



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 02/08/2011

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

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2011/08/02	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/02	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/02	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/02	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/02	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/02	AL7T 2011/08/04			Index Future	392.2800	393.6780	0.356	0.0000	0.0000	31
2011/08/02	AL7T 2011/11/03			Index Future	398.1320	399.5500	0.356	0.0000	0.0000	16
2011/08/02	AL7T 2012/02/02			Index Future	404.1960	405.6360	0.356	0.0000	0.0000	0
2011/08/02	ALBI 2011/08/04			Index Future	359.4450	360.8290	0.385	0.0000	0.0000	627
2011/08/02	ALBI 2011/11/03			Index Future	364.8070	366.2110	0.385	0.0000	0.0000	924
2011/08/02	ALBI 2012/02/02			Index Future	370.3630	371.7890	0.385	0.0000	0.0000	0
2011/08/02	C155 2011/08/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/02	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/02	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/02	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/02	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/02	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/02	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/02	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/02	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/02	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/02	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/08/02	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/02	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0
2011/08/02	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/02	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/02	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/02	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/02	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/02	CAAD 2011/09/19			Can-Do Future	0.0411	0.0382	(7.056)	0.0000	0.0000	22,388
2011/08/02	CAAE 2011/09/19			Can-Do Future	0.0831	0.0921	10.830	0.0000	0.0000	21,898
2011/08/02	CAAF 2011/08/03			Can-Do Future	6.7260	6.7502	0.360	0.0000	0.0000	5,500
2011/08/02	CAAF 2011/08/03	6.70	Call	Can-Do Future	45.0000	55.0000	22.222	0	0	11,000
2011/08/02	CAAF 2011/08/03	6.70	Put	Can-Do Future	19.0000	5.0000	(73.684)	0	0	0
2011/08/02	CAAF 2011/08/03	6.75	Call	Can-Do Future	22.0000	23.0000	4.545	0	0	0
2011/08/02	CAAF 2011/08/03	6.75	Put	Can-Do Future	46.0000	23.0000	(50.000)	0	0	0
2011/08/02	CAAF 2011/08/03	6.65	Call	Can-Do Future	83.0000	101.0000	21.687	0	0	0
2011/08/02	CAAF 2011/08/03	6.65	Put	Can-Do Future	7.0000	1.0000	(85.714)	0	0	0
2011/08/02	CAAF 2011/08/03	6.80	Put	Can-Do Future	84.0000	57.0000	(32.143)	0	0	0
2011/08/02	CAAF 2011/08/03	6.80	Call	Can-Do Future	10.0000	7.0000	(30.000)	0	0	11,000
2011/08/02	CAAG 2011/10/24			Can-Do Future	6.8060	6.8219	0.234	0.0000	0.0000	0
2011/08/02	CAAG 2011/10/24	6.70	Call	Can-Do Future	251.0000	259.0000	3.187	0	0	0
2011/08/02	CAAG 2011/10/24	6.70	Put	Can-Do Future	145.0000	137.0000	(5.517)	0	0	0
2011/08/02	CAAG 2011/10/24	6.75	Call	Can-Do Future	222.0000	230.0000	3.604	0	0	0
2011/08/02	CAAG 2011/10/24	6.75	Put	Can-Do Future	166.0000	158.0000	(4.819)	0	0	0
2011/08/02	CAAG 2011/10/24	6.65	Call	Can-Do Future	281.0000	291.0000	3.559	0	0	0
2011/08/02	CAAG 2011/10/24	6.65	Put	Can-Do Future	125.0000	119.0000	(4.800)	0	0	0
2011/08/02	CAAG 2011/10/24	7.00	Put	Can-Do Future	322.0000	311.0000	(3.416)	0	0	0

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2011/08/02	CAAG 2011/10/24	7.00	Call	Can-Do Future	128.0000	133.0000	3.906	0	0	14,286
2011/08/02	CAAG 2011/10/24	7.40	Put	Can-Do Future	651.0000	637.0000	(2.151)	0	0	0
2011/08/02	CAAG 2011/10/24	7.40	Call	Can-Do Future	57.0000	59.0000	3.509	0	0	6,757
2011/08/02	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/02	CRD1 2011/08/04			Index Future	162.5090	162.8570	0.214	0.0000	0.0000	2
2011/08/02	CRD1 2011/11/03			Index Future	164.7110	165.0850	0.227	0.0000	0.0000	0
2011/08/02	CRD1 2012/02/02			Index Future	166.9370	167.2950	0.214	0.0000	0.0000	0
2011/08/02	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/02	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/02	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/02	GOVI 2011/08/04			GOVI	360.2860	361.5830	0.360	0.0000	0.0000	182
2011/08/02	GOVI 2011/08/04	348.00	Call	GOVI	122,860.0000	135,830.0000	10.557	0	0	0
2011/08/02	GOVI 2011/08/04	348.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/08/02	GOVI 2011/08/04	348.01	Call	GOVI	122,760.0000	135,730.0000	10.565	0	0	0
2011/08/02	GOVI 2011/08/04	348.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/08/02	GOVI 2011/08/04	347.99	Call	GOVI	122,960.0000	135,930.0000	10.548	0	0	0
2011/08/02	GOVI 2011/08/04	347.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/08/02	GOVI 2011/11/03			GOVI	365.6600	366.9760	0.360	0.0000	0.0000	0
2011/08/02	GOVI 2011/11/03	357.00	Call	GOVI	86,600.0000	99,760.0000	15.196	0	0	0
2011/08/02	GOVI 2011/11/03	357.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/08/02	GOVI 2011/11/03	357.01	Call	GOVI	86,500.0000	99,660.0000	15.214	0	0	0
2011/08/02	GOVI 2011/11/03	357.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/08/02	GOVI 2011/11/03	356.99	Call	GOVI	86,700.0000	99,860.0000	15.179	0	0	0
2011/08/02	GOVI 2011/11/03	356.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/08/02	GOVI 2012/02/02			GOVI	371.2300	372.5660	0.360	0.0000	0.0000	0
2011/08/02	GOVI 2012/02/02	369.00	Call	GOVI	22,300.0000	35,660.0000	59.910	0	0	0
2011/08/02	GOVI 2012/02/02	369.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/08/02	GOVI 2012/02/02	369.01	Call	GOVI	22,200.0000	35,560.0000	60.180	0	0	0
2011/08/02	GOVI 2012/02/02	369.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/08/02	GOVI 2012/02/02	368.99	Call	GOVI	22,400.0000	35,760.0000	59.643	0	0	0

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2011/08/02	GOVI 2012/02/02	368.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/08/02	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/08/02	IGOV 2011/08/04			Index Future	156.6130	156.8030	0.121	0.0000	0.0000	83
2011/08/02	IGOV 2011/11/03			Index Future	158.9490	159.1420	0.121	0.0000	0.0000	0
2011/08/02	IGOV 2012/02/02			Index Future	161.3700	161.5660	0.121	0.0000	0.0000	0
2011/08/02	ILBI 2011/08/04			Index Future	423.4920	424.2560	0.180	0.0000	0.0000	0
2011/08/02	ILBI 2012/02/02			Index Future	436.4190	437.2070	0.181	0.0000	0.0000	29
2011/08/02	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/08/02	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/08/02	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/08/02	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/08/02	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/08/02	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/08/02	JBAF 2011/08/17			Jibar Tradeable Future	5.6000	5.5900	(0.179)	0.0000	0.0000	0
2011/08/02	JBAF 2011/09/21			Jibar Tradeable Future	5.6200	5.6100	(0.178)	0.0000	0.0000	17,600
2011/08/02	JBAF 2011/10/19			Jibar Tradeable Future	5.6400	5.6300	(0.177)	94.3500	94.3500	400
2011/08/02	JBAF 2011/11/16			Jibar Tradeable Future	5.6900	5.6700	(0.351)	0.0000	0.0000	1,000
2011/08/02	JBAF 2011/12/21			Jibar Tradeable Future	5.7500	5.7200	(0.522)	0.0000	0.0000	5,541
2011/08/02	JBAF 2012/01/18			Jibar Tradeable Future	5.8100	5.7700	(0.688)	0.0000	0.0000	0
2011/08/02	JBAF 2012/03/20			Jibar Tradeable Future	5.9700	5.9300	(0.670)	0.0000	0.0000	1,090
2011/08/02	JBAF 2012/06/20			Jibar Tradeable Future	6.2000	6.1500	(0.806)	0.0000	0.0000	2,890
2011/08/02	JBAF 2012/09/19			Jibar Tradeable Future	6.4400	6.3900	(0.776)	0.0000	0.0000	44,710
2011/08/02	JBAF 2012/12/19			Jibar Tradeable Future	6.6800	6.6300	(0.749)	0.0000	0.0000	490
2011/08/02	JBAF 2013/03/20			Jibar Tradeable Future	6.9300	6.8800	(0.722)	0.0000	0.0000	290
2011/08/02	JBAF 2013/06/19			Jibar Tradeable Future	7.1900	7.1400	(0.695)	92.8200	92.8200	250
2011/08/02	JN02 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0

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2011/08/02	JN02 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/02	JN02 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/02	JN02 2011/08/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/02	JN02 2011/08/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/08/02	JN02 2011/08/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/08/02	JN02 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/02	JN05 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/08/02	JN05 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/02	JN05 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/02	JN05 2011/08/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/02	JN05 2011/08/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/08/02	JN05 2011/08/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/08/02	JN05 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/02	JN10 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/08/02	JN10 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/02	JN10 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/02	JN10 2011/08/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/02	JN10 2011/08/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/08/02	JN10 2011/08/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/08/02	JN10 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/02	OTH1 2011/08/04			Index Future	354.5150	356.3650	0.522	0.0000	0.0000	3
2011/08/02	OTH1 2011/11/03			Index Future	359.8030	361.6810	0.522	0.0000	0.0000	0
2011/08/02	OTH1 2012/02/02			Index Future	365.2840	367.1900	0.522	0.0000	0.0000	0
2011/08/02	R157 2011/08/04			Bond Future	7.2360	7.2050	(0.428)	0.0000	0.0000	7,130
2011/08/02	R157 2011/08/04	7.50	Call	Bond Future	1,040.0000	1,162.0000	11.731	0	0	1,000
2011/08/02	R157 2011/08/04	7.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/02	R157 2011/08/04	7.55	Call	Bond Future	1,235.0000	1,358.0000	9.960	0	0	0
2011/08/02	R157 2011/08/04	7.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/02	R157 2011/08/04	7.45	Call	Bond Future	844.0000	966.0000	14.455	0	0	0
2011/08/02	R157 2011/08/04	7.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/02	R157 2011/08/04	7.20	Put	Bond Future	219.0000	121.0000	(44.749)	0	0	0
2011/08/02	R157 2011/08/04	7.20	Call	Bond Future	76.0000	101.0000	32.895	0	0	1,320

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2011/08/02	R157 2011/08/04	7.60	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/02	R157 2011/08/04	7.60	Call	Bond Future	1,430.0000	1,553.0000	8.601	0	0	440
2011/08/02	R157 2011/08/04	7.80	Call	Bond Future	2,207.0000	2,330.0000	5.573	0	0	0
2011/08/02	R157 2011/08/04	7.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	440
2011/08/02	R157 2011/08/04	8.20	Call	Bond Future	3,742.0000	3,865.0000	3.287	0	0	0
2011/08/02	R157 2011/08/04	8.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	1,320
2011/08/02	R157 2011/11/03			Bond Future	7.3320	7.2980	(0.464)	0.0000	0.0000	3,791
2011/08/02	R157 2011/11/03	8.25	Call	Bond Future	3,404.0000	3,523.0000	3.496	0	0	0
2011/08/02	R157 2011/11/03	8.25	Put	Bond Future	52.0000	45.0000	(13.462)	0	0	0
2011/08/02	R157 2011/11/03	8.30	Call	Bond Future	3,575.0000	3,694.0000	3.329	0	0	0
2011/08/02	R157 2011/11/03	8.30	Put	Bond Future	44.0000	36.0000	(18.182)	0	0	0
2011/08/02	R157 2011/11/03	8.20	Call	Bond Future	3,235.0000	3,352.0000	3.617	0	0	0
2011/08/02	R157 2011/11/03	8.20	Put	Bond Future	63.0000	53.0000	(15.873)	0	0	0
2011/08/02	R157 2012/02/02			Bond Future	7.4350	7.3990	(0.484)	0.0000	0.0000	0
2011/08/02	R157 2012/02/02	8.50	Call	Bond Future	3,854.0000	3,961.0000	2.776	0	0	0
2011/08/02	R157 2012/02/02	8.50	Put	Bond Future	229.0000	211.0000	(7.860)	0	0	0
2011/08/02	R157 2012/02/02	8.55	Call	Bond Future	4,001.0000	4,110.0000	2.724	0	0	0
2011/08/02	R157 2012/02/02	8.55	Put	Bond Future	209.0000	193.0000	(7.656)	0	0	0
2011/08/02	R157 2012/02/02	8.45	Call	Bond Future	3,709.0000	3,814.0000	2.831	0	0	0
2011/08/02	R157 2012/02/02	8.45	Put	Bond Future	251.0000	231.0000	(7.968)	0	0	0
2011/08/02	R157 2012/05/03			Bond Future	7.5580	7.5180	(0.529)	0.0000	0.0000	0
2011/08/02	R157 2012/05/03	8.25	Call	Bond Future	2,851.0000	2,944.0000	3.262	0	0	0
2011/08/02	R157 2012/05/03	8.25	Put	Bond Future	644.0000	608.0000	(5.590)	0	0	0
2011/08/02	R157 2012/05/03	8.30	Call	Bond Future	2,970.0000	3,065.0000	3.199	0	0	0
2011/08/02	R157 2012/05/03	8.30	Put	Bond Future	606.0000	572.0000	(5.611)	0	0	0
2011/08/02	R157 2012/05/03	8.20	Call	Bond Future	2,734.0000	2,825.0000	3.328	0	0	0
2011/08/02	R157 2012/05/03	8.20	Put	Bond Future	685.0000	647.0000	(5.547)	0	0	0
2011/08/02	R157 2012/08/02			Bond Future	7.7070	7.6630	(0.571)	0.0000	0.0000	0
2011/08/02	R157 2012/08/02	8.00	Call	Bond Future	2,194.0000	2,270.0000	3.464	0	0	0
2011/08/02	R157 2012/08/02	8.00	Put	Bond Future	1,324.0000	1,269.0000	(4.154)	0	0	0
2011/08/02	R157 2012/08/02	8.05	Call	Bond Future	2,287.0000	2,364.0000	3.367	0	0	0
2011/08/02	R157 2012/08/02	8.05	Put	Bond Future	1,270.0000	1,215.0000	(4.331)	0	0	0
2011/08/02	R157 2012/08/02	7.95	Call	Bond Future	2,103.0000	2,177.0000	3.519	0	0	0
2011/08/02	R157 2012/08/02	7.95	Put	Bond Future	1,381.0000	1,324.0000	(4.127)	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
2011/08/02	R186 2011/08/04			Bond Future	8.3850	8.3040	(0.966)	0.0000	0.0000	5,192
2011/08/02	R186 2011/08/04	8.25	Call	Bond Future	53.0000	141.0000	166.038	0	0	0
2011/08/02	R186 2011/08/04	8.25	Put	Bond Future	1,367.0000	669.0000	(51.061)	0	0	0
2011/08/02	R186 2011/08/04	8.30	Call	Bond Future	129.0000	324.0000	151.163	0	0	0
2011/08/02	R186 2011/08/04	8.30	Put	Bond Future	954.0000	363.0000	(61.950)	0	0	0
2011/08/02	R186 2011/08/04	8.20	Call	Bond Future	18.0000	49.0000	172.222	0	0	0
2011/08/02	R186 2011/08/04	8.20	Put	Bond Future	1,824.0000	1,069.0000	(41.393)	0	0	0
2011/08/02	R186 2011/08/04	8.35	Put	Bond Future	610.0000	165.0000	(72.951)	0	0	0
2011/08/02	R186 2011/08/04	8.35	Call	Bond Future	271.0000	612.0000	125.830	0	0	600
2011/08/02	R186 2011/08/04	8.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/02	R186 2011/08/04	8.70	Call	Bond Future	2,986.0000	3,771.0000	26.289	0	0	200
2011/08/02	R186 2011/08/04	8.95	Call	Bond Future	5,277.0000	6,063.0000	14.895	0	0	0
2011/08/02	R186 2011/08/04	8.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	200
2011/08/02	R186 2011/08/04	9.70	Call	Bond Future	11,763.0000	12,549.0000	6.682	0	0	0
2011/08/02	R186 2011/08/04	9.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	600
2011/08/02	R186 2011/11/03			Bond Future	8.4560	8.3720	(0.993)	0.0000	0.0000	24,567
2011/08/02	R186 2011/11/03	9.00	Call	Bond Future	5,791.0000	6,429.0000	11.017	0	0	0
2011/08/02	R186 2011/11/03	9.00	Put	Bond Future	791.0000	629.0000	(20.480)	0	0	0
2011/08/02	R186 2011/11/03	9.05	Call	Bond Future	6,146.0000	6,799.0000	10.625	0	0	0
2011/08/02	R186 2011/11/03	9.05	Put	Bond Future	702.0000	555.0000	(20.940)	0	0	0
2011/08/02	R186 2011/11/03	8.95	Call	Bond Future	5,443.0000	6,065.0000	11.428	0	0	0
2011/08/02	R186 2011/11/03	8.95	Put	Bond Future	890.0000	711.0000	(20.112)	0	0	0
2011/08/02	R186 2011/11/03	8.75	Put	Bond Future	1,392.0000	1,139.0000	(18.175)	0	0	0
2011/08/02	R186 2011/11/03	8.75	Call	Bond Future	4,133.0000	4,681.0000	13.259	0	0	5,600
2011/08/02	R186 2011/11/03	8.10	Put	Bond Future	4,587.0000	4,032.0000	(12.099)	0	0	0
2011/08/02	R186 2011/11/03	8.10	Call	Bond Future	1,138.0000	1,384.0000	21.617	0	0	1,275
2011/08/02	R186 2011/11/03	8.35	Put	Bond Future	3,043.0000	2,606.0000	(14.361)	0	0	0
2011/08/02	R186 2011/11/03	8.35	Call	Bond Future	2,031.0000	2,395.0000	17.922	0	0	425
2011/08/02	R186 2011/11/03	8.55	Call	Bond Future	2,984.0000	3,444.0000	15.416	0	0	0
2011/08/02	R186 2011/11/03	8.55	Put	Bond Future	2,097.0000	1,756.0000	(16.261)	0	0	425
2011/08/02	R186 2011/11/03	9.10	Call	Bond Future	6,507.0000	7,174.0000	10.250	0	0	0
2011/08/02	R186 2011/11/03	9.10	Put	Bond Future	622.0000	488.0000	(21.543)	0	0	1,275
2011/08/02	R186 2012/02/02			Bond Future	8.5260	8.4400	(1.009)	0.0000	0.0000	2,500
2011/08/02	R186 2012/02/02	9.00	Call	Bond Future	6,365.0000	6,921.0000	8.735	0	0	0
2011/08/02	R186 2012/02/02	9.00	Put	Bond Future	2,067.0000	1,817.0000	(12.095)	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
2011/08/02	R186 2012/02/02	9.05	Call	Bond Future	6,669.0000	7,237.0000	8.517	0	0	0
2011/08/02	R186 2012/02/02	9.05	Put	Bond Future	1,931.0000	1,693.0000	(12.325)	0	0	0
2011/08/02	R186 2012/02/02	8.95	Call	Bond Future	6,066.0000	6,609.0000	8.952	0	0	0
2011/08/02	R186 2012/02/02	8.95	Put	Bond Future	2,210.0000	1,948.0000	(11.855)	0	0	0
2011/08/02	R186 2012/05/03			Bond Future	8.6030	8.5130	(1.046)	0.0000	0.0000	0
2011/08/02	R186 2012/05/03	9.00	Call	Bond Future	6,761.0000	7,289.0000	7.809	0	0	0
2011/08/02	R186 2012/05/03	9.00	Put	Bond Future	3,211.0000	2,911.0000	(9.343)	0	0	0
2011/08/02	R186 2012/05/03	9.05	Call	Bond Future	7,039.0000	7,579.0000	7.672	0	0	0
2011/08/02	R186 2012/05/03	9.05	Put	Bond Future	3,053.0000	2,765.0000	(9.433)	0	0	0
2011/08/02	R186 2012/05/03	8.95	Call	Bond Future	6,487.0000	7,004.0000	7.970	0	0	0
2011/08/02	R186 2012/05/03	8.95	Put	Bond Future	3,375.0000	3,065.0000	(9.185)	0	0	0
2011/08/02	R186 2012/08/02			Bond Future	8.6860	8.5930	(1.071)	0.0000	0.0000	0
2011/08/02	R186 2012/08/02	8.75	Call	Bond Future	5,498.0000	5,955.0000	8.312	0	0	0
2011/08/02	R186 2012/08/02	8.75	Put	Bond Future	4,926.0000	4,544.0000	(7.755)	0	0	0
2011/08/02	R186 2012/08/02	8.80	Call	Bond Future	5,746.0000	6,214.0000	8.145	0	0	0
2011/08/02	R186 2012/08/02	8.80	Put	Bond Future	4,730.0000	4,359.0000	(7.844)	0	0	0
2011/08/02	R186 2012/08/02	8.70	Call	Bond Future	5,260.0000	5,705.0000	8.460	0	0	0
2011/08/02	R186 2012/08/02	8.70	Put	Bond Future	5,135.0000	4,741.0000	(7.673)	0	0	0
2011/08/02	R189 2011/08/04			Bond Future	215.1386	215.2801	0.066	0.0000	0.0000	0
2011/08/02	R189 2011/08/04	212.00	Call	Bond Future	3,139.0000	3,280.0000	4.492	0	0	0
2011/08/02	R189 2011/08/04	212.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/02	R189 2011/08/04	212.05	Call	Bond Future	3,089.0000	3,230.0000	4.565	0	0	0
2011/08/02	R189 2011/08/04	212.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/02	R189 2011/08/04	211.95	Call	Bond Future	3,189.0000	3,330.0000	4.421	0	0	0
2011/08/02	R189 2011/08/04	211.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/02	R189 2011/11/03			Bond Future	212.2070	212.3505	0.068	0.0000	0.0000	0
2011/08/02	R189 2011/11/03	212.00	Call	Bond Future	207.0000	350.0000	69.082	0	0	0
2011/08/02	R189 2011/11/03	212.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/02	R189 2011/11/03	212.05	Call	Bond Future	157.0000	300.0000	91.083	0	0	0
2011/08/02	R189 2011/11/03	212.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/02	R189 2011/11/03	211.95	Call	Bond Future	257.0000	400.0000	55.642	0	0	0
2011/08/02	R189 2011/11/03	211.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/02	R197 2011/08/04			Bond Future	236.0591	236.0766	0.007	0.0000	0.0000	0

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2011/08/02	R197	2011/08/04	231.50	Call	Bond Future	4,559.0000	4,577.0000	0.395	0	0	0
2011/08/02	R197	2011/08/04	231.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/02	R197	2011/08/04	231.55	Call	Bond Future	4,509.0000	4,527.0000	0.399	0	0	0
2011/08/02	R197	2011/08/04	231.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/02	R197	2011/08/04	231.45	Call	Bond Future	4,609.0000	4,627.0000	0.391	0	0	0
2011/08/02	R197	2011/08/04	231.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/02	R197	2011/11/03			Bond Future	239.5417	239.5595	0.007	0.0000	0.0000	205
2011/08/02	R197	2011/11/03	238.50	Call	Bond Future	1,042.0000	1,059.0000	1.631	0	0	0
2011/08/02	R197	2011/11/03	238.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/02	R197	2011/11/03	238.55	Call	Bond Future	992.0000	1,009.0000	1.714	0	0	0
2011/08/02	R197	2011/11/03	238.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/02	R197	2011/11/03	238.45	Call	Bond Future	1,092.0000	1,109.0000	1.557	0	0	0
2011/08/02	R197	2011/11/03	238.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/02	R201	2011/08/04			Bond Future	6.8850	6.8490	(0.523)	0.0000	0.0000	395
2011/08/02	R201	2011/08/04	7.25	Call	Bond Future	1,109.0000	1,220.0000	10.009	0	0	0
2011/08/02	R201	2011/08/04	7.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/02	R201	2011/08/04	7.30	Call	Bond Future	1,260.0000	1,370.0000	8.730	0	0	0
2011/08/02	R201	2011/08/04	7.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/02	R201	2011/08/04	7.20	Call	Bond Future	958.0000	1,068.0000	11.482	0	0	0
2011/08/02	R201	2011/08/04	7.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/02	R201	2011/11/03			Bond Future	6.9610	6.9220	(0.560)	0.0000	0.0000	953
2011/08/02	R201	2011/11/03	8.00	Call	Bond Future	2,930.0000	3,036.0000	3.618	0	0	0
2011/08/02	R201	2011/11/03	8.00	Put	Bond Future	25.0000	20.0000	(20.000)	0	0	0
2011/08/02	R201	2011/11/03	8.05	Call	Bond Future	3,063.0000	3,170.0000	3.493	0	0	0
2011/08/02	R201	2011/11/03	8.05	Put	Bond Future	20.0000	16.0000	(20.000)	0	0	0
2011/08/02	R201	2011/11/03	7.95	Call	Bond Future	2,797.0000	2,903.0000	3.790	0	0	0
2011/08/02	R201	2011/11/03	7.95	Put	Bond Future	29.0000	24.0000	(17.241)	0	0	0
2011/08/02	R201	2012/02/02			Bond Future	7.0390	6.9960	(0.611)	0.0000	0.0000	0
2011/08/02	R201	2012/02/02	8.25	Call	Bond Future	3,212.0000	3,315.0000	3.207	0	0	0
2011/08/02	R201	2012/02/02	8.25	Put	Bond Future	88.0000	78.0000	(11.364)	0	0	0
2011/08/02	R201	2012/02/02	8.30	Call	Bond Future	3,330.0000	3,434.0000	3.123	0	0	0
2011/08/02	R201	2012/02/02	8.30	Put	Bond Future	80.0000	71.0000	(11.250)	0	0	0
2011/08/02	R201	2012/02/02	8.20	Call	Bond Future	3,095.0000	3,198.0000	3.328	0	0	0
2011/08/02	R201	2012/02/02	8.20	Put	Bond Future	98.0000	88.0000	(10.204)	0	0	0

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2011/08/02	R201 2012/05/03			Bond Future	7.1410	7.0930	(0.672)	0.0000	0.0000	0
2011/08/02	R201 2012/05/03	7.75	Call	Bond Future	1,944.0000	2,026.0000	4.218	0	0	0
2011/08/02	R201 2012/05/03	7.75	Put	Bond Future	490.0000	456.0000	(6.939)	0	0	0
2011/08/02	R201 2012/05/03	7.80	Call	Bond Future	2,032.0000	2,116.0000	4.134	0	0	0
2011/08/02	R201 2012/05/03	7.80	Put	Bond Future	459.0000	428.0000	(6.754)	0	0	0
2011/08/02	R201 2012/05/03	7.70	Call	Bond Future	1,858.0000	1,938.0000	4.306	0	0	0
2011/08/02	R201 2012/05/03	7.70	Put	Bond Future	522.0000	486.0000	(6.897)	0	0	0
2011/08/02	R201 2012/08/02			Bond Future	7.2760	7.2230	(0.728)	0.0000	0.0000	0
2011/08/02	R201 2012/08/02	7.50	Call	Bond Future	1,405.0000	1,471.0000	4.698	0	0	0
2011/08/02	R201 2012/08/02	7.50	Put	Bond Future	916.0000	866.0000	(5.459)	0	0	0
2011/08/02	R201 2012/08/02	7.55	Call	Bond Future	1,475.0000	1,543.0000	4.610	0	0	0
2011/08/02	R201 2012/08/02	7.55	Put	Bond Future	878.0000	830.0000	(5.467)	0	0	0
2011/08/02	R201 2012/08/02	7.45	Call	Bond Future	1,337.0000	1,401.0000	4.787	0	0	0
2011/08/02	R201 2012/08/02	7.45	Put	Bond Future	957.0000	905.0000	(5.434)	0	0	0
2011/08/02	R202 2011/08/04			Bond Future	175.3929	176.2502	0.489	0.0000	0.0000	90
2011/08/02	R202 2011/08/04	1.00	Call	Bond Future	174,393.0000	175,250.0000	0.491	0	0	0
2011/08/02	R202 2011/08/04	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/02	R202 2011/08/04	1.05	Call	Bond Future	174,343.0000	175,200.0000	0.492	0	0	0
2011/08/02	R202 2011/08/04	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/02	R202 2011/08/04	0.95	Call	Bond Future	174,443.0000	175,300.0000	0.491	0	0	0
2011/08/02	R202 2011/08/04	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/02	R202 2011/11/03			Bond Future	177.9805	178.8504	0.489	0.0000	0.0000	22,733
2011/08/02	R202 2011/11/03	0.50	Call	Bond Future	177,481.0000	178,350.0000	0.490	0	0	0
2011/08/02	R202 2011/11/03	0.50	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2011/08/02	R202 2011/11/03	0.55	Call	Bond Future	177,431.0000	178,300.0000	0.490	0	0	0
2011/08/02	R202 2011/11/03	0.55	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2011/08/02	R202 2011/11/03	0.45	Call	Bond Future	177,531.0000	178,400.0000	0.489	0	0	0
2011/08/02	R202 2011/11/03	0.45	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2011/08/02	R202 2012/02/02			Bond Future	178.0269	178.9098	0.496	0.0000	0.0000	0
2011/08/02	R202 2012/02/02	177.00	Call	Bond Future	1,027.0000	1,910.0000	85.979	0	0	0
2011/08/02	R202 2012/02/02	177.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/02	R202 2012/02/02	177.05	Call	Bond Future	977.0000	1,860.0000	90.379	0	0	0
2011/08/02	R202 2012/02/02	177.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/02	R202 2012/02/02	176.95	Call	Bond Future	1,077.0000	1,960.0000	81.987	0	0	0

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2011/08/02	R202 2012/02/02	176.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/02	R203 2011/08/04			Bond Future	7.8060	7.7600	(0.589)	0.0000	0.0000	824
2011/08/02	R203 2011/08/04	8.00	Call	Bond Future	939.0000	1,158.0000	23.323	0	0	0
2011/08/02	R203 2011/08/04	8.00	Put	Bond Future	5.0000	1.0000	(80.000)	0	0	0
2011/08/02	R203 2011/08/04	8.05	Call	Bond Future	1,174.0000	1,397.0000	18.995	0	0	0
2011/08/02	R203 2011/08/04	8.05	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2011/08/02	R203 2011/08/04	7.95	Call	Bond Future	710.0000	919.0000	29.437	0	0	0
2011/08/02	R203 2011/08/04	7.95	Put	Bond Future	15.0000	1.0000	(93.333)	0	0	0
2011/08/02	R203 2011/11/03			Bond Future	7.9000	7.8520	(0.608)	0.0000	0.0000	1,604
2011/08/02	R203 2011/11/03	8.50	Call	Bond Future	2,996.0000	3,182.0000	6.208	0	0	0
2011/08/02	R203 2011/11/03	8.50	Put	Bond Future	246.0000	208.0000	(15.447)	0	0	0
2011/08/02	R203 2011/11/03	8.55	Call	Bond Future	3,188.0000	3,379.0000	5.991	0	0	0
2011/08/02	R203 2011/11/03	8.55	Put	Bond Future	213.0000	180.0000	(15.493)	0	0	0
2011/08/02	R203 2011/11/03	8.45	Call	Bond Future	2,807.0000	2,989.0000	6.484	0	0	0
2011/08/02	R203 2011/11/03	8.45	Put	Bond Future	282.0000	240.0000	(14.894)	0	0	0
2011/08/02	R203 2012/02/02			Bond Future	7.9990	7.9480	(0.638)	0.0000	0.0000	0
2011/08/02	R203 2012/02/02	8.75	Call	Bond Future	3,865.0000	4,042.0000	4.580	0	0	0
2011/08/02	R203 2012/02/02	8.75	Put	Bond Future	571.0000	519.0000	(9.107)	0	0	0
2011/08/02	R203 2012/02/02	8.80	Call	Bond Future	4,041.0000	4,221.0000	4.454	0	0	0
2011/08/02	R203 2012/02/02	8.80	Put	Bond Future	532.0000	483.0000	(9.211)	0	0	0
2011/08/02	R203 2012/02/02	8.70	Call	Bond Future	3,696.0000	3,869.0000	4.681	0	0	0
2011/08/02	R203 2012/02/02	8.70	Put	Bond Future	617.0000	561.0000	(9.076)	0	0	0
2011/08/02	R203 2012/05/03			Bond Future	8.1100	8.0550	(0.678)	0.0000	0.0000	0
2011/08/02	R203 2012/05/03	8.75	Call	Bond Future	3,709.0000	3,875.0000	4.476	0	0	0
2011/08/02	R203 2012/05/03	8.75	Put	Bond Future	1,008.0000	938.0000	(6.944)	0	0	0
2011/08/02	R203 2012/05/03	8.80	Call	Bond Future	3,861.0000	4,030.0000	4.377	0	0	0
2011/08/02	R203 2012/05/03	8.80	Put	Bond Future	953.0000	885.0000	(7.135)	0	0	0
2011/08/02	R203 2012/05/03	8.70	Call	Bond Future	3,561.0000	3,723.0000	4.549	0	0	0
2011/08/02	R203 2012/05/03	8.70	Put	Bond Future	1,068.0000	993.0000	(7.022)	0	0	0
2011/08/02	R203 2012/08/02			Bond Future	8.2360	8.1780	(0.704)	0.0000	0.0000	0
2011/08/02	R203 2012/08/02	8.50	Call	Bond Future	2,738.0000	2,878.0000	5.113	0	0	0
2011/08/02	R203 2012/08/02	8.50	Put	Bond Future	1,662.0000	1,563.0000	(5.957)	0	0	0
2011/08/02	R203 2012/08/02	8.55	Call	Bond Future	2,869.0000	3,012.0000	4.984	0	0	0
2011/08/02	R203 2012/08/02	8.55	Put	Bond Future	1,591.0000	1,495.0000	(6.034)	0	0	0

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2011/08/02	R203 2012/08/02	8.45	Call	Bond Future	2,611.0000	2,748.0000	5.247	0	0	0
2011/08/02	R203 2012/08/02	8.45	Put	Bond Future	1,737.0000	1,636.0000	(5.815)	0	0	0
2011/08/02	R204 2011/08/04			Bond Future	8.0010	7.9550	(0.575)	0.0000	0.0000	220
2011/08/02	R204 2011/08/04	8.00	Call	Bond Future	213.0000	327.0000	53.521	0	0	0
2011/08/02	R204 2011/08/04	8.00	Put	Bond Future	218.0000	80.0000	(63.303)	0	0	0
2011/08/02	R204 2011/08/04	8.05	Call	Bond Future	377.0000	547.0000	45.093	0	0	0
2011/08/02	R204 2011/08/04	8.05	Put	Bond Future	109.0000	26.0000	(76.147)	0	0	0
2011/08/02	R204 2011/08/04	7.95	Call	Bond Future	104.0000	163.0000	56.731	0	0	0
2011/08/02	R204 2011/08/04	7.95	Put	Bond Future	384.0000	191.0000	(50.260)	0	0	0
2011/08/02	R204 2011/11/03			Bond Future	8.0900	8.0420	(0.593)	0.0000	0.0000	2,121
2011/08/02	R204 2011/11/03	8.75	Call	Bond Future	3,694.0000	3,910.0000	5.847	0	0	0
2011/08/02	R204 2011/11/03	8.75	Put	Bond Future	261.0000	221.0000	(15.326)	0	0	0
2011/08/02	R204 2011/11/03	8.80	Call	Bond Future	3,914.0000	4,134.0000	5.621	0	0	0
2011/08/02	R204 2011/11/03	8.80	Put	Bond Future	227.0000	191.0000	(15.859)	0	0	0
2011/08/02	R204 2011/11/03	8.70	Call	Bond Future	3,478.0000	3,689.0000	6.067	0	0	0
2011/08/02	R204 2011/11/03	8.70	Put	Bond Future	300.0000	255.0000	(15.000)	0	0	0
2011/08/02	R204 2012/02/02			Bond Future	8.1820	8.1310	(0.623)	0.0000	0.0000	0
2011/08/02	R204 2012/02/02	9.00	Call	Bond Future	4,678.0000	4,887.0000	4.468	0	0	0
2011/08/02	R204 2012/02/02	9.00	Put	Bond Future	577.0000	523.0000	(9.359)	0	0	0
2011/08/02	R204 2012/02/02	9.05	Call	Bond Future	4,877.0000	5,089.0000	4.347	0	0	0
2011/08/02	R204 2012/02/02	9.05	Put	Bond Future	532.0000	481.0000	(9.586)	0	0	0
2011/08/02	R204 2012/02/02	8.95	Call	Bond Future	4,482.0000	4,687.0000	4.574	0	0	0
2011/08/02	R204 2012/02/02	8.95	Put	Bond Future	625.0000	567.0000	(9.280)	0	0	0
2011/08/02	R204 2012/05/03			Bond Future	8.2840	8.2310	(0.640)	0.0000	0.0000	0
2011/08/02	R204 2012/05/03	8.75	Call	Bond Future	3,794.0000	3,964.0000	4.481	0	0	0
2011/08/02	R204 2012/05/03	8.75	Put	Bond Future	1,509.0000	1,415.0000	(6.229)	0	0	0
2011/08/02	R204 2012/05/03	8.80	Call	Bond Future	3,956.0000	4,131.0000	4.424	0	0	0
2011/08/02	R204 2012/05/03	8.80	Put	Bond Future	1,430.0000	1,341.0000	(6.224)	0	0	0
2011/08/02	R204 2012/05/03	8.70	Call	Bond Future	3,634.0000	3,801.0000	4.595	0	0	0
2011/08/02	R204 2012/05/03	8.70	Put	Bond Future	1,591.0000	1,494.0000	(6.097)	0	0	0
2011/08/02	R204 2012/08/02			Bond Future	8.4000	8.3440	(0.667)	0.0000	0.0000	0
2011/08/02	R204 2012/08/02	8.50	Call	Bond Future	2,816.0000	2,961.0000	5.149	0	0	0
2011/08/02	R204 2012/08/02	8.50	Put	Bond Future	2,337.0000	2,213.0000	(5.306)	0	0	0
2011/08/02	R204 2012/08/02	8.55	Call	Bond Future	2,956.0000	3,105.0000	5.041	0	0	0

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2011/08/02	R204 2012/08/02	8.55	Put	Bond Future	2,239.0000	2,119.0000	(5.360)	0	0	0
2011/08/02	R204 2012/08/02	8.45	Call	Bond Future	2,680.0000	2,821.0000	5.261	0	0	0
2011/08/02	R204 2012/08/02	8.45	Put	Bond Future	2,440.0000	2,312.0000	(5.246)	0	0	0
2011/08/02	R206 2011/08/04			Bond Future	6.6040	6.5780	(0.394)	0.0000	0.0000	9,866
2011/08/02	R206 2011/08/04	7.00	Call	Bond Future	882.0000	940.0000	6.576	0	0	0
2011/08/02	R206 2011/08/04	7.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/02	R206 2011/08/04	7.05	Call	Bond Future	993.0000	1,051.0000	5.841	0	0	0
2011/08/02	R206 2011/08/04	7.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/02	R206 2011/08/04	6.95	Call	Bond Future	771.0000	829.0000	7.523	0	0	0
2011/08/02	R206 2011/08/04	6.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/02	R206 2011/11/03			Bond Future	6.6680	6.6390	(0.435)	0.0000	0.0000	12,577
2011/08/02	R206 2011/11/03	7.75	Call	Bond Future	2,175.0000	2,232.0000	2.621	0	0	0
2011/08/02	R206 2011/11/03	7.75	Put	Bond Future	13.0000	11.0000	(15.385)	0	0	0
2011/08/02	R206 2011/11/03	7.80	Call	Bond Future	2,271.0000	2,328.0000	2.510	0	0	0
2011/08/02	R206 2011/11/03	7.80	Put	Bond Future	11.0000	9.0000	(18.182)	0	0	0
2011/08/02	R206 2011/11/03	7.70	Call	Bond Future	2,080.0000	2,136.0000	2.692	0	0	0
2011/08/02	R206 2011/11/03	7.70	Put	Bond Future	17.0000	14.0000	(17.647)	0	0	0
2011/08/02	R206 2012/02/02			Bond Future	6.7350	6.7020	(0.490)	0.0000	0.0000	0
2011/08/02	R206 2012/02/02	8.00	Call	Bond Future	2,309.0000	2,363.0000	2.339	0	0	0
2011/08/02	R206 2012/02/02	8.00	Put	Bond Future	59.0000	54.0000	(8.475)	0	0	0
2011/08/02	R206 2012/02/02	8.05	Call	Bond Future	2,390.0000	2,445.0000	2.301	0	0	0
2011/08/02	R206 2012/02/02	8.05	Put	Bond Future	53.0000	48.0000	(9.434)	0	0	0
2011/08/02	R206 2012/02/02	7.95	Call	Bond Future	2,227.0000	2,281.0000	2.425	0	0	0
2011/08/02	R206 2012/02/02	7.95	Put	Bond Future	65.0000	59.0000	(9.231)	0	0	0
2011/08/02	R206 2012/05/03			Bond Future	6.8430	6.8050	(0.555)	0.0000	0.0000	0
2011/08/02	R206 2012/05/03	7.50	Call	Bond Future	1,369.0000	1,411.0000	3.068	0	0	0
2011/08/02	R206 2012/05/03	7.50	Put	Bond Future	337.0000	319.0000	(5.341)	0	0	0
2011/08/02	R206 2012/05/03	7.55	Call	Bond Future	1,430.0000	1,472.0000	2.937	0	0	0
2011/08/02	R206 2012/05/03	7.55	Put	Bond Future	321.0000	302.0000	(5.919)	0	0	0
2011/08/02	R206 2012/05/03	7.45	Call	Bond Future	1,312.0000	1,353.0000	3.125	0	0	0
2011/08/02	R206 2012/05/03	7.45	Put	Bond Future	358.0000	339.0000	(5.307)	0	0	0
2011/08/02	R206 2012/08/02			Bond Future	7.0050	6.9600	(0.642)	0.0000	0.0000	0
2011/08/02	R206 2012/08/02	7.25	Call	Bond Future	884.0000	919.0000	3.959	0	0	0
2011/08/02	R206 2012/08/02	7.25	Put	Bond Future	553.0000	528.0000	(4.521)	0	0	0

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2011/08/02	R206 2012/08/02	7.30	Call	Bond Future	928.0000	963.0000	3.772	0	0	0
2011/08/02	R206 2012/08/02	7.30	Put	Bond Future	530.0000	504.0000	(4.906)	0	0	0
2011/08/02	R206 2012/08/02	7.20	Call	Bond Future	842.0000	876.0000	4.038	0	0	0
2011/08/02	R206 2012/08/02	7.20	Put	Bond Future	579.0000	552.0000	(4.663)	0	0	0
2011/08/02	R207 2011/08/04			Bond Future	8.1150	8.0540	(0.752)	0.0000	0.0000	6,115
2011/08/02	R207 2011/08/04	8.25	Call	Bond Future	806.0000	1,139.0000	41.315	0	0	0
2011/08/02	R207 2011/08/04	8.25	Put	Bond Future	24.0000	1.0000	(95.833)	0	0	0
2011/08/02	R207 2011/08/04	8.30	Call	Bond Future	1,077.0000	1,425.0000	32.312	0	0	0
2011/08/02	R207 2011/08/04	8.30	Put	Bond Future	8.0000	0.0000	(100.000)	0	0	0
2011/08/02	R207 2011/08/04	8.20	Call	Bond Future	557.0000	856.0000	53.680	0	0	0
2011/08/02	R207 2011/08/04	8.20	Put	Bond Future	64.0000	7.0000	(89.063)	0	0	0
2011/08/02	R207 2011/11/03			Bond Future	8.1970	8.1340	(0.769)	0.0000	0.0000	610
2011/08/02	R207 2011/11/03	8.75	Call	Bond Future	3,442.0000	3,734.0000	8.483	0	0	0
2011/08/02	R207 2011/11/03	8.75	Put	Bond Future	370.0000	304.0000	(17.838)	0	0	0
2011/08/02	R207 2011/11/03	8.80	Call	Bond Future	3,667.0000	3,966.0000	8.154	0	0	0
2011/08/02	R207 2011/11/03	8.80	Put	Bond Future	323.0000	264.0000	(18.266)	0	0	0
2011/08/02	R207 2011/11/03	8.70	Call	Bond Future	3,222.0000	3,506.0000	8.814	0	0	0
2011/08/02	R207 2011/11/03	8.70	Put	Bond Future	422.0000	348.0000	(17.536)	0	0	0
2011/08/02	R207 2011/11/03	7.90	Put	Bond Future	0.0000	2,123.0000	100.000	0	0	0
2011/08/02	R207 2011/11/03	7.90	Call	Bond Future	0.0000	778.0000	100.000	0	0	2,000
2011/08/02	R207 2011/11/03	8.15	Call	Bond Future	0.0000	1,404.0000	100.000	0	0	0
2011/08/02	R207 2011/11/03	8.15	Put	Bond Future	0.0000	1,313.0000	100.000	0	0	2,000
2011/08/02	R207 2011/11/03	8.35	Call	Bond Future	0.0000	2,067.0000	100.000	0	0	0
2011/08/02	R207 2011/11/03	8.35	Put	Bond Future	0.0000	846.0000	100.000	0	0	2,000
2011/08/02	R207 2012/02/02			Bond Future	8.2820	8.2160	(0.797)	0.0000	0.0000	0
2011/08/02	R207 2012/02/02	9.00	Call	Bond Future	4,634.0000	4,914.0000	6.042	0	0	0
2011/08/02	R207 2012/02/02	9.00	Put	Bond Future	774.0000	689.0000	(10.982)	0	0	0
2011/08/02	R207 2012/02/02	9.05	Call	Bond Future	4,838.0000	5,123.0000	5.891	0	0	0
2011/08/02	R207 2012/02/02	9.05	Put	Bond Future	717.0000	637.0000	(11.158)	0	0	0
2011/08/02	R207 2012/02/02	8.95	Call	Bond Future	4,433.0000	4,708.0000	6.203	0	0	0
2011/08/02	R207 2012/02/02	8.95	Put	Bond Future	835.0000	745.0000	(10.778)	0	0	0
2011/08/02	R207 2012/05/03			Bond Future	8.3780	8.3090	(0.824)	0.0000	0.0000	0
2011/08/02	R207 2012/05/03	8.75	Call	Bond Future	3,783.0000	4,015.0000	6.133	0	0	0
2011/08/02	R207 2012/05/03	8.75	Put	Bond Future	1,814.0000	1,675.0000	(7.663)	0	0	0

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2011/08/02	R207 2012/05/03	8.80	Call	Bond Future	3,951.0000	4,189.0000	6.024	0	0	0
2011/08/02	R207 2012/05/03	8.80	Put	Bond Future	1,722.0000	1,589.0000	(7.724)	0	0	0
2011/08/02	R207 2012/05/03	8.70	Call	Bond Future	3,618.0000	3,845.0000	6.274	0	0	0
2011/08/02	R207 2012/05/03	8.70	Put	Bond Future	1,911.0000	1,767.0000	(7.535)	0	0	0
2011/08/02	R207 2012/08/02			Bond Future	8.4860	8.4130	(0.860)	0.0000	0.0000	0
2011/08/02	R207 2012/08/02	8.75	Call	Bond Future	3,524.0000	3,750.0000	6.413	0	0	0
2011/08/02	R207 2012/08/02	8.75	Put	Bond Future	2,163.0000	2,008.0000	(7.166)	0	0	0
2011/08/02	R207 2012/08/02	8.80	Call	Bond Future	3,686.0000	3,916.0000	6.240	0	0	0
2011/08/02	R207 2012/08/02	8.80	Put	Bond Future	2,070.0000	1,919.0000	(7.295)	0	0	0
2011/08/02	R207 2012/08/02	8.70	Call	Bond Future	3,367.0000	3,588.0000	6.564	0	0	0
2011/08/02	R207 2012/08/02	8.70	Put	Bond Future	2,262.0000	2,102.0000	(7.073)	0	0	0
2011/08/02	R208 2011/08/04			Bond Future	8.1450	8.0840	(0.749)	0.0000	0.0000	1,511
2011/08/02	R208 2011/08/04	8.25	Call	Bond Future	698.0000	1,031.0000	47.708	0	0	0
2011/08/02	R208 2011/08/04	8.25	Put	Bond Future	50.0000	4.0000	(92.000)	0	0	0
2011/08/02	R208 2011/08/04	8.30	Call	Bond Future	973.0000	1,334.0000	37.102	0	0	0
2011/08/02	R208 2011/08/04	8.30	Put	Bond Future	19.0000	1.0000	(94.737)	0	0	0
2011/08/02	R208 2011/08/04	8.20	Call	Bond Future	457.0000	738.0000	61.488	0	0	0
2011/08/02	R208 2011/08/04	8.20	Put	Bond Future	117.0000	19.0000	(83.761)	0	0	0
2011/08/02	R208 2011/11/03			Bond Future	8.2220	8.1580	(0.778)	0.0000	0.0000	5,948
2011/08/02	R208 2011/11/03	8.75	Call	Bond Future	3,578.0000	3,889.0000	8.692	0	0	0
2011/08/02	R208 2011/11/03	8.75	Put	Bond Future	449.0000	371.0000	(17.372)	0	0	0
2011/08/02	R208 2011/11/03	8.80	Call	Bond Future	3,813.0000	4,131.0000	8.340	0	0	0
2011/08/02	R208 2011/11/03	8.80	Put	Bond Future	395.0000	324.0000	(17.975)	0	0	0
2011/08/02	R208 2011/11/03	8.70	Call	Bond Future	3,348.0000	3,650.0000	9.020	0	0	0
2011/08/02	R208 2011/11/03	8.70	Put	Bond Future	509.0000	423.0000	(16.896)	0	0	0
2011/08/02	R208 2011/11/03	7.95	Put	Bond Future	2,456.0000	2,197.0000	(10.546)	0	0	0
2011/08/02	R208 2011/11/03	7.95	Call	Bond Future	788.0000	918.0000	16.497	0	0	1,995
2011/08/02	R208 2011/11/03	8.20	Put	Bond Future	1,556.0000	1,360.0000	(12.596)	0	0	0
2011/08/02	R208 2011/11/03	8.20	Call	Bond Future	1,423.0000	1,615.0000	13.493	0	0	665
2011/08/02	R208 2011/11/03	8.40	Call	Bond Future	2,098.0000	2,339.0000	11.487	0	0	0
2011/08/02	R208 2011/11/03	8.40	Put	Bond Future	1,027.0000	880.0000	(14.314)	0	0	665
2011/08/02	R208 2011/11/03	8.90	Call	Bond Future	4,296.0000	4,628.0000	7.728	0	0	0
2011/08/02	R208 2011/11/03	8.90	Put	Bond Future	304.0000	247.0000	(18.750)	0	0	1,995
2011/08/02	R208 2012/02/02			Bond Future	8.2990	8.2330	(0.795)	0.0000	0.0000	0



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2011/08/02	R208 2012/02/02	9.00	Call	Bond Future	4,897.0000	5,195.0000	6.085	0	0	0
2011/08/02	R208 2012/02/02	9.00	Put	Bond Future	864.0000	770.0000	(10.880)	0	0	0
2011/08/02	R208 2012/02/02	9.05	Call	Bond Future	5,114.0000	5,418.0000	5.944	0	0	0
2011/08/02	R208 2012/02/02	9.05	Put	Bond Future	802.0000	714.0000	(10.973)	0	0	0
2011/08/02	R208 2012/02/02	8.95	Call	Bond Future	4,683.0000	4,976.0000	6.257	0	0	0
2011/08/02	R208 2012/02/02	8.95	Put	Bond Future	930.0000	831.0000	(10.645)	0	0	0
2011/08/02	R208 2012/05/03			Bond Future	8.3840	8.3150	(0.823)	0.0000	0.0000	0
2011/08/02	R208 2012/05/03	9.00	Call	Bond Future	4,958.0000	5,237.0000	5.627	0	0	0
2011/08/02	R208 2012/05/03	9.00	Put	Bond Future	1,485.0000	1,364.0000	(8.148)	0	0	0
2011/08/02	R208 2012/05/03	9.05	Call	Bond Future	5,155.0000	5,439.0000	5.509	0	0	0
2011/08/02	R208 2012/05/03	9.05	Put	Bond Future	1,407.0000	1,291.0000	(8.244)	0	0	0
2011/08/02	R208 2012/05/03	8.95	Call	Bond Future	4,765.0000	5,038.0000	5.729	0	0	0
2011/08/02	R208 2012/05/03	8.95	Put	Bond Future	1,567.0000	1,440.0000	(8.105)	0	0	0
2011/08/02	R208 2012/08/02			Bond Future	8.4770	8.4060	(0.838)	0.0000	0.0000	0
2011/08/02	R208 2012/08/02	8.75	Call	Bond Future	3,830.0000	4,070.0000	6.266	0	0	0
2011/08/02	R208 2012/08/02	8.75	Put	Bond Future	2,307.0000	2,146.0000	(6.979)	0	0	0
2011/08/02	R208 2012/08/02	8.80	Call	Bond Future	4,008.0000	4,252.0000	6.088	0	0	0
2011/08/02	R208 2012/08/02	8.80	Put	Bond Future	2,210.0000	2,053.0000	(7.104)	0	0	0
2011/08/02	R208 2012/08/02	8.70	Call	Bond Future	3,659.0000	3,893.0000	6.395	0	0	0
2011/08/02	R208 2012/08/02	8.70	Put	Bond Future	2,413.0000	2,245.0000	(6.962)	0	0	0
2011/08/02	R209 2011/08/04			Bond Future	8.7440	8.6430	(1.155)	0.0000	0.0000	0
2011/08/02	R209 2011/08/04	8.50	Call	Bond Future	3.0000	15.0000	400.000	0	0	0
2011/08/02	R209 2011/08/04	8.50	Put	Bond Future	1,997.0000	1,194.0000	(40.210)	0	0	0
2011/08/02	R209 2011/08/04	8.55	Call	Bond Future	12.0000	52.0000	333.333	0	0	0
2011/08/02	R209 2011/08/04	8.55	Put	Bond Future	1,590.0000	815.0000	(48.742)	0	0	0
2011/08/02	R209 2011/08/04	8.45	Call	Bond Future	1.0000	3.0000	200.000	0	0	0
2011/08/02	R209 2011/08/04	8.45	Put	Bond Future	2,414.0000	1,601.0000	(33.679)	0	0	0
2011/08/02	R209 2011/08/04	10.10	Call	Bond Future	9,698.0000	10,513.0000	8.404	0	0	0
2011/08/02	R209 2011/08/04	10.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/02	R209 2011/11/03			Bond Future	8.8060	8.7030	(1.170)	0.0000	0.0000	2,736
2011/08/02	R209 2011/11/03	8.75	Call	Bond Future	1,851.0000	2,260.0000	22.096	0	0	0
2011/08/02	R209 2011/11/03	8.75	Put	Bond Future	2,296.0000	1,883.0000	(17.988)	0	0	0
2011/08/02	R209 2011/11/03	8.80	Call	Bond Future	2,043.0000	2,477.0000	21.243	0	0	0
2011/08/02	R209 2011/11/03	8.80	Put	Bond Future	2,090.0000	1,703.0000	(18.517)	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
2011/08/02	R209 2011/11/03	8.70	Call	Bond Future	1,669.0000	2,053.0000	23.008	0	0	0
2011/08/02	R209 2011/11/03	8.70	Put	Bond Future	2,515.0000	2,077.0000	(17.416)	0	0	0
2011/08/02	R209 2012/02/02			Bond Future	8.8680	8.7620	(1.195)	0.0000	0.0000	0
2011/08/02	R209 2012/02/02	9.00	Call	Bond Future	3,710.0000	4,196.0000	13.100	0	0	0
2011/08/02	R209 2012/02/02	9.00	Put	Bond Future	2,690.0000	2,341.0000	(12.974)	0	0	0
2011/08/02	R209 2012/02/02	9.05	Call	Bond Future	3,926.0000	4,428.0000	12.787	0	0	0
2011/08/02	R209 2012/02/02	9.05	Put	Bond Future	2,526.0000	2,193.0000	(13.183)	0	0	0
2011/08/02	R209 2012/02/02	8.95	Call	Bond Future	3,501.0000	3,971.0000	13.425	0	0	0
2011/08/02	R209 2012/02/02	8.95	Put	Bond Future	2,865.0000	2,500.0000	(12.740)	0	0	0
2011/08/02	R209 2012/05/03			Bond Future	8.9340	8.8240	(1.231)	0.0000	0.0000	0
2011/08/02	R209 2012/05/03	9.00	Call	Bond Future	4,174.0000	4,650.0000	11.404	0	0	0
2011/08/02	R209 2012/05/03	9.00	Put	Bond Future	3,668.0000	3,287.0000	(10.387)	0	0	0
2011/08/02	R209 2012/05/03	9.05	Call	Bond Future	4,378.0000	4,867.0000	11.169	0	0	0
2011/08/02	R209 2012/05/03	9.05	Put	Bond Future	3,492.0000	3,125.0000	(10.510)	0	0	0
2011/08/02	R209 2012/05/03	8.95	Call	Bond Future	3,975.0000	4,437.0000	11.623	0	0	0
2011/08/02	R209 2012/05/03	8.95	Put	Bond Future	3,852.0000	3,457.0000	(10.254)	0	0	0
2011/08/02	R209 2012/08/02			Bond Future	9.0040	8.8910	(1.255)	0.0000	0.0000	0
2011/08/02	R209 2012/08/02	9.25	Call	Bond Future	5,370.0000	5,894.0000	9.758	0	0	0
2011/08/02	R209 2012/08/02	9.25	Put	Bond Future	3,535.0000	3,191.0000	(9.731)	0	0	0
2011/08/02	R209 2012/08/02	9.30	Call	Bond Future	5,589.0000	6,124.0000	9.572	0	0	0
2011/08/02	R209 2012/08/02	9.30	Put	Bond Future	3,390.0000	3,057.0000	(9.823)	0	0	0
2011/08/02	R209 2012/08/02	9.20	Call	Bond Future	5,158.0000	5,670.0000	9.926	0	0	0
2011/08/02	R209 2012/08/02	9.20	Put	Bond Future	3,690.0000	3,334.0000	(9.648)	0	0	0
2011/08/02	R210 2011/08/04			Bond Future	132.1670	132.1769	0.007	0.0000	0.0000	90
2011/08/02	R210 2011/08/04	106.00	Call	Bond Future	26,167.0000	26,177.0000	0.038	0	0	0
2011/08/02	R210 2011/08/04	106.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/02	R210 2011/08/04	106.05	Call	Bond Future	26,117.0000	26,127.0000	0.038	0	0	0
2011/08/02	R210 2011/08/04	106.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/02	R210 2011/08/04	105.95	Call	Bond Future	26,217.0000	26,227.0000	0.038	0	0	0
2011/08/02	R210 2011/08/04	105.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/02	R210 2011/11/03			Bond Future	132.4155	132.4255	0.008	0.0000	0.0000	685
2011/08/02	R210 2011/11/03	131.00	Call	Bond Future	1,415.0000	1,425.0000	0.707	0	0	0
2011/08/02	R210 2011/11/03	131.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/02	R210 2011/11/03	131.05	Call	Bond Future	1,365.0000	1,375.0000	0.733	0	0	0

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2011/08/02	R210 2011/11/03	131.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/02	R210 2011/11/03	130.95	Call	Bond Future	1,465.0000	1,475.0000	0.683	0	0	0
2011/08/02	R210 2011/11/03	130.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/02	R211 2011/08/04			Bond Future	108.6031	108.6649	0.057	0.0000	0.0000	0
2011/08/02	R211 2011/08/04	1.50	Call	Bond Future	107,103.0000	107,165.0000	0.058	0	0	0
2011/08/02	R211 2011/08/04	1.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/02	R211 2011/08/04	1.55	Call	Bond Future	107,053.0000	107,115.0000	0.058	0	0	0
2011/08/02	R211 2011/08/04	1.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/02	R211 2011/08/04	1.45	Call	Bond Future	107,153.0000	107,215.0000	0.058	0	0	0
2011/08/02	R211 2011/08/04	1.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/02	R211 2011/11/03			Bond Future	110.2054	110.2681	0.057	0.0000	0.0000	529
2011/08/02	R211 2011/11/03	1.25	Call	Bond Future	108,955.0000	109,018.0000	0.058	0	0	0
2011/08/02	R211 2011/11/03	1.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/02	R211 2011/11/03	1.30	Call	Bond Future	108,905.0000	108,968.0000	0.058	0	0	0
2011/08/02	R211 2011/11/03	1.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/02	R211 2011/11/03	1.20	Call	Bond Future	109,005.0000	109,068.0000	0.058	0	0	0
2011/08/02	R211 2011/11/03	1.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/02	R211 2012/02/02			Bond Future	110.5463	110.6098	0.057	0.0000	0.0000	0
2011/08/02	R211 2012/02/02	110.50	Call	Bond Future	46.0000	110.0000	139.130	0	0	0
2011/08/02	R211 2012/02/02	110.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/02	R211 2012/02/02	110.55	Call	Bond Future	0.0000	60.0000	100.000	0	0	0
2011/08/02	R211 2012/02/02	110.55	Put	Bond Future	4.0000	0.0000	(100.000)	0	0	0
2011/08/02	R211 2012/02/02	110.45	Call	Bond Future	96.0000	160.0000	66.667	0	0	0
2011/08/02	R211 2012/02/02	110.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/02	R212 2011/08/04			Bond Future	106.9614	107.0180	0.053	0.0000	0.0000	0
2011/08/02	R212 2011/08/04	2.50	Call	Bond Future	104,461.0000	104,518.0000	0.055	0	0	0
2011/08/02	R212 2011/08/04	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/02	R212 2011/08/04	2.55	Call	Bond Future	104,411.0000	104,468.0000	0.055	0	0	0
2011/08/02	R212 2011/08/04	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/02	R212 2011/08/04	2.45	Call	Bond Future	104,511.0000	104,568.0000	0.055	0	0	0
2011/08/02	R212 2011/08/04	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/02	R212 2011/11/03			Bond Future	108.5394	108.5968	0.053	0.0000	0.0000	3,073
2011/08/02	R212 2011/11/03	2.50	Call	Bond Future	106,039.0000	106,097.0000	0.055	0	0	0

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2011/08/02	R212 2011/11/03	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/02	R212 2011/11/03	2.55	Call	Bond Future	105,989.0000	106,047.0000	0.055	0	0	0
2011/08/02	R212 2011/11/03	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/02	R212 2011/11/03	2.45	Call	Bond Future	106,089.0000	106,147.0000	0.055	0	0	0
2011/08/02	R212 2011/11/03	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/02	R212 2012/02/02			Bond Future	108.7244	108.7825	0.053	0.0000	0.0000	0
2011/08/02	R212 2012/02/02	108.50	Call	Bond Future	224.0000	283.0000	26.339	0	0	0
2011/08/02	R212 2012/02/02	108.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/02	R212 2012/02/02	108.55	Call	Bond Future	174.0000	233.0000	33.908	0	0	0
2011/08/02	R212 2012/02/02	108.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/02	R212 2012/02/02	108.45	Call	Bond Future	274.0000	333.0000	21.533	0	0	0
2011/08/02	R212 2012/02/02	108.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/02	R213 2011/08/04			Bond Future	8.7350	8.6440	(1.042)	0.0000	0.0000	0
2011/08/02	R213 2011/08/04	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/02	R213 2011/08/04	8.00	Put	Bond Future	6,328.0000	5,581.0000	(11.805)	0	0	0
2011/08/02	R213 2011/08/04	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/02	R213 2011/08/04	8.05	Put	Bond Future	5,875.0000	5,128.0000	(12.715)	0	0	0
2011/08/02	R213 2011/08/04	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/02	R213 2011/08/04	7.95	Put	Bond Future	6,784.0000	6,037.0000	(11.011)	0	0	0
2011/08/02	R213 2011/11/03			Bond Future	8.8040	8.7100	(1.068)	0.0000	0.0000	0
2011/08/02	R213 2011/11/03	8.75	Call	Bond Future	0.0000	325.0000	100.000	0	0	0
2011/08/02	R213 2011/11/03	8.75	Put	Bond Future	436.0000	0.0000	(100.000)	0	0	0
2011/08/02	R213 2011/11/03	8.80	Call	Bond Future	0.0000	729.0000	100.000	0	0	0
2011/08/02	R213 2011/11/03	8.80	Put	Bond Future	32.0000	0.0000	(100.000)	0	0	0
2011/08/02	R213 2011/11/03	8.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/02	R213 2011/11/03	8.70	Put	Bond Future	843.0000	82.0000	(90.273)	0	0	0
2011/08/02	R213 2012/02/02			Bond Future	8.8750	8.7780	(1.093)	0.0000	0.0000	0
2011/08/02	R213 2012/02/02	9.00	Call	Bond Future	982.0000	1,756.0000	78.819	0	0	0
2011/08/02	R213 2012/02/02	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/02	R213 2012/02/02	9.05	Call	Bond Future	1,370.0000	2,144.0000	56.496	0	0	0
2011/08/02	R213 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/02	R213 2012/02/02	8.95	Call	Bond Future	591.0000	1,366.0000	131.134	0	0	0
2011/08/02	R213 2012/02/02	8.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/02	R213 2012/05/03			Bond Future	8.9460	8.8470	(1.107)	0.0000	0.0000	0

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2011/08/02	R213 2012/05/03	9.25	Call	Bond Future	2,326.0000	3,105.0000	33.491	0	0	0
2011/08/02	R213 2012/05/03	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/02	R213 2012/05/03	9.30	Call	Bond Future	2,699.0000	3,479.0000	28.900	0	0	0
2011/08/02	R213 2012/05/03	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/02	R213 2012/05/03	9.20	Call	Bond Future	1,950.0000	2,730.0000	40.000	0	0	0
2011/08/02	R213 2012/05/03	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/02	R213 2012/08/02			Bond Future	9.0210	8.9190	(1.131)	0.0000	0.0000	0
2011/08/02	R213 2012/08/02	9.25	Call	Bond Future	1,736.0000	2,528.0000	45.622	0	0	0
2011/08/02	R213 2012/08/02	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/02	R213 2012/08/02	9.30	Call	Bond Future	2,108.0000	2,900.0000	37.571	0	0	0
2011/08/02	R213 2012/08/02	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/02	R213 2012/08/02	9.20	Call	Bond Future	1,362.0000	2,153.0000	58.076	0	0	0
2011/08/02	R213 2012/08/02	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/02	RZ02 2011/08/04			Bond Future	0.0780	0.1030	32.051	0.0000	0.0000	0
2011/08/02	RZ02 2011/08/04	1.00	Call	Bond Future	24,940.0000	24,940.0000	0.000	0	0	0
2011/08/02	RZ02 2011/08/04	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/02	RZ02 2011/08/04	1.05	Call	Bond Future	26,199.0000	26,199.0000	0.000	0	0	0
2011/08/02	RZ02 2011/08/04	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/02	RZ02 2011/08/04	0.95	Call	Bond Future	23,667.0000	23,667.0000	0.000	0	0	0
2011/08/02	RZ02 2011/08/04	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/02	RZ02 2011/11/03			Bond Future	0.0050	0.0050	0.000	0.0000	0.0000	0
2011/08/02	RZ02 2011/11/03	1.00	Call	Bond Future	27,590.0000	27,590.0000	0.000	0	0	0
2011/08/02	RZ02 2011/11/03	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/02	RZ02 2011/11/03	1.05	Call	Bond Future	28,834.0000	28,834.0000	0.000	0	0	0
2011/08/02	RZ02 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/02	RZ02 2011/11/03	0.95	Call	Bond Future	26,333.0000	26,333.0000	0.000	0	0	0
2011/08/02	RZ02 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/02	RZ11 2011/11/03			Bond Future	0.7760	0.7700	(0.773)	0.0000	0.0000	0
2011/08/02	RZ11 2011/11/03	1.00	Call	Bond Future	1,226.0000	1,226.0000	0.000	0	0	0
2011/08/02	RZ11 2011/11/03	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/02	RZ11 2011/11/03	1.05	Call	Bond Future	1,491.0000	1,491.0000	0.000	0	0	0
2011/08/02	RZ11 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/02	RZ11 2011/11/03	0.95	Call	Bond Future	961.0000	961.0000	0.000	0	0	0

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2011/08/02	RZ11 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/02	RZ12 2011/08/04			Bond Future	2.0330	2.0290	(0.197)	0.0000	0.0000	0
2011/08/02	RZ12 2011/08/04	2.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/02	RZ12 2011/08/04	2.00	Put	Bond Future	283.0000	283.0000	0.000	0	0	0
2011/08/02	RZ12 2011/08/04	2.05	Call	Bond Future	204.0000	204.0000	0.000	0	0	0
2011/08/02	RZ12 2011/08/04	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/02	RZ12 2011/08/04	1.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/02	RZ12 2011/08/04	1.95	Put	Bond Future	773.0000	773.0000	0.000	0	0	0
2011/08/02	RZ12 2011/11/03			Bond Future	1.9230	1.9190	(0.208)	0.0000	0.0000	0
2011/08/02	RZ12 2011/11/03	2.00	Call	Bond Future	778.0000	778.0000	0.000	0	0	0
2011/08/02	RZ12 2011/11/03	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/02	RZ12 2011/11/03	2.05	Call	Bond Future	1,255.0000	1,255.0000	0.000	0	0	0
2011/08/02	RZ12 2011/11/03	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/02	RZ12 2011/11/03	1.95	Call	Bond Future	298.0000	298.0000	0.000	0	0	0
2011/08/02	RZ12 2011/11/03	1.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/02	TRT1 2011/08/04			Index Future	356.1790	357.4730	0.363	0.0000	0.0000	100
2011/08/02	TRT1 2011/11/03			Index Future	361.0050	362.3640	0.376	0.0000	0.0000	0
2011/08/02	TRT1 2012/02/02			Index Future	365.8850	367.2150	0.364	0.0000	0.0000	0

**Total**

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