



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 21/07/2011

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

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2011/07/21	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/21	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/21	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/21	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/21	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/21	AL7T 2011/08/04			Index Future	387.9570	389.2230	0.326	0.0000	0.0000	46
2011/07/21	AL7T 2011/11/03			Index Future	393.7470	395.0310	0.326	0.0000	0.0000	0
2011/07/21	ALBI 2011/08/04			Index Future	355.9300	357.0240	0.307	0.0000	0.0000	988
2011/07/21	ALBI 2011/11/03			Index Future	361.2420	362.3510	0.307	0.0000	0.0000	0
2011/07/21	C155 2011/08/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/21	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/21	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/21	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/21	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/21	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/21	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/21	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/21	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/21	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/21	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/21	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/07/21	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0
2011/07/21	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/21	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/21	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/21	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/21	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/21	CAAD 2011/09/19			Can-Do Future	0.0275	0.0355	29.091	0.0000	0.0000	22,388
2011/07/21	CAAE 2011/09/19			Can-Do Future	0.1413	0.1115	(21.090)	0.0000	0.0000	21,898
2011/07/21	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/21	CRD1 2011/08/04			Index Future	161.3030	161.6410	0.210	0.0000	0.0000	2
2011/07/21	CRD1 2011/11/03			Index Future	163.4850	163.8280	0.210	0.0000	0.0000	0
2011/07/21	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/21	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/21	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/21	GOVI 2011/08/04			GOVI	356.8280	357.8930	0.298	0.0000	0.0000	182
2011/07/21	GOVI 2011/08/04	348.00	Call	GOVI	88,280.0000	98,930.0000	12.064	0	0	0
2011/07/21	GOVI 2011/08/04	348.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/07/21	GOVI 2011/08/04	348.01	Call	GOVI	88,180.0000	98,830.0000	12.078	0	0	0
2011/07/21	GOVI 2011/08/04	348.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/07/21	GOVI 2011/08/04	347.99	Call	GOVI	88,380.0000	99,030.0000	12.050	0	0	0
2011/07/21	GOVI 2011/08/04	347.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/07/21	GOVI 2011/11/03			GOVI	362.1540	363.2340	0.298	0.0000	0.0000	0
2011/07/21	GOVI 2011/11/03	357.00	Call	GOVI	51,540.0000	62,340.0000	20.955	0	0	0
2011/07/21	GOVI 2011/11/03	357.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0

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2011/07/21	GOVI 2011/11/03	357.01	Call	GOVI	51,440.0000	62,240.0000	20.995	0	0	0
2011/07/21	GOVI 2011/11/03	357.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/07/21	GOVI 2011/11/03	356.99	Call	GOVI	51,640.0000	62,440.0000	20.914	0	0	0
2011/07/21	GOVI 2011/11/03	356.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/07/21	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/07/21	IGOV 2011/08/04			Index Future	155.8690	155.9470	0.050	0.0000	0.0000	83
2011/07/21	IGOV 2011/11/03			Index Future	158.1950	158.2740	0.050	0.0000	0.0000	0
2011/07/21	ILBI 2011/08/04			Index Future	416.0730	416.5460	0.114	0.0000	0.0000	0
2011/07/21	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/07/21	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/07/21	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/07/21	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/07/21	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/07/21	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/07/21	JBAF 2011/08/17			Jibar Tradeable Future	5.5900	5.5800	(0.179)	0.0000	0.0000	0
2011/07/21	JBAF 2011/09/21			Jibar Tradeable Future	5.6200	5.6000	(0.356)	0.0000	0.0000	17,600
2011/07/21	JBAF 2011/10/19			Jibar Tradeable Future	5.6500	5.6200	(0.531)	0.0000	0.0000	600
2011/07/21	JBAF 2011/11/16			Jibar Tradeable Future	5.7300	5.7000	(0.524)	0.0000	0.0000	1,000
2011/07/21	JBAF 2011/12/21			Jibar Tradeable Future	5.8100	5.7500	(1.033)	0.0000	0.0000	5,541
2011/07/21	JBAF 2012/01/18			Jibar Tradeable Future	5.9000	5.8000	(1.695)	0.0000	0.0000	0
2011/07/21	JBAF 2012/03/20			Jibar Tradeable Future	6.0800	6.0200	(0.987)	0.0000	0.0000	1,090
2011/07/21	JBAF 2012/06/20			Jibar Tradeable Future	6.4100	6.3100	(1.560)	0.0000	0.0000	2,890
2011/07/21	JBAF 2012/09/19			Jibar Tradeable Future	6.7100	6.6000	(1.639)	0.0000	0.0000	44,710
2011/07/21	JBAF 2012/12/19			Jibar Tradeable Future	6.9700	6.8700	(1.435)	0.0000	0.0000	490
2011/07/21	JBAF 2013/03/20			Jibar Tradeable Future	7.2600	7.1500	(1.515)	0.0000	0.0000	290
2011/07/21	JBAF 2013/06/19			Jibar Tradeable Future	7.5600	7.4400	(1.587)	0.0000	0.0000	0

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2011/07/21	JN02 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/07/21	JN02 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/21	JN02 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/21	JN02 2011/08/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/21	JN02 2011/08/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/07/21	JN02 2011/08/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/07/21	JN02 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/21	JN05 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/07/21	JN05 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/21	JN05 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/21	JN05 2011/08/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/21	JN05 2011/08/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/07/21	JN05 2011/08/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/07/21	JN05 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/21	JN10 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/07/21	JN10 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/21	JN10 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/21	JN10 2011/08/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/21	JN10 2011/08/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/07/21	JN10 2011/08/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/07/21	JN10 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/21	OTH1 2011/08/04			Index Future	350.6960	351.9390	0.354	0.0000	0.0000	3
2011/07/21	OTH1 2011/11/03			Index Future	355.9300	357.1910	0.354	0.0000	0.0000	0
2011/07/21	R157 2011/08/04			Bond Future	7.4290	7.3770	(0.700)	0.0000	0.0000	10,435
2011/07/21	R157 2011/08/04	7.50	Call	Bond Future	514.0000	640.0000	24.514	0	0	1,000
2011/07/21	R157 2011/08/04	7.50	Put	Bond Future	236.0000	157.0000	(33.475)	0	0	0
2011/07/21	R157 2011/08/04	7.55	Call	Bond Future	645.0000	787.0000	22.016	0	0	0
2011/07/21	R157 2011/08/04	7.55	Put	Bond Future	171.0000	108.0000	(36.842)	0	0	0
2011/07/21	R157 2011/08/04	7.45	Call	Bond Future	400.0000	507.0000	26.750	0	0	0
2011/07/21	R157 2011/08/04	7.45	Put	Bond Future	318.0000	220.0000	(30.818)	0	0	0
2011/07/21	R157 2011/08/04	7.20	Put	Bond Future	975.0000	798.0000	(18.154)	0	0	0
2011/07/21	R157 2011/08/04	7.20	Call	Bond Future	71.0000	99.0000	39.437	0	0	1,320

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2011/07/21	R157 2011/08/04	7.60	Put	Bond Future	120.0000	72.0000	(40.000)	0	0	0
2011/07/21	R157 2011/08/04	7.60	Call	Bond Future	789.0000	946.0000	19.899	0	0	440
2011/07/21	R157 2011/08/04	7.80	Call	Bond Future	1,468.0000	1,661.0000	13.147	0	0	0
2011/07/21	R157 2011/08/04	7.80	Put	Bond Future	22.0000	10.0000	(54.545)	0	0	440
2011/07/21	R157 2011/08/04	8.20	Call	Bond Future	2,981.0000	3,186.0000	6.877	0	0	0
2011/07/21	R157 2011/08/04	8.20	Put	Bond Future	0.0000	1.0000	100.000	0	0	1,320
2011/07/21	R157 2011/11/03			Bond Future	7.5400	7.4840	(0.743)	0.0000	0.0000	3,358
2011/07/21	R157 2011/11/03	8.25	Call	Bond Future	2,747.0000	2,925.0000	6.480	0	0	0
2011/07/21	R157 2011/11/03	8.25	Put	Bond Future	165.0000	136.0000	(17.576)	0	0	0
2011/07/21	R157 2011/11/03	8.30	Call	Bond Future	2,905.0000	3,086.0000	6.231	0	0	0
2011/07/21	R157 2011/11/03	8.30	Put	Bond Future	144.0000	118.0000	(18.056)	0	0	0
2011/07/21	R157 2011/11/03	8.20	Call	Bond Future	2,592.0000	2,767.0000	6.752	0	0	0
2011/07/21	R157 2011/11/03	8.20	Put	Bond Future	190.0000	158.0000	(16.842)	0	0	0
2011/07/21	R157 2012/02/02			Bond Future	7.6620	7.6010	(0.796)	0.0000	0.0000	0
2011/07/21	R157 2012/02/02	8.50	Call	Bond Future	3,272.0000	3,437.0000	5.043	0	0	0
2011/07/21	R157 2012/02/02	8.50	Put	Bond Future	432.0000	387.0000	(10.417)	0	0	0
2011/07/21	R157 2012/02/02	8.55	Call	Bond Future	3,408.0000	3,576.0000	4.930	0	0	0
2011/07/21	R157 2012/02/02	8.55	Put	Bond Future	401.0000	359.0000	(10.474)	0	0	0
2011/07/21	R157 2012/02/02	8.45	Call	Bond Future	3,138.0000	3,301.0000	5.194	0	0	0
2011/07/21	R157 2012/02/02	8.45	Put	Bond Future	465.0000	418.0000	(10.108)	0	0	0
2011/07/21	R157 2012/05/03			Bond Future	7.8050	7.7390	(0.846)	0.0000	0.0000	0
2011/07/21	R157 2012/05/03	8.25	Call	Bond Future	2,401.0000	2,537.0000	5.664	0	0	0
2011/07/21	R157 2012/05/03	8.25	Put	Bond Future	988.0000	913.0000	(7.591)	0	0	0
2011/07/21	R157 2012/05/03	8.30	Call	Bond Future	2,508.0000	2,646.0000	5.502	0	0	0
2011/07/21	R157 2012/05/03	8.30	Put	Bond Future	938.0000	864.0000	(7.889)	0	0	0
2011/07/21	R157 2012/05/03	8.20	Call	Bond Future	2,297.0000	2,430.0000	5.790	0	0	0
2011/07/21	R157 2012/05/03	8.20	Put	Bond Future	1,042.0000	963.0000	(7.582)	0	0	0
2011/07/21	R186 2011/08/04			Bond Future	8.5130	8.4620	(0.599)	0.0000	0.0000	13,576
2011/07/21	R186 2011/08/04	8.25	Call	Bond Future	176.0000	238.0000	35.227	0	0	0
2011/07/21	R186 2011/08/04	8.25	Put	Bond Future	2,717.0000	2,292.0000	(15.642)	0	0	0
2011/07/21	R186 2011/08/04	8.30	Call	Bond Future	259.0000	345.0000	33.205	0	0	0
2011/07/21	R186 2011/08/04	8.30	Put	Bond Future	2,311.0000	1,910.0000	(17.352)	0	0	0
2011/07/21	R186 2011/08/04	8.20	Call	Bond Future	116.0000	158.0000	36.207	0	0	0
2011/07/21	R186 2011/08/04	8.20	Put	Bond Future	3,149.0000	2,704.0000	(14.131)	0	0	0

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2011/07/21	R186 2011/08/04	8.35	Put	Bond Future	1,935.0000	1,563.0000	(19.225)	0	0	0
2011/07/21	R186 2011/08/04	8.35	Call	Bond Future	370.0000	484.0000	30.811	0	0	600
2011/07/21	R186 2011/08/04	8.70	Put	Bond Future	327.0000	209.0000	(36.086)	0	0	0
2011/07/21	R186 2011/08/04	8.70	Call	Bond Future	2,086.0000	2,454.0000	17.641	0	0	200
2011/07/21	R186 2011/08/04	8.95	Call	Bond Future	4,098.0000	4,561.0000	11.298	0	0	0
2011/07/21	R186 2011/08/04	8.95	Put	Bond Future	47.0000	24.0000	(48.936)	0	0	200
2011/07/21	R186 2011/08/04	9.70	Call	Bond Future	10,536.0000	11,023.0000	4.622	0	0	0
2011/07/21	R186 2011/08/04	9.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	600
2011/07/21	R186 2011/11/03			Bond Future	8.5880	8.5360	(0.605)	0.0000	0.0000	13,414
2011/07/21	R186 2011/11/03	9.00	Call	Bond Future	5,089.0000	5,430.0000	6.701	0	0	0
2011/07/21	R186 2011/11/03	9.00	Put	Bond Future	1,332.0000	1,186.0000	(10.961)	0	0	0
2011/07/21	R186 2011/11/03	9.05	Call	Bond Future	5,409.0000	5,761.0000	6.508	0	0	0
2011/07/21	R186 2011/11/03	9.05	Put	Bond Future	1,208.0000	1,073.0000	(11.175)	0	0	0
2011/07/21	R186 2011/11/03	8.95	Call	Bond Future	4,777.0000	5,108.0000	6.929	0	0	0
2011/07/21	R186 2011/11/03	8.95	Put	Bond Future	1,466.0000	1,310.0000	(10.641)	0	0	0
2011/07/21	R186 2011/11/03	8.75	Put	Bond Future	2,116.0000	1,913.0000	(9.594)	0	0	0
2011/07/21	R186 2011/11/03	8.75	Call	Bond Future	3,615.0000	3,899.0000	7.856	0	0	5,600
2011/07/21	R186 2011/11/03	8.10	Put	Bond Future	5,720.0000	5,354.0000	(6.399)	0	0	0
2011/07/21	R186 2011/11/03	8.10	Call	Bond Future	1,029.0000	1,150.0000	11.759	0	0	1,275
2011/07/21	R186 2011/11/03	8.35	Put	Bond Future	4,047.0000	3,741.0000	(7.561)	0	0	0
2011/07/21	R186 2011/11/03	8.35	Call	Bond Future	1,793.0000	1,974.0000	10.095	0	0	425
2011/07/21	R186 2011/11/03	8.55	Call	Bond Future	2,612.0000	2,845.0000	8.920	0	0	0
2011/07/21	R186 2011/11/03	8.55	Put	Bond Future	2,968.0000	2,714.0000	(8.558)	0	0	425
2011/07/21	R186 2011/11/03	9.10	Call	Bond Future	5,737.0000	6,098.0000	6.292	0	0	0
2011/07/21	R186 2011/11/03	9.10	Put	Bond Future	1,095.0000	969.0000	(11.507)	0	0	1,275
2011/07/21	R186 2012/02/02			Bond Future	8.6630	8.6090	(0.623)	0.0000	0.0000	2,500
2011/07/21	R186 2012/02/02	9.00	Call	Bond Future	5,557.0000	5,870.0000	5.633	0	0	0
2011/07/21	R186 2012/02/02	9.00	Put	Bond Future	2,525.0000	2,341.0000	(7.287)	0	0	0
2011/07/21	R186 2012/02/02	9.05	Call	Bond Future	5,839.0000	6,160.0000	5.498	0	0	0
2011/07/21	R186 2012/02/02	9.05	Put	Bond Future	2,367.0000	2,191.0000	(7.436)	0	0	0
2011/07/21	R186 2012/02/02	8.95	Call	Bond Future	5,280.0000	5,585.0000	5.777	0	0	0
2011/07/21	R186 2012/02/02	8.95	Put	Bond Future	2,691.0000	2,499.0000	(7.135)	0	0	0
2011/07/21	R186 2012/05/03			Bond Future	8.7450	8.6880	(0.652)	0.0000	0.0000	0
2011/07/21	R186 2012/05/03	9.00	Call	Bond Future	6,270.0000	6,570.0000	4.785	0	0	0
2011/07/21	R186 2012/05/03	9.00	Put	Bond Future	4,008.0000	3,793.0000	(5.364)	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
2011/07/21	R186 2012/05/03	9.05	Call	Bond Future	6,528.0000	6,835.0000	4.703	0	0	0
2011/07/21	R186 2012/05/03	9.05	Put	Bond Future	3,830.0000	3,622.0000	(5.431)	0	0	0
2011/07/21	R186 2012/05/03	8.95	Call	Bond Future	6,016.0000	6,309.0000	4.870	0	0	0
2011/07/21	R186 2012/05/03	8.95	Put	Bond Future	4,192.0000	3,971.0000	(5.272)	0	0	0
2011/07/21	R189 2011/08/04			Bond Future	214.7478	214.8742	0.059	0.0000	0.0000	0
2011/07/21	R189 2011/08/04	212.00	Call	Bond Future	2,748.0000	2,874.0000	4.585	0	0	0
2011/07/21	R189 2011/08/04	212.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/21	R189 2011/08/04	212.05	Call	Bond Future	2,698.0000	2,824.0000	4.670	0	0	0
2011/07/21	R189 2011/08/04	212.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/21	R189 2011/08/04	211.95	Call	Bond Future	2,798.0000	2,924.0000	4.503	0	0	0
2011/07/21	R189 2011/08/04	211.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/21	R197 2011/08/04			Bond Future	235.1316	235.1298	(0.001)	0.0000	0.0000	30
2011/07/21	R197 2011/08/04	231.50	Call	Bond Future	3,632.0000	3,630.0000	(0.055)	0	0	0
2011/07/21	R197 2011/08/04	231.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/21	R197 2011/08/04	231.55	Call	Bond Future	3,582.0000	3,580.0000	(0.056)	0	0	0
2011/07/21	R197 2011/08/04	231.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/21	R197 2011/08/04	231.45	Call	Bond Future	3,682.0000	3,680.0000	(0.054)	0	0	0
2011/07/21	R197 2011/08/04	231.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/21	R201 2011/08/04			Bond Future	7.0360	6.9840	(0.739)	0.0000	0.0000	395
2011/07/21	R201 2011/08/04	7.25	Call	Bond Future	689.0000	827.0000	20.029	0	0	0
2011/07/21	R201 2011/08/04	7.25	Put	Bond Future	40.0000	20.0000	(50.000)	0	0	0
2011/07/21	R201 2011/08/04	7.30	Call	Bond Future	824.0000	969.0000	17.597	0	0	0
2011/07/21	R201 2011/08/04	7.30	Put	Bond Future	25.0000	11.0000	(56.000)	0	0	0
2011/07/21	R201 2011/08/04	7.20	Call	Bond Future	563.0000	691.0000	22.735	0	0	0
2011/07/21	R201 2011/08/04	7.20	Put	Bond Future	65.0000	35.0000	(46.154)	0	0	0
2011/07/21	R201 2011/11/03			Bond Future	7.1250	7.0690	(0.786)	0.0000	0.0000	953
2011/07/21	R201 2011/11/03	8.00	Call	Bond Future	2,525.0000	2,668.0000	5.663	0	0	0
2011/07/21	R201 2011/11/03	8.00	Put	Bond Future	85.0000	69.0000	(18.824)	0	0	0
2011/07/21	R201 2011/11/03	8.05	Call	Bond Future	2,651.0000	2,796.0000	5.470	0	0	0
2011/07/21	R201 2011/11/03	8.05	Put	Bond Future	74.0000	60.0000	(18.919)	0	0	0
2011/07/21	R201 2011/11/03	7.95	Call	Bond Future	2,399.0000	2,540.0000	5.877	0	0	0
2011/07/21	R201 2011/11/03	7.95	Put	Bond Future	97.0000	79.0000	(18.557)	0	0	0
2011/07/21	R201 2012/02/02			Bond Future	7.2190	7.1570	(0.859)	0.0000	0.0000	0

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2011/07/21	R201 2012/02/02	8.25	Call	Bond Future	2,833.0000	2,973.0000	4.942	0	0	0
2011/07/21	R201 2012/02/02	8.25	Put	Bond Future	181.0000	159.0000	(12.155)	0	0	0
2011/07/21	R201 2012/02/02	8.30	Call	Bond Future	2,946.0000	3,087.0000	4.786	0	0	0
2011/07/21	R201 2012/02/02	8.30	Put	Bond Future	168.0000	147.0000	(12.500)	0	0	0
2011/07/21	R201 2012/02/02	8.20	Call	Bond Future	2,724.0000	2,861.0000	5.029	0	0	0
2011/07/21	R201 2012/02/02	8.20	Put	Bond Future	199.0000	174.0000	(12.563)	0	0	0
2011/07/21	R201 2012/05/03			Bond Future	7.3410	7.2720	(0.940)	0.0000	0.0000	0
2011/07/21	R201 2012/05/03	7.75	Call	Bond Future	1,704.0000	1,810.0000	6.221	0	0	0
2011/07/21	R201 2012/05/03	7.75	Put	Bond Future	730.0000	671.0000	(8.082)	0	0	0
2011/07/21	R201 2012/05/03	7.80	Call	Bond Future	1,784.0000	1,892.0000	6.054	0	0	0
2011/07/21	R201 2012/05/03	7.80	Put	Bond Future	692.0000	634.0000	(8.382)	0	0	0
2011/07/21	R201 2012/05/03	7.70	Call	Bond Future	1,626.0000	1,729.0000	6.335	0	0	0
2011/07/21	R201 2012/05/03	7.70	Put	Bond Future	771.0000	708.0000	(8.171)	0	0	0
2011/07/21	R202 2011/08/04			Bond Future	173.9657	173.9643	(0.001)	0.0000	0.0000	22,118
2011/07/21	R202 2011/08/04	1.00	Call	Bond Future	172,966.0000	172,964.0000	(0.001)	0	0	0
2011/07/21	R202 2011/08/04	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/21	R202 2011/08/04	1.05	Call	Bond Future	172,916.0000	172,914.0000	(0.001)	0	0	0
2011/07/21	R202 2011/08/04	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/21	R202 2011/08/04	0.95	Call	Bond Future	173,016.0000	173,014.0000	(0.001)	0	0	0
2011/07/21	R202 2011/08/04	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/21	R202 2011/11/03			Bond Future	176.5335	176.5324	(0.001)	0.0000	0.0000	400
2011/07/21	R202 2011/11/03	0.50	Call	Bond Future	176,033.0000	176,032.0000	(0.001)	0	0	0
2011/07/21	R202 2011/11/03	0.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/21	R202 2011/11/03	0.55	Call	Bond Future	175,983.0000	175,982.0000	(0.001)	0	0	0
2011/07/21	R202 2011/11/03	0.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/21	R202 2011/11/03	0.45	Call	Bond Future	176,083.0000	176,082.0000	(0.001)	0	0	0
2011/07/21	R202 2011/11/03	0.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/21	R203 2011/08/04			Bond Future	8.0330	7.9670	(0.822)	0.0000	0.0000	824
2011/07/21	R203 2011/08/04	8.00	Call	Bond Future	369.0000	513.0000	39.024	0	0	0
2011/07/21	R203 2011/08/04	8.00	Put	Bond Future	527.0000	355.0000	(32.638)	0	0	0
2011/07/21	R203 2011/08/04	8.05	Call	Bond Future	486.0000	658.0000	35.391	0	0	0
2011/07/21	R203 2011/08/04	8.05	Put	Bond Future	405.0000	261.0000	(35.556)	0	0	0
2011/07/21	R203 2011/08/04	7.95	Call	Bond Future	272.0000	388.0000	42.647	0	0	0

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2011/07/21	R203 2011/08/04	7.95	Put	Bond Future	670.0000	470.0000	(29.851)	0	0	0
2011/07/21	R203 2011/11/03			Bond Future	8.1400	8.0690	(0.872)	0.0000	0.0000	1,604
2011/07/21	R203 2011/11/03	8.50	Call	Bond Future	2,256.0000	2,486.0000	10.195	0	0	0
2011/07/21	R203 2011/11/03	8.50	Put	Bond Future	617.0000	520.0000	(15.721)	0	0	0
2011/07/21	R203 2011/11/03	8.55	Call	Bond Future	2,418.0000	2,656.0000	9.843	0	0	0
2011/07/21	R203 2011/11/03	8.55	Put	Bond Future	554.0000	465.0000	(16.065)	0	0	0
2011/07/21	R203 2011/11/03	8.45	Call	Bond Future	2,098.0000	2,321.0000	10.629	0	0	0
2011/07/21	R203 2011/11/03	8.45	Put	Bond Future	685.0000	580.0000	(15.328)	0	0	0
2011/07/21	R203 2012/02/02			Bond Future	8.2530	8.1780	(0.909)	0.0000	0.0000	0
2011/07/21	R203 2012/02/02	8.75	Call	Bond Future	3,144.0000	3,372.0000	7.252	0	0	0
2011/07/21	R203 2012/02/02	8.75	Put	Bond Future	979.0000	875.0000	(10.623)	0	0	0
2011/07/21	R203 2012/02/02	8.80	Call	Bond Future	3,296.0000	3,529.0000	7.069	0	0	0
2011/07/21	R203 2012/02/02	8.80	Put	Bond Future	916.0000	818.0000	(10.699)	0	0	0
2011/07/21	R203 2012/02/02	8.70	Call	Bond Future	2,996.0000	3,218.0000	7.410	0	0	0
2011/07/21	R203 2012/02/02	8.70	Put	Bond Future	1,046.0000	936.0000	(10.516)	0	0	0
2011/07/21	R203 2012/05/03			Bond Future	8.3780	8.3000	(0.931)	0.0000	0.0000	0
2011/07/21	R203 2012/05/03	8.75	Call	Bond Future	3,034.0000	3,240.0000	6.790	0	0	0
2011/07/21	R203 2012/05/03	8.75	Put	Bond Future	1,475.0000	1,350.0000	(8.475)	0	0	0
2011/07/21	R203 2012/05/03	8.80	Call	Bond Future	3,168.0000	3,379.0000	6.660	0	0	0
2011/07/21	R203 2012/05/03	8.80	Put	Bond Future	1,402.0000	1,282.0000	(8.559)	0	0	0
2011/07/21	R203 2012/05/03	8.70	Call	Bond Future	2,902.0000	3,104.0000	6.961	0	0	0
2011/07/21	R203 2012/05/03	8.70	Put	Bond Future	1,551.0000	1,422.0000	(8.317)	0	0	0
2011/07/21	R204 2011/08/04			Bond Future	8.1870	8.1360	(0.623)	0.0000	0.0000	220
2011/07/21	R204 2011/08/04	8.00	Call	Bond Future	148.0000	201.0000	35.811	0	0	0
2011/07/21	R204 2011/08/04	8.00	Put	Bond Future	1,167.0000	944.0000	(19.109)	0	0	0
2011/07/21	R204 2011/08/04	8.05	Call	Bond Future	214.0000	286.0000	33.645	0	0	0
2011/07/21	R204 2011/08/04	8.05	Put	Bond Future	960.0000	755.0000	(21.354)	0	0	0
2011/07/21	R204 2011/08/04	7.95	Call	Bond Future	98.0000	136.0000	38.776	0	0	0
2011/07/21	R204 2011/08/04	7.95	Put	Bond Future	1,392.0000	1,153.0000	(17.170)	0	0	0
2011/07/21	R204 2011/11/03			Bond Future	8.2850	8.2310	(0.652)	0.0000	0.0000	2,130
2011/07/21	R204 2011/11/03	8.75	Call	Bond Future	3,006.0000	3,215.0000	6.953	0	0	0
2011/07/21	R204 2011/11/03	8.75	Put	Bond Future	603.0000	528.0000	(12.438)	0	0	0
2011/07/21	R204 2011/11/03	8.80	Call	Bond Future	3,199.0000	3,414.0000	6.721	0	0	0
2011/07/21	R204 2011/11/03	8.80	Put	Bond Future	542.0000	473.0000	(12.731)	0	0	0

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2011/07/21	R204 2011/11/03	8.70	Call	Bond Future	2,818.0000	3,020.0000	7.168	0	0	0
2011/07/21	R204 2011/11/03	8.70	Put	Bond Future	670.0000	588.0000	(12.239)	0	0	0
2011/07/21	R204 2012/02/02			Bond Future	8.3860	8.3290	(0.680)	0.0000	0.0000	0
2011/07/21	R204 2012/02/02	9.00	Call	Bond Future	3,922.0000	4,134.0000	5.405	0	0	0
2011/07/21	R204 2012/02/02	9.00	Put	Bond Future	864.0000	786.0000	(9.028)	0	0	0
2011/07/21	R204 2012/02/02	9.05	Call	Bond Future	4,105.0000	4,321.0000	5.262	0	0	0
2011/07/21	R204 2012/02/02	9.05	Put	Bond Future	803.0000	729.0000	(9.215)	0	0	0
2011/07/21	R204 2012/02/02	8.95	Call	Bond Future	3,743.0000	3,949.0000	5.504	0	0	0
2011/07/21	R204 2012/02/02	8.95	Put	Bond Future	930.0000	845.0000	(9.140)	0	0	0
2011/07/21	R204 2012/05/03			Bond Future	8.4990	8.4400	(0.694)	0.0000	0.0000	0
2011/07/21	R204 2012/05/03	8.75	Call	Bond Future	3,269.0000	3,438.0000	5.170	0	0	0
2011/07/21	R204 2012/05/03	8.75	Put	Bond Future	2,047.0000	1,925.0000	(5.960)	0	0	0
2011/07/21	R204 2012/05/03	8.80	Call	Bond Future	3,415.0000	3,588.0000	5.066	0	0	0
2011/07/21	R204 2012/05/03	8.80	Put	Bond Future	1,951.0000	1,834.0000	(5.997)	0	0	0
2011/07/21	R204 2012/05/03	8.70	Call	Bond Future	3,126.0000	3,290.0000	5.246	0	0	0
2011/07/21	R204 2012/05/03	8.70	Put	Bond Future	2,146.0000	2,019.0000	(5.918)	0	0	0
2011/07/21	R206 2011/08/04			Bond Future	6.7950	6.7430	(0.765)	0.0000	0.0000	9,866
2011/07/21	R206 2011/08/04	7.00	Call	Bond Future	496.0000	593.0000	19.556	0	0	0
2011/07/21	R206 2011/08/04	7.00	Put	Bond Future	41.0000	22.0000	(46.341)	0	0	0
2011/07/21	R206 2011/08/04	7.05	Call	Bond Future	592.0000	695.0000	17.399	0	0	0
2011/07/21	R206 2011/08/04	7.05	Put	Bond Future	26.0000	13.0000	(50.000)	0	0	0
2011/07/21	R206 2011/08/04	6.95	Call	Bond Future	406.0000	496.0000	22.167	0	0	0
2011/07/21	R206 2011/08/04	6.95	Put	Bond Future	61.0000	35.0000	(42.623)	0	0	0
2011/07/21	R206 2011/11/03			Bond Future	6.8820	6.8240	(0.843)	0.0000	0.0000	0
2011/07/21	R206 2011/11/03	7.75	Call	Bond Future	1,793.0000	1,898.0000	5.856	0	0	0
2011/07/21	R206 2011/11/03	7.75	Put	Bond Future	63.0000	51.0000	(19.048)	0	0	0
2011/07/21	R206 2011/11/03	7.80	Call	Bond Future	1,883.0000	1,989.0000	5.629	0	0	0
2011/07/21	R206 2011/11/03	7.80	Put	Bond Future	55.0000	44.0000	(20.000)	0	0	0
2011/07/21	R206 2011/11/03	7.70	Call	Bond Future	1,703.0000	1,807.0000	6.107	0	0	0
2011/07/21	R206 2011/11/03	7.70	Put	Bond Future	72.0000	59.0000	(18.056)	0	0	0
2011/07/21	R206 2012/02/02			Bond Future	6.9780	6.9120	(0.946)	0.0000	0.0000	0
2011/07/21	R206 2012/02/02	8.00	Call	Bond Future	1,957.0000	2,058.0000	5.161	0	0	0
2011/07/21	R206 2012/02/02	8.00	Put	Bond Future	144.0000	127.0000	(11.806)	0	0	0
2011/07/21	R206 2012/02/02	8.05	Call	Bond Future	2,034.0000	2,136.0000	5.015	0	0	0

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2011/07/21	R206 2012/02/02	8.05	Put	Bond Future	134.0000	117.0000	(12.687)	0	0	0
2011/07/21	R206 2012/02/02	7.95	Call	Bond Future	1,882.0000	1,981.0000	5.260	0	0	0
2011/07/21	R206 2012/02/02	7.95	Put	Bond Future	157.0000	138.0000	(12.102)	0	0	0
2011/07/21	R206 2012/05/03			Bond Future	7.1260	7.0490	(1.081)	0.0000	0.0000	0
2011/07/21	R206 2012/05/03	7.50	Call	Bond Future	1,071.0000	1,147.0000	7.096	0	0	0
2011/07/21	R206 2012/05/03	7.50	Put	Bond Future	486.0000	440.0000	(9.465)	0	0	0
2011/07/21	R206 2012/05/03	7.55	Call	Bond Future	1,123.0000	1,201.0000	6.946	0	0	0
2011/07/21	R206 2012/05/03	7.55	Put	Bond Future	460.0000	416.0000	(9.565)	0	0	0
2011/07/21	R206 2012/05/03	7.45	Call	Bond Future	1,021.0000	1,095.0000	7.248	0	0	0
2011/07/21	R206 2012/05/03	7.45	Put	Bond Future	514.0000	466.0000	(9.339)	0	0	0
2011/07/21	R207 2011/08/04			Bond Future	8.2760	8.2290	(0.568)	0.0000	0.0000	6,115
2011/07/21	R207 2011/08/04	8.25	Call	Bond Future	463.0000	580.0000	25.270	0	0	0
2011/07/21	R207 2011/08/04	8.25	Put	Bond Future	613.0000	459.0000	(25.122)	0	0	0
2011/07/21	R207 2011/08/04	8.30	Call	Bond Future	607.0000	748.0000	23.229	0	0	0
2011/07/21	R207 2011/08/04	8.30	Put	Bond Future	469.0000	339.0000	(27.719)	0	0	0
2011/07/21	R207 2011/08/04	8.20	Call	Bond Future	343.0000	437.0000	27.405	0	0	0
2011/07/21	R207 2011/08/04	8.20	Put	Bond Future	781.0000	605.0000	(22.535)	0	0	0
2011/07/21	R207 2011/11/03			Bond Future	8.3640	8.3160	(0.574)	0.0000	0.0000	600
2011/07/21	R207 2011/11/03	8.75	Call	Bond Future	2,916.0000	3,103.0000	6.413	0	0	0
2011/07/21	R207 2011/11/03	8.75	Put	Bond Future	785.0000	703.0000	(10.446)	0	0	0
2011/07/21	R207 2011/11/03	8.80	Call	Bond Future	3,112.0000	3,305.0000	6.202	0	0	0
2011/07/21	R207 2011/11/03	8.80	Put	Bond Future	710.0000	633.0000	(10.845)	0	0	0
2011/07/21	R207 2011/11/03	8.70	Call	Bond Future	2,721.0000	2,901.0000	6.615	0	0	0
2011/07/21	R207 2011/11/03	8.70	Put	Bond Future	863.0000	773.0000	(10.429)	0	0	0
2011/07/21	R207 2012/02/02			Bond Future	8.4560	8.4050	(0.603)	0.0000	0.0000	0
2011/07/21	R207 2012/02/02	9.00	Call	Bond Future	3,923.0000	4,120.0000	5.022	0	0	0
2011/07/21	R207 2012/02/02	9.00	Put	Bond Future	1,017.0000	936.0000	(7.965)	0	0	0
2011/07/21	R207 2012/02/02	9.05	Call	Bond Future	4,113.0000	4,314.0000	4.887	0	0	0
2011/07/21	R207 2012/02/02	9.05	Put	Bond Future	946.0000	869.0000	(8.140)	0	0	0
2011/07/21	R207 2012/02/02	8.95	Call	Bond Future	3,737.0000	3,929.0000	5.138	0	0	0
2011/07/21	R207 2012/02/02	8.95	Put	Bond Future	1,094.0000	1,007.0000	(7.952)	0	0	0
2011/07/21	R207 2012/05/03			Bond Future	8.5600	8.5080	(0.607)	0.0000	0.0000	0
2011/07/21	R207 2012/05/03	8.75	Call	Bond Future	3,340.0000	3,494.0000	4.611	0	0	0
2011/07/21	R207 2012/05/03	8.75	Put	Bond Future	2,341.0000	2,219.0000	(5.211)	0	0	0

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2011/07/21	R207 2012/05/03	8.80	Call	Bond Future	3,493.0000	3,651.0000	4.523	0	0	0
2011/07/21	R207 2012/05/03	8.80	Put	Bond Future	2,233.0000	2,116.0000	(5.240)	0	0	0
2011/07/21	R207 2012/05/03	8.70	Call	Bond Future	3,190.0000	3,341.0000	4.734	0	0	0
2011/07/21	R207 2012/05/03	8.70	Put	Bond Future	2,453.0000	2,328.0000	(5.096)	0	0	0
2011/07/21	R208 2011/08/04			Bond Future	8.3250	8.2640	(0.733)	0.0000	0.0000	1,511
2011/07/21	R208 2011/08/04	8.25	Call	Bond Future	396.0000	536.0000	35.354	0	0	0
2011/07/21	R208 2011/08/04	8.25	Put	Bond Future	855.0000	622.0000	(27.251)	0	0	0
2011/07/21	R208 2011/08/04	8.30	Call	Bond Future	526.0000	697.0000	32.510	0	0	0
2011/07/21	R208 2011/08/04	8.30	Put	Bond Future	679.0000	477.0000	(29.750)	0	0	0
2011/07/21	R208 2011/08/04	8.20	Call	Bond Future	290.0000	402.0000	38.621	0	0	0
2011/07/21	R208 2011/08/04	8.20	Put	Bond Future	1,057.0000	796.0000	(24.693)	0	0	0
2011/07/21	R208 2011/11/03			Bond Future	8.4080	8.3450	(0.749)	0.0000	0.0000	6,037
2011/07/21	R208 2011/11/03	8.75	Call	Bond Future	2,858.0000	3,119.0000	9.132	0	0	0
2011/07/21	R208 2011/11/03	8.75	Put	Bond Future	847.0000	732.0000	(13.577)	0	0	0
2011/07/21	R208 2011/11/03	8.80	Call	Bond Future	3,063.0000	3,333.0000	8.815	0	0	0
2011/07/21	R208 2011/11/03	8.80	Put	Bond Future	763.0000	657.0000	(13.893)	0	0	0
2011/07/21	R208 2011/11/03	8.70	Call	Bond Future	2,659.0000	2,910.0000	9.440	0	0	0
2011/07/21	R208 2011/11/03	8.70	Put	Bond Future	939.0000	813.0000	(13.419)	0	0	0
2011/07/21	R208 2011/11/03	7.95	Put	Bond Future	3,371.0000	3,088.0000	(8.395)	0	0	0
2011/07/21	R208 2011/11/03	7.95	Call	Bond Future	585.0000	679.0000	16.068	0	0	1,995
2011/07/21	R208 2011/11/03	8.20	Put	Bond Future	2,325.0000	2,093.0000	(9.978)	0	0	0
2011/07/21	R208 2011/11/03	8.20	Call	Bond Future	1,073.0000	1,218.0000	13.514	0	0	665
2011/07/21	R208 2011/11/03	8.40	Call	Bond Future	1,611.0000	1,800.0000	11.732	0	0	0
2011/07/21	R208 2011/11/03	8.40	Put	Bond Future	1,659.0000	1,471.0000	(11.332)	0	0	665
2011/07/21	R208 2011/11/03	8.90	Call	Bond Future	3,491.0000	3,776.0000	8.164	0	0	0
2011/07/21	R208 2011/11/03	8.90	Put	Bond Future	617.0000	525.0000	(14.911)	0	0	1,995
2011/07/21	R208 2012/02/02			Bond Future	8.4920	8.4260	(0.777)	0.0000	0.0000	0
2011/07/21	R208 2012/02/02	9.00	Call	Bond Future	4,128.0000	4,395.0000	6.468	0	0	0
2011/07/21	R208 2012/02/02	9.00	Put	Bond Future	1,229.0000	1,110.0000	(9.683)	0	0	0
2011/07/21	R208 2012/02/02	9.05	Call	Bond Future	4,326.0000	4,600.0000	6.334	0	0	0
2011/07/21	R208 2012/02/02	9.05	Put	Bond Future	1,148.0000	1,036.0000	(9.756)	0	0	0
2011/07/21	R208 2012/02/02	8.95	Call	Bond Future	3,933.0000	4,194.0000	6.636	0	0	0
2011/07/21	R208 2012/02/02	8.95	Put	Bond Future	1,314.0000	1,189.0000	(9.513)	0	0	0
2011/07/21	R208 2012/05/03			Bond Future	8.5850	8.5160	(0.804)	0.0000	0.0000	0

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2011/07/21	R208 2012/05/03	9.00	Call	Bond Future	4,316.0000	4,565.0000	5.769	0	0	0
2011/07/21	R208 2012/05/03	9.00	Put	Bond Future	1,995.0000	1,851.0000	(7.218)	0	0	0
2011/07/21	R208 2012/05/03	9.05	Call	Bond Future	4,496.0000	4,750.0000	5.649	0	0	0
2011/07/21	R208 2012/05/03	9.05	Put	Bond Future	1,901.0000	1,761.0000	(7.365)	0	0	0
2011/07/21	R208 2012/05/03	8.95	Call	Bond Future	4,140.0000	4,384.0000	5.894	0	0	0
2011/07/21	R208 2012/05/03	8.95	Put	Bond Future	2,095.0000	1,945.0000	(7.160)	0	0	0
2011/07/21	R209 2011/08/04			Bond Future	8.8720	8.8260	(0.518)	0.0000	0.0000	0
2011/07/21	R209 2011/08/04	8.50	Call	Bond Future	60.0000	79.0000	31.667	0	0	0
2011/07/21	R209 2011/08/04	8.50	Put	Bond Future	3,067.0000	2,724.0000	(11.184)	0	0	0
2011/07/21	R209 2011/08/04	8.55	Call	Bond Future	95.0000	124.0000	30.526	0	0	0
2011/07/21	R209 2011/08/04	8.55	Put	Bond Future	2,686.0000	2,354.0000	(12.360)	0	0	0
2011/07/21	R209 2011/08/04	8.45	Call	Bond Future	37.0000	49.0000	32.432	0	0	0
2011/07/21	R209 2011/08/04	8.45	Put	Bond Future	3,463.0000	3,113.0000	(10.107)	0	0	0
2011/07/21	R209 2011/08/04	10.10	Call	Bond Future	8,685.0000	9,046.0000	4.157	0	0	0
2011/07/21	R209 2011/08/04	10.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/21	R209 2011/11/03			Bond Future	8.9380	8.8900	(0.537)	0.0000	0.0000	1,316
2011/07/21	R209 2011/11/03	8.75	Call	Bond Future	1,630.0000	1,779.0000	9.141	0	0	0
2011/07/21	R209 2011/11/03	8.75	Put	Bond Future	3,107.0000	2,883.0000	(7.210)	0	0	0
2011/07/21	R209 2011/11/03	8.80	Call	Bond Future	1,796.0000	1,954.0000	8.797	0	0	0
2011/07/21	R209 2011/11/03	8.80	Put	Bond Future	2,875.0000	2,661.0000	(7.443)	0	0	0
2011/07/21	R209 2011/11/03	8.70	Call	Bond Future	1,475.0000	1,614.0000	9.424	0	0	0
2011/07/21	R209 2011/11/03	8.70	Put	Bond Future	3,352.0000	3,119.0000	(6.951)	0	0	0
2011/07/21	R209 2012/02/02			Bond Future	9.0030	8.9540	(0.544)	0.0000	0.0000	0
2011/07/21	R209 2012/02/02	9.00	Call	Bond Future	3,298.0000	3,488.0000	5.761	0	0	0
2011/07/21	R209 2012/02/02	9.00	Put	Bond Future	3,321.0000	3,135.0000	(5.601)	0	0	0
2011/07/21	R209 2012/02/02	9.05	Call	Bond Future	3,494.0000	3,691.0000	5.638	0	0	0
2011/07/21	R209 2012/02/02	9.05	Put	Bond Future	3,137.0000	2,958.0000	(5.706)	0	0	0
2011/07/21	R209 2012/02/02	8.95	Call	Bond Future	3,107.0000	3,291.0000	5.922	0	0	0
2011/07/21	R209 2012/02/02	8.95	Put	Bond Future	3,513.0000	3,322.0000	(5.437)	0	0	0
2011/07/21	R209 2012/05/03			Bond Future	9.0720	9.0220	(0.551)	0.0000	0.0000	0
2011/07/21	R209 2012/05/03	9.00	Call	Bond Future	3,769.0000	3,956.0000	4.962	0	0	0
2011/07/21	R209 2012/05/03	9.00	Put	Bond Future	4,315.0000	4,124.0000	(4.426)	0	0	0
2011/07/21	R209 2012/05/03	9.05	Call	Bond Future	3,957.0000	4,150.0000	4.877	0	0	0
2011/07/21	R209 2012/05/03	9.05	Put	Bond Future	4,123.0000	3,938.0000	(4.487)	0	0	0

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2011/07/21	R209 2012/05/03	8.95	Call	Bond Future	3,587.0000	3,768.0000	5.046	0	0	0
2011/07/21	R209 2012/05/03	8.95	Put	Bond Future	4,516.0000	4,319.0000	(4.362)	0	0	0
2011/07/21	R210 2011/08/04			Bond Future	130.9143	131.2634	0.267	0.0000	0.0000	615
2011/07/21	R210 2011/08/04	106.00	Call	Bond Future	24,914.0000	25,263.0000	1.401	0	0	0
2011/07/21	R210 2011/08/04	106.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/21	R210 2011/08/04	106.05	Call	Bond Future	24,864.0000	25,213.0000	1.404	0	0	0
2011/07/21	R210 2011/08/04	106.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/21	R210 2011/08/04	105.95	Call	Bond Future	24,964.0000	25,313.0000	1.398	0	0	0
2011/07/21	R210 2011/08/04	105.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/21	R211 2011/08/04			Bond Future	108.3249	108.4896	0.152	0.0000	0.0000	0
2011/07/21	R211 2011/08/04	1.50	Call	Bond Future	106,825.0000	106,990.0000	0.154	0	0	0
2011/07/21	R211 2011/08/04	1.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/21	R211 2011/08/04	1.55	Call	Bond Future	106,775.0000	106,940.0000	0.155	0	0	0
2011/07/21	R211 2011/08/04	1.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/21	R211 2011/08/04	1.45	Call	Bond Future	106,875.0000	107,040.0000	0.154	0	0	0
2011/07/21	R211 2011/08/04	1.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/21	R211 2011/11/03			Bond Future	109.9239	110.0909	0.152	0.0000	0.0000	529
2011/07/21	R211 2011/11/03	1.25	Call	Bond Future	108,674.0000	108,841.0000	0.154	0	0	0
2011/07/21	R211 2011/11/03	1.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/21	R211 2011/11/03	1.30	Call	Bond Future	108,624.0000	108,791.0000	0.154	0	0	0
2011/07/21	R211 2011/11/03	1.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/21	R211 2011/11/03	1.20	Call	Bond Future	108,724.0000	108,891.0000	0.154	0	0	0
2011/07/21	R211 2011/11/03	1.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/21	R212 2011/08/04			Bond Future	106.6998	106.6992	(0.001)	0.0000	0.0000	3,852
2011/07/21	R212 2011/08/04	2.50	Call	Bond Future	104,200.0000	104,199.0000	(0.001)	0	0	0
2011/07/21	R212 2011/08/04	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/21	R212 2011/08/04	2.55	Call	Bond Future	104,150.0000	104,149.0000	(0.001)	0	0	0
2011/07/21	R212 2011/08/04	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/21	R212 2011/08/04	2.45	Call	Bond Future	104,250.0000	104,249.0000	(0.001)	0	0	0
2011/07/21	R212 2011/08/04	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/21	R212 2011/11/03			Bond Future	108.2748	108.2740	(0.001)	0.0000	0.0000	240
2011/07/21	R212 2011/11/03	2.50	Call	Bond Future	105,775.0000	105,774.0000	(0.001)	0	0	0
2011/07/21	R212 2011/11/03	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/07/21	R212 2011/11/03	2.55	Call	Bond Future	105,725.0000	105,724.0000	(0.001)	0	0	0
2011/07/21	R212 2011/11/03	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/21	R212 2011/11/03	2.45	Call	Bond Future	105,825.0000	105,824.0000	(0.001)	0	0	0
2011/07/21	R212 2011/11/03	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/21	R213 2011/08/04			Bond Future	8.8430	8.7920	(0.577)	0.0000	0.0000	0
2011/07/21	R213 2011/08/04	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/21	R213 2011/08/04	8.00	Put	Bond Future	7,201.0000	6,790.0000	(5.708)	0	0	0
2011/07/21	R213 2011/08/04	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/21	R213 2011/08/04	8.05	Put	Bond Future	6,748.0000	6,338.0000	(6.076)	0	0	0
2011/07/21	R213 2011/08/04	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/21	R213 2011/08/04	7.95	Put	Bond Future	7,657.0000	7,246.0000	(5.368)	0	0	0
2011/07/21	R213 2011/11/03			Bond Future	8.9150	8.8630	(0.583)	0.0000	0.0000	0
2011/07/21	R213 2011/11/03	8.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/21	R213 2011/11/03	8.75	Put	Bond Future	1,321.0000	908.0000	(31.264)	0	0	0
2011/07/21	R213 2011/11/03	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/21	R213 2011/11/03	8.80	Put	Bond Future	917.0000	505.0000	(44.929)	0	0	0
2011/07/21	R213 2011/11/03	8.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/21	R213 2011/11/03	8.70	Put	Bond Future	1,728.0000	1,315.0000	(23.900)	0	0	0
2011/07/21	R213 2012/02/02			Bond Future	8.9890	8.9350	(0.601)	0.0000	0.0000	0
2011/07/21	R213 2012/02/02	9.00	Call	Bond Future	86.0000	508.0000	490.698	0	0	0
2011/07/21	R213 2012/02/02	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/21	R213 2012/02/02	9.05	Call	Bond Future	474.0000	896.0000	89.030	0	0	0
2011/07/21	R213 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/21	R213 2012/02/02	8.95	Call	Bond Future	0.0000	118.0000	100.000	0	0	0
2011/07/21	R213 2012/02/02	8.95	Put	Bond Future	305.0000	0.0000	(100.000)	0	0	0
2011/07/21	R213 2012/05/03			Bond Future	9.0640	9.0080	(0.618)	0.0000	0.0000	0
2011/07/21	R213 2012/05/03	9.25	Call	Bond Future	1,411.0000	1,843.0000	30.617	0	0	0
2011/07/21	R213 2012/05/03	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/21	R213 2012/05/03	9.30	Call	Bond Future	1,784.0000	2,217.0000	24.271	0	0	0
2011/07/21	R213 2012/05/03	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/21	R213 2012/05/03	9.20	Call	Bond Future	1,036.0000	1,468.0000	41.699	0	0	0
2011/07/21	R213 2012/05/03	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/21	RZ02 2011/08/04			Bond Future	0.0780	0.1030	32.051	0.0000	0.0000	0

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2011/07/21	RZ02 2011/08/04	1.00	Call	Bond Future	24,940.0000	24,940.0000	0.000	0	0	0
2011/07/21	RZ02 2011/08/04	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/21	RZ02 2011/08/04	1.05	Call	Bond Future	26,199.0000	26,199.0000	0.000	0	0	0
2011/07/21	RZ02 2011/08/04	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/21	RZ02 2011/08/04	0.95	Call	Bond Future	23,667.0000	23,667.0000	0.000	0	0	0
2011/07/21	RZ02 2011/08/04	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/21	RZ02 2011/11/03			Bond Future	0.0050	0.0050	0.000	0.0000	0.0000	0
2011/07/21	RZ02 2011/11/03	1.00	Call	Bond Future	27,590.0000	27,590.0000	0.000	0	0	0
2011/07/21	RZ02 2011/11/03	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/21	RZ02 2011/11/03	1.05	Call	Bond Future	28,834.0000	28,834.0000	0.000	0	0	0
2011/07/21	RZ02 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/21	RZ02 2011/11/03	0.95	Call	Bond Future	26,333.0000	26,333.0000	0.000	0	0	0
2011/07/21	RZ02 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/21	RZ11 2011/11/03			Bond Future	0.7760	0.7700	(0.773)	0.0000	0.0000	0
2011/07/21	RZ11 2011/11/03	1.00	Call	Bond Future	1,226.0000	1,226.0000	0.000	0	0	0
2011/07/21	RZ11 2011/11/03	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/21	RZ11 2011/11/03	1.05	Call	Bond Future	1,491.0000	1,491.0000	0.000	0	0	0
2011/07/21	RZ11 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/21	RZ11 2011/11/03	0.95	Call	Bond Future	961.0000	961.0000	0.000	0	0	0
2011/07/21	RZ11 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/21	RZ12 2011/08/04			Bond Future	2.0330	2.0290	(0.197)	0.0000	0.0000	0
2011/07/21	RZ12 2011/08/04	2.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/21	RZ12 2011/08/04	2.00	Put	Bond Future	283.0000	283.0000	0.000	0	0	0
2011/07/21	RZ12 2011/08/04	2.05	Call	Bond Future	204.0000	204.0000	0.000	0	0	0
2011/07/21	RZ12 2011/08/04	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/21	RZ12 2011/08/04	1.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/21	RZ12 2011/08/04	1.95	Put	Bond Future	773.0000	773.0000	0.000	0	0	0
2011/07/21	RZ12 2011/11/03			Bond Future	1.9230	1.9190	(0.208)	0.0000	0.0000	0
2011/07/21	RZ12 2011/11/03	2.00	Call	Bond Future	778.0000	778.0000	0.000	0	0	0
2011/07/21	RZ12 2011/11/03	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/21	RZ12 2011/11/03	2.05	Call	Bond Future	1,255.0000	1,255.0000	0.000	0	0	0
2011/07/21	RZ12 2011/11/03	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/21	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
2011/07/21	RZ12 2011/11/03	1.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/21	TRT1 2011/08/04			Index Future	352.7230	353.7680	0.296	0.0000	0.0000	100
2011/07/21	TRT1 2011/11/03			Index Future	357.4950	358.5550	0.297	0.0000	0.0000	0
Total										242979.00