



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 10/08/2011

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
2011/08/10	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/10	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/10	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/10	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/10	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/10	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/10	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/10	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/10	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/10	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/10	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/10	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/10	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/10	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/10	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/08/10	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/10	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/10	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/10	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/10	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/10	AL7T 2011/11/03			Index Future	401.0710	404.6500	0.892	0.0000	0.0000	16
2011/08/10	AL7T 2012/02/02			Index Future	407.1790	410.8120	0.892	0.0000	0.0000	0
2011/08/10	ALBI 2011/11/03			Index Future	367.4430	370.2240	0.757	0.0000	0.0000	1,360
2011/08/10	ALBI 2012/02/02			Index Future	373.0380	375.8620	0.757	0.0000	0.0000	0
2011/08/10	C155 2011/08/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/10	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/10	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/10	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/10	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/10	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/10	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/10	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/10	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/10	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/10	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/10	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/08/10	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0
2011/08/10	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/10	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/10	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/10	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/10	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/10	CAAD 2011/09/19			Can-Do Future	0.0246	0.0080	(67.480)	0.0000	0.0000	22,388
2011/08/10	CAAE 2011/09/19			Can-Do Future	0.1452	0.2599	78.994	0.0000	0.0000	21,898
2011/08/10	CAAG 2011/10/24			Can-Do Future	7.1276	7.3085	2.538	0.0000	0.0000	0
2011/08/10	CAAG 2011/10/24	6.70	Call	Can-Do Future	487.0000	647.0000	32.854	0	0	0
2011/08/10	CAAG 2011/10/24	6.70	Put	Can-Do Future	59.0000	39.0000	(33.898)	0	0	0
2011/08/10	CAAG 2011/10/24	6.75	Call	Can-Do Future	449.0000	606.0000	34.967	0	0	0
2011/08/10	CAAG 2011/10/24	6.75	Put	Can-Do Future	71.0000	48.0000	(32.394)	0	0	0
2011/08/10	CAAG 2011/10/24	6.65	Call	Can-Do Future	527.0000	690.0000	30.930	0	0	0
2011/08/10	CAAG 2011/10/24	6.65	Put	Can-Do Future	49.0000	32.0000	(34.694)	0	0	0
2011/08/10	CAAG 2011/10/24	7.00	Put	Can-Do Future	154.0000	113.0000	(26.623)	0	0	0
2011/08/10	CAAG 2011/10/24	7.00	Call	Can-Do Future	282.0000	421.0000	49.291	0	0	14,286
2011/08/10	CAAG 2011/10/24	7.40	Put	Can-Do Future	400.0000	307.0000	(23.250)	0	0	0
2011/08/10	CAAG 2011/10/24	7.40	Call	Can-Do Future	128.0000	215.0000	67.969	0	0	6,757
2011/08/10	CAAH 2011/08/10			Can-Do Future	7.0520	7.1788	1.798	0.0000	0.0000	0
2011/08/10	CAAH 2011/08/10	6.70	Call	Can-Do Future	352.0000	479.0000	36.080	0	0	0
2011/08/10	CAAH 2011/08/10	6.70	Put	Can-Do Future	0.0000	0.0000	0.000	0	0	0
2011/08/10	CAAH 2011/08/10	6.75	Call	Can-Do Future	302.0000	429.0000	42.053	0	0	0
2011/08/10	CAAH 2011/08/10	6.75	Put	Can-Do Future	0.0000	0.0000	0.000	0	0	0
2011/08/10	CAAH 2011/08/10	6.65	Call	Can-Do Future	402.0000	529.0000	31.592	0	0	0
2011/08/10	CAAH 2011/08/10	6.65	Put	Can-Do Future	0.0000	0.0000	0.000	0	0	0

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2011/08/10	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/10	CRD1 2011/11/03			Index Future	165.0850	165.5830	0.302	0.0000	0.0000	0
2011/08/10	CRD1 2012/02/02			Index Future	167.2950	167.8020	0.303	0.0000	0.0000	0
2011/08/10	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/10	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/10	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/10	GOVI 2011/11/03			GOVI	368.2270	370.9770	0.747	0.0000	0.0000	162
2011/08/10	GOVI 2011/11/03	357.00	Call	GOVI	112,270.0000	139,770.0000	24.495	0	0	0
2011/08/10	GOVI 2011/11/03	357.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/08/10	GOVI 2011/11/03	357.01	Call	GOVI	112,170.0000	139,670.0000	24.516	0	0	0
2011/08/10	GOVI 2011/11/03	357.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/08/10	GOVI 2011/11/03	356.99	Call	GOVI	112,370.0000	139,870.0000	24.473	0	0	0
2011/08/10	GOVI 2011/11/03	356.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/08/10	GOVI 2012/02/02			GOVI	373.8340	376.6260	0.747	0.0000	0.0000	0
2011/08/10	GOVI 2012/02/02	369.00	Call	GOVI	48,340.0000	76,260.0000	57.758	0	0	0
2011/08/10	GOVI 2012/02/02	369.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/08/10	GOVI 2012/02/02	369.01	Call	GOVI	48,240.0000	76,160.0000	57.877	0	0	0
2011/08/10	GOVI 2012/02/02	369.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/08/10	GOVI 2012/02/02	368.99	Call	GOVI	48,440.0000	76,360.0000	57.638	0	0	0
2011/08/10	GOVI 2012/02/02	368.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/08/10	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/08/10	IGOV 2011/11/03			Index Future	161.0890	161.9190	0.515	0.0000	0.0000	83
2011/08/10	IGOV 2012/02/02			Index Future	163.5420	164.3840	0.515	0.0000	0.0000	0
2011/08/10	ILBI 2012/02/02			Index Future	442.9720	442.9720	0.000	0.0000	0.0000	29
2011/08/10	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/08/10	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0

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2011/08/10	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/08/10	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/08/10	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/08/10	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/08/10	JBAF 2011/08/17			Jibar Tradeable Future	5.6000	5.5900	(0.179)	0.0000	0.0000	0
2011/08/10	JBAF 2011/09/21			Jibar Tradeable Future	5.6000	5.5900	(0.179)	0.0000	0.0000	17,600
2011/08/10	JBAF 2011/10/19			Jibar Tradeable Future	5.6100	5.5900	(0.357)	0.0000	0.0000	400
2011/08/10	JBAF 2011/11/16			Jibar Tradeable Future	5.6100	5.5800	(0.535)	0.0000	0.0000	1,000
2011/08/10	JBAF 2011/12/21			Jibar Tradeable Future	5.6300	5.5700	(1.066)	0.0000	0.0000	5,541
2011/08/10	JBAF 2012/01/18			Jibar Tradeable Future	5.6500	5.5700	(1.416)	0.0000	0.0000	0
2011/08/10	JBAF 2012/03/20			Jibar Tradeable Future	5.7100	5.5800	(2.277)	0.0000	0.0000	1,090
2011/08/10	JBAF 2012/06/20			Jibar Tradeable Future	5.8700	5.6500	(3.748)	0.0000	0.0000	2,890
2011/08/10	JBAF 2012/09/19			Jibar Tradeable Future	6.0800	5.7900	(4.770)	0.0000	0.0000	44,710
2011/08/10	JBAF 2012/12/19			Jibar Tradeable Future	6.2900	6.0100	(4.452)	0.0000	0.0000	490
2011/08/10	JBAF 2013/03/20			Jibar Tradeable Future	6.5200	6.2400	(4.294)	0.0000	0.0000	290
2011/08/10	JBAF 2013/06/19			Jibar Tradeable Future	6.7600	6.4700	(4.290)	93.3400	93.3400	1,250
2011/08/10	JN02 2011/11/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/08/10	JN02 2011/11/03	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/10	JN02 2011/11/03	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/10	JN02 2011/11/03	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/10	JN02 2011/11/03	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/08/10	JN02 2011/11/03	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/08/10	JN02 2011/11/03	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/10	JN05 2011/11/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/08/10	JN05 2011/11/03	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/10	JN05 2011/11/03	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/10	JN05 2011/11/03	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/10	JN05 2011/11/03	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/08/10	JN05 2011/11/03	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/08/10	JN05 2011/11/03	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0

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2011/08/10	JN10 2011/11/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/08/10	JN10 2011/11/03	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/10	JN10 2011/11/03	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/10	JN10 2011/11/03	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/10	JN10 2011/11/03	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/08/10	JN10 2011/11/03	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/08/10	JN10 2011/11/03	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/10	OTH1 2011/11/03			Index Future	362.8200	365.7640	0.811	0.0000	0.0000	0
2011/08/10	OTH1 2012/02/02			Index Future	368.3450	371.3330	0.811	0.0000	0.0000	0
2011/08/10	R157 2011/08/04			Bond Future	7.1170	7.0500	(0.941)	0.0000	0.0000	0
2011/08/10	R157 2011/11/03			Bond Future	7.2150	6.9650	(3.465)	0.0000	0.0000	10,452
2011/08/10	R157 2011/11/03	8.25	Call	Bond Future	3,814.0000	4,733.0000	24.095	0	0	0
2011/08/10	R157 2011/11/03	8.25	Put	Bond Future	26.0000	7.0000	(73.077)	0	0	0
2011/08/10	R157 2011/11/03	8.30	Call	Bond Future	3,988.0000	4,911.0000	23.144	0	0	0
2011/08/10	R157 2011/11/03	8.30	Put	Bond Future	21.0000	6.0000	(71.429)	0	0	0
2011/08/10	R157 2011/11/03	8.20	Call	Bond Future	3,640.0000	4,555.0000	25.137	0	0	0
2011/08/10	R157 2011/11/03	8.20	Put	Bond Future	32.0000	8.0000	(75.000)	0	0	0
2011/08/10	R157 2011/11/03	6.55	Put	Bond Future	2,589.0000	1,775.0000	(31.441)	0	0	0
2011/08/10	R157 2011/11/03	6.55	Call	Bond Future	73.0000	197.0000	169.863	0	0	1,200
2011/08/10	R157 2011/11/03	7.00	Put	Bond Future	1,220.0000	679.0000	(44.344)	0	0	0
2011/08/10	R157 2011/11/03	7.00	Call	Bond Future	414.0000	811.0000	95.894	0	0	400
2011/08/10	R157 2011/11/03	7.10	Call	Bond Future	558.0000	1,029.0000	84.409	0	0	0
2011/08/10	R157 2011/11/03	7.10	Put	Bond Future	988.0000	521.0000	(47.267)	0	0	400
2011/08/10	R157 2011/11/03	7.55	Call	Bond Future	1,551.0000	2,306.0000	48.678	0	0	0
2011/08/10	R157 2011/11/03	7.55	Put	Bond Future	308.0000	125.0000	(59.416)	0	0	1,200
2011/08/10	R157 2012/02/02			Bond Future	7.3090	7.0360	(3.735)	0.0000	0.0000	0
2011/08/10	R157 2012/02/02	8.50	Call	Bond Future	4,228.0000	5,106.0000	20.766	0	0	0
2011/08/10	R157 2012/02/02	8.50	Put	Bond Future	165.0000	86.0000	(47.879)	0	0	0
2011/08/10	R157 2012/02/02	8.55	Call	Bond Future	4,380.0000	5,264.0000	20.183	0	0	0
2011/08/10	R157 2012/02/02	8.55	Put	Bond Future	150.0000	77.0000	(48.667)	0	0	0
2011/08/10	R157 2012/02/02	8.45	Call	Bond Future	4,078.0000	4,948.0000	21.334	0	0	0
2011/08/10	R157 2012/02/02	8.45	Put	Bond Future	182.0000	95.0000	(47.802)	0	0	0
2011/08/10	R157 2012/05/03			Bond Future	7.4190	7.1220	(4.003)	0.0000	0.0000	0

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2011/08/10	R157 2012/05/03	8.25	Call	Bond Future	3,172.0000	3,948.0000	24.464	0	0	0
2011/08/10	R157 2012/05/03	8.25	Put	Bond Future	516.0000	323.0000	(37.403)	0	0	0
2011/08/10	R157 2012/05/03	8.30	Call	Bond Future	3,297.0000	4,083.0000	23.840	0	0	0
2011/08/10	R157 2012/05/03	8.30	Put	Bond Future	483.0000	301.0000	(37.681)	0	0	0
2011/08/10	R157 2012/05/03	8.20	Call	Bond Future	3,049.0000	3,813.0000	25.057	0	0	0
2011/08/10	R157 2012/05/03	8.20	Put	Bond Future	550.0000	346.0000	(37.091)	0	0	0
2011/08/10	R157 2012/08/02			Bond Future	7.5540	7.2280	(4.316)	0.0000	0.0000	0
2011/08/10	R157 2012/08/02	8.00	Call	Bond Future	2,456.0000	3,111.0000	26.669	0	0	0
2011/08/10	R157 2012/08/02	8.00	Put	Bond Future	1,129.0000	801.0000	(29.052)	0	0	0
2011/08/10	R157 2012/08/02	8.05	Call	Bond Future	2,555.0000	3,221.0000	26.067	0	0	0
2011/08/10	R157 2012/08/02	8.05	Put	Bond Future	1,080.0000	763.0000	(29.352)	0	0	0
2011/08/10	R157 2012/08/02	7.95	Call	Bond Future	2,359.0000	3,002.0000	27.257	0	0	0
2011/08/10	R157 2012/08/02	7.95	Put	Bond Future	1,179.0000	840.0000	(28.753)	0	0	0
2011/08/10	R186 2011/08/04			Bond Future	8.2120	8.1000	(1.364)	0.0000	0.0000	0
2011/08/10	R186 2011/11/03			Bond Future	8.3360	8.2610	(0.900)	0.0000	0.0000	25,308
2011/08/10	R186 2011/11/03	9.00	Call	Bond Future	6,665.0000	7,272.0000	9.107	0	0	0
2011/08/10	R186 2011/11/03	9.00	Put	Bond Future	519.0000	401.0000	(22.736)	0	0	0
2011/08/10	R186 2011/11/03	9.05	Call	Bond Future	7,044.0000	7,663.0000	8.788	0	0	0
2011/08/10	R186 2011/11/03	9.05	Put	Bond Future	454.0000	348.0000	(23.348)	0	0	0
2011/08/10	R186 2011/11/03	8.95	Call	Bond Future	6,291.0000	6,886.0000	9.458	0	0	0
2011/08/10	R186 2011/11/03	8.95	Put	Bond Future	591.0000	462.0000	(21.827)	0	0	0
2011/08/10	R186 2011/11/03	8.75	Put	Bond Future	977.0000	785.0000	(19.652)	0	0	0
2011/08/10	R186 2011/11/03	8.75	Call	Bond Future	4,865.0000	5,397.0000	10.935	0	0	5,600
2011/08/10	R186 2011/11/03	8.10	Put	Bond Future	3,733.0000	3,258.0000	(12.724)	0	0	0
2011/08/10	R186 2011/11/03	8.10	Call	Bond Future	1,431.0000	1,681.0000	17.470	0	0	1,275
2011/08/10	R186 2011/11/03	8.35	Put	Bond Future	2,354.0000	1,995.0000	(15.251)	0	0	0
2011/08/10	R186 2011/11/03	8.35	Call	Bond Future	2,489.0000	2,854.0000	14.665	0	0	425
2011/08/10	R186 2011/11/03	8.55	Call	Bond Future	3,582.0000	4,036.0000	12.674	0	0	0
2011/08/10	R186 2011/11/03	8.55	Put	Bond Future	1,549.0000	1,278.0000	(17.495)	0	0	425
2011/08/10	R186 2011/11/03	9.10	Call	Bond Future	7,428.0000	8,058.0000	8.481	0	0	0
2011/08/10	R186 2011/11/03	9.10	Put	Bond Future	397.0000	302.0000	(23.929)	0	0	1,275
2011/08/10	R186 2012/02/02			Bond Future	8.4020	8.3250	(0.916)	0.0000	0.0000	2,500
2011/08/10	R186 2012/02/02	9.00	Call	Bond Future	7,126.0000	7,652.0000	7.381	0	0	0
2011/08/10	R186 2012/02/02	9.00	Put	Bond Future	1,664.0000	1,458.0000	(12.380)	0	0	0

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2011/08/10	R186 2012/02/02	9.05	Call	Bond Future	7,449.0000	7,987.0000	7.222	0	0	0
2011/08/10	R186 2012/02/02	9.05	Put	Bond Future	1,547.0000	1,354.0000	(12.476)	0	0	0
2011/08/10	R186 2012/02/02	8.95	Call	Bond Future	6,808.0000	7,323.0000	7.565	0	0	0
2011/08/10	R186 2012/02/02	8.95	Put	Bond Future	1,788.0000	1,572.0000	(12.081)	0	0	0
2011/08/10	R186 2012/05/03			Bond Future	8.4740	8.3950	(0.932)	0.0000	0.0000	0
2011/08/10	R186 2012/05/03	9.00	Call	Bond Future	7,481.0000	7,969.0000	6.523	0	0	0
2011/08/10	R186 2012/05/03	9.00	Put	Bond Future	2,742.0000	2,493.0000	(9.081)	0	0	0
2011/08/10	R186 2012/05/03	9.05	Call	Bond Future	7,776.0000	8,274.0000	6.404	0	0	0
2011/08/10	R186 2012/05/03	9.05	Put	Bond Future	2,601.0000	2,362.0000	(9.189)	0	0	0
2011/08/10	R186 2012/05/03	8.95	Call	Bond Future	7,191.0000	7,669.0000	6.647	0	0	0
2011/08/10	R186 2012/05/03	8.95	Put	Bond Future	2,890.0000	2,632.0000	(8.927)	0	0	0
2011/08/10	R186 2012/08/02			Bond Future	8.5530	8.4700	(0.970)	0.0000	0.0000	0
2011/08/10	R186 2012/08/02	8.75	Call	Bond Future	6,120.0000	6,552.0000	7.059	0	0	0
2011/08/10	R186 2012/08/02	8.75	Put	Bond Future	4,346.0000	4,018.0000	(7.547)	0	0	0
2011/08/10	R186 2012/08/02	8.80	Call	Bond Future	6,383.0000	6,825.0000	6.925	0	0	0
2011/08/10	R186 2012/08/02	8.80	Put	Bond Future	4,165.0000	3,847.0000	(7.635)	0	0	0
2011/08/10	R186 2012/08/02	8.70	Call	Bond Future	5,865.0000	6,287.0000	7.195	0	0	0
2011/08/10	R186 2012/08/02	8.70	Put	Bond Future	4,537.0000	4,200.0000	(7.428)	0	0	0
2011/08/10	R189 2011/08/04			Bond Future	215.3008	215.3145	0.006	0.0000	0.0000	0
2011/08/10	R189 2011/11/03			Bond Future	212.6683	213.1246	0.215	0.0000	0.0000	0
2011/08/10	R189 2011/11/03	212.00	Call	Bond Future	668.0000	1,125.0000	68.413	0	0	0
2011/08/10	R189 2011/11/03	212.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/10	R189 2011/11/03	212.05	Call	Bond Future	618.0000	1,075.0000	73.948	0	0	0
2011/08/10	R189 2011/11/03	212.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/10	R189 2011/11/03	211.95	Call	Bond Future	718.0000	1,175.0000	63.649	0	0	0
2011/08/10	R189 2011/11/03	211.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/10	R197 2011/08/04			Bond Future	236.1293	236.1646	0.015	0.0000	0.0000	0
2011/08/10	R197 2011/11/03			Bond Future	242.8577	243.9394	0.445	0.0000	0.0000	183
2011/08/10	R197 2011/11/03	238.50	Call	Bond Future	4,358.0000	5,439.0000	24.805	0	0	0
2011/08/10	R197 2011/11/03	238.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/10	R197 2011/11/03	238.55	Call	Bond Future	4,308.0000	5,389.0000	25.093	0	0	0
2011/08/10	R197 2011/11/03	238.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/10	R197 2011/11/03	238.45	Call	Bond Future	4,408.0000	5,489.0000	24.524	0	0	0

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2011/08/10	R197 2011/11/03	238.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/10	R201 2011/08/04			Bond Future	6.7710	6.7100	(0.901)	0.0000	0.0000	0
2011/08/10	R201 2011/11/03			Bond Future	6.7690	6.5820	(2.763)	0.0000	0.0000	1,348
2011/08/10	R201 2011/11/03	8.00	Call	Bond Future	3,461.0000	3,993.0000	15.371	0	0	0
2011/08/10	R201 2011/11/03	8.00	Put	Bond Future	8.0000	2.0000	(75.000)	0	0	0
2011/08/10	R201 2011/11/03	8.05	Call	Bond Future	3,597.0000	4,130.0000	14.818	0	0	0
2011/08/10	R201 2011/11/03	8.05	Put	Bond Future	6.0000	2.0000	(66.667)	0	0	0
2011/08/10	R201 2011/11/03	7.95	Call	Bond Future	3,326.0000	3,856.0000	15.935	0	0	0
2011/08/10	R201 2011/11/03	7.95	Put	Bond Future	10.0000	3.0000	(70.000)	0	0	0
2011/08/10	R201 2012/02/02			Bond Future	6.8280	6.6220	(3.017)	0.0000	0.0000	0
2011/08/10	R201 2012/02/02	8.25	Call	Bond Future	3,727.0000	4,252.0000	14.086	0	0	0
2011/08/10	R201 2012/02/02	8.25	Put	Bond Future	47.0000	25.0000	(46.809)	0	0	0
2011/08/10	R201 2012/02/02	8.30	Call	Bond Future	3,848.0000	4,375.0000	13.695	0	0	0
2011/08/10	R201 2012/02/02	8.30	Put	Bond Future	42.0000	22.0000	(47.619)	0	0	0
2011/08/10	R201 2012/02/02	8.20	Call	Bond Future	3,606.0000	4,129.0000	14.504	0	0	0
2011/08/10	R201 2012/02/02	8.20	Put	Bond Future	53.0000	29.0000	(45.283)	0	0	0
2011/08/10	R201 2012/05/03			Bond Future	6.9070	6.6790	(3.301)	0.0000	0.0000	0
2011/08/10	R201 2012/05/03	7.75	Call	Bond Future	2,356.0000	2,804.0000	19.015	0	0	0
2011/08/10	R201 2012/05/03	7.75	Put	Bond Future	336.0000	229.0000	(31.845)	0	0	0
2011/08/10	R201 2012/05/03	7.80	Call	Bond Future	2,452.0000	2,906.0000	18.515	0	0	0
2011/08/10	R201 2012/05/03	7.80	Put	Bond Future	314.0000	213.0000	(32.166)	0	0	0
2011/08/10	R201 2012/05/03	7.70	Call	Bond Future	2,262.0000	2,703.0000	19.496	0	0	0
2011/08/10	R201 2012/05/03	7.70	Put	Bond Future	360.0000	247.0000	(31.389)	0	0	0
2011/08/10	R201 2012/08/02			Bond Future	7.0140	6.7600	(3.621)	0.0000	0.0000	0
2011/08/10	R201 2012/08/02	7.50	Call	Bond Future	1,747.0000	2,129.0000	21.866	0	0	0
2011/08/10	R201 2012/08/02	7.50	Put	Bond Future	683.0000	504.0000	(26.208)	0	0	0
2011/08/10	R201 2012/08/02	7.55	Call	Bond Future	1,825.0000	2,214.0000	21.315	0	0	0
2011/08/10	R201 2012/08/02	7.55	Put	Bond Future	653.0000	480.0000	(26.493)	0	0	0
2011/08/10	R201 2012/08/02	7.45	Call	Bond Future	1,670.0000	2,046.0000	22.515	0	0	0
2011/08/10	R201 2012/08/02	7.45	Put	Bond Future	715.0000	530.0000	(25.874)	0	0	0
2011/08/10	R202 2011/08/04			Bond Future	176.2894	176.3153	0.015	0.0000	0.0000	0
2011/08/10	R202 2011/11/03			Bond Future	182.4180	183.9288	0.828	0.0000	0.0000	22,992
2011/08/10	R202 2011/11/03	0.50	Call	Bond Future	181,918.0000	183,429.0000	0.831	0	0	0

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2011/08/10	R202 2011/11/03	0.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/10	R202 2011/11/03	0.55	Call	Bond Future	181,868.0000	183,379.0000	0.831	0	0	0
2011/08/10	R202 2011/11/03	0.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/10	R202 2011/11/03	0.45	Call	Bond Future	181,968.0000	183,479.0000	0.830	0	0	0
2011/08/10	R202 2011/11/03	0.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/10	R202 2012/02/02			Bond Future	182.5312	184.0652	0.840	0.0000	0.0000	0
2011/08/10	R202 2012/02/02	177.00	Call	Bond Future	5,531.0000	7,065.0000	27.735	0	0	0
2011/08/10	R202 2012/02/02	177.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/10	R202 2012/02/02	177.05	Call	Bond Future	5,481.0000	7,015.0000	27.988	0	0	0
2011/08/10	R202 2012/02/02	177.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/10	R202 2012/02/02	176.95	Call	Bond Future	5,581.0000	7,115.0000	27.486	0	0	0
2011/08/10	R202 2012/02/02	176.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/10	R203 2011/08/04			Bond Future	7.6720	7.5850	(1.134)	0.0000	0.0000	0
2011/08/10	R203 2011/11/03			Bond Future	7.7650	7.5680	(2.537)	0.0000	0.0000	2,133
2011/08/10	R203 2011/11/03	8.50	Call	Bond Future	3,521.0000	4,376.0000	24.283	0	0	0
2011/08/10	R203 2011/11/03	8.50	Put	Bond Future	139.0000	63.0000	(54.676)	0	0	0
2011/08/10	R203 2011/11/03	8.55	Call	Bond Future	3,725.0000	4,590.0000	23.221	0	0	0
2011/08/10	R203 2011/11/03	8.55	Put	Bond Future	118.0000	52.0000	(55.932)	0	0	0
2011/08/10	R203 2011/11/03	8.45	Call	Bond Future	3,320.0000	4,163.0000	25.392	0	0	0
2011/08/10	R203 2011/11/03	8.45	Put	Bond Future	163.0000	76.0000	(53.374)	0	0	0
2011/08/10	R203 2012/02/02			Bond Future	7.8570	7.6480	(2.660)	0.0000	0.0000	0
2011/08/10	R203 2012/02/02	8.75	Call	Bond Future	4,354.0000	5,156.0000	18.420	0	0	0
2011/08/10	R203 2012/02/02	8.75	Put	Bond Future	422.0000	275.0000	(34.834)	0	0	0
2011/08/10	R203 2012/02/02	8.80	Call	Bond Future	4,538.0000	5,350.0000	17.893	0	0	0
2011/08/10	R203 2012/02/02	8.80	Put	Bond Future	391.0000	255.0000	(34.783)	0	0	0
2011/08/10	R203 2012/02/02	8.70	Call	Bond Future	4,176.0000	4,967.0000	18.942	0	0	0
2011/08/10	R203 2012/02/02	8.70	Put	Bond Future	459.0000	301.0000	(34.423)	0	0	0
2011/08/10	R203 2012/05/03			Bond Future	7.9590	7.7380	(2.777)	0.0000	0.0000	0
2011/08/10	R203 2012/05/03	8.75	Call	Bond Future	4,161.0000	4,902.0000	17.808	0	0	0
2011/08/10	R203 2012/05/03	8.75	Put	Bond Future	809.0000	589.0000	(27.194)	0	0	0
2011/08/10	R203 2012/05/03	8.80	Call	Bond Future	4,321.0000	5,073.0000	17.403	0	0	0
2011/08/10	R203 2012/05/03	8.80	Put	Bond Future	762.0000	553.0000	(27.428)	0	0	0
2011/08/10	R203 2012/05/03	8.70	Call	Bond Future	4,003.0000	4,734.0000	18.261	0	0	0
2011/08/10	R203 2012/05/03	8.70	Put	Bond Future	859.0000	629.0000	(26.775)	0	0	0

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2011/08/10	R203 2012/08/02			Bond Future	8.0750	7.8400	(2.910)	0.0000	0.0000	0
2011/08/10	R203 2012/08/02	8.50	Call	Bond Future	3,125.0000	3,775.0000	20.800	0	0	0
2011/08/10	R203 2012/08/02	8.50	Put	Bond Future	1,385.0000	1,057.0000	(23.682)	0	0	0
2011/08/10	R203 2012/08/02	8.55	Call	Bond Future	3,265.0000	3,927.0000	20.276	0	0	0
2011/08/10	R203 2012/08/02	8.55	Put	Bond Future	1,323.0000	1,007.0000	(23.885)	0	0	0
2011/08/10	R203 2012/08/02	8.45	Call	Bond Future	2,989.0000	3,626.0000	21.311	0	0	0
2011/08/10	R203 2012/08/02	8.45	Put	Bond Future	1,452.0000	1,111.0000	(23.485)	0	0	0
2011/08/10	R204 2011/08/04			Bond Future	7.8620	7.7650	(1.234)	0.0000	0.0000	0
2011/08/10	R204 2011/11/03			Bond Future	7.9620	7.7870	(2.198)	0.0000	0.0000	2,872
2011/08/10	R204 2011/11/03	8.75	Call	Bond Future	4,269.0000	5,137.0000	20.333	0	0	0
2011/08/10	R204 2011/11/03	8.75	Put	Bond Future	152.0000	76.0000	(50.000)	0	0	0
2011/08/10	R204 2011/11/03	8.80	Call	Bond Future	4,500.0000	5,379.0000	19.533	0	0	0
2011/08/10	R204 2011/11/03	8.80	Put	Bond Future	129.0000	64.0000	(50.388)	0	0	0
2011/08/10	R204 2011/11/03	8.70	Call	Bond Future	4,039.0000	4,897.0000	21.243	0	0	0
2011/08/10	R204 2011/11/03	8.70	Put	Bond Future	177.0000	91.0000	(48.588)	0	0	0
2011/08/10	R204 2012/02/02			Bond Future	8.0470	7.8630	(2.287)	0.0000	0.0000	0
2011/08/10	R204 2012/02/02	9.00	Call	Bond Future	5,226.0000	6,051.0000	15.786	0	0	0
2011/08/10	R204 2012/02/02	9.00	Put	Bond Future	427.0000	291.0000	(31.850)	0	0	0
2011/08/10	R204 2012/02/02	9.05	Call	Bond Future	5,435.0000	6,269.0000	15.345	0	0	0
2011/08/10	R204 2012/02/02	9.05	Put	Bond Future	392.0000	265.0000	(32.398)	0	0	0
2011/08/10	R204 2012/02/02	8.95	Call	Bond Future	5,020.0000	5,834.0000	16.215	0	0	0
2011/08/10	R204 2012/02/02	8.95	Put	Bond Future	465.0000	318.0000	(31.613)	0	0	0
2011/08/10	R204 2012/05/03			Bond Future	8.1430	7.9500	(2.370)	0.0000	0.0000	0
2011/08/10	R204 2012/05/03	8.75	Call	Bond Future	4,241.0000	4,938.0000	16.435	0	0	0
2011/08/10	R204 2012/05/03	8.75	Put	Bond Future	1,251.0000	974.0000	(22.142)	0	0	0
2011/08/10	R204 2012/05/03	8.80	Call	Bond Future	4,413.0000	5,123.0000	16.089	0	0	0
2011/08/10	R204 2012/05/03	8.80	Put	Bond Future	1,182.0000	918.0000	(22.335)	0	0	0
2011/08/10	R204 2012/05/03	8.70	Call	Bond Future	4,071.0000	4,755.0000	16.802	0	0	0
2011/08/10	R204 2012/05/03	8.70	Put	Bond Future	1,323.0000	1,033.0000	(21.920)	0	0	0
2011/08/10	R204 2012/08/02			Bond Future	8.2510	8.0480	(2.460)	0.0000	0.0000	0
2011/08/10	R204 2012/08/02	8.50	Call	Bond Future	3,197.0000	3,800.0000	18.861	0	0	0
2011/08/10	R204 2012/08/02	8.50	Put	Bond Future	2,000.0000	1,614.0000	(19.300)	0	0	0
2011/08/10	R204 2012/08/02	8.55	Call	Bond Future	3,348.0000	3,964.0000	18.399	0	0	0
2011/08/10	R204 2012/08/02	8.55	Put	Bond Future	1,913.0000	1,539.0000	(19.550)	0	0	0

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2011/08/10	R204 2012/08/02	8.45	Call	Bond Future	3,051.0000	3,640.0000	19.305	0	0	0
2011/08/10	R204 2012/08/02	8.45	Put	Bond Future	2,093.0000	1,692.0000	(19.159)	0	0	0
2011/08/10	R206 2011/08/04			Bond Future	6.5210	6.4650	(0.859)	0.0000	0.0000	0
2011/08/10	R206 2011/11/03			Bond Future	6.4890	6.2420	(3.806)	0.0000	0.0000	12,577
2011/08/10	R206 2011/11/03	7.75	Call	Bond Future	2,530.0000	3,030.0000	19.763	0	0	0
2011/08/10	R206 2011/11/03	7.75	Put	Bond Future	5.0000	0.0000	(100.000)	0	0	0
2011/08/10	R206 2011/11/03	7.80	Call	Bond Future	2,627.0000	3,129.0000	19.109	0	0	0
2011/08/10	R206 2011/11/03	7.80	Put	Bond Future	3.0000	1.0000	(66.667)	0	0	0
2011/08/10	R206 2011/11/03	7.70	Call	Bond Future	2,432.0000	2,932.0000	20.559	0	0	0
2011/08/10	R206 2011/11/03	7.70	Put	Bond Future	5.0000	1.0000	(80.000)	0	0	0
2011/08/10	R206 2012/02/02			Bond Future	6.5300	6.2490	(4.303)	0.0000	0.0000	0
2011/08/10	R206 2012/02/02	8.00	Call	Bond Future	2,652.0000	3,146.0000	18.627	0	0	0
2011/08/10	R206 2012/02/02	8.00	Put	Bond Future	31.0000	14.0000	(54.839)	0	0	0
2011/08/10	R206 2012/02/02	8.05	Call	Bond Future	2,736.0000	3,231.0000	18.092	0	0	0
2011/08/10	R206 2012/02/02	8.05	Put	Bond Future	28.0000	12.0000	(57.143)	0	0	0
2011/08/10	R206 2012/02/02	7.95	Call	Bond Future	2,568.0000	3,059.0000	19.120	0	0	0
2011/08/10	R206 2012/02/02	7.95	Put	Bond Future	35.0000	15.0000	(57.143)	0	0	0
2011/08/10	R206 2012/05/03			Bond Future	6.6060	6.2800	(4.935)	0.0000	0.0000	0
2011/08/10	R206 2012/05/03	7.50	Call	Bond Future	1,642.0000	2,066.0000	25.822	0	0	0
2011/08/10	R206 2012/05/03	7.50	Put	Bond Future	235.0000	139.0000	(40.851)	0	0	0
2011/08/10	R206 2012/05/03	7.55	Call	Bond Future	1,707.0000	2,136.0000	25.132	0	0	0
2011/08/10	R206 2012/05/03	7.55	Put	Bond Future	222.0000	131.0000	(40.991)	0	0	0
2011/08/10	R206 2012/05/03	7.45	Call	Bond Future	1,580.0000	1,999.0000	26.519	0	0	0
2011/08/10	R206 2012/05/03	7.45	Put	Bond Future	251.0000	150.0000	(40.239)	0	0	0
2011/08/10	R206 2012/08/02			Bond Future	6.7220	6.3360	(5.742)	0.0000	0.0000	0
2011/08/10	R206 2012/08/02	7.25	Call	Bond Future	1,116.0000	1,490.0000	33.513	0	0	0
2011/08/10	R206 2012/08/02	7.25	Put	Bond Future	402.0000	249.0000	(38.060)	0	0	0
2011/08/10	R206 2012/08/02	7.30	Call	Bond Future	1,164.0000	1,545.0000	32.732	0	0	0
2011/08/10	R206 2012/08/02	7.30	Put	Bond Future	382.0000	237.0000	(37.958)	0	0	0
2011/08/10	R206 2012/08/02	7.20	Call	Bond Future	1,068.0000	1,435.0000	34.363	0	0	0
2011/08/10	R206 2012/08/02	7.20	Put	Bond Future	421.0000	261.0000	(38.005)	0	0	0
2011/08/10	R207 2011/08/04			Bond Future	7.9770	7.8600	(1.467)	0.0000	0.0000	0
2011/08/10	R207 2011/11/03			Bond Future	8.0700	7.9120	(1.958)	0.0000	0.0000	7,499

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2011/08/10	R207 2011/11/03	8.75	Call	Bond Future	4,021.0000	4,831.0000	20.144	0	0	0
2011/08/10	R207 2011/11/03	8.75	Put	Bond Future	225.0000	125.0000	(44.444)	0	0	0
2011/08/10	R207 2011/11/03	8.80	Call	Bond Future	4,260.0000	5,083.0000	19.319	0	0	0
2011/08/10	R207 2011/11/03	8.80	Put	Bond Future	193.0000	105.0000	(45.596)	0	0	0
2011/08/10	R207 2011/11/03	8.70	Call	Bond Future	3,784.0000	4,581.0000	21.062	0	0	0
2011/08/10	R207 2011/11/03	8.70	Put	Bond Future	261.0000	147.0000	(43.678)	0	0	0
2011/08/10	R207 2011/11/03	7.90	Put	Bond Future	1,851.0000	1,329.0000	(28.201)	0	0	0
2011/08/10	R207 2011/11/03	7.90	Call	Bond Future	871.0000	1,259.0000	44.546	0	0	2,000
2011/08/10	R207 2011/11/03	8.15	Call	Bond Future	1,557.0000	2,103.0000	35.067	0	0	0
2011/08/10	R207 2011/11/03	8.15	Put	Bond Future	1,100.0000	736.0000	(33.091)	0	0	2,000
2011/08/10	R207 2011/11/03	8.35	Call	Bond Future	2,269.0000	2,926.0000	28.955	0	0	0
2011/08/10	R207 2011/11/03	8.35	Put	Bond Future	682.0000	429.0000	(37.097)	0	0	2,000
2011/08/10	R207 2011/11/03	7.30	Put	Bond Future	4,651.0000	3,828.0000	(17.695)	0	0	0
2011/08/10	R207 2011/11/03	7.30	Call	Bond Future	110.0000	197.0000	79.091	0	0	900
2011/08/10	R207 2011/11/03	7.75	Put	Bond Future	2,428.0000	1,813.0000	(25.329)	0	0	0
2011/08/10	R207 2011/11/03	7.75	Call	Bond Future	573.0000	868.0000	51.483	0	0	300
2011/08/10	R207 2011/11/03	7.95	Put	Bond Future	1,679.0000	1,189.0000	(29.184)	0	0	300
2011/08/10	R207 2011/11/03	7.95	Call	Bond Future	989.0000	1,409.0000	42.467	0	0	0
2011/08/10	R207 2011/11/03	8.40	Call	Bond Future	2,467.0000	3,149.0000	27.645	0	0	0
2011/08/10	R207 2011/11/03	8.40	Put	Bond Future	601.0000	372.0000	(38.103)	0	0	900
2011/08/10	R207 2012/02/02			Bond Future	8.1490	7.9840	(2.025)	0.0000	0.0000	0
2011/08/10	R207 2012/02/02	9.00	Call	Bond Future	5,186.0000	5,949.0000	14.713	0	0	0
2011/08/10	R207 2012/02/02	9.00	Put	Bond Future	589.0000	426.0000	(27.674)	0	0	0
2011/08/10	R207 2012/02/02	9.05	Call	Bond Future	5,401.0000	6,175.0000	14.331	0	0	0
2011/08/10	R207 2012/02/02	9.05	Put	Bond Future	542.0000	391.0000	(27.860)	0	0	0
2011/08/10	R207 2012/02/02	8.95	Call	Bond Future	4,974.0000	5,726.0000	15.119	0	0	0
2011/08/10	R207 2012/02/02	8.95	Put	Bond Future	639.0000	466.0000	(27.074)	0	0	0
2011/08/10	R207 2012/05/03			Bond Future	8.2400	8.0670	(2.100)	0.0000	0.0000	0
2011/08/10	R207 2012/05/03	8.75	Call	Bond Future	4,234.0000	4,881.0000	15.281	0	0	0
2011/08/10	R207 2012/05/03	8.75	Put	Bond Future	1,521.0000	1,225.0000	(19.461)	0	0	0
2011/08/10	R207 2012/05/03	8.80	Call	Bond Future	4,413.0000	5,072.0000	14.933	0	0	0
2011/08/10	R207 2012/05/03	8.80	Put	Bond Future	1,440.0000	1,156.0000	(19.722)	0	0	0
2011/08/10	R207 2012/05/03	8.70	Call	Bond Future	4,058.0000	4,692.0000	15.623	0	0	0
2011/08/10	R207 2012/05/03	8.70	Put	Bond Future	1,607.0000	1,298.0000	(19.228)	0	0	0
2011/08/10	R207 2012/08/02			Bond Future	8.3400	8.1600	(2.158)	0.0000	0.0000	0

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2011/08/10	R207 2012/08/02	8.75	Call	Bond Future	3,966.0000	4,586.0000	15.633	0	0	0
2011/08/10	R207 2012/08/02	8.75	Put	Bond Future	1,842.0000	1,510.0000	(18.024)	0	0	0
2011/08/10	R207 2012/08/02	8.80	Call	Bond Future	4,138.0000	4,771.0000	15.297	0	0	0
2011/08/10	R207 2012/08/02	8.80	Put	Bond Future	1,759.0000	1,440.0000	(18.135)	0	0	0
2011/08/10	R207 2012/08/02	8.70	Call	Bond Future	3,799.0000	4,407.0000	16.004	0	0	0
2011/08/10	R207 2012/08/02	8.70	Put	Bond Future	1,930.0000	1,586.0000	(17.824)	0	0	0
2011/08/10	R208 2011/08/04			Bond Future	7.9970	7.8900	(1.338)	0.0000	0.0000	0
2011/08/10	R208 2011/11/03			Bond Future	8.1010	7.9530	(1.827)	0.0000	0.0000	6,767
2011/08/10	R208 2011/11/03	8.75	Call	Bond Future	4,151.0000	4,947.0000	19.176	0	0	0
2011/08/10	R208 2011/11/03	8.75	Put	Bond Future	285.0000	169.0000	(40.702)	0	0	0
2011/08/10	R208 2011/11/03	8.80	Call	Bond Future	4,402.0000	5,211.0000	18.378	0	0	0
2011/08/10	R208 2011/11/03	8.80	Put	Bond Future	247.0000	144.0000	(41.700)	0	0	0
2011/08/10	R208 2011/11/03	8.70	Call	Bond Future	3,903.0000	4,684.0000	20.010	0	0	0
2011/08/10	R208 2011/11/03	8.70	Put	Bond Future	327.0000	197.0000	(39.755)	0	0	0
2011/08/10	R208 2011/11/03	7.95	Put	Bond Future	1,938.0000	1,424.0000	(26.522)	0	0	0
2011/08/10	R208 2011/11/03	7.95	Call	Bond Future	1,007.0000	1,405.0000	39.523	0	0	1,995
2011/08/10	R208 2011/11/03	8.20	Put	Bond Future	1,156.0000	797.0000	(31.055)	0	0	0
2011/08/10	R208 2011/11/03	8.20	Call	Bond Future	1,760.0000	2,312.0000	31.364	0	0	665
2011/08/10	R208 2011/11/03	8.40	Call	Bond Future	2,531.0000	3,191.0000	26.077	0	0	0
2011/08/10	R208 2011/11/03	8.40	Put	Bond Future	723.0000	472.0000	(34.716)	0	0	665
2011/08/10	R208 2011/11/03	8.90	Call	Bond Future	4,913.0000	5,746.0000	16.955	0	0	0
2011/08/10	R208 2011/11/03	8.90	Put	Bond Future	184.0000	105.0000	(42.935)	0	0	1,995
2011/08/10	R208 2012/02/02			Bond Future	8.1730	8.0200	(1.872)	0.0000	0.0000	0
2011/08/10	R208 2012/02/02	9.00	Call	Bond Future	5,451.0000	6,203.0000	13.796	0	0	0
2011/08/10	R208 2012/02/02	9.00	Put	Bond Future	668.0000	498.0000	(25.449)	0	0	0
2011/08/10	R208 2012/02/02	9.05	Call	Bond Future	5,679.0000	6,442.0000	13.435	0	0	0
2011/08/10	R208 2012/02/02	9.05	Put	Bond Future	617.0000	459.0000	(25.608)	0	0	0
2011/08/10	R208 2012/02/02	8.95	Call	Bond Future	5,226.0000	5,966.0000	14.160	0	0	0
2011/08/10	R208 2012/02/02	8.95	Put	Bond Future	723.0000	541.0000	(25.173)	0	0	0
2011/08/10	R208 2012/05/03			Bond Future	8.2530	8.0930	(1.939)	0.0000	0.0000	0
2011/08/10	R208 2012/05/03	9.00	Call	Bond Future	5,472.0000	6,174.0000	12.829	0	0	0
2011/08/10	R208 2012/05/03	9.00	Put	Bond Future	1,237.0000	998.0000	(19.321)	0	0	0
2011/08/10	R208 2012/05/03	9.05	Call	Bond Future	5,679.0000	6,392.0000	12.555	0	0	0
2011/08/10	R208 2012/05/03	9.05	Put	Bond Future	1,170.0000	942.0000	(19.487)	0	0	0

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2011/08/10	R208 2012/05/03	8.95	Call	Bond Future	5,268.0000	5,960.0000	13.136	0	0	0
2011/08/10	R208 2012/05/03	8.95	Put	Bond Future	1,309.0000	1,060.0000	(19.022)	0	0	0
2011/08/10	R208 2012/08/02			Bond Future	8.3410	8.1750	(1.990)	0.0000	0.0000	0
2011/08/10	R208 2012/08/02	8.75	Call	Bond Future	4,277.0000	4,897.0000	14.496	0	0	0
2011/08/10	R208 2012/08/02	8.75	Put	Bond Future	1,984.0000	1,651.0000	(16.784)	0	0	0
2011/08/10	R208 2012/08/02	8.80	Call	Bond Future	4,465.0000	5,097.0000	14.155	0	0	0
2011/08/10	R208 2012/08/02	8.80	Put	Bond Future	1,896.0000	1,576.0000	(16.878)	0	0	0
2011/08/10	R208 2012/08/02	8.70	Call	Bond Future	4,095.0000	4,702.0000	14.823	0	0	0
2011/08/10	R208 2012/08/02	8.70	Put	Bond Future	2,078.0000	1,733.0000	(16.603)	0	0	0
2011/08/10	R209 2011/08/04			Bond Future	8.5510	8.4000	(1.766)	0.0000	0.0000	0
2011/08/10	R209 2011/11/03			Bond Future	8.6520	8.5520	(1.156)	0.0000	0.0000	1,316
2011/08/10	R209 2011/11/03	8.75	Call	Bond Future	2,423.0000	2,897.0000	19.563	0	0	0
2011/08/10	R209 2011/11/03	8.75	Put	Bond Future	1,634.0000	1,290.0000	(21.053)	0	0	0
2011/08/10	R209 2011/11/03	8.80	Call	Bond Future	2,653.0000	3,153.0000	18.847	0	0	0
2011/08/10	R209 2011/11/03	8.80	Put	Bond Future	1,467.0000	1,149.0000	(21.677)	0	0	0
2011/08/10	R209 2011/11/03	8.70	Call	Bond Future	2,202.0000	2,651.0000	20.391	0	0	0
2011/08/10	R209 2011/11/03	8.70	Put	Bond Future	1,814.0000	1,445.0000	(20.342)	0	0	0
2011/08/10	R209 2012/02/02			Bond Future	8.7090	8.6070	(1.171)	0.0000	0.0000	0
2011/08/10	R209 2012/02/02	9.00	Call	Bond Future	4,409.0000	4,932.0000	11.862	0	0	0
2011/08/10	R209 2012/02/02	9.00	Put	Bond Future	2,131.0000	1,828.0000	(14.219)	0	0	0
2011/08/10	R209 2012/02/02	9.05	Call	Bond Future	4,649.0000	5,186.0000	11.551	0	0	0
2011/08/10	R209 2012/02/02	9.05	Put	Bond Future	1,990.0000	1,702.0000	(14.472)	0	0	0
2011/08/10	R209 2012/02/02	8.95	Call	Bond Future	4,176.0000	4,683.0000	12.141	0	0	0
2011/08/10	R209 2012/02/02	8.95	Put	Bond Future	2,281.0000	1,963.0000	(13.941)	0	0	0
2011/08/10	R209 2012/05/03			Bond Future	8.7700	8.6660	(1.186)	0.0000	0.0000	0
2011/08/10	R209 2012/05/03	9.00	Call	Bond Future	4,858.0000	5,355.0000	10.231	0	0	0
2011/08/10	R209 2012/05/03	9.00	Put	Bond Future	3,069.0000	2,734.0000	(10.916)	0	0	0
2011/08/10	R209 2012/05/03	9.05	Call	Bond Future	5,083.0000	5,592.0000	10.014	0	0	0
2011/08/10	R209 2012/05/03	9.05	Put	Bond Future	2,914.0000	2,592.0000	(11.050)	0	0	0
2011/08/10	R209 2012/05/03	8.95	Call	Bond Future	4,639.0000	5,124.0000	10.455	0	0	0
2011/08/10	R209 2012/05/03	8.95	Put	Bond Future	3,233.0000	2,886.0000	(10.733)	0	0	0
2011/08/10	R209 2012/08/02			Bond Future	8.8360	8.7280	(1.222)	0.0000	0.0000	0
2011/08/10	R209 2012/08/02	9.25	Call	Bond Future	6,130.0000	6,676.0000	8.907	0	0	0
2011/08/10	R209 2012/08/02	9.25	Put	Bond Future	2,998.0000	2,691.0000	(10.240)	0	0	0

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2011/08/10	R209 2012/08/02	9.30	Call	Bond Future	6,365.0000	6,922.0000	8.751	0	0	0
2011/08/10	R209 2012/08/02	9.30	Put	Bond Future	2,869.0000	2,573.0000	(10.317)	0	0	0
2011/08/10	R209 2012/08/02	9.20	Call	Bond Future	5,901.0000	6,436.0000	9.066	0	0	0
2011/08/10	R209 2012/08/02	9.20	Put	Bond Future	3,136.0000	2,818.0000	(10.140)	0	0	0
2011/08/10	R210 2011/08/04			Bond Future	132.2068	132.2266	0.015	0.0000	0.0000	0
2011/08/10	R210 2011/11/03			Bond Future	134.4796	135.7888	0.974	0.0000	0.0000	657
2011/08/10	R210 2011/11/03	131.00	Call	Bond Future	3,480.0000	4,789.0000	37.615	0	0	0
2011/08/10	R210 2011/11/03	131.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/10	R210 2011/11/03	131.05	Call	Bond Future	3,430.0000	4,739.0000	38.163	0	0	0
2011/08/10	R210 2011/11/03	131.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/10	R210 2011/11/03	130.95	Call	Bond Future	3,530.0000	4,839.0000	37.082	0	0	0
2011/08/10	R210 2011/11/03	130.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/10	R211 2011/08/04			Bond Future	109.0728	109.0847	0.011	0.0000	0.0000	0
2011/08/10	R211 2011/11/03			Bond Future	111.1585	111.6870	0.475	0.0000	0.0000	529
2011/08/10	R211 2011/11/03	1.25	Call	Bond Future	109,908.0000	110,437.0000	0.481	0	0	0
2011/08/10	R211 2011/11/03	1.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/10	R211 2011/11/03	1.30	Call	Bond Future	109,858.0000	110,387.0000	0.482	0	0	0
2011/08/10	R211 2011/11/03	1.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/10	R211 2011/11/03	1.20	Call	Bond Future	109,958.0000	110,487.0000	0.481	0	0	0
2011/08/10	R211 2011/11/03	1.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/10	R211 2012/02/02			Bond Future	111.5134	112.0499	0.481	0.0000	0.0000	0
2011/08/10	R211 2012/02/02	110.50	Call	Bond Future	1,013.0000	1,550.0000	53.011	0	0	0
2011/08/10	R211 2012/02/02	110.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/10	R211 2012/02/02	110.55	Call	Bond Future	963.0000	1,500.0000	55.763	0	0	0
2011/08/10	R211 2012/02/02	110.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/10	R211 2012/02/02	110.45	Call	Bond Future	1,063.0000	1,600.0000	50.517	0	0	0
2011/08/10	R211 2012/02/02	110.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/10	R212 2011/08/04			Bond Future	107.7239	107.7395	0.015	0.0000	0.0000	0
2011/08/10	R212 2011/11/03			Bond Future	109.6920	110.4640	0.704	0.0000	0.0000	2,717
2011/08/10	R212 2011/11/03	2.50	Call	Bond Future	107,192.0000	107,964.0000	0.720	0	0	0
2011/08/10	R212 2011/11/03	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/10	R212 2011/11/03	2.55	Call	Bond Future	107,142.0000	107,914.0000	0.721	0	0	0
2011/08/10	R212 2011/11/03	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/08/10	R212 2011/11/03	2.45	Call	Bond Future	107,242.0000	108,014.0000	0.720	0	0	0
2011/08/10	R212 2011/11/03	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/10	R212 2012/02/02			Bond Future	109.8940	110.6777	0.713	0.0000	0.0000	0
2011/08/10	R212 2012/02/02	108.50	Call	Bond Future	1,394.0000	2,178.0000	56.241	0	0	0
2011/08/10	R212 2012/02/02	108.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/10	R212 2012/02/02	108.55	Call	Bond Future	1,344.0000	2,128.0000	58.333	0	0	0
2011/08/10	R212 2012/02/02	108.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/10	R212 2012/02/02	108.45	Call	Bond Future	1,444.0000	2,228.0000	54.294	0	0	0
2011/08/10	R212 2012/02/02	108.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/10	R213 2011/08/04			Bond Future	8.5410	8.4100	(1.534)	0.0000	0.0000	0
2011/08/10	R213 2011/11/03			Bond Future	8.6490	8.5540	(1.098)	0.0000	0.0000	0
2011/08/10	R213 2011/11/03	8.75	Call	Bond Future	824.0000	1,611.0000	95.510	0	0	0
2011/08/10	R213 2011/11/03	8.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/10	R213 2011/11/03	8.80	Call	Bond Future	1,228.0000	2,015.0000	64.088	0	0	0
2011/08/10	R213 2011/11/03	8.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/10	R213 2011/11/03	8.70	Call	Bond Future	418.0000	1,204.0000	188.038	0	0	0
2011/08/10	R213 2011/11/03	8.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/10	R213 2012/02/02			Bond Future	8.7150	8.6180	(1.113)	0.0000	0.0000	0
2011/08/10	R213 2012/02/02	9.00	Call	Bond Future	2,265.0000	3,057.0000	34.967	0	0	0
2011/08/10	R213 2012/02/02	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/10	R213 2012/02/02	9.05	Call	Bond Future	2,653.0000	3,445.0000	29.853	0	0	0
2011/08/10	R213 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/10	R213 2012/02/02	8.95	Call	Bond Future	1,874.0000	2,667.0000	42.316	0	0	0
2011/08/10	R213 2012/02/02	8.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/10	R213 2012/05/03			Bond Future	8.7810	8.6810	(1.139)	0.0000	0.0000	0
2011/08/10	R213 2012/05/03	9.25	Call	Bond Future	3,631.0000	4,437.0000	22.198	0	0	0
2011/08/10	R213 2012/05/03	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/10	R213 2012/05/03	9.30	Call	Bond Future	4,004.0000	4,810.0000	20.130	0	0	0
2011/08/10	R213 2012/05/03	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/10	R213 2012/05/03	9.20	Call	Bond Future	3,255.0000	4,062.0000	24.793	0	0	0
2011/08/10	R213 2012/05/03	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/10	R213 2012/08/02			Bond Future	8.8520	8.7490	(1.164)	0.0000	0.0000	0
2011/08/10	R213 2012/08/02	9.25	Call	Bond Future	3,054.0000	3,873.0000	26.817	0	0	0
2011/08/10	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
2011/08/10	R213 2012/08/02	9.30	Call	Bond Future	3,426.0000	4,244.0000	23.876	0	0	0
2011/08/10	R213 2012/08/02	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/10	R213 2012/08/02	9.20	Call	Bond Future	2,680.0000	3,498.0000	30.522	0	0	0
2011/08/10	R213 2012/08/02	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/10	RZ02 2011/08/04			Bond Future	0.0780	0.1030	32.051	0.0000	0.0000	0
2011/08/10	RZ02 2011/11/03			Bond Future	0.0050	0.0050	0.000	0.0000	0.0000	0
2011/08/10	RZ02 2011/11/03	1.00	Call	Bond Future	27,590.0000	27,590.0000	0.000	0	0	0
2011/08/10	RZ02 2011/11/03	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/10	RZ02 2011/11/03	1.05	Call	Bond Future	28,834.0000	28,834.0000	0.000	0	0	0
2011/08/10	RZ02 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/10	RZ02 2011/11/03	0.95	Call	Bond Future	26,333.0000	26,333.0000	0.000	0	0	0
2011/08/10	RZ02 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/10	RZ11 2011/11/03			Bond Future	0.7760	0.7700	(0.773)	0.0000	0.0000	0
2011/08/10	RZ11 2011/11/03	1.00	Call	Bond Future	1,226.0000	1,226.0000	0.000	0	0	0
2011/08/10	RZ11 2011/11/03	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/10	RZ11 2011/11/03	1.05	Call	Bond Future	1,491.0000	1,491.0000	0.000	0	0	0
2011/08/10	RZ11 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/10	RZ11 2011/11/03	0.95	Call	Bond Future	961.0000	961.0000	0.000	0	0	0
2011/08/10	RZ11 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/10	RZ12 2011/08/04			Bond Future	2.0330	2.0290	(0.197)	0.0000	0.0000	0
2011/08/10	RZ12 2011/11/03			Bond Future	1.9230	1.9190	(0.208)	0.0000	0.0000	0
2011/08/10	RZ12 2011/11/03	2.00	Call	Bond Future	778.0000	778.0000	0.000	0	0	0
2011/08/10	RZ12 2011/11/03	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/10	RZ12 2011/11/03	2.05	Call	Bond Future	1,255.0000	1,255.0000	0.000	0	0	0
2011/08/10	RZ12 2011/11/03	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/10	RZ12 2011/11/03	1.95	Call	Bond Future	298.0000	298.0000	0.000	0	0	0
2011/08/10	RZ12 2011/11/03	1.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/10	TRT1 2011/11/03			Index Future	362.3640	364.0240	0.458	0.0000	0.0000	0
2011/08/10	TRT1 2012/02/02			Index Future	367.2150	368.9020	0.459	0.0000	0.0000	0

Total

268010.00