



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 04/08/2011

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
2011/08/04	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/04	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/04	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/04	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/04	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/04	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/04	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/04	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/04	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/04	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/04	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/04	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/04	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/04	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/04	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/08/04	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/04	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/04	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/04	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/04	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/04	AL7T 2011/08/04			Index Future	395.6100	398.2150	0.658	0.0000	0.0000	0
2011/08/04	AL7T 2011/11/03			Index Future	401.5100	404.1710	0.663	0.0000	0.0000	16
2011/08/04	AL7T 2012/02/02			Index Future	407.6260	410.3260	0.662	0.0000	0.0000	0
2011/08/04	ALBI 2011/08/04			Index Future	362.5660	364.8560	0.632	0.0000	0.0000	0
2011/08/04	ALBI 2011/11/03			Index Future	367.9740	370.3850	0.655	0.0000	0.0000	1,020
2011/08/04	ALBI 2012/02/02			Index Future	373.5790	376.0260	0.655	0.0000	0.0000	0
2011/08/04	C155 2011/08/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/04	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/04	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/04	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/04	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/04	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/04	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/04	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/04	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/04	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/04	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/08/04	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/04	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0
2011/08/04	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/04	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/04	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/04	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/04	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/04	CAAD 2011/09/19			Can-Do Future	0.0360	0.0239	(33.611)	0.0000	0.0000	22,388
2011/08/04	CAAE 2011/09/19			Can-Do Future	0.0997	0.1489	49.348	0.0000	0.0000	21,898
2011/08/04	CAAG 2011/10/24			Can-Do Future	6.8303	6.9751	2.120	0.0000	0.0000	0
2011/08/04	CAAG 2011/10/24	6.70	Call	Can-Do Future	267.0000	365.0000	36.704	0	0	0
2011/08/04	CAAG 2011/10/24	6.70	Put	Can-Do Future	137.0000	90.0000	(34.307)	0	0	0
2011/08/04	CAAG 2011/10/24	6.75	Call	Can-Do Future	237.0000	332.0000	40.084	0	0	0
2011/08/04	CAAG 2011/10/24	6.75	Put	Can-Do Future	157.0000	107.0000	(31.847)	0	0	0
2011/08/04	CAAG 2011/10/24	6.65	Call	Can-Do Future	298.0000	401.0000	34.564	0	0	0
2011/08/04	CAAG 2011/10/24	6.65	Put	Can-Do Future	118.0000	76.0000	(35.593)	0	0	0
2011/08/04	CAAG 2011/10/24	7.00	Put	Can-Do Future	309.0000	217.0000	(29.773)	0	0	0
2011/08/04	CAAG 2011/10/24	7.00	Call	Can-Do Future	139.0000	192.0000	38.129	0	0	14,286
2011/08/04	CAAG 2011/10/24	7.40	Put	Can-Do Future	632.0000	510.0000	(19.304)	0	0	0
2011/08/04	CAAG 2011/10/24	7.40	Call	Can-Do Future	62.0000	85.0000	37.097	0	0	6,757
2011/08/04	CAAH 2011/08/10			Can-Do Future	6.7000	6.8995	2.978	0.0000	0.0000	0
2011/08/04	CAAH 2011/08/10	6.70	Call	Can-Do Future	0.0000	204.0000	100.000	0	0	0
2011/08/04	CAAH 2011/08/10	6.70	Put	Can-Do Future	0.0000	5.0000	100.000	0	0	20,000
2011/08/04	CAAH 2011/08/10	6.75	Call	Can-Do Future	0.0000	159.0000	100.000	0	0	0
2011/08/04	CAAH 2011/08/10	6.75	Put	Can-Do Future	0.0000	10.0000	100.000	0	0	0
2011/08/04	CAAH 2011/08/10	6.65	Call	Can-Do Future	0.0000	251.0000	100.000	0	0	0

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2011/08/04	CAAH 2011/08/10	6.65	Put	Can-Do Future	0.0000	2.0000	100.000	0	0	0
2011/08/04	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/04	CRD1 2011/08/04			Index Future	163.3480	163.8300	0.295	0.0000	0.0000	0
2011/08/04	CRD1 2011/11/03			Index Future	165.0850	165.5830	0.302	0.0000	0.0000	0
2011/08/04	CRD1 2012/02/02			Index Future	167.2950	167.8020	0.303	0.0000	0.0000	0
2011/08/04	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/04	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/04	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/04	GOVI 2011/08/04			GOVI	363.2360	365.4130	0.599	0.0000	0.0000	0
2011/08/04	GOVI 2011/08/04	348.00	Call	GOVI	152,360.0000	174,130.0000	14.289	0	0	0
2011/08/04	GOVI 2011/08/04	348.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/08/04	GOVI 2011/08/04	348.01	Call	GOVI	152,260.0000	174,030.0000	14.298	0	0	0
2011/08/04	GOVI 2011/08/04	348.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/08/04	GOVI 2011/08/04	347.99	Call	GOVI	152,460.0000	174,230.0000	14.279	0	0	0
2011/08/04	GOVI 2011/08/04	347.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/08/04	GOVI 2011/11/03			GOVI	368.6540	370.8950	0.608	0.0000	0.0000	162
2011/08/04	GOVI 2011/11/03	357.00	Call	GOVI	116,540.0000	138,950.0000	19.229	0	0	0
2011/08/04	GOVI 2011/11/03	357.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/08/04	GOVI 2011/11/03	357.01	Call	GOVI	116,440.0000	138,850.0000	19.246	0	0	0
2011/08/04	GOVI 2011/11/03	357.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/08/04	GOVI 2011/11/03	356.99	Call	GOVI	116,640.0000	139,050.0000	19.213	0	0	0
2011/08/04	GOVI 2011/11/03	356.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/08/04	GOVI 2012/02/02			GOVI	374.2690	376.5440	0.608	0.0000	0.0000	0
2011/08/04	GOVI 2012/02/02	369.00	Call	GOVI	52,690.0000	75,440.0000	43.177	0	0	0
2011/08/04	GOVI 2012/02/02	369.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/08/04	GOVI 2012/02/02	369.01	Call	GOVI	52,590.0000	75,340.0000	43.259	0	0	0
2011/08/04	GOVI 2012/02/02	369.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/08/04	GOVI 2012/02/02	368.99	Call	GOVI	52,790.0000	75,540.0000	43.095	0	0	0
2011/08/04	GOVI 2012/02/02	368.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/08/04	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0

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2011/08/04	IGOV 2011/08/04			Index Future	156.8710	156.8820	0.007	0.0000	0.0000	0
2011/08/04	IGOV 2011/11/03			Index Future	159.2110	159.4910	0.176	0.0000	0.0000	83
2011/08/04	IGOV 2012/02/02			Index Future	161.6360	161.9200	0.176	0.0000	0.0000	0
2011/08/04	ILBI 2011/08/04			Index Future	424.2560	424.2560	0.000	0.0000	0.0000	0
2011/08/04	ILBI 2012/02/02			Index Future	437.2070	442.9720	1.319	0.0000	0.0000	29
2011/08/04	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/08/04	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/08/04	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/08/04	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/08/04	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/08/04	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/08/04	JBAF 2011/08/17			Jibar Tradeable Future	5.5900	5.6000	0.179	0.0000	0.0000	0
2011/08/04	JBAF 2011/09/21			Jibar Tradeable Future	5.6100	5.6200	0.178	0.0000	0.0000	17,600
2011/08/04	JBAF 2011/10/19			Jibar Tradeable Future	5.6300	5.6200	(0.178)	0.0000	0.0000	400
2011/08/04	JBAF 2011/11/16			Jibar Tradeable Future	5.6600	5.6300	(0.530)	0.0000	0.0000	1,000
2011/08/04	JBAF 2011/12/21			Jibar Tradeable Future	5.7100	5.6500	(1.051)	0.0000	0.0000	5,541
2011/08/04	JBAF 2012/01/18			Jibar Tradeable Future	5.7500	5.6700	(1.391)	0.0000	0.0000	0
2011/08/04	JBAF 2012/03/20			Jibar Tradeable Future	5.9000	5.7800	(2.034)	0.0000	0.0000	1,090
2011/08/04	JBAF 2012/06/20			Jibar Tradeable Future	6.1400	6.0000	(2.280)	94.0000	94.0000	2,890
2011/08/04	JBAF 2012/09/19			Jibar Tradeable Future	6.3800	6.2200	(2.508)	93.8100	93.7400	44,710
2011/08/04	JBAF 2012/12/19			Jibar Tradeable Future	6.6200	6.4500	(2.568)	93.5500	93.5500	490
2011/08/04	JBAF 2013/03/20			Jibar Tradeable Future	6.8500	6.6800	(2.482)	0.0000	0.0000	290
2011/08/04	JBAF 2013/06/19			Jibar Tradeable Future	7.1100	6.9200	(2.672)	92.9600	92.9600	750
2011/08/04	JN02 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/08/04	JN02 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/04	JN02 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/04	JN02 2011/08/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0

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2011/08/04	JN02 2011/08/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/08/04	JN02 2011/08/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/08/04	JN02 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/04	JN02 2011/11/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/08/04	JN02 2011/11/03	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/04	JN02 2011/11/03	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/04	JN02 2011/11/03	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/04	JN02 2011/11/03	7.75	Put	JNOTE	0.0000	250,000.0000	100.000	0	0	0
2011/08/04	JN02 2011/11/03	7.25	Call	JNOTE	0.0000	250,000.0000	100.000	0	0	0
2011/08/04	JN02 2011/11/03	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/04	JN05 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/08/04	JN05 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/04	JN05 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/04	JN05 2011/08/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/04	JN05 2011/08/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/08/04	JN05 2011/08/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/08/04	JN05 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/04	JN05 2011/11/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/08/04	JN05 2011/11/03	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/04	JN05 2011/11/03	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/04	JN05 2011/11/03	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/04	JN05 2011/11/03	7.75	Put	JNOTE	0.0000	250,000.0000	100.000	0	0	0
2011/08/04	JN05 2011/11/03	7.25	Call	JNOTE	0.0000	250,000.0000	100.000	0	0	0
2011/08/04	JN05 2011/11/03	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/04	JN10 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/08/04	JN10 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/04	JN10 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/04	JN10 2011/08/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/04	JN10 2011/08/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/08/04	JN10 2011/08/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/08/04	JN10 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/04	JN10 2011/11/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/08/04	JN10 2011/11/03	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0

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2011/08/04	JN10 2011/11/03	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/04	JN10 2011/11/03	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/04	JN10 2011/11/03	7.75	Put	JNOTE	0.0000	250,000.0000	100.000	0	0	0
2011/08/04	JN10 2011/11/03	7.25	Call	JNOTE	0.0000	250,000.0000	100.000	0	0	0
2011/08/04	JN10 2011/11/03	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/04	OTH1 2011/08/04			Index Future	358.5480	361.4400	0.807	0.0000	0.0000	0
2011/08/04	OTH1 2011/11/03			Index Future	363.8960	367.2160	0.912	0.0000	0.0000	0
2011/08/04	OTH1 2012/02/02			Index Future	369.4380	372.8080	0.912	0.0000	0.0000	0
2011/08/04	R157 2011/08/04			Bond Future	7.1170	7.0500	(0.941)	0.0000	0.0000	0
2011/08/04	R157 2011/08/04	7.50	Call	Bond Future	1,512.0000	1,779.0000	17.659	0	0	0
2011/08/04	R157 2011/08/04	7.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/04	R157 2011/08/04	7.55	Call	Bond Future	1,708.0000	1,975.0000	15.632	0	0	0
2011/08/04	R157 2011/08/04	7.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/04	R157 2011/08/04	7.45	Call	Bond Future	1,316.0000	1,583.0000	20.289	0	0	0
2011/08/04	R157 2011/08/04	7.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/04	R157 2011/08/04	7.20	Put	Bond Future	3.0000	0.0000	(100.000)	0	0	0
2011/08/04	R157 2011/08/04	7.20	Call	Bond Future	333.0000	597.0000	79.279	0	0	0
2011/08/04	R157 2011/08/04	7.60	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/04	R157 2011/08/04	7.60	Call	Bond Future	1,903.0000	2,170.0000	14.030	0	0	0
2011/08/04	R157 2011/08/04	7.80	Call	Bond Future	2,680.0000	2,947.0000	9.963	0	0	0
2011/08/04	R157 2011/08/04	7.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/04	R157 2011/08/04	8.20	Call	Bond Future	4,214.0000	4,481.0000	6.336	0	0	0
2011/08/04	R157 2011/08/04	8.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/04	R157 2011/11/03			Bond Future	7.2030	7.1690	(0.472)	0.0000	0.0000	10,452
2011/08/04	R157 2011/11/03	8.25	Call	Bond Future	3,861.0000	3,984.0000	3.186	0	0	0
2011/08/04	R157 2011/11/03	8.25	Put	Bond Future	28.0000	24.0000	(14.286)	0	0	0
2011/08/04	R157 2011/11/03	8.30	Call	Bond Future	4,035.0000	4,158.0000	3.048	0	0	0
2011/08/04	R157 2011/11/03	8.30	Put	Bond Future	23.0000	19.0000	(17.391)	0	0	0
2011/08/04	R157 2011/11/03	8.20	Call	Bond Future	3,688.0000	3,809.0000	3.281	0	0	0
2011/08/04	R157 2011/11/03	8.20	Put	Bond Future	35.0000	29.0000	(17.143)	0	0	0
2011/08/04	R157 2012/02/02			Bond Future	7.2950	7.2580	(0.507)	0.0000	0.0000	0
2011/08/04	R157 2012/02/02	8.50	Call	Bond Future	4,280.0000	4,395.0000	2.687	0	0	0
2011/08/04	R157 2012/02/02	8.50	Put	Bond Future	168.0000	154.0000	(8.333)	0	0	0

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2011/08/04	R157 2012/02/02	8.55	Call	Bond Future	4,432.0000	4,548.0000	2.617	0	0	0
2011/08/04	R157 2012/02/02	8.55	Put	Bond Future	153.0000	140.0000	(8.497)	0	0	0
2011/08/04	R157 2012/02/02	8.45	Call	Bond Future	4,130.0000	4,243.0000	2.736	0	0	0
2011/08/04	R157 2012/02/02	8.45	Put	Bond Future	185.0000	169.0000	(8.649)	0	0	0
2011/08/04	R157 2012/05/03			Bond Future	7.4050	7.3640	(0.554)	0.0000	0.0000	0
2011/08/04	R157 2012/05/03	8.25	Call	Bond Future	3,218.0000	3,319.0000	3.139	0	0	0
2011/08/04	R157 2012/05/03	8.25	Put	Bond Future	516.0000	484.0000	(6.202)	0	0	0
2011/08/04	R157 2012/05/03	8.30	Call	Bond Future	3,343.0000	3,446.0000	3.081	0	0	0
2011/08/04	R157 2012/05/03	8.30	Put	Bond Future	484.0000	454.0000	(6.198)	0	0	0
2011/08/04	R157 2012/05/03	8.20	Call	Bond Future	3,094.0000	3,193.0000	3.200	0	0	0
2011/08/04	R157 2012/05/03	8.20	Put	Bond Future	550.0000	516.0000	(6.182)	0	0	0
2011/08/04	R157 2012/08/02			Bond Future	7.5390	7.4940	(0.597)	0.0000	0.0000	0
2011/08/04	R157 2012/08/02	8.00	Call	Bond Future	2,496.0000	2,580.0000	3.365	0	0	0
2011/08/04	R157 2012/08/02	8.00	Put	Bond Future	1,124.0000	1,073.0000	(4.537)	0	0	0
2011/08/04	R157 2012/08/02	8.05	Call	Bond Future	2,595.0000	2,680.0000	3.276	0	0	0
2011/08/04	R157 2012/08/02	8.05	Put	Bond Future	1,075.0000	1,025.0000	(4.651)	0	0	0
2011/08/04	R157 2012/08/02	7.95	Call	Bond Future	2,399.0000	2,481.0000	3.418	0	0	0
2011/08/04	R157 2012/08/02	7.95	Put	Bond Future	1,174.0000	1,121.0000	(4.514)	0	0	0
2011/08/04	R186 2011/08/04			Bond Future	8.2120	8.1000	(1.364)	0.0000	0.0000	0
2011/08/04	R186 2011/08/04	8.25	Call	Bond Future	474.0000	1,485.0000	213.291	0	0	0
2011/08/04	R186 2011/08/04	8.25	Put	Bond Future	100.0000	0.0000	(100.000)	0	0	0
2011/08/04	R186 2011/08/04	8.30	Call	Bond Future	884.0000	1,974.0000	123.303	0	0	0
2011/08/04	R186 2011/08/04	8.30	Put	Bond Future	21.0000	0.0000	(100.000)	0	0	0
2011/08/04	R186 2011/08/04	8.20	Call	Bond Future	188.0000	993.0000	428.191	0	0	0
2011/08/04	R186 2011/08/04	8.20	Put	Bond Future	306.0000	0.0000	(100.000)	0	0	0
2011/08/04	R186 2011/08/04	8.35	Put	Bond Future	3.0000	0.0000	(100.000)	0	0	0
2011/08/04	R186 2011/08/04	8.35	Call	Bond Future	1,352.0000	2,460.0000	81.953	0	0	0
2011/08/04	R186 2011/08/04	8.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/04	R186 2011/08/04	8.70	Call	Bond Future	4,673.0000	5,785.0000	23.796	0	0	0
2011/08/04	R186 2011/08/04	8.95	Call	Bond Future	6,965.0000	8,076.0000	15.951	0	0	0
2011/08/04	R186 2011/08/04	8.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/04	R186 2011/08/04	9.70	Call	Bond Future	13,451.0000	14,562.0000	8.260	0	0	0
2011/08/04	R186 2011/08/04	9.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/04	R186 2011/11/03			Bond Future	8.2770	8.1410	(1.643)	0.0000	0.0000	25,494

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2011/08/04	R186 2011/11/03	9.00	Call	Bond Future	7,192.0000	8,356.0000	16.185	0	0	0
2011/08/04	R186 2011/11/03	9.00	Put	Bond Future	476.0000	312.0000	(34.454)	0	0	0
2011/08/04	R186 2011/11/03	9.05	Call	Bond Future	7,577.0000	8,759.0000	15.600	0	0	0
2011/08/04	R186 2011/11/03	9.05	Put	Bond Future	418.0000	271.0000	(35.167)	0	0	0
2011/08/04	R186 2011/11/03	8.95	Call	Bond Future	6,812.0000	7,957.0000	16.809	0	0	0
2011/08/04	R186 2011/11/03	8.95	Put	Bond Future	543.0000	360.0000	(33.702)	0	0	0
2011/08/04	R186 2011/11/03	8.75	Put	Bond Future	895.0000	617.0000	(31.061)	0	0	0
2011/08/04	R186 2011/11/03	8.75	Call	Bond Future	5,352.0000	6,402.0000	19.619	0	0	5,600
2011/08/04	R186 2011/11/03	8.10	Put	Bond Future	3,445.0000	2,690.0000	(21.916)	0	0	0
2011/08/04	R186 2011/11/03	8.10	Call	Bond Future	1,712.0000	2,285.0000	33.470	0	0	1,275
2011/08/04	R186 2011/11/03	8.35	Put	Bond Future	2,159.0000	1,609.0000	(25.475)	0	0	0
2011/08/04	R186 2011/11/03	8.35	Call	Bond Future	2,863.0000	3,641.0000	27.174	0	0	425
2011/08/04	R186 2011/11/03	8.55	Call	Bond Future	4,019.0000	4,947.0000	23.090	0	0	0
2011/08/04	R186 2011/11/03	8.55	Put	Bond Future	1,416.0000	1,016.0000	(28.249)	0	0	425
2011/08/04	R186 2011/11/03	9.10	Call	Bond Future	7,966.0000	9,164.0000	15.039	0	0	0
2011/08/04	R186 2011/11/03	9.10	Put	Bond Future	365.0000	235.0000	(35.616)	0	0	1,275
2011/08/04	R186 2012/02/02			Bond Future	8.3410	8.2010	(1.678)	0.0000	0.0000	2,500
2011/08/04	R186 2012/02/02	9.00	Call	Bond Future	7,598.0000	8,623.0000	13.490	0	0	0
2011/08/04	R186 2012/02/02	9.00	Put	Bond Future	1,557.0000	1,238.0000	(20.488)	0	0	0
2011/08/04	R186 2012/02/02	9.05	Call	Bond Future	7,929.0000	8,972.0000	13.154	0	0	0
2011/08/04	R186 2012/02/02	9.05	Put	Bond Future	1,448.0000	1,147.0000	(20.787)	0	0	0
2011/08/04	R186 2012/02/02	8.95	Call	Bond Future	7,272.0000	8,278.0000	13.834	0	0	0
2011/08/04	R186 2012/02/02	8.95	Put	Bond Future	1,673.0000	1,336.0000	(20.143)	0	0	0
2011/08/04	R186 2012/05/03			Bond Future	8.4120	8.2670	(1.724)	0.0000	0.0000	0
2011/08/04	R186 2012/05/03	9.00	Call	Bond Future	7,915.0000	8,875.0000	12.129	0	0	0
2011/08/04	R186 2012/05/03	9.00	Put	Bond Future	2,598.0000	2,192.0000	(15.627)	0	0	0
2011/08/04	R186 2012/05/03	9.05	Call	Bond Future	8,216.0000	9,193.0000	11.891	0	0	0
2011/08/04	R186 2012/05/03	9.05	Put	Bond Future	2,464.0000	2,074.0000	(15.828)	0	0	0
2011/08/04	R186 2012/05/03	8.95	Call	Bond Future	7,617.0000	8,561.0000	12.393	0	0	0
2011/08/04	R186 2012/05/03	8.95	Put	Bond Future	2,739.0000	2,316.0000	(15.444)	0	0	0
2011/08/04	R186 2012/08/02			Bond Future	8.4880	8.3380	(1.767)	0.0000	0.0000	0
2011/08/04	R186 2012/08/02	8.75	Call	Bond Future	6,503.0000	7,347.0000	12.979	0	0	0
2011/08/04	R186 2012/08/02	8.75	Put	Bond Future	4,135.0000	3,591.0000	(13.156)	0	0	0
2011/08/04	R186 2012/08/02	8.80	Call	Bond Future	6,774.0000	7,636.0000	12.725	0	0	0
2011/08/04	R186 2012/08/02	8.80	Put	Bond Future	3,962.0000	3,436.0000	(13.276)	0	0	0

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2011/08/04	R186 2012/08/02	8.70	Call	Bond Future	6,240.0000	7,067.0000	13.253	0	0	0
2011/08/04	R186 2012/08/02	8.70	Put	Bond Future	4,318.0000	3,757.0000	(12.992)	0	0	0
2011/08/04	R189 2011/08/04			Bond Future	215.3008	215.3145	0.006	0.0000	0.0000	0
2011/08/04	R189 2011/08/04	212.00	Call	Bond Future	3,301.0000	3,315.0000	0.424	0	0	0
2011/08/04	R189 2011/08/04	212.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/04	R189 2011/08/04	212.05	Call	Bond Future	3,251.0000	3,265.0000	0.431	0	0	0
2011/08/04	R189 2011/08/04	212.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/04	R189 2011/08/04	211.95	Call	Bond Future	3,351.0000	3,365.0000	0.418	0	0	0
2011/08/04	R189 2011/08/04	211.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/04	R189 2011/11/03			Bond Future	212.3713	212.3850	0.006	0.0000	0.0000	0
2011/08/04	R189 2011/11/03	212.00	Call	Bond Future	371.0000	385.0000	3.774	0	0	0
2011/08/04	R189 2011/11/03	212.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/04	R189 2011/11/03	212.05	Call	Bond Future	321.0000	335.0000	4.361	0	0	0
2011/08/04	R189 2011/11/03	212.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/04	R189 2011/11/03	211.95	Call	Bond Future	421.0000	435.0000	3.325	0	0	0
2011/08/04	R189 2011/11/03	211.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/04	R197 2011/08/04			Bond Future	236.1293	236.1646	0.015	0.0000	0.0000	0
2011/08/04	R197 2011/08/04	231.50	Call	Bond Future	4,629.0000	4,665.0000	0.778	0	0	0
2011/08/04	R197 2011/08/04	231.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/04	R197 2011/08/04	231.55	Call	Bond Future	4,579.0000	4,615.0000	0.786	0	0	0
2011/08/04	R197 2011/08/04	231.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/04	R197 2011/08/04	231.45	Call	Bond Future	4,679.0000	4,715.0000	0.769	0	0	0
2011/08/04	R197 2011/08/04	231.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/04	R197 2011/11/03			Bond Future	239.6129	239.6482	0.015	0.0000	0.0000	205
2011/08/04	R197 2011/11/03	238.50	Call	Bond Future	1,113.0000	1,148.0000	3.145	0	0	0
2011/08/04	R197 2011/11/03	238.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/04	R197 2011/11/03	238.55	Call	Bond Future	1,063.0000	1,098.0000	3.293	0	0	0
2011/08/04	R197 2011/11/03	238.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/04	R197 2011/11/03	238.45	Call	Bond Future	1,163.0000	1,198.0000	3.009	0	0	0
2011/08/04	R197 2011/11/03	238.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/04	R201 2011/08/04			Bond Future	6.7710	6.7100	(0.901)	0.0000	0.0000	0
2011/08/04	R201 2011/08/04	7.25	Call	Bond Future	1,459.0000	1,646.0000	12.817	0	0	0
2011/08/04	R201 2011/08/04	7.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/08/04	R201 2011/08/04	7.30	Call	Bond Future	1,610.0000	1,797.0000	11.615	0	0	0
2011/08/04	R201 2011/08/04	7.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/04	R201 2011/08/04	7.20	Call	Bond Future	1,308.0000	1,495.0000	14.297	0	0	0
2011/08/04	R201 2011/08/04	7.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/04	R201 2011/11/03			Bond Future	6.8370	6.8250	(0.176)	0.0000	0.0000	1,348
2011/08/04	R201 2011/11/03	8.00	Call	Bond Future	3,272.0000	3,305.0000	1.009	0	0	0
2011/08/04	R201 2011/11/03	8.00	Put	Bond Future	13.0000	12.0000	(7.692)	0	0	0
2011/08/04	R201 2011/11/03	8.05	Call	Bond Future	3,407.0000	3,440.0000	0.969	0	0	0
2011/08/04	R201 2011/11/03	8.05	Put	Bond Future	11.0000	10.0000	(9.091)	0	0	0
2011/08/04	R201 2011/11/03	7.95	Call	Bond Future	3,137.0000	3,170.0000	1.052	0	0	0
2011/08/04	R201 2011/11/03	7.95	Put	Bond Future	16.0000	14.0000	(12.500)	0	0	0
2011/08/04	R201 2012/02/02			Bond Future	6.9030	6.8890	(0.203)	0.0000	0.0000	0
2011/08/04	R201 2012/02/02	8.25	Call	Bond Future	3,543.0000	3,577.0000	0.960	0	0	0
2011/08/04	R201 2012/02/02	8.25	Put	Bond Future	61.0000	58.0000	(4.918)	0	0	0
2011/08/04	R201 2012/02/02	8.30	Call	Bond Future	3,663.0000	3,697.0000	0.928	0	0	0
2011/08/04	R201 2012/02/02	8.30	Put	Bond Future	55.0000	52.0000	(5.455)	0	0	0
2011/08/04	R201 2012/02/02	8.20	Call	Bond Future	3,424.0000	3,457.0000	0.964	0	0	0
2011/08/04	R201 2012/02/02	8.20	Put	Bond Future	69.0000	65.0000	(5.797)	0	0	0
2011/08/04	R201 2012/05/03			Bond Future	6.9900	6.9750	(0.215)	0.0000	0.0000	0
2011/08/04	R201 2012/05/03	7.75	Call	Bond Future	2,209.0000	2,235.0000	1.177	0	0	0
2011/08/04	R201 2012/05/03	7.75	Put	Bond Future	390.0000	380.0000	(2.564)	0	0	0
2011/08/04	R201 2012/05/03	7.80	Call	Bond Future	2,302.0000	2,329.0000	1.173	0	0	0
2011/08/04	R201 2012/05/03	7.80	Put	Bond Future	365.0000	356.0000	(2.466)	0	0	0
2011/08/04	R201 2012/05/03	7.70	Call	Bond Future	2,117.0000	2,143.0000	1.228	0	0	0
2011/08/04	R201 2012/05/03	7.70	Put	Bond Future	417.0000	406.0000	(2.638)	0	0	0
2011/08/04	R201 2012/08/02			Bond Future	7.1070	7.0900	(0.239)	0.0000	0.0000	0
2011/08/04	R201 2012/08/02	7.50	Call	Bond Future	1,624.0000	1,646.0000	1.355	0	0	0
2011/08/04	R201 2012/08/02	7.50	Put	Bond Future	765.0000	750.0000	(1.961)	0	0	0
2011/08/04	R201 2012/08/02	7.55	Call	Bond Future	1,699.0000	1,721.0000	1.295	0	0	0
2011/08/04	R201 2012/08/02	7.55	Put	Bond Future	731.0000	716.0000	(2.052)	0	0	0
2011/08/04	R201 2012/08/02	7.45	Call	Bond Future	1,550.0000	1,572.0000	1.419	0	0	0
2011/08/04	R201 2012/08/02	7.45	Put	Bond Future	800.0000	784.0000	(2.000)	0	0	0
2011/08/04	R202 2011/08/04			Bond Future	176.2894	176.3153	0.015	0.0000	0.0000	0
2011/08/04	R202 2011/08/04	1.00	Call	Bond Future	175,289.0000	175,315.0000	0.015	0	0	0

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2011/08/04	R202 2011/08/04	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/04	R202 2011/08/04	1.05	Call	Bond Future	175,239.0000	175,265.0000	0.015	0	0	0
2011/08/04	R202 2011/08/04	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/04	R202 2011/08/04	0.95	Call	Bond Future	175,339.0000	175,365.0000	0.015	0	0	0
2011/08/04	R202 2011/08/04	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/04	R202 2011/11/03			Bond Future	178.8899	180.3547	0.819	0.0000	0.0000	22,733
2011/08/04	R202 2011/11/03	0.50	Call	Bond Future	178,390.0000	179,855.0000	0.821	0	0	0
2011/08/04	R202 2011/11/03	0.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/04	R202 2011/11/03	0.55	Call	Bond Future	178,340.0000	179,805.0000	0.821	0	0	0
2011/08/04	R202 2011/11/03	0.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/04	R202 2011/11/03	0.45	Call	Bond Future	178,440.0000	179,905.0000	0.821	0	0	0
2011/08/04	R202 2011/11/03	0.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/04	R202 2012/02/02			Bond Future	178.9501	180.4368	0.831	0.0000	0.0000	0
2011/08/04	R202 2012/02/02	177.00	Call	Bond Future	1,950.0000	3,437.0000	76.256	0	0	0
2011/08/04	R202 2012/02/02	177.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/04	R202 2012/02/02	177.05	Call	Bond Future	1,900.0000	3,387.0000	78.263	0	0	0
2011/08/04	R202 2012/02/02	177.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/04	R202 2012/02/02	176.95	Call	Bond Future	2,000.0000	3,487.0000	74.350	0	0	0
2011/08/04	R202 2012/02/02	176.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/04	R203 2011/08/04			Bond Future	7.6720	7.5850	(1.134)	0.0000	0.0000	0
2011/08/04	R203 2011/08/04	8.00	Call	Bond Future	1,586.0000	2,012.0000	26.860	0	0	0
2011/08/04	R203 2011/08/04	8.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/04	R203 2011/08/04	8.05	Call	Bond Future	1,825.0000	2,251.0000	23.342	0	0	0
2011/08/04	R203 2011/08/04	8.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/04	R203 2011/08/04	7.95	Call	Bond Future	1,346.0000	1,772.0000	31.649	0	0	0
2011/08/04	R203 2011/08/04	7.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/04	R203 2011/11/03			Bond Future	7.7590	7.6780	(1.044)	0.0000	0.0000	2,133
2011/08/04	R203 2011/11/03	8.50	Call	Bond Future	3,561.0000	3,903.0000	9.604	0	0	0
2011/08/04	R203 2011/11/03	8.50	Put	Bond Future	151.0000	111.0000	(26.490)	0	0	0
2011/08/04	R203 2011/11/03	8.55	Call	Bond Future	3,764.0000	4,111.0000	9.219	0	0	0
2011/08/04	R203 2011/11/03	8.55	Put	Bond Future	129.0000	94.0000	(27.132)	0	0	0
2011/08/04	R203 2011/11/03	8.45	Call	Bond Future	3,360.0000	3,697.0000	10.030	0	0	0
2011/08/04	R203 2011/11/03	8.45	Put	Bond Future	175.0000	131.0000	(25.143)	0	0	0
2011/08/04	R203 2012/02/02			Bond Future	7.8500	7.7640	(1.096)	0.0000	0.0000	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
2011/08/04	R203 2012/02/02	8.75	Call	Bond Future	4,396.0000	4,717.0000	7.302	0	0	0
2011/08/04	R203 2012/02/02	8.75	Put	Bond Future	432.0000	364.0000	(15.741)	0	0	0
2011/08/04	R203 2012/02/02	8.80	Call	Bond Future	4,580.0000	4,906.0000	7.118	0	0	0
2011/08/04	R203 2012/02/02	8.80	Put	Bond Future	401.0000	338.0000	(15.711)	0	0	0
2011/08/04	R203 2012/02/02	8.70	Call	Bond Future	4,218.0000	4,535.0000	7.515	0	0	0
2011/08/04	R203 2012/02/02	8.70	Put	Bond Future	469.0000	397.0000	(15.352)	0	0	0
2011/08/04	R203 2012/05/03			Bond Future	7.9520	7.8610	(1.144)	0.0000	0.0000	0
2011/08/04	R203 2012/05/03	8.75	Call	Bond Future	4,199.0000	4,496.0000	7.073	0	0	0
2011/08/04	R203 2012/05/03	8.75	Put	Bond Future	817.0000	719.0000	(11.995)	0	0	0
2011/08/04	R203 2012/05/03	8.80	Call	Bond Future	4,359.0000	4,661.0000	6.928	0	0	0
2011/08/04	R203 2012/05/03	8.80	Put	Bond Future	770.0000	677.0000	(12.078)	0	0	0
2011/08/04	R203 2012/05/03	8.70	Call	Bond Future	4,041.0000	4,334.0000	7.251	0	0	0
2011/08/04	R203 2012/05/03	8.70	Put	Bond Future	867.0000	765.0000	(11.765)	0	0	0
2011/08/04	R203 2012/08/02			Bond Future	8.0670	7.9710	(1.190)	0.0000	0.0000	0
2011/08/04	R203 2012/08/02	8.50	Call	Bond Future	3,160.0000	3,417.0000	8.133	0	0	0
2011/08/04	R203 2012/08/02	8.50	Put	Bond Future	1,387.0000	1,246.0000	(10.166)	0	0	0
2011/08/04	R203 2012/08/02	8.55	Call	Bond Future	3,301.0000	3,563.0000	7.937	0	0	0
2011/08/04	R203 2012/08/02	8.55	Put	Bond Future	1,326.0000	1,190.0000	(10.256)	0	0	0
2011/08/04	R203 2012/08/02	8.45	Call	Bond Future	3,023.0000	3,275.0000	8.336	0	0	0
2011/08/04	R203 2012/08/02	8.45	Put	Bond Future	1,453.0000	1,307.0000	(10.048)	0	0	0
2011/08/04	R204 2011/08/04			Bond Future	7.8620	7.7650	(1.234)	0.0000	0.0000	0
2011/08/04	R204 2011/08/04	8.00	Call	Bond Future	762.0000	1,300.0000	70.604	0	0	0
2011/08/04	R204 2011/08/04	8.00	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2011/08/04	R204 2011/08/04	8.05	Call	Bond Future	1,035.0000	1,574.0000	52.077	0	0	0
2011/08/04	R204 2011/08/04	8.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/04	R204 2011/08/04	7.95	Call	Bond Future	494.0000	1,025.0000	107.490	0	0	0
2011/08/04	R204 2011/08/04	7.95	Put	Bond Future	8.0000	0.0000	(100.000)	0	0	0
2011/08/04	R204 2011/11/03			Bond Future	7.9450	7.8440	(1.271)	0.0000	0.0000	2,191
2011/08/04	R204 2011/11/03	8.75	Call	Bond Future	4,367.0000	4,862.0000	11.335	0	0	0
2011/08/04	R204 2011/11/03	8.75	Put	Bond Future	159.0000	110.0000	(30.818)	0	0	0
2011/08/04	R204 2011/11/03	8.80	Call	Bond Future	4,598.0000	5,100.0000	10.918	0	0	0
2011/08/04	R204 2011/11/03	8.80	Put	Bond Future	136.0000	94.0000	(30.882)	0	0	0
2011/08/04	R204 2011/11/03	8.70	Call	Bond Future	4,138.0000	4,626.0000	11.793	0	0	0
2011/08/04	R204 2011/11/03	8.70	Put	Bond Future	185.0000	129.0000	(30.270)	0	0	0

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2011/08/04	R204 2012/02/02			Bond Future	8.0290	7.9230	(1.320)	0.0000	0.0000	0
2011/08/04	R204 2012/02/02	9.00	Call	Bond Future	5,322.0000	5,792.0000	8.831	0	0	0
2011/08/04	R204 2012/02/02	9.00	Put	Bond Future	429.0000	346.0000	(19.347)	0	0	0
2011/08/04	R204 2012/02/02	9.05	Call	Bond Future	5,531.0000	6,007.0000	8.606	0	0	0
2011/08/04	R204 2012/02/02	9.05	Put	Bond Future	395.0000	318.0000	(19.494)	0	0	0
2011/08/04	R204 2012/02/02	8.95	Call	Bond Future	5,116.0000	5,580.0000	9.070	0	0	0
2011/08/04	R204 2012/02/02	8.95	Put	Bond Future	468.0000	379.0000	(19.017)	0	0	0
2011/08/04	R204 2012/05/03			Bond Future	8.1240	8.0120	(1.379)	0.0000	0.0000	0
2011/08/04	R204 2012/05/03	8.75	Call	Bond Future	4,328.0000	4,728.0000	9.242	0	0	0
2011/08/04	R204 2012/05/03	8.75	Put	Bond Future	1,243.0000	1,078.0000	(13.274)	0	0	0
2011/08/04	R204 2012/05/03	8.80	Call	Bond Future	4,501.0000	4,909.0000	9.065	0	0	0
2011/08/04	R204 2012/05/03	8.80	Put	Bond Future	1,175.0000	1,018.0000	(13.362)	0	0	0
2011/08/04	R204 2012/05/03	8.70	Call	Bond Future	4,157.0000	4,550.0000	9.454	0	0	0
2011/08/04	R204 2012/05/03	8.70	Put	Bond Future	1,314.0000	1,142.0000	(13.090)	0	0	0
2011/08/04	R204 2012/08/02			Bond Future	8.2320	8.1140	(1.433)	0.0000	0.0000	0
2011/08/04	R204 2012/08/02	8.50	Call	Bond Future	3,269.0000	3,615.0000	10.584	0	0	0
2011/08/04	R204 2012/08/02	8.50	Put	Bond Future	1,980.0000	1,752.0000	(11.515)	0	0	0
2011/08/04	R204 2012/08/02	8.55	Call	Bond Future	3,421.0000	3,775.0000	10.348	0	0	0
2011/08/04	R204 2012/08/02	8.55	Put	Bond Future	1,894.0000	1,673.0000	(11.668)	0	0	0
2011/08/04	R204 2012/08/02	8.45	Call	Bond Future	3,121.0000	3,460.0000	10.862	0	0	0
2011/08/04	R204 2012/08/02	8.45	Put	Bond Future	2,071.0000	1,835.0000	(11.395)	0	0	0
2011/08/04	R206 2011/08/04			Bond Future	6.5210	6.4650	(0.859)	0.0000	0.0000	0
2011/08/04	R206 2011/08/04	7.00	Call	Bond Future	1,068.0000	1,194.0000	11.798	0	0	0
2011/08/04	R206 2011/08/04	7.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/04	R206 2011/08/04	7.05	Call	Bond Future	1,179.0000	1,305.0000	10.687	0	0	0
2011/08/04	R206 2011/08/04	7.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/04	R206 2011/08/04	6.95	Call	Bond Future	957.0000	1,083.0000	13.166	0	0	0
2011/08/04	R206 2011/08/04	6.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/04	R206 2011/11/03			Bond Future	6.5750	6.6190	0.669	0.0000	0.0000	12,577
2011/08/04	R206 2011/11/03	7.75	Call	Bond Future	2,359.0000	2,271.0000	(3.730)	0	0	0
2011/08/04	R206 2011/11/03	7.75	Put	Bond Future	8.0000	10.0000	25.000	0	0	0
2011/08/04	R206 2011/11/03	7.80	Call	Bond Future	2,456.0000	2,368.0000	(3.583)	0	0	0
2011/08/04	R206 2011/11/03	7.80	Put	Bond Future	7.0000	8.0000	14.286	0	0	0
2011/08/04	R206 2011/11/03	7.70	Call	Bond Future	2,262.0000	2,175.0000	(3.846)	0	0	0

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2011/08/04	R206 2011/11/03	7.70	Put	Bond Future	10.0000	12.0000	20.000	0	0	0
2011/08/04	R206 2012/02/02			Bond Future	6.6290	6.6780	0.739	0.0000	0.0000	0
2011/08/04	R206 2012/02/02	8.00	Call	Bond Future	2,485.0000	2,402.0000	(3.340)	0	0	0
2011/08/04	R206 2012/02/02	8.00	Put	Bond Future	44.0000	49.0000	11.364	0	0	0
2011/08/04	R206 2012/02/02	8.05	Call	Bond Future	2,568.0000	2,484.0000	(3.271)	0	0	0
2011/08/04	R206 2012/02/02	8.05	Put	Bond Future	39.0000	44.0000	12.821	0	0	0
2011/08/04	R206 2012/02/02	7.95	Call	Bond Future	2,402.0000	2,319.0000	(3.455)	0	0	0
2011/08/04	R206 2012/02/02	7.95	Put	Bond Future	48.0000	54.0000	12.500	0	0	0
2011/08/04	R206 2012/05/03			Bond Future	6.7200	6.7770	0.848	0.0000	0.0000	0
2011/08/04	R206 2012/05/03	7.50	Call	Bond Future	1,509.0000	1,441.0000	(4.506)	0	0	0
2011/08/04	R206 2012/05/03	7.50	Put	Bond Future	283.0000	305.0000	7.774	0	0	0
2011/08/04	R206 2012/05/03	7.55	Call	Bond Future	1,572.0000	1,503.0000	(4.389)	0	0	0
2011/08/04	R206 2012/05/03	7.55	Put	Bond Future	268.0000	289.0000	7.836	0	0	0
2011/08/04	R206 2012/05/03	7.45	Call	Bond Future	1,450.0000	1,383.0000	(4.621)	0	0	0
2011/08/04	R206 2012/05/03	7.45	Put	Bond Future	302.0000	325.0000	7.616	0	0	0
2011/08/04	R206 2012/08/02			Bond Future	6.8590	6.9270	0.991	0.0000	0.0000	0
2011/08/04	R206 2012/08/02	7.25	Call	Bond Future	1,001.0000	944.0000	(5.694)	0	0	0
2011/08/04	R206 2012/08/02	7.25	Put	Bond Future	473.0000	508.0000	7.400	0	0	0
2011/08/04	R206 2012/08/02	7.30	Call	Bond Future	1,047.0000	989.0000	(5.540)	0	0	0
2011/08/04	R206 2012/08/02	7.30	Put	Bond Future	451.0000	486.0000	7.761	0	0	0
2011/08/04	R206 2012/08/02	7.20	Call	Bond Future	956.0000	900.0000	(5.858)	0	0	0
2011/08/04	R206 2012/08/02	7.20	Put	Bond Future	495.0000	531.0000	7.273	0	0	0
2011/08/04	R207 2011/08/04			Bond Future	7.9770	7.8600	(1.467)	0.0000	0.0000	0
2011/08/04	R207 2011/08/04	8.25	Call	Bond Future	1,589.0000	2,281.0000	43.549	0	0	0
2011/08/04	R207 2011/08/04	8.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/04	R207 2011/08/04	8.30	Call	Bond Future	1,877.0000	2,569.0000	36.867	0	0	0
2011/08/04	R207 2011/08/04	8.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/04	R207 2011/08/04	8.20	Call	Bond Future	1,301.0000	1,992.0000	53.113	0	0	0
2011/08/04	R207 2011/08/04	8.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/04	R207 2011/11/03			Bond Future	8.0530	7.9310	(1.515)	0.0000	0.0000	7,499
2011/08/04	R207 2011/11/03	8.75	Call	Bond Future	4,126.0000	4,749.0000	15.099	0	0	0
2011/08/04	R207 2011/11/03	8.75	Put	Bond Future	233.0000	153.0000	(34.335)	0	0	0
2011/08/04	R207 2011/11/03	8.80	Call	Bond Future	4,366.0000	4,998.0000	14.475	0	0	0
2011/08/04	R207 2011/11/03	8.80	Put	Bond Future	201.0000	130.0000	(35.323)	0	0	0

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2011/08/04	R207 2011/11/03	8.70	Call	Bond Future	3,890.0000	4,502.0000	15.733	0	0	0
2011/08/04	R207 2011/11/03	8.70	Put	Bond Future	269.0000	178.0000	(33.829)	0	0	0
2011/08/04	R207 2011/11/03	7.90	Put	Bond Future	1,827.0000	1,430.0000	(21.730)	0	0	0
2011/08/04	R207 2011/11/03	7.90	Call	Bond Future	945.0000	1,250.0000	32.275	0	0	2,000
2011/08/04	R207 2011/11/03	8.15	Call	Bond Future	1,649.0000	2,072.0000	25.652	0	0	0
2011/08/04	R207 2011/11/03	8.15	Put	Bond Future	1,095.0000	815.0000	(25.571)	0	0	2,000
2011/08/04	R207 2011/11/03	8.35	Call	Bond Future	2,370.0000	2,877.0000	21.392	0	0	0
2011/08/04	R207 2011/11/03	8.35	Put	Bond Future	686.0000	490.0000	(28.571)	0	0	2,000
2011/08/04	R207 2012/02/02			Bond Future	8.1310	8.0050	(1.550)	0.0000	0.0000	0
2011/08/04	R207 2012/02/02	9.00	Call	Bond Future	5,288.0000	5,871.0000	11.025	0	0	0
2011/08/04	R207 2012/02/02	9.00	Put	Bond Future	590.0000	467.0000	(20.847)	0	0	0
2011/08/04	R207 2012/02/02	9.05	Call	Bond Future	5,504.0000	6,094.0000	10.719	0	0	0
2011/08/04	R207 2012/02/02	9.05	Put	Bond Future	545.0000	429.0000	(21.284)	0	0	0
2011/08/04	R207 2012/02/02	8.95	Call	Bond Future	5,076.0000	5,649.0000	11.288	0	0	0
2011/08/04	R207 2012/02/02	8.95	Put	Bond Future	641.0000	507.0000	(20.905)	0	0	0
2011/08/04	R207 2012/05/03			Bond Future	8.2210	8.0880	(1.618)	0.0000	0.0000	0
2011/08/04	R207 2012/05/03	8.75	Call	Bond Future	4,326.0000	4,824.0000	11.512	0	0	0
2011/08/04	R207 2012/05/03	8.75	Put	Bond Future	1,510.0000	1,284.0000	(14.967)	0	0	0
2011/08/04	R207 2012/05/03	8.80	Call	Bond Future	4,506.0000	5,014.0000	11.274	0	0	0
2011/08/04	R207 2012/05/03	8.80	Put	Bond Future	1,430.0000	1,213.0000	(15.175)	0	0	0
2011/08/04	R207 2012/05/03	8.70	Call	Bond Future	4,149.0000	4,637.0000	11.762	0	0	0
2011/08/04	R207 2012/05/03	8.70	Put	Bond Future	1,595.0000	1,358.0000	(14.859)	0	0	0
2011/08/04	R207 2012/08/02			Bond Future	8.3210	8.1820	(1.670)	0.0000	0.0000	0
2011/08/04	R207 2012/08/02	8.75	Call	Bond Future	4,048.0000	4,528.0000	11.858	0	0	0
2011/08/04	R207 2012/08/02	8.75	Put	Bond Future	1,824.0000	1,569.0000	(13.980)	0	0	0
2011/08/04	R207 2012/08/02	8.80	Call	Bond Future	4,221.0000	4,710.0000	11.585	0	0	0
2011/08/04	R207 2012/08/02	8.80	Put	Bond Future	1,742.0000	1,496.0000	(14.122)	0	0	0
2011/08/04	R207 2012/08/02	8.70	Call	Bond Future	3,879.0000	4,350.0000	12.142	0	0	0
2011/08/04	R207 2012/08/02	8.70	Put	Bond Future	1,910.0000	1,646.0000	(13.822)	0	0	0
2011/08/04	R208 2011/08/04			Bond Future	7.9970	7.8900	(1.338)	0.0000	0.0000	0
2011/08/04	R208 2011/08/04	8.25	Call	Bond Future	1,571.0000	2,246.0000	42.966	0	0	0
2011/08/04	R208 2011/08/04	8.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/04	R208 2011/08/04	8.30	Call	Bond Future	1,878.0000	2,552.0000	35.889	0	0	0
2011/08/04	R208 2011/08/04	8.30	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0

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2011/08/04	R208 2011/08/04	8.20	Call	Bond Future	1,263.0000	1,938.0000	53.444	0	0	0
2011/08/04	R208 2011/08/04	8.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/04	R208 2011/11/03			Bond Future	8.0680	7.9570	(1.376)	0.0000	0.0000	6,146
2011/08/04	R208 2011/11/03	8.75	Call	Bond Future	4,348.0000	4,947.0000	13.776	0	0	0
2011/08/04	R208 2011/11/03	8.75	Put	Bond Future	280.0000	194.0000	(30.714)	0	0	0
2011/08/04	R208 2011/11/03	8.80	Call	Bond Future	4,601.0000	5,209.0000	13.215	0	0	0
2011/08/04	R208 2011/11/03	8.80	Put	Bond Future	244.0000	167.0000	(31.557)	0	0	0
2011/08/04	R208 2011/11/03	8.70	Call	Bond Future	4,100.0000	4,687.0000	14.317	0	0	0
2011/08/04	R208 2011/11/03	8.70	Put	Bond Future	322.0000	224.0000	(30.435)	0	0	0
2011/08/04	R208 2011/11/03	7.95	Put	Bond Future	1,858.0000	1,484.0000	(20.129)	0	0	0
2011/08/04	R208 2011/11/03	7.95	Call	Bond Future	1,130.0000	1,441.0000	27.522	0	0	1,995
2011/08/04	R208 2011/11/03	8.20	Put	Bond Future	1,112.0000	850.0000	(23.561)	0	0	0
2011/08/04	R208 2011/11/03	8.20	Call	Bond Future	1,918.0000	2,341.0000	22.054	0	0	665
2011/08/04	R208 2011/11/03	8.40	Call	Bond Future	2,709.0000	3,210.0000	18.494	0	0	0
2011/08/04	R208 2011/11/03	8.40	Put	Bond Future	699.0000	515.0000	(26.323)	0	0	665
2011/08/04	R208 2011/11/03	8.90	Call	Bond Future	5,114.0000	5,740.0000	12.241	0	0	0
2011/08/04	R208 2011/11/03	8.90	Put	Bond Future	182.0000	123.0000	(32.418)	0	0	1,995
2011/08/04	R208 2012/02/02			Bond Future	8.1380	8.0240	(1.401)	0.0000	0.0000	0
2011/08/04	R208 2012/02/02	9.00	Call	Bond Future	5,643.0000	6,207.0000	9.995	0	0	0
2011/08/04	R208 2012/02/02	9.00	Put	Bond Future	650.0000	527.0000	(18.923)	0	0	0
2011/08/04	R208 2012/02/02	9.05	Call	Bond Future	5,873.0000	6,444.0000	9.722	0	0	0
2011/08/04	R208 2012/02/02	9.05	Put	Bond Future	601.0000	485.0000	(19.301)	0	0	0
2011/08/04	R208 2012/02/02	8.95	Call	Bond Future	5,416.0000	5,971.0000	10.247	0	0	0
2011/08/04	R208 2012/02/02	8.95	Put	Bond Future	703.0000	571.0000	(18.777)	0	0	0
2011/08/04	R208 2012/05/03			Bond Future	8.2170	8.0980	(1.448)	0.0000	0.0000	0
2011/08/04	R208 2012/05/03	9.00	Call	Bond Future	5,650.0000	6,176.0000	9.310	0	0	0
2011/08/04	R208 2012/05/03	9.00	Put	Bond Future	1,205.0000	1,030.0000	(14.523)	0	0	0
2011/08/04	R208 2012/05/03	9.05	Call	Bond Future	5,858.0000	6,393.0000	9.133	0	0	0
2011/08/04	R208 2012/05/03	9.05	Put	Bond Future	1,138.0000	972.0000	(14.587)	0	0	0
2011/08/04	R208 2012/05/03	8.95	Call	Bond Future	5,444.0000	5,962.0000	9.515	0	0	0
2011/08/04	R208 2012/05/03	8.95	Put	Bond Future	1,274.0000	1,091.0000	(14.364)	0	0	0
2011/08/04	R208 2012/08/02			Bond Future	8.3040	8.1800	(1.493)	0.0000	0.0000	0
2011/08/04	R208 2012/08/02	8.75	Call	Bond Future	4,432.0000	4,900.0000	10.560	0	0	0
2011/08/04	R208 2012/08/02	8.75	Put	Bond Future	1,927.0000	1,683.0000	(12.662)	0	0	0
2011/08/04	R208 2012/08/02	8.80	Call	Bond Future	4,622.0000	5,099.0000	10.320	0	0	0

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2011/08/04	R208 2012/08/02	8.80	Put	Bond Future	1,842.0000	1,607.0000	(12.758)	0	0	0
2011/08/04	R208 2012/08/02	8.70	Call	Bond Future	4,247.0000	4,706.0000	10.808	0	0	0
2011/08/04	R208 2012/08/02	8.70	Put	Bond Future	2,019.0000	1,766.0000	(12.531)	0	0	0
2011/08/04	R209 2011/08/04			Bond Future	8.5510	8.4000	(1.766)	0.0000	0.0000	0
2011/08/04	R209 2011/08/04	8.50	Call	Bond Future	57.0000	842.0000	1377.193	0	0	0
2011/08/04	R209 2011/08/04	8.50	Put	Bond Future	481.0000	0.0000	(100.000)	0	0	0
2011/08/04	R209 2011/08/04	8.55	Call	Bond Future	198.0000	1,257.0000	534.848	0	0	0
2011/08/04	R209 2011/08/04	8.55	Put	Bond Future	206.0000	0.0000	(100.000)	0	0	0
2011/08/04	R209 2011/08/04	8.45	Call	Bond Future	10.0000	423.0000	4130.000	0	0	0
2011/08/04	R209 2011/08/04	8.45	Put	Bond Future	853.0000	0.0000	(100.000)	0	0	0
2011/08/04	R209 2011/08/04	10.10	Call	Bond Future	11,268.0000	12,533.0000	11.226	0	0	0
2011/08/04	R209 2011/08/04	10.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/04	R209 2011/11/03			Bond Future	8.6080	8.4220	(2.161)	0.0000	0.0000	2,736
2011/08/04	R209 2011/11/03	8.75	Call	Bond Future	2,689.0000	3,693.0000	37.337	0	0	0
2011/08/04	R209 2011/11/03	8.75	Put	Bond Future	1,542.0000	1,001.0000	(35.084)	0	0	0
2011/08/04	R209 2011/11/03	8.80	Call	Bond Future	2,930.0000	3,976.0000	35.700	0	0	0
2011/08/04	R209 2011/11/03	8.80	Put	Bond Future	1,386.0000	886.0000	(36.075)	0	0	0
2011/08/04	R209 2011/11/03	8.70	Call	Bond Future	2,459.0000	3,418.0000	39.000	0	0	0
2011/08/04	R209 2011/11/03	8.70	Put	Bond Future	1,713.0000	1,126.0000	(34.267)	0	0	0
2011/08/04	R209 2012/02/02			Bond Future	8.6640	8.4740	(2.193)	0.0000	0.0000	0
2011/08/04	R209 2012/02/02	9.00	Call	Bond Future	4,683.0000	5,743.0000	22.635	0	0	0
2011/08/04	R209 2012/02/02	9.00	Put	Bond Future	2,042.0000	1,541.0000	(24.535)	0	0	0
2011/08/04	R209 2012/02/02	9.05	Call	Bond Future	4,929.0000	6,014.0000	22.013	0	0	0
2011/08/04	R209 2012/02/02	9.05	Put	Bond Future	1,908.0000	1,431.0000	(25.000)	0	0	0
2011/08/04	R209 2012/02/02	8.95	Call	Bond Future	4,444.0000	5,476.0000	23.222	0	0	0
2011/08/04	R209 2012/02/02	8.95	Put	Bond Future	2,187.0000	1,657.0000	(24.234)	0	0	0
2011/08/04	R209 2012/05/03			Bond Future	8.7250	8.5290	(2.246)	0.0000	0.0000	0
2011/08/04	R209 2012/05/03	9.00	Call	Bond Future	5,110.0000	6,124.0000	19.843	0	0	0
2011/08/04	R209 2012/05/03	9.00	Put	Bond Future	2,963.0000	2,385.0000	(19.507)	0	0	0
2011/08/04	R209 2012/05/03	9.05	Call	Bond Future	5,339.0000	6,376.0000	19.423	0	0	0
2011/08/04	R209 2012/05/03	9.05	Put	Bond Future	2,812.0000	2,257.0000	(19.737)	0	0	0
2011/08/04	R209 2012/05/03	8.95	Call	Bond Future	4,886.0000	5,877.0000	20.282	0	0	0
2011/08/04	R209 2012/05/03	8.95	Put	Bond Future	3,122.0000	2,521.0000	(19.250)	0	0	0
2011/08/04	R209 2012/08/02			Bond Future	8.7890	8.5870	(2.298)	0.0000	0.0000	0

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2011/08/04	R209 2012/08/02	9.25	Call	Bond Future	6,397.0000	7,489.0000	17.071	0	0	0
2011/08/04	R209 2012/08/02	9.25	Put	Bond Future	2,896.0000	2,367.0000	(18.267)	0	0	0
2011/08/04	R209 2012/08/02	9.30	Call	Bond Future	6,637.0000	7,747.0000	16.724	0	0	0
2011/08/04	R209 2012/08/02	9.30	Put	Bond Future	2,772.0000	2,261.0000	(18.434)	0	0	0
2011/08/04	R209 2012/08/02	9.20	Call	Bond Future	6,164.0000	7,236.0000	17.391	0	0	0
2011/08/04	R209 2012/08/02	9.20	Put	Bond Future	3,030.0000	2,480.0000	(18.152)	0	0	0
2011/08/04	R210 2011/08/04			Bond Future	132.2068	132.2266	0.015	0.0000	0.0000	0
2011/08/04	R210 2011/08/04	106.00	Call	Bond Future	26,207.0000	26,227.0000	0.076	0	0	0
2011/08/04	R210 2011/08/04	106.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/04	R210 2011/08/04	106.05	Call	Bond Future	26,157.0000	26,177.0000	0.076	0	0	0
2011/08/04	R210 2011/08/04	106.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/04	R210 2011/08/04	105.95	Call	Bond Future	26,257.0000	26,277.0000	0.076	0	0	0
2011/08/04	R210 2011/08/04	105.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/04	R210 2011/11/03			Bond Future	132.4557	132.4757	0.015	0.0000	0.0000	685
2011/08/04	R210 2011/11/03	131.00	Call	Bond Future	1,456.0000	1,476.0000	1.374	0	0	0
2011/08/04	R210 2011/11/03	131.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/04	R210 2011/11/03	131.05	Call	Bond Future	1,406.0000	1,426.0000	1.422	0	0	0
2011/08/04	R210 2011/11/03	131.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/04	R210 2011/11/03	130.95	Call	Bond Future	1,506.0000	1,526.0000	1.328	0	0	0
2011/08/04	R210 2011/11/03	130.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/04	R211 2011/08/04			Bond Future	109.0728	109.0847	0.011	0.0000	0.0000	0
2011/08/04	R211 2011/08/04	1.50	Call	Bond Future	107,573.0000	107,585.0000	0.011	0	0	0
2011/08/04	R211 2011/08/04	1.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/04	R211 2011/08/04	1.55	Call	Bond Future	107,523.0000	107,535.0000	0.011	0	0	0
2011/08/04	R211 2011/08/04	1.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/04	R211 2011/08/04	1.45	Call	Bond Future	107,623.0000	107,635.0000	0.011	0	0	0
2011/08/04	R211 2011/08/04	1.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/04	R211 2011/11/03			Bond Future	110.6819	110.6938	0.011	0.0000	0.0000	529
2011/08/04	R211 2011/11/03	1.25	Call	Bond Future	109,432.0000	109,444.0000	0.011	0	0	0
2011/08/04	R211 2011/11/03	1.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/04	R211 2011/11/03	1.30	Call	Bond Future	109,382.0000	109,394.0000	0.011	0	0	0
2011/08/04	R211 2011/11/03	1.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/04	R211 2011/11/03	1.20	Call	Bond Future	109,482.0000	109,494.0000	0.011	0	0	0

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2011/08/04	R211 2011/11/03	1.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/04	R211 2012/02/02			Bond Future	111.0299	111.0419	0.011	0.0000	0.0000	0
2011/08/04	R211 2012/02/02	110.50	Call	Bond Future	530.0000	542.0000	2.264	0	0	0
2011/08/04	R211 2012/02/02	110.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/04	R211 2012/02/02	110.55	Call	Bond Future	480.0000	492.0000	2.500	0	0	0
2011/08/04	R211 2012/02/02	110.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/04	R211 2012/02/02	110.45	Call	Bond Future	580.0000	592.0000	2.069	0	0	0
2011/08/04	R211 2012/02/02	110.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/04	R212 2011/08/04			Bond Future	107.7239	107.7395	0.015	0.0000	0.0000	0
2011/08/04	R212 2011/08/04	2.50	Call	Bond Future	105,224.0000	105,240.0000	0.015	0	0	0
2011/08/04	R212 2011/08/04	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/04	R212 2011/08/04	2.55	Call	Bond Future	105,174.0000	105,190.0000	0.015	0	0	0
2011/08/04	R212 2011/08/04	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/04	R212 2011/08/04	2.45	Call	Bond Future	105,274.0000	105,290.0000	0.015	0	0	0
2011/08/04	R212 2011/08/04	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/04	R212 2011/11/03			Bond Future	109.3131	109.3288	0.014	0.0000	0.0000	2,807
2011/08/04	R212 2011/11/03	2.50	Call	Bond Future	106,813.0000	106,829.0000	0.015	0	0	0
2011/08/04	R212 2011/11/03	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/04	R212 2011/11/03	2.55	Call	Bond Future	106,763.0000	106,779.0000	0.015	0	0	0
2011/08/04	R212 2011/11/03	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/04	R212 2011/11/03	2.45	Call	Bond Future	106,863.0000	106,879.0000	0.015	0	0	0
2011/08/04	R212 2011/11/03	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/04	R212 2012/02/02			Bond Future	109.5097	109.5255	0.014	0.0000	0.0000	0
2011/08/04	R212 2012/02/02	108.50	Call	Bond Future	1,010.0000	1,026.0000	1.584	0	0	0
2011/08/04	R212 2012/02/02	108.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/04	R212 2012/02/02	108.55	Call	Bond Future	960.0000	976.0000	1.667	0	0	0
2011/08/04	R212 2012/02/02	108.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/04	R212 2012/02/02	108.45	Call	Bond Future	1,060.0000	1,076.0000	1.509	0	0	0
2011/08/04	R212 2012/02/02	108.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/04	R213 2011/08/04			Bond Future	8.5410	8.4100	(1.534)	0.0000	0.0000	0
2011/08/04	R213 2011/08/04	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/04	R213 2011/08/04	8.00	Put	Bond Future	4,724.0000	3,614.0000	(23.497)	0	0	0
2011/08/04	R213 2011/08/04	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/08/04	R213 2011/08/04	8.05	Put	Bond Future	4,271.0000	3,162.0000	(25.966)	0	0	0
2011/08/04	R213 2011/08/04	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/04	R213 2011/08/04	7.95	Put	Bond Future	5,180.0000	4,070.0000	(21.429)	0	0	0
2011/08/04	R213 2011/11/03			Bond Future	8.6050	8.4340	(1.987)	0.0000	0.0000	0
2011/08/04	R213 2011/11/03	8.75	Call	Bond Future	1,187.0000	2,620.0000	120.725	0	0	0
2011/08/04	R213 2011/11/03	8.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/04	R213 2011/11/03	8.80	Call	Bond Future	1,591.0000	3,024.0000	90.069	0	0	0
2011/08/04	R213 2011/11/03	8.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/04	R213 2011/11/03	8.70	Call	Bond Future	781.0000	2,214.0000	183.483	0	0	0
2011/08/04	R213 2011/11/03	8.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/04	R213 2012/02/02			Bond Future	8.6700	8.4940	(2.030)	0.0000	0.0000	0
2011/08/04	R213 2012/02/02	9.00	Call	Bond Future	2,631.0000	4,086.0000	55.302	0	0	0
2011/08/04	R213 2012/02/02	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/04	R213 2012/02/02	9.05	Call	Bond Future	3,019.0000	4,474.0000	48.195	0	0	0
2011/08/04	R213 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/04	R213 2012/02/02	8.95	Call	Bond Future	2,240.0000	3,696.0000	65.000	0	0	0
2011/08/04	R213 2012/02/02	8.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/04	R213 2012/05/03			Bond Future	8.7350	8.5540	(2.072)	0.0000	0.0000	0
2011/08/04	R213 2012/05/03	9.25	Call	Bond Future	4,001.0000	5,478.0000	36.916	0	0	0
2011/08/04	R213 2012/05/03	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/04	R213 2012/05/03	9.30	Call	Bond Future	4,374.0000	5,851.0000	33.768	0	0	0
2011/08/04	R213 2012/05/03	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/04	R213 2012/05/03	9.20	Call	Bond Future	3,625.0000	5,102.0000	40.745	0	0	0
2011/08/04	R213 2012/05/03	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/04	R213 2012/08/02			Bond Future	8.8040	8.6180	(2.113)	0.0000	0.0000	0
2011/08/04	R213 2012/08/02	9.25	Call	Bond Future	3,434.0000	4,931.0000	43.593	0	0	0
2011/08/04	R213 2012/08/02	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/04	R213 2012/08/02	9.30	Call	Bond Future	3,806.0000	5,303.0000	39.333	0	0	0
2011/08/04	R213 2012/08/02	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/04	R213 2012/08/02	9.20	Call	Bond Future	3,060.0000	4,557.0000	48.922	0	0	0
2011/08/04	R213 2012/08/02	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/04	RZ02 2011/08/04			Bond Future	0.0780	0.1030	32.051	0.0000	0.0000	0
2011/08/04	RZ02 2011/08/04	1.00	Call	Bond Future	24,940.0000	24,940.0000	0.000	0	0	0
2011/08/04	RZ02 2011/08/04	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/08/04	RZ02 2011/08/04	1.05	Call	Bond Future	26,199.0000	26,199.0000	0.000	0	0	0
2011/08/04	RZ02 2011/08/04	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/04	RZ02 2011/08/04	0.95	Call	Bond Future	23,667.0000	23,667.0000	0.000	0	0	0
2011/08/04	RZ02 2011/08/04	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/04	RZ02 2011/11/03			Bond Future	0.0050	0.0050	0.000	0.0000	0.0000	0
2011/08/04	RZ02 2011/11/03	1.00	Call	Bond Future	27,590.0000	27,590.0000	0.000	0	0	0
2011/08/04	RZ02 2011/11/03	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/04	RZ02 2011/11/03	1.05	Call	Bond Future	28,834.0000	28,834.0000	0.000	0	0	0
2011/08/04	RZ02 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/04	RZ02 2011/11/03	0.95	Call	Bond Future	26,333.0000	26,333.0000	0.000	0	0	0
2011/08/04	RZ02 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/04	RZ11 2011/11/03			Bond Future	0.7760	0.7700	(0.773)	0.0000	0.0000	0
2011/08/04	RZ11 2011/11/03	1.00	Call	Bond Future	1,226.0000	1,226.0000	0.000	0	0	0
2011/08/04	RZ11 2011/11/03	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/04	RZ11 2011/11/03	1.05	Call	Bond Future	1,491.0000	1,491.0000	0.000	0	0	0
2011/08/04	RZ11 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/04	RZ11 2011/11/03	0.95	Call	Bond Future	961.0000	961.0000	0.000	0	0	0
2011/08/04	RZ11 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/04	RZ12 2011/08/04			Bond Future	2.0330	2.0290	(0.197)	0.0000	0.0000	0
2011/08/04	RZ12 2011/08/04	2.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/04	RZ12 2011/08/04	2.00	Put	Bond Future	283.0000	283.0000	0.000	0	0	0
2011/08/04	RZ12 2011/08/04	2.05	Call	Bond Future	204.0000	204.0000	0.000	0	0	0
2011/08/04	RZ12 2011/08/04	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/04	RZ12 2011/08/04	1.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/04	RZ12 2011/08/04	1.95	Put	Bond Future	773.0000	773.0000	0.000	0	0	0
2011/08/04	RZ12 2011/11/03			Bond Future	1.9230	1.9190	(0.208)	0.0000	0.0000	0
2011/08/04	RZ12 2011/11/03	2.00	Call	Bond Future	778.0000	778.0000	0.000	0	0	0
2011/08/04	RZ12 2011/11/03	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/04	RZ12 2011/11/03	2.05	Call	Bond Future	1,255.0000	1,255.0000	0.000	0	0	0
2011/08/04	RZ12 2011/11/03	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/04	RZ12 2011/11/03	1.95	Call	Bond Future	298.0000	298.0000	0.000	0	0	0
2011/08/04	RZ12 2011/11/03	1.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/04	TRT1 2011/08/04			Index Future	359.1110	360.9170	0.503	0.0000	0.0000	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
2011/08/04	TRT1 2011/11/03			Index Future	362.3640	364.0240	0.458	0.0000	0.0000	0
2011/08/04	TRT1 2012/02/02			Index Future	367.2150	368.9020	0.459	0.0000	0.0000	0
Total										281755.00