



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 01/08/2011

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

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2011/08/01	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/01	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/01	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/01	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/01	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/01	AL7T 2011/08/04			Index Future	389.2900	392.2800	0.768	0.0000	0.0000	31
2011/08/01	AL7T 2011/11/03			Index Future	395.0980	398.1320	0.768	0.0000	0.0000	16
2011/08/01	AL7T 2012/02/02			Index Future	401.1170	404.1960	0.768	0.0000	0.0000	0
2011/08/01	ALBI 2011/08/04			Index Future	356.8580	359.4450	0.725	0.0000	0.0000	673
2011/08/01	ALBI 2011/11/03			Index Future	362.1820	364.8070	0.725	0.0000	0.0000	356
2011/08/01	ALBI 2012/02/02			Index Future	367.6990	370.3630	0.725	0.0000	0.0000	0
2011/08/01	C155 2011/08/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/01	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/01	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/01	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/01	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/01	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/01	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/01	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/01	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/01	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/01	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/08/01	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/01	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0
2011/08/01	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/01	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/01	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/01	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/01	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/01	CAAD 2011/09/19			Can-Do Future	0.0412	0.0411	(0.243)	0.0000	0.0000	22,388
2011/08/01	CAAE 2011/09/19			Can-Do Future	0.0810	0.0831	2.593	0.0000	0.0000	21,898
2011/08/01	CAAF 2011/08/03			Can-Do Future	6.7089	6.7260	0.255	0.0000	0.0000	5,500
2011/08/01	CAAF 2011/08/03	6.70	Call	Can-Do Future	50.0000	45.0000	(10.000)	0	0	11,000
2011/08/01	CAAF 2011/08/03	6.70	Put	Can-Do Future	41.0000	19.0000	(53.659)	0	0	0
2011/08/01	CAAF 2011/08/03	6.75	Call	Can-Do Future	30.0000	22.0000	(26.667)	0	0	0
2011/08/01	CAAF 2011/08/03	6.75	Put	Can-Do Future	71.0000	46.0000	(35.211)	0	0	0
2011/08/01	CAAF 2011/08/03	6.65	Call	Can-Do Future	81.0000	83.0000	2.469	0	0	0
2011/08/01	CAAF 2011/08/03	6.65	Put	Can-Do Future	22.0000	7.0000	(68.182)	0	0	0
2011/08/01	CAAF 2011/08/03	6.80	Put	Can-Do Future	108.0000	84.0000	(22.222)	0	0	0
2011/08/01	CAAF 2011/08/03	6.80	Call	Can-Do Future	17.0000	10.0000	(41.176)	0	0	11,000
2011/08/01	CAAG 2011/10/24			Can-Do Future	6.7900	6.8060	0.236	0.0000	0.0000	0
2011/08/01	CAAG 2011/10/24	6.70	Call	Can-Do Future	248.0000	251.0000	1.210	0	0	0
2011/08/01	CAAG 2011/10/24	6.70	Put	Can-Do Future	158.0000	145.0000	(8.228)	0	0	0
2011/08/01	CAAG 2011/10/24	6.75	Call	Can-Do Future	221.0000	222.0000	0.452	0	0	0
2011/08/01	CAAG 2011/10/24	6.75	Put	Can-Do Future	181.0000	166.0000	(8.287)	0	0	0
2011/08/01	CAAG 2011/10/24	6.65	Call	Can-Do Future	277.0000	281.0000	1.444	0	0	0
2011/08/01	CAAG 2011/10/24	6.65	Put	Can-Do Future	137.0000	125.0000	(8.759)	0	0	0
2011/08/01	CAAG 2011/10/24	7.00	Put	Can-Do Future	340.0000	322.0000	(5.294)	0	0	0

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2011/08/01	CAAG 2011/10/24	7.00	Call	Can-Do Future	130.0000	128.0000	(1.538)	0	0	14,286
2011/08/01	CAAG 2011/10/24	7.40	Put	Can-Do Future	668.0000	651.0000	(2.545)	0	0	0
2011/08/01	CAAG 2011/10/24	7.40	Call	Can-Do Future	58.0000	57.0000	(1.724)	0	0	6,757
2011/08/01	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/01	CRD1 2011/08/04			Index Future	161.7600	162.5090	0.463	0.0000	0.0000	2
2011/08/01	CRD1 2011/11/03			Index Future	163.9520	164.7110	0.463	0.0000	0.0000	0
2011/08/01	CRD1 2012/02/02			Index Future	166.1680	166.9370	0.463	0.0000	0.0000	0
2011/08/01	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/01	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/01	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/01	GOVI 2011/08/04			GOVI	357.7920	360.2860	0.697	0.0000	0.0000	182
2011/08/01	GOVI 2011/08/04	348.00	Call	GOVI	97,920.0000	122,860.0000	25.470	0	0	0
2011/08/01	GOVI 2011/08/04	348.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/08/01	GOVI 2011/08/04	348.01	Call	GOVI	97,820.0000	122,760.0000	25.496	0	0	0
2011/08/01	GOVI 2011/08/04	348.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/08/01	GOVI 2011/08/04	347.99	Call	GOVI	98,020.0000	122,960.0000	25.444	0	0	0
2011/08/01	GOVI 2011/08/04	347.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/08/01	GOVI 2011/11/03			GOVI	363.1300	365.6600	0.697	0.0000	0.0000	0
2011/08/01	GOVI 2011/11/03	357.00	Call	GOVI	61,300.0000	86,600.0000	41.272	0	0	0
2011/08/01	GOVI 2011/11/03	357.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/08/01	GOVI 2011/11/03	357.01	Call	GOVI	61,200.0000	86,500.0000	41.340	0	0	0
2011/08/01	GOVI 2011/11/03	357.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/08/01	GOVI 2011/11/03	356.99	Call	GOVI	61,400.0000	86,700.0000	41.205	0	0	0
2011/08/01	GOVI 2011/11/03	356.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/08/01	GOVI 2012/02/02			GOVI	368.6620	371.2300	0.697	0.0000	0.0000	0
2011/08/01	GOVI 2012/02/02	369.00	Call	GOVI	0.0000	22,300.0000	100.000	0	0	0
2011/08/01	GOVI 2012/02/02	369.00	Put	GOVI	3,380.0000	0.0000	(100.000)	0	0	0
2011/08/01	GOVI 2012/02/02	369.01	Call	GOVI	0.0000	22,200.0000	100.000	0	0	0
2011/08/01	GOVI 2012/02/02	369.01	Put	GOVI	3,480.0000	0.0000	(100.000)	0	0	0
2011/08/01	GOVI 2012/02/02	368.99	Call	GOVI	0.0000	22,400.0000	100.000	0	0	0

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2011/08/01	GOVI 2012/02/02	368.99	Put	GOVI	3,280.0000	0.0000	(100.000)	0	0	0
2011/08/01	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/08/01	IGOV 2011/08/04			Index Future	156.2900	156.6130	0.207	0.0000	0.0000	83
2011/08/01	IGOV 2011/11/03			Index Future	158.6210	158.9490	0.207	0.0000	0.0000	0
2011/08/01	IGOV 2012/02/02			Index Future	161.0380	161.3700	0.206	0.0000	0.0000	0
2011/08/01	ILBI 2011/08/04			Index Future	422.7550	423.4920	0.174	0.0000	0.0000	0
2011/08/01	ILBI 2012/02/02			Index Future	435.6620	436.4190	0.174	0.0000	0.0000	29
2011/08/01	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/08/01	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/08/01	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/08/01	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/08/01	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/08/01	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/08/01	JBAF 2011/08/17			Jibar Tradeable Future	5.5800	5.6000	0.358	0.0000	0.0000	0
2011/08/01	JBAF 2011/09/21			Jibar Tradeable Future	5.6000	5.6200	0.357	0.0000	0.0000	17,600
2011/08/01	JBAF 2011/10/19			Jibar Tradeable Future	5.6300	5.6400	0.178	0.0000	0.0000	600
2011/08/01	JBAF 2011/11/16			Jibar Tradeable Future	5.6900	5.6900	0.000	0.0000	0.0000	1,000
2011/08/01	JBAF 2011/12/21			Jibar Tradeable Future	5.7700	5.7500	(0.347)	0.0000	0.0000	5,541
2011/08/01	JBAF 2012/01/18			Jibar Tradeable Future	5.8500	5.8100	(0.684)	0.0000	0.0000	0
2011/08/01	JBAF 2012/03/20			Jibar Tradeable Future	6.0300	5.9700	(0.995)	0.0000	0.0000	1,090
2011/08/01	JBAF 2012/06/20			Jibar Tradeable Future	6.2900	6.2000	(1.431)	0.0000	0.0000	2,890
2011/08/01	JBAF 2012/09/19			Jibar Tradeable Future	6.5600	6.4400	(1.829)	0.0000	0.0000	44,710
2011/08/01	JBAF 2012/12/19			Jibar Tradeable Future	6.7900	6.6800	(1.620)	0.0000	0.0000	490
2011/08/01	JBAF 2013/03/20			Jibar Tradeable Future	7.0500	6.9300	(1.702)	0.0000	0.0000	290
2011/08/01	JBAF 2013/06/19			Jibar Tradeable Future	7.3200	7.1900	(1.776)	0.0000	0.0000	0
2011/08/01	JN02 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0

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2011/08/01	JN02 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/01	JN02 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/01	JN02 2011/08/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/01	JN02 2011/08/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/08/01	JN02 2011/08/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/08/01	JN02 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/01	JN05 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/08/01	JN05 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/01	JN05 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/01	JN05 2011/08/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/01	JN05 2011/08/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/08/01	JN05 2011/08/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/08/01	JN05 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/01	JN10 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/08/01	JN10 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/01	JN10 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/01	JN10 2011/08/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/01	JN10 2011/08/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/08/01	JN10 2011/08/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/08/01	JN10 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/01	OTH1 2011/08/04			Index Future	351.4400	354.5150	0.875	0.0000	0.0000	3
2011/08/01	OTH1 2011/11/03			Index Future	356.6830	359.8030	0.875	0.0000	0.0000	0
2011/08/01	OTH1 2012/02/02			Index Future	362.1160	365.2840	0.875	0.0000	0.0000	0
2011/08/01	R157 2011/08/04			Bond Future	7.3380	7.2360	(1.390)	0.0000	0.0000	7,535
2011/08/01	R157 2011/08/04	7.50	Call	Bond Future	658.0000	1,040.0000	58.055	0	0	1,000
2011/08/01	R157 2011/08/04	7.50	Put	Bond Future	21.0000	0.0000	(100.000)	0	0	0
2011/08/01	R157 2011/08/04	7.55	Call	Bond Future	841.0000	1,235.0000	46.849	0	0	0
2011/08/01	R157 2011/08/04	7.55	Put	Bond Future	9.0000	0.0000	(100.000)	0	0	0
2011/08/01	R157 2011/08/04	7.45	Call	Bond Future	489.0000	844.0000	72.597	0	0	0
2011/08/01	R157 2011/08/04	7.45	Put	Bond Future	48.0000	0.0000	(100.000)	0	0	0
2011/08/01	R157 2011/08/04	7.20	Put	Bond Future	577.0000	219.0000	(62.045)	0	0	0
2011/08/01	R157 2011/08/04	7.20	Call	Bond Future	31.0000	76.0000	145.161	0	0	1,320

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2011/08/01	R157 2011/08/04	7.60	Put	Bond Future	4.0000	0.0000	(100.000)	0	0	0
2011/08/01	R157 2011/08/04	7.60	Call	Bond Future	1,031.0000	1,430.0000	38.700	0	0	440
2011/08/01	R157 2011/08/04	7.80	Call	Bond Future	1,804.0000	2,207.0000	22.339	0	0	0
2011/08/01	R157 2011/08/04	7.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	440
2011/08/01	R157 2011/08/04	8.20	Call	Bond Future	3,339.0000	3,742.0000	12.069	0	0	0
2011/08/01	R157 2011/08/04	8.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	1,320
2011/08/01	R157 2011/11/03			Bond Future	7.4420	7.3320	(1.478)	0.0000	0.0000	3,487
2011/08/01	R157 2011/11/03	8.25	Call	Bond Future	3,029.0000	3,404.0000	12.380	0	0	0
2011/08/01	R157 2011/11/03	8.25	Put	Bond Future	85.0000	52.0000	(38.824)	0	0	0
2011/08/01	R157 2011/11/03	8.30	Call	Bond Future	3,195.0000	3,575.0000	11.894	0	0	0
2011/08/01	R157 2011/11/03	8.30	Put	Bond Future	72.0000	44.0000	(38.889)	0	0	0
2011/08/01	R157 2011/11/03	8.20	Call	Bond Future	2,865.0000	3,235.0000	12.914	0	0	0
2011/08/01	R157 2011/11/03	8.20	Put	Bond Future	101.0000	63.0000	(37.624)	0	0	0
2011/08/01	R157 2012/02/02			Bond Future	7.5550	7.4350	(1.588)	0.0000	0.0000	0
2011/08/01	R157 2012/02/02	8.50	Call	Bond Future	3,507.0000	3,854.0000	9.894	0	0	0
2011/08/01	R157 2012/02/02	8.50	Put	Bond Future	298.0000	229.0000	(23.154)	0	0	0
2011/08/01	R157 2012/02/02	8.55	Call	Bond Future	3,649.0000	4,001.0000	9.646	0	0	0
2011/08/01	R157 2012/02/02	8.55	Put	Bond Future	273.0000	209.0000	(23.443)	0	0	0
2011/08/01	R157 2012/02/02	8.45	Call	Bond Future	3,366.0000	3,709.0000	10.190	0	0	0
2011/08/01	R157 2012/02/02	8.45	Put	Bond Future	324.0000	251.0000	(22.531)	0	0	0
2011/08/01	R157 2012/05/03			Bond Future	7.6880	7.5580	(1.691)	0.0000	0.0000	0
2011/08/01	R157 2012/05/03	8.25	Call	Bond Future	2,562.0000	2,851.0000	11.280	0	0	0
2011/08/01	R157 2012/05/03	8.25	Put	Bond Future	774.0000	644.0000	(16.796)	0	0	0
2011/08/01	R157 2012/05/03	8.30	Call	Bond Future	2,675.0000	2,970.0000	11.028	0	0	0
2011/08/01	R157 2012/05/03	8.30	Put	Bond Future	730.0000	606.0000	(16.986)	0	0	0
2011/08/01	R157 2012/05/03	8.20	Call	Bond Future	2,451.0000	2,734.0000	11.546	0	0	0
2011/08/01	R157 2012/05/03	8.20	Put	Bond Future	821.0000	685.0000	(16.565)	0	0	0
2011/08/01	R157 2012/08/02			Bond Future	7.8510	7.7070	(1.834)	0.0000	0.0000	0
2011/08/01	R157 2012/08/02	8.00	Call	Bond Future	1,958.0000	2,194.0000	12.053	0	0	0
2011/08/01	R157 2012/08/02	8.00	Put	Bond Future	1,517.0000	1,324.0000	(12.722)	0	0	0
2011/08/01	R157 2012/08/02	8.05	Call	Bond Future	2,045.0000	2,287.0000	11.834	0	0	0
2011/08/01	R157 2012/08/02	8.05	Put	Bond Future	1,456.0000	1,270.0000	(12.775)	0	0	0
2011/08/01	R157 2012/08/02	7.95	Call	Bond Future	1,873.0000	2,103.0000	12.280	0	0	0
2011/08/01	R157 2012/08/02	7.95	Put	Bond Future	1,580.0000	1,381.0000	(12.595)	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
2011/08/01	R186 2011/08/04			Bond Future	8.4960	8.3850	(1.306)	0.0000	0.0000	7,723
2011/08/01	R186 2011/08/04	8.25	Call	Bond Future	33.0000	53.0000	60.606	0	0	0
2011/08/01	R186 2011/08/04	8.25	Put	Bond Future	2,412.0000	1,367.0000	(43.325)	0	0	0
2011/08/01	R186 2011/08/04	8.30	Call	Bond Future	70.0000	129.0000	84.286	0	0	0
2011/08/01	R186 2011/08/04	8.30	Put	Bond Future	1,960.0000	954.0000	(51.327)	0	0	0
2011/08/01	R186 2011/08/04	8.20	Call	Bond Future	14.0000	18.0000	28.571	0	0	0
2011/08/01	R186 2011/08/04	8.20	Put	Bond Future	2,885.0000	1,824.0000	(36.776)	0	0	0
2011/08/01	R186 2011/08/04	8.35	Put	Bond Future	1,538.0000	610.0000	(60.338)	0	0	0
2011/08/01	R186 2011/08/04	8.35	Call	Bond Future	135.0000	271.0000	100.741	0	0	600
2011/08/01	R186 2011/08/04	8.70	Put	Bond Future	69.0000	0.0000	(100.000)	0	0	0
2011/08/01	R186 2011/08/04	8.70	Call	Bond Future	1,990.0000	2,986.0000	50.050	0	0	200
2011/08/01	R186 2011/08/04	8.95	Call	Bond Future	4,214.0000	5,277.0000	25.225	0	0	0
2011/08/01	R186 2011/08/04	8.95	Put	Bond Future	2.0000	0.0000	(100.000)	0	0	200
2011/08/01	R186 2011/08/04	9.70	Call	Bond Future	10,698.0000	11,763.0000	9.955	0	0	0
2011/08/01	R186 2011/08/04	9.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	600
2011/08/01	R186 2011/11/03			Bond Future	8.5700	8.4560	(1.330)	0.0000	0.0000	21,849
2011/08/01	R186 2011/11/03	9.00	Call	Bond Future	5,001.0000	5,791.0000	15.797	0	0	0
2011/08/01	R186 2011/11/03	9.00	Put	Bond Future	1,075.0000	791.0000	(26.419)	0	0	0
2011/08/01	R186 2011/11/03	9.05	Call	Bond Future	5,333.0000	6,146.0000	15.245	0	0	0
2011/08/01	R186 2011/11/03	9.05	Put	Bond Future	964.0000	702.0000	(27.178)	0	0	0
2011/08/01	R186 2011/11/03	8.95	Call	Bond Future	4,678.0000	5,443.0000	16.353	0	0	0
2011/08/01	R186 2011/11/03	8.95	Put	Bond Future	1,199.0000	890.0000	(25.771)	0	0	0
2011/08/01	R186 2011/11/03	8.75	Put	Bond Future	1,811.0000	1,392.0000	(23.136)	0	0	0
2011/08/01	R186 2011/11/03	8.75	Call	Bond Future	3,478.0000	4,133.0000	18.833	0	0	5,600
2011/08/01	R186 2011/11/03	8.10	Put	Bond Future	5,401.0000	4,587.0000	(15.071)	0	0	0
2011/08/01	R186 2011/11/03	8.10	Call	Bond Future	878.0000	1,138.0000	29.613	0	0	1,275
2011/08/01	R186 2011/11/03	8.35	Put	Bond Future	3,711.0000	3,043.0000	(18.001)	0	0	0
2011/08/01	R186 2011/11/03	8.35	Call	Bond Future	1,625.0000	2,031.0000	24.985	0	0	425
2011/08/01	R186 2011/11/03	8.55	Call	Bond Future	2,451.0000	2,984.0000	21.746	0	0	0
2011/08/01	R186 2011/11/03	8.55	Put	Bond Future	2,638.0000	2,097.0000	(20.508)	0	0	425
2011/08/01	R186 2011/11/03	9.10	Call	Bond Future	5,672.0000	6,507.0000	14.721	0	0	0
2011/08/01	R186 2011/11/03	9.10	Put	Bond Future	861.0000	622.0000	(27.758)	0	0	1,275
2011/08/01	R186 2012/02/02			Bond Future	8.6450	8.5260	(1.377)	0.0000	0.0000	2,500
2011/08/01	R186 2012/02/02	9.00	Call	Bond Future	5,660.0000	6,365.0000	12.456	0	0	0
2011/08/01	R186 2012/02/02	9.00	Put	Bond Future	2,463.0000	2,067.0000	(16.078)	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
2011/08/01	R186 2012/02/02	9.05	Call	Bond Future	5,945.0000	6,669.0000	12.178	0	0	0
2011/08/01	R186 2012/02/02	9.05	Put	Bond Future	2,308.0000	1,931.0000	(16.334)	0	0	0
2011/08/01	R186 2012/02/02	8.95	Call	Bond Future	5,380.0000	6,066.0000	12.751	0	0	0
2011/08/01	R186 2012/02/02	8.95	Put	Bond Future	2,625.0000	2,210.0000	(15.810)	0	0	0
2011/08/01	R186 2012/05/03			Bond Future	8.7250	8.6030	(1.398)	0.0000	0.0000	0
2011/08/01	R186 2012/05/03	9.00	Call	Bond Future	6,101.0000	6,761.0000	10.818	0	0	0
2011/08/01	R186 2012/05/03	9.00	Put	Bond Future	3,659.0000	3,211.0000	(12.244)	0	0	0
2011/08/01	R186 2012/05/03	9.05	Call	Bond Future	6,364.0000	7,039.0000	10.607	0	0	0
2011/08/01	R186 2012/05/03	9.05	Put	Bond Future	3,486.0000	3,053.0000	(12.421)	0	0	0
2011/08/01	R186 2012/05/03	8.95	Call	Bond Future	5,842.0000	6,487.0000	11.041	0	0	0
2011/08/01	R186 2012/05/03	8.95	Put	Bond Future	3,838.0000	3,375.0000	(12.064)	0	0	0
2011/08/01	R186 2012/08/02			Bond Future	8.8130	8.6860	(1.441)	0.0000	0.0000	0
2011/08/01	R186 2012/08/02	8.75	Call	Bond Future	4,928.0000	5,498.0000	11.567	0	0	0
2011/08/01	R186 2012/08/02	8.75	Put	Bond Future	5,487.0000	4,926.0000	(10.224)	0	0	0
2011/08/01	R186 2012/08/02	8.80	Call	Bond Future	5,161.0000	5,746.0000	11.335	0	0	0
2011/08/01	R186 2012/08/02	8.80	Put	Bond Future	5,276.0000	4,730.0000	(10.349)	0	0	0
2011/08/01	R186 2012/08/02	8.70	Call	Bond Future	4,705.0000	5,260.0000	11.796	0	0	0
2011/08/01	R186 2012/08/02	8.70	Put	Bond Future	5,711.0000	5,135.0000	(10.086)	0	0	0
2011/08/01	R189 2011/08/04			Bond Future	215.1314	215.1386	0.003	0.0000	0.0000	0
2011/08/01	R189 2011/08/04	212.00	Call	Bond Future	3,131.0000	3,139.0000	0.256	0	0	0
2011/08/01	R189 2011/08/04	212.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/01	R189 2011/08/04	212.05	Call	Bond Future	3,081.0000	3,089.0000	0.260	0	0	0
2011/08/01	R189 2011/08/04	212.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/01	R189 2011/08/04	211.95	Call	Bond Future	3,181.0000	3,189.0000	0.251	0	0	0
2011/08/01	R189 2011/08/04	211.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/01	R189 2011/11/03			Bond Future	212.2001	212.2070	0.003	0.0000	0.0000	0
2011/08/01	R189 2011/11/03	212.00	Call	Bond Future	200.0000	207.0000	3.500	0	0	0
2011/08/01	R189 2011/11/03	212.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/01	R189 2011/11/03	212.05	Call	Bond Future	150.0000	157.0000	4.667	0	0	0
2011/08/01	R189 2011/11/03	212.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/01	R189 2011/11/03	211.95	Call	Bond Future	250.0000	257.0000	2.800	0	0	0
2011/08/01	R189 2011/11/03	211.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/01	R197 2011/08/04			Bond Future	236.0413	236.0591	0.008	0.0000	0.0000	0

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2011/08/01	R197 2011/08/04	231.50	Call	Bond Future	4,541.0000	4,559.0000	0.396	0	0	0
2011/08/01	R197 2011/08/04	231.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/01	R197 2011/08/04	231.55	Call	Bond Future	4,491.0000	4,509.0000	0.401	0	0	0
2011/08/01	R197 2011/08/04	231.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/01	R197 2011/08/04	231.45	Call	Bond Future	4,591.0000	4,609.0000	0.392	0	0	0
2011/08/01	R197 2011/08/04	231.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/01	R197 2011/11/03			Bond Future	239.5242	239.5417	0.007	0.0000	0.0000	125
2011/08/01	R197 2011/11/03	238.50	Call	Bond Future	1,024.0000	1,042.0000	1.758	0	0	0
2011/08/01	R197 2011/11/03	238.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/01	R197 2011/11/03	238.55	Call	Bond Future	974.0000	992.0000	1.848	0	0	0
2011/08/01	R197 2011/11/03	238.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/01	R197 2011/11/03	238.45	Call	Bond Future	1,074.0000	1,092.0000	1.676	0	0	0
2011/08/01	R197 2011/11/03	238.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/01	R201 2011/08/04			Bond Future	6.9760	6.8850	(1.304)	0.0000	0.0000	395
2011/08/01	R201 2011/08/04	7.25	Call	Bond Future	832.0000	1,109.0000	33.293	0	0	0
2011/08/01	R201 2011/08/04	7.25	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2011/08/01	R201 2011/08/04	7.30	Call	Bond Future	982.0000	1,260.0000	28.310	0	0	0
2011/08/01	R201 2011/08/04	7.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/01	R201 2011/08/04	7.20	Call	Bond Future	684.0000	958.0000	40.058	0	0	0
2011/08/01	R201 2011/08/04	7.20	Put	Bond Future	4.0000	0.0000	(100.000)	0	0	0
2011/08/01	R201 2011/11/03			Bond Future	7.0610	6.9610	(1.416)	0.0000	0.0000	953
2011/08/01	R201 2011/11/03	8.00	Call	Bond Future	2,661.0000	2,930.0000	10.109	0	0	0
2011/08/01	R201 2011/11/03	8.00	Put	Bond Future	40.0000	25.0000	(37.500)	0	0	0
2011/08/01	R201 2011/11/03	8.05	Call	Bond Future	2,793.0000	3,063.0000	9.667	0	0	0
2011/08/01	R201 2011/11/03	8.05	Put	Bond Future	35.0000	20.0000	(42.857)	0	0	0
2011/08/01	R201 2011/11/03	7.95	Call	Bond Future	2,531.0000	2,797.0000	10.510	0	0	0
2011/08/01	R201 2011/11/03	7.95	Put	Bond Future	47.0000	29.0000	(38.298)	0	0	0
2011/08/01	R201 2012/02/02			Bond Future	7.1480	7.0390	(1.525)	0.0000	0.0000	0
2011/08/01	R201 2012/02/02	8.25	Call	Bond Future	2,956.0000	3,212.0000	8.660	0	0	0
2011/08/01	R201 2012/02/02	8.25	Put	Bond Future	118.0000	88.0000	(25.424)	0	0	0
2011/08/01	R201 2012/02/02	8.30	Call	Bond Future	3,071.0000	3,330.0000	8.434	0	0	0
2011/08/01	R201 2012/02/02	8.30	Put	Bond Future	107.0000	80.0000	(25.234)	0	0	0
2011/08/01	R201 2012/02/02	8.20	Call	Bond Future	2,842.0000	3,095.0000	8.902	0	0	0
2011/08/01	R201 2012/02/02	8.20	Put	Bond Future	131.0000	98.0000	(25.191)	0	0	0

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2011/08/01	R201 2012/05/03			Bond Future	7.2620	7.1410	(1.666)	0.0000	0.0000	0
2011/08/01	R201 2012/05/03	7.75	Call	Bond Future	1,748.0000	1,944.0000	11.213	0	0	0
2011/08/01	R201 2012/05/03	7.75	Put	Bond Future	585.0000	490.0000	(16.239)	0	0	0
2011/08/01	R201 2012/05/03	7.80	Call	Bond Future	1,832.0000	2,032.0000	10.917	0	0	0
2011/08/01	R201 2012/05/03	7.80	Put	Bond Future	550.0000	459.0000	(16.545)	0	0	0
2011/08/01	R201 2012/05/03	7.70	Call	Bond Future	1,666.0000	1,858.0000	11.525	0	0	0
2011/08/01	R201 2012/05/03	7.70	Put	Bond Future	621.0000	522.0000	(15.942)	0	0	0
2011/08/01	R201 2012/08/02			Bond Future	7.4120	7.2760	(1.835)	0.0000	0.0000	0
2011/08/01	R201 2012/08/02	7.50	Call	Bond Future	1,246.0000	1,405.0000	12.761	0	0	0
2011/08/01	R201 2012/08/02	7.50	Put	Bond Future	1,054.0000	916.0000	(13.093)	0	0	0
2011/08/01	R201 2012/08/02	7.55	Call	Bond Future	1,311.0000	1,475.0000	12.510	0	0	0
2011/08/01	R201 2012/08/02	7.55	Put	Bond Future	1,011.0000	878.0000	(13.155)	0	0	0
2011/08/01	R201 2012/08/02	7.45	Call	Bond Future	1,182.0000	1,337.0000	13.113	0	0	0
2011/08/01	R201 2012/08/02	7.45	Put	Bond Future	1,099.0000	957.0000	(12.921)	0	0	0
2011/08/01	R202 2011/08/04			Bond Future	175.3797	175.3929	0.008	0.0000	0.0000	90
2011/08/01	R202 2011/08/04	1.00	Call	Bond Future	174,380.0000	174,393.0000	0.007	0	0	0
2011/08/01	R202 2011/08/04	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/01	R202 2011/08/04	1.05	Call	Bond Future	174,330.0000	174,343.0000	0.007	0	0	0
2011/08/01	R202 2011/08/04	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/01	R202 2011/08/04	0.95	Call	Bond Future	174,430.0000	174,443.0000	0.007	0	0	0
2011/08/01	R202 2011/08/04	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/01	R202 2011/11/03			Bond Future	177.9676	177.9805	0.007	0.0000	0.0000	22,733
2011/08/01	R202 2011/11/03	0.50	Call	Bond Future	177,468.0000	177,481.0000	0.007	0	0	0
2011/08/01	R202 2011/11/03	0.50	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2011/08/01	R202 2011/11/03	0.55	Call	Bond Future	177,418.0000	177,431.0000	0.007	0	0	0
2011/08/01	R202 2011/11/03	0.55	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2011/08/01	R202 2011/11/03	0.45	Call	Bond Future	177,518.0000	177,531.0000	0.007	0	0	0
2011/08/01	R202 2011/11/03	0.45	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2011/08/01	R202 2012/02/02			Bond Future	178.0140	178.0269	0.007	0.0000	0.0000	0
2011/08/01	R202 2012/02/02	177.00	Call	Bond Future	1,014.0000	1,027.0000	1.282	0	0	0
2011/08/01	R202 2012/02/02	177.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/01	R202 2012/02/02	177.05	Call	Bond Future	964.0000	977.0000	1.349	0	0	0
2011/08/01	R202 2012/02/02	177.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/01	R202 2012/02/02	176.95	Call	Bond Future	1,064.0000	1,077.0000	1.222	0	0	0

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2011/08/01	R202 2012/02/02	176.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/01	R203 2011/08/04			Bond Future	7.9280	7.8060	(1.539)	0.0000	0.0000	824
2011/08/01	R203 2011/08/04	8.00	Call	Bond Future	475.0000	939.0000	97.684	0	0	0
2011/08/01	R203 2011/08/04	8.00	Put	Bond Future	129.0000	5.0000	(96.124)	0	0	0
2011/08/01	R203 2011/08/04	8.05	Call	Bond Future	656.0000	1,174.0000	78.963	0	0	0
2011/08/01	R203 2011/08/04	8.05	Put	Bond Future	71.0000	1.0000	(98.592)	0	0	0
2011/08/01	R203 2011/08/04	7.95	Call	Bond Future	323.0000	710.0000	119.814	0	0	0
2011/08/01	R203 2011/08/04	7.95	Put	Bond Future	217.0000	15.0000	(93.088)	0	0	0
2011/08/01	R203 2011/11/03			Bond Future	8.0280	7.9000	(1.594)	0.0000	0.0000	1,604
2011/08/01	R203 2011/11/03	8.50	Call	Bond Future	2,526.0000	2,996.0000	18.606	0	0	0
2011/08/01	R203 2011/11/03	8.50	Put	Bond Future	370.0000	246.0000	(33.514)	0	0	0
2011/08/01	R203 2011/11/03	8.55	Call	Bond Future	2,706.0000	3,188.0000	17.812	0	0	0
2011/08/01	R203 2011/11/03	8.55	Put	Bond Future	325.0000	213.0000	(34.462)	0	0	0
2011/08/01	R203 2011/11/03	8.45	Call	Bond Future	2,351.0000	2,807.0000	19.396	0	0	0
2011/08/01	R203 2011/11/03	8.45	Put	Bond Future	421.0000	282.0000	(33.017)	0	0	0
2011/08/01	R203 2012/02/02			Bond Future	8.1350	7.9990	(1.672)	0.0000	0.0000	0
2011/08/01	R203 2012/02/02	8.75	Call	Bond Future	3,415.0000	3,865.0000	13.177	0	0	0
2011/08/01	R203 2012/02/02	8.75	Put	Bond Future	727.0000	571.0000	(21.458)	0	0	0
2011/08/01	R203 2012/02/02	8.80	Call	Bond Future	3,583.0000	4,041.0000	12.783	0	0	0
2011/08/01	R203 2012/02/02	8.80	Put	Bond Future	681.0000	532.0000	(21.880)	0	0	0
2011/08/01	R203 2012/02/02	8.70	Call	Bond Future	3,256.0000	3,696.0000	13.514	0	0	0
2011/08/01	R203 2012/02/02	8.70	Put	Bond Future	784.0000	617.0000	(21.301)	0	0	0
2011/08/01	R203 2012/05/03			Bond Future	8.2530	8.1100	(1.733)	0.0000	0.0000	0
2011/08/01	R203 2012/05/03	8.75	Call	Bond Future	3,301.0000	3,709.0000	12.360	0	0	0
2011/08/01	R203 2012/05/03	8.75	Put	Bond Future	1,211.0000	1,008.0000	(16.763)	0	0	0
2011/08/01	R203 2012/05/03	8.80	Call	Bond Future	3,444.0000	3,861.0000	12.108	0	0	0
2011/08/01	R203 2012/05/03	8.80	Put	Bond Future	1,147.0000	953.0000	(16.914)	0	0	0
2011/08/01	R203 2012/05/03	8.70	Call	Bond Future	3,160.0000	3,561.0000	12.690	0	0	0
2011/08/01	R203 2012/05/03	8.70	Put	Bond Future	1,278.0000	1,068.0000	(16.432)	0	0	0
2011/08/01	R203 2012/08/02			Bond Future	8.3880	8.2360	(1.812)	0.0000	0.0000	0
2011/08/01	R203 2012/08/02	8.50	Call	Bond Future	2,395.0000	2,738.0000	14.322	0	0	0
2011/08/01	R203 2012/08/02	8.50	Put	Bond Future	1,940.0000	1,662.0000	(14.330)	0	0	0
2011/08/01	R203 2012/08/02	8.55	Call	Bond Future	2,517.0000	2,869.0000	13.985	0	0	0
2011/08/01	R203 2012/08/02	8.55	Put	Bond Future	1,860.0000	1,591.0000	(14.462)	0	0	0

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2011/08/01	R203 2012/08/02	8.45	Call	Bond Future	2,277.0000	2,611.0000	14.668	0	0	0
2011/08/01	R203 2012/08/02	8.45	Put	Bond Future	2,025.0000	1,737.0000	(14.222)	0	0	0
2011/08/01	R204 2011/08/04			Bond Future	8.1170	8.0010	(1.429)	0.0000	0.0000	220
2011/08/01	R204 2011/08/04	8.00	Call	Bond Future	86.0000	213.0000	147.674	0	0	0
2011/08/01	R204 2011/08/04	8.00	Put	Bond Future	725.0000	218.0000	(69.931)	0	0	0
2011/08/01	R204 2011/08/04	8.05	Call	Bond Future	157.0000	377.0000	140.127	0	0	0
2011/08/01	R204 2011/08/04	8.05	Put	Bond Future	522.0000	109.0000	(79.119)	0	0	0
2011/08/01	R204 2011/08/04	7.95	Call	Bond Future	43.0000	104.0000	141.860	0	0	0
2011/08/01	R204 2011/08/04	7.95	Put	Bond Future	957.0000	384.0000	(59.875)	0	0	0
2011/08/01	R204 2011/11/03			Bond Future	8.2120	8.0900	(1.486)	0.0000	0.0000	2,130
2011/08/01	R204 2011/11/03	8.75	Call	Bond Future	3,173.0000	3,694.0000	16.420	0	0	0
2011/08/01	R204 2011/11/03	8.75	Put	Bond Future	386.0000	261.0000	(32.383)	0	0	0
2011/08/01	R204 2011/11/03	8.80	Call	Bond Future	3,380.0000	3,914.0000	15.799	0	0	0
2011/08/01	R204 2011/11/03	8.80	Put	Bond Future	339.0000	227.0000	(33.038)	0	0	0
2011/08/01	R204 2011/11/03	8.70	Call	Bond Future	2,970.0000	3,478.0000	17.104	0	0	0
2011/08/01	R204 2011/11/03	8.70	Put	Bond Future	438.0000	300.0000	(31.507)	0	0	0
2011/08/01	R204 2012/02/02			Bond Future	8.3090	8.1820	(1.528)	0.0000	0.0000	0
2011/08/01	R204 2012/02/02	9.00	Call	Bond Future	4,181.0000	4,678.0000	11.887	0	0	0
2011/08/01	R204 2012/02/02	9.00	Put	Bond Future	731.0000	577.0000	(21.067)	0	0	0
2011/08/01	R204 2012/02/02	9.05	Call	Bond Future	4,371.0000	4,877.0000	11.576	0	0	0
2011/08/01	R204 2012/02/02	9.05	Put	Bond Future	677.0000	532.0000	(21.418)	0	0	0
2011/08/01	R204 2012/02/02	8.95	Call	Bond Future	3,994.0000	4,482.0000	12.218	0	0	0
2011/08/01	R204 2012/02/02	8.95	Put	Bond Future	788.0000	625.0000	(20.685)	0	0	0
2011/08/01	R204 2012/05/03			Bond Future	8.4190	8.2840	(1.604)	0.0000	0.0000	0
2011/08/01	R204 2012/05/03	8.75	Call	Bond Future	3,382.0000	3,794.0000	12.182	0	0	0
2011/08/01	R204 2012/05/03	8.75	Put	Bond Future	1,766.0000	1,509.0000	(14.553)	0	0	0
2011/08/01	R204 2012/05/03	8.80	Call	Bond Future	3,535.0000	3,956.0000	11.909	0	0	0
2011/08/01	R204 2012/05/03	8.80	Put	Bond Future	1,678.0000	1,430.0000	(14.779)	0	0	0
2011/08/01	R204 2012/05/03	8.70	Call	Bond Future	3,232.0000	3,634.0000	12.438	0	0	0
2011/08/01	R204 2012/05/03	8.70	Put	Bond Future	1,858.0000	1,591.0000	(14.370)	0	0	0
2011/08/01	R204 2012/08/02			Bond Future	8.5420	8.4000	(1.662)	0.0000	0.0000	0
2011/08/01	R204 2012/08/02	8.50	Call	Bond Future	2,472.0000	2,816.0000	13.916	0	0	0
2011/08/01	R204 2012/08/02	8.50	Put	Bond Future	2,672.0000	2,337.0000	(12.537)	0	0	0
2011/08/01	R204 2012/08/02	8.55	Call	Bond Future	2,603.0000	2,956.0000	13.561	0	0	0

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2011/08/01	R204 2012/08/02	8.55	Put	Bond Future	2,565.0000	2,239.0000	(12.710)	0	0	0
2011/08/01	R204 2012/08/02	8.45	Call	Bond Future	2,347.0000	2,680.0000	14.188	0	0	0
2011/08/01	R204 2012/08/02	8.45	Put	Bond Future	2,786.0000	2,440.0000	(12.419)	0	0	0
2011/08/01	R206 2011/08/04			Bond Future	6.6960	6.6040	(1.374)	0.0000	0.0000	9,866
2011/08/01	R206 2011/08/04	7.00	Call	Bond Future	677.0000	882.0000	30.281	0	0	0
2011/08/01	R206 2011/08/04	7.00	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2011/08/01	R206 2011/08/04	7.05	Call	Bond Future	787.0000	993.0000	26.175	0	0	0
2011/08/01	R206 2011/08/04	7.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/01	R206 2011/08/04	6.95	Call	Bond Future	567.0000	771.0000	35.979	0	0	0
2011/08/01	R206 2011/08/04	6.95	Put	Bond Future	2.0000	0.0000	(100.000)	0	0	0
2011/08/01	R206 2011/11/03			Bond Future	6.7710	6.6680	(1.521)	0.0000	0.0000	0
2011/08/01	R206 2011/11/03	7.75	Call	Bond Future	1,976.0000	2,175.0000	10.071	0	0	0
2011/08/01	R206 2011/11/03	7.75	Put	Bond Future	22.0000	13.0000	(40.909)	0	0	0
2011/08/01	R206 2011/11/03	7.80	Call	Bond Future	2,071.0000	2,271.0000	9.657	0	0	0
2011/08/01	R206 2011/11/03	7.80	Put	Bond Future	19.0000	11.0000	(42.105)	0	0	0
2011/08/01	R206 2011/11/03	7.70	Call	Bond Future	1,882.0000	2,080.0000	10.521	0	0	0
2011/08/01	R206 2011/11/03	7.70	Put	Bond Future	27.0000	17.0000	(37.037)	0	0	0
2011/08/01	R206 2012/02/02			Bond Future	6.8520	6.7350	(1.708)	0.0000	0.0000	0
2011/08/01	R206 2012/02/02	8.00	Call	Bond Future	2,119.0000	2,309.0000	8.966	0	0	0
2011/08/01	R206 2012/02/02	8.00	Put	Bond Future	80.0000	59.0000	(26.250)	0	0	0
2011/08/01	R206 2012/02/02	8.05	Call	Bond Future	2,199.0000	2,390.0000	8.686	0	0	0
2011/08/01	R206 2012/02/02	8.05	Put	Bond Future	72.0000	53.0000	(26.389)	0	0	0
2011/08/01	R206 2012/02/02	7.95	Call	Bond Future	2,039.0000	2,227.0000	9.220	0	0	0
2011/08/01	R206 2012/02/02	7.95	Put	Bond Future	88.0000	65.0000	(26.136)	0	0	0
2011/08/01	R206 2012/05/03			Bond Future	6.9790	6.8430	(1.949)	0.0000	0.0000	0
2011/08/01	R206 2012/05/03	7.50	Call	Bond Future	1,224.0000	1,369.0000	11.846	0	0	0
2011/08/01	R206 2012/05/03	7.50	Put	Bond Future	407.0000	337.0000	(17.199)	0	0	0
2011/08/01	R206 2012/05/03	7.55	Call	Bond Future	1,281.0000	1,430.0000	11.632	0	0	0
2011/08/01	R206 2012/05/03	7.55	Put	Bond Future	386.0000	321.0000	(16.839)	0	0	0
2011/08/01	R206 2012/05/03	7.45	Call	Bond Future	1,170.0000	1,312.0000	12.137	0	0	0
2011/08/01	R206 2012/05/03	7.45	Put	Bond Future	431.0000	358.0000	(16.937)	0	0	0
2011/08/01	R206 2012/08/02			Bond Future	7.1660	7.0050	(2.247)	0.0000	0.0000	0
2011/08/01	R206 2012/08/02	7.25	Call	Bond Future	767.0000	884.0000	15.254	0	0	0
2011/08/01	R206 2012/08/02	7.25	Put	Bond Future	654.0000	553.0000	(15.443)	0	0	0

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2011/08/01	R206 2012/08/02	7.30	Call	Bond Future	807.0000	928.0000	14.994	0	0	0
2011/08/01	R206 2012/08/02	7.30	Put	Bond Future	627.0000	530.0000	(15.470)	0	0	0
2011/08/01	R206 2012/08/02	7.20	Call	Bond Future	728.0000	842.0000	15.659	0	0	0
2011/08/01	R206 2012/08/02	7.20	Put	Bond Future	682.0000	579.0000	(15.103)	0	0	0
2011/08/01	R207 2011/08/04			Bond Future	8.2320	8.1150	(1.421)	0.0000	0.0000	6,115
2011/08/01	R207 2011/08/04	8.25	Call	Bond Future	381.0000	806.0000	111.549	0	0	0
2011/08/01	R207 2011/08/04	8.25	Put	Bond Future	277.0000	24.0000	(91.336)	0	0	0
2011/08/01	R207 2011/08/04	8.30	Call	Bond Future	559.0000	1,077.0000	92.665	0	0	0
2011/08/01	R207 2011/08/04	8.30	Put	Bond Future	168.0000	8.0000	(95.238)	0	0	0
2011/08/01	R207 2011/08/04	8.20	Call	Bond Future	242.0000	557.0000	130.165	0	0	0
2011/08/01	R207 2011/08/04	8.20	Put	Bond Future	427.0000	64.0000	(85.012)	0	0	0
2011/08/01	R207 2011/11/03			Bond Future	8.3180	8.1970	(1.455)	0.0000	0.0000	610
2011/08/01	R207 2011/11/03	8.75	Call	Bond Future	2,922.0000	3,442.0000	17.796	0	0	0
2011/08/01	R207 2011/11/03	8.75	Put	Bond Future	533.0000	370.0000	(30.582)	0	0	0
2011/08/01	R207 2011/11/03	8.80	Call	Bond Future	3,132.0000	3,667.0000	17.082	0	0	0
2011/08/01	R207 2011/11/03	8.80	Put	Bond Future	472.0000	323.0000	(31.568)	0	0	0
2011/08/01	R207 2011/11/03	8.70	Call	Bond Future	2,719.0000	3,222.0000	18.499	0	0	0
2011/08/01	R207 2011/11/03	8.70	Put	Bond Future	603.0000	422.0000	(30.017)	0	0	0
2011/08/01	R207 2012/02/02			Bond Future	8.4080	8.2820	(1.499)	0.0000	0.0000	0
2011/08/01	R207 2012/02/02	9.00	Call	Bond Future	4,130.0000	4,634.0000	12.203	0	0	0
2011/08/01	R207 2012/02/02	9.00	Put	Bond Future	962.0000	774.0000	(19.543)	0	0	0
2011/08/01	R207 2012/02/02	9.05	Call	Bond Future	4,324.0000	4,838.0000	11.887	0	0	0
2011/08/01	R207 2012/02/02	9.05	Put	Bond Future	895.0000	717.0000	(19.888)	0	0	0
2011/08/01	R207 2012/02/02	8.95	Call	Bond Future	3,940.0000	4,433.0000	12.513	0	0	0
2011/08/01	R207 2012/02/02	8.95	Put	Bond Future	1,035.0000	835.0000	(19.324)	0	0	0
2011/08/01	R207 2012/05/03			Bond Future	8.5100	8.3780	(1.551)	0.0000	0.0000	0
2011/08/01	R207 2012/05/03	8.75	Call	Bond Future	3,368.0000	3,783.0000	12.322	0	0	0
2011/08/01	R207 2012/05/03	8.75	Put	Bond Future	2,104.0000	1,814.0000	(13.783)	0	0	0
2011/08/01	R207 2012/05/03	8.80	Call	Bond Future	3,526.0000	3,951.0000	12.053	0	0	0
2011/08/01	R207 2012/05/03	8.80	Put	Bond Future	2,001.0000	1,722.0000	(13.943)	0	0	0
2011/08/01	R207 2012/05/03	8.70	Call	Bond Future	3,214.0000	3,618.0000	12.570	0	0	0
2011/08/01	R207 2012/05/03	8.70	Put	Bond Future	2,211.0000	1,911.0000	(13.569)	0	0	0
2011/08/01	R207 2012/08/02			Bond Future	8.6240	8.4860	(1.600)	0.0000	0.0000	0
2011/08/01	R207 2012/08/02	8.75	Call	Bond Future	3,127.0000	3,524.0000	12.696	0	0	0

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2011/08/01	R207 2012/08/02	8.75	Put	Bond Future	2,481.0000	2,163.0000	(12.817)	0	0	0
2011/08/01	R207 2012/08/02	8.80	Call	Bond Future	3,278.0000	3,686.0000	12.447	0	0	0
2011/08/01	R207 2012/08/02	8.80	Put	Bond Future	2,377.0000	2,070.0000	(12.915)	0	0	0
2011/08/01	R207 2012/08/02	8.70	Call	Bond Future	2,980.0000	3,367.0000	12.987	0	0	0
2011/08/01	R207 2012/08/02	8.70	Put	Bond Future	2,589.0000	2,262.0000	(12.630)	0	0	0
2011/08/01	R208 2011/08/04			Bond Future	8.2660	8.1450	(1.464)	0.0000	0.0000	1,511
2011/08/01	R208 2011/08/04	8.25	Call	Bond Future	308.0000	698.0000	126.623	0	0	0
2011/08/01	R208 2011/08/04	8.25	Put	Bond Future	406.0000	50.0000	(87.685)	0	0	0
2011/08/01	R208 2011/08/04	8.30	Call	Bond Future	470.0000	973.0000	107.021	0	0	0
2011/08/01	R208 2011/08/04	8.30	Put	Bond Future	262.0000	19.0000	(92.748)	0	0	0
2011/08/01	R208 2011/08/04	8.20	Call	Bond Future	188.0000	457.0000	143.085	0	0	0
2011/08/01	R208 2011/08/04	8.20	Put	Bond Future	594.0000	117.0000	(80.303)	0	0	0
2011/08/01	R208 2011/11/03			Bond Future	8.3480	8.2220	(1.509)	0.0000	0.0000	5,997
2011/08/01	R208 2011/11/03	8.75	Call	Bond Future	3,014.0000	3,578.0000	18.713	0	0	0
2011/08/01	R208 2011/11/03	8.75	Put	Bond Future	645.0000	449.0000	(30.388)	0	0	0
2011/08/01	R208 2011/11/03	8.80	Call	Bond Future	3,231.0000	3,813.0000	18.013	0	0	0
2011/08/01	R208 2011/11/03	8.80	Put	Bond Future	573.0000	395.0000	(31.065)	0	0	0
2011/08/01	R208 2011/11/03	8.70	Call	Bond Future	2,802.0000	3,348.0000	19.486	0	0	0
2011/08/01	R208 2011/11/03	8.70	Put	Bond Future	723.0000	509.0000	(29.599)	0	0	0
2011/08/01	R208 2011/11/03	7.95	Put	Bond Future	3,008.0000	2,456.0000	(18.351)	0	0	0
2011/08/01	R208 2011/11/03	7.95	Call	Bond Future	581.0000	788.0000	35.628	0	0	1,995
2011/08/01	R208 2011/11/03	8.20	Put	Bond Future	1,995.0000	1,556.0000	(22.005)	0	0	0
2011/08/01	R208 2011/11/03	8.20	Call	Bond Future	1,102.0000	1,423.0000	29.129	0	0	665
2011/08/01	R208 2011/11/03	8.40	Call	Bond Future	1,681.0000	2,098.0000	24.807	0	0	0
2011/08/01	R208 2011/11/03	8.40	Put	Bond Future	1,370.0000	1,027.0000	(25.036)	0	0	665
2011/08/01	R208 2011/11/03	8.90	Call	Bond Future	3,683.0000	4,296.0000	16.644	0	0	0
2011/08/01	R208 2011/11/03	8.90	Put	Bond Future	450.0000	304.0000	(32.444)	0	0	1,995
2011/08/01	R208 2012/02/02			Bond Future	8.4290	8.2990	(1.542)	0.0000	0.0000	0
2011/08/01	R208 2012/02/02	9.00	Call	Bond Future	4,344.0000	4,897.0000	12.730	0	0	0
2011/08/01	R208 2012/02/02	9.00	Put	Bond Future	1,077.0000	864.0000	(19.777)	0	0	0
2011/08/01	R208 2012/02/02	9.05	Call	Bond Future	4,550.0000	5,114.0000	12.396	0	0	0
2011/08/01	R208 2012/02/02	9.05	Put	Bond Future	1,004.0000	802.0000	(20.120)	0	0	0
2011/08/01	R208 2012/02/02	8.95	Call	Bond Future	4,142.0000	4,683.0000	13.061	0	0	0
2011/08/01	R208 2012/02/02	8.95	Put	Bond Future	1,155.0000	930.0000	(19.481)	0	0	0

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2011/08/01	R208 2012/05/03			Bond Future	8.5200	8.3840	(1.596)	0.0000	0.0000	0
2011/08/01	R208 2012/05/03	9.00	Call	Bond Future	4,442.0000	4,958.0000	11.616	0	0	0
2011/08/01	R208 2012/05/03	9.00	Put	Bond Future	1,750.0000	1,485.0000	(15.143)	0	0	0
2011/08/01	R208 2012/05/03	9.05	Call	Bond Future	4,628.0000	5,155.0000	11.387	0	0	0
2011/08/01	R208 2012/05/03	9.05	Put	Bond Future	1,662.0000	1,407.0000	(15.343)	0	0	0
2011/08/01	R208 2012/05/03	8.95	Call	Bond Future	4,259.0000	4,765.0000	11.881	0	0	0
2011/08/01	R208 2012/05/03	8.95	Put	Bond Future	1,843.0000	1,567.0000	(14.976)	0	0	0
2011/08/01	R208 2012/08/02			Bond Future	8.6190	8.4770	(1.648)	0.0000	0.0000	0
2011/08/01	R208 2012/08/02	8.75	Call	Bond Future	3,384.0000	3,830.0000	13.180	0	0	0
2011/08/01	R208 2012/08/02	8.75	Put	Bond Future	2,658.0000	2,307.0000	(13.205)	0	0	0
2011/08/01	R208 2012/08/02	8.80	Call	Bond Future	3,550.0000	4,008.0000	12.901	0	0	0
2011/08/01	R208 2012/08/02	8.80	Put	Bond Future	2,548.0000	2,210.0000	(13.265)	0	0	0
2011/08/01	R208 2012/08/02	8.70	Call	Bond Future	3,224.0000	3,659.0000	13.493	0	0	0
2011/08/01	R208 2012/08/02	8.70	Put	Bond Future	2,774.0000	2,413.0000	(13.014)	0	0	0
2011/08/01	R209 2011/08/04			Bond Future	8.8800	8.7440	(1.532)	0.0000	0.0000	0
2011/08/01	R209 2011/08/04	8.50	Call	Bond Future	2.0000	3.0000	50.000	0	0	0
2011/08/01	R209 2011/08/04	8.50	Put	Bond Future	3,071.0000	1,997.0000	(34.972)	0	0	0
2011/08/01	R209 2011/08/04	8.55	Call	Bond Future	6.0000	12.0000	100.000	0	0	0
2011/08/01	R209 2011/08/04	8.55	Put	Bond Future	2,660.0000	1,590.0000	(40.226)	0	0	0
2011/08/01	R209 2011/08/04	8.45	Call	Bond Future	1.0000	1.0000	0.000	0	0	0
2011/08/01	R209 2011/08/04	8.45	Put	Bond Future	3,489.0000	2,414.0000	(30.811)	0	0	0
2011/08/01	R209 2011/08/04	10.10	Call	Bond Future	8,622.0000	9,698.0000	12.480	0	0	0
2011/08/01	R209 2011/08/04	10.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/01	R209 2011/11/03			Bond Future	8.9460	8.8060	(1.565)	0.0000	0.0000	2,736
2011/08/01	R209 2011/11/03	8.75	Call	Bond Future	1,404.0000	1,851.0000	31.838	0	0	0
2011/08/01	R209 2011/11/03	8.75	Put	Bond Future	2,942.0000	2,296.0000	(21.958)	0	0	0
2011/08/01	R209 2011/11/03	8.80	Call	Bond Future	1,563.0000	2,043.0000	30.710	0	0	0
2011/08/01	R209 2011/11/03	8.80	Put	Bond Future	2,704.0000	2,090.0000	(22.707)	0	0	0
2011/08/01	R209 2011/11/03	8.70	Call	Bond Future	1,254.0000	1,669.0000	33.094	0	0	0
2011/08/01	R209 2011/11/03	8.70	Put	Bond Future	3,193.0000	2,515.0000	(21.234)	0	0	0
2011/08/01	R209 2012/02/02			Bond Future	9.0110	8.8680	(1.587)	0.0000	0.0000	0
2011/08/01	R209 2012/02/02	9.00	Call	Bond Future	3,135.0000	3,710.0000	18.341	0	0	0
2011/08/01	R209 2012/02/02	9.00	Put	Bond Future	3,219.0000	2,690.0000	(16.434)	0	0	0
2011/08/01	R209 2012/02/02	9.05	Call	Bond Future	3,330.0000	3,926.0000	17.898	0	0	0

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2011/08/01	R209 2012/02/02	9.05	Put	Bond Future	3,034.0000	2,526.0000	(16.744)	0	0	0
2011/08/01	R209 2012/02/02	8.95	Call	Bond Future	2,947.0000	3,501.0000	18.799	0	0	0
2011/08/01	R209 2012/02/02	8.95	Put	Bond Future	3,415.0000	2,865.0000	(16.105)	0	0	0
2011/08/01	R209 2012/05/03			Bond Future	9.0810	8.9340	(1.619)	0.0000	0.0000	0
2011/08/01	R209 2012/05/03	9.00	Call	Bond Future	3,608.0000	4,174.0000	15.687	0	0	0
2011/08/01	R209 2012/05/03	9.00	Put	Bond Future	4,222.0000	3,668.0000	(13.122)	0	0	0
2011/08/01	R209 2012/05/03	9.05	Call	Bond Future	3,795.0000	4,378.0000	15.362	0	0	0
2011/08/01	R209 2012/05/03	9.05	Put	Bond Future	4,029.0000	3,492.0000	(13.328)	0	0	0
2011/08/01	R209 2012/05/03	8.95	Call	Bond Future	3,426.0000	3,975.0000	16.025	0	0	0
2011/08/01	R209 2012/05/03	8.95	Put	Bond Future	4,423.0000	3,852.0000	(12.910)	0	0	0
2011/08/01	R209 2012/08/02			Bond Future	9.1550	9.0040	(1.649)	0.0000	0.0000	0
2011/08/01	R209 2012/08/02	9.25	Call	Bond Future	4,735.0000	5,370.0000	13.411	0	0	0
2011/08/01	R209 2012/08/02	9.25	Put	Bond Future	4,035.0000	3,535.0000	(12.392)	0	0	0
2011/08/01	R209 2012/08/02	9.30	Call	Bond Future	4,939.0000	5,589.0000	13.161	0	0	0
2011/08/01	R209 2012/08/02	9.30	Put	Bond Future	3,875.0000	3,390.0000	(12.516)	0	0	0
2011/08/01	R209 2012/08/02	9.20	Call	Bond Future	4,537.0000	5,158.0000	13.687	0	0	0
2011/08/01	R209 2012/08/02	9.20	Put	Bond Future	4,204.0000	3,690.0000	(12.226)	0	0	0
2011/08/01	R210 2011/08/04			Bond Future	131.8049	132.1670	0.275	0.0000	0.0000	190
2011/08/01	R210 2011/08/04	106.00	Call	Bond Future	25,805.0000	26,167.0000	1.403	0	0	0
2011/08/01	R210 2011/08/04	106.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/01	R210 2011/08/04	106.05	Call	Bond Future	25,755.0000	26,117.0000	1.406	0	0	0
2011/08/01	R210 2011/08/04	106.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/01	R210 2011/08/04	105.95	Call	Bond Future	25,855.0000	26,217.0000	1.400	0	0	0
2011/08/01	R210 2011/08/04	105.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/01	R210 2011/11/03			Bond Future	132.0482	132.4155	0.278	0.0000	0.0000	585
2011/08/01	R210 2011/11/03	131.00	Call	Bond Future	1,048.0000	1,415.0000	35.019	0	0	0
2011/08/01	R210 2011/11/03	131.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/01	R210 2011/11/03	131.05	Call	Bond Future	998.0000	1,365.0000	36.774	0	0	0
2011/08/01	R210 2011/11/03	131.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/01	R210 2011/11/03	130.95	Call	Bond Future	1,098.0000	1,465.0000	33.424	0	0	0
2011/08/01	R210 2011/11/03	130.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/01	R211 2011/08/04			Bond Future	108.5969	108.6031	0.006	0.0000	0.0000	0
2011/08/01	R211 2011/08/04	1.50	Call	Bond Future	107,097.0000	107,103.0000	0.006	0	0	0

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2011/08/01	R211 2011/08/04	1.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/01	R211 2011/08/04	1.55	Call	Bond Future	107,047.0000	107,053.0000	0.006	0	0	0
2011/08/01	R211 2011/08/04	1.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/01	R211 2011/08/04	1.45	Call	Bond Future	107,147.0000	107,153.0000	0.006	0	0	0
2011/08/01	R211 2011/08/04	1.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/01	R211 2011/11/03			Bond Future	110.1993	110.2054	0.006	0.0000	0.0000	529
2011/08/01	R211 2011/11/03	1.25	Call	Bond Future	108,949.0000	108,955.0000	0.006	0	0	0
2011/08/01	R211 2011/11/03	1.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/01	R211 2011/11/03	1.30	Call	Bond Future	108,899.0000	108,905.0000	0.006	0	0	0
2011/08/01	R211 2011/11/03	1.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/01	R211 2011/11/03	1.20	Call	Bond Future	108,999.0000	109,005.0000	0.006	0	0	0
2011/08/01	R211 2011/11/03	1.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/01	R211 2012/02/02			Bond Future	110.5403	110.5463	0.005	0.0000	0.0000	0
2011/08/01	R211 2012/02/02	110.50	Call	Bond Future	40.0000	46.0000	15.000	0	0	0
2011/08/01	R211 2012/02/02	110.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/01	R211 2012/02/02	110.55	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/01	R211 2012/02/02	110.55	Put	Bond Future	10.0000	4.0000	(60.000)	0	0	0
2011/08/01	R211 2012/02/02	110.45	Call	Bond Future	90.0000	96.0000	6.667	0	0	0
2011/08/01	R211 2012/02/02	110.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/01	R212 2011/08/04			Bond Future	106.9534	106.9614	0.007	0.0000	0.0000	2,071
2011/08/01	R212 2011/08/04	2.50	Call	Bond Future	104,453.0000	104,461.0000	0.008	0	0	0
2011/08/01	R212 2011/08/04	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/01	R212 2011/08/04	2.55	Call	Bond Future	104,403.0000	104,411.0000	0.008	0	0	0
2011/08/01	R212 2011/08/04	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/01	R212 2011/08/04	2.45	Call	Bond Future	104,503.0000	104,511.0000	0.008	0	0	0
2011/08/01	R212 2011/08/04	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/01	R212 2011/11/03			Bond Future	108.5316	108.5394	0.007	0.0000	0.0000	736
2011/08/01	R212 2011/11/03	2.50	Call	Bond Future	106,032.0000	106,039.0000	0.007	0	0	0
2011/08/01	R212 2011/11/03	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/01	R212 2011/11/03	2.55	Call	Bond Future	105,982.0000	105,989.0000	0.007	0	0	0
2011/08/01	R212 2011/11/03	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/01	R212 2011/11/03	2.45	Call	Bond Future	106,082.0000	106,089.0000	0.007	0	0	0
2011/08/01	R212 2011/11/03	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/01	R212 2012/02/02			Bond Future	108.7165	108.7244	0.007	0.0000	0.0000	0

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2011/08/01	R212 2012/02/02	108.50	Call	Bond Future	217.0000	224.0000	3.226	0	0	0
2011/08/01	R212 2012/02/02	108.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/01	R212 2012/02/02	108.55	Call	Bond Future	167.0000	174.0000	4.192	0	0	0
2011/08/01	R212 2012/02/02	108.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/01	R212 2012/02/02	108.45	Call	Bond Future	267.0000	274.0000	2.622	0	0	0
2011/08/01	R212 2012/02/02	108.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/01	R213 2011/08/04			Bond Future	8.8560	8.7350	(1.366)	0.0000	0.0000	0
2011/08/01	R213 2011/08/04	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/01	R213 2011/08/04	8.00	Put	Bond Future	7,305.0000	6,328.0000	(13.374)	0	0	0
2011/08/01	R213 2011/08/04	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/01	R213 2011/08/04	8.05	Put	Bond Future	6,852.0000	5,875.0000	(14.259)	0	0	0
2011/08/01	R213 2011/08/04	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/01	R213 2011/08/04	7.95	Put	Bond Future	7,761.0000	6,784.0000	(12.589)	0	0	0
2011/08/01	R213 2011/11/03			Bond Future	8.9280	8.8040	(1.389)	0.0000	0.0000	0
2011/08/01	R213 2011/11/03	8.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/01	R213 2011/11/03	8.75	Put	Bond Future	1,424.0000	436.0000	(69.382)	0	0	0
2011/08/01	R213 2011/11/03	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/01	R213 2011/11/03	8.80	Put	Bond Future	1,020.0000	32.0000	(96.863)	0	0	0
2011/08/01	R213 2011/11/03	8.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/01	R213 2011/11/03	8.70	Put	Bond Future	1,831.0000	843.0000	(53.960)	0	0	0
2011/08/01	R213 2012/02/02			Bond Future	9.0030	8.8750	(1.422)	0.0000	0.0000	0
2011/08/01	R213 2012/02/02	9.00	Call	Bond Future	0.0000	982.0000	100.000	0	0	0
2011/08/01	R213 2012/02/02	9.00	Put	Bond Future	23.0000	0.0000	(100.000)	0	0	0
2011/08/01	R213 2012/02/02	9.05	Call	Bond Future	365.0000	1,370.0000	275.342	0	0	0
2011/08/01	R213 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/01	R213 2012/02/02	8.95	Call	Bond Future	0.0000	591.0000	100.000	0	0	0
2011/08/01	R213 2012/02/02	8.95	Put	Bond Future	414.0000	0.0000	(100.000)	0	0	0
2011/08/01	R213 2012/05/03			Bond Future	9.0780	8.9460	(1.454)	0.0000	0.0000	0
2011/08/01	R213 2012/05/03	9.25	Call	Bond Future	1,304.0000	2,326.0000	78.374	0	0	0
2011/08/01	R213 2012/05/03	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/01	R213 2012/05/03	9.30	Call	Bond Future	1,677.0000	2,699.0000	60.942	0	0	0
2011/08/01	R213 2012/05/03	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/01	R213 2012/05/03	9.20	Call	Bond Future	928.0000	1,950.0000	110.129	0	0	0
2011/08/01	R213 2012/05/03	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/08/01	R213 2012/08/02			Bond Future	9.1570	9.0210	(1.485)	0.0000	0.0000	0
2011/08/01	R213 2012/08/02	9.25	Call	Bond Future	698.0000	1,736.0000	148.711	0	0	0
2011/08/01	R213 2012/08/02	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/01	R213 2012/08/02	9.30	Call	Bond Future	1,070.0000	2,108.0000	97.009	0	0	0
2011/08/01	R213 2012/08/02	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/01	R213 2012/08/02	9.20	Call	Bond Future	324.0000	1,362.0000	320.370	0	0	0
2011/08/01	R213 2012/08/02	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/01	RZ02 2011/08/04			Bond Future	0.0780	0.1030	32.051	0.0000	0.0000	0
2011/08/01	RZ02 2011/08/04	1.00	Call	Bond Future	24,940.0000	24,940.0000	0.000	0	0	0
2011/08/01	RZ02 2011/08/04	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/01	RZ02 2011/08/04	1.05	Call	Bond Future	26,199.0000	26,199.0000	0.000	0	0	0
2011/08/01	RZ02 2011/08/04	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/01	RZ02 2011/08/04	0.95	Call	Bond Future	23,667.0000	23,667.0000	0.000	0	0	0
2011/08/01	RZ02 2011/08/04	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/01	RZ02 2011/11/03			Bond Future	0.0050	0.0050	0.000	0.0000	0.0000	0
2011/08/01	RZ02 2011/11/03	1.00	Call	Bond Future	27,590.0000	27,590.0000	0.000	0	0	0
2011/08/01	RZ02 2011/11/03	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/01	RZ02 2011/11/03	1.05	Call	Bond Future	28,834.0000	28,834.0000	0.000	0	0	0
2011/08/01	RZ02 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/01	RZ02 2011/11/03	0.95	Call	Bond Future	26,333.0000	26,333.0000	0.000	0	0	0
2011/08/01	RZ02 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/01	RZ11 2011/11/03			Bond Future	0.7760	0.7700	(0.773)	0.0000	0.0000	0
2011/08/01	RZ11 2011/11/03	1.00	Call	Bond Future	1,226.0000	1,226.0000	0.000	0	0	0
2011/08/01	RZ11 2011/11/03	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/01	RZ11 2011/11/03	1.05	Call	Bond Future	1,491.0000	1,491.0000	0.000	0	0	0
2011/08/01	RZ11 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/01	RZ11 2011/11/03	0.95	Call	Bond Future	961.0000	961.0000	0.000	0	0	0
2011/08/01	RZ11 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/01	RZ12 2011/08/04			Bond Future	2.0330	2.0290	(0.197)	0.0000	0.0000	0
2011/08/01	RZ12 2011/08/04	2.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/01	RZ12 2011/08/04	2.00	Put	Bond Future	283.0000	283.0000	0.000	0	0	0
2011/08/01	RZ12 2011/08/04	2.05	Call	Bond Future	204.0000	204.0000	0.000	0	0	0
2011/08/01	RZ12 2011/08/04	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/08/01	RZ12 2011/08/04	1.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/01	RZ12 2011/08/04	1.95	Put	Bond Future	773.0000	773.0000	0.000	0	0	0
2011/08/01	RZ12 2011/11/03			Bond Future	1.9230	1.9190	(0.208)	0.0000	0.0000	0
2011/08/01	RZ12 2011/11/03	2.00	Call	Bond Future	778.0000	778.0000	0.000	0	0	0
2011/08/01	RZ12 2011/11/03	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/01	RZ12 2011/11/03	2.05	Call	Bond Future	1,255.0000	1,255.0000	0.000	0	0	0
2011/08/01	RZ12 2011/11/03	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/01	RZ12 2011/11/03	1.95	Call	Bond Future	298.0000	298.0000	0.000	0	0	0
2011/08/01	RZ12 2011/11/03	1.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/01	TRT1 2011/08/04			Index Future	353.6860	356.1790	0.705	0.0000	0.0000	100
2011/08/01	TRT1 2011/11/03			Index Future	358.4770	361.0050	0.705	0.0000	0.0000	0
2011/08/01	TRT1 2012/02/02			Index Future	363.3220	365.8850	0.705	0.0000	0.0000	0
Total										292069.00