



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 03/08/2011

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

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2011/08/03	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/03	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/03	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/03	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/03	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/03	AL7T 2011/08/04			Index Future	393.6780	395.6100	0.491	0.0000	0.0000	31
2011/08/03	AL7T 2011/11/03			Index Future	399.5500	401.5100	0.491	0.0000	0.0000	16
2011/08/03	AL7T 2012/02/02			Index Future	405.6360	407.6260	0.491	0.0000	0.0000	0
2011/08/03	ALBI 2011/08/04			Index Future	360.8290	362.5660	0.481	0.0000	0.0000	527
2011/08/03	ALBI 2011/11/03			Index Future	366.2110	367.9740	0.481	0.0000	0.0000	1,021
2011/08/03	ALBI 2012/02/02			Index Future	371.7890	373.5790	0.481	0.0000	0.0000	0
2011/08/03	C155 2011/08/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/03	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/03	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/03	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/03	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/03	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/03	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/03	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/03	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/03	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/03	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/08/03	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/03	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0
2011/08/03	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/03	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/03	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/03	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/03	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/03	CAAD 2011/09/19			Can-Do Future	0.0382	0.0360	(5.759)	0.0000	0.0000	22,388
2011/08/03	CAAE 2011/09/19			Can-Do Future	0.0921	0.0997	8.252	0.0000	0.0000	21,898
2011/08/03	CAAF 2011/08/03			Can-Do Future	6.7502	6.7511	0.013	6.7900	6.7900	0
2011/08/03	CAAF 2011/08/03	6.70	Call	Can-Do Future	55.0000	51.0000	(7.273)	0	0	0
2011/08/03	CAAF 2011/08/03	6.70	Put	Can-Do Future	5.0000	0.0000	(100.000)	0	0	0
2011/08/03	CAAF 2011/08/03	6.75	Call	Can-Do Future	23.0000	1.0000	(95.652)	0	0	0
2011/08/03	CAAF 2011/08/03	6.75	Put	Can-Do Future	23.0000	0.0000	(100.000)	0	0	0
2011/08/03	CAAF 2011/08/03	6.65	Call	Can-Do Future	101.0000	101.0000	0.000	0	0	0
2011/08/03	CAAF 2011/08/03	6.65	Put	Can-Do Future	1.0000	0.0000	(100.000)	0	0	0
2011/08/03	CAAF 2011/08/03	6.80	Put	Can-Do Future	57.0000	49.0000	(14.035)	0	0	0
2011/08/03	CAAF 2011/08/03	6.80	Call	Can-Do Future	7.0000	0.0000	(100.000)	0	0	0
2011/08/03	CAAG 2011/10/24			Can-Do Future	6.8219	6.8303	0.123	0.0000	0.0000	0
2011/08/03	CAAG 2011/10/24	6.70	Call	Can-Do Future	259.0000	267.0000	3.089	0	0	0
2011/08/03	CAAG 2011/10/24	6.70	Put	Can-Do Future	137.0000	137.0000	0.000	0	0	0
2011/08/03	CAAG 2011/10/24	6.75	Call	Can-Do Future	230.0000	237.0000	3.043	0	0	0
2011/08/03	CAAG 2011/10/24	6.75	Put	Can-Do Future	158.0000	157.0000	(0.633)	0	0	0
2011/08/03	CAAG 2011/10/24	6.65	Call	Can-Do Future	291.0000	298.0000	2.405	0	0	0
2011/08/03	CAAG 2011/10/24	6.65	Put	Can-Do Future	119.0000	118.0000	(0.840)	0	0	0
2011/08/03	CAAG 2011/10/24	7.00	Put	Can-Do Future	311.0000	309.0000	(0.643)	0	0	0

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2011/08/03	CAAG 2011/10/24	7.00	Call	Can-Do Future	133.0000	139.0000	4.511	0	0	14,286
2011/08/03	CAAG 2011/10/24	7.40	Put	Can-Do Future	637.0000	632.0000	(0.785)	0	0	0
2011/08/03	CAAG 2011/10/24	7.40	Call	Can-Do Future	59.0000	62.0000	5.085	0	0	6,757
2011/08/03	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/03	CRD1 2011/08/04			Index Future	162.8570	163.3480	0.301	0.0000	0.0000	2
2011/08/03	CRD1 2011/11/03			Index Future	165.0850	165.5830	0.302	0.0000	0.0000	0
2011/08/03	CRD1 2012/02/02			Index Future	167.2950	167.8020	0.303	0.0000	0.0000	0
2011/08/03	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/03	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/03	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/03	GOVI 2011/08/04			GOVI	361.5830	363.2360	0.457	0.0000	0.0000	68
2011/08/03	GOVI 2011/08/04	348.00	Call	GOVI	135,830.0000	152,360.0000	12.170	0	0	0
2011/08/03	GOVI 2011/08/04	348.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/08/03	GOVI 2011/08/04	348.01	Call	GOVI	135,730.0000	152,260.0000	12.179	0	0	0
2011/08/03	GOVI 2011/08/04	348.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/08/03	GOVI 2011/08/04	347.99	Call	GOVI	135,930.0000	152,460.0000	12.161	0	0	0
2011/08/03	GOVI 2011/08/04	347.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/08/03	GOVI 2011/11/03			GOVI	366.9760	368.6540	0.457	0.0000	0.0000	114
2011/08/03	GOVI 2011/11/03	357.00	Call	GOVI	99,760.0000	116,540.0000	16.820	0	0	0
2011/08/03	GOVI 2011/11/03	357.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/08/03	GOVI 2011/11/03	357.01	Call	GOVI	99,660.0000	116,440.0000	16.837	0	0	0
2011/08/03	GOVI 2011/11/03	357.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/08/03	GOVI 2011/11/03	356.99	Call	GOVI	99,860.0000	116,640.0000	16.804	0	0	0
2011/08/03	GOVI 2011/11/03	356.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/08/03	GOVI 2012/02/02			GOVI	372.5660	374.2690	0.457	0.0000	0.0000	0
2011/08/03	GOVI 2012/02/02	369.00	Call	GOVI	35,660.0000	52,690.0000	47.757	0	0	0
2011/08/03	GOVI 2012/02/02	369.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/08/03	GOVI 2012/02/02	369.01	Call	GOVI	35,560.0000	52,590.0000	47.891	0	0	0
2011/08/03	GOVI 2012/02/02	369.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/08/03	GOVI 2012/02/02	368.99	Call	GOVI	35,760.0000	52,790.0000	47.623	0	0	0

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2011/08/03	GOVI 2012/02/02	368.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/08/03	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/08/03	IGOV 2011/08/04			Index Future	156.8030	156.8710	0.043	0.0000	0.0000	83
2011/08/03	IGOV 2011/11/03			Index Future	159.1420	159.2110	0.043	0.0000	0.0000	0
2011/08/03	IGOV 2012/02/02			Index Future	161.5660	161.6360	0.043	0.0000	0.0000	0
2011/08/03	ILBI 2011/08/04			Index Future	424.2560	424.2560	0.000	0.0000	0.0000	0
2011/08/03	ILBI 2012/02/02			Index Future	437.2070	437.2070	0.000	0.0000	0.0000	29
2011/08/03	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/08/03	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/08/03	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/08/03	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/08/03	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/08/03	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/08/03	JBAF 2011/08/17			Jibar Tradeable Future	5.5900	5.5900	0.000	0.0000	0.0000	0
2011/08/03	JBAF 2011/09/21			Jibar Tradeable Future	5.6100	5.6100	0.000	0.0000	0.0000	17,600
2011/08/03	JBAF 2011/10/19			Jibar Tradeable Future	5.6300	5.6300	0.000	0.0000	0.0000	400
2011/08/03	JBAF 2011/11/16			Jibar Tradeable Future	5.6700	5.6600	(0.176)	0.0000	0.0000	1,000
2011/08/03	JBAF 2011/12/21			Jibar Tradeable Future	5.7200	5.7100	(0.175)	0.0000	0.0000	5,541
2011/08/03	JBAF 2012/01/18			Jibar Tradeable Future	5.7700	5.7500	(0.347)	0.0000	0.0000	0
2011/08/03	JBAF 2012/03/20			Jibar Tradeable Future	5.9300	5.9000	(0.506)	0.0000	0.0000	1,090
2011/08/03	JBAF 2012/06/20			Jibar Tradeable Future	6.1500	6.1400	(0.163)	0.0000	0.0000	2,890
2011/08/03	JBAF 2012/09/19			Jibar Tradeable Future	6.3900	6.3800	(0.156)	0.0000	0.0000	44,710
2011/08/03	JBAF 2012/12/19			Jibar Tradeable Future	6.6300	6.6200	(0.151)	0.0000	0.0000	490
2011/08/03	JBAF 2013/03/20			Jibar Tradeable Future	6.8800	6.8500	(0.436)	0.0000	0.0000	290
2011/08/03	JBAF 2013/06/19			Jibar Tradeable Future	7.1400	7.1100	(0.420)	0.0000	0.0000	250
2011/08/03	JN02 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0

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2011/08/03	JN02 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/03	JN02 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/03	JN02 2011/08/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/03	JN02 2011/08/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/08/03	JN02 2011/08/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/08/03	JN02 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/03	JN05 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/08/03	JN05 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/03	JN05 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/03	JN05 2011/08/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/03	JN05 2011/08/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/08/03	JN05 2011/08/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/08/03	JN05 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/03	JN10 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/08/03	JN10 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/03	JN10 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/03	JN10 2011/08/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/03	JN10 2011/08/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/08/03	JN10 2011/08/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/08/03	JN10 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/03	OTH1 2011/08/04			Index Future	356.3650	358.5480	0.613	0.0000	0.0000	3
2011/08/03	OTH1 2011/11/03			Index Future	361.6810	363.8960	0.612	0.0000	0.0000	0
2011/08/03	OTH1 2012/02/02			Index Future	367.1900	369.4380	0.612	0.0000	0.0000	0
2011/08/03	R157 2011/08/04			Bond Future	7.2050	7.1170	(1.221)	0.0000	0.0000	3,715
2011/08/03	R157 2011/08/04	7.50	Call	Bond Future	1,162.0000	1,512.0000	30.120	0	0	1,000
2011/08/03	R157 2011/08/04	7.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/03	R157 2011/08/04	7.55	Call	Bond Future	1,358.0000	1,708.0000	25.773	0	0	0
2011/08/03	R157 2011/08/04	7.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/03	R157 2011/08/04	7.45	Call	Bond Future	966.0000	1,316.0000	36.232	0	0	0
2011/08/03	R157 2011/08/04	7.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/03	R157 2011/08/04	7.20	Put	Bond Future	121.0000	3.0000	(97.521)	0	0	0
2011/08/03	R157 2011/08/04	7.20	Call	Bond Future	101.0000	333.0000	229.703	0	0	1,320

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2011/08/03	R157 2011/08/04	7.60	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/03	R157 2011/08/04	7.60	Call	Bond Future	1,553.0000	1,903.0000	22.537	0	0	440
2011/08/03	R157 2011/08/04	7.80	Call	Bond Future	2,330.0000	2,680.0000	15.021	0	0	0
2011/08/03	R157 2011/08/04	7.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	440
2011/08/03	R157 2011/08/04	8.20	Call	Bond Future	3,865.0000	4,214.0000	9.030	0	0	0
2011/08/03	R157 2011/08/04	8.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	1,320
2011/08/03	R157 2011/11/03			Bond Future	7.2980	7.2030	(1.302)	0.0000	0.0000	9,796
2011/08/03	R157 2011/11/03	8.25	Call	Bond Future	3,523.0000	3,861.0000	9.594	0	0	0
2011/08/03	R157 2011/11/03	8.25	Put	Bond Future	45.0000	28.0000	(37.778)	0	0	0
2011/08/03	R157 2011/11/03	8.30	Call	Bond Future	3,694.0000	4,035.0000	9.231	0	0	0
2011/08/03	R157 2011/11/03	8.30	Put	Bond Future	36.0000	23.0000	(36.111)	0	0	0
2011/08/03	R157 2011/11/03	8.20	Call	Bond Future	3,352.0000	3,688.0000	10.024	0	0	0
2011/08/03	R157 2011/11/03	8.20	Put	Bond Future	53.0000	35.0000	(33.962)	0	0	0
2011/08/03	R157 2012/02/02			Bond Future	7.3990	7.2950	(1.406)	0.0000	0.0000	0
2011/08/03	R157 2012/02/02	8.50	Call	Bond Future	3,961.0000	4,280.0000	8.054	0	0	0
2011/08/03	R157 2012/02/02	8.50	Put	Bond Future	211.0000	168.0000	(20.379)	0	0	0
2011/08/03	R157 2012/02/02	8.55	Call	Bond Future	4,110.0000	4,432.0000	7.835	0	0	0
2011/08/03	R157 2012/02/02	8.55	Put	Bond Future	193.0000	153.0000	(20.725)	0	0	0
2011/08/03	R157 2012/02/02	8.45	Call	Bond Future	3,814.0000	4,130.0000	8.285	0	0	0
2011/08/03	R157 2012/02/02	8.45	Put	Bond Future	231.0000	185.0000	(19.913)	0	0	0
2011/08/03	R157 2012/05/03			Bond Future	7.5180	7.4050	(1.503)	0.0000	0.0000	0
2011/08/03	R157 2012/05/03	8.25	Call	Bond Future	2,944.0000	3,218.0000	9.307	0	0	0
2011/08/03	R157 2012/05/03	8.25	Put	Bond Future	608.0000	516.0000	(15.132)	0	0	0
2011/08/03	R157 2012/05/03	8.30	Call	Bond Future	3,065.0000	3,343.0000	9.070	0	0	0
2011/08/03	R157 2012/05/03	8.30	Put	Bond Future	572.0000	484.0000	(15.385)	0	0	0
2011/08/03	R157 2012/05/03	8.20	Call	Bond Future	2,825.0000	3,094.0000	9.522	0	0	0
2011/08/03	R157 2012/05/03	8.20	Put	Bond Future	647.0000	550.0000	(14.992)	0	0	0
2011/08/03	R157 2012/08/02			Bond Future	7.6630	7.5390	(1.618)	0.0000	0.0000	0
2011/08/03	R157 2012/08/02	8.00	Call	Bond Future	2,270.0000	2,496.0000	9.956	0	0	0
2011/08/03	R157 2012/08/02	8.00	Put	Bond Future	1,269.0000	1,124.0000	(11.426)	0	0	0
2011/08/03	R157 2012/08/02	8.05	Call	Bond Future	2,364.0000	2,595.0000	9.772	0	0	0
2011/08/03	R157 2012/08/02	8.05	Put	Bond Future	1,215.0000	1,075.0000	(11.523)	0	0	0
2011/08/03	R157 2012/08/02	7.95	Call	Bond Future	2,177.0000	2,399.0000	10.198	0	0	0
2011/08/03	R157 2012/08/02	7.95	Put	Bond Future	1,324.0000	1,174.0000	(11.329)	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
2011/08/03	R186 2011/08/04			Bond Future	8.3040	8.2120	(1.108)	0.0000	0.0000	4,041
2011/08/03	R186 2011/08/04	8.25	Call	Bond Future	141.0000	474.0000	236.170	0	0	0
2011/08/03	R186 2011/08/04	8.25	Put	Bond Future	669.0000	100.0000	(85.052)	0	0	0
2011/08/03	R186 2011/08/04	8.30	Call	Bond Future	324.0000	884.0000	172.840	0	0	0
2011/08/03	R186 2011/08/04	8.30	Put	Bond Future	363.0000	21.0000	(94.215)	0	0	0
2011/08/03	R186 2011/08/04	8.20	Call	Bond Future	49.0000	188.0000	283.673	0	0	0
2011/08/03	R186 2011/08/04	8.20	Put	Bond Future	1,069.0000	306.0000	(71.375)	0	0	0
2011/08/03	R186 2011/08/04	8.35	Put	Bond Future	165.0000	3.0000	(98.182)	0	0	0
2011/08/03	R186 2011/08/04	8.35	Call	Bond Future	612.0000	1,352.0000	120.915	0	0	600
2011/08/03	R186 2011/08/04	8.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/03	R186 2011/08/04	8.70	Call	Bond Future	3,771.0000	4,673.0000	23.919	0	0	200
2011/08/03	R186 2011/08/04	8.95	Call	Bond Future	6,063.0000	6,965.0000	14.877	0	0	0
2011/08/03	R186 2011/08/04	8.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	200
2011/08/03	R186 2011/08/04	9.70	Call	Bond Future	12,549.0000	13,451.0000	7.188	0	0	0
2011/08/03	R186 2011/08/04	9.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	600
2011/08/03	R186 2011/11/03			Bond Future	8.3720	8.2770	(1.135)	0.0000	0.0000	25,494
2011/08/03	R186 2011/11/03	9.00	Call	Bond Future	6,429.0000	7,192.0000	11.868	0	0	0
2011/08/03	R186 2011/11/03	9.00	Put	Bond Future	629.0000	476.0000	(24.324)	0	0	0
2011/08/03	R186 2011/11/03	9.05	Call	Bond Future	6,799.0000	7,577.0000	11.443	0	0	0
2011/08/03	R186 2011/11/03	9.05	Put	Bond Future	555.0000	418.0000	(24.685)	0	0	0
2011/08/03	R186 2011/11/03	8.95	Call	Bond Future	6,065.0000	6,812.0000	12.317	0	0	0
2011/08/03	R186 2011/11/03	8.95	Put	Bond Future	711.0000	543.0000	(23.629)	0	0	0
2011/08/03	R186 2011/11/03	8.75	Put	Bond Future	1,139.0000	895.0000	(21.422)	0	0	0
2011/08/03	R186 2011/11/03	8.75	Call	Bond Future	4,681.0000	5,352.0000	14.335	0	0	5,600
2011/08/03	R186 2011/11/03	8.10	Put	Bond Future	4,032.0000	3,445.0000	(14.559)	0	0	0
2011/08/03	R186 2011/11/03	8.10	Call	Bond Future	1,384.0000	1,712.0000	23.699	0	0	1,275
2011/08/03	R186 2011/11/03	8.35	Put	Bond Future	2,606.0000	2,159.0000	(17.153)	0	0	0
2011/08/03	R186 2011/11/03	8.35	Call	Bond Future	2,395.0000	2,863.0000	19.541	0	0	425
2011/08/03	R186 2011/11/03	8.55	Call	Bond Future	3,444.0000	4,019.0000	16.696	0	0	0
2011/08/03	R186 2011/11/03	8.55	Put	Bond Future	1,756.0000	1,416.0000	(19.362)	0	0	425
2011/08/03	R186 2011/11/03	9.10	Call	Bond Future	7,174.0000	7,966.0000	11.040	0	0	0
2011/08/03	R186 2011/11/03	9.10	Put	Bond Future	488.0000	365.0000	(25.205)	0	0	1,275
2011/08/03	R186 2012/02/02			Bond Future	8.4400	8.3410	(1.173)	0.0000	0.0000	2,500
2011/08/03	R186 2012/02/02	9.00	Call	Bond Future	6,921.0000	7,598.0000	9.782	0	0	0
2011/08/03	R186 2012/02/02	9.00	Put	Bond Future	1,817.0000	1,557.0000	(14.309)	0	0	0

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2011/08/03	R186 2012/02/02	9.05	Call	Bond Future	7,237.0000	7,929.0000	9.562	0	0	0
2011/08/03	R186 2012/02/02	9.05	Put	Bond Future	1,693.0000	1,448.0000	(14.471)	0	0	0
2011/08/03	R186 2012/02/02	8.95	Call	Bond Future	6,609.0000	7,272.0000	10.032	0	0	0
2011/08/03	R186 2012/02/02	8.95	Put	Bond Future	1,948.0000	1,673.0000	(14.117)	0	0	0
2011/08/03	R186 2012/05/03			Bond Future	8.5130	8.4120	(1.186)	0.0000	0.0000	0
2011/08/03	R186 2012/05/03	9.00	Call	Bond Future	7,289.0000	7,915.0000	8.588	0	0	0
2011/08/03	R186 2012/05/03	9.00	Put	Bond Future	2,911.0000	2,598.0000	(10.752)	0	0	0
2011/08/03	R186 2012/05/03	9.05	Call	Bond Future	7,579.0000	8,216.0000	8.405	0	0	0
2011/08/03	R186 2012/05/03	9.05	Put	Bond Future	2,765.0000	2,464.0000	(10.886)	0	0	0
2011/08/03	R186 2012/05/03	8.95	Call	Bond Future	7,004.0000	7,617.0000	8.752	0	0	0
2011/08/03	R186 2012/05/03	8.95	Put	Bond Future	3,065.0000	2,739.0000	(10.636)	0	0	0
2011/08/03	R186 2012/08/02			Bond Future	8.5930	8.4880	(1.222)	0.0000	0.0000	0
2011/08/03	R186 2012/08/02	8.75	Call	Bond Future	5,955.0000	6,503.0000	9.202	0	0	0
2011/08/03	R186 2012/08/02	8.75	Put	Bond Future	4,544.0000	4,135.0000	(9.001)	0	0	0
2011/08/03	R186 2012/08/02	8.80	Call	Bond Future	6,214.0000	6,774.0000	9.012	0	0	0
2011/08/03	R186 2012/08/02	8.80	Put	Bond Future	4,359.0000	3,962.0000	(9.108)	0	0	0
2011/08/03	R186 2012/08/02	8.70	Call	Bond Future	5,705.0000	6,240.0000	9.378	0	0	0
2011/08/03	R186 2012/08/02	8.70	Put	Bond Future	4,741.0000	4,318.0000	(8.922)	0	0	0
2011/08/03	R189 2011/08/04			Bond Future	215.2801	215.3008	0.010	0.0000	0.0000	0
2011/08/03	R189 2011/08/04	212.00	Call	Bond Future	3,280.0000	3,301.0000	0.640	0	0	0
2011/08/03	R189 2011/08/04	212.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/03	R189 2011/08/04	212.05	Call	Bond Future	3,230.0000	3,251.0000	0.650	0	0	0
2011/08/03	R189 2011/08/04	212.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/03	R189 2011/08/04	211.95	Call	Bond Future	3,330.0000	3,351.0000	0.631	0	0	0
2011/08/03	R189 2011/08/04	211.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/03	R189 2011/11/03			Bond Future	212.3505	212.3713	0.010	0.0000	0.0000	0
2011/08/03	R189 2011/11/03	212.00	Call	Bond Future	350.0000	371.0000	6.000	0	0	0
2011/08/03	R189 2011/11/03	212.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/03	R189 2011/11/03	212.05	Call	Bond Future	300.0000	321.0000	7.000	0	0	0
2011/08/03	R189 2011/11/03	212.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/03	R189 2011/11/03	211.95	Call	Bond Future	400.0000	421.0000	5.250	0	0	0
2011/08/03	R189 2011/11/03	211.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/03	R197 2011/08/04			Bond Future	236.0766	236.1293	0.022	0.0000	0.0000	0

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2011/08/03	R197 2011/08/04	231.50	Call	Bond Future	4,577.0000	4,629.0000	1.136	0	0	0
2011/08/03	R197 2011/08/04	231.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/03	R197 2011/08/04	231.55	Call	Bond Future	4,527.0000	4,579.0000	1.149	0	0	0
2011/08/03	R197 2011/08/04	231.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/03	R197 2011/08/04	231.45	Call	Bond Future	4,627.0000	4,679.0000	1.124	0	0	0
2011/08/03	R197 2011/08/04	231.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/03	R197 2011/11/03			Bond Future	239.5595	239.6129	0.022	0.0000	0.0000	205
2011/08/03	R197 2011/11/03	238.50	Call	Bond Future	1,059.0000	1,113.0000	5.099	0	0	0
2011/08/03	R197 2011/11/03	238.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/03	R197 2011/11/03	238.55	Call	Bond Future	1,009.0000	1,063.0000	5.352	0	0	0
2011/08/03	R197 2011/11/03	238.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/03	R197 2011/11/03	238.45	Call	Bond Future	1,109.0000	1,163.0000	4.869	0	0	0
2011/08/03	R197 2011/11/03	238.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/03	R201 2011/08/04			Bond Future	6.8490	6.7710	(1.139)	0.0000	0.0000	395
2011/08/03	R201 2011/08/04	7.25	Call	Bond Future	1,220.0000	1,459.0000	19.590	0	0	0
2011/08/03	R201 2011/08/04	7.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/03	R201 2011/08/04	7.30	Call	Bond Future	1,370.0000	1,610.0000	17.518	0	0	0
2011/08/03	R201 2011/08/04	7.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/03	R201 2011/08/04	7.20	Call	Bond Future	1,068.0000	1,308.0000	22.472	0	0	0
2011/08/03	R201 2011/08/04	7.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/03	R201 2011/11/03			Bond Future	6.9220	6.8370	(1.228)	0.0000	0.0000	953
2011/08/03	R201 2011/11/03	8.00	Call	Bond Future	3,036.0000	3,272.0000	7.773	0	0	0
2011/08/03	R201 2011/11/03	8.00	Put	Bond Future	20.0000	13.0000	(35.000)	0	0	0
2011/08/03	R201 2011/11/03	8.05	Call	Bond Future	3,170.0000	3,407.0000	7.476	0	0	0
2011/08/03	R201 2011/11/03	8.05	Put	Bond Future	16.0000	11.0000	(31.250)	0	0	0
2011/08/03	R201 2011/11/03	7.95	Call	Bond Future	2,903.0000	3,137.0000	8.061	0	0	0
2011/08/03	R201 2011/11/03	7.95	Put	Bond Future	24.0000	16.0000	(33.333)	0	0	0
2011/08/03	R201 2012/02/02			Bond Future	6.9960	6.9030	(1.329)	0.0000	0.0000	0
2011/08/03	R201 2012/02/02	8.25	Call	Bond Future	3,315.0000	3,543.0000	6.878	0	0	0
2011/08/03	R201 2012/02/02	8.25	Put	Bond Future	78.0000	61.0000	(21.795)	0	0	0
2011/08/03	R201 2012/02/02	8.30	Call	Bond Future	3,434.0000	3,663.0000	6.669	0	0	0
2011/08/03	R201 2012/02/02	8.30	Put	Bond Future	71.0000	55.0000	(22.535)	0	0	0
2011/08/03	R201 2012/02/02	8.20	Call	Bond Future	3,198.0000	3,424.0000	7.067	0	0	0
2011/08/03	R201 2012/02/02	8.20	Put	Bond Future	88.0000	69.0000	(21.591)	0	0	0

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2011/08/03	R201 2012/05/03			Bond Future	7.0930	6.9900	(1.452)	0.0000	0.0000	0
2011/08/03	R201 2012/05/03	7.75	Call	Bond Future	2,026.0000	2,209.0000	9.033	0	0	0
2011/08/03	R201 2012/05/03	7.75	Put	Bond Future	456.0000	390.0000	(14.474)	0	0	0
2011/08/03	R201 2012/05/03	7.80	Call	Bond Future	2,116.0000	2,302.0000	8.790	0	0	0
2011/08/03	R201 2012/05/03	7.80	Put	Bond Future	428.0000	365.0000	(14.720)	0	0	0
2011/08/03	R201 2012/05/03	7.70	Call	Bond Future	1,938.0000	2,117.0000	9.236	0	0	0
2011/08/03	R201 2012/05/03	7.70	Put	Bond Future	486.0000	417.0000	(14.198)	0	0	0
2011/08/03	R201 2012/08/02			Bond Future	7.2230	7.1070	(1.606)	0.0000	0.0000	0
2011/08/03	R201 2012/08/02	7.50	Call	Bond Future	1,471.0000	1,624.0000	10.401	0	0	0
2011/08/03	R201 2012/08/02	7.50	Put	Bond Future	866.0000	765.0000	(11.663)	0	0	0
2011/08/03	R201 2012/08/02	7.55	Call	Bond Future	1,543.0000	1,699.0000	10.110	0	0	0
2011/08/03	R201 2012/08/02	7.55	Put	Bond Future	830.0000	731.0000	(11.928)	0	0	0
2011/08/03	R201 2012/08/02	7.45	Call	Bond Future	1,401.0000	1,550.0000	10.635	0	0	0
2011/08/03	R201 2012/08/02	7.45	Put	Bond Future	905.0000	800.0000	(11.602)	0	0	0
2011/08/03	R202 2011/08/04			Bond Future	176.2502	176.2894	0.022	0.0000	0.0000	90
2011/08/03	R202 2011/08/04	1.00	Call	Bond Future	175,250.0000	175,289.0000	0.022	0	0	0
2011/08/03	R202 2011/08/04	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/03	R202 2011/08/04	1.05	Call	Bond Future	175,200.0000	175,239.0000	0.022	0	0	0
2011/08/03	R202 2011/08/04	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/03	R202 2011/08/04	0.95	Call	Bond Future	175,300.0000	175,339.0000	0.022	0	0	0
2011/08/03	R202 2011/08/04	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/03	R202 2011/11/03			Bond Future	178.8504	178.8899	0.022	0.0000	0.0000	22,733
2011/08/03	R202 2011/11/03	0.50	Call	Bond Future	178,350.0000	178,390.0000	0.022	0	0	0
2011/08/03	R202 2011/11/03	0.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/03	R202 2011/11/03	0.55	Call	Bond Future	178,300.0000	178,340.0000	0.022	0	0	0
2011/08/03	R202 2011/11/03	0.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/03	R202 2011/11/03	0.45	Call	Bond Future	178,400.0000	178,440.0000	0.022	0	0	0
2011/08/03	R202 2011/11/03	0.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/03	R202 2012/02/02			Bond Future	178.9098	178.9501	0.023	0.0000	0.0000	0
2011/08/03	R202 2012/02/02	177.00	Call	Bond Future	1,910.0000	1,950.0000	2.094	0	0	0
2011/08/03	R202 2012/02/02	177.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/03	R202 2012/02/02	177.05	Call	Bond Future	1,860.0000	1,900.0000	2.151	0	0	0
2011/08/03	R202 2012/02/02	177.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/03	R202 2012/02/02	176.95	Call	Bond Future	1,960.0000	2,000.0000	2.041	0	0	0

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2011/08/03	R202 2012/02/02	176.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/03	R203 2011/08/04			Bond Future	7.7600	7.6720	(1.134)	0.0000	0.0000	333
2011/08/03	R203 2011/08/04	8.00	Call	Bond Future	1,158.0000	1,586.0000	36.960	0	0	0
2011/08/03	R203 2011/08/04	8.00	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2011/08/03	R203 2011/08/04	8.05	Call	Bond Future	1,397.0000	1,825.0000	30.637	0	0	0
2011/08/03	R203 2011/08/04	8.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/03	R203 2011/08/04	7.95	Call	Bond Future	919.0000	1,346.0000	46.464	0	0	0
2011/08/03	R203 2011/08/04	7.95	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2011/08/03	R203 2011/11/03			Bond Future	7.8520	7.7590	(1.184)	0.0000	0.0000	2,095
2011/08/03	R203 2011/11/03	8.50	Call	Bond Future	3,182.0000	3,561.0000	11.911	0	0	0
2011/08/03	R203 2011/11/03	8.50	Put	Bond Future	208.0000	151.0000	(27.404)	0	0	0
2011/08/03	R203 2011/11/03	8.55	Call	Bond Future	3,379.0000	3,764.0000	11.394	0	0	0
2011/08/03	R203 2011/11/03	8.55	Put	Bond Future	180.0000	129.0000	(28.333)	0	0	0
2011/08/03	R203 2011/11/03	8.45	Call	Bond Future	2,989.0000	3,360.0000	12.412	0	0	0
2011/08/03	R203 2011/11/03	8.45	Put	Bond Future	240.0000	175.0000	(27.083)	0	0	0
2011/08/03	R203 2012/02/02			Bond Future	7.9480	7.8500	(1.233)	0.0000	0.0000	0
2011/08/03	R203 2012/02/02	8.75	Call	Bond Future	4,042.0000	4,396.0000	8.758	0	0	0
2011/08/03	R203 2012/02/02	8.75	Put	Bond Future	519.0000	432.0000	(16.763)	0	0	0
2011/08/03	R203 2012/02/02	8.80	Call	Bond Future	4,221.0000	4,580.0000	8.505	0	0	0
2011/08/03	R203 2012/02/02	8.80	Put	Bond Future	483.0000	401.0000	(16.977)	0	0	0
2011/08/03	R203 2012/02/02	8.70	Call	Bond Future	3,869.0000	4,218.0000	9.020	0	0	0
2011/08/03	R203 2012/02/02	8.70	Put	Bond Future	561.0000	469.0000	(16.399)	0	0	0
2011/08/03	R203 2012/05/03			Bond Future	8.0550	7.9520	(1.279)	0.0000	0.0000	0
2011/08/03	R203 2012/05/03	8.75	Call	Bond Future	3,875.0000	4,199.0000	8.361	0	0	0
2011/08/03	R203 2012/05/03	8.75	Put	Bond Future	938.0000	817.0000	(12.900)	0	0	0
2011/08/03	R203 2012/05/03	8.80	Call	Bond Future	4,030.0000	4,359.0000	8.164	0	0	0
2011/08/03	R203 2012/05/03	8.80	Put	Bond Future	885.0000	770.0000	(12.994)	0	0	0
2011/08/03	R203 2012/05/03	8.70	Call	Bond Future	3,723.0000	4,041.0000	8.541	0	0	0
2011/08/03	R203 2012/05/03	8.70	Put	Bond Future	993.0000	867.0000	(12.689)	0	0	0
2011/08/03	R203 2012/08/02			Bond Future	8.1780	8.0670	(1.357)	0.0000	0.0000	0
2011/08/03	R203 2012/08/02	8.50	Call	Bond Future	2,878.0000	3,160.0000	9.798	0	0	0
2011/08/03	R203 2012/08/02	8.50	Put	Bond Future	1,563.0000	1,387.0000	(11.260)	0	0	0
2011/08/03	R203 2012/08/02	8.55	Call	Bond Future	3,012.0000	3,301.0000	9.595	0	0	0
2011/08/03	R203 2012/08/02	8.55	Put	Bond Future	1,495.0000	1,326.0000	(11.304)	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
2011/08/03	R203 2012/08/02	8.45	Call	Bond Future	2,748.0000	3,023.0000	10.007	0	0	0
2011/08/03	R203 2012/08/02	8.45	Put	Bond Future	1,636.0000	1,453.0000	(11.186)	0	0	0
2011/08/03	R204 2011/08/04			Bond Future	7.9550	7.8620	(1.169)	0.0000	0.0000	150
2011/08/03	R204 2011/08/04	8.00	Call	Bond Future	327.0000	762.0000	133.028	0	0	0
2011/08/03	R204 2011/08/04	8.00	Put	Bond Future	80.0000	1.0000	(98.750)	0	0	0
2011/08/03	R204 2011/08/04	8.05	Call	Bond Future	547.0000	1,035.0000	89.214	0	0	0
2011/08/03	R204 2011/08/04	8.05	Put	Bond Future	26.0000	0.0000	(100.000)	0	0	0
2011/08/03	R204 2011/08/04	7.95	Call	Bond Future	163.0000	494.0000	203.067	0	0	0
2011/08/03	R204 2011/08/04	7.95	Put	Bond Future	191.0000	8.0000	(95.812)	0	0	0
2011/08/03	R204 2011/11/03			Bond Future	8.0420	7.9450	(1.206)	0.0000	0.0000	2,191
2011/08/03	R204 2011/11/03	8.75	Call	Bond Future	3,910.0000	4,367.0000	11.688	0	0	0
2011/08/03	R204 2011/11/03	8.75	Put	Bond Future	221.0000	159.0000	(28.054)	0	0	0
2011/08/03	R204 2011/11/03	8.80	Call	Bond Future	4,134.0000	4,598.0000	11.224	0	0	0
2011/08/03	R204 2011/11/03	8.80	Put	Bond Future	191.0000	136.0000	(28.796)	0	0	0
2011/08/03	R204 2011/11/03	8.70	Call	Bond Future	3,689.0000	4,138.0000	12.171	0	0	0
2011/08/03	R204 2011/11/03	8.70	Put	Bond Future	255.0000	185.0000	(27.451)	0	0	0
2011/08/03	R204 2012/02/02			Bond Future	8.1310	8.0290	(1.254)	0.0000	0.0000	0
2011/08/03	R204 2012/02/02	9.00	Call	Bond Future	4,887.0000	5,322.0000	8.901	0	0	0
2011/08/03	R204 2012/02/02	9.00	Put	Bond Future	523.0000	429.0000	(17.973)	0	0	0
2011/08/03	R204 2012/02/02	9.05	Call	Bond Future	5,089.0000	5,531.0000	8.685	0	0	0
2011/08/03	R204 2012/02/02	9.05	Put	Bond Future	481.0000	395.0000	(17.879)	0	0	0
2011/08/03	R204 2012/02/02	8.95	Call	Bond Future	4,687.0000	5,116.0000	9.153	0	0	0
2011/08/03	R204 2012/02/02	8.95	Put	Bond Future	567.0000	468.0000	(17.460)	0	0	0
2011/08/03	R204 2012/05/03			Bond Future	8.2310	8.1240	(1.300)	0.0000	0.0000	0
2011/08/03	R204 2012/05/03	8.75	Call	Bond Future	3,964.0000	4,328.0000	9.183	0	0	0
2011/08/03	R204 2012/05/03	8.75	Put	Bond Future	1,415.0000	1,243.0000	(12.155)	0	0	0
2011/08/03	R204 2012/05/03	8.80	Call	Bond Future	4,131.0000	4,501.0000	8.957	0	0	0
2011/08/03	R204 2012/05/03	8.80	Put	Bond Future	1,341.0000	1,175.0000	(12.379)	0	0	0
2011/08/03	R204 2012/05/03	8.70	Call	Bond Future	3,801.0000	4,157.0000	9.366	0	0	0
2011/08/03	R204 2012/05/03	8.70	Put	Bond Future	1,494.0000	1,314.0000	(12.048)	0	0	0
2011/08/03	R204 2012/08/02			Bond Future	8.3440	8.2320	(1.342)	0.0000	0.0000	0
2011/08/03	R204 2012/08/02	8.50	Call	Bond Future	2,961.0000	3,269.0000	10.402	0	0	0
2011/08/03	R204 2012/08/02	8.50	Put	Bond Future	2,213.0000	1,980.0000	(10.529)	0	0	0
2011/08/03	R204 2012/08/02	8.55	Call	Bond Future	3,105.0000	3,421.0000	10.177	0	0	0

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2011/08/03	R204 2012/08/02	8.55	Put	Bond Future	2,119.0000	1,894.0000	(10.618)	0	0	0
2011/08/03	R204 2012/08/02	8.45	Call	Bond Future	2,821.0000	3,121.0000	10.635	0	0	0
2011/08/03	R204 2012/08/02	8.45	Put	Bond Future	2,312.0000	2,071.0000	(10.424)	0	0	0
2011/08/03	R206 2011/08/04			Bond Future	6.5780	6.5210	(0.867)	0.0000	0.0000	9,866
2011/08/03	R206 2011/08/04	7.00	Call	Bond Future	940.0000	1,068.0000	13.617	0	0	0
2011/08/03	R206 2011/08/04	7.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/03	R206 2011/08/04	7.05	Call	Bond Future	1,051.0000	1,179.0000	12.179	0	0	0
2011/08/03	R206 2011/08/04	7.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/03	R206 2011/08/04	6.95	Call	Bond Future	829.0000	957.0000	15.440	0	0	0
2011/08/03	R206 2011/08/04	6.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/03	R206 2011/11/03			Bond Future	6.6390	6.5750	(0.964)	0.0000	0.0000	12,577
2011/08/03	R206 2011/11/03	7.75	Call	Bond Future	2,232.0000	2,359.0000	5.690	0	0	0
2011/08/03	R206 2011/11/03	7.75	Put	Bond Future	11.0000	8.0000	(27.273)	0	0	0
2011/08/03	R206 2011/11/03	7.80	Call	Bond Future	2,328.0000	2,456.0000	5.498	0	0	0
2011/08/03	R206 2011/11/03	7.80	Put	Bond Future	9.0000	7.0000	(22.222)	0	0	0
2011/08/03	R206 2011/11/03	7.70	Call	Bond Future	2,136.0000	2,262.0000	5.899	0	0	0
2011/08/03	R206 2011/11/03	7.70	Put	Bond Future	14.0000	10.0000	(28.571)	0	0	0
2011/08/03	R206 2012/02/02			Bond Future	6.7020	6.6290	(1.089)	0.0000	0.0000	0
2011/08/03	R206 2012/02/02	8.00	Call	Bond Future	2,363.0000	2,485.0000	5.163	0	0	0
2011/08/03	R206 2012/02/02	8.00	Put	Bond Future	54.0000	44.0000	(18.519)	0	0	0
2011/08/03	R206 2012/02/02	8.05	Call	Bond Future	2,445.0000	2,568.0000	5.031	0	0	0
2011/08/03	R206 2012/02/02	8.05	Put	Bond Future	48.0000	39.0000	(18.750)	0	0	0
2011/08/03	R206 2012/02/02	7.95	Call	Bond Future	2,281.0000	2,402.0000	5.305	0	0	0
2011/08/03	R206 2012/02/02	7.95	Put	Bond Future	59.0000	48.0000	(18.644)	0	0	0
2011/08/03	R206 2012/05/03			Bond Future	6.8050	6.7200	(1.249)	0.0000	0.0000	0
2011/08/03	R206 2012/05/03	7.50	Call	Bond Future	1,411.0000	1,509.0000	6.945	0	0	0
2011/08/03	R206 2012/05/03	7.50	Put	Bond Future	319.0000	283.0000	(11.285)	0	0	0
2011/08/03	R206 2012/05/03	7.55	Call	Bond Future	1,472.0000	1,572.0000	6.793	0	0	0
2011/08/03	R206 2012/05/03	7.55	Put	Bond Future	302.0000	268.0000	(11.258)	0	0	0
2011/08/03	R206 2012/05/03	7.45	Call	Bond Future	1,353.0000	1,450.0000	7.169	0	0	0
2011/08/03	R206 2012/05/03	7.45	Put	Bond Future	339.0000	302.0000	(10.914)	0	0	0
2011/08/03	R206 2012/08/02			Bond Future	6.9600	6.8590	(1.451)	0.0000	0.0000	0
2011/08/03	R206 2012/08/02	7.25	Call	Bond Future	919.0000	1,001.0000	8.923	0	0	0
2011/08/03	R206 2012/08/02	7.25	Put	Bond Future	528.0000	473.0000	(10.417)	0	0	0

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2011/08/03	R206 2012/08/02	7.30	Call	Bond Future	963.0000	1,047.0000	8.723	0	0	0
2011/08/03	R206 2012/08/02	7.30	Put	Bond Future	504.0000	451.0000	(10.516)	0	0	0
2011/08/03	R206 2012/08/02	7.20	Call	Bond Future	876.0000	956.0000	9.132	0	0	0
2011/08/03	R206 2012/08/02	7.20	Put	Bond Future	552.0000	495.0000	(10.326)	0	0	0
2011/08/03	R207 2011/08/04			Bond Future	8.0540	7.9770	(0.956)	0.0000	0.0000	485
2011/08/03	R207 2011/08/04	8.25	Call	Bond Future	1,139.0000	1,589.0000	39.508	0	0	0
2011/08/03	R207 2011/08/04	8.25	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2011/08/03	R207 2011/08/04	8.30	Call	Bond Future	1,425.0000	1,877.0000	31.719	0	0	0
2011/08/03	R207 2011/08/04	8.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/03	R207 2011/08/04	8.20	Call	Bond Future	856.0000	1,301.0000	51.986	0	0	0
2011/08/03	R207 2011/08/04	8.20	Put	Bond Future	7.0000	0.0000	(100.000)	0	0	0
2011/08/03	R207 2011/11/03			Bond Future	8.1340	8.0530	(0.996)	0.0000	0.0000	6,245
2011/08/03	R207 2011/11/03	8.75	Call	Bond Future	3,734.0000	4,126.0000	10.498	0	0	0
2011/08/03	R207 2011/11/03	8.75	Put	Bond Future	304.0000	233.0000	(23.355)	0	0	0
2011/08/03	R207 2011/11/03	8.80	Call	Bond Future	3,966.0000	4,366.0000	10.086	0	0	0
2011/08/03	R207 2011/11/03	8.80	Put	Bond Future	264.0000	201.0000	(23.864)	0	0	0
2011/08/03	R207 2011/11/03	8.70	Call	Bond Future	3,506.0000	3,890.0000	10.953	0	0	0
2011/08/03	R207 2011/11/03	8.70	Put	Bond Future	348.0000	269.0000	(22.701)	0	0	0
2011/08/03	R207 2011/11/03	7.90	Put	Bond Future	2,123.0000	1,827.0000	(13.943)	0	0	0
2011/08/03	R207 2011/11/03	7.90	Call	Bond Future	778.0000	945.0000	21.465	0	0	2,000
2011/08/03	R207 2011/11/03	8.15	Call	Bond Future	1,404.0000	1,649.0000	17.450	0	0	0
2011/08/03	R207 2011/11/03	8.15	Put	Bond Future	1,313.0000	1,095.0000	(16.603)	0	0	2,000
2011/08/03	R207 2011/11/03	8.35	Call	Bond Future	2,067.0000	2,370.0000	14.659	0	0	0
2011/08/03	R207 2011/11/03	8.35	Put	Bond Future	846.0000	686.0000	(18.913)	0	0	2,000
2011/08/03	R207 2012/02/02			Bond Future	8.2160	8.1310	(1.035)	0.0000	0.0000	0
2011/08/03	R207 2012/02/02	9.00	Call	Bond Future	4,914.0000	5,288.0000	7.611	0	0	0
2011/08/03	R207 2012/02/02	9.00	Put	Bond Future	689.0000	590.0000	(14.369)	0	0	0
2011/08/03	R207 2012/02/02	9.05	Call	Bond Future	5,123.0000	5,504.0000	7.437	0	0	0
2011/08/03	R207 2012/02/02	9.05	Put	Bond Future	637.0000	545.0000	(14.443)	0	0	0
2011/08/03	R207 2012/02/02	8.95	Call	Bond Future	4,708.0000	5,076.0000	7.816	0	0	0
2011/08/03	R207 2012/02/02	8.95	Put	Bond Future	745.0000	641.0000	(13.960)	0	0	0
2011/08/03	R207 2012/05/03			Bond Future	8.3090	8.2210	(1.059)	0.0000	0.0000	0
2011/08/03	R207 2012/05/03	8.75	Call	Bond Future	4,015.0000	4,326.0000	7.746	0	0	0
2011/08/03	R207 2012/05/03	8.75	Put	Bond Future	1,675.0000	1,510.0000	(9.851)	0	0	0

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2011/08/03	R207 2012/05/03	8.80	Call	Bond Future	4,189.0000	4,506.0000	7.567	0	0	0
2011/08/03	R207 2012/05/03	8.80	Put	Bond Future	1,589.0000	1,430.0000	(10.006)	0	0	0
2011/08/03	R207 2012/05/03	8.70	Call	Bond Future	3,845.0000	4,149.0000	7.906	0	0	0
2011/08/03	R207 2012/05/03	8.70	Put	Bond Future	1,767.0000	1,595.0000	(9.734)	0	0	0
2011/08/03	R207 2012/08/02			Bond Future	8.4130	8.3210	(1.094)	0.0000	0.0000	0
2011/08/03	R207 2012/08/02	8.75	Call	Bond Future	3,750.0000	4,048.0000	7.947	0	0	0
2011/08/03	R207 2012/08/02	8.75	Put	Bond Future	2,008.0000	1,824.0000	(9.163)	0	0	0
2011/08/03	R207 2012/08/02	8.80	Call	Bond Future	3,916.0000	4,221.0000	7.789	0	0	0
2011/08/03	R207 2012/08/02	8.80	Put	Bond Future	1,919.0000	1,742.0000	(9.224)	0	0	0
2011/08/03	R207 2012/08/02	8.70	Call	Bond Future	3,588.0000	3,879.0000	8.110	0	0	0
2011/08/03	R207 2012/08/02	8.70	Put	Bond Future	2,102.0000	1,910.0000	(9.134)	0	0	0
2011/08/03	R208 2011/08/04			Bond Future	8.0840	7.9970	(1.076)	0.0000	0.0000	1,283
2011/08/03	R208 2011/08/04	8.25	Call	Bond Future	1,031.0000	1,571.0000	52.376	0	0	0
2011/08/03	R208 2011/08/04	8.25	Put	Bond Future	4.0000	0.0000	(100.000)	0	0	0
2011/08/03	R208 2011/08/04	8.30	Call	Bond Future	1,334.0000	1,878.0000	40.780	0	0	0
2011/08/03	R208 2011/08/04	8.30	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2011/08/03	R208 2011/08/04	8.20	Call	Bond Future	738.0000	1,263.0000	71.138	0	0	0
2011/08/03	R208 2011/08/04	8.20	Put	Bond Future	19.0000	0.0000	(100.000)	0	0	0
2011/08/03	R208 2011/11/03			Bond Future	8.1580	8.0680	(1.103)	0.0000	0.0000	6,026
2011/08/03	R208 2011/11/03	8.75	Call	Bond Future	3,889.0000	4,348.0000	11.803	0	0	0
2011/08/03	R208 2011/11/03	8.75	Put	Bond Future	371.0000	280.0000	(24.528)	0	0	0
2011/08/03	R208 2011/11/03	8.80	Call	Bond Future	4,131.0000	4,601.0000	11.377	0	0	0
2011/08/03	R208 2011/11/03	8.80	Put	Bond Future	324.0000	244.0000	(24.691)	0	0	0
2011/08/03	R208 2011/11/03	8.70	Call	Bond Future	3,650.0000	4,100.0000	12.329	0	0	0
2011/08/03	R208 2011/11/03	8.70	Put	Bond Future	423.0000	322.0000	(23.877)	0	0	0
2011/08/03	R208 2011/11/03	7.95	Put	Bond Future	2,197.0000	1,858.0000	(15.430)	0	0	0
2011/08/03	R208 2011/11/03	7.95	Call	Bond Future	918.0000	1,130.0000	23.094	0	0	1,995
2011/08/03	R208 2011/11/03	8.20	Put	Bond Future	1,360.0000	1,112.0000	(18.235)	0	0	0
2011/08/03	R208 2011/11/03	8.20	Call	Bond Future	1,615.0000	1,918.0000	18.762	0	0	665
2011/08/03	R208 2011/11/03	8.40	Call	Bond Future	2,339.0000	2,709.0000	15.819	0	0	0
2011/08/03	R208 2011/11/03	8.40	Put	Bond Future	880.0000	699.0000	(20.568)	0	0	665
2011/08/03	R208 2011/11/03	8.90	Call	Bond Future	4,628.0000	5,114.0000	10.501	0	0	0
2011/08/03	R208 2011/11/03	8.90	Put	Bond Future	247.0000	182.0000	(26.316)	0	0	1,995
2011/08/03	R208 2012/02/02			Bond Future	8.2330	8.1380	(1.154)	0.0000	0.0000	0

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2011/08/03	R208 2012/02/02	9.00	Call	Bond Future	5,195.0000	5,643.0000	8.624	0	0	0
2011/08/03	R208 2012/02/02	9.00	Put	Bond Future	770.0000	650.0000	(15.584)	0	0	0
2011/08/03	R208 2012/02/02	9.05	Call	Bond Future	5,418.0000	5,873.0000	8.398	0	0	0
2011/08/03	R208 2012/02/02	9.05	Put	Bond Future	714.0000	601.0000	(15.826)	0	0	0
2011/08/03	R208 2012/02/02	8.95	Call	Bond Future	4,976.0000	5,416.0000	8.842	0	0	0
2011/08/03	R208 2012/02/02	8.95	Put	Bond Future	831.0000	703.0000	(15.403)	0	0	0
2011/08/03	R208 2012/05/03			Bond Future	8.3150	8.2170	(1.179)	0.0000	0.0000	0
2011/08/03	R208 2012/05/03	9.00	Call	Bond Future	5,237.0000	5,650.0000	7.886	0	0	0
2011/08/03	R208 2012/05/03	9.00	Put	Bond Future	1,364.0000	1,205.0000	(11.657)	0	0	0
2011/08/03	R208 2012/05/03	9.05	Call	Bond Future	5,439.0000	5,858.0000	7.704	0	0	0
2011/08/03	R208 2012/05/03	9.05	Put	Bond Future	1,291.0000	1,138.0000	(11.851)	0	0	0
2011/08/03	R208 2012/05/03	8.95	Call	Bond Future	5,038.0000	5,444.0000	8.059	0	0	0
2011/08/03	R208 2012/05/03	8.95	Put	Bond Future	1,440.0000	1,274.0000	(11.528)	0	0	0
2011/08/03	R208 2012/08/02			Bond Future	8.4060	8.3040	(1.213)	0.0000	0.0000	0
2011/08/03	R208 2012/08/02	8.75	Call	Bond Future	4,070.0000	4,432.0000	8.894	0	0	0
2011/08/03	R208 2012/08/02	8.75	Put	Bond Future	2,146.0000	1,927.0000	(10.205)	0	0	0
2011/08/03	R208 2012/08/02	8.80	Call	Bond Future	4,252.0000	4,622.0000	8.702	0	0	0
2011/08/03	R208 2012/08/02	8.80	Put	Bond Future	2,053.0000	1,842.0000	(10.278)	0	0	0
2011/08/03	R208 2012/08/02	8.70	Call	Bond Future	3,893.0000	4,247.0000	9.093	0	0	0
2011/08/03	R208 2012/08/02	8.70	Put	Bond Future	2,245.0000	2,019.0000	(10.067)	0	0	0
2011/08/03	R209 2011/08/04			Bond Future	8.6430	8.5510	(1.064)	0.0000	0.0000	0
2011/08/03	R209 2011/08/04	8.50	Call	Bond Future	15.0000	57.0000	280.000	0	0	0
2011/08/03	R209 2011/08/04	8.50	Put	Bond Future	1,194.0000	481.0000	(59.715)	0	0	0
2011/08/03	R209 2011/08/04	8.55	Call	Bond Future	52.0000	198.0000	280.769	0	0	0
2011/08/03	R209 2011/08/04	8.55	Put	Bond Future	815.0000	206.0000	(74.724)	0	0	0
2011/08/03	R209 2011/08/04	8.45	Call	Bond Future	3.0000	10.0000	233.333	0	0	0
2011/08/03	R209 2011/08/04	8.45	Put	Bond Future	1,601.0000	853.0000	(46.721)	0	0	0
2011/08/03	R209 2011/08/04	10.10	Call	Bond Future	10,513.0000	11,268.0000	7.182	0	0	0
2011/08/03	R209 2011/08/04	10.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/03	R209 2011/11/03			Bond Future	8.7030	8.6080	(1.092)	0.0000	0.0000	2,736
2011/08/03	R209 2011/11/03	8.75	Call	Bond Future	2,260.0000	2,689.0000	18.982	0	0	0
2011/08/03	R209 2011/11/03	8.75	Put	Bond Future	1,883.0000	1,542.0000	(18.109)	0	0	0
2011/08/03	R209 2011/11/03	8.80	Call	Bond Future	2,477.0000	2,930.0000	18.288	0	0	0
2011/08/03	R209 2011/11/03	8.80	Put	Bond Future	1,703.0000	1,386.0000	(18.614)	0	0	0

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2011/08/03	R209 2011/11/03	8.70	Call	Bond Future	2,053.0000	2,459.0000	19.776	0	0	0
2011/08/03	R209 2011/11/03	8.70	Put	Bond Future	2,077.0000	1,713.0000	(17.525)	0	0	0
2011/08/03	R209 2012/02/02			Bond Future	8.7620	8.6640	(1.118)	0.0000	0.0000	0
2011/08/03	R209 2012/02/02	9.00	Call	Bond Future	4,196.0000	4,683.0000	11.606	0	0	0
2011/08/03	R209 2012/02/02	9.00	Put	Bond Future	2,341.0000	2,042.0000	(12.772)	0	0	0
2011/08/03	R209 2012/02/02	9.05	Call	Bond Future	4,428.0000	4,929.0000	11.314	0	0	0
2011/08/03	R209 2012/02/02	9.05	Put	Bond Future	2,193.0000	1,908.0000	(12.996)	0	0	0
2011/08/03	R209 2012/02/02	8.95	Call	Bond Future	3,971.0000	4,444.0000	11.911	0	0	0
2011/08/03	R209 2012/02/02	8.95	Put	Bond Future	2,500.0000	2,187.0000	(12.520)	0	0	0
2011/08/03	R209 2012/05/03			Bond Future	8.8240	8.7250	(1.122)	0.0000	0.0000	0
2011/08/03	R209 2012/05/03	9.00	Call	Bond Future	4,650.0000	5,110.0000	9.892	0	0	0
2011/08/03	R209 2012/05/03	9.00	Put	Bond Future	3,287.0000	2,963.0000	(9.857)	0	0	0
2011/08/03	R209 2012/05/03	9.05	Call	Bond Future	4,867.0000	5,339.0000	9.698	0	0	0
2011/08/03	R209 2012/05/03	9.05	Put	Bond Future	3,125.0000	2,812.0000	(10.016)	0	0	0
2011/08/03	R209 2012/05/03	8.95	Call	Bond Future	4,437.0000	4,886.0000	10.119	0	0	0
2011/08/03	R209 2012/05/03	8.95	Put	Bond Future	3,457.0000	3,122.0000	(9.690)	0	0	0
2011/08/03	R209 2012/08/02			Bond Future	8.8910	8.7890	(1.147)	0.0000	0.0000	0
2011/08/03	R209 2012/08/02	9.25	Call	Bond Future	5,894.0000	6,397.0000	8.534	0	0	0
2011/08/03	R209 2012/08/02	9.25	Put	Bond Future	3,191.0000	2,896.0000	(9.245)	0	0	0
2011/08/03	R209 2012/08/02	9.30	Call	Bond Future	6,124.0000	6,637.0000	8.377	0	0	0
2011/08/03	R209 2012/08/02	9.30	Put	Bond Future	3,057.0000	2,772.0000	(9.323)	0	0	0
2011/08/03	R209 2012/08/02	9.20	Call	Bond Future	5,670.0000	6,164.0000	8.713	0	0	0
2011/08/03	R209 2012/08/02	9.20	Put	Bond Future	3,334.0000	3,030.0000	(9.118)	0	0	0
2011/08/03	R210 2011/08/04			Bond Future	132.1769	132.2068	0.023	0.0000	0.0000	90
2011/08/03	R210 2011/08/04	106.00	Call	Bond Future	26,177.0000	26,207.0000	0.115	0	0	0
2011/08/03	R210 2011/08/04	106.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/03	R210 2011/08/04	106.05	Call	Bond Future	26,127.0000	26,157.0000	0.115	0	0	0
2011/08/03	R210 2011/08/04	106.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/03	R210 2011/08/04	105.95	Call	Bond Future	26,227.0000	26,257.0000	0.114	0	0	0
2011/08/03	R210 2011/08/04	105.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/03	R210 2011/11/03			Bond Future	132.4255	132.4557	0.023	0.0000	0.0000	685
2011/08/03	R210 2011/11/03	131.00	Call	Bond Future	1,425.0000	1,456.0000	2.175	0	0	0
2011/08/03	R210 2011/11/03	131.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/03	R210 2011/11/03	131.05	Call	Bond Future	1,375.0000	1,406.0000	2.255	0	0	0

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2011/08/03	R210 2011/11/03	131.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/03	R210 2011/11/03	130.95	Call	Bond Future	1,475.0000	1,506.0000	2.102	0	0	0
2011/08/03	R210 2011/11/03	130.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/03	R211 2011/08/04			Bond Future	108.6649	109.0728	0.375	0.0000	0.0000	0
2011/08/03	R211 2011/08/04	1.50	Call	Bond Future	107,165.0000	107,573.0000	0.381	0	0	0
2011/08/03	R211 2011/08/04	1.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/03	R211 2011/08/04	1.55	Call	Bond Future	107,115.0000	107,523.0000	0.381	0	0	0
2011/08/03	R211 2011/08/04	1.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/03	R211 2011/08/04	1.45	Call	Bond Future	107,215.0000	107,623.0000	0.381	0	0	0
2011/08/03	R211 2011/08/04	1.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/03	R211 2011/11/03			Bond Future	110.2681	110.6819	0.375	0.0000	0.0000	529
2011/08/03	R211 2011/11/03	1.25	Call	Bond Future	109,018.0000	109,432.0000	0.380	0	0	0
2011/08/03	R211 2011/11/03	1.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/03	R211 2011/11/03	1.30	Call	Bond Future	108,968.0000	109,382.0000	0.380	0	0	0
2011/08/03	R211 2011/11/03	1.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/03	R211 2011/11/03	1.20	Call	Bond Future	109,068.0000	109,482.0000	0.380	0	0	0
2011/08/03	R211 2011/11/03	1.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/03	R211 2012/02/02			Bond Future	110.6098	111.0299	0.380	0.0000	0.0000	0
2011/08/03	R211 2012/02/02	110.50	Call	Bond Future	110.0000	530.0000	381.818	0	0	0
2011/08/03	R211 2012/02/02	110.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/03	R211 2012/02/02	110.55	Call	Bond Future	60.0000	480.0000	700.000	0	0	0
2011/08/03	R211 2012/02/02	110.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/03	R211 2012/02/02	110.45	Call	Bond Future	160.0000	580.0000	262.500	0	0	0
2011/08/03	R211 2012/02/02	110.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/03	R212 2011/08/04			Bond Future	107.0180	107.7239	0.660	0.0000	0.0000	0
2011/08/03	R212 2011/08/04	2.50	Call	Bond Future	104,518.0000	105,224.0000	0.675	0	0	0
2011/08/03	R212 2011/08/04	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/03	R212 2011/08/04	2.55	Call	Bond Future	104,468.0000	105,174.0000	0.676	0	0	0
2011/08/03	R212 2011/08/04	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/03	R212 2011/08/04	2.45	Call	Bond Future	104,568.0000	105,274.0000	0.675	0	0	0
2011/08/03	R212 2011/08/04	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/03	R212 2011/11/03			Bond Future	108.5968	109.3131	0.660	0.0000	0.0000	3,073
2011/08/03	R212 2011/11/03	2.50	Call	Bond Future	106,097.0000	106,813.0000	0.675	0	0	0

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2011/08/03	R212 2011/11/03	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/03	R212 2011/11/03	2.55	Call	Bond Future	106,047.0000	106,763.0000	0.675	0	0	0
2011/08/03	R212 2011/11/03	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/03	R212 2011/11/03	2.45	Call	Bond Future	106,147.0000	106,863.0000	0.675	0	0	0
2011/08/03	R212 2011/11/03	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/03	R212 2012/02/02			Bond Future	108.7825	109.5097	0.668	0.0000	0.0000	0
2011/08/03	R212 2012/02/02	108.50	Call	Bond Future	283.0000	1,010.0000	256.890	0	0	0
2011/08/03	R212 2012/02/02	108.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/03	R212 2012/02/02	108.55	Call	Bond Future	233.0000	960.0000	312.017	0	0	0
2011/08/03	R212 2012/02/02	108.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/03	R212 2012/02/02	108.45	Call	Bond Future	333.0000	1,060.0000	218.318	0	0	0
2011/08/03	R212 2012/02/02	108.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/03	R213 2011/08/04			Bond Future	8.6440	8.5410	(1.192)	0.0000	0.0000	0
2011/08/03	R213 2011/08/04	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/03	R213 2011/08/04	8.00	Put	Bond Future	5,581.0000	4,724.0000	(15.356)	0	0	0
2011/08/03	R213 2011/08/04	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/03	R213 2011/08/04	8.05	Put	Bond Future	5,128.0000	4,271.0000	(16.712)	0	0	0
2011/08/03	R213 2011/08/04	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/03	R213 2011/08/04	7.95	Put	Bond Future	6,037.0000	5,180.0000	(14.196)	0	0	0
2011/08/03	R213 2011/11/03			Bond Future	8.7100	8.6050	(1.206)	0.0000	0.0000	0
2011/08/03	R213 2011/11/03	8.75	Call	Bond Future	325.0000	1,187.0000	265.231	0	0	0
2011/08/03	R213 2011/11/03	8.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/03	R213 2011/11/03	8.80	Call	Bond Future	729.0000	1,591.0000	118.244	0	0	0
2011/08/03	R213 2011/11/03	8.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/03	R213 2011/11/03	8.70	Call	Bond Future	0.0000	781.0000	100.000	0	0	0
2011/08/03	R213 2011/11/03	8.70	Put	Bond Future	82.0000	0.0000	(100.000)	0	0	0
2011/08/03	R213 2012/02/02			Bond Future	8.7780	8.6700	(1.230)	0.0000	0.0000	0
2011/08/03	R213 2012/02/02	9.00	Call	Bond Future	1,756.0000	2,631.0000	49.829	0	0	0
2011/08/03	R213 2012/02/02	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/03	R213 2012/02/02	9.05	Call	Bond Future	2,144.0000	3,019.0000	40.812	0	0	0
2011/08/03	R213 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/03	R213 2012/02/02	8.95	Call	Bond Future	1,366.0000	2,240.0000	63.982	0	0	0
2011/08/03	R213 2012/02/02	8.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/03	R213 2012/05/03			Bond Future	8.8470	8.7350	(1.266)	0.0000	0.0000	0

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2011/08/03	R213 2012/05/03	9.25	Call	Bond Future	3,105.0000	4,001.0000	28.857	0	0	0
2011/08/03	R213 2012/05/03	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/03	R213 2012/05/03	9.30	Call	Bond Future	3,479.0000	4,374.0000	25.726	0	0	0
2011/08/03	R213 2012/05/03	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/03	R213 2012/05/03	9.20	Call	Bond Future	2,730.0000	3,625.0000	32.784	0	0	0
2011/08/03	R213 2012/05/03	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/03	R213 2012/08/02			Bond Future	8.9190	8.8040	(1.289)	0.0000	0.0000	0
2011/08/03	R213 2012/08/02	9.25	Call	Bond Future	2,528.0000	3,434.0000	35.839	0	0	0
2011/08/03	R213 2012/08/02	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/03	R213 2012/08/02	9.30	Call	Bond Future	2,900.0000	3,806.0000	31.241	0	0	0
2011/08/03	R213 2012/08/02	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/03	R213 2012/08/02	9.20	Call	Bond Future	2,153.0000	3,060.0000	42.127	0	0	0
2011/08/03	R213 2012/08/02	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/03	RZ02 2011/08/04			Bond Future	0.0780	0.1030	32.051	0.0000	0.0000	0
2011/08/03	RZ02 2011/08/04	1.00	Call	Bond Future	24,940.0000	24,940.0000	0.000	0	0	0
2011/08/03	RZ02 2011/08/04	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/03	RZ02 2011/08/04	1.05	Call	Bond Future	26,199.0000	26,199.0000	0.000	0	0	0
2011/08/03	RZ02 2011/08/04	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/03	RZ02 2011/08/04	0.95	Call	Bond Future	23,667.0000	23,667.0000	0.000	0	0	0
2011/08/03	RZ02 2011/08/04	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/03	RZ02 2011/11/03			Bond Future	0.0050	0.0050	0.000	0.0000	0.0000	0
2011/08/03	RZ02 2011/11/03	1.00	Call	Bond Future	27,590.0000	27,590.0000	0.000	0	0	0
2011/08/03	RZ02 2011/11/03	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/03	RZ02 2011/11/03	1.05	Call	Bond Future	28,834.0000	28,834.0000	0.000	0	0	0
2011/08/03	RZ02 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/03	RZ02 2011/11/03	0.95	Call	Bond Future	26,333.0000	26,333.0000	0.000	0	0	0
2011/08/03	RZ02 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/03	RZ11 2011/11/03			Bond Future	0.7760	0.7700	(0.773)	0.0000	0.0000	0
2011/08/03	RZ11 2011/11/03	1.00	Call	Bond Future	1,226.0000	1,226.0000	0.000	0	0	0
2011/08/03	RZ11 2011/11/03	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/03	RZ11 2011/11/03	1.05	Call	Bond Future	1,491.0000	1,491.0000	0.000	0	0	0
2011/08/03	RZ11 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/03	RZ11 2011/11/03	0.95	Call	Bond Future	961.0000	961.0000	0.000	0	0	0

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2011/08/03	RZ11 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/03	RZ12 2011/08/04			Bond Future	2.0330	2.0290	(0.197)	0.0000	0.0000	0
2011/08/03	RZ12 2011/08/04	2.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/03	RZ12 2011/08/04	2.00	Put	Bond Future	283.0000	283.0000	0.000	0	0	0
2011/08/03	RZ12 2011/08/04	2.05	Call	Bond Future	204.0000	204.0000	0.000	0	0	0
2011/08/03	RZ12 2011/08/04	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/03	RZ12 2011/08/04	1.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/03	RZ12 2011/08/04	1.95	Put	Bond Future	773.0000	773.0000	0.000	0	0	0
2011/08/03	RZ12 2011/11/03			Bond Future	1.9230	1.9190	(0.208)	0.0000	0.0000	0
2011/08/03	RZ12 2011/11/03	2.00	Call	Bond Future	778.0000	778.0000	0.000	0	0	0
2011/08/03	RZ12 2011/11/03	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/03	RZ12 2011/11/03	2.05	Call	Bond Future	1,255.0000	1,255.0000	0.000	0	0	0
2011/08/03	RZ12 2011/11/03	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/03	RZ12 2011/11/03	1.95	Call	Bond Future	298.0000	298.0000	0.000	0	0	0
2011/08/03	RZ12 2011/11/03	1.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/03	TRT1 2011/08/04			Index Future	357.4730	359.1110	0.458	0.0000	0.0000	100
2011/08/03	TRT1 2011/11/03			Index Future	362.3640	364.0240	0.458	0.0000	0.0000	0
2011/08/03	TRT1 2012/02/02			Index Future	367.2150	368.9020	0.459	0.0000	0.0000	0
Total										286310.00