



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 05/08/2011

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
2011/08/05	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/05	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/05	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/05	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/05	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/05	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/05	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/05	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/05	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/05	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/05	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/05	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/05	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/05	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/05	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/08/05	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/05	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/05	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/05	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/05	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/05	AL7T 2011/11/03			Index Future	404.1710	401.5240	(0.655)	0.0000	0.0000	16
2011/08/05	AL7T 2012/02/02			Index Future	410.3260	407.6390	(0.655)	0.0000	0.0000	0
2011/08/05	ALBI 2011/11/03			Index Future	370.3850	368.0880	(0.620)	0.0000	0.0000	1,346
2011/08/05	ALBI 2012/02/02			Index Future	376.0260	373.6940	(0.620)	0.0000	0.0000	0
2011/08/05	C155 2011/08/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/05	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/05	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/05	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/05	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/05	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/05	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/05	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/05	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/05	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/05	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/05	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/08/05	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0
2011/08/05	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/05	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/05	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/05	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/05	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/05	CAAD 2011/09/19			Can-Do Future	0.0239	0.0246	2.929	0.0000	0.0000	22,388
2011/08/05	CAAE 2011/09/19			Can-Do Future	0.1489	0.1452	(2.485)	0.0000	0.0000	21,898
2011/08/05	CAAG 2011/10/24			Can-Do Future	6.9751	6.9650	(0.145)	0.0000	0.0000	0
2011/08/05	CAAG 2011/10/24	6.70	Call	Can-Do Future	365.0000	362.0000	(0.822)	0	0	0
2011/08/05	CAAG 2011/10/24	6.70	Put	Can-Do Future	90.0000	97.0000	7.778	0	0	0
2011/08/05	CAAG 2011/10/24	6.75	Call	Can-Do Future	332.0000	328.0000	(1.205)	0	0	0
2011/08/05	CAAG 2011/10/24	6.75	Put	Can-Do Future	107.0000	113.0000	5.607	0	0	0
2011/08/05	CAAG 2011/10/24	6.65	Call	Can-Do Future	401.0000	398.0000	(0.748)	0	0	0
2011/08/05	CAAG 2011/10/24	6.65	Put	Can-Do Future	76.0000	83.0000	9.211	0	0	0
2011/08/05	CAAG 2011/10/24	7.00	Put	Can-Do Future	217.0000	225.0000	3.687	0	0	0
2011/08/05	CAAG 2011/10/24	7.00	Call	Can-Do Future	192.0000	190.0000	(1.042)	0	0	14,286
2011/08/05	CAAG 2011/10/24	7.40	Put	Can-Do Future	510.0000	521.0000	2.157	0	0	0
2011/08/05	CAAG 2011/10/24	7.40	Call	Can-Do Future	85.0000	86.0000	1.176	0	0	6,757
2011/08/05	CAAH 2011/08/10			Can-Do Future	6.8995	6.8913	(0.119)	0.0000	0.0000	0
2011/08/05	CAAH 2011/08/10	6.70	Call	Can-Do Future	204.0000	196.0000	(3.922)	0	0	0
2011/08/05	CAAH 2011/08/10	6.70	Put	Can-Do Future	5.0000	5.0000	0.000	0	0	20,000
2011/08/05	CAAH 2011/08/10	6.75	Call	Can-Do Future	159.0000	150.0000	(5.660)	0	0	0
2011/08/05	CAAH 2011/08/10	6.75	Put	Can-Do Future	10.0000	9.0000	(10.000)	0	0	0
2011/08/05	CAAH 2011/08/10	6.65	Call	Can-Do Future	251.0000	243.0000	(3.187)	0	0	0
2011/08/05	CAAH 2011/08/10	6.65	Put	Can-Do Future	2.0000	2.0000	0.000	0	0	0

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2011/08/05	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/05	CRD1 2011/11/03			Index Future	165.0850	165.5830	0.302	0.0000	0.0000	0
2011/08/05	CRD1 2012/02/02			Index Future	167.2950	167.8020	0.303	0.0000	0.0000	0
2011/08/05	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/05	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/05	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/05	GOVI 2011/11/03			GOVI	370.8950	368.7250	(0.585)	0.0000	0.0000	162
2011/08/05	GOVI 2011/11/03	357.00	Call	GOVI	138,950.0000	117,250.0000	(15.617)	0	0	0
2011/08/05	GOVI 2011/11/03	357.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/08/05	GOVI 2011/11/03	357.01	Call	GOVI	138,850.0000	117,150.0000	(15.628)	0	0	0
2011/08/05	GOVI 2011/11/03	357.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/08/05	GOVI 2011/11/03	356.99	Call	GOVI	139,050.0000	117,350.0000	(15.606)	0	0	0
2011/08/05	GOVI 2011/11/03	356.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/08/05	GOVI 2012/02/02			GOVI	376.5440	374.3410	(0.585)	0.0000	0.0000	0
2011/08/05	GOVI 2012/02/02	369.00	Call	GOVI	75,440.0000	53,410.0000	(29.202)	0	0	0
2011/08/05	GOVI 2012/02/02	369.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/08/05	GOVI 2012/02/02	369.01	Call	GOVI	75,340.0000	53,310.0000	(29.241)	0	0	0
2011/08/05	GOVI 2012/02/02	369.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/08/05	GOVI 2012/02/02	368.99	Call	GOVI	75,540.0000	53,510.0000	(29.163)	0	0	0
2011/08/05	GOVI 2012/02/02	368.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/08/05	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/08/05	IGOV 2011/11/03			Index Future	159.4910	161.0070	0.951	0.0000	0.0000	83
2011/08/05	IGOV 2012/02/02			Index Future	161.9200	163.4600	0.951	0.0000	0.0000	0
2011/08/05	ILBI 2012/02/02			Index Future	442.9720	442.9720	0.000	0.0000	0.0000	29
2011/08/05	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/08/05	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0

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2011/08/05	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/08/05	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/08/05	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/08/05	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/08/05	JBAF 2011/08/17			Jibar Tradeable Future	5.6000	5.6000	0.000	0.0000	0.0000	0
2011/08/05	JBAF 2011/09/21			Jibar Tradeable Future	5.6200	5.6100	(0.178)	0.0000	0.0000	17,600
2011/08/05	JBAF 2011/10/19			Jibar Tradeable Future	5.6200	5.6100	(0.178)	0.0000	0.0000	400
2011/08/05	JBAF 2011/11/16			Jibar Tradeable Future	5.6300	5.6200	(0.178)	0.0000	0.0000	1,000
2011/08/05	JBAF 2011/12/21			Jibar Tradeable Future	5.6500	5.6500	0.000	0.0000	0.0000	5,541
2011/08/05	JBAF 2012/01/18			Jibar Tradeable Future	5.6700	5.6700	0.000	0.0000	0.0000	0
2011/08/05	JBAF 2012/03/20			Jibar Tradeable Future	5.7800	5.7500	(0.519)	0.0000	0.0000	1,090
2011/08/05	JBAF 2012/06/20			Jibar Tradeable Future	6.0000	5.9400	(1.000)	0.0000	0.0000	2,890
2011/08/05	JBAF 2012/09/19			Jibar Tradeable Future	6.2200	6.1700	(0.804)	0.0000	0.0000	44,710
2011/08/05	JBAF 2012/12/19			Jibar Tradeable Future	6.4500	6.3900	(0.930)	0.0000	0.0000	490
2011/08/05	JBAF 2013/03/20			Jibar Tradeable Future	6.6800	6.6300	(0.749)	0.0000	0.0000	290
2011/08/05	JBAF 2013/06/19			Jibar Tradeable Future	6.9200	6.8700	(0.723)	0.0000	0.0000	750
2011/08/05	JN02 2011/11/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/08/05	JN02 2011/11/03	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/05	JN02 2011/11/03	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/05	JN02 2011/11/03	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/05	JN02 2011/11/03	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/08/05	JN02 2011/11/03	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/08/05	JN02 2011/11/03	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/05	JN05 2011/11/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/08/05	JN05 2011/11/03	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/05	JN05 2011/11/03	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/05	JN05 2011/11/03	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/05	JN05 2011/11/03	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/08/05	JN05 2011/11/03	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/08/05	JN05 2011/11/03	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0

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2011/08/05	JN10 2011/11/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/08/05	JN10 2011/11/03	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/05	JN10 2011/11/03	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/05	JN10 2011/11/03	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/05	JN10 2011/11/03	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/08/05	JN10 2011/11/03	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/08/05	JN10 2011/11/03	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/05	OTH1 2011/11/03			Index Future	367.2160	364.2470	(0.809)	0.0000	0.0000	0
2011/08/05	OTH1 2012/02/02			Index Future	372.8080	369.7940	(0.808)	0.0000	0.0000	0
2011/08/05	R157 2011/08/04			Bond Future	7.1170	7.0500	(0.941)	0.0000	0.0000	0
2011/08/05	R157 2011/11/03			Bond Future	7.1690	8.2330	14.842	0.0000	0.0000	10,452
2011/08/05	R157 2011/11/03	8.25	Call	Bond Future	3,984.0000	849.0000	(78.690)	0	0	0
2011/08/05	R157 2011/11/03	8.25	Put	Bond Future	24.0000	788.0000	3183.333	0	0	0
2011/08/05	R157 2011/11/03	8.30	Call	Bond Future	4,158.0000	947.0000	(77.225)	0	0	0
2011/08/05	R157 2011/11/03	8.30	Put	Bond Future	19.0000	707.0000	3621.053	0	0	0
2011/08/05	R157 2011/11/03	8.20	Call	Bond Future	3,809.0000	757.0000	(80.126)	0	0	0
2011/08/05	R157 2011/11/03	8.20	Put	Bond Future	29.0000	876.0000	2920.690	0	0	0
2011/08/05	R157 2011/11/03	6.55	Put	Bond Future	0.0000	6,243.0000	100.000	0	0	0
2011/08/05	R157 2011/11/03	6.55	Call	Bond Future	0.0000	0.0000	0.000	0	0	1,200
2011/08/05	R157 2011/11/03	7.00	Put	Bond Future	0.0000	4,538.0000	100.000	0	0	0
2011/08/05	R157 2011/11/03	7.00	Call	Bond Future	0.0000	5.0000	100.000	0	0	400
2011/08/05	R157 2011/11/03	7.10	Call	Bond Future	0.0000	9.0000	100.000	0	0	0
2011/08/05	R157 2011/11/03	7.10	Put	Bond Future	0.0000	4,166.0000	100.000	0	0	400
2011/08/05	R157 2011/11/03	7.55	Call	Bond Future	0.0000	94.0000	100.000	0	0	0
2011/08/05	R157 2011/11/03	7.55	Put	Bond Future	0.0000	2,578.0000	100.000	0	0	1,200
2011/08/05	R157 2012/02/02			Bond Future	7.2580	7.3270	0.951	0.0000	0.0000	0
2011/08/05	R157 2012/02/02	8.50	Call	Bond Future	4,395.0000	4,177.0000	(4.960)	0	0	0
2011/08/05	R157 2012/02/02	8.50	Put	Bond Future	154.0000	177.0000	14.935	0	0	0
2011/08/05	R157 2012/02/02	8.55	Call	Bond Future	4,548.0000	4,328.0000	(4.837)	0	0	0
2011/08/05	R157 2012/02/02	8.55	Put	Bond Future	140.0000	161.0000	15.000	0	0	0
2011/08/05	R157 2012/02/02	8.45	Call	Bond Future	4,243.0000	4,027.0000	(5.091)	0	0	0
2011/08/05	R157 2012/02/02	8.45	Put	Bond Future	169.0000	194.0000	14.793	0	0	0
2011/08/05	R157 2012/05/03			Bond Future	7.3640	7.4400	1.032	0.0000	0.0000	0

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2011/08/05	R157 2012/05/03	8.25	Call	Bond Future	3,319.0000	3,126.0000	(5.815)	0	0	0
2011/08/05	R157 2012/05/03	8.25	Put	Bond Future	484.0000	538.0000	11.157	0	0	0
2011/08/05	R157 2012/05/03	8.30	Call	Bond Future	3,446.0000	3,251.0000	(5.659)	0	0	0
2011/08/05	R157 2012/05/03	8.30	Put	Bond Future	454.0000	505.0000	11.233	0	0	0
2011/08/05	R157 2012/05/03	8.20	Call	Bond Future	3,193.0000	3,004.0000	(5.919)	0	0	0
2011/08/05	R157 2012/05/03	8.20	Put	Bond Future	516.0000	573.0000	11.047	0	0	0
2011/08/05	R157 2012/08/02			Bond Future	7.4940	7.5770	1.108	0.0000	0.0000	0
2011/08/05	R157 2012/08/02	8.00	Call	Bond Future	2,580.0000	2,420.0000	(6.202)	0	0	0
2011/08/05	R157 2012/08/02	8.00	Put	Bond Future	1,073.0000	1,162.0000	8.295	0	0	0
2011/08/05	R157 2012/08/02	8.05	Call	Bond Future	2,680.0000	2,518.0000	(6.045)	0	0	0
2011/08/05	R157 2012/08/02	8.05	Put	Bond Future	1,025.0000	1,112.0000	8.488	0	0	0
2011/08/05	R157 2012/08/02	7.95	Call	Bond Future	2,481.0000	2,324.0000	(6.328)	0	0	0
2011/08/05	R157 2012/08/02	7.95	Put	Bond Future	1,121.0000	1,213.0000	8.207	0	0	0
2011/08/05	R186 2011/08/04			Bond Future	8.2120	8.1000	(1.364)	0.0000	0.0000	0
2011/08/05	R186 2011/11/03			Bond Future	8.1410	8.2690	1.572	0.0000	0.0000	25,334
2011/08/05	R186 2011/11/03	9.00	Call	Bond Future	8,356.0000	7,243.0000	(13.320)	0	0	0
2011/08/05	R186 2011/11/03	9.00	Put	Bond Future	312.0000	450.0000	44.231	0	0	0
2011/08/05	R186 2011/11/03	9.05	Call	Bond Future	8,759.0000	7,631.0000	(12.878)	0	0	0
2011/08/05	R186 2011/11/03	9.05	Put	Bond Future	271.0000	394.0000	45.387	0	0	0
2011/08/05	R186 2011/11/03	8.95	Call	Bond Future	7,957.0000	6,861.0000	(13.774)	0	0	0
2011/08/05	R186 2011/11/03	8.95	Put	Bond Future	360.0000	514.0000	42.778	0	0	0
2011/08/05	R186 2011/11/03	8.75	Put	Bond Future	617.0000	855.0000	38.574	0	0	0
2011/08/05	R186 2011/11/03	8.75	Call	Bond Future	6,402.0000	5,390.0000	(15.808)	0	0	5,600
2011/08/05	R186 2011/11/03	8.10	Put	Bond Future	2,690.0000	3,372.0000	25.353	0	0	0
2011/08/05	R186 2011/11/03	8.10	Call	Bond Future	2,285.0000	1,717.0000	(24.858)	0	0	1,275
2011/08/05	R186 2011/11/03	8.35	Put	Bond Future	1,609.0000	2,097.0000	30.329	0	0	0
2011/08/05	R186 2011/11/03	8.35	Call	Bond Future	3,641.0000	2,879.0000	(20.928)	0	0	425
2011/08/05	R186 2011/11/03	8.55	Call	Bond Future	4,947.0000	4,047.0000	(18.193)	0	0	0
2011/08/05	R186 2011/11/03	8.55	Put	Bond Future	1,016.0000	1,367.0000	34.547	0	0	425
2011/08/05	R186 2011/11/03	9.10	Call	Bond Future	9,164.0000	8,022.0000	(12.462)	0	0	0
2011/08/05	R186 2011/11/03	9.10	Put	Bond Future	235.0000	344.0000	46.383	0	0	1,275
2011/08/05	R186 2012/02/02			Bond Future	8.2010	8.3340	1.622	0.0000	0.0000	2,500
2011/08/05	R186 2012/02/02	9.00	Call	Bond Future	8,623.0000	7,631.0000	(11.504)	0	0	0
2011/08/05	R186 2012/02/02	9.00	Put	Bond Future	1,238.0000	1,523.0000	23.021	0	0	0

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2011/08/05	R186 2012/02/02	9.05	Call	Bond Future	8,972.0000	7,963.0000	(11.246)	0	0	0
2011/08/05	R186 2012/02/02	9.05	Put	Bond Future	1,147.0000	1,415.0000	23.365	0	0	0
2011/08/05	R186 2012/02/02	8.95	Call	Bond Future	8,278.0000	7,304.0000	(11.766)	0	0	0
2011/08/05	R186 2012/02/02	8.95	Put	Bond Future	1,336.0000	1,639.0000	22.680	0	0	0
2011/08/05	R186 2012/05/03			Bond Future	8.2670	8.4040	1.657	0.0000	0.0000	0
2011/08/05	R186 2012/05/03	9.00	Call	Bond Future	8,875.0000	7,951.0000	(10.411)	0	0	0
2011/08/05	R186 2012/05/03	9.00	Put	Bond Future	2,192.0000	2,560.0000	16.788	0	0	0
2011/08/05	R186 2012/05/03	9.05	Call	Bond Future	9,193.0000	8,253.0000	(10.225)	0	0	0
2011/08/05	R186 2012/05/03	9.05	Put	Bond Future	2,074.0000	2,426.0000	16.972	0	0	0
2011/08/05	R186 2012/05/03	8.95	Call	Bond Future	8,561.0000	7,652.0000	(10.618)	0	0	0
2011/08/05	R186 2012/05/03	8.95	Put	Bond Future	2,316.0000	2,699.0000	16.537	0	0	0
2011/08/05	R186 2012/08/02			Bond Future	8.3380	8.4800	1.703	0.0000	0.0000	0
2011/08/05	R186 2012/08/02	8.75	Call	Bond Future	7,347.0000	6,532.0000	(11.093)	0	0	0
2011/08/05	R186 2012/08/02	8.75	Put	Bond Future	3,591.0000	4,090.0000	13.896	0	0	0
2011/08/05	R186 2012/08/02	8.80	Call	Bond Future	7,636.0000	6,805.0000	(10.883)	0	0	0
2011/08/05	R186 2012/08/02	8.80	Put	Bond Future	3,436.0000	3,919.0000	14.057	0	0	0
2011/08/05	R186 2012/08/02	8.70	Call	Bond Future	7,067.0000	6,268.0000	(11.306)	0	0	0
2011/08/05	R186 2012/08/02	8.70	Put	Bond Future	3,757.0000	4,273.0000	13.734	0	0	0
2011/08/05	R189 2011/08/04			Bond Future	215.3008	215.3145	0.006	0.0000	0.0000	0
2011/08/05	R189 2011/11/03			Bond Future	212.3850	212.6622	0.130	0.0000	0.0000	0
2011/08/05	R189 2011/11/03	212.00	Call	Bond Future	385.0000	662.0000	71.948	0	0	0
2011/08/05	R189 2011/11/03	212.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/05	R189 2011/11/03	212.05	Call	Bond Future	335.0000	612.0000	82.687	0	0	0
2011/08/05	R189 2011/11/03	212.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/05	R189 2011/11/03	211.95	Call	Bond Future	435.0000	712.0000	63.678	0	0	0
2011/08/05	R189 2011/11/03	211.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/05	R197 2011/08/04			Bond Future	236.1293	236.1646	0.015	0.0000	0.0000	0
2011/08/05	R197 2011/11/03			Bond Future	239.6482	242.8410	1.332	0.0000	0.0000	205
2011/08/05	R197 2011/11/03	238.50	Call	Bond Future	1,148.0000	4,341.0000	278.136	0	0	0
2011/08/05	R197 2011/11/03	238.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/05	R197 2011/11/03	238.55	Call	Bond Future	1,098.0000	4,291.0000	290.801	0	0	0
2011/08/05	R197 2011/11/03	238.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/05	R197 2011/11/03	238.45	Call	Bond Future	1,198.0000	4,391.0000	266.528	0	0	0

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2011/08/05	R197 2011/11/03	238.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/05	R201 2011/08/04			Bond Future	6.7710	6.7100	(0.901)	0.0000	0.0000	0
2011/08/05	R201 2011/11/03			Bond Future	6.8250	6.8460	0.308	0.0000	0.0000	1,348
2011/08/05	R201 2011/11/03	8.00	Call	Bond Future	3,305.0000	3,246.0000	(1.785)	0	0	0
2011/08/05	R201 2011/11/03	8.00	Put	Bond Future	12.0000	13.0000	8.333	0	0	0
2011/08/05	R201 2011/11/03	8.05	Call	Bond Future	3,440.0000	3,381.0000	(1.715)	0	0	0
2011/08/05	R201 2011/11/03	8.05	Put	Bond Future	10.0000	11.0000	10.000	0	0	0
2011/08/05	R201 2011/11/03	7.95	Call	Bond Future	3,170.0000	3,111.0000	(1.861)	0	0	0
2011/08/05	R201 2011/11/03	7.95	Put	Bond Future	14.0000	15.0000	7.143	0	0	0
2011/08/05	R201 2012/02/02			Bond Future	6.8890	6.9120	0.334	0.0000	0.0000	0
2011/08/05	R201 2012/02/02	8.25	Call	Bond Future	3,577.0000	3,519.0000	(1.621)	0	0	0
2011/08/05	R201 2012/02/02	8.25	Put	Bond Future	58.0000	61.0000	5.172	0	0	0
2011/08/05	R201 2012/02/02	8.30	Call	Bond Future	3,697.0000	3,639.0000	(1.569)	0	0	0
2011/08/05	R201 2012/02/02	8.30	Put	Bond Future	52.0000	54.0000	3.846	0	0	0
2011/08/05	R201 2012/02/02	8.20	Call	Bond Future	3,457.0000	3,400.0000	(1.649)	0	0	0
2011/08/05	R201 2012/02/02	8.20	Put	Bond Future	65.0000	69.0000	6.154	0	0	0
2011/08/05	R201 2012/05/03			Bond Future	6.9750	7.0000	0.358	0.0000	0.0000	0
2011/08/05	R201 2012/05/03	7.75	Call	Bond Future	2,235.0000	2,188.0000	(2.103)	0	0	0
2011/08/05	R201 2012/05/03	7.75	Put	Bond Future	380.0000	393.0000	3.421	0	0	0
2011/08/05	R201 2012/05/03	7.80	Call	Bond Future	2,329.0000	2,281.0000	(2.061)	0	0	0
2011/08/05	R201 2012/05/03	7.80	Put	Bond Future	356.0000	368.0000	3.371	0	0	0
2011/08/05	R201 2012/05/03	7.70	Call	Bond Future	2,143.0000	2,096.0000	(2.193)	0	0	0
2011/08/05	R201 2012/05/03	7.70	Put	Bond Future	406.0000	420.0000	3.448	0	0	0
2011/08/05	R201 2012/08/02			Bond Future	7.0900	7.1190	0.409	0.0000	0.0000	0
2011/08/05	R201 2012/08/02	7.50	Call	Bond Future	1,646.0000	1,604.0000	(2.552)	0	0	0
2011/08/05	R201 2012/08/02	7.50	Put	Bond Future	750.0000	771.0000	2.800	0	0	0
2011/08/05	R201 2012/08/02	7.55	Call	Bond Future	1,721.0000	1,679.0000	(2.440)	0	0	0
2011/08/05	R201 2012/08/02	7.55	Put	Bond Future	716.0000	738.0000	3.073	0	0	0
2011/08/05	R201 2012/08/02	7.45	Call	Bond Future	1,572.0000	1,531.0000	(2.608)	0	0	0
2011/08/05	R201 2012/08/02	7.45	Put	Bond Future	784.0000	807.0000	2.934	0	0	0
2011/08/05	R202 2011/08/04			Bond Future	176.2894	176.3153	0.015	0.0000	0.0000	0
2011/08/05	R202 2011/11/03			Bond Future	180.3547	182.4053	1.137	0.0000	0.0000	22,733
2011/08/05	R202 2011/11/03	0.50	Call	Bond Future	179,855.0000	181,905.0000	1.140	0	0	0

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2011/08/05	R202 2011/11/03	0.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/05	R202 2011/11/03	0.55	Call	Bond Future	179,805.0000	181,855.0000	1.140	0	0	0
2011/08/05	R202 2011/11/03	0.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/05	R202 2011/11/03	0.45	Call	Bond Future	179,905.0000	181,955.0000	1.139	0	0	0
2011/08/05	R202 2011/11/03	0.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/05	R202 2012/02/02			Bond Future	180.4368	182.5188	1.154	0.0000	0.0000	0
2011/08/05	R202 2012/02/02	177.00	Call	Bond Future	3,437.0000	5,519.0000	60.576	0	0	0
2011/08/05	R202 2012/02/02	177.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/05	R202 2012/02/02	177.05	Call	Bond Future	3,387.0000	5,469.0000	61.470	0	0	0
2011/08/05	R202 2012/02/02	177.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/05	R202 2012/02/02	176.95	Call	Bond Future	3,487.0000	5,569.0000	59.707	0	0	0
2011/08/05	R202 2012/02/02	176.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/05	R203 2011/08/04			Bond Future	7.6720	7.5850	(1.134)	0.0000	0.0000	0
2011/08/05	R203 2011/11/03			Bond Future	7.6780	7.7720	1.224	0.0000	0.0000	2,133
2011/08/05	R203 2011/11/03	8.50	Call	Bond Future	3,903.0000	3,501.0000	(10.300)	0	0	0
2011/08/05	R203 2011/11/03	8.50	Put	Bond Future	111.0000	152.0000	36.937	0	0	0
2011/08/05	R203 2011/11/03	8.55	Call	Bond Future	4,111.0000	3,703.0000	(9.925)	0	0	0
2011/08/05	R203 2011/11/03	8.55	Put	Bond Future	94.0000	129.0000	37.234	0	0	0
2011/08/05	R203 2011/11/03	8.45	Call	Bond Future	3,697.0000	3,300.0000	(10.738)	0	0	0
2011/08/05	R203 2011/11/03	8.45	Put	Bond Future	131.0000	176.0000	34.351	0	0	0
2011/08/05	R203 2012/02/02			Bond Future	7.7640	7.8630	1.275	0.0000	0.0000	0
2011/08/05	R203 2012/02/02	8.75	Call	Bond Future	4,717.0000	4,341.0000	(7.971)	0	0	0
2011/08/05	R203 2012/02/02	8.75	Put	Bond Future	364.0000	436.0000	19.780	0	0	0
2011/08/05	R203 2012/02/02	8.80	Call	Bond Future	4,906.0000	4,525.0000	(7.766)	0	0	0
2011/08/05	R203 2012/02/02	8.80	Put	Bond Future	338.0000	405.0000	19.822	0	0	0
2011/08/05	R203 2012/02/02	8.70	Call	Bond Future	4,535.0000	4,164.0000	(8.181)	0	0	0
2011/08/05	R203 2012/02/02	8.70	Put	Bond Future	397.0000	474.0000	19.395	0	0	0
2011/08/05	R203 2012/05/03			Bond Future	7.8610	7.9660	1.336	0.0000	0.0000	0
2011/08/05	R203 2012/05/03	8.75	Call	Bond Future	4,496.0000	4,147.0000	(7.762)	0	0	0
2011/08/05	R203 2012/05/03	8.75	Put	Bond Future	719.0000	826.0000	14.882	0	0	0
2011/08/05	R203 2012/05/03	8.80	Call	Bond Future	4,661.0000	4,307.0000	(7.595)	0	0	0
2011/08/05	R203 2012/05/03	8.80	Put	Bond Future	677.0000	778.0000	14.919	0	0	0
2011/08/05	R203 2012/05/03	8.70	Call	Bond Future	4,334.0000	3,990.0000	(7.937)	0	0	0
2011/08/05	R203 2012/05/03	8.70	Put	Bond Future	765.0000	876.0000	14.510	0	0	0

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2011/08/05	R203 2012/08/02			Bond Future	7.9710	8.0820	1.393	0.0000	0.0000	0
2011/08/05	R203 2012/08/02	8.50	Call	Bond Future	3,417.0000	3,115.0000	(8.838)	0	0	0
2011/08/05	R203 2012/08/02	8.50	Put	Bond Future	1,246.0000	1,404.0000	12.681	0	0	0
2011/08/05	R203 2012/08/02	8.55	Call	Bond Future	3,563.0000	3,255.0000	(8.644)	0	0	0
2011/08/05	R203 2012/08/02	8.55	Put	Bond Future	1,190.0000	1,342.0000	12.773	0	0	0
2011/08/05	R203 2012/08/02	8.45	Call	Bond Future	3,275.0000	2,979.0000	(9.038)	0	0	0
2011/08/05	R203 2012/08/02	8.45	Put	Bond Future	1,307.0000	1,471.0000	12.548	0	0	0
2011/08/05	R204 2011/08/04			Bond Future	7.8620	7.7650	(1.234)	0.0000	0.0000	0
2011/08/05	R204 2011/11/03			Bond Future	7.8440	7.9530	1.390	0.0000	0.0000	2,872
2011/08/05	R204 2011/11/03	8.75	Call	Bond Future	4,862.0000	4,322.0000	(11.107)	0	0	0
2011/08/05	R204 2011/11/03	8.75	Put	Bond Future	110.0000	157.0000	42.727	0	0	0
2011/08/05	R204 2011/11/03	8.80	Call	Bond Future	5,100.0000	4,553.0000	(10.725)	0	0	0
2011/08/05	R204 2011/11/03	8.80	Put	Bond Future	94.0000	134.0000	42.553	0	0	0
2011/08/05	R204 2011/11/03	8.70	Call	Bond Future	4,626.0000	4,093.0000	(11.522)	0	0	0
2011/08/05	R204 2011/11/03	8.70	Put	Bond Future	129.0000	183.0000	41.860	0	0	0
2011/08/05	R204 2012/02/02			Bond Future	7.9230	8.0370	1.439	0.0000	0.0000	0
2011/08/05	R204 2012/02/02	9.00	Call	Bond Future	5,792.0000	5,280.0000	(8.840)	0	0	0
2011/08/05	R204 2012/02/02	9.00	Put	Bond Future	346.0000	429.0000	23.988	0	0	0
2011/08/05	R204 2012/02/02	9.05	Call	Bond Future	6,007.0000	5,489.0000	(8.623)	0	0	0
2011/08/05	R204 2012/02/02	9.05	Put	Bond Future	318.0000	394.0000	23.899	0	0	0
2011/08/05	R204 2012/02/02	8.95	Call	Bond Future	5,580.0000	5,074.0000	(9.068)	0	0	0
2011/08/05	R204 2012/02/02	8.95	Put	Bond Future	379.0000	467.0000	23.219	0	0	0
2011/08/05	R204 2012/05/03			Bond Future	8.0120	8.1320	1.498	0.0000	0.0000	0
2011/08/05	R204 2012/05/03	8.75	Call	Bond Future	4,728.0000	4,292.0000	(9.222)	0	0	0
2011/08/05	R204 2012/05/03	8.75	Put	Bond Future	1,078.0000	1,247.0000	15.677	0	0	0
2011/08/05	R204 2012/05/03	8.80	Call	Bond Future	4,909.0000	4,465.0000	(9.045)	0	0	0
2011/08/05	R204 2012/05/03	8.80	Put	Bond Future	1,018.0000	1,179.0000	15.815	0	0	0
2011/08/05	R204 2012/05/03	8.70	Call	Bond Future	4,550.0000	4,121.0000	(9.429)	0	0	0
2011/08/05	R204 2012/05/03	8.70	Put	Bond Future	1,142.0000	1,318.0000	15.412	0	0	0
2011/08/05	R204 2012/08/02			Bond Future	8.1140	8.2400	1.553	0.0000	0.0000	0
2011/08/05	R204 2012/08/02	8.50	Call	Bond Future	3,615.0000	3,239.0000	(10.401)	0	0	0
2011/08/05	R204 2012/08/02	8.50	Put	Bond Future	1,752.0000	1,989.0000	13.527	0	0	0
2011/08/05	R204 2012/08/02	8.55	Call	Bond Future	3,775.0000	3,390.0000	(10.199)	0	0	0
2011/08/05	R204 2012/08/02	8.55	Put	Bond Future	1,673.0000	1,901.0000	13.628	0	0	0

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2011/08/05	R204 2012/08/02	8.45	Call	Bond Future	3,460.0000	3,092.0000	(10.636)	0	0	0
2011/08/05	R204 2012/08/02	8.45	Put	Bond Future	1,835.0000	2,081.0000	13.406	0	0	0
2011/08/05	R206 2011/08/04			Bond Future	6.5210	6.4650	(0.859)	0.0000	0.0000	0
2011/08/05	R206 2011/11/03			Bond Future	6.6190	6.6400	0.317	0.0000	0.0000	12,577
2011/08/05	R206 2011/11/03	7.75	Call	Bond Future	2,271.0000	2,229.0000	(1.849)	0	0	0
2011/08/05	R206 2011/11/03	7.75	Put	Bond Future	10.0000	10.0000	0.000	0	0	0
2011/08/05	R206 2011/11/03	7.80	Call	Bond Future	2,368.0000	2,326.0000	(1.774)	0	0	0
2011/08/05	R206 2011/11/03	7.80	Put	Bond Future	8.0000	9.0000	12.500	0	0	0
2011/08/05	R206 2011/11/03	7.70	Call	Bond Future	2,175.0000	2,133.0000	(1.931)	0	0	0
2011/08/05	R206 2011/11/03	7.70	Put	Bond Future	12.0000	13.0000	8.333	0	0	0
2011/08/05	R206 2012/02/02			Bond Future	6.6780	6.7030	0.374	0.0000	0.0000	0
2011/08/05	R206 2012/02/02	8.00	Call	Bond Future	2,402.0000	2,359.0000	(1.790)	0	0	0
2011/08/05	R206 2012/02/02	8.00	Put	Bond Future	49.0000	51.0000	4.082	0	0	0
2011/08/05	R206 2012/02/02	8.05	Call	Bond Future	2,484.0000	2,442.0000	(1.691)	0	0	0
2011/08/05	R206 2012/02/02	8.05	Put	Bond Future	44.0000	47.0000	6.818	0	0	0
2011/08/05	R206 2012/02/02	7.95	Call	Bond Future	2,319.0000	2,277.0000	(1.811)	0	0	0
2011/08/05	R206 2012/02/02	7.95	Put	Bond Future	54.0000	57.0000	5.556	0	0	0
2011/08/05	R206 2012/05/03			Bond Future	6.7770	6.8060	0.428	0.0000	0.0000	0
2011/08/05	R206 2012/05/03	7.50	Call	Bond Future	1,441.0000	1,407.0000	(2.359)	0	0	0
2011/08/05	R206 2012/05/03	7.50	Put	Bond Future	305.0000	317.0000	3.934	0	0	0
2011/08/05	R206 2012/05/03	7.55	Call	Bond Future	1,503.0000	1,468.0000	(2.329)	0	0	0
2011/08/05	R206 2012/05/03	7.55	Put	Bond Future	289.0000	300.0000	3.806	0	0	0
2011/08/05	R206 2012/05/03	7.45	Call	Bond Future	1,383.0000	1,349.0000	(2.458)	0	0	0
2011/08/05	R206 2012/05/03	7.45	Put	Bond Future	325.0000	337.0000	3.692	0	0	0
2011/08/05	R206 2012/08/02			Bond Future	6.9270	6.9600	0.476	0.0000	0.0000	0
2011/08/05	R206 2012/08/02	7.25	Call	Bond Future	944.0000	916.0000	(2.966)	0	0	0
2011/08/05	R206 2012/08/02	7.25	Put	Bond Future	508.0000	525.0000	3.346	0	0	0
2011/08/05	R206 2012/08/02	7.30	Call	Bond Future	989.0000	961.0000	(2.831)	0	0	0
2011/08/05	R206 2012/08/02	7.30	Put	Bond Future	486.0000	502.0000	3.292	0	0	0
2011/08/05	R206 2012/08/02	7.20	Call	Bond Future	900.0000	873.0000	(3.000)	0	0	0
2011/08/05	R206 2012/08/02	7.20	Put	Bond Future	531.0000	549.0000	3.390	0	0	0
2011/08/05	R207 2011/08/04			Bond Future	7.9770	7.8600	(1.467)	0.0000	0.0000	0
2011/08/05	R207 2011/11/03			Bond Future	7.9310	8.0450	1.437	0.0000	0.0000	7,499

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2011/08/05	R207 2011/11/03	8.75	Call	Bond Future	4,749.0000	4,158.0000	(12.445)	0	0	0
2011/08/05	R207 2011/11/03	8.75	Put	Bond Future	153.0000	219.0000	43.137	0	0	0
2011/08/05	R207 2011/11/03	8.80	Call	Bond Future	4,998.0000	4,399.0000	(11.985)	0	0	0
2011/08/05	R207 2011/11/03	8.80	Put	Bond Future	130.0000	188.0000	44.615	0	0	0
2011/08/05	R207 2011/11/03	8.70	Call	Bond Future	4,502.0000	3,921.0000	(12.905)	0	0	0
2011/08/05	R207 2011/11/03	8.70	Put	Bond Future	178.0000	254.0000	42.697	0	0	0
2011/08/05	R207 2011/11/03	7.90	Put	Bond Future	1,430.0000	1,787.0000	24.965	0	0	0
2011/08/05	R207 2011/11/03	7.90	Call	Bond Future	1,250.0000	950.0000	(24.000)	0	0	2,000
2011/08/05	R207 2011/11/03	8.15	Call	Bond Future	2,072.0000	1,661.0000	(19.836)	0	0	0
2011/08/05	R207 2011/11/03	8.15	Put	Bond Future	815.0000	1,061.0000	30.184	0	0	2,000
2011/08/05	R207 2011/11/03	8.35	Call	Bond Future	2,877.0000	2,389.0000	(16.962)	0	0	0
2011/08/05	R207 2011/11/03	8.35	Put	Bond Future	490.0000	659.0000	34.490	0	0	2,000
2011/08/05	R207 2011/11/03	7.30	Put	Bond Future	0.0000	4,529.0000	100.000	0	0	0
2011/08/05	R207 2011/11/03	7.30	Call	Bond Future	0.0000	131.0000	100.000	0	0	900
2011/08/05	R207 2011/11/03	7.75	Put	Bond Future	0.0000	2,347.0000	100.000	0	0	0
2011/08/05	R207 2011/11/03	7.75	Call	Bond Future	0.0000	635.0000	100.000	0	0	300
2011/08/05	R207 2011/11/03	7.95	Put	Bond Future	0.0000	1,620.0000	100.000	0	0	300
2011/08/05	R207 2011/11/03	7.95	Call	Bond Future	0.0000	1,073.0000	100.000	0	0	0
2011/08/05	R207 2011/11/03	8.40	Call	Bond Future	0.0000	2,590.0000	100.000	0	0	0
2011/08/05	R207 2011/11/03	8.40	Put	Bond Future	0.0000	580.0000	100.000	0	0	900
2011/08/05	R207 2012/02/02			Bond Future	8.0050	8.1230	1.474	0.0000	0.0000	0
2011/08/05	R207 2012/02/02	9.00	Call	Bond Future	5,871.0000	5,317.0000	(9.436)	0	0	0
2011/08/05	R207 2012/02/02	9.00	Put	Bond Future	467.0000	575.0000	23.126	0	0	0
2011/08/05	R207 2012/02/02	9.05	Call	Bond Future	6,094.0000	5,533.0000	(9.206)	0	0	0
2011/08/05	R207 2012/02/02	9.05	Put	Bond Future	429.0000	529.0000	23.310	0	0	0
2011/08/05	R207 2012/02/02	8.95	Call	Bond Future	5,649.0000	5,103.0000	(9.665)	0	0	0
2011/08/05	R207 2012/02/02	8.95	Put	Bond Future	507.0000	623.0000	22.880	0	0	0
2011/08/05	R207 2012/05/03			Bond Future	8.0880	8.2120	1.533	0.0000	0.0000	0
2011/08/05	R207 2012/05/03	8.75	Call	Bond Future	4,824.0000	4,350.0000	(9.826)	0	0	0
2011/08/05	R207 2012/05/03	8.75	Put	Bond Future	1,284.0000	1,486.0000	15.732	0	0	0
2011/08/05	R207 2012/05/03	8.80	Call	Bond Future	5,014.0000	4,531.0000	(9.633)	0	0	0
2011/08/05	R207 2012/05/03	8.80	Put	Bond Future	1,213.0000	1,406.0000	15.911	0	0	0
2011/08/05	R207 2012/05/03	8.70	Call	Bond Future	4,637.0000	4,172.0000	(10.028)	0	0	0
2011/08/05	R207 2012/05/03	8.70	Put	Bond Future	1,358.0000	1,569.0000	15.538	0	0	0
2011/08/05	R207 2012/08/02			Bond Future	8.1820	8.3120	1.589	0.0000	0.0000	0

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2011/08/05	R207 2012/08/02	8.75	Call	Bond Future	4,528.0000	4,071.0000	(10.093)	0	0	0
2011/08/05	R207 2012/08/02	8.75	Put	Bond Future	1,569.0000	1,799.0000	14.659	0	0	0
2011/08/05	R207 2012/08/02	8.80	Call	Bond Future	4,710.0000	4,245.0000	(9.873)	0	0	0
2011/08/05	R207 2012/08/02	8.80	Put	Bond Future	1,496.0000	1,718.0000	14.840	0	0	0
2011/08/05	R207 2012/08/02	8.70	Call	Bond Future	4,350.0000	3,902.0000	(10.299)	0	0	0
2011/08/05	R207 2012/08/02	8.70	Put	Bond Future	1,646.0000	1,886.0000	14.581	0	0	0
2011/08/05	R208 2011/08/04			Bond Future	7.9970	7.8900	(1.338)	0.0000	0.0000	0
2011/08/05	R208 2011/11/03			Bond Future	7.9570	8.0650	1.357	0.0000	0.0000	6,767
2011/08/05	R208 2011/11/03	8.75	Call	Bond Future	4,947.0000	4,355.0000	(11.967)	0	0	0
2011/08/05	R208 2011/11/03	8.75	Put	Bond Future	194.0000	268.0000	38.144	0	0	0
2011/08/05	R208 2011/11/03	8.80	Call	Bond Future	5,209.0000	4,608.0000	(11.538)	0	0	0
2011/08/05	R208 2011/11/03	8.80	Put	Bond Future	167.0000	232.0000	38.922	0	0	0
2011/08/05	R208 2011/11/03	8.70	Call	Bond Future	4,687.0000	4,105.0000	(12.417)	0	0	0
2011/08/05	R208 2011/11/03	8.70	Put	Bond Future	224.0000	309.0000	37.946	0	0	0
2011/08/05	R208 2011/11/03	7.95	Put	Bond Future	1,484.0000	1,832.0000	23.450	0	0	0
2011/08/05	R208 2011/11/03	7.95	Call	Bond Future	1,441.0000	1,122.0000	(22.137)	0	0	1,995
2011/08/05	R208 2011/11/03	8.20	Put	Bond Future	850.0000	1,089.0000	28.118	0	0	0
2011/08/05	R208 2011/11/03	8.20	Call	Bond Future	2,341.0000	1,913.0000	(18.283)	0	0	665
2011/08/05	R208 2011/11/03	8.40	Call	Bond Future	3,210.0000	2,708.0000	(15.639)	0	0	0
2011/08/05	R208 2011/11/03	8.40	Put	Bond Future	515.0000	680.0000	32.039	0	0	665
2011/08/05	R208 2011/11/03	8.90	Call	Bond Future	5,740.0000	5,124.0000	(10.732)	0	0	0
2011/08/05	R208 2011/11/03	8.90	Put	Bond Future	123.0000	174.0000	41.463	0	0	1,995
2011/08/05	R208 2012/02/02			Bond Future	8.0240	8.1360	1.396	0.0000	0.0000	0
2011/08/05	R208 2012/02/02	9.00	Call	Bond Future	6,207.0000	5,644.0000	(9.070)	0	0	0
2011/08/05	R208 2012/02/02	9.00	Put	Bond Future	527.0000	639.0000	21.252	0	0	0
2011/08/05	R208 2012/02/02	9.05	Call	Bond Future	6,444.0000	5,874.0000	(8.845)	0	0	0
2011/08/05	R208 2012/02/02	9.05	Put	Bond Future	485.0000	590.0000	21.649	0	0	0
2011/08/05	R208 2012/02/02	8.95	Call	Bond Future	5,971.0000	5,416.0000	(9.295)	0	0	0
2011/08/05	R208 2012/02/02	8.95	Put	Bond Future	571.0000	691.0000	21.016	0	0	0
2011/08/05	R208 2012/05/03			Bond Future	8.0980	8.2140	1.432	0.0000	0.0000	0
2011/08/05	R208 2012/05/03	9.00	Call	Bond Future	6,176.0000	5,654.0000	(8.452)	0	0	0
2011/08/05	R208 2012/05/03	9.00	Put	Bond Future	1,030.0000	1,191.0000	15.631	0	0	0
2011/08/05	R208 2012/05/03	9.05	Call	Bond Future	6,393.0000	5,863.0000	(8.290)	0	0	0
2011/08/05	R208 2012/05/03	9.05	Put	Bond Future	972.0000	1,126.0000	15.844	0	0	0

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2011/08/05	R208 2012/05/03	8.95	Call	Bond Future	5,962.0000	5,448.0000	(8.621)	0	0	0
2011/08/05	R208 2012/05/03	8.95	Put	Bond Future	1,091.0000	1,260.0000	15.490	0	0	0
2011/08/05	R208 2012/08/02			Bond Future	8.1800	8.3010	1.479	0.0000	0.0000	0
2011/08/05	R208 2012/08/02	8.75	Call	Bond Future	4,900.0000	4,435.0000	(9.490)	0	0	0
2011/08/05	R208 2012/08/02	8.75	Put	Bond Future	1,683.0000	1,913.0000	13.666	0	0	0
2011/08/05	R208 2012/08/02	8.80	Call	Bond Future	5,099.0000	4,626.0000	(9.276)	0	0	0
2011/08/05	R208 2012/08/02	8.80	Put	Bond Future	1,607.0000	1,829.0000	13.815	0	0	0
2011/08/05	R208 2012/08/02	8.70	Call	Bond Future	4,706.0000	4,250.0000	(9.690)	0	0	0
2011/08/05	R208 2012/08/02	8.70	Put	Bond Future	1,766.0000	2,005.0000	13.533	0	0	0
2011/08/05	R209 2011/08/04			Bond Future	8.5510	8.4000	(1.766)	0.0000	0.0000	0
2011/08/05	R209 2011/11/03			Bond Future	8.4220	8.5450	1.460	0.0000	0.0000	1,316
2011/08/05	R209 2011/11/03	8.75	Call	Bond Future	3,693.0000	2,989.0000	(19.063)	0	0	0
2011/08/05	R209 2011/11/03	8.75	Put	Bond Future	1,001.0000	1,324.0000	32.268	0	0	0
2011/08/05	R209 2011/11/03	8.80	Call	Bond Future	3,976.0000	3,245.0000	(18.385)	0	0	0
2011/08/05	R209 2011/11/03	8.80	Put	Bond Future	886.0000	1,183.0000	33.521	0	0	0
2011/08/05	R209 2011/11/03	8.70	Call	Bond Future	3,418.0000	2,742.0000	(19.778)	0	0	0
2011/08/05	R209 2011/11/03	8.70	Put	Bond Future	1,126.0000	1,478.0000	31.261	0	0	0
2011/08/05	R209 2012/02/02			Bond Future	8.4740	8.5990	1.475	0.0000	0.0000	0
2011/08/05	R209 2012/02/02	9.00	Call	Bond Future	5,743.0000	5,016.0000	(12.659)	0	0	0
2011/08/05	R209 2012/02/02	9.00	Put	Bond Future	1,541.0000	1,847.0000	19.857	0	0	0
2011/08/05	R209 2012/02/02	9.05	Call	Bond Future	6,014.0000	5,272.0000	(12.338)	0	0	0
2011/08/05	R209 2012/02/02	9.05	Put	Bond Future	1,431.0000	1,722.0000	20.335	0	0	0
2011/08/05	R209 2012/02/02	8.95	Call	Bond Future	5,476.0000	4,767.0000	(12.947)	0	0	0
2011/08/05	R209 2012/02/02	8.95	Put	Bond Future	1,657.0000	1,981.0000	19.553	0	0	0
2011/08/05	R209 2012/05/03			Bond Future	8.5290	8.6580	1.512	0.0000	0.0000	0
2011/08/05	R209 2012/05/03	9.00	Call	Bond Future	6,124.0000	5,431.0000	(11.316)	0	0	0
2011/08/05	R209 2012/05/03	9.00	Put	Bond Future	2,385.0000	2,746.0000	15.136	0	0	0
2011/08/05	R209 2012/05/03	9.05	Call	Bond Future	6,376.0000	5,668.0000	(11.104)	0	0	0
2011/08/05	R209 2012/05/03	9.05	Put	Bond Future	2,257.0000	2,603.0000	15.330	0	0	0
2011/08/05	R209 2012/05/03	8.95	Call	Bond Future	5,877.0000	5,199.0000	(11.536)	0	0	0
2011/08/05	R209 2012/05/03	8.95	Put	Bond Future	2,521.0000	2,897.0000	14.915	0	0	0
2011/08/05	R209 2012/08/02			Bond Future	8.5870	8.7200	1.549	0.0000	0.0000	0
2011/08/05	R209 2012/08/02	9.25	Call	Bond Future	7,489.0000	6,747.0000	(9.908)	0	0	0
2011/08/05	R209 2012/08/02	9.25	Put	Bond Future	2,367.0000	2,698.0000	13.984	0	0	0

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2011/08/05	R209 2012/08/02	9.30	Call	Bond Future	7,747.0000	6,994.0000	(9.720)	0	0	0
2011/08/05	R209 2012/08/02	9.30	Put	Bond Future	2,261.0000	2,581.0000	14.153	0	0	0
2011/08/05	R209 2012/08/02	9.20	Call	Bond Future	7,236.0000	6,507.0000	(10.075)	0	0	0
2011/08/05	R209 2012/08/02	9.20	Put	Bond Future	2,480.0000	2,825.0000	13.911	0	0	0
2011/08/05	R210 2011/08/04			Bond Future	132.2068	132.2266	0.015	0.0000	0.0000	0
2011/08/05	R210 2011/11/03			Bond Future	132.4757	134.4699	1.505	0.0000	0.0000	685
2011/08/05	R210 2011/11/03	131.00	Call	Bond Future	1,476.0000	3,470.0000	135.095	0	0	0
2011/08/05	R210 2011/11/03	131.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/05	R210 2011/11/03	131.05	Call	Bond Future	1,426.0000	3,420.0000	139.832	0	0	0
2011/08/05	R210 2011/11/03	131.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/05	R210 2011/11/03	130.95	Call	Bond Future	1,526.0000	3,520.0000	130.668	0	0	0
2011/08/05	R210 2011/11/03	130.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/05	R211 2011/08/04			Bond Future	109.0728	109.0847	0.011	0.0000	0.0000	0
2011/08/05	R211 2011/11/03			Bond Future	110.6938	111.1529	0.415	0.0000	0.0000	529
2011/08/05	R211 2011/11/03	1.25	Call	Bond Future	109,444.0000	109,903.0000	0.419	0	0	0
2011/08/05	R211 2011/11/03	1.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/05	R211 2011/11/03	1.30	Call	Bond Future	109,394.0000	109,853.0000	0.420	0	0	0
2011/08/05	R211 2011/11/03	1.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/05	R211 2011/11/03	1.20	Call	Bond Future	109,494.0000	109,953.0000	0.419	0	0	0
2011/08/05	R211 2011/11/03	1.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/05	R211 2012/02/02			Bond Future	111.0419	111.5079	0.420	0.0000	0.0000	0
2011/08/05	R211 2012/02/02	110.50	Call	Bond Future	542.0000	1,008.0000	85.978	0	0	0
2011/08/05	R211 2012/02/02	110.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/05	R211 2012/02/02	110.55	Call	Bond Future	492.0000	958.0000	94.715	0	0	0
2011/08/05	R211 2012/02/02	110.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/05	R211 2012/02/02	110.45	Call	Bond Future	592.0000	1,058.0000	78.716	0	0	0
2011/08/05	R211 2012/02/02	110.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/05	R212 2011/08/04			Bond Future	107.7239	107.7395	0.015	0.0000	0.0000	0
2011/08/05	R212 2011/11/03			Bond Future	109.3288	109.6843	0.325	0.0000	0.0000	2,807
2011/08/05	R212 2011/11/03	2.50	Call	Bond Future	106,829.0000	107,184.0000	0.332	0	0	0
2011/08/05	R212 2011/11/03	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/05	R212 2011/11/03	2.55	Call	Bond Future	106,779.0000	107,134.0000	0.332	0	0	0
2011/08/05	R212 2011/11/03	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/08/05	R212 2011/11/03	2.45	Call	Bond Future	106,879.0000	107,234.0000	0.332	0	0	0
2011/08/05	R212 2011/11/03	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/05	R212 2012/02/02			Bond Future	109.5255	109.8864	0.330	0.0000	0.0000	0
2011/08/05	R212 2012/02/02	108.50	Call	Bond Future	1,026.0000	1,386.0000	35.088	0	0	0
2011/08/05	R212 2012/02/02	108.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/05	R212 2012/02/02	108.55	Call	Bond Future	976.0000	1,336.0000	36.885	0	0	0
2011/08/05	R212 2012/02/02	108.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/05	R212 2012/02/02	108.45	Call	Bond Future	1,076.0000	1,436.0000	33.457	0	0	0
2011/08/05	R212 2012/02/02	108.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/05	R213 2011/08/04			Bond Future	8.5410	8.4100	(1.534)	0.0000	0.0000	0
2011/08/05	R213 2011/11/03			Bond Future	8.4340	8.5620	1.518	0.0000	0.0000	0
2011/08/05	R213 2011/11/03	8.75	Call	Bond Future	2,620.0000	1,544.0000	(41.069)	0	0	0
2011/08/05	R213 2011/11/03	8.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/05	R213 2011/11/03	8.80	Call	Bond Future	3,024.0000	1,948.0000	(35.582)	0	0	0
2011/08/05	R213 2011/11/03	8.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/05	R213 2011/11/03	8.70	Call	Bond Future	2,214.0000	1,138.0000	(48.600)	0	0	0
2011/08/05	R213 2011/11/03	8.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/05	R213 2012/02/02			Bond Future	8.4940	8.6260	1.554	0.0000	0.0000	0
2011/08/05	R213 2012/02/02	9.00	Call	Bond Future	4,086.0000	2,991.0000	(26.799)	0	0	0
2011/08/05	R213 2012/02/02	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/05	R213 2012/02/02	9.05	Call	Bond Future	4,474.0000	3,379.0000	(24.475)	0	0	0
2011/08/05	R213 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/05	R213 2012/02/02	8.95	Call	Bond Future	3,696.0000	2,601.0000	(29.627)	0	0	0
2011/08/05	R213 2012/02/02	8.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/05	R213 2012/05/03			Bond Future	8.5540	8.6890	1.578	0.0000	0.0000	0
2011/08/05	R213 2012/05/03	9.25	Call	Bond Future	5,478.0000	4,372.0000	(20.190)	0	0	0
2011/08/05	R213 2012/05/03	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/05	R213 2012/05/03	9.30	Call	Bond Future	5,851.0000	4,745.0000	(18.903)	0	0	0
2011/08/05	R213 2012/05/03	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/05	R213 2012/05/03	9.20	Call	Bond Future	5,102.0000	3,997.0000	(21.658)	0	0	0
2011/08/05	R213 2012/05/03	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/05	R213 2012/08/02			Bond Future	8.6180	8.7570	1.613	0.0000	0.0000	0
2011/08/05	R213 2012/08/02	9.25	Call	Bond Future	4,931.0000	3,809.0000	(22.754)	0	0	0
2011/08/05	R213 2012/08/02	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2011/08/05	R213 2012/08/02	9.30	Call	Bond Future	5,303.0000	4,180.0000	(21.177)	0	0	0
2011/08/05	R213 2012/08/02	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/05	R213 2012/08/02	9.20	Call	Bond Future	4,557.0000	3,434.0000	(24.643)	0	0	0
2011/08/05	R213 2012/08/02	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/05	RZ02 2011/08/04			Bond Future	0.0780	0.1030	32.051	0.0000	0.0000	0
2011/08/05	RZ02 2011/11/03			Bond Future	0.0050	0.0050	0.000	0.0000	0.0000	0
2011/08/05	RZ02 2011/11/03	1.00	Call	Bond Future	27,590.0000	27,590.0000	0.000	0	0	0
2011/08/05	RZ02 2011/11/03	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/05	RZ02 2011/11/03	1.05	Call	Bond Future	28,834.0000	28,834.0000	0.000	0	0	0
2011/08/05	RZ02 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/05	RZ02 2011/11/03	0.95	Call	Bond Future	26,333.0000	26,333.0000	0.000	0	0	0
2011/08/05	RZ02 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/05	RZ11 2011/11/03			Bond Future	0.7760	0.7700	(0.773)	0.0000	0.0000	0
2011/08/05	RZ11 2011/11/03	1.00	Call	Bond Future	1,226.0000	1,226.0000	0.000	0	0	0
2011/08/05	RZ11 2011/11/03	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/05	RZ11 2011/11/03	1.05	Call	Bond Future	1,491.0000	1,491.0000	0.000	0	0	0
2011/08/05	RZ11 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/05	RZ11 2011/11/03	0.95	Call	Bond Future	961.0000	961.0000	0.000	0	0	0
2011/08/05	RZ11 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/05	RZ12 2011/08/04			Bond Future	2.0330	2.0290	(0.197)	0.0000	0.0000	0
2011/08/05	RZ12 2011/11/03			Bond Future	1.9230	1.9190	(0.208)	0.0000	0.0000	0
2011/08/05	RZ12 2011/11/03	2.00	Call	Bond Future	778.0000	778.0000	0.000	0	0	0
2011/08/05	RZ12 2011/11/03	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/05	RZ12 2011/11/03	2.05	Call	Bond Future	1,255.0000	1,255.0000	0.000	0	0	0
2011/08/05	RZ12 2011/11/03	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/05	RZ12 2011/11/03	1.95	Call	Bond Future	298.0000	298.0000	0.000	0	0	0
2011/08/05	RZ12 2011/11/03	1.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/05	TRT1 2011/11/03			Index Future	362.3640	364.0240	0.458	0.0000	0.0000	0
2011/08/05	TRT1 2012/02/02			Index Future	367.2150	368.9020	0.459	0.0000	0.0000	0

Total

287403.00