9.30	Call	Bond Future	5,876.0000	7,054.0000	20.048	0	0	0
2011/08/26	R213 2012/05/03	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/26	R213 2012/05/03	9.20	Call	Bond Future	5,127.0000	6,305.0000	22.976	0	0	0
2011/08/26	R213 2012/05/03	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/26	R213 2012/08/02			Bond Future	8.6140	8.4690	(1.683)	0.0000	0.0000	0
2011/08/26	R213 2012/08/02	9.25	Call	Bond Future	4,964.0000	6,159.0000	24.073	0	0	0
2011/08/26	R213 2012/08/02	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/26	R213 2012/08/02	9.30	Call	Bond Future	5,335.0000	6,531.0000	22.418	0	0	0
2011/08/26	R213 2012/08/02	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/26	R213 2012/08/02	9.20	Call	Bond Future	4,589.0000	5,785.0000	26.062	0	0	0
2011/08/26	R213 2012/08/02	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/26	RZ02 2011/11/03			Bond Future	0.0050	0.0050	0.000	0.0000	0.0000	0
2011/08/26	RZ02 2011/11/03	1.00	Call	Bond Future	27,590.0000	27,590.0000	0.000	0	0	0
2011/08/26	RZ02 2011/11/03	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/26	RZ02 2011/11/03	1.05	Call	Bond Future	28,834.0000	28,834.0000	0.000	0	0	0
2011/08/26	RZ02 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/26	RZ02 2011/11/03	0.95	Call	Bond Future	26,333.0000	26,333.0000	0.000	0	0	0
2011/08/26	RZ02 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/26	RZ11 2011/11/03			Bond Future	0.7760	0.7700	(0.773)	0.0000	0.0000	0
2011/08/26	RZ11 2011/11/03	1.00	Call	Bond Future	1,226.0000	1,226.0000	0.000	0	0	0
2011/08/26	RZ11 2011/11/03	1.00	Put	Bond Future	0.0000	0.0000	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
2011/08/26	RZ11 2011/11/03	1.05	Call	Bond Future	1,491.0000	1,491.0000	0.000	0	0	0
2011/08/26	RZ11 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/26	RZ11 2011/11/03	0.95	Call	Bond Future	961.0000	961.0000	0.000	0	0	0
2011/08/26	RZ11 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/26	RZ12 2011/11/03			Bond Future	1.9230	1.9190	(0.208)	0.0000	0.0000	0
2011/08/26	RZ12 2011/11/03	2.00	Call	Bond Future	778.0000	778.0000	0.000	0	0	0
2011/08/26	RZ12 2011/11/03	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/26	RZ12 2011/11/03	2.05	Call	Bond Future	1,255.0000	1,255.0000	0.000	0	0	0
2011/08/26	RZ12 2011/11/03	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/26	RZ12 2011/11/03	1.95	Call	Bond Future	298.0000	298.0000	0.000	0	0	0
2011/08/26	RZ12 2011/11/03	1.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/26	TRT1 2011/11/03			Index Future	362.3640	364.0240	0.458	0.0000	0.0000	0
2011/08/26	TRT1 2012/02/02			Index Future	367.2150	368.9020	0.459	0.0000	0.0000	0
Total										278695.00