



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 07/07/2011

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
2011/07/07	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/07	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/07	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/07	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/07	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/07	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/07	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/07	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/07	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/07	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/07	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/07	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/07	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/07	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/07	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/07/07	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/07	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/07	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/07	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/07	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/07	AL7T 2011/08/04			Index Future	386.5870	387.6330	0.271	0.0000	0.0000	46
2011/07/07	AL7T 2011/11/03			Index Future	392.3710	393.4330	0.271	0.0000	0.0000	0
2011/07/07	ALBI 2011/08/04			Index Future	355.0850	356.0360	0.268	0.0000	0.0000	998
2011/07/07	ALBI 2011/11/03			Index Future	360.3980	361.3630	0.268	0.0000	0.0000	0
2011/07/07	C155 2011/08/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/07	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/07	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/07	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/07	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/07	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/07	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/07	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/07	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/07	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/07	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/07	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/07/07	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0
2011/07/07	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/07	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/07	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/07	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/07	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/07	CAAD 2011/09/19			Can-Do Future	0.0373	0.0433	16.086	0.0000	0.0000	22,388
2011/07/07	CAAE 2011/09/19			Can-Do Future	0.1016	0.0800	(21.260)	0.0000	0.0000	21,898
2011/07/07	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/07	CRD1 2011/08/04			Index Future	160.8250	161.0860	0.162	0.0000	0.0000	2
2011/07/07	CRD1 2011/11/03			Index Future	162.9960	163.2610	0.163	0.0000	0.0000	0
2011/07/07	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/07	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/07	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/07	GOVI 2011/08/04			GOVI	355.9620	356.8670	0.254	0.0000	0.0000	180
2011/07/07	GOVI 2011/08/04	348.00	Call	GOVI	79,620.0000	88,670.0000	11.366	0	0	0
2011/07/07	GOVI 2011/08/04	348.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/07/07	GOVI 2011/08/04	348.01	Call	GOVI	79,520.0000	88,570.0000	11.381	0	0	0
2011/07/07	GOVI 2011/08/04	348.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/07/07	GOVI 2011/08/04	347.99	Call	GOVI	79,720.0000	88,770.0000	11.352	0	0	0
2011/07/07	GOVI 2011/08/04	347.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/07/07	GOVI 2011/11/03			GOVI	361.2880	362.2060	0.254	0.0000	0.0000	0
2011/07/07	GOVI 2011/11/03	357.00	Call	GOVI	42,880.0000	52,060.0000	21.409	0	0	0
2011/07/07	GOVI 2011/11/03	357.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0

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2011/07/07	GOVI 2011/11/03	357.01	Call	GOVI	42,780.0000	51,960.0000	21.459	0	0	0
2011/07/07	GOVI 2011/11/03	357.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/07/07	GOVI 2011/11/03	356.99	Call	GOVI	42,980.0000	52,160.0000	21.359	0	0	0
2011/07/07	GOVI 2011/11/03	356.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/07/07	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/07/07	IGOV 2011/08/04			Index Future	155.8720	155.8090	(0.040)	0.0000	0.0000	73
2011/07/07	IGOV 2011/11/03			Index Future	158.2040	158.1400	(0.040)	0.0000	0.0000	0
2011/07/07	ILBI 2011/08/04			Index Future	416.1920	416.1110	(0.019)	0.0000	0.0000	0
2011/07/07	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/07/07	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/07/07	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/07/07	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/07/07	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/07/07	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/07/07	JBAF 2011/07/20			Jibar Tradeable Future	5.5900	5.5850	(0.089)	0.0000	0.0000	5,000
2011/07/07	JBAF 2011/08/17			Jibar Tradeable Future	5.6170	5.6030	(0.249)	0.0000	0.0000	0
2011/07/07	JBAF 2011/09/21			Jibar Tradeable Future	5.6700	5.6480	(0.388)	0.0000	0.0000	17,600
2011/07/07	JBAF 2011/10/19			Jibar Tradeable Future	5.7340	5.6940	(0.698)	0.0000	0.0000	100
2011/07/07	JBAF 2011/11/16			Jibar Tradeable Future	5.8150	5.7730	(0.722)	0.0000	0.0000	1,000
2011/07/07	JBAF 2011/12/21			Jibar Tradeable Future	5.9350	5.8840	(0.859)	0.0000	0.0000	5,541
2011/07/07	JBAF 2012/03/20			Jibar Tradeable Future	6.2880	6.2290	(0.938)	0.0000	0.0000	1,090
2011/07/07	JBAF 2012/06/20			Jibar Tradeable Future	6.6470	6.6000	(0.707)	0.0000	0.0000	2,890
2011/07/07	JBAF 2012/09/19			Jibar Tradeable Future	6.9200	6.8920	(0.405)	0.0000	0.0000	44,710
2011/07/07	JBAF 2012/12/19			Jibar Tradeable Future	7.1750	7.1490	(0.362)	0.0000	0.0000	490
2011/07/07	JBAF 2013/03/20			Jibar Tradeable Future	7.4620	7.4490	(0.174)	0.0000	0.0000	290
2011/07/07	JBAF 2013/06/19			Jibar Tradeable Future	7.7500	7.7600	0.129	0.0000	0.0000	0

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2011/07/07	JN02 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/07/07	JN02 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/07	JN02 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/07	JN02 2011/08/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/07	JN02 2011/08/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/07/07	JN02 2011/08/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/07/07	JN02 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/07	JN05 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/07/07	JN05 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/07	JN05 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/07	JN05 2011/08/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/07	JN05 2011/08/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/07/07	JN05 2011/08/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/07/07	JN05 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/07	JN10 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/07/07	JN10 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/07	JN10 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/07	JN10 2011/08/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/07	JN10 2011/08/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/07/07	JN10 2011/08/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/07/07	JN10 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/07	OTH1 2011/08/04			Index Future	349.9700	351.1720	0.343	0.0000	0.0000	3
2011/07/07	OTH1 2011/11/03			Index Future	355.2060	356.4260	0.343	0.0000	0.0000	0
2011/07/07	R157 2011/08/04			Bond Future	7.4870	7.4500	(0.494)	0.0000	0.0000	9,956
2011/07/07	R157 2011/08/04	7.50	Call	Bond Future	523.0000	593.0000	13.384	0	0	1,000
2011/07/07	R157 2011/08/04	7.50	Put	Bond Future	472.0000	397.0000	(15.890)	0	0	0
2011/07/07	R157 2011/08/04	7.55	Call	Bond Future	632.0000	711.0000	12.500	0	0	0
2011/07/07	R157 2011/08/04	7.55	Put	Bond Future	385.0000	319.0000	(17.143)	0	0	0
2011/07/07	R157 2011/08/04	7.45	Call	Bond Future	427.0000	487.0000	14.052	0	0	0
2011/07/07	R157 2011/08/04	7.45	Put	Bond Future	572.0000	487.0000	(14.860)	0	0	0
2011/07/07	R157 2011/08/04	7.20	Put	Bond Future	1,250.0000	1,127.0000	(9.840)	0	0	0
2011/07/07	R157 2011/08/04	7.20	Call	Bond Future	119.0000	141.0000	18.487	0	0	1,320

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2011/07/07	R157 2011/08/04	7.60	Put	Bond Future	310.0000	253.0000	(18.387)	0	0	0
2011/07/07	R157 2011/08/04	7.60	Call	Bond Future	752.0000	840.0000	11.702	0	0	440
2011/07/07	R157 2011/08/04	7.80	Call	Bond Future	1,333.0000	1,451.0000	8.852	0	0	0
2011/07/07	R157 2011/08/04	7.80	Put	Bond Future	114.0000	87.0000	(23.684)	0	0	440
2011/07/07	R157 2011/08/04	8.20	Call	Bond Future	2,762.0000	2,904.0000	5.141	0	0	0
2011/07/07	R157 2011/08/04	8.20	Put	Bond Future	9.0000	5.0000	(44.444)	0	0	1,320
2011/07/07	R157 2011/11/03			Bond Future	7.6020	7.5620	(0.526)	0.0000	0.0000	3,358
2011/07/07	R157 2011/11/03	8.25	Call	Bond Future	2,590.0000	2,710.0000	4.633	0	0	0
2011/07/07	R157 2011/11/03	8.25	Put	Bond Future	236.0000	209.0000	(11.441)	0	0	0
2011/07/07	R157 2011/11/03	8.30	Call	Bond Future	2,741.0000	2,864.0000	4.487	0	0	0
2011/07/07	R157 2011/11/03	8.30	Put	Bond Future	208.0000	184.0000	(11.538)	0	0	0
2011/07/07	R157 2011/11/03	8.20	Call	Bond Future	2,441.0000	2,559.0000	4.834	0	0	0
2011/07/07	R157 2011/11/03	8.20	Put	Bond Future	267.0000	238.0000	(10.861)	0	0	0
2011/07/07	R157 2012/02/02			Bond Future	7.7280	7.6850	(0.556)	0.0000	0.0000	0
2011/07/07	R157 2012/02/02	8.50	Call	Bond Future	3,133.0000	3,244.0000	3.543	0	0	0
2011/07/07	R157 2012/02/02	8.50	Put	Bond Future	520.0000	483.0000	(7.115)	0	0	0
2011/07/07	R157 2012/02/02	8.55	Call	Bond Future	3,264.0000	3,378.0000	3.493	0	0	0
2011/07/07	R157 2012/02/02	8.55	Put	Bond Future	484.0000	450.0000	(7.025)	0	0	0
2011/07/07	R157 2012/02/02	8.45	Call	Bond Future	3,003.0000	3,112.0000	3.630	0	0	0
2011/07/07	R157 2012/02/02	8.45	Put	Bond Future	557.0000	518.0000	(7.002)	0	0	0
2011/07/07	R157 2012/05/03			Bond Future	7.8750	7.8270	(0.610)	0.0000	0.0000	0
2011/07/07	R157 2012/05/03	8.25	Call	Bond Future	2,296.0000	2,390.0000	4.094	0	0	0
2011/07/07	R157 2012/05/03	8.25	Put	Bond Future	1,107.0000	1,048.0000	(5.330)	0	0	0
2011/07/07	R157 2012/05/03	8.30	Call	Bond Future	2,399.0000	2,495.0000	4.002	0	0	0
2011/07/07	R157 2012/05/03	8.30	Put	Bond Future	1,052.0000	995.0000	(5.418)	0	0	0
2011/07/07	R157 2012/05/03	8.20	Call	Bond Future	2,195.0000	2,287.0000	4.191	0	0	0
2011/07/07	R157 2012/05/03	8.20	Put	Bond Future	1,164.0000	1,102.0000	(5.326)	0	0	0
2011/07/07	R186 2011/08/04			Bond Future	8.5400	8.4890	(0.597)	0.0000	0.0000	11,576
2011/07/07	R186 2011/08/04	8.25	Call	Bond Future	370.0000	461.0000	24.595	0	0	0
2011/07/07	R186 2011/08/04	8.25	Put	Bond Future	3,167.0000	2,773.0000	(12.441)	0	0	0
2011/07/07	R186 2011/08/04	8.30	Call	Bond Future	479.0000	591.0000	23.382	0	0	0
2011/07/07	R186 2011/08/04	8.30	Put	Bond Future	2,787.0000	2,414.0000	(13.384)	0	0	0
2011/07/07	R186 2011/08/04	8.20	Call	Bond Future	281.0000	354.0000	25.979	0	0	0
2011/07/07	R186 2011/08/04	8.20	Put	Bond Future	3,570.0000	3,158.0000	(11.541)	0	0	0

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2011/07/07	R186 2011/08/04	8.35	Put	Bond Future	2,432.0000	2,082.0000	(14.391)	0	0	0
2011/07/07	R186 2011/08/04	8.35	Call	Bond Future	610.0000	745.0000	22.131	0	0	600
2011/07/07	R186 2011/08/04	8.70	Put	Bond Future	716.0000	554.0000	(22.626)	0	0	0
2011/07/07	R186 2011/08/04	8.70	Call	Bond Future	2,219.0000	2,541.0000	14.511	0	0	200
2011/07/07	R186 2011/08/04	8.95	Call	Bond Future	4,013.0000	4,433.0000	10.466	0	0	0
2011/07/07	R186 2011/08/04	8.95	Put	Bond Future	219.0000	154.0000	(29.680)	0	0	200
2011/07/07	R186 2011/08/04	9.70	Call	Bond Future	10,281.0000	10,766.0000	4.717	0	0	0
2011/07/07	R186 2011/08/04	9.70	Put	Bond Future	1.0000	1.0000	0.000	0	0	600
2011/07/07	R186 2011/11/03			Bond Future	8.6160	8.5620	(0.627)	0.0000	0.0000	13,623
2011/07/07	R186 2011/11/03	9.00	Call	Bond Future	5,065.0000	5,408.0000	6.772	0	0	0
2011/07/07	R186 2011/11/03	9.00	Put	Bond Future	1,569.0000	1,408.0000	(10.261)	0	0	0
2011/07/07	R186 2011/11/03	9.05	Call	Bond Future	5,375.0000	5,729.0000	6.586	0	0	0
2011/07/07	R186 2011/11/03	9.05	Put	Bond Future	1,435.0000	1,285.0000	(10.453)	0	0	0
2011/07/07	R186 2011/11/03	8.95	Call	Bond Future	4,763.0000	5,095.0000	6.970	0	0	0
2011/07/07	R186 2011/11/03	8.95	Put	Bond Future	1,713.0000	1,541.0000	(10.041)	0	0	0
2011/07/07	R186 2011/11/03	8.75	Put	Bond Future	2,400.0000	2,182.0000	(9.083)	0	0	0
2011/07/07	R186 2011/11/03	8.75	Call	Bond Future	3,638.0000	3,924.0000	7.861	0	0	5,600
2011/07/07	R186 2011/11/03	8.10	Put	Bond Future	0.0000	5,677.0000	100.000	0	0	0
2011/07/07	R186 2011/11/03	8.10	Call	Bond Future	0.0000	1,229.0000	100.000	0	0	1,275
2011/07/07	R186 2011/11/03	8.35	Put	Bond Future	0.0000	4,058.0000	100.000	0	0	0
2011/07/07	R186 2011/11/03	8.35	Call	Bond Future	0.0000	2,047.0000	100.000	0	0	425
2011/07/07	R186 2011/11/03	8.55	Call	Bond Future	0.0000	2,900.0000	100.000	0	0	0
2011/07/07	R186 2011/11/03	8.55	Put	Bond Future	0.0000	3,013.0000	100.000	0	0	425
2011/07/07	R186 2011/11/03	9.10	Call	Bond Future	0.0000	6,056.0000	100.000	0	0	0
2011/07/07	R186 2011/11/03	9.10	Put	Bond Future	0.0000	1,170.0000	100.000	0	0	1,275
2011/07/07	R186 2012/02/02			Bond Future	8.6920	8.6370	(0.633)	0.0000	0.0000	2,500
2011/07/07	R186 2012/02/02	9.00	Call	Bond Future	5,517.0000	5,829.0000	5.655	0	0	0
2011/07/07	R186 2012/02/02	9.00	Put	Bond Future	2,751.0000	2,558.0000	(7.016)	0	0	0
2011/07/07	R186 2012/02/02	9.05	Call	Bond Future	5,794.0000	6,113.0000	5.506	0	0	0
2011/07/07	R186 2012/02/02	9.05	Put	Bond Future	2,588.0000	2,402.0000	(7.187)	0	0	0
2011/07/07	R186 2012/02/02	8.95	Call	Bond Future	5,247.0000	5,550.0000	5.775	0	0	0
2011/07/07	R186 2012/02/02	8.95	Put	Bond Future	2,923.0000	2,722.0000	(6.876)	0	0	0
2011/07/07	R186 2012/05/03			Bond Future	8.7730	8.7160	(0.650)	0.0000	0.0000	0
2011/07/07	R186 2012/05/03	9.00	Call	Bond Future	6,242.0000	6,536.0000	4.710	0	0	0
2011/07/07	R186 2012/05/03	9.00	Put	Bond Future	4,232.0000	4,013.0000	(5.175)	0	0	0

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2011/07/07	R186 2012/05/03	9.05	Call	Bond Future	6,496.0000	6,797.0000	4.634	0	0	0
2011/07/07	R186 2012/05/03	9.05	Put	Bond Future	4,050.0000	3,838.0000	(5.235)	0	0	0
2011/07/07	R186 2012/05/03	8.95	Call	Bond Future	5,992.0000	6,280.0000	4.806	0	0	0
2011/07/07	R186 2012/05/03	8.95	Put	Bond Future	4,420.0000	4,195.0000	(5.090)	0	0	0
2011/07/07	R189 2011/08/04			Bond Future	214.6418	214.6324	(0.004)	0.0000	0.0000	0
2011/07/07	R189 2011/08/04	212.00	Call	Bond Future	2,642.0000	2,632.0000	(0.379)	0	0	0
2011/07/07	R189 2011/08/04	212.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/07	R189 2011/08/04	212.05	Call	Bond Future	2,592.0000	2,582.0000	(0.386)	0	0	0
2011/07/07	R189 2011/08/04	212.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/07	R189 2011/08/04	211.95	Call	Bond Future	2,692.0000	2,682.0000	(0.371)	0	0	0
2011/07/07	R189 2011/08/04	211.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/07	R197 2011/08/04			Bond Future	235.1550	235.1534	(0.001)	0.0000	0.0000	30
2011/07/07	R197 2011/08/04	231.50	Call	Bond Future	3,655.0000	3,653.0000	(0.055)	0	0	0
2011/07/07	R197 2011/08/04	231.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/07	R197 2011/08/04	231.55	Call	Bond Future	3,605.0000	3,603.0000	(0.055)	0	0	0
2011/07/07	R197 2011/08/04	231.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/07	R197 2011/08/04	231.45	Call	Bond Future	3,705.0000	3,703.0000	(0.054)	0	0	0
2011/07/07	R197 2011/08/04	231.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/07	R201 2011/08/04			Bond Future	7.0960	7.0640	(0.451)	0.0000	0.0000	395
2011/07/07	R201 2011/08/04	7.25	Call	Bond Future	612.0000	679.0000	10.948	0	0	0
2011/07/07	R201 2011/08/04	7.25	Put	Bond Future	146.0000	116.0000	(20.548)	0	0	0
2011/07/07	R201 2011/08/04	7.30	Call	Bond Future	726.0000	799.0000	10.055	0	0	0
2011/07/07	R201 2011/08/04	7.30	Put	Bond Future	109.0000	85.0000	(22.018)	0	0	0
2011/07/07	R201 2011/08/04	7.20	Call	Bond Future	508.0000	568.0000	11.811	0	0	0
2011/07/07	R201 2011/08/04	7.20	Put	Bond Future	193.0000	156.0000	(19.171)	0	0	0
2011/07/07	R201 2011/11/03			Bond Future	7.1890	7.1540	(0.487)	0.0000	0.0000	953
2011/07/07	R201 2011/11/03	8.00	Call	Bond Future	2,386.0000	2,472.0000	3.604	0	0	0
2011/07/07	R201 2011/11/03	8.00	Put	Bond Future	127.0000	114.0000	(10.236)	0	0	0
2011/07/07	R201 2011/11/03	8.05	Call	Bond Future	2,508.0000	2,595.0000	3.469	0	0	0
2011/07/07	R201 2011/11/03	8.05	Put	Bond Future	112.0000	100.0000	(10.714)	0	0	0
2011/07/07	R201 2011/11/03	7.95	Call	Bond Future	2,264.0000	2,348.0000	3.710	0	0	0
2011/07/07	R201 2011/11/03	7.95	Put	Bond Future	143.0000	128.0000	(10.490)	0	0	0
2011/07/07	R201 2012/02/02			Bond Future	7.2890	7.2510	(0.521)	0.0000	0.0000	0



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2011/07/07	R201 2012/02/02	8.25	Call	Bond Future	2,699.0000	2,781.0000	3.038	0	0	0
2011/07/07	R201 2012/02/02	8.25	Put	Bond Future	230.0000	213.0000	(7.391)	0	0	0
2011/07/07	R201 2012/02/02	8.30	Call	Bond Future	2,810.0000	2,892.0000	2.918	0	0	0
2011/07/07	R201 2012/02/02	8.30	Put	Bond Future	215.0000	197.0000	(8.372)	0	0	0
2011/07/07	R201 2012/02/02	8.20	Call	Bond Future	2,592.0000	2,673.0000	3.125	0	0	0
2011/07/07	R201 2012/02/02	8.20	Put	Bond Future	250.0000	231.0000	(7.600)	0	0	0
2011/07/07	R201 2012/05/03			Bond Future	7.4150	7.3720	(0.580)	0.0000	0.0000	0
2011/07/07	R201 2012/05/03	7.75	Call	Bond Future	1,620.0000	1,682.0000	3.827	0	0	0
2011/07/07	R201 2012/05/03	7.75	Put	Bond Future	823.0000	782.0000	(4.982)	0	0	0
2011/07/07	R201 2012/05/03	7.80	Call	Bond Future	1,697.0000	1,760.0000	3.712	0	0	0
2011/07/07	R201 2012/05/03	7.80	Put	Bond Future	782.0000	742.0000	(5.115)	0	0	0
2011/07/07	R201 2012/05/03	7.70	Call	Bond Future	1,545.0000	1,605.0000	3.883	0	0	0
2011/07/07	R201 2012/05/03	7.70	Put	Bond Future	867.0000	824.0000	(4.960)	0	0	0
2011/07/07	R202 2011/08/04			Bond Future	174.5405	174.2598	(0.161)	0.0000	0.0000	21,108
2011/07/07	R202 2011/08/04	1.00	Call	Bond Future	173,541.0000	173,260.0000	(0.162)	0	0	0
2011/07/07	R202 2011/08/04	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/07	R202 2011/08/04	1.05	Call	Bond Future	173,491.0000	173,210.0000	(0.162)	0	0	0
2011/07/07	R202 2011/08/04	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/07	R202 2011/08/04	0.95	Call	Bond Future	173,591.0000	173,310.0000	(0.162)	0	0	0
2011/07/07	R202 2011/08/04	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/07	R202 2011/11/03			Bond Future	177.1234	176.8384	(0.161)	0.0000	0.0000	400
2011/07/07	R202 2011/11/03	0.50	Call	Bond Future	176,623.0000	176,338.0000	(0.161)	0	0	0
2011/07/07	R202 2011/11/03	0.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/07	R202 2011/11/03	0.55	Call	Bond Future	176,573.0000	176,288.0000	(0.161)	0	0	0
2011/07/07	R202 2011/11/03	0.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/07	R202 2011/11/03	0.45	Call	Bond Future	176,673.0000	176,388.0000	(0.161)	0	0	0
2011/07/07	R202 2011/11/03	0.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/07	R203 2011/08/04			Bond Future	8.0960	8.0490	(0.581)	0.0000	0.0000	824
2011/07/07	R203 2011/08/04	8.00	Call	Bond Future	413.0000	496.0000	20.097	0	0	0
2011/07/07	R203 2011/08/04	8.00	Put	Bond Future	871.0000	730.0000	(16.188)	0	0	0
2011/07/07	R203 2011/08/04	8.05	Call	Bond Future	514.0000	610.0000	18.677	0	0	0
2011/07/07	R203 2011/08/04	8.05	Put	Bond Future	733.0000	605.0000	(17.462)	0	0	0
2011/07/07	R203 2011/08/04	7.95	Call	Bond Future	327.0000	396.0000	21.101	0	0	0

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2011/07/07	R203 2011/08/04	7.95	Put	Bond Future	1,025.0000	870.0000	(15.122)	0	0	0
2011/07/07	R203 2011/11/03			Bond Future	8.2040	8.1550	(0.597)	0.0000	0.0000	1,624
2011/07/07	R203 2011/11/03	8.50	Call	Bond Future	2,129.0000	2,275.0000	6.858	0	0	0
2011/07/07	R203 2011/11/03	8.50	Put	Bond Future	784.0000	705.0000	(10.077)	0	0	0
2011/07/07	R203 2011/11/03	8.55	Call	Bond Future	2,283.0000	2,434.0000	6.614	0	0	0
2011/07/07	R203 2011/11/03	8.55	Put	Bond Future	713.0000	639.0000	(10.379)	0	0	0
2011/07/07	R203 2011/11/03	8.45	Call	Bond Future	1,981.0000	2,121.0000	7.067	0	0	0
2011/07/07	R203 2011/11/03	8.45	Put	Bond Future	861.0000	777.0000	(9.756)	0	0	0
2011/07/07	R203 2012/02/02			Bond Future	8.3210	8.2690	(0.625)	0.0000	0.0000	0
2011/07/07	R203 2012/02/02	8.75	Call	Bond Future	3,002.0000	3,151.0000	4.963	0	0	0
2011/07/07	R203 2012/02/02	8.75	Put	Bond Future	1,137.0000	1,057.0000	(7.036)	0	0	0
2011/07/07	R203 2012/02/02	8.80	Call	Bond Future	3,148.0000	3,301.0000	4.860	0	0	0
2011/07/07	R203 2012/02/02	8.80	Put	Bond Future	1,068.0000	992.0000	(7.116)	0	0	0
2011/07/07	R203 2012/02/02	8.70	Call	Bond Future	2,859.0000	3,004.0000	5.072	0	0	0
2011/07/07	R203 2012/02/02	8.70	Put	Bond Future	1,209.0000	1,125.0000	(6.948)	0	0	0
2011/07/07	R203 2012/05/03			Bond Future	8.4480	8.3930	(0.651)	0.0000	0.0000	0
2011/07/07	R203 2012/05/03	8.75	Call	Bond Future	2,903.0000	3,041.0000	4.754	0	0	0
2011/07/07	R203 2012/05/03	8.75	Put	Bond Future	1,640.0000	1,546.0000	(5.732)	0	0	0
2011/07/07	R203 2012/05/03	8.80	Call	Bond Future	3,033.0000	3,174.0000	4.649	0	0	0
2011/07/07	R203 2012/05/03	8.80	Put	Bond Future	1,563.0000	1,471.0000	(5.886)	0	0	0
2011/07/07	R203 2012/05/03	8.70	Call	Bond Future	2,776.0000	2,910.0000	4.827	0	0	0
2011/07/07	R203 2012/05/03	8.70	Put	Bond Future	1,721.0000	1,622.0000	(5.752)	0	0	0
2011/07/07	R204 2011/08/04			Bond Future	8.2630	8.2160	(0.569)	0.0000	0.0000	220
2011/07/07	R204 2011/08/04	8.00	Call	Bond Future	202.0000	250.0000	23.762	0	0	0
2011/07/07	R204 2011/08/04	8.00	Put	Bond Future	1,632.0000	1,426.0000	(12.623)	0	0	0
2011/07/07	R204 2011/08/04	8.05	Call	Bond Future	265.0000	326.0000	23.019	0	0	0
2011/07/07	R204 2011/08/04	8.05	Put	Bond Future	1,421.0000	1,228.0000	(13.582)	0	0	0
2011/07/07	R204 2011/08/04	7.95	Call	Bond Future	150.0000	189.0000	26.000	0	0	0
2011/07/07	R204 2011/08/04	7.95	Put	Bond Future	1,855.0000	1,640.0000	(11.590)	0	0	0
2011/07/07	R204 2011/11/03			Bond Future	8.3640	8.3150	(0.586)	0.0000	0.0000	2,131
2011/07/07	R204 2011/11/03	8.75	Call	Bond Future	2,790.0000	2,966.0000	6.308	0	0	0
2011/07/07	R204 2011/11/03	8.75	Put	Bond Future	800.0000	720.0000	(10.000)	0	0	0
2011/07/07	R204 2011/11/03	8.80	Call	Bond Future	2,972.0000	3,153.0000	6.090	0	0	0
2011/07/07	R204 2011/11/03	8.80	Put	Bond Future	728.0000	653.0000	(10.302)	0	0	0

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2011/07/07	R204 2011/11/03	8.70	Call	Bond Future	2,614.0000	2,784.0000	6.503	0	0	0
2011/07/07	R204 2011/11/03	8.70	Put	Bond Future	879.0000	793.0000	(9.784)	0	0	0
2011/07/07	R204 2012/02/02			Bond Future	8.4690	8.4170	(0.614)	0.0000	0.0000	0
2011/07/07	R204 2012/02/02	9.00	Call	Bond Future	3,682.0000	3,864.0000	4.943	0	0	0
2011/07/07	R204 2012/02/02	9.00	Put	Bond Future	1,045.0000	963.0000	(7.847)	0	0	0
2011/07/07	R204 2012/02/02	9.05	Call	Bond Future	3,857.0000	4,043.0000	4.822	0	0	0
2011/07/07	R204 2012/02/02	9.05	Put	Bond Future	976.0000	899.0000	(7.889)	0	0	0
2011/07/07	R204 2012/02/02	8.95	Call	Bond Future	3,510.0000	3,688.0000	5.071	0	0	0
2011/07/07	R204 2012/02/02	8.95	Put	Bond Future	1,117.0000	1,032.0000	(7.610)	0	0	0
2011/07/07	R204 2012/05/03			Bond Future	8.5840	8.5300	(0.629)	0.0000	0.0000	0
2011/07/07	R204 2012/05/03	8.75	Call	Bond Future	3,092.0000	3,238.0000	4.722	0	0	0
2011/07/07	R204 2012/05/03	8.75	Put	Bond Future	2,286.0000	2,168.0000	(5.162)	0	0	0
2011/07/07	R204 2012/05/03	8.80	Call	Bond Future	3,232.0000	3,382.0000	4.641	0	0	0
2011/07/07	R204 2012/05/03	8.80	Put	Bond Future	2,184.0000	2,070.0000	(5.220)	0	0	0
2011/07/07	R204 2012/05/03	8.70	Call	Bond Future	2,955.0000	3,098.0000	4.839	0	0	0
2011/07/07	R204 2012/05/03	8.70	Put	Bond Future	2,391.0000	2,270.0000	(5.061)	0	0	0
2011/07/07	R206 2011/08/04			Bond Future	6.8810	6.8490	(0.465)	0.0000	0.0000	9,866
2011/07/07	R206 2011/08/04	7.00	Call	Bond Future	411.0000	455.0000	10.706	0	0	0
2011/07/07	R206 2011/08/04	7.00	Put	Bond Future	147.0000	120.0000	(18.367)	0	0	0
2011/07/07	R206 2011/08/04	7.05	Call	Bond Future	489.0000	538.0000	10.020	0	0	0
2011/07/07	R206 2011/08/04	7.05	Put	Bond Future	114.0000	92.0000	(19.298)	0	0	0
2011/07/07	R206 2011/08/04	6.95	Call	Bond Future	341.0000	380.0000	11.437	0	0	0
2011/07/07	R206 2011/08/04	6.95	Put	Bond Future	188.0000	156.0000	(17.021)	0	0	0
2011/07/07	R206 2011/11/03			Bond Future	6.9770	6.9410	(0.516)	0.0000	0.0000	0
2011/07/07	R206 2011/11/03	7.75	Call	Bond Future	1,641.0000	1,703.0000	3.778	0	0	0
2011/07/07	R206 2011/11/03	7.75	Put	Bond Future	103.0000	92.0000	(10.680)	0	0	0
2011/07/07	R206 2011/11/03	7.80	Call	Bond Future	1,728.0000	1,790.0000	3.588	0	0	0
2011/07/07	R206 2011/11/03	7.80	Put	Bond Future	91.0000	81.0000	(10.989)	0	0	0
2011/07/07	R206 2011/11/03	7.70	Call	Bond Future	1,555.0000	1,615.0000	3.859	0	0	0
2011/07/07	R206 2011/11/03	7.70	Put	Bond Future	115.0000	103.0000	(10.435)	0	0	0
2011/07/07	R206 2012/02/02			Bond Future	7.0860	7.0450	(0.579)	0.0000	0.0000	0
2011/07/07	R206 2012/02/02	8.00	Call	Bond Future	1,813.0000	1,871.0000	3.199	0	0	0
2011/07/07	R206 2012/02/02	8.00	Put	Bond Future	194.0000	179.0000	(7.732)	0	0	0
2011/07/07	R206 2012/02/02	8.05	Call	Bond Future	1,887.0000	1,947.0000	3.180	0	0	0

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2011/07/07	R206 2012/02/02	8.05	Put	Bond Future	180.0000	167.0000	(7.222)	0	0	0
2011/07/07	R206 2012/02/02	7.95	Call	Bond Future	1,740.0000	1,798.0000	3.333	0	0	0
2011/07/07	R206 2012/02/02	7.95	Put	Bond Future	209.0000	193.0000	(7.656)	0	0	0
2011/07/07	R206 2012/05/03			Bond Future	7.2460	7.1980	(0.662)	0.0000	0.0000	0
2011/07/07	R206 2012/05/03	7.50	Call	Bond Future	974.0000	1,018.0000	4.517	0	0	0
2011/07/07	R206 2012/05/03	7.50	Put	Bond Future	577.0000	546.0000	(5.373)	0	0	0
2011/07/07	R206 2012/05/03	7.55	Call	Bond Future	1,023.0000	1,067.0000	4.301	0	0	0
2011/07/07	R206 2012/05/03	7.55	Put	Bond Future	548.0000	517.0000	(5.657)	0	0	0
2011/07/07	R206 2012/05/03	7.45	Call	Bond Future	927.0000	969.0000	4.531	0	0	0
2011/07/07	R206 2012/05/03	7.45	Put	Bond Future	608.0000	575.0000	(5.428)	0	0	0
2011/07/07	R207 2011/08/04			Bond Future	8.3350	8.2940	(0.492)	0.0000	0.0000	6,115
2011/07/07	R207 2011/08/04	8.25	Call	Bond Future	523.0000	610.0000	16.635	0	0	0
2011/07/07	R207 2011/08/04	8.25	Put	Bond Future	1,011.0000	863.0000	(14.639)	0	0	0
2011/07/07	R207 2011/08/04	8.30	Call	Bond Future	648.0000	749.0000	15.586	0	0	0
2011/07/07	R207 2011/08/04	8.30	Put	Bond Future	849.0000	715.0000	(15.783)	0	0	0
2011/07/07	R207 2011/08/04	8.20	Call	Bond Future	416.0000	490.0000	17.788	0	0	0
2011/07/07	R207 2011/08/04	8.20	Put	Bond Future	1,193.0000	1,032.0000	(13.495)	0	0	0
2011/07/07	R207 2011/11/03			Bond Future	8.4250	8.3820	(0.510)	0.0000	0.0000	600
2011/07/07	R207 2011/11/03	8.75	Call	Bond Future	2,776.0000	2,932.0000	5.620	0	0	0
2011/07/07	R207 2011/11/03	8.75	Put	Bond Future	986.0000	902.0000	(8.519)	0	0	0
2011/07/07	R207 2011/11/03	8.80	Call	Bond Future	2,961.0000	3,123.0000	5.471	0	0	0
2011/07/07	R207 2011/11/03	8.80	Put	Bond Future	900.0000	821.0000	(8.778)	0	0	0
2011/07/07	R207 2011/11/03	8.70	Call	Bond Future	2,590.0000	2,741.0000	5.830	0	0	0
2011/07/07	R207 2011/11/03	8.70	Put	Bond Future	1,073.0000	983.0000	(8.388)	0	0	0
2011/07/07	R207 2012/02/02			Bond Future	8.5200	8.4750	(0.528)	0.0000	0.0000	0
2011/07/07	R207 2012/02/02	9.00	Call	Bond Future	3,747.0000	3,912.0000	4.404	0	0	0
2011/07/07	R207 2012/02/02	9.00	Put	Bond Future	1,189.0000	1,110.0000	(6.644)	0	0	0
2011/07/07	R207 2012/02/02	9.05	Call	Bond Future	3,930.0000	4,099.0000	4.300	0	0	0
2011/07/07	R207 2012/02/02	9.05	Put	Bond Future	1,111.0000	1,036.0000	(6.751)	0	0	0
2011/07/07	R207 2012/02/02	8.95	Call	Bond Future	3,567.0000	3,728.0000	4.514	0	0	0
2011/07/07	R207 2012/02/02	8.95	Put	Bond Future	1,272.0000	1,188.0000	(6.604)	0	0	0
2011/07/07	R207 2012/05/03			Bond Future	8.6250	8.5780	(0.545)	0.0000	0.0000	0
2011/07/07	R207 2012/05/03	8.75	Call	Bond Future	3,214.0000	3,348.0000	4.169	0	0	0
2011/07/07	R207 2012/05/03	8.75	Put	Bond Future	2,558.0000	2,444.0000	(4.457)	0	0	0

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2011/07/07	R207 2012/05/03	8.80	Call	Bond Future	3,362.0000	3,499.0000	4.075	0	0	0
2011/07/07	R207 2012/05/03	8.80	Put	Bond Future	2,446.0000	2,335.0000	(4.538)	0	0	0
2011/07/07	R207 2012/05/03	8.70	Call	Bond Future	3,069.0000	3,199.0000	4.236	0	0	0
2011/07/07	R207 2012/05/03	8.70	Put	Bond Future	2,675.0000	2,557.0000	(4.411)	0	0	0
2011/07/07	R208 2011/08/04			Bond Future	8.3680	8.3220	(0.550)	0.0000	0.0000	1,511
2011/07/07	R208 2011/08/04	8.25	Call	Bond Future	518.0000	615.0000	18.726	0	0	0
2011/07/07	R208 2011/08/04	8.25	Put	Bond Future	1,239.0000	1,056.0000	(14.770)	0	0	0
2011/07/07	R208 2011/08/04	8.30	Call	Bond Future	641.0000	753.0000	17.473	0	0	0
2011/07/07	R208 2011/08/04	8.30	Put	Bond Future	1,056.0000	887.0000	(16.004)	0	0	0
2011/07/07	R208 2011/08/04	8.20	Call	Bond Future	413.0000	495.0000	19.855	0	0	0
2011/07/07	R208 2011/08/04	8.20	Put	Bond Future	1,442.0000	1,244.0000	(13.731)	0	0	0
2011/07/07	R208 2011/11/03			Bond Future	8.4530	8.4050	(0.568)	0.0000	0.0000	6,037
2011/07/07	R208 2011/11/03	8.75	Call	Bond Future	2,773.0000	2,959.0000	6.708	0	0	0
2011/07/07	R208 2011/11/03	8.75	Put	Bond Future	1,030.0000	931.0000	(9.612)	0	0	0
2011/07/07	R208 2011/11/03	8.80	Call	Bond Future	2,970.0000	3,162.0000	6.465	0	0	0
2011/07/07	R208 2011/11/03	8.80	Put	Bond Future	938.0000	844.0000	(10.021)	0	0	0
2011/07/07	R208 2011/11/03	8.70	Call	Bond Future	2,583.0000	2,762.0000	6.930	0	0	0
2011/07/07	R208 2011/11/03	8.70	Put	Bond Future	1,131.0000	1,024.0000	(9.461)	0	0	0
2011/07/07	R208 2011/11/03	7.95	Put	Bond Future	0.0000	3,434.0000	100.000	0	0	0
2011/07/07	R208 2011/11/03	7.95	Call	Bond Future	0.0000	666.0000	100.000	0	0	1,995
2011/07/07	R208 2011/11/03	8.20	Put	Bond Future	0.0000	2,406.0000	100.000	0	0	0
2011/07/07	R208 2011/11/03	8.20	Call	Bond Future	0.0000	1,172.0000	100.000	0	0	665
2011/07/07	R208 2011/11/03	8.40	Call	Bond Future	0.0000	1,718.0000	100.000	0	0	0
2011/07/07	R208 2011/11/03	8.40	Put	Bond Future	0.0000	1,748.0000	100.000	0	0	665
2011/07/07	R208 2011/11/03	8.90	Call	Bond Future	0.0000	3,584.0000	100.000	0	0	0
2011/07/07	R208 2011/11/03	8.90	Put	Bond Future	0.0000	692.0000	100.000	0	0	1,995
2011/07/07	R208 2012/02/02			Bond Future	8.5390	8.4880	(0.597)	0.0000	0.0000	0
2011/07/07	R208 2012/02/02	9.00	Call	Bond Future	4,016.0000	4,214.0000	4.930	0	0	0
2011/07/07	R208 2012/02/02	9.00	Put	Bond Future	1,390.0000	1,292.0000	(7.050)	0	0	0
2011/07/07	R208 2012/02/02	9.05	Call	Bond Future	4,209.0000	4,411.0000	4.799	0	0	0
2011/07/07	R208 2012/02/02	9.05	Put	Bond Future	1,305.0000	1,210.0000	(7.280)	0	0	0
2011/07/07	R208 2012/02/02	8.95	Call	Bond Future	3,827.0000	4,020.0000	5.043	0	0	0
2011/07/07	R208 2012/02/02	8.95	Put	Bond Future	1,481.0000	1,378.0000	(6.955)	0	0	0
2011/07/07	R208 2012/05/03			Bond Future	8.6320	8.5800	(0.602)	0.0000	0.0000	0

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2011/07/07	R208 2012/05/03	9.00	Call	Bond Future	4,218.0000	4,398.0000	4.267	0	0	0
2011/07/07	R208 2012/05/03	9.00	Put	Bond Future	2,164.0000	2,049.0000	(5.314)	0	0	0
2011/07/07	R208 2012/05/03	9.05	Call	Bond Future	4,393.0000	4,578.0000	4.211	0	0	0
2011/07/07	R208 2012/05/03	9.05	Put	Bond Future	2,064.0000	1,954.0000	(5.329)	0	0	0
2011/07/07	R208 2012/05/03	8.95	Call	Bond Future	4,045.0000	4,222.0000	4.376	0	0	0
2011/07/07	R208 2012/05/03	8.95	Put	Bond Future	2,266.0000	2,148.0000	(5.207)	0	0	0
2011/07/07	R209 2011/08/04			Bond Future	8.8520	8.8060	(0.520)	0.0000	0.0000	0
2011/07/07	R209 2011/08/04	8.50	Call	Bond Future	227.0000	278.0000	22.467	0	0	0
2011/07/07	R209 2011/08/04	8.50	Put	Bond Future	3,077.0000	2,765.0000	(10.140)	0	0	0
2011/07/07	R209 2011/08/04	8.55	Call	Bond Future	300.0000	364.0000	21.333	0	0	0
2011/07/07	R209 2011/08/04	8.55	Put	Bond Future	2,735.0000	2,436.0000	(10.932)	0	0	0
2011/07/07	R209 2011/08/04	8.45	Call	Bond Future	169.0000	209.0000	23.669	0	0	0
2011/07/07	R209 2011/08/04	8.45	Put	Bond Future	3,438.0000	3,115.0000	(9.395)	0	0	0
2011/07/07	R209 2011/08/04	10.10	Call	Bond Future	8,842.0000	9,205.0000	4.105	0	0	0
2011/07/07	R209 2011/08/04	10.10	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2011/07/07	R209 2011/11/03			Bond Future	8.9170	8.8690	(0.538)	0.0000	0.0000	1,315
2011/07/07	R209 2011/11/03	8.75	Call	Bond Future	1,842.0000	1,997.0000	8.415	0	0	0
2011/07/07	R209 2011/11/03	8.75	Put	Bond Future	3,156.0000	2,937.0000	(6.939)	0	0	0
2011/07/07	R209 2011/11/03	8.80	Call	Bond Future	2,014.0000	2,179.0000	8.193	0	0	0
2011/07/07	R209 2011/11/03	8.80	Put	Bond Future	2,931.0000	2,722.0000	(7.131)	0	0	0
2011/07/07	R209 2011/11/03	8.70	Call	Bond Future	1,680.0000	1,826.0000	8.690	0	0	0
2011/07/07	R209 2011/11/03	8.70	Put	Bond Future	3,395.0000	3,167.0000	(6.716)	0	0	0
2011/07/07	R209 2012/02/02			Bond Future	8.9810	8.9330	(0.534)	0.0000	0.0000	0
2011/07/07	R209 2012/02/02	9.00	Call	Bond Future	3,502.0000	3,692.0000	5.425	0	0	0
2011/07/07	R209 2012/02/02	9.00	Put	Bond Future	3,357.0000	3,177.0000	(5.362)	0	0	0
2011/07/07	R209 2012/02/02	9.05	Call	Bond Future	3,701.0000	3,898.0000	5.323	0	0	0
2011/07/07	R209 2012/02/02	9.05	Put	Bond Future	3,175.0000	3,003.0000	(5.417)	0	0	0
2011/07/07	R209 2012/02/02	8.95	Call	Bond Future	3,308.0000	3,492.0000	5.562	0	0	0
2011/07/07	R209 2012/02/02	8.95	Put	Bond Future	3,546.0000	3,361.0000	(5.217)	0	0	0
2011/07/07	R209 2012/05/03			Bond Future	9.0490	8.9990	(0.553)	0.0000	0.0000	0
2011/07/07	R209 2012/05/03	9.00	Call	Bond Future	3,954.0000	4,145.0000	4.831	0	0	0
2011/07/07	R209 2012/05/03	9.00	Put	Bond Future	4,326.0000	4,137.0000	(4.369)	0	0	0
2011/07/07	R209 2012/05/03	9.05	Call	Bond Future	4,145.0000	4,342.0000	4.753	0	0	0
2011/07/07	R209 2012/05/03	9.05	Put	Bond Future	4,137.0000	3,955.0000	(4.399)	0	0	0

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2011/07/07	R209 2012/05/03	8.95	Call	Bond Future	3,769.0000	3,955.0000	4.935	0	0	0
2011/07/07	R209 2012/05/03	8.95	Put	Bond Future	4,524.0000	4,330.0000	(4.288)	0	0	0
2011/07/07	R210 2011/08/04			Bond Future	130.7497	130.5742	(0.134)	0.0000	0.0000	425
2011/07/07	R210 2011/08/04	106.00	Call	Bond Future	24,750.0000	24,574.0000	(0.711)	0	0	0
2011/07/07	R210 2011/08/04	106.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/07	R210 2011/08/04	106.05	Call	Bond Future	24,700.0000	24,524.0000	(0.713)	0	0	0
2011/07/07	R210 2011/08/04	106.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/07	R210 2011/08/04	105.95	Call	Bond Future	24,800.0000	24,624.0000	(0.710)	0	0	0
2011/07/07	R210 2011/08/04	105.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/07	R211 2011/08/04			Bond Future	108.0252	108.0788	0.050	0.0000	0.0000	0
2011/07/07	R211 2011/08/04	1.50	Call	Bond Future	106,525.0000	106,579.0000	0.051	0	0	0
2011/07/07	R211 2011/08/04	1.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/07	R211 2011/08/04	1.55	Call	Bond Future	106,475.0000	106,529.0000	0.051	0	0	0
2011/07/07	R211 2011/08/04	1.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/07	R211 2011/08/04	1.45	Call	Bond Future	106,575.0000	106,629.0000	0.051	0	0	0
2011/07/07	R211 2011/08/04	1.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/07	R211 2011/11/03			Bond Future	109.6239	109.6782	0.050	0.0000	0.0000	529
2011/07/07	R211 2011/11/03	1.25	Call	Bond Future	108,374.0000	108,428.0000	0.050	0	0	0
2011/07/07	R211 2011/11/03	1.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/07	R211 2011/11/03	1.30	Call	Bond Future	108,324.0000	108,378.0000	0.050	0	0	0
2011/07/07	R211 2011/11/03	1.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/07	R211 2011/11/03	1.20	Call	Bond Future	108,424.0000	108,478.0000	0.050	0	0	0
2011/07/07	R211 2011/11/03	1.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/07	R212 2011/08/04			Bond Future	106.3201	106.3195	(0.001)	0.0000	0.0000	3,852
2011/07/07	R212 2011/08/04	2.50	Call	Bond Future	103,820.0000	103,820.0000	0.000	0	0	0
2011/07/07	R212 2011/08/04	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/07	R212 2011/08/04	2.55	Call	Bond Future	103,770.0000	103,770.0000	0.000	0	0	0
2011/07/07	R212 2011/08/04	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/07	R212 2011/08/04	2.45	Call	Bond Future	103,870.0000	103,870.0000	0.000	0	0	0
2011/07/07	R212 2011/08/04	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/07	R212 2011/11/03			Bond Future	107.8936	107.8929	(0.001)	0.0000	0.0000	240
2011/07/07	R212 2011/11/03	2.50	Call	Bond Future	105,394.0000	105,393.0000	(0.001)	0	0	0
2011/07/07	R212 2011/11/03	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/07/07	R212 2011/11/03	2.55	Call	Bond Future	105,344.0000	105,343.0000	(0.001)	0	0	0
2011/07/07	R212 2011/11/03	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/07	R212 2011/11/03	2.45	Call	Bond Future	105,444.0000	105,443.0000	(0.001)	0	0	0
2011/07/07	R212 2011/11/03	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/07	R213 2011/08/04			Bond Future	8.8190	8.7720	(0.533)	0.0000	0.0000	0
2011/07/07	R213 2011/08/04	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/07	R213 2011/08/04	8.00	Put	Bond Future	7,008.0000	6,628.0000	(5.422)	0	0	0
2011/07/07	R213 2011/08/04	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/07	R213 2011/08/04	8.05	Put	Bond Future	6,555.0000	6,176.0000	(5.782)	0	0	0
2011/07/07	R213 2011/08/04	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/07	R213 2011/08/04	7.95	Put	Bond Future	7,464.0000	7,084.0000	(5.091)	0	0	0
2011/07/07	R213 2011/11/03			Bond Future	8.8900	8.8420	(0.540)	0.0000	0.0000	0
2011/07/07	R213 2011/11/03	8.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/07	R213 2011/11/03	8.75	Put	Bond Future	1,123.0000	741.0000	(34.016)	0	0	0
2011/07/07	R213 2011/11/03	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/07	R213 2011/11/03	8.80	Put	Bond Future	719.0000	337.0000	(53.129)	0	0	0
2011/07/07	R213 2011/11/03	8.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/07	R213 2011/11/03	8.70	Put	Bond Future	1,530.0000	1,147.0000	(25.033)	0	0	0
2011/07/07	R213 2012/02/02			Bond Future	8.9630	8.9140	(0.547)	0.0000	0.0000	0
2011/07/07	R213 2012/02/02	9.00	Call	Bond Future	289.0000	674.0000	133.218	0	0	0
2011/07/07	R213 2012/02/02	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/07	R213 2012/02/02	9.05	Call	Bond Future	677.0000	1,062.0000	56.869	0	0	0
2011/07/07	R213 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/07	R213 2012/02/02	8.95	Call	Bond Future	0.0000	283.0000	100.000	0	0	0
2011/07/07	R213 2012/02/02	8.95	Put	Bond Future	102.0000	0.0000	(100.000)	0	0	0
2011/07/07	R213 2012/05/03			Bond Future	9.0360	8.9850	(0.564)	0.0000	0.0000	0
2011/07/07	R213 2012/05/03	9.25	Call	Bond Future	1,627.0000	2,022.0000	24.278	0	0	0
2011/07/07	R213 2012/05/03	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/07	R213 2012/05/03	9.30	Call	Bond Future	2,000.0000	2,395.0000	19.750	0	0	0
2011/07/07	R213 2012/05/03	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/07	R213 2012/05/03	9.20	Call	Bond Future	1,251.0000	1,646.0000	31.575	0	0	0
2011/07/07	R213 2012/05/03	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/07	RZ02 2011/08/04			Bond Future	0.0780	0.1030	32.051	0.0000	0.0000	0



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2011/07/07	RZ02 2011/08/04	1.00	Call	Bond Future	24,940.0000	24,940.0000	0.000	0	0	0
2011/07/07	RZ02 2011/08/04	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/07	RZ02 2011/08/04	1.05	Call	Bond Future	26,199.0000	26,199.0000	0.000	0	0	0
2011/07/07	RZ02 2011/08/04	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/07	RZ02 2011/08/04	0.95	Call	Bond Future	23,667.0000	23,667.0000	0.000	0	0	0
2011/07/07	RZ02 2011/08/04	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/07	RZ02 2011/11/03			Bond Future	0.0050	0.0050	0.000	0.0000	0.0000	0
2011/07/07	RZ02 2011/11/03	1.00	Call	Bond Future	27,590.0000	27,590.0000	0.000	0	0	0
2011/07/07	RZ02 2011/11/03	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/07	RZ02 2011/11/03	1.05	Call	Bond Future	28,834.0000	28,834.0000	0.000	0	0	0
2011/07/07	RZ02 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/07	RZ02 2011/11/03	0.95	Call	Bond Future	26,333.0000	26,333.0000	0.000	0	0	0
2011/07/07	RZ02 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/07	RZ11 2011/11/03			Bond Future	0.7760	0.7700	(0.773)	0.0000	0.0000	0
2011/07/07	RZ11 2011/11/03	1.00	Call	Bond Future	1,226.0000	1,226.0000	0.000	0	0	0
2011/07/07	RZ11 2011/11/03	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/07	RZ11 2011/11/03	1.05	Call	Bond Future	1,491.0000	1,491.0000	0.000	0	0	0
2011/07/07	RZ11 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/07	RZ11 2011/11/03	0.95	Call	Bond Future	961.0000	961.0000	0.000	0	0	0
2011/07/07	RZ11 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/07	RZ12 2011/08/04			Bond Future	2.0330	2.0290	(0.197)	0.0000	0.0000	0
2011/07/07	RZ12 2011/08/04	2.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/07	RZ12 2011/08/04	2.00	Put	Bond Future	283.0000	283.0000	0.000	0	0	0
2011/07/07	RZ12 2011/08/04	2.05	Call	Bond Future	204.0000	204.0000	0.000	0	0	0
2011/07/07	RZ12 2011/08/04	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/07	RZ12 2011/08/04	1.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/07	RZ12 2011/08/04	1.95	Put	Bond Future	773.0000	773.0000	0.000	0	0	0
2011/07/07	RZ12 2011/11/03			Bond Future	1.9230	1.9190	(0.208)	0.0000	0.0000	0
2011/07/07	RZ12 2011/11/03	2.00	Call	Bond Future	778.0000	778.0000	0.000	0	0	0
2011/07/07	RZ12 2011/11/03	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/07	RZ12 2011/11/03	2.05	Call	Bond Future	1,255.0000	1,255.0000	0.000	0	0	0
2011/07/07	RZ12 2011/11/03	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/07	RZ12 2011/11/03	1.95	Call	Bond Future	298.0000	298.0000	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
2011/07/07	RZ12 2011/11/03	1.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/07	TRT1 2011/08/04			Index Future	351.7850	352.6330	0.241	0.0000	0.0000	100
2011/07/07	TRT1 2011/11/03			Index Future	356.5340	357.3940	0.241	0.0000	0.0000	0
<b>Total</b>										<b>244027.00</b>