



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 18/07/2011

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
2011/07/18	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/18	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/18	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/18	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/18	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/18	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/18	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/18	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/18	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/18	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/18	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/18	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/18	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/18	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/18	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/07/18	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/18	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/18	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/18	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/18	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/18	AL7T 2011/08/04			Index Future	385.5870	384.7240	(0.224)	0.0000	0.0000	46
2011/07/18	AL7T 2011/11/03			Index Future	391.3540	390.4760	(0.224)	0.0000	0.0000	0
2011/07/18	ALBI 2011/08/04			Index Future	354.0260	353.2810	(0.210)	0.0000	0.0000	988
2011/07/18	ALBI 2011/11/03			Index Future	359.3200	358.5630	(0.211)	0.0000	0.0000	0
2011/07/18	C155 2011/08/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/18	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/18	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/18	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/18	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/18	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/18	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/18	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/18	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/18	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/18	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/18	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/07/18	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0
2011/07/18	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/18	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/18	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/18	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/18	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/18	CAAD 2011/09/19			Can-Do Future	0.0262	0.0192	(26.718)	0.0000	0.0000	22,388
2011/07/18	CAAE 2011/09/19			Can-Do Future	0.1458	0.1768	21.262	0.0000	0.0000	21,898
2011/07/18	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/18	CRD1 2011/08/04			Index Future	160.6620	160.5080	(0.096)	0.0000	0.0000	2
2011/07/18	CRD1 2011/11/03			Index Future	162.8340	162.6780	(0.096)	0.0000	0.0000	0
2011/07/18	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/18	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/18	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/18	GOVI 2011/08/04			GOVI	354.9770	354.2480	(0.205)	0.0000	0.0000	181
2011/07/18	GOVI 2011/08/04	348.00	Call	GOVI	69,770.0000	62,480.0000	(10.449)	0	0	0
2011/07/18	GOVI 2011/08/04	348.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/07/18	GOVI 2011/08/04	348.01	Call	GOVI	69,670.0000	62,380.0000	(10.464)	0	0	0
2011/07/18	GOVI 2011/08/04	348.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/07/18	GOVI 2011/08/04	347.99	Call	GOVI	69,870.0000	62,580.0000	(10.434)	0	0	0
2011/07/18	GOVI 2011/08/04	347.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/07/18	GOVI 2011/11/03			GOVI	360.2860	359.5450	(0.206)	0.0000	0.0000	0
2011/07/18	GOVI 2011/11/03	357.00	Call	GOVI	32,860.0000	25,450.0000	(22.550)	0	0	0
2011/07/18	GOVI 2011/11/03	357.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0

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2011/07/18	GOVI 2011/11/03	357.01	Call	GOVI	32,760.0000	25,350.0000	(22.619)	0	0	0
2011/07/18	GOVI 2011/11/03	357.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/07/18	GOVI 2011/11/03	356.99	Call	GOVI	32,960.0000	25,550.0000	(22.482)	0	0	0
2011/07/18	GOVI 2011/11/03	356.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/07/18	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/07/18	IGOV 2011/08/04			Index Future	155.6320	155.6750	0.028	0.0000	0.0000	76
2011/07/18	IGOV 2011/11/03			Index Future	157.9600	158.0030	0.027	0.0000	0.0000	0
2011/07/18	ILBI 2011/08/04			Index Future	415.3030	415.3490	0.011	0.0000	0.0000	0
2011/07/18	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/07/18	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/07/18	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/07/18	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/07/18	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/07/18	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/07/18	JBAF 2011/07/20			Jibar Tradeable Future	5.5700	5.5950	0.449	0.0000	0.0000	5,000
2011/07/18	JBAF 2011/08/17			Jibar Tradeable Future	5.6000	5.5930	(0.125)	0.0000	0.0000	0
2011/07/18	JBAF 2011/09/21			Jibar Tradeable Future	5.6200	5.6160	(0.071)	0.0000	0.0000	17,600
2011/07/18	JBAF 2011/10/19			Jibar Tradeable Future	5.6700	5.6790	0.159	0.0000	0.0000	600
2011/07/18	JBAF 2011/11/16			Jibar Tradeable Future	5.7500	5.7560	0.104	0.0000	0.0000	1,000
2011/07/18	JBAF 2011/12/21			Jibar Tradeable Future	5.8100	5.8150	0.086	0.0000	0.0000	5,541
2011/07/18	JBAF 2012/03/20			Jibar Tradeable Future	6.1000	6.1270	0.443	0.0000	0.0000	1,090
2011/07/18	JBAF 2012/06/20			Jibar Tradeable Future	6.4700	6.4990	0.448	0.0000	0.0000	2,890
2011/07/18	JBAF 2012/09/19			Jibar Tradeable Future	6.7700	6.8100	0.591	0.0000	0.0000	44,710
2011/07/18	JBAF 2012/12/19			Jibar Tradeable Future	7.0400	7.0710	0.440	0.0000	0.0000	490
2011/07/18	JBAF 2013/03/20			Jibar Tradeable Future	7.3300	7.3620	0.437	0.0000	0.0000	290
2011/07/18	JBAF 2013/06/19			Jibar Tradeable Future	7.6100	7.6400	0.394	0.0000	0.0000	0

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2011/07/18	JN02 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/07/18	JN02 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/18	JN02 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/18	JN02 2011/08/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/18	JN02 2011/08/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/07/18	JN02 2011/08/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/07/18	JN02 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/18	JN05 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/07/18	JN05 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/18	JN05 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/18	JN05 2011/08/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/18	JN05 2011/08/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/07/18	JN05 2011/08/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/07/18	JN05 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/18	JN10 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/07/18	JN10 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/18	JN10 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/18	JN10 2011/08/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/18	JN10 2011/08/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/07/18	JN10 2011/08/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/07/18	JN10 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/18	OTH1 2011/08/04			Index Future	348.5160	347.6940	(0.236)	0.0000	0.0000	3
2011/07/18	OTH1 2011/11/03			Index Future	353.7280	352.8930	(0.236)	0.0000	0.0000	0
2011/07/18	R157 2011/08/04			Bond Future	7.5060	7.5510	0.600	0.0000	0.0000	11,676
2011/07/18	R157 2011/08/04	7.50	Call	Bond Future	401.0000	289.0000	(27.930)	0	0	1,000
2011/07/18	R157 2011/08/04	7.50	Put	Bond Future	425.0000	489.0000	15.059	0	0	0
2011/07/18	R157 2011/08/04	7.55	Call	Bond Future	506.0000	379.0000	(25.099)	0	0	0
2011/07/18	R157 2011/08/04	7.55	Put	Bond Future	334.0000	383.0000	14.671	0	0	0
2011/07/18	R157 2011/08/04	7.45	Call	Bond Future	311.0000	214.0000	(31.190)	0	0	0
2011/07/18	R157 2011/08/04	7.45	Put	Bond Future	531.0000	610.0000	14.878	0	0	0
2011/07/18	R157 2011/08/04	7.20	Put	Bond Future	1,265.0000	1,411.0000	11.542	0	0	0
2011/07/18	R157 2011/08/04	7.20	Call	Bond Future	59.0000	29.0000	(50.847)	0	0	1,320

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2011/07/18	R157 2011/08/04	7.60	Put	Bond Future	258.0000	295.0000	14.341	0	0	0
2011/07/18	R157 2011/08/04	7.60	Call	Bond Future	625.0000	486.0000	(22.240)	0	0	440
2011/07/18	R157 2011/08/04	7.80	Call	Bond Future	1,219.0000	1,050.0000	(13.864)	0	0	0
2011/07/18	R157 2011/08/04	7.80	Put	Bond Future	75.0000	82.0000	9.333	0	0	440
2011/07/18	R157 2011/08/04	8.20	Call	Bond Future	2,681.0000	2,505.0000	(6.565)	0	0	0
2011/07/18	R157 2011/08/04	8.20	Put	Bond Future	2.0000	2.0000	0.000	0	0	1,320
2011/07/18	R157 2011/11/03			Bond Future	7.6230	7.6710	0.630	0.0000	0.0000	3,358
2011/07/18	R157 2011/11/03	8.25	Call	Bond Future	2,501.0000	2,348.0000	(6.118)	0	0	0
2011/07/18	R157 2011/11/03	8.25	Put	Bond Future	225.0000	248.0000	10.222	0	0	0
2011/07/18	R157 2011/11/03	8.30	Call	Bond Future	2,653.0000	2,497.0000	(5.880)	0	0	0
2011/07/18	R157 2011/11/03	8.30	Put	Bond Future	197.0000	218.0000	10.660	0	0	0
2011/07/18	R157 2011/11/03	8.20	Call	Bond Future	2,352.0000	2,202.0000	(6.378)	0	0	0
2011/07/18	R157 2011/11/03	8.20	Put	Bond Future	255.0000	281.0000	10.196	0	0	0
2011/07/18	R157 2012/02/02			Bond Future	7.7510	7.8040	0.684	0.0000	0.0000	0
2011/07/18	R157 2012/02/02	8.50	Call	Bond Future	3,048.0000	2,902.0000	(4.790)	0	0	0
2011/07/18	R157 2012/02/02	8.50	Put	Bond Future	514.0000	549.0000	6.809	0	0	0
2011/07/18	R157 2012/02/02	8.55	Call	Bond Future	3,179.0000	3,031.0000	(4.656)	0	0	0
2011/07/18	R157 2012/02/02	8.55	Put	Bond Future	478.0000	512.0000	7.113	0	0	0
2011/07/18	R157 2012/02/02	8.45	Call	Bond Future	2,918.0000	2,775.0000	(4.901)	0	0	0
2011/07/18	R157 2012/02/02	8.45	Put	Bond Future	551.0000	589.0000	6.897	0	0	0
2011/07/18	R157 2012/05/03			Bond Future	7.9000	7.9570	0.722	0.0000	0.0000	0
2011/07/18	R157 2012/05/03	8.25	Call	Bond Future	2,223.0000	2,105.0000	(5.308)	0	0	0
2011/07/18	R157 2012/05/03	8.25	Put	Bond Future	1,114.0000	1,177.0000	5.655	0	0	0
2011/07/18	R157 2012/05/03	8.30	Call	Bond Future	2,325.0000	2,204.0000	(5.204)	0	0	0
2011/07/18	R157 2012/05/03	8.30	Put	Bond Future	1,058.0000	1,119.0000	5.766	0	0	0
2011/07/18	R157 2012/05/03	8.20	Call	Bond Future	2,123.0000	2,008.0000	(5.417)	0	0	0
2011/07/18	R157 2012/05/03	8.20	Put	Bond Future	1,171.0000	1,238.0000	5.722	0	0	0
2011/07/18	R186 2011/08/04			Bond Future	8.6130	8.6580	0.522	0.0000	0.0000	12,586
2011/07/18	R186 2011/08/04	8.25	Call	Bond Future	134.0000	67.0000	(50.000)	0	0	0
2011/07/18	R186 2011/08/04	8.25	Put	Bond Future	3,620.0000	3,975.0000	9.807	0	0	0
2011/07/18	R186 2011/08/04	8.30	Call	Bond Future	193.0000	103.0000	(46.632)	0	0	0
2011/07/18	R186 2011/08/04	8.30	Put	Bond Future	3,190.0000	3,522.0000	10.408	0	0	0
2011/07/18	R186 2011/08/04	8.20	Call	Bond Future	91.0000	42.0000	(53.846)	0	0	0
2011/07/18	R186 2011/08/04	8.20	Put	Bond Future	4,069.0000	4,442.0000	9.167	0	0	0

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2011/07/18	R186 2011/08/04	8.35	Put	Bond Future	2,781.0000	3,088.0000	11.039	0	0	0
2011/07/18	R186 2011/08/04	8.35	Call	Bond Future	270.0000	155.0000	(42.593)	0	0	600
2011/07/18	R186 2011/08/04	8.70	Put	Bond Future	747.0000	833.0000	11.513	0	0	0
2011/07/18	R186 2011/08/04	8.70	Call	Bond Future	1,560.0000	1,225.0000	(21.474)	0	0	200
2011/07/18	R186 2011/08/04	8.95	Call	Bond Future	3,291.0000	2,879.0000	(12.519)	0	0	0
2011/07/18	R186 2011/08/04	8.95	Put	Bond Future	186.0000	196.0000	5.376	0	0	200
2011/07/18	R186 2011/08/04	9.70	Call	Bond Future	9,591.0000	9,169.0000	(4.400)	0	0	0
2011/07/18	R186 2011/08/04	9.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	600
2011/07/18	R186 2011/11/03			Bond Future	8.6910	8.7370	0.529	0.0000	0.0000	13,414
2011/07/18	R186 2011/11/03	9.00	Call	Bond Future	4,490.0000	4,177.0000	(6.971)	0	0	0
2011/07/18	R186 2011/11/03	9.00	Put	Bond Future	1,689.0000	1,799.0000	6.513	0	0	0
2011/07/18	R186 2011/11/03	9.05	Call	Bond Future	4,788.0000	4,467.0000	(6.704)	0	0	0
2011/07/18	R186 2011/11/03	9.05	Put	Bond Future	1,543.0000	1,646.0000	6.675	0	0	0
2011/07/18	R186 2011/11/03	8.95	Call	Bond Future	4,201.0000	3,897.0000	(7.236)	0	0	0
2011/07/18	R186 2011/11/03	8.95	Put	Bond Future	1,847.0000	1,966.0000	6.443	0	0	0
2011/07/18	R186 2011/11/03	8.75	Put	Bond Future	2,592.0000	2,753.0000	6.211	0	0	0
2011/07/18	R186 2011/11/03	8.75	Call	Bond Future	3,135.0000	2,872.0000	(8.389)	0	0	5,600
2011/07/18	R186 2011/11/03	8.10	Put	Bond Future	6,496.0000	6,805.0000	4.757	0	0	0
2011/07/18	R186 2011/11/03	8.10	Call	Bond Future	849.0000	734.0000	(13.545)	0	0	1,275
2011/07/18	R186 2011/11/03	8.35	Put	Bond Future	4,720.0000	4,972.0000	5.339	0	0	0
2011/07/18	R186 2011/11/03	8.35	Call	Bond Future	1,509.0000	1,338.0000	(11.332)	0	0	425
2011/07/18	R186 2011/11/03	8.55	Call	Bond Future	2,232.0000	2,014.0000	(9.767)	0	0	0
2011/07/18	R186 2011/11/03	8.55	Put	Bond Future	3,544.0000	3,749.0000	5.784	0	0	425
2011/07/18	R186 2011/11/03	9.10	Call	Bond Future	5,094.0000	4,765.0000	(6.459)	0	0	0
2011/07/18	R186 2011/11/03	9.10	Put	Bond Future	1,408.0000	1,502.0000	6.676	0	0	1,275
2011/07/18	R186 2012/02/02			Bond Future	8.7700	8.8170	0.536	0.0000	0.0000	2,500
2011/07/18	R186 2012/02/02	9.00	Call	Bond Future	4,999.0000	4,719.0000	(5.601)	0	0	0
2011/07/18	R186 2012/02/02	9.00	Put	Bond Future	2,943.0000	3,087.0000	4.893	0	0	0
2011/07/18	R186 2012/02/02	9.05	Call	Bond Future	5,264.0000	4,977.0000	(5.452)	0	0	0
2011/07/18	R186 2012/02/02	9.05	Put	Bond Future	2,768.0000	2,905.0000	4.949	0	0	0
2011/07/18	R186 2012/02/02	8.95	Call	Bond Future	4,740.0000	4,468.0000	(5.738)	0	0	0
2011/07/18	R186 2012/02/02	8.95	Put	Bond Future	3,126.0000	3,279.0000	4.894	0	0	0
2011/07/18	R186 2012/05/03			Bond Future	8.8530	8.9030	0.565	0.0000	0.0000	0
2011/07/18	R186 2012/05/03	9.00	Call	Bond Future	5,756.0000	5,484.0000	(4.726)	0	0	0
2011/07/18	R186 2012/05/03	9.00	Put	Bond Future	4,460.0000	4,631.0000	3.834	0	0	0

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2011/07/18	R186 2012/05/03	9.05	Call	Bond Future	6,000.0000	5,722.0000	(4.633)	0	0	0
2011/07/18	R186 2012/05/03	9.05	Put	Bond Future	4,268.0000	4,433.0000	3.866	0	0	0
2011/07/18	R186 2012/05/03	8.95	Call	Bond Future	5,515.0000	5,249.0000	(4.823)	0	0	0
2011/07/18	R186 2012/05/03	8.95	Put	Bond Future	4,657.0000	4,835.0000	3.822	0	0	0
2011/07/18	R189 2011/08/04			Bond Future	214.5567	214.5471	(0.004)	0.0000	0.0000	0
2011/07/18	R189 2011/08/04	212.00	Call	Bond Future	2,557.0000	2,547.0000	(0.391)	0	0	0
2011/07/18	R189 2011/08/04	212.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/18	R189 2011/08/04	212.05	Call	Bond Future	2,507.0000	2,497.0000	(0.399)	0	0	0
2011/07/18	R189 2011/08/04	212.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/18	R189 2011/08/04	211.95	Call	Bond Future	2,607.0000	2,597.0000	(0.384)	0	0	0
2011/07/18	R189 2011/08/04	211.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/18	R197 2011/08/04			Bond Future	234.9185	234.9167	(0.001)	0.0000	0.0000	30
2011/07/18	R197 2011/08/04	231.50	Call	Bond Future	3,418.0000	3,417.0000	(0.029)	0	0	0
2011/07/18	R197 2011/08/04	231.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/18	R197 2011/08/04	231.55	Call	Bond Future	3,368.0000	3,367.0000	(0.030)	0	0	0
2011/07/18	R197 2011/08/04	231.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/18	R197 2011/08/04	231.45	Call	Bond Future	3,468.0000	3,467.0000	(0.029)	0	0	0
2011/07/18	R197 2011/08/04	231.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/18	R201 2011/08/04			Bond Future	7.1070	7.1570	0.704	0.0000	0.0000	395
2011/07/18	R201 2011/08/04	7.25	Call	Bond Future	541.0000	416.0000	(23.105)	0	0	0
2011/07/18	R201 2011/08/04	7.25	Put	Bond Future	108.0000	135.0000	25.000	0	0	0
2011/07/18	R201 2011/08/04	7.30	Call	Bond Future	659.0000	525.0000	(20.334)	0	0	0
2011/07/18	R201 2011/08/04	7.30	Put	Bond Future	75.0000	93.0000	24.000	0	0	0
2011/07/18	R201 2011/08/04	7.20	Call	Bond Future	435.0000	320.0000	(26.437)	0	0	0
2011/07/18	R201 2011/08/04	7.20	Put	Bond Future	153.0000	190.0000	24.183	0	0	0
2011/07/18	R201 2011/11/03			Bond Future	7.2020	7.2560	0.750	0.0000	0.0000	953
2011/07/18	R201 2011/11/03	8.00	Call	Bond Future	2,339.0000	2,200.0000	(5.943)	0	0	0
2011/07/18	R201 2011/11/03	8.00	Put	Bond Future	117.0000	130.0000	11.111	0	0	0
2011/07/18	R201 2011/11/03	8.05	Call	Bond Future	2,461.0000	2,321.0000	(5.689)	0	0	0
2011/07/18	R201 2011/11/03	8.05	Put	Bond Future	101.0000	114.0000	12.871	0	0	0
2011/07/18	R201 2011/11/03	7.95	Call	Bond Future	2,216.0000	2,079.0000	(6.182)	0	0	0
2011/07/18	R201 2011/11/03	7.95	Put	Bond Future	131.0000	146.0000	11.450	0	0	0
2011/07/18	R201 2012/02/02			Bond Future	7.3030	7.3630	0.822	0.0000	0.0000	0



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2011/07/18	R201 2012/02/02	8.25	Call	Bond Future	2,655.0000	2,520.0000	(5.085)	0	0	0
2011/07/18	R201 2012/02/02	8.25	Put	Bond Future	223.0000	244.0000	9.417	0	0	0
2011/07/18	R201 2012/02/02	8.30	Call	Bond Future	2,765.0000	2,629.0000	(4.919)	0	0	0
2011/07/18	R201 2012/02/02	8.30	Put	Bond Future	206.0000	226.0000	9.709	0	0	0
2011/07/18	R201 2012/02/02	8.20	Call	Bond Future	2,548.0000	2,415.0000	(5.220)	0	0	0
2011/07/18	R201 2012/02/02	8.20	Put	Bond Future	242.0000	265.0000	9.504	0	0	0
2011/07/18	R201 2012/05/03			Bond Future	7.4300	7.4960	0.888	0.0000	0.0000	0
2011/07/18	R201 2012/05/03	7.75	Call	Bond Future	1,581.0000	1,481.0000	(6.325)	0	0	0
2011/07/18	R201 2012/05/03	7.75	Put	Bond Future	820.0000	878.0000	7.073	0	0	0
2011/07/18	R201 2012/05/03	7.80	Call	Bond Future	1,658.0000	1,555.0000	(6.212)	0	0	0
2011/07/18	R201 2012/05/03	7.80	Put	Bond Future	779.0000	833.0000	6.932	0	0	0
2011/07/18	R201 2012/05/03	7.70	Call	Bond Future	1,507.0000	1,409.0000	(6.503)	0	0	0
2011/07/18	R201 2012/05/03	7.70	Put	Bond Future	865.0000	924.0000	6.821	0	0	0
2011/07/18	R202 2011/08/04			Bond Future	173.6933	173.6922	(0.001)	0.0000	0.0000	22,108
2011/07/18	R202 2011/08/04	1.00	Call	Bond Future	172,693.0000	172,692.0000	(0.001)	0	0	0
2011/07/18	R202 2011/08/04	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/18	R202 2011/08/04	1.05	Call	Bond Future	172,643.0000	172,642.0000	(0.001)	0	0	0
2011/07/18	R202 2011/08/04	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/18	R202 2011/08/04	0.95	Call	Bond Future	172,743.0000	172,742.0000	(0.001)	0	0	0
2011/07/18	R202 2011/08/04	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/18	R202 2011/11/03			Bond Future	176.2627	176.2610	(0.001)	0.0000	0.0000	400
2011/07/18	R202 2011/11/03	0.50	Call	Bond Future	175,763.0000	175,761.0000	(0.001)	0	0	0
2011/07/18	R202 2011/11/03	0.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/18	R202 2011/11/03	0.55	Call	Bond Future	175,713.0000	175,711.0000	(0.001)	0	0	0
2011/07/18	R202 2011/11/03	0.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/18	R202 2011/11/03	0.45	Call	Bond Future	175,813.0000	175,811.0000	(0.001)	0	0	0
2011/07/18	R202 2011/11/03	0.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/18	R203 2011/08/04			Bond Future	8.1150	8.1700	0.678	0.0000	0.0000	824
2011/07/18	R203 2011/08/04	8.00	Call	Bond Future	283.0000	172.0000	(39.223)	0	0	0
2011/07/18	R203 2011/08/04	8.00	Put	Bond Future	832.0000	982.0000	18.029	0	0	0
2011/07/18	R203 2011/08/04	8.05	Call	Bond Future	372.0000	240.0000	(35.484)	0	0	0
2011/07/18	R203 2011/08/04	8.05	Put	Bond Future	682.0000	811.0000	18.915	0	0	0
2011/07/18	R203 2011/08/04	7.95	Call	Bond Future	210.0000	120.0000	(42.857)	0	0	0

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2011/07/18	R203 2011/08/04	7.95	Put	Bond Future	999.0000	1,170.0000	17.117	0	0	0
2011/07/18	R203 2011/11/03			Bond Future	8.2250	8.2830	0.705	0.0000	0.0000	1,604
2011/07/18	R203 2011/11/03	8.50	Call	Bond Future	2,018.0000	1,832.0000	(9.217)	0	0	0
2011/07/18	R203 2011/11/03	8.50	Put	Bond Future	769.0000	848.0000	10.273	0	0	0
2011/07/18	R203 2011/11/03	8.55	Call	Bond Future	2,170.0000	1,977.0000	(8.894)	0	0	0
2011/07/18	R203 2011/11/03	8.55	Put	Bond Future	696.0000	768.0000	10.345	0	0	0
2011/07/18	R203 2011/11/03	8.45	Call	Bond Future	1,871.0000	1,691.0000	(9.621)	0	0	0
2011/07/18	R203 2011/11/03	8.45	Put	Bond Future	848.0000	933.0000	10.024	0	0	0
2011/07/18	R203 2012/02/02			Bond Future	8.3430	8.4040	0.731	0.0000	0.0000	0
2011/07/18	R203 2012/02/02	8.75	Call	Bond Future	2,900.0000	2,714.0000	(6.414)	0	0	0
2011/07/18	R203 2012/02/02	8.75	Put	Bond Future	1,131.0000	1,213.0000	7.250	0	0	0
2011/07/18	R203 2012/02/02	8.80	Call	Bond Future	3,045.0000	2,855.0000	(6.240)	0	0	0
2011/07/18	R203 2012/02/02	8.80	Put	Bond Future	1,062.0000	1,139.0000	7.250	0	0	0
2011/07/18	R203 2012/02/02	8.70	Call	Bond Future	2,758.0000	2,577.0000	(6.563)	0	0	0
2011/07/18	R203 2012/02/02	8.70	Put	Bond Future	1,205.0000	1,291.0000	7.137	0	0	0
2011/07/18	R203 2012/05/03			Bond Future	8.4720	8.5360	0.755	0.0000	0.0000	0
2011/07/18	R203 2012/05/03	8.75	Call	Bond Future	2,810.0000	2,642.0000	(5.979)	0	0	0
2011/07/18	R203 2012/05/03	8.75	Put	Bond Future	1,648.0000	1,749.0000	6.129	0	0	0
2011/07/18	R203 2012/05/03	8.80	Call	Bond Future	2,939.0000	2,766.0000	(5.886)	0	0	0
2011/07/18	R203 2012/05/03	8.80	Put	Bond Future	1,570.0000	1,666.0000	6.115	0	0	0
2011/07/18	R203 2012/05/03	8.70	Call	Bond Future	2,684.0000	2,520.0000	(6.110)	0	0	0
2011/07/18	R203 2012/05/03	8.70	Put	Bond Future	1,730.0000	1,835.0000	6.069	0	0	0
2011/07/18	R204 2011/08/04			Bond Future	8.2830	8.3280	0.543	0.0000	0.0000	220
2011/07/18	R204 2011/08/04	8.00	Call	Bond Future	106.0000	56.0000	(47.170)	0	0	0
2011/07/18	R204 2011/08/04	8.00	Put	Bond Future	1,644.0000	1,835.0000	11.618	0	0	0
2011/07/18	R204 2011/08/04	8.05	Call	Bond Future	153.0000	86.0000	(43.791)	0	0	0
2011/07/18	R204 2011/08/04	8.05	Put	Bond Future	1,417.0000	1,592.0000	12.350	0	0	0
2011/07/18	R204 2011/08/04	7.95	Call	Bond Future	72.0000	35.0000	(51.389)	0	0	0
2011/07/18	R204 2011/08/04	7.95	Put	Bond Future	1,884.0000	2,089.0000	10.881	0	0	0
2011/07/18	R204 2011/11/03			Bond Future	8.3860	8.4320	0.549	0.0000	0.0000	2,130
2011/07/18	R204 2011/11/03	8.75	Call	Bond Future	2,656.0000	2,474.0000	(6.852)	0	0	0
2011/07/18	R204 2011/11/03	8.75	Put	Bond Future	781.0000	839.0000	7.426	0	0	0
2011/07/18	R204 2011/11/03	8.80	Call	Bond Future	2,837.0000	2,649.0000	(6.627)	0	0	0
2011/07/18	R204 2011/11/03	8.80	Put	Bond Future	708.0000	760.0000	7.345	0	0	0

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2011/07/18	R204 2011/11/03	8.70	Call	Bond Future	2,481.0000	2,304.0000	(7.134)	0	0	0
2011/07/18	R204 2011/11/03	8.70	Put	Bond Future	861.0000	923.0000	7.201	0	0	0
2011/07/18	R204 2012/02/02			Bond Future	8.4910	8.5400	0.577	0.0000	0.0000	0
2011/07/18	R204 2012/02/02	9.00	Call	Bond Future	3,564.0000	3,380.0000	(5.163)	0	0	0
2011/07/18	R204 2012/02/02	9.00	Put	Bond Future	1,038.0000	1,100.0000	5.973	0	0	0
2011/07/18	R204 2012/02/02	9.05	Call	Bond Future	3,738.0000	3,551.0000	(5.003)	0	0	0
2011/07/18	R204 2012/02/02	9.05	Put	Bond Future	968.0000	1,028.0000	6.198	0	0	0
2011/07/18	R204 2012/02/02	8.95	Call	Bond Future	3,393.0000	3,213.0000	(5.305)	0	0	0
2011/07/18	R204 2012/02/02	8.95	Put	Bond Future	1,111.0000	1,178.0000	6.031	0	0	0
2011/07/18	R204 2012/05/03			Bond Future	8.6080	8.6590	0.592	0.0000	0.0000	0
2011/07/18	R204 2012/05/03	8.75	Call	Bond Future	2,987.0000	2,838.0000	(4.988)	0	0	0
2011/07/18	R204 2012/05/03	8.75	Put	Bond Future	2,298.0000	2,397.0000	4.308	0	0	0
2011/07/18	R204 2012/05/03	8.80	Call	Bond Future	3,126.0000	2,973.0000	(4.894)	0	0	0
2011/07/18	R204 2012/05/03	8.80	Put	Bond Future	2,196.0000	2,291.0000	4.326	0	0	0
2011/07/18	R204 2012/05/03	8.70	Call	Bond Future	2,852.0000	2,706.0000	(5.119)	0	0	0
2011/07/18	R204 2012/05/03	8.70	Put	Bond Future	2,405.0000	2,507.0000	4.241	0	0	0
2011/07/18	R206 2011/08/04			Bond Future	6.9070	6.9470	0.579	0.0000	0.0000	9,866
2011/07/18	R206 2011/08/04	7.00	Call	Bond Future	333.0000	261.0000	(21.622)	0	0	0
2011/07/18	R206 2011/08/04	7.00	Put	Bond Future	127.0000	144.0000	13.386	0	0	0
2011/07/18	R206 2011/08/04	7.05	Call	Bond Future	410.0000	333.0000	(18.780)	0	0	0
2011/07/18	R206 2011/08/04	7.05	Put	Bond Future	93.0000	105.0000	12.903	0	0	0
2011/07/18	R206 2011/08/04	6.95	Call	Bond Future	264.0000	200.0000	(24.242)	0	0	0
2011/07/18	R206 2011/08/04	6.95	Put	Bond Future	169.0000	193.0000	14.201	0	0	0
2011/07/18	R206 2011/11/03			Bond Future	7.0060	7.0510	0.642	0.0000	0.0000	0
2011/07/18	R206 2011/11/03	7.75	Call	Bond Future	1,579.0000	1,497.0000	(5.193)	0	0	0
2011/07/18	R206 2011/11/03	7.75	Put	Bond Future	99.0000	107.0000	8.081	0	0	0
2011/07/18	R206 2011/11/03	7.80	Call	Bond Future	1,665.0000	1,583.0000	(4.925)	0	0	0
2011/07/18	R206 2011/11/03	7.80	Put	Bond Future	86.0000	95.0000	10.465	0	0	0
2011/07/18	R206 2011/11/03	7.70	Call	Bond Future	1,493.0000	1,412.0000	(5.425)	0	0	0
2011/07/18	R206 2011/11/03	7.70	Put	Bond Future	111.0000	121.0000	9.009	0	0	0
2011/07/18	R206 2012/02/02			Bond Future	7.1200	7.1710	0.716	0.0000	0.0000	0
2011/07/18	R206 2012/02/02	8.00	Call	Bond Future	1,752.0000	1,676.0000	(4.338)	0	0	0
2011/07/18	R206 2012/02/02	8.00	Put	Bond Future	194.0000	209.0000	7.732	0	0	0
2011/07/18	R206 2012/02/02	8.05	Call	Bond Future	1,827.0000	1,749.0000	(4.269)	0	0	0

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2011/07/18	R206 2012/02/02	8.05	Put	Bond Future	181.0000	194.0000	7.182	0	0	0
2011/07/18	R206 2012/02/02	7.95	Call	Bond Future	1,681.0000	1,605.0000	(4.521)	0	0	0
2011/07/18	R206 2012/02/02	7.95	Put	Bond Future	211.0000	226.0000	7.109	0	0	0
2011/07/18	R206 2012/05/03			Bond Future	7.2840	7.3430	0.810	0.0000	0.0000	0
2011/07/18	R206 2012/05/03	7.50	Call	Bond Future	928.0000	872.0000	(6.034)	0	0	0
2011/07/18	R206 2012/05/03	7.50	Put	Bond Future	590.0000	627.0000	6.271	0	0	0
2011/07/18	R206 2012/05/03	7.55	Call	Bond Future	976.0000	919.0000	(5.840)	0	0	0
2011/07/18	R206 2012/05/03	7.55	Put	Bond Future	560.0000	596.0000	6.429	0	0	0
2011/07/18	R206 2012/05/03	7.45	Call	Bond Future	882.0000	827.0000	(6.236)	0	0	0
2011/07/18	R206 2012/05/03	7.45	Put	Bond Future	622.0000	660.0000	6.109	0	0	0
2011/07/18	R207 2011/08/04			Bond Future	8.3860	8.4260	0.477	0.0000	0.0000	6,115
2011/07/18	R207 2011/08/04	8.25	Call	Bond Future	303.0000	200.0000	(33.993)	0	0	0
2011/07/18	R207 2011/08/04	8.25	Put	Bond Future	1,082.0000	1,207.0000	11.553	0	0	0
2011/07/18	R207 2011/08/04	8.30	Call	Bond Future	402.0000	279.0000	(30.597)	0	0	0
2011/07/18	R207 2011/08/04	8.30	Put	Bond Future	894.0000	999.0000	11.745	0	0	0
2011/07/18	R207 2011/08/04	8.20	Call	Bond Future	222.0000	139.0000	(37.387)	0	0	0
2011/07/18	R207 2011/08/04	8.20	Put	Bond Future	1,290.0000	1,435.0000	11.240	0	0	0
2011/07/18	R207 2011/11/03			Bond Future	8.4790	8.5200	0.484	0.0000	0.0000	600
2011/07/18	R207 2011/11/03	8.75	Call	Bond Future	2,517.0000	2,350.0000	(6.635)	0	0	0
2011/07/18	R207 2011/11/03	8.75	Put	Bond Future	1,028.0000	1,088.0000	5.837	0	0	0
2011/07/18	R207 2011/11/03	8.80	Call	Bond Future	2,697.0000	2,525.0000	(6.377)	0	0	0
2011/07/18	R207 2011/11/03	8.80	Put	Bond Future	936.0000	991.0000	5.876	0	0	0
2011/07/18	R207 2011/11/03	8.70	Call	Bond Future	2,337.0000	2,176.0000	(6.889)	0	0	0
2011/07/18	R207 2011/11/03	8.70	Put	Bond Future	1,120.0000	1,186.0000	5.893	0	0	0
2011/07/18	R207 2012/02/02			Bond Future	8.5760	8.6190	0.501	0.0000	0.0000	0
2011/07/18	R207 2012/02/02	9.00	Call	Bond Future	3,497.0000	3,328.0000	(4.833)	0	0	0
2011/07/18	R207 2012/02/02	9.00	Put	Bond Future	1,242.0000	1,305.0000	5.072	0	0	0
2011/07/18	R207 2012/02/02	9.05	Call	Bond Future	3,676.0000	3,503.0000	(4.706)	0	0	0
2011/07/18	R207 2012/02/02	9.05	Put	Bond Future	1,160.0000	1,219.0000	5.086	0	0	0
2011/07/18	R207 2012/02/02	8.95	Call	Bond Future	3,322.0000	3,157.0000	(4.967)	0	0	0
2011/07/18	R207 2012/02/02	8.95	Put	Bond Future	1,330.0000	1,396.0000	4.962	0	0	0
2011/07/18	R207 2012/05/03			Bond Future	8.6840	8.7280	0.507	0.0000	0.0000	0
2011/07/18	R207 2012/05/03	8.75	Call	Bond Future	3,002.0000	2,866.0000	(4.530)	0	0	0
2011/07/18	R207 2012/05/03	8.75	Put	Bond Future	2,657.0000	2,751.0000	3.538	0	0	0

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2011/07/18	R207 2012/05/03	8.80	Call	Bond Future	3,146.0000	3,006.0000	(4.450)	0	0	0
2011/07/18	R207 2012/05/03	8.80	Put	Bond Future	2,540.0000	2,630.0000	3.543	0	0	0
2011/07/18	R207 2012/05/03	8.70	Call	Bond Future	2,862.0000	2,730.0000	(4.612)	0	0	0
2011/07/18	R207 2012/05/03	8.70	Put	Bond Future	2,778.0000	2,877.0000	3.564	0	0	0
2011/07/18	R208 2011/08/04			Bond Future	8.4200	8.4700	0.594	0.0000	0.0000	1,511
2011/07/18	R208 2011/08/04	8.25	Call	Bond Future	290.0000	177.0000	(38.966)	0	0	0
2011/07/18	R208 2011/08/04	8.25	Put	Bond Future	1,326.0000	1,515.0000	14.253	0	0	0
2011/07/18	R208 2011/08/04	8.30	Call	Bond Future	385.0000	248.0000	(35.584)	0	0	0
2011/07/18	R208 2011/08/04	8.30	Put	Bond Future	1,115.0000	1,280.0000	14.798	0	0	0
2011/07/18	R208 2011/08/04	8.20	Call	Bond Future	214.0000	122.0000	(42.991)	0	0	0
2011/07/18	R208 2011/08/04	8.20	Put	Bond Future	1,558.0000	1,768.0000	13.479	0	0	0
2011/07/18	R208 2011/11/03			Bond Future	8.5070	8.5580	0.600	0.0000	0.0000	6,037
2011/07/18	R208 2011/11/03	8.75	Call	Bond Future	2,502.0000	2,291.0000	(8.433)	0	0	0
2011/07/18	R208 2011/11/03	8.75	Put	Bond Future	1,079.0000	1,169.0000	8.341	0	0	0
2011/07/18	R208 2011/11/03	8.80	Call	Bond Future	2,692.0000	2,474.0000	(8.098)	0	0	0
2011/07/18	R208 2011/11/03	8.80	Put	Bond Future	980.0000	1,063.0000	8.469	0	0	0
2011/07/18	R208 2011/11/03	8.70	Call	Bond Future	2,318.0000	2,114.0000	(8.801)	0	0	0
2011/07/18	R208 2011/11/03	8.70	Put	Bond Future	1,186.0000	1,283.0000	8.179	0	0	0
2011/07/18	R208 2011/11/03	7.95	Put	Bond Future	3,851.0000	4,076.0000	5.843	0	0	0
2011/07/18	R208 2011/11/03	7.95	Call	Bond Future	477.0000	401.0000	(15.933)	0	0	1,995
2011/07/18	R208 2011/11/03	8.20	Put	Bond Future	2,735.0000	2,919.0000	6.728	0	0	0
2011/07/18	R208 2011/11/03	8.20	Call	Bond Future	895.0000	778.0000	(13.073)	0	0	665
2011/07/18	R208 2011/11/03	8.40	Call	Bond Future	1,369.0000	1,216.0000	(11.176)	0	0	0
2011/07/18	R208 2011/11/03	8.40	Put	Bond Future	2,005.0000	2,153.0000	7.382	0	0	665
2011/07/18	R208 2011/11/03	8.90	Call	Bond Future	3,090.0000	2,859.0000	(7.476)	0	0	0
2011/07/18	R208 2011/11/03	8.90	Put	Bond Future	804.0000	874.0000	8.706	0	0	1,995
2011/07/18	R208 2012/02/02			Bond Future	8.5950	8.6480	0.617	0.0000	0.0000	0
2011/07/18	R208 2012/02/02	9.00	Call	Bond Future	3,750.0000	3,534.0000	(5.760)	0	0	0
2011/07/18	R208 2012/02/02	9.00	Put	Bond Future	1,449.0000	1,538.0000	6.142	0	0	0
2011/07/18	R208 2012/02/02	9.05	Call	Bond Future	3,938.0000	3,718.0000	(5.587)	0	0	0
2011/07/18	R208 2012/02/02	9.05	Put	Bond Future	1,358.0000	1,443.0000	6.259	0	0	0
2011/07/18	R208 2012/02/02	8.95	Call	Bond Future	3,565.0000	3,354.0000	(5.919)	0	0	0
2011/07/18	R208 2012/02/02	8.95	Put	Bond Future	1,544.0000	1,638.0000	6.088	0	0	0
2011/07/18	R208 2012/05/03			Bond Future	8.6900	8.7460	0.644	0.0000	0.0000	0

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2011/07/18	R208 2012/05/03	9.00	Call	Bond Future	3,971.0000	3,768.0000	(5.112)	0	0	0
2011/07/18	R208 2012/05/03	9.00	Put	Bond Future	2,245.0000	2,357.0000	4.989	0	0	0
2011/07/18	R208 2012/05/03	9.05	Call	Bond Future	4,143.0000	3,935.0000	(5.021)	0	0	0
2011/07/18	R208 2012/05/03	9.05	Put	Bond Future	2,142.0000	2,249.0000	4.995	0	0	0
2011/07/18	R208 2012/05/03	8.95	Call	Bond Future	3,803.0000	3,604.0000	(5.233)	0	0	0
2011/07/18	R208 2012/05/03	8.95	Put	Bond Future	2,352.0000	2,468.0000	4.932	0	0	0
2011/07/18	R209 2011/08/04			Bond Future	8.9410	8.9750	0.380	0.0000	0.0000	0
2011/07/18	R209 2011/08/04	8.50	Call	Bond Future	64.0000	32.0000	(50.000)	0	0	0
2011/07/18	R209 2011/08/04	8.50	Put	Bond Future	3,608.0000	3,838.0000	6.375	0	0	0
2011/07/18	R209 2011/08/04	8.55	Call	Bond Future	96.0000	51.0000	(46.875)	0	0	0
2011/07/18	R209 2011/08/04	8.55	Put	Bond Future	3,224.0000	3,442.0000	6.762	0	0	0
2011/07/18	R209 2011/08/04	8.45	Call	Bond Future	42.0000	19.0000	(54.762)	0	0	0
2011/07/18	R209 2011/08/04	8.45	Put	Bond Future	4,005.0000	4,244.0000	5.968	0	0	0
2011/07/18	R209 2011/08/04	10.10	Call	Bond Future	8,148.0000	7,885.0000	(3.228)	0	0	0
2011/07/18	R209 2011/08/04	10.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/18	R209 2011/11/03			Bond Future	9.0080	9.0440	0.400	0.0000	0.0000	1,316
2011/07/18	R209 2011/11/03	8.75	Call	Bond Future	1,468.0000	1,337.0000	(8.924)	0	0	0
2011/07/18	R209 2011/11/03	8.75	Put	Bond Future	3,483.0000	3,626.0000	4.106	0	0	0
2011/07/18	R209 2011/11/03	8.80	Call	Bond Future	1,620.0000	1,481.0000	(8.580)	0	0	0
2011/07/18	R209 2011/11/03	8.80	Put	Bond Future	3,237.0000	3,372.0000	4.171	0	0	0
2011/07/18	R209 2011/11/03	8.70	Call	Bond Future	1,326.0000	1,203.0000	(9.276)	0	0	0
2011/07/18	R209 2011/11/03	8.70	Put	Bond Future	3,741.0000	3,892.0000	4.036	0	0	0
2011/07/18	R209 2012/02/02			Bond Future	9.0750	9.1120	0.408	0.0000	0.0000	0
2011/07/18	R209 2012/02/02	9.00	Call	Bond Future	3,062.0000	2,901.0000	(5.258)	0	0	0
2011/07/18	R209 2012/02/02	9.00	Put	Bond Future	3,631.0000	3,749.0000	3.250	0	0	0
2011/07/18	R209 2012/02/02	9.05	Call	Bond Future	3,248.0000	3,082.0000	(5.111)	0	0	0
2011/07/18	R209 2012/02/02	9.05	Put	Bond Future	3,437.0000	3,549.0000	3.259	0	0	0
2011/07/18	R209 2012/02/02	8.95	Call	Bond Future	2,881.0000	2,726.0000	(5.380)	0	0	0
2011/07/18	R209 2012/02/02	8.95	Put	Bond Future	3,834.0000	3,957.0000	3.208	0	0	0
2011/07/18	R209 2012/05/03			Bond Future	9.1460	9.1830	0.405	0.0000	0.0000	0
2011/07/18	R209 2012/05/03	9.00	Call	Bond Future	3,529.0000	3,377.0000	(4.307)	0	0	0
2011/07/18	R209 2012/05/03	9.00	Put	Bond Future	4,629.0000	4,752.0000	2.657	0	0	0
2011/07/18	R209 2012/05/03	9.05	Call	Bond Future	3,709.0000	3,553.0000	(4.206)	0	0	0
2011/07/18	R209 2012/05/03	9.05	Put	Bond Future	4,429.0000	4,548.0000	2.687	0	0	0

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2011/07/18	R209 2012/05/03	8.95	Call	Bond Future	3,355.0000	3,207.0000	(4.411)	0	0	0
2011/07/18	R209 2012/05/03	8.95	Put	Bond Future	4,838.0000	4,965.0000	2.625	0	0	0
2011/07/18	R210 2011/08/04			Bond Future	130.3946	130.3939	(0.001)	0.0000	0.0000	615
2011/07/18	R210 2011/08/04	106.00	Call	Bond Future	24,395.0000	24,394.0000	(0.004)	0	0	0
2011/07/18	R210 2011/08/04	106.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/18	R210 2011/08/04	106.05	Call	Bond Future	24,345.0000	24,344.0000	(0.004)	0	0	0
2011/07/18	R210 2011/08/04	106.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/18	R210 2011/08/04	105.95	Call	Bond Future	24,445.0000	24,444.0000	(0.004)	0	0	0
2011/07/18	R210 2011/08/04	105.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/18	R211 2011/08/04			Bond Future	108.0592	108.0564	(0.003)	0.0000	0.0000	0
2011/07/18	R211 2011/08/04	1.50	Call	Bond Future	106,559.0000	106,556.0000	(0.003)	0	0	0
2011/07/18	R211 2011/08/04	1.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/18	R211 2011/08/04	1.55	Call	Bond Future	106,509.0000	106,506.0000	(0.003)	0	0	0
2011/07/18	R211 2011/08/04	1.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/18	R211 2011/08/04	1.45	Call	Bond Future	106,609.0000	106,606.0000	(0.003)	0	0	0
2011/07/18	R211 2011/08/04	1.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/18	R211 2011/11/03			Bond Future	109.6576	109.6545	(0.003)	0.0000	0.0000	529
2011/07/18	R211 2011/11/03	1.25	Call	Bond Future	108,408.0000	108,405.0000	(0.003)	0	0	0
2011/07/18	R211 2011/11/03	1.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/18	R211 2011/11/03	1.30	Call	Bond Future	108,358.0000	108,355.0000	(0.003)	0	0	0
2011/07/18	R211 2011/11/03	1.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/18	R211 2011/11/03	1.20	Call	Bond Future	108,458.0000	108,455.0000	(0.003)	0	0	0
2011/07/18	R211 2011/11/03	1.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/18	R212 2011/08/04			Bond Future	106.5091	106.5083	(0.001)	0.0000	0.0000	3,852
2011/07/18	R212 2011/08/04	2.50	Call	Bond Future	104,009.0000	104,008.0000	(0.001)	0	0	0
2011/07/18	R212 2011/08/04	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/18	R212 2011/08/04	2.55	Call	Bond Future	103,959.0000	103,958.0000	(0.001)	0	0	0
2011/07/18	R212 2011/08/04	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/18	R212 2011/08/04	2.45	Call	Bond Future	104,059.0000	104,058.0000	(0.001)	0	0	0
2011/07/18	R212 2011/08/04	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/18	R212 2011/11/03			Bond Future	108.0845	108.0836	(0.001)	0.0000	0.0000	240
2011/07/18	R212 2011/11/03	2.50	Call	Bond Future	105,585.0000	105,584.0000	(0.001)	0	0	0
2011/07/18	R212 2011/11/03	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/07/18	R212 2011/11/03	2.55	Call	Bond Future	105,535.0000	105,534.0000	(0.001)	0	0	0
2011/07/18	R212 2011/11/03	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/18	R212 2011/11/03	2.45	Call	Bond Future	105,635.0000	105,634.0000	(0.001)	0	0	0
2011/07/18	R212 2011/11/03	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/18	R213 2011/08/04			Bond Future	8.9370	8.9770	0.448	0.0000	0.0000	0
2011/07/18	R213 2011/08/04	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/18	R213 2011/08/04	8.00	Put	Bond Future	7,950.0000	8,266.0000	3.975	0	0	0
2011/07/18	R213 2011/08/04	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/18	R213 2011/08/04	8.05	Put	Bond Future	7,497.0000	7,813.0000	4.215	0	0	0
2011/07/18	R213 2011/08/04	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/18	R213 2011/08/04	7.95	Put	Bond Future	8,406.0000	8,722.0000	3.759	0	0	0
2011/07/18	R213 2011/11/03			Bond Future	9.0120	9.0530	0.455	0.0000	0.0000	0
2011/07/18	R213 2011/11/03	8.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/18	R213 2011/11/03	8.75	Put	Bond Future	2,083.0000	2,402.0000	15.314	0	0	0
2011/07/18	R213 2011/11/03	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/18	R213 2011/11/03	8.80	Put	Bond Future	1,680.0000	1,998.0000	18.929	0	0	0
2011/07/18	R213 2011/11/03	8.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/18	R213 2011/11/03	8.70	Put	Bond Future	2,490.0000	2,809.0000	12.811	0	0	0
2011/07/18	R213 2012/02/02			Bond Future	9.0890	9.1310	0.462	0.0000	0.0000	0
2011/07/18	R213 2012/02/02	9.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/18	R213 2012/02/02	9.00	Put	Bond Future	689.0000	1,010.0000	46.589	0	0	0
2011/07/18	R213 2012/02/02	9.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/18	R213 2012/02/02	9.05	Put	Bond Future	301.0000	623.0000	106.977	0	0	0
2011/07/18	R213 2012/02/02	8.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/18	R213 2012/02/02	8.95	Put	Bond Future	1,079.0000	1,401.0000	29.842	0	0	0
2011/07/18	R213 2012/05/03			Bond Future	9.1660	9.2090	0.469	0.0000	0.0000	0
2011/07/18	R213 2012/05/03	9.25	Call	Bond Future	633.0000	308.0000	(51.343)	0	0	0
2011/07/18	R213 2012/05/03	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/18	R213 2012/05/03	9.30	Call	Bond Future	1,006.0000	681.0000	(32.306)	0	0	0
2011/07/18	R213 2012/05/03	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/18	R213 2012/05/03	9.20	Call	Bond Future	257.0000	0.0000	(100.000)	0	0	0
2011/07/18	R213 2012/05/03	9.20	Put	Bond Future	0.0000	68.0000	100.000	0	0	0
2011/07/18	RZ02 2011/08/04			Bond Future	0.0780	0.1030	32.051	0.0000	0.0000	0



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2011/07/18	RZ02 2011/08/04	1.00	Call	Bond Future	24,940.0000	24,940.0000	0.000	0	0	0
2011/07/18	RZ02 2011/08/04	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/18	RZ02 2011/08/04	1.05	Call	Bond Future	26,199.0000	26,199.0000	0.000	0	0	0
2011/07/18	RZ02 2011/08/04	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/18	RZ02 2011/08/04	0.95	Call	Bond Future	23,667.0000	23,667.0000	0.000	0	0	0
2011/07/18	RZ02 2011/08/04	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/18	RZ02 2011/11/03			Bond Future	0.0050	0.0050	0.000	0.0000	0.0000	0
2011/07/18	RZ02 2011/11/03	1.00	Call	Bond Future	27,590.0000	27,590.0000	0.000	0	0	0
2011/07/18	RZ02 2011/11/03	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/18	RZ02 2011/11/03	1.05	Call	Bond Future	28,834.0000	28,834.0000	0.000	0	0	0
2011/07/18	RZ02 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/18	RZ02 2011/11/03	0.95	Call	Bond Future	26,333.0000	26,333.0000	0.000	0	0	0
2011/07/18	RZ02 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/18	RZ11 2011/11/03			Bond Future	0.7760	0.7700	(0.773)	0.0000	0.0000	0
2011/07/18	RZ11 2011/11/03	1.00	Call	Bond Future	1,226.0000	1,226.0000	0.000	0	0	0
2011/07/18	RZ11 2011/11/03	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/18	RZ11 2011/11/03	1.05	Call	Bond Future	1,491.0000	1,491.0000	0.000	0	0	0
2011/07/18	RZ11 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/18	RZ11 2011/11/03	0.95	Call	Bond Future	961.0000	961.0000	0.000	0	0	0
2011/07/18	RZ11 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/18	RZ12 2011/08/04			Bond Future	2.0330	2.0290	(0.197)	0.0000	0.0000	0
2011/07/18	RZ12 2011/08/04	2.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/18	RZ12 2011/08/04	2.00	Put	Bond Future	283.0000	283.0000	0.000	0	0	0
2011/07/18	RZ12 2011/08/04	2.05	Call	Bond Future	204.0000	204.0000	0.000	0	0	0
2011/07/18	RZ12 2011/08/04	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/18	RZ12 2011/08/04	1.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/18	RZ12 2011/08/04	1.95	Put	Bond Future	773.0000	773.0000	0.000	0	0	0
2011/07/18	RZ12 2011/11/03			Bond Future	1.9230	1.9190	(0.208)	0.0000	0.0000	0
2011/07/18	RZ12 2011/11/03	2.00	Call	Bond Future	778.0000	778.0000	0.000	0	0	0
2011/07/18	RZ12 2011/11/03	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/18	RZ12 2011/11/03	2.05	Call	Bond Future	1,255.0000	1,255.0000	0.000	0	0	0
2011/07/18	RZ12 2011/11/03	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/18	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
2011/07/18	RZ12 2011/11/03	1.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/18	TRT1 2011/08/04			Index Future	350.8210	350.1130	(0.202)	0.0000	0.0000	100
2011/07/18	TRT1 2011/11/03			Index Future	355.5640	354.8470	(0.202)	0.0000	0.0000	0
<b>Total</b>										<b>248212.00</b>