



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 12/07/2011

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

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2011/07/12	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/12	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/12	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/12	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/12	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/12	AL7T 2011/08/04			Index Future	386.6900	384.7000	(0.515)	0.0000	0.0000	46
2011/07/12	AL7T 2011/11/03			Index Future	392.4740	390.4540	(0.515)	0.0000	0.0000	0
2011/07/12	ALBI 2011/08/04			Index Future	355.2050	353.4130	(0.504)	0.0000	0.0000	988
2011/07/12	ALBI 2011/11/03			Index Future	360.5180	358.6990	(0.505)	0.0000	0.0000	0
2011/07/12	C155 2011/08/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/12	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/12	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/12	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/12	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/12	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/12	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/12	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/12	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/12	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/12	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/12	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/07/12	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0
2011/07/12	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/12	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/12	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/12	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/12	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/12	CAAD 2011/09/19			Can-Do Future	0.0307	0.0261	(14.984)	0.0000	0.0000	22,388
2011/07/12	CAAE 2011/09/19			Can-Do Future	0.0886	0.0874	(1.354)	0.0000	0.0000	21,898
2011/07/12	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/12	CRD1 2011/08/04			Index Future	160.9210	160.4670	(0.282)	0.0000	0.0000	2
2011/07/12	CRD1 2011/11/03			Index Future	163.0950	162.6350	(0.282)	0.0000	0.0000	0
2011/07/12	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/12	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/12	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/12	GOVI 2011/08/04			GOVI	356.0710	354.3740	(0.477)	0.0000	0.0000	181
2011/07/12	GOVI 2011/08/04	348.00	Call	GOVI	80,710.0000	63,740.0000	(21.026)	0	0	0
2011/07/12	GOVI 2011/08/04	348.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/07/12	GOVI 2011/08/04	348.01	Call	GOVI	80,610.0000	63,640.0000	(21.052)	0	0	0
2011/07/12	GOVI 2011/08/04	348.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/07/12	GOVI 2011/08/04	347.99	Call	GOVI	80,810.0000	63,840.0000	(21.000)	0	0	0
2011/07/12	GOVI 2011/08/04	347.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/07/12	GOVI 2011/11/03			GOVI	361.3970	359.6750	(0.476)	0.0000	0.0000	0
2011/07/12	GOVI 2011/11/03	357.00	Call	GOVI	43,970.0000	26,750.0000	(39.163)	0	0	0
2011/07/12	GOVI 2011/11/03	357.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0

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2011/07/12	GOVI 2011/11/03	357.01	Call	GOVI	43,870.0000	26,650.0000	(39.252)	0	0	0
2011/07/12	GOVI 2011/11/03	357.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/07/12	GOVI 2011/11/03	356.99	Call	GOVI	44,070.0000	26,850.0000	(39.074)	0	0	0
2011/07/12	GOVI 2011/11/03	356.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/07/12	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/07/12	IGOV 2011/08/04			Index Future	155.6910	155.6890	(0.001)	0.0000	0.0000	76
2011/07/12	IGOV 2011/11/03			Index Future	158.0200	158.0180	(0.001)	0.0000	0.0000	0
2011/07/12	ILBI 2011/08/04			Index Future	416.0980	416.0920	(0.001)	0.0000	0.0000	0
2011/07/12	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/07/12	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/07/12	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/07/12	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/07/12	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/07/12	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/07/12	JBAF 2011/07/20			Jibar Tradeable Future	5.5800	5.5790	(0.018)	0.0000	0.0000	5,000
2011/07/12	JBAF 2011/08/17			Jibar Tradeable Future	5.6100	5.6000	(0.178)	0.0000	0.0000	0
2011/07/12	JBAF 2011/09/21			Jibar Tradeable Future	5.6500	5.6410	(0.159)	0.0000	0.0000	17,600
2011/07/12	JBAF 2011/10/19			Jibar Tradeable Future	5.7200	5.7210	0.017	94.3100	94.3100	600
2011/07/12	JBAF 2011/11/16			Jibar Tradeable Future	5.8100	5.8160	0.103	0.0000	0.0000	1,000
2011/07/12	JBAF 2011/12/21			Jibar Tradeable Future	5.8700	5.8900	0.341	0.0000	0.0000	5,541
2011/07/12	JBAF 2012/03/20			Jibar Tradeable Future	6.2100	6.2220	0.193	0.0000	0.0000	1,090
2011/07/12	JBAF 2012/06/20			Jibar Tradeable Future	6.5800	6.6140	0.517	0.0000	0.0000	2,890
2011/07/12	JBAF 2012/09/19			Jibar Tradeable Future	6.8700	6.9200	0.728	0.0000	0.0000	44,710
2011/07/12	JBAF 2012/12/19			Jibar Tradeable Future	7.1300	7.1760	0.645	0.0000	0.0000	490
2011/07/12	JBAF 2013/03/20			Jibar Tradeable Future	7.4100	7.4600	0.675	0.0000	0.0000	290
2011/07/12	JBAF 2013/06/19			Jibar Tradeable Future	7.7000	7.7500	0.649	0.0000	0.0000	0

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2011/07/12	JN02 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/07/12	JN02 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/12	JN02 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/12	JN02 2011/08/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/12	JN02 2011/08/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/07/12	JN02 2011/08/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/07/12	JN02 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/12	JN05 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/07/12	JN05 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/12	JN05 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/12	JN05 2011/08/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/12	JN05 2011/08/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/07/12	JN05 2011/08/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/07/12	JN05 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/12	JN10 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/07/12	JN10 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/12	JN10 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/12	JN10 2011/08/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/12	JN10 2011/08/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/07/12	JN10 2011/08/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/07/12	JN10 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/12	OTH1 2011/08/04			Index Future	350.1510	347.8520	(0.657)	0.0000	0.0000	3
2011/07/12	OTH1 2011/11/03			Index Future	355.3890	353.0550	(0.657)	0.0000	0.0000	0
2011/07/12	R157 2011/08/04			Bond Future	7.4930	7.5640	0.948	0.0000	0.0000	11,676
2011/07/12	R157 2011/08/04	7.50	Call	Bond Future	466.0000	328.0000	(29.614)	0	0	1,000
2011/07/12	R157 2011/08/04	7.50	Put	Bond Future	439.0000	578.0000	31.663	0	0	0
2011/07/12	R157 2011/08/04	7.55	Call	Bond Future	574.0000	417.0000	(27.352)	0	0	0
2011/07/12	R157 2011/08/04	7.55	Put	Bond Future	351.0000	472.0000	34.473	0	0	0
2011/07/12	R157 2011/08/04	7.45	Call	Bond Future	372.0000	253.0000	(31.989)	0	0	0
2011/07/12	R157 2011/08/04	7.45	Put	Bond Future	541.0000	699.0000	29.205	0	0	0
2011/07/12	R157 2011/08/04	7.20	Put	Bond Future	1,242.0000	1,482.0000	19.324	0	0	0
2011/07/12	R157 2011/08/04	7.20	Call	Bond Future	87.0000	49.0000	(43.678)	0	0	1,320

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2011/07/12	R157 2011/08/04	7.60	Put	Bond Future	276.0000	378.0000	36.957	0	0	0
2011/07/12	R157 2011/08/04	7.60	Call	Bond Future	694.0000	519.0000	(25.216)	0	0	440
2011/07/12	R157 2011/08/04	7.80	Call	Bond Future	1,285.0000	1,050.0000	(18.288)	0	0	0
2011/07/12	R157 2011/08/04	7.80	Put	Bond Future	90.0000	133.0000	47.778	0	0	440
2011/07/12	R157 2011/08/04	8.20	Call	Bond Future	2,734.0000	2,459.0000	(10.059)	0	0	0
2011/07/12	R157 2011/08/04	8.20	Put	Bond Future	4.0000	7.0000	75.000	0	0	1,320
2011/07/12	R157 2011/11/03			Bond Future	7.6090	7.6850	0.999	0.0000	0.0000	3,358
2011/07/12	R157 2011/11/03	8.25	Call	Bond Future	2,555.0000	2,324.0000	(9.041)	0	0	0
2011/07/12	R157 2011/11/03	8.25	Put	Bond Future	227.0000	275.0000	21.145	0	0	0
2011/07/12	R157 2011/11/03	8.30	Call	Bond Future	2,707.0000	2,471.0000	(8.718)	0	0	0
2011/07/12	R157 2011/11/03	8.30	Put	Bond Future	200.0000	243.0000	21.500	0	0	0
2011/07/12	R157 2011/11/03	8.20	Call	Bond Future	2,406.0000	2,181.0000	(9.352)	0	0	0
2011/07/12	R157 2011/11/03	8.20	Put	Bond Future	258.0000	312.0000	20.930	0	0	0
2011/07/12	R157 2012/02/02			Bond Future	7.7360	7.8190	1.073	0.0000	0.0000	0
2011/07/12	R157 2012/02/02	8.50	Call	Bond Future	3,098.0000	2,881.0000	(7.005)	0	0	0
2011/07/12	R157 2012/02/02	8.50	Put	Bond Future	512.0000	580.0000	13.281	0	0	0
2011/07/12	R157 2012/02/02	8.55	Call	Bond Future	3,230.0000	3,009.0000	(6.842)	0	0	0
2011/07/12	R157 2012/02/02	8.55	Put	Bond Future	477.0000	541.0000	13.417	0	0	0
2011/07/12	R157 2012/02/02	8.45	Call	Bond Future	2,968.0000	2,755.0000	(7.177)	0	0	0
2011/07/12	R157 2012/02/02	8.45	Put	Bond Future	549.0000	621.0000	13.115	0	0	0
2011/07/12	R157 2012/05/03			Bond Future	7.8830	7.9730	1.142	0.0000	0.0000	0
2011/07/12	R157 2012/05/03	8.25	Call	Bond Future	2,267.0000	2,091.0000	(7.764)	0	0	0
2011/07/12	R157 2012/05/03	8.25	Put	Bond Future	1,103.0000	1,214.0000	10.063	0	0	0
2011/07/12	R157 2012/05/03	8.30	Call	Bond Future	2,370.0000	2,189.0000	(7.637)	0	0	0
2011/07/12	R157 2012/05/03	8.30	Put	Bond Future	1,049.0000	1,155.0000	10.105	0	0	0
2011/07/12	R157 2012/05/03	8.20	Call	Bond Future	2,167.0000	1,994.0000	(7.983)	0	0	0
2011/07/12	R157 2012/05/03	8.20	Put	Bond Future	1,161.0000	1,275.0000	9.819	0	0	0
2011/07/12	R186 2011/08/04			Bond Future	8.5380	8.6330	1.113	0.0000	0.0000	11,586
2011/07/12	R186 2011/08/04	8.25	Call	Bond Future	293.0000	150.0000	(48.805)	0	0	0
2011/07/12	R186 2011/08/04	8.25	Put	Bond Future	3,071.0000	3,824.0000	24.520	0	0	0
2011/07/12	R186 2011/08/04	8.30	Call	Bond Future	392.0000	210.0000	(46.429)	0	0	0
2011/07/12	R186 2011/08/04	8.30	Put	Bond Future	2,681.0000	3,395.0000	26.632	0	0	0
2011/07/12	R186 2011/08/04	8.20	Call	Bond Future	214.0000	104.0000	(51.402)	0	0	0
2011/07/12	R186 2011/08/04	8.20	Put	Bond Future	3,484.0000	4,270.0000	22.560	0	0	0

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2011/07/12	R186 2011/08/04	8.35	Put	Bond Future	2,317.0000	2,986.0000	28.874	0	0	0
2011/07/12	R186 2011/08/04	8.35	Call	Bond Future	514.0000	288.0000	(43.969)	0	0	600
2011/07/12	R186 2011/08/04	8.70	Put	Bond Future	602.0000	898.0000	49.169	0	0	0
2011/07/12	R186 2011/08/04	8.70	Call	Bond Future	2,124.0000	1,524.0000	(28.249)	0	0	200
2011/07/12	R186 2011/08/04	8.95	Call	Bond Future	3,970.0000	3,178.0000	(19.950)	0	0	0
2011/07/12	R186 2011/08/04	8.95	Put	Bond Future	157.0000	261.0000	66.242	0	0	200
2011/07/12	R186 2011/08/04	9.70	Call	Bond Future	10,299.0000	9,404.0000	(8.690)	0	0	0
2011/07/12	R186 2011/08/04	9.70	Put	Bond Future	0.0000	1.0000	100.000	0	0	600
2011/07/12	R186 2011/11/03			Bond Future	8.6130	8.7110	1.138	0.0000	0.0000	13,623
2011/07/12	R186 2011/11/03	9.00	Call	Bond Future	5,028.0000	4,405.0000	(12.391)	0	0	0
2011/07/12	R186 2011/11/03	9.00	Put	Bond Future	1,504.0000	1,788.0000	18.883	0	0	0
2011/07/12	R186 2011/11/03	9.05	Call	Bond Future	5,340.0000	4,698.0000	(12.022)	0	0	0
2011/07/12	R186 2011/11/03	9.05	Put	Bond Future	1,372.0000	1,638.0000	19.388	0	0	0
2011/07/12	R186 2011/11/03	8.95	Call	Bond Future	4,724.0000	4,121.0000	(12.765)	0	0	0
2011/07/12	R186 2011/11/03	8.95	Put	Bond Future	1,646.0000	1,951.0000	18.530	0	0	0
2011/07/12	R186 2011/11/03	8.75	Put	Bond Future	2,326.0000	2,717.0000	16.810	0	0	0
2011/07/12	R186 2011/11/03	8.75	Call	Bond Future	3,592.0000	3,075.0000	(14.393)	0	0	5,600
2011/07/12	R186 2011/11/03	8.10	Put	Bond Future	5,984.0000	6,668.0000	11.430	0	0	0
2011/07/12	R186 2011/11/03	8.10	Call	Bond Future	1,060.0000	836.0000	(21.132)	0	0	1,275
2011/07/12	R186 2011/11/03	8.35	Put	Bond Future	4,301.0000	4,877.0000	13.392	0	0	0
2011/07/12	R186 2011/11/03	8.35	Call	Bond Future	1,814.0000	1,482.0000	(18.302)	0	0	425
2011/07/12	R186 2011/11/03	8.55	Call	Bond Future	2,615.0000	2,190.0000	(16.252)	0	0	0
2011/07/12	R186 2011/11/03	8.55	Put	Bond Future	3,204.0000	3,686.0000	15.044	0	0	425
2011/07/12	R186 2011/11/03	9.10	Call	Bond Future	5,660.0000	5,000.0000	(11.661)	0	0	0
2011/07/12	R186 2011/11/03	9.10	Put	Bond Future	1,251.0000	1,498.0000	19.744	0	0	1,275
2011/07/12	R186 2012/02/02			Bond Future	8.6890	8.7900	1.162	0.0000	0.0000	2,500
2011/07/12	R186 2012/02/02	9.00	Call	Bond Future	5,489.0000	4,919.0000	(10.384)	0	0	0
2011/07/12	R186 2012/02/02	9.00	Put	Bond Future	2,695.0000	3,044.0000	12.950	0	0	0
2011/07/12	R186 2012/02/02	9.05	Call	Bond Future	5,766.0000	5,181.0000	(10.146)	0	0	0
2011/07/12	R186 2012/02/02	9.05	Put	Bond Future	2,532.0000	2,866.0000	13.191	0	0	0
2011/07/12	R186 2012/02/02	8.95	Call	Bond Future	5,218.0000	4,664.0000	(10.617)	0	0	0
2011/07/12	R186 2012/02/02	8.95	Put	Bond Future	2,867.0000	3,231.0000	12.696	0	0	0
2011/07/12	R186 2012/05/03			Bond Future	8.7700	8.8750	1.197	0.0000	0.0000	0
2011/07/12	R186 2012/05/03	9.00	Call	Bond Future	6,215.0000	5,672.0000	(8.737)	0	0	0
2011/07/12	R186 2012/05/03	9.00	Put	Bond Future	4,178.0000	4,571.0000	9.406	0	0	0

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2011/07/12	R186 2012/05/03	9.05	Call	Bond Future	6,469.0000	5,914.0000	(8.579)	0	0	0
2011/07/12	R186 2012/05/03	9.05	Put	Bond Future	3,996.0000	4,377.0000	9.535	0	0	0
2011/07/12	R186 2012/05/03	8.95	Call	Bond Future	5,965.0000	5,435.0000	(8.885)	0	0	0
2011/07/12	R186 2012/05/03	8.95	Put	Bond Future	4,366.0000	4,773.0000	9.322	0	0	0
2011/07/12	R189 2011/08/04			Bond Future	214.6134	214.6039	(0.004)	0.0000	0.0000	0
2011/07/12	R189 2011/08/04	212.00	Call	Bond Future	2,613.0000	2,604.0000	(0.344)	0	0	0
2011/07/12	R189 2011/08/04	212.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/12	R189 2011/08/04	212.05	Call	Bond Future	2,563.0000	2,554.0000	(0.351)	0	0	0
2011/07/12	R189 2011/08/04	212.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/12	R189 2011/08/04	211.95	Call	Bond Future	2,663.0000	2,654.0000	(0.338)	0	0	0
2011/07/12	R189 2011/08/04	211.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/12	R197 2011/08/04			Bond Future	234.9279	234.9264	(0.001)	0.0000	0.0000	30
2011/07/12	R197 2011/08/04	231.50	Call	Bond Future	3,428.0000	3,426.0000	(0.058)	0	0	0
2011/07/12	R197 2011/08/04	231.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/12	R197 2011/08/04	231.55	Call	Bond Future	3,378.0000	3,376.0000	(0.059)	0	0	0
2011/07/12	R197 2011/08/04	231.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/12	R197 2011/08/04	231.45	Call	Bond Future	3,478.0000	3,476.0000	(0.058)	0	0	0
2011/07/12	R197 2011/08/04	231.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/12	R201 2011/08/04			Bond Future	7.1080	7.1630	0.774	0.0000	0.0000	395
2011/07/12	R201 2011/08/04	7.25	Call	Bond Future	561.0000	441.0000	(21.390)	0	0	0
2011/07/12	R201 2011/08/04	7.25	Put	Bond Future	131.0000	178.0000	35.878	0	0	0
2011/07/12	R201 2011/08/04	7.30	Call	Bond Future	676.0000	546.0000	(19.231)	0	0	0
2011/07/12	R201 2011/08/04	7.30	Put	Bond Future	95.0000	132.0000	38.947	0	0	0
2011/07/12	R201 2011/08/04	7.20	Call	Bond Future	457.0000	350.0000	(23.414)	0	0	0
2011/07/12	R201 2011/08/04	7.20	Put	Bond Future	178.0000	238.0000	33.708	0	0	0
2011/07/12	R201 2011/11/03			Bond Future	7.2030	7.2630	0.833	0.0000	0.0000	953
2011/07/12	R201 2011/11/03	8.00	Call	Bond Future	2,343.0000	2,195.0000	(6.317)	0	0	0
2011/07/12	R201 2011/11/03	8.00	Put	Bond Future	124.0000	145.0000	16.935	0	0	0
2011/07/12	R201 2011/11/03	8.05	Call	Bond Future	2,465.0000	2,315.0000	(6.085)	0	0	0
2011/07/12	R201 2011/11/03	8.05	Put	Bond Future	108.0000	127.0000	17.593	0	0	0
2011/07/12	R201 2011/11/03	7.95	Call	Bond Future	2,221.0000	2,075.0000	(6.574)	0	0	0
2011/07/12	R201 2011/11/03	7.95	Put	Bond Future	139.0000	162.0000	16.547	0	0	0
2011/07/12	R201 2012/02/02			Bond Future	7.3040	7.3710	0.917	0.0000	0.0000	0



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2011/07/12	R201 2012/02/02	8.25	Call	Bond Future	2,659.0000	2,513.0000	(5.491)	0	0	0
2011/07/12	R201 2012/02/02	8.25	Put	Bond Future	229.0000	258.0000	12.664	0	0	0
2011/07/12	R201 2012/02/02	8.30	Call	Bond Future	2,769.0000	2,622.0000	(5.309)	0	0	0
2011/07/12	R201 2012/02/02	8.30	Put	Bond Future	213.0000	240.0000	12.676	0	0	0
2011/07/12	R201 2012/02/02	8.20	Call	Bond Future	2,552.0000	2,409.0000	(5.603)	0	0	0
2011/07/12	R201 2012/02/02	8.20	Put	Bond Future	249.0000	280.0000	12.450	0	0	0
2011/07/12	R201 2012/05/03			Bond Future	7.4310	7.5050	0.996	0.0000	0.0000	0
2011/07/12	R201 2012/05/03	7.75	Call	Bond Future	1,588.0000	1,480.0000	(6.801)	0	0	0
2011/07/12	R201 2012/05/03	7.75	Put	Bond Future	829.0000	898.0000	8.323	0	0	0
2011/07/12	R201 2012/05/03	7.80	Call	Bond Future	1,664.0000	1,554.0000	(6.611)	0	0	0
2011/07/12	R201 2012/05/03	7.80	Put	Bond Future	787.0000	854.0000	8.513	0	0	0
2011/07/12	R201 2012/05/03	7.70	Call	Bond Future	1,513.0000	1,409.0000	(6.874)	0	0	0
2011/07/12	R201 2012/05/03	7.70	Put	Bond Future	873.0000	945.0000	8.247	0	0	0
2011/07/12	R202 2011/08/04			Bond Future	173.6999	173.6988	(0.001)	0.0000	0.0000	22,008
2011/07/12	R202 2011/08/04	1.00	Call	Bond Future	172,700.0000	172,699.0000	(0.001)	0	0	0
2011/07/12	R202 2011/08/04	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/12	R202 2011/08/04	1.05	Call	Bond Future	172,650.0000	172,649.0000	(0.001)	0	0	0
2011/07/12	R202 2011/08/04	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/12	R202 2011/08/04	0.95	Call	Bond Future	172,750.0000	172,749.0000	(0.001)	0	0	0
2011/07/12	R202 2011/08/04	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/12	R202 2011/11/03			Bond Future	176.2699	176.2685	(0.001)	0.0000	0.0000	400
2011/07/12	R202 2011/11/03	0.50	Call	Bond Future	175,770.0000	175,768.0000	(0.001)	0	0	0
2011/07/12	R202 2011/11/03	0.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/12	R202 2011/11/03	0.55	Call	Bond Future	175,720.0000	175,718.0000	(0.001)	0	0	0
2011/07/12	R202 2011/11/03	0.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/12	R202 2011/11/03	0.45	Call	Bond Future	175,820.0000	175,818.0000	(0.001)	0	0	0
2011/07/12	R202 2011/11/03	0.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/12	R203 2011/08/04			Bond Future	8.0820	8.1470	0.804	0.0000	0.0000	824
2011/07/12	R203 2011/08/04	8.00	Call	Bond Future	386.0000	267.0000	(30.829)	0	0	0
2011/07/12	R203 2011/08/04	8.00	Put	Bond Future	778.0000	968.0000	24.422	0	0	0
2011/07/12	R203 2011/08/04	8.05	Call	Bond Future	489.0000	349.0000	(28.630)	0	0	0
2011/07/12	R203 2011/08/04	8.05	Put	Bond Future	642.0000	811.0000	26.324	0	0	0
2011/07/12	R203 2011/08/04	7.95	Call	Bond Future	299.0000	200.0000	(33.110)	0	0	0

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2011/07/12	R203 2011/08/04	7.95	Put	Bond Future	931.0000	1,141.0000	22.556	0	0	0
2011/07/12	R203 2011/11/03			Bond Future	8.1900	8.2580	0.830	0.0000	0.0000	1,624
2011/07/12	R203 2011/11/03	8.50	Call	Bond Future	2,146.0000	1,937.0000	(9.739)	0	0	0
2011/07/12	R203 2011/11/03	8.50	Put	Bond Future	737.0000	839.0000	13.840	0	0	0
2011/07/12	R203 2011/11/03	8.55	Call	Bond Future	2,301.0000	2,085.0000	(9.387)	0	0	0
2011/07/12	R203 2011/11/03	8.55	Put	Bond Future	667.0000	762.0000	14.243	0	0	0
2011/07/12	R203 2011/11/03	8.45	Call	Bond Future	1,995.0000	1,794.0000	(10.075)	0	0	0
2011/07/12	R203 2011/11/03	8.45	Put	Bond Future	811.0000	922.0000	13.687	0	0	0
2011/07/12	R203 2012/02/02			Bond Future	8.3060	8.3780	0.867	0.0000	0.0000	0
2011/07/12	R203 2012/02/02	8.75	Call	Bond Future	3,025.0000	2,814.0000	(6.975)	0	0	0
2011/07/12	R203 2012/02/02	8.75	Put	Bond Future	1,094.0000	1,199.0000	9.598	0	0	0
2011/07/12	R203 2012/02/02	8.80	Call	Bond Future	3,172.0000	2,956.0000	(6.810)	0	0	0
2011/07/12	R203 2012/02/02	8.80	Put	Bond Future	1,026.0000	1,126.0000	9.747	0	0	0
2011/07/12	R203 2012/02/02	8.70	Call	Bond Future	2,880.0000	2,675.0000	(7.118)	0	0	0
2011/07/12	R203 2012/02/02	8.70	Put	Bond Future	1,164.0000	1,275.0000	9.536	0	0	0
2011/07/12	R203 2012/05/03			Bond Future	8.4320	8.5090	0.913	0.0000	0.0000	0
2011/07/12	R203 2012/05/03	8.75	Call	Bond Future	2,926.0000	2,729.0000	(6.733)	0	0	0
2011/07/12	R203 2012/05/03	8.75	Put	Bond Future	1,595.0000	1,723.0000	8.025	0	0	0
2011/07/12	R203 2012/05/03	8.80	Call	Bond Future	3,057.0000	2,856.0000	(6.575)	0	0	0
2011/07/12	R203 2012/05/03	8.80	Put	Bond Future	1,519.0000	1,642.0000	8.097	0	0	0
2011/07/12	R203 2012/05/03	8.70	Call	Bond Future	2,798.0000	2,606.0000	(6.862)	0	0	0
2011/07/12	R203 2012/05/03	8.70	Put	Bond Future	1,675.0000	1,807.0000	7.881	0	0	0
2011/07/12	R204 2011/08/04			Bond Future	8.2500	8.3250	0.909	0.0000	0.0000	220
2011/07/12	R204 2011/08/04	8.00	Call	Bond Future	172.0000	98.0000	(43.023)	0	0	0
2011/07/12	R204 2011/08/04	8.00	Put	Bond Future	1,532.0000	1,861.0000	21.475	0	0	0
2011/07/12	R204 2011/08/04	8.05	Call	Bond Future	233.0000	139.0000	(40.343)	0	0	0
2011/07/12	R204 2011/08/04	8.05	Put	Bond Future	1,319.0000	1,628.0000	23.427	0	0	0
2011/07/12	R204 2011/08/04	7.95	Call	Bond Future	124.0000	68.0000	(45.161)	0	0	0
2011/07/12	R204 2011/08/04	7.95	Put	Bond Future	1,759.0000	2,106.0000	19.727	0	0	0
2011/07/12	R204 2011/11/03			Bond Future	8.3500	8.4290	0.946	0.0000	0.0000	2,130
2011/07/12	R204 2011/11/03	8.75	Call	Bond Future	2,812.0000	2,522.0000	(10.313)	0	0	0
2011/07/12	R204 2011/11/03	8.75	Put	Bond Future	749.0000	871.0000	16.288	0	0	0
2011/07/12	R204 2011/11/03	8.80	Call	Bond Future	2,996.0000	2,697.0000	(9.980)	0	0	0
2011/07/12	R204 2011/11/03	8.80	Put	Bond Future	679.0000	792.0000	16.642	0	0	0

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2011/07/12	R204 2011/11/03	8.70	Call	Bond Future	2,633.0000	2,353.0000	(10.634)	0	0	0
2011/07/12	R204 2011/11/03	8.70	Put	Bond Future	825.0000	957.0000	16.000	0	0	0
2011/07/12	R204 2012/02/02			Bond Future	8.4540	8.5360	0.970	0.0000	0.0000	0
2011/07/12	R204 2012/02/02	9.00	Call	Bond Future	3,713.0000	3,422.0000	(7.837)	0	0	0
2011/07/12	R204 2012/02/02	9.00	Put	Bond Future	1,000.0000	1,122.0000	12.200	0	0	0
2011/07/12	R204 2012/02/02	9.05	Call	Bond Future	3,890.0000	3,592.0000	(7.661)	0	0	0
2011/07/12	R204 2012/02/02	9.05	Put	Bond Future	933.0000	1,049.0000	12.433	0	0	0
2011/07/12	R204 2012/02/02	8.95	Call	Bond Future	3,540.0000	3,255.0000	(8.051)	0	0	0
2011/07/12	R204 2012/02/02	8.95	Put	Bond Future	1,071.0000	1,200.0000	12.045	0	0	0
2011/07/12	R204 2012/05/03			Bond Future	8.5690	8.6550	1.004	0.0000	0.0000	0
2011/07/12	R204 2012/05/03	8.75	Call	Bond Future	3,112.0000	2,875.0000	(7.616)	0	0	0
2011/07/12	R204 2012/05/03	8.75	Put	Bond Future	2,232.0000	2,415.0000	8.199	0	0	0
2011/07/12	R204 2012/05/03	8.80	Call	Bond Future	3,253.0000	3,010.0000	(7.470)	0	0	0
2011/07/12	R204 2012/05/03	8.80	Put	Bond Future	2,132.0000	2,308.0000	8.255	0	0	0
2011/07/12	R204 2012/05/03	8.70	Call	Bond Future	2,974.0000	2,743.0000	(7.767)	0	0	0
2011/07/12	R204 2012/05/03	8.70	Put	Bond Future	2,336.0000	2,525.0000	8.091	0	0	0
2011/07/12	R206 2011/08/04			Bond Future	6.8880	6.9490	0.886	0.0000	0.0000	9,866
2011/07/12	R206 2011/08/04	7.00	Call	Bond Future	379.0000	290.0000	(23.483)	0	0	0
2011/07/12	R206 2011/08/04	7.00	Put	Bond Future	131.0000	177.0000	35.115	0	0	0
2011/07/12	R206 2011/08/04	7.05	Call	Bond Future	458.0000	360.0000	(21.397)	0	0	0
2011/07/12	R206 2011/08/04	7.05	Put	Bond Future	99.0000	136.0000	37.374	0	0	0
2011/07/12	R206 2011/08/04	6.95	Call	Bond Future	309.0000	230.0000	(25.566)	0	0	0
2011/07/12	R206 2011/08/04	6.95	Put	Bond Future	171.0000	228.0000	33.333	0	0	0
2011/07/12	R206 2011/11/03			Bond Future	6.9850	7.0530	0.974	0.0000	0.0000	0
2011/07/12	R206 2011/11/03	7.75	Call	Bond Future	1,621.0000	1,503.0000	(7.279)	0	0	0
2011/07/12	R206 2011/11/03	7.75	Put	Bond Future	99.0000	117.0000	18.182	0	0	0
2011/07/12	R206 2011/11/03	7.80	Call	Bond Future	1,707.0000	1,588.0000	(6.971)	0	0	0
2011/07/12	R206 2011/11/03	7.80	Put	Bond Future	86.0000	104.0000	20.930	0	0	0
2011/07/12	R206 2011/11/03	7.70	Call	Bond Future	1,534.0000	1,418.0000	(7.562)	0	0	0
2011/07/12	R206 2011/11/03	7.70	Put	Bond Future	110.0000	131.0000	19.091	0	0	0
2011/07/12	R206 2012/02/02			Bond Future	7.0950	7.1730	1.099	0.0000	0.0000	0
2011/07/12	R206 2012/02/02	8.00	Call	Bond Future	1,794.0000	1,680.0000	(6.355)	0	0	0
2011/07/12	R206 2012/02/02	8.00	Put	Bond Future	191.0000	217.0000	13.613	0	0	0
2011/07/12	R206 2012/02/02	8.05	Call	Bond Future	1,868.0000	1,753.0000	(6.156)	0	0	0

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2011/07/12	R206 2012/02/02	8.05	Put	Bond Future	178.0000	202.0000	13.483	0	0	0
2011/07/12	R206 2012/02/02	7.95	Call	Bond Future	1,721.0000	1,610.0000	(6.450)	0	0	0
2011/07/12	R206 2012/02/02	7.95	Put	Bond Future	206.0000	234.0000	13.592	0	0	0
2011/07/12	R206 2012/05/03			Bond Future	7.2560	7.3460	1.240	0.0000	0.0000	0
2011/07/12	R206 2012/05/03	7.50	Call	Bond Future	959.0000	877.0000	(8.551)	0	0	0
2011/07/12	R206 2012/05/03	7.50	Put	Bond Future	578.0000	636.0000	10.035	0	0	0
2011/07/12	R206 2012/05/03	7.55	Call	Bond Future	1,007.0000	923.0000	(8.342)	0	0	0
2011/07/12	R206 2012/05/03	7.55	Put	Bond Future	548.0000	605.0000	10.401	0	0	0
2011/07/12	R206 2012/05/03	7.45	Call	Bond Future	911.0000	832.0000	(8.672)	0	0	0
2011/07/12	R206 2012/05/03	7.45	Put	Bond Future	608.0000	669.0000	10.033	0	0	0
2011/07/12	R207 2011/08/04			Bond Future	8.3470	8.4370	1.078	0.0000	0.0000	6,115
2011/07/12	R207 2011/08/04	8.25	Call	Bond Future	433.0000	258.0000	(40.416)	0	0	0
2011/07/12	R207 2011/08/04	8.25	Put	Bond Future	990.0000	1,328.0000	34.141	0	0	0
2011/07/12	R207 2011/08/04	8.30	Call	Bond Future	550.0000	341.0000	(38.000)	0	0	0
2011/07/12	R207 2011/08/04	8.30	Put	Bond Future	819.0000	1,123.0000	37.118	0	0	0
2011/07/12	R207 2011/08/04	8.20	Call	Bond Future	334.0000	190.0000	(43.114)	0	0	0
2011/07/12	R207 2011/08/04	8.20	Put	Bond Future	1,179.0000	1,548.0000	31.298	0	0	0
2011/07/12	R207 2011/11/03			Bond Future	8.4380	8.5320	1.114	0.0000	0.0000	600
2011/07/12	R207 2011/11/03	8.75	Call	Bond Future	2,694.0000	2,352.0000	(12.695)	0	0	0
2011/07/12	R207 2011/11/03	8.75	Put	Bond Future	976.0000	1,156.0000	18.443	0	0	0
2011/07/12	R207 2011/11/03	8.80	Call	Bond Future	2,879.0000	2,524.0000	(12.331)	0	0	0
2011/07/12	R207 2011/11/03	8.80	Put	Bond Future	890.0000	1,057.0000	18.764	0	0	0
2011/07/12	R207 2011/11/03	8.70	Call	Bond Future	2,509.0000	2,179.0000	(13.153)	0	0	0
2011/07/12	R207 2011/11/03	8.70	Put	Bond Future	1,064.0000	1,256.0000	18.045	0	0	0
2011/07/12	R207 2012/02/02			Bond Future	8.5330	8.6310	1.148	0.0000	0.0000	0
2011/07/12	R207 2012/02/02	9.00	Call	Bond Future	3,674.0000	3,316.0000	(9.744)	0	0	0
2011/07/12	R207 2012/02/02	9.00	Put	Bond Future	1,187.0000	1,358.0000	14.406	0	0	0
2011/07/12	R207 2012/02/02	9.05	Call	Bond Future	3,857.0000	3,490.0000	(9.515)	0	0	0
2011/07/12	R207 2012/02/02	9.05	Put	Bond Future	1,108.0000	1,270.0000	14.621	0	0	0
2011/07/12	R207 2012/02/02	8.95	Call	Bond Future	3,496.0000	3,147.0000	(9.983)	0	0	0
2011/07/12	R207 2012/02/02	8.95	Put	Bond Future	1,271.0000	1,451.0000	14.162	0	0	0
2011/07/12	R207 2012/05/03			Bond Future	8.6390	8.7410	1.181	0.0000	0.0000	0
2011/07/12	R207 2012/05/03	8.75	Call	Bond Future	3,150.0000	2,860.0000	(9.206)	0	0	0
2011/07/12	R207 2012/05/03	8.75	Put	Bond Future	2,568.0000	2,813.0000	9.540	0	0	0

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2011/07/12	R207 2012/05/03	8.80	Call	Bond Future	3,296.0000	2,999.0000	(9.011)	0	0	0
2011/07/12	R207 2012/05/03	8.80	Put	Bond Future	2,453.0000	2,691.0000	9.702	0	0	0
2011/07/12	R207 2012/05/03	8.70	Call	Bond Future	3,006.0000	2,724.0000	(9.381)	0	0	0
2011/07/12	R207 2012/05/03	8.70	Put	Bond Future	2,686.0000	2,939.0000	9.419	0	0	0
2011/07/12	R208 2011/08/04			Bond Future	8.3760	8.4660	1.074	0.0000	0.0000	1,511
2011/07/12	R208 2011/08/04	8.25	Call	Bond Future	431.0000	258.0000	(40.139)	0	0	0
2011/07/12	R208 2011/08/04	8.25	Put	Bond Future	1,201.0000	1,572.0000	30.891	0	0	0
2011/07/12	R208 2011/08/04	8.30	Call	Bond Future	547.0000	341.0000	(37.660)	0	0	0
2011/07/12	R208 2011/08/04	8.30	Put	Bond Future	1,010.0000	1,349.0000	33.564	0	0	0
2011/07/12	R208 2011/08/04	8.20	Call	Bond Future	334.0000	192.0000	(42.515)	0	0	0
2011/07/12	R208 2011/08/04	8.20	Put	Bond Future	1,411.0000	1,814.0000	28.561	0	0	0
2011/07/12	R208 2011/11/03			Bond Future	8.4600	8.5540	1.111	0.0000	0.0000	6,037
2011/07/12	R208 2011/11/03	8.75	Call	Bond Future	2,711.0000	2,349.0000	(13.353)	0	0	0
2011/07/12	R208 2011/11/03	8.75	Put	Bond Future	1,010.0000	1,204.0000	19.208	0	0	0
2011/07/12	R208 2011/11/03	8.80	Call	Bond Future	2,908.0000	2,532.0000	(12.930)	0	0	0
2011/07/12	R208 2011/11/03	8.80	Put	Bond Future	918.0000	1,098.0000	19.608	0	0	0
2011/07/12	R208 2011/11/03	8.70	Call	Bond Future	2,521.0000	2,173.0000	(13.804)	0	0	0
2011/07/12	R208 2011/11/03	8.70	Put	Bond Future	1,110.0000	1,318.0000	18.739	0	0	0
2011/07/12	R208 2011/11/03	7.95	Put	Bond Future	3,656.0000	4,086.0000	11.761	0	0	0
2011/07/12	R208 2011/11/03	7.95	Call	Bond Future	561.0000	435.0000	(22.460)	0	0	1,995
2011/07/12	R208 2011/11/03	8.20	Put	Bond Future	2,581.0000	2,941.0000	13.948	0	0	0
2011/07/12	R208 2011/11/03	8.20	Call	Bond Future	1,020.0000	824.0000	(19.216)	0	0	665
2011/07/12	R208 2011/11/03	8.40	Call	Bond Future	1,527.0000	1,270.0000	(16.830)	0	0	0
2011/07/12	R208 2011/11/03	8.40	Put	Bond Future	1,884.0000	2,183.0000	15.870	0	0	665
2011/07/12	R208 2011/11/03	8.90	Call	Bond Future	3,317.0000	2,916.0000	(12.089)	0	0	0
2011/07/12	R208 2011/11/03	8.90	Put	Bond Future	752.0000	907.0000	20.612	0	0	1,995
2011/07/12	R208 2012/02/02			Bond Future	8.5460	8.6440	1.147	0.0000	0.0000	0
2011/07/12	R208 2012/02/02	9.00	Call	Bond Future	3,961.0000	3,583.0000	(9.543)	0	0	0
2011/07/12	R208 2012/02/02	9.00	Put	Bond Future	1,376.0000	1,564.0000	13.663	0	0	0
2011/07/12	R208 2012/02/02	9.05	Call	Bond Future	4,154.0000	3,766.0000	(9.340)	0	0	0
2011/07/12	R208 2012/02/02	9.05	Put	Bond Future	1,290.0000	1,468.0000	13.798	0	0	0
2011/07/12	R208 2012/02/02	8.95	Call	Bond Future	3,772.0000	3,403.0000	(9.783)	0	0	0
2011/07/12	R208 2012/02/02	8.95	Put	Bond Future	1,467.0000	1,664.0000	13.429	0	0	0
2011/07/12	R208 2012/05/03			Bond Future	8.6400	8.7410	1.169	0.0000	0.0000	0

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2011/07/12	R208 2012/05/03	9.00	Call	Bond Future	4,165.0000	3,815.0000	(8.403)	0	0	0
2011/07/12	R208 2012/05/03	9.00	Put	Bond Future	2,156.0000	2,376.0000	10.204	0	0	0
2011/07/12	R208 2012/05/03	9.05	Call	Bond Future	4,340.0000	3,982.0000	(8.249)	0	0	0
2011/07/12	R208 2012/05/03	9.05	Put	Bond Future	2,057.0000	2,268.0000	10.258	0	0	0
2011/07/12	R208 2012/05/03	8.95	Call	Bond Future	3,993.0000	3,651.0000	(8.565)	0	0	0
2011/07/12	R208 2012/05/03	8.95	Put	Bond Future	2,260.0000	2,487.0000	10.044	0	0	0
2011/07/12	R209 2011/08/04			Bond Future	8.8700	8.9800	1.240	0.0000	0.0000	0
2011/07/12	R209 2011/08/04	8.50	Call	Bond Future	152.0000	65.0000	(57.237)	0	0	0
2011/07/12	R209 2011/08/04	8.50	Put	Bond Future	3,143.0000	3,909.0000	24.372	0	0	0
2011/07/12	R209 2011/08/04	8.55	Call	Bond Future	209.0000	95.0000	(54.545)	0	0	0
2011/07/12	R209 2011/08/04	8.55	Put	Bond Future	2,785.0000	3,524.0000	26.535	0	0	0
2011/07/12	R209 2011/08/04	8.45	Call	Bond Future	107.0000	44.0000	(58.879)	0	0	0
2011/07/12	R209 2011/08/04	8.45	Put	Bond Future	3,517.0000	4,307.0000	22.462	0	0	0
2011/07/12	R209 2011/08/04	10.10	Call	Bond Future	8,701.0000	7,848.0000	(9.803)	0	0	0
2011/07/12	R209 2011/08/04	10.10	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2011/07/12	R209 2011/11/03			Bond Future	8.9350	9.0480	1.265	0.0000	0.0000	1,316
2011/07/12	R209 2011/11/03	8.75	Call	Bond Future	1,732.0000	1,384.0000	(20.092)	0	0	0
2011/07/12	R209 2011/11/03	8.75	Put	Bond Future	3,185.0000	3,703.0000	16.264	0	0	0
2011/07/12	R209 2011/11/03	8.80	Call	Bond Future	1,900.0000	1,529.0000	(19.526)	0	0	0
2011/07/12	R209 2011/11/03	8.80	Put	Bond Future	2,956.0000	3,451.0000	16.746	0	0	0
2011/07/12	R209 2011/11/03	8.70	Call	Bond Future	1,575.0000	1,249.0000	(20.698)	0	0	0
2011/07/12	R209 2011/11/03	8.70	Put	Bond Future	3,429.0000	3,969.0000	15.748	0	0	0
2011/07/12	R209 2012/02/02			Bond Future	9.0000	9.1170	1.300	0.0000	0.0000	0
2011/07/12	R209 2012/02/02	9.00	Call	Bond Future	3,384.0000	2,932.0000	(13.357)	0	0	0
2011/07/12	R209 2012/02/02	9.00	Put	Bond Future	3,384.0000	3,817.0000	12.796	0	0	0
2011/07/12	R209 2012/02/02	9.05	Call	Bond Future	3,581.0000	3,113.0000	(13.069)	0	0	0
2011/07/12	R209 2012/02/02	9.05	Put	Bond Future	3,201.0000	3,618.0000	13.027	0	0	0
2011/07/12	R209 2012/02/02	8.95	Call	Bond Future	3,193.0000	2,757.0000	(13.655)	0	0	0
2011/07/12	R209 2012/02/02	8.95	Put	Bond Future	3,577.0000	4,026.0000	12.552	0	0	0
2011/07/12	R209 2012/05/03			Bond Future	9.0690	9.1890	1.323	0.0000	0.0000	0
2011/07/12	R209 2012/05/03	9.00	Call	Bond Future	3,843.0000	3,397.0000	(11.606)	0	0	0
2011/07/12	R209 2012/05/03	9.00	Put	Bond Future	4,366.0000	4,816.0000	10.307	0	0	0
2011/07/12	R209 2012/05/03	9.05	Call	Bond Future	4,031.0000	3,572.0000	(11.387)	0	0	0
2011/07/12	R209 2012/05/03	9.05	Put	Bond Future	4,175.0000	4,611.0000	10.443	0	0	0

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2011/07/12	R209 2012/05/03	8.95	Call	Bond Future	3,660.0000	3,228.0000	(11.803)	0	0	0
2011/07/12	R209 2012/05/03	8.95	Put	Bond Future	4,566.0000	5,030.0000	10.162	0	0	0
2011/07/12	R210 2011/08/04			Bond Future	130.3984	130.3977	(0.001)	0.0000	0.0000	425
2011/07/12	R210 2011/08/04	106.00	Call	Bond Future	24,398.0000	24,398.0000	0.000	0	0	0
2011/07/12	R210 2011/08/04	106.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/12	R210 2011/08/04	106.05	Call	Bond Future	24,348.0000	24,348.0000	0.000	0	0	0
2011/07/12	R210 2011/08/04	106.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/12	R210 2011/08/04	105.95	Call	Bond Future	24,448.0000	24,448.0000	0.000	0	0	0
2011/07/12	R210 2011/08/04	105.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/12	R211 2011/08/04			Bond Future	108.0739	108.0714	(0.002)	0.0000	0.0000	0
2011/07/12	R211 2011/08/04	1.50	Call	Bond Future	106,574.0000	106,571.0000	(0.003)	0	0	0
2011/07/12	R211 2011/08/04	1.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/12	R211 2011/08/04	1.55	Call	Bond Future	106,524.0000	106,521.0000	(0.003)	0	0	0
2011/07/12	R211 2011/08/04	1.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/12	R211 2011/08/04	1.45	Call	Bond Future	106,624.0000	106,621.0000	(0.003)	0	0	0
2011/07/12	R211 2011/08/04	1.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/12	R211 2011/11/03			Bond Future	109.6729	109.6703	(0.002)	0.0000	0.0000	529
2011/07/12	R211 2011/11/03	1.25	Call	Bond Future	108,423.0000	108,420.0000	(0.003)	0	0	0
2011/07/12	R211 2011/11/03	1.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/12	R211 2011/11/03	1.30	Call	Bond Future	108,373.0000	108,370.0000	(0.003)	0	0	0
2011/07/12	R211 2011/11/03	1.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/12	R211 2011/11/03	1.20	Call	Bond Future	108,473.0000	108,470.0000	(0.003)	0	0	0
2011/07/12	R211 2011/11/03	1.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/12	R212 2011/08/04			Bond Future	106.5128	106.5121	(0.001)	0.0000	0.0000	3,852
2011/07/12	R212 2011/08/04	2.50	Call	Bond Future	104,013.0000	104,012.0000	(0.001)	0	0	0
2011/07/12	R212 2011/08/04	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/12	R212 2011/08/04	2.55	Call	Bond Future	103,963.0000	103,962.0000	(0.001)	0	0	0
2011/07/12	R212 2011/08/04	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/12	R212 2011/08/04	2.45	Call	Bond Future	104,063.0000	104,062.0000	(0.001)	0	0	0
2011/07/12	R212 2011/08/04	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/12	R212 2011/11/03			Bond Future	108.0886	108.0879	(0.001)	0.0000	0.0000	240
2011/07/12	R212 2011/11/03	2.50	Call	Bond Future	105,589.0000	105,588.0000	(0.001)	0	0	0
2011/07/12	R212 2011/11/03	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/07/12	R212 2011/11/03	2.55	Call	Bond Future	105,539.0000	105,538.0000	(0.001)	0	0	0
2011/07/12	R212 2011/11/03	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/12	R212 2011/11/03	2.45	Call	Bond Future	105,639.0000	105,638.0000	(0.001)	0	0	0
2011/07/12	R212 2011/11/03	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/12	R213 2011/08/04			Bond Future	8.8260	8.9520	1.428	0.0000	0.0000	0
2011/07/12	R213 2011/08/04	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/12	R213 2011/08/04	8.00	Put	Bond Future	7,064.0000	8,068.0000	14.213	0	0	0
2011/07/12	R213 2011/08/04	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/12	R213 2011/08/04	8.05	Put	Bond Future	6,612.0000	7,616.0000	15.185	0	0	0
2011/07/12	R213 2011/08/04	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/12	R213 2011/08/04	7.95	Put	Bond Future	7,520.0000	8,525.0000	13.364	0	0	0
2011/07/12	R213 2011/11/03			Bond Future	8.8980	9.0270	1.450	0.0000	0.0000	0
2011/07/12	R213 2011/11/03	8.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/12	R213 2011/11/03	8.75	Put	Bond Future	1,187.0000	2,200.0000	85.341	0	0	0
2011/07/12	R213 2011/11/03	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/12	R213 2011/11/03	8.80	Put	Bond Future	783.0000	1,796.0000	129.374	0	0	0
2011/07/12	R213 2011/11/03	8.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/12	R213 2011/11/03	8.70	Put	Bond Future	1,593.0000	2,607.0000	63.653	0	0	0
2011/07/12	R213 2012/02/02			Bond Future	8.9710	9.1040	1.483	0.0000	0.0000	0
2011/07/12	R213 2012/02/02	9.00	Call	Bond Future	226.0000	0.0000	(100.000)	0	0	0
2011/07/12	R213 2012/02/02	9.00	Put	Bond Future	0.0000	804.0000	100.000	0	0	0
2011/07/12	R213 2012/02/02	9.05	Call	Bond Future	614.0000	0.0000	(100.000)	0	0	0
2011/07/12	R213 2012/02/02	9.05	Put	Bond Future	0.0000	416.0000	100.000	0	0	0
2011/07/12	R213 2012/02/02	8.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/12	R213 2012/02/02	8.95	Put	Bond Future	164.0000	1,194.0000	628.049	0	0	0
2011/07/12	R213 2012/05/03			Bond Future	9.0440	9.1810	1.515	0.0000	0.0000	0
2011/07/12	R213 2012/05/03	9.25	Call	Bond Future	1,565.0000	519.0000	(66.837)	0	0	0
2011/07/12	R213 2012/05/03	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/12	R213 2012/05/03	9.30	Call	Bond Future	1,938.0000	892.0000	(53.973)	0	0	0
2011/07/12	R213 2012/05/03	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/12	R213 2012/05/03	9.20	Call	Bond Future	1,190.0000	143.0000	(87.983)	0	0	0
2011/07/12	R213 2012/05/03	9.20	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2011/07/12	RZ02 2011/08/04			Bond Future	0.0780	0.1030	32.051	0.0000	0.0000	0



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2011/07/12	RZ02 2011/08/04	1.00	Call	Bond Future	24,940.0000	24,940.0000	0.000	0	0	0
2011/07/12	RZ02 2011/08/04	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/12	RZ02 2011/08/04	1.05	Call	Bond Future	26,199.0000	26,199.0000	0.000	0	0	0
2011/07/12	RZ02 2011/08/04	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/12	RZ02 2011/08/04	0.95	Call	Bond Future	23,667.0000	23,667.0000	0.000	0	0	0
2011/07/12	RZ02 2011/08/04	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/12	RZ02 2011/11/03			Bond Future	0.0050	0.0050	0.000	0.0000	0.0000	0
2011/07/12	RZ02 2011/11/03	1.00	Call	Bond Future	27,590.0000	27,590.0000	0.000	0	0	0
2011/07/12	RZ02 2011/11/03	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/12	RZ02 2011/11/03	1.05	Call	Bond Future	28,834.0000	28,834.0000	0.000	0	0	0
2011/07/12	RZ02 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/12	RZ02 2011/11/03	0.95	Call	Bond Future	26,333.0000	26,333.0000	0.000	0	0	0
2011/07/12	RZ02 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/12	RZ11 2011/11/03			Bond Future	0.7760	0.7700	(0.773)	0.0000	0.0000	0
2011/07/12	RZ11 2011/11/03	1.00	Call	Bond Future	1,226.0000	1,226.0000	0.000	0	0	0
2011/07/12	RZ11 2011/11/03	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/12	RZ11 2011/11/03	1.05	Call	Bond Future	1,491.0000	1,491.0000	0.000	0	0	0
2011/07/12	RZ11 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/12	RZ11 2011/11/03	0.95	Call	Bond Future	961.0000	961.0000	0.000	0	0	0
2011/07/12	RZ11 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/12	RZ12 2011/08/04			Bond Future	2.0330	2.0290	(0.197)	0.0000	0.0000	0
2011/07/12	RZ12 2011/08/04	2.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/12	RZ12 2011/08/04	2.00	Put	Bond Future	283.0000	283.0000	0.000	0	0	0
2011/07/12	RZ12 2011/08/04	2.05	Call	Bond Future	204.0000	204.0000	0.000	0	0	0
2011/07/12	RZ12 2011/08/04	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/12	RZ12 2011/08/04	1.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/12	RZ12 2011/08/04	1.95	Put	Bond Future	773.0000	773.0000	0.000	0	0	0
2011/07/12	RZ12 2011/11/03			Bond Future	1.9230	1.9190	(0.208)	0.0000	0.0000	0
2011/07/12	RZ12 2011/11/03	2.00	Call	Bond Future	778.0000	778.0000	0.000	0	0	0
2011/07/12	RZ12 2011/11/03	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/12	RZ12 2011/11/03	2.05	Call	Bond Future	1,255.0000	1,255.0000	0.000	0	0	0
2011/07/12	RZ12 2011/11/03	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/12	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
2011/07/12	RZ12 2011/11/03	1.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/12	TRT1 2011/08/04			Index Future	351.9220	350.2400	(0.478)	0.0000	0.0000	100
2011/07/12	TRT1 2011/11/03			Index Future	356.6750	354.9710	(0.478)	0.0000	0.0000	0
<b>Total</b>										<b>247151.00</b>