



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 11/07/2011

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
2011/07/11	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/11	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/11	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/11	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/11	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/11	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/11	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/11	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/11	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/11	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/11	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/11	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/11	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/11	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/11	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/07/11	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/11	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/11	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/11	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/11	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/11	AL7T 2011/08/04			Index Future	388.0270	386.6900	(0.345)	0.0000	0.0000	46
2011/07/11	AL7T 2011/11/03			Index Future	393.8320	392.4740	(0.345)	0.0000	0.0000	0
2011/07/11	ALBI 2011/08/04			Index Future	356.3540	355.2050	(0.322)	0.0000	0.0000	998
2011/07/11	ALBI 2011/11/03			Index Future	361.6850	360.5180	(0.323)	0.0000	0.0000	0
2011/07/11	C155 2011/08/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/11	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/11	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/11	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/11	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/11	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/11	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/11	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/11	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/11	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/11	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/11	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/07/11	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0
2011/07/11	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/11	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/11	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/11	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/11	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/11	CAAD 2011/09/19			Can-Do Future	0.0885	0.0307	(65.311)	0.0000	0.0000	22,388
2011/07/11	CAAE 2011/09/19			Can-Do Future	0.0895	0.0886	(1.006)	0.0000	0.0000	21,898
2011/07/11	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/11	CRD1 2011/08/04			Index Future	161.2130	160.9210	(0.181)	0.0000	0.0000	2
2011/07/11	CRD1 2011/11/03			Index Future	163.3900	163.0950	(0.181)	0.0000	0.0000	0
2011/07/11	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/11	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/11	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/11	GOVI 2011/08/04			GOVI	357.1850	356.0710	(0.312)	0.0000	0.0000	180
2011/07/11	GOVI 2011/08/04	348.00	Call	GOVI	91,850.0000	80,710.0000	(12.128)	0	0	0
2011/07/11	GOVI 2011/08/04	348.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/07/11	GOVI 2011/08/04	348.01	Call	GOVI	91,750.0000	80,610.0000	(12.142)	0	0	0
2011/07/11	GOVI 2011/08/04	348.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/07/11	GOVI 2011/08/04	347.99	Call	GOVI	91,950.0000	80,810.0000	(12.115)	0	0	0
2011/07/11	GOVI 2011/08/04	347.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/07/11	GOVI 2011/11/03			GOVI	362.5280	361.3970	(0.312)	0.0000	0.0000	0
2011/07/11	GOVI 2011/11/03	357.00	Call	GOVI	55,280.0000	43,970.0000	(20.459)	0	0	0
2011/07/11	GOVI 2011/11/03	357.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0

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2011/07/11	GOVI 2011/11/03	357.01	Call	GOVI	55,180.0000	43,870.0000	(20.497)	0	0	0
2011/07/11	GOVI 2011/11/03	357.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/07/11	GOVI 2011/11/03	356.99	Call	GOVI	55,380.0000	44,070.0000	(20.423)	0	0	0
2011/07/11	GOVI 2011/11/03	356.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/07/11	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/07/11	IGOV 2011/08/04			Index Future	155.7030	155.6910	(0.008)	0.0000	0.0000	73
2011/07/11	IGOV 2011/11/03			Index Future	158.0330	158.0200	(0.008)	0.0000	0.0000	0
2011/07/11	ILBI 2011/08/04			Index Future	415.6740	416.0980	0.102	0.0000	0.0000	0
2011/07/11	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/07/11	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/07/11	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/07/11	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/07/11	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/07/11	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/07/11	JBAF 2011/07/20			Jibar Tradeable Future	5.5800	5.5800	0.000	0.0000	0.0000	5,000
2011/07/11	JBAF 2011/08/17			Jibar Tradeable Future	5.6100	5.6100	0.000	0.0000	0.0000	0
2011/07/11	JBAF 2011/09/21			Jibar Tradeable Future	5.6500	5.6500	0.000	0.0000	0.0000	17,600
2011/07/11	JBAF 2011/10/19			Jibar Tradeable Future	5.7000	5.7200	0.351	94.3100	94.3100	150
2011/07/11	JBAF 2011/11/16			Jibar Tradeable Future	5.7700	5.8100	0.693	0.0000	0.0000	1,000
2011/07/11	JBAF 2011/12/21			Jibar Tradeable Future	5.8900	5.8700	(0.340)	0.0000	0.0000	5,541
2011/07/11	JBAF 2012/03/20			Jibar Tradeable Future	6.2400	6.2100	(0.481)	0.0000	0.0000	1,090
2011/07/11	JBAF 2012/06/20			Jibar Tradeable Future	6.5900	6.5800	(0.152)	0.0000	0.0000	2,890
2011/07/11	JBAF 2012/09/19			Jibar Tradeable Future	6.8800	6.8700	(0.145)	0.0000	0.0000	44,710
2011/07/11	JBAF 2012/12/19			Jibar Tradeable Future	7.1400	7.1300	(0.140)	0.0000	0.0000	490
2011/07/11	JBAF 2013/03/20			Jibar Tradeable Future	7.4300	7.4100	(0.269)	0.0000	0.0000	290
2011/07/11	JBAF 2013/06/19			Jibar Tradeable Future	7.7100	7.7000	(0.130)	0.0000	0.0000	0

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2011/07/11	JN02 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/07/11	JN02 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/11	JN02 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/11	JN02 2011/08/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/11	JN02 2011/08/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/07/11	JN02 2011/08/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/07/11	JN02 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/11	JN05 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/07/11	JN05 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/11	JN05 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/11	JN05 2011/08/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/11	JN05 2011/08/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/07/11	JN05 2011/08/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/07/11	JN05 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/11	JN10 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/07/11	JN10 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/11	JN10 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/11	JN10 2011/08/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/11	JN10 2011/08/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/07/11	JN10 2011/08/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/07/11	JN10 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/11	OTH1 2011/08/04			Index Future	351.4860	350.1510	(0.380)	0.0000	0.0000	3
2011/07/11	OTH1 2011/11/03			Index Future	356.7440	355.3890	(0.380)	0.0000	0.0000	0
2011/07/11	R157 2011/08/04			Bond Future	7.4330	7.4930	0.807	0.0000	0.0000	11,676
2011/07/11	R157 2011/08/04	7.50	Call	Bond Future	623.0000	466.0000	(25.201)	0	0	1,000
2011/07/11	R157 2011/08/04	7.50	Put	Bond Future	360.0000	439.0000	21.944	0	0	0
2011/07/11	R157 2011/08/04	7.55	Call	Bond Future	745.0000	574.0000	(22.953)	0	0	0
2011/07/11	R157 2011/08/04	7.55	Put	Bond Future	287.0000	351.0000	22.300	0	0	0
2011/07/11	R157 2011/08/04	7.45	Call	Bond Future	513.0000	372.0000	(27.485)	0	0	0
2011/07/11	R157 2011/08/04	7.45	Put	Bond Future	446.0000	541.0000	21.300	0	0	0
2011/07/11	R157 2011/08/04	7.20	Put	Bond Future	1,069.0000	1,242.0000	16.183	0	0	0
2011/07/11	R157 2011/08/04	7.20	Call	Bond Future	149.0000	87.0000	(41.611)	0	0	1,320

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2011/07/11	R157 2011/08/04	7.60	Put	Bond Future	225.0000	276.0000	22.667	0	0	0
2011/07/11	R157 2011/08/04	7.60	Call	Bond Future	879.0000	694.0000	(21.047)	0	0	440
2011/07/11	R157 2011/08/04	7.80	Call	Bond Future	1,504.0000	1,285.0000	(14.561)	0	0	0
2011/07/11	R157 2011/08/04	7.80	Put	Bond Future	73.0000	90.0000	23.288	0	0	440
2011/07/11	R157 2011/08/04	8.20	Call	Bond Future	2,969.0000	2,734.0000	(7.915)	0	0	0
2011/07/11	R157 2011/08/04	8.20	Put	Bond Future	4.0000	4.0000	0.000	0	0	1,320
2011/07/11	R157 2011/11/03			Bond Future	7.5440	7.6090	0.862	0.0000	0.0000	3,358
2011/07/11	R157 2011/11/03	8.25	Call	Bond Future	2,764.0000	2,555.0000	(7.562)	0	0	0
2011/07/11	R157 2011/11/03	8.25	Put	Bond Future	197.0000	227.0000	15.228	0	0	0
2011/07/11	R157 2011/11/03	8.30	Call	Bond Future	2,919.0000	2,707.0000	(7.263)	0	0	0
2011/07/11	R157 2011/11/03	8.30	Put	Bond Future	173.0000	200.0000	15.607	0	0	0
2011/07/11	R157 2011/11/03	8.20	Call	Bond Future	2,611.0000	2,406.0000	(7.851)	0	0	0
2011/07/11	R157 2011/11/03	8.20	Put	Bond Future	223.0000	258.0000	15.695	0	0	0
2011/07/11	R157 2012/02/02			Bond Future	7.6650	7.7360	0.926	0.0000	0.0000	0
2011/07/11	R157 2012/02/02	8.50	Call	Bond Future	3,295.0000	3,098.0000	(5.979)	0	0	0
2011/07/11	R157 2012/02/02	8.50	Put	Bond Future	465.0000	512.0000	10.108	0	0	0
2011/07/11	R157 2012/02/02	8.55	Call	Bond Future	3,430.0000	3,230.0000	(5.831)	0	0	0
2011/07/11	R157 2012/02/02	8.55	Put	Bond Future	433.0000	477.0000	10.162	0	0	0
2011/07/11	R157 2012/02/02	8.45	Call	Bond Future	3,162.0000	2,968.0000	(6.135)	0	0	0
2011/07/11	R157 2012/02/02	8.45	Put	Bond Future	499.0000	549.0000	10.020	0	0	0
2011/07/11	R157 2012/05/03			Bond Future	7.8060	7.8830	0.986	0.0000	0.0000	0
2011/07/11	R157 2012/05/03	8.25	Call	Bond Future	2,430.0000	2,267.0000	(6.708)	0	0	0
2011/07/11	R157 2012/05/03	8.25	Put	Bond Future	1,020.0000	1,103.0000	8.137	0	0	0
2011/07/11	R157 2012/05/03	8.30	Call	Bond Future	2,536.0000	2,370.0000	(6.546)	0	0	0
2011/07/11	R157 2012/05/03	8.30	Put	Bond Future	969.0000	1,049.0000	8.256	0	0	0
2011/07/11	R157 2012/05/03	8.20	Call	Bond Future	2,326.0000	2,167.0000	(6.836)	0	0	0
2011/07/11	R157 2012/05/03	8.20	Put	Bond Future	1,074.0000	1,161.0000	8.101	0	0	0
2011/07/11	R186 2011/08/04			Bond Future	8.4780	8.5380	0.708	0.0000	0.0000	12,586
2011/07/11	R186 2011/08/04	8.25	Call	Bond Future	469.0000	293.0000	(37.527)	0	0	0
2011/07/11	R186 2011/08/04	8.25	Put	Bond Future	2,676.0000	3,071.0000	14.761	0	0	0
2011/07/11	R186 2011/08/04	8.30	Call	Bond Future	602.0000	392.0000	(34.884)	0	0	0
2011/07/11	R186 2011/08/04	8.30	Put	Bond Future	2,320.0000	2,681.0000	15.560	0	0	0
2011/07/11	R186 2011/08/04	8.20	Call	Bond Future	359.0000	214.0000	(40.390)	0	0	0
2011/07/11	R186 2011/08/04	8.20	Put	Bond Future	3,058.0000	3,484.0000	13.931	0	0	0

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2011/07/11	R186 2011/08/04	8.35	Put	Bond Future	1,992.0000	2,317.0000	16.315	0	0	0
2011/07/11	R186 2011/08/04	8.35	Call	Bond Future	760.0000	514.0000	(32.368)	0	0	600
2011/07/11	R186 2011/08/04	8.70	Put	Bond Future	507.0000	602.0000	18.738	0	0	0
2011/07/11	R186 2011/08/04	8.70	Call	Bond Future	2,599.0000	2,124.0000	(18.276)	0	0	200
2011/07/11	R186 2011/08/04	8.95	Call	Bond Future	4,518.0000	3,970.0000	(12.129)	0	0	0
2011/07/11	R186 2011/08/04	8.95	Put	Bond Future	134.0000	157.0000	17.164	0	0	200
2011/07/11	R186 2011/08/04	9.70	Call	Bond Future	10,871.0000	10,299.0000	(5.262)	0	0	0
2011/07/11	R186 2011/08/04	9.70	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	600
2011/07/11	R186 2011/11/03			Bond Future	8.5510	8.6130	0.725	0.0000	0.0000	13,623
2011/07/11	R186 2011/11/03	9.00	Call	Bond Future	5,471.0000	5,028.0000	(8.097)	0	0	0
2011/07/11	R186 2011/11/03	9.00	Put	Bond Future	1,367.0000	1,504.0000	10.022	0	0	0
2011/07/11	R186 2011/11/03	9.05	Call	Bond Future	5,794.0000	5,340.0000	(7.836)	0	0	0
2011/07/11	R186 2011/11/03	9.05	Put	Bond Future	1,247.0000	1,372.0000	10.024	0	0	0
2011/07/11	R186 2011/11/03	8.95	Call	Bond Future	5,156.0000	4,724.0000	(8.379)	0	0	0
2011/07/11	R186 2011/11/03	8.95	Put	Bond Future	1,499.0000	1,646.0000	9.807	0	0	0
2011/07/11	R186 2011/11/03	8.75	Put	Bond Future	2,129.0000	2,326.0000	9.253	0	0	0
2011/07/11	R186 2011/11/03	8.75	Call	Bond Future	3,974.0000	3,592.0000	(9.612)	0	0	5,600
2011/07/11	R186 2011/11/03	8.10	Put	Bond Future	5,593.0000	5,984.0000	6.991	0	0	0
2011/07/11	R186 2011/11/03	8.10	Call	Bond Future	1,248.0000	1,060.0000	(15.064)	0	0	1,275
2011/07/11	R186 2011/11/03	8.35	Put	Bond Future	3,985.0000	4,301.0000	7.930	0	0	0
2011/07/11	R186 2011/11/03	8.35	Call	Bond Future	2,077.0000	1,814.0000	(12.662)	0	0	425
2011/07/11	R186 2011/11/03	8.55	Call	Bond Future	2,940.0000	2,615.0000	(11.054)	0	0	0
2011/07/11	R186 2011/11/03	8.55	Put	Bond Future	2,949.0000	3,204.0000	8.647	0	0	425
2011/07/11	R186 2011/11/03	9.10	Call	Bond Future	6,124.0000	5,660.0000	(7.577)	0	0	0
2011/07/11	R186 2011/11/03	9.10	Put	Bond Future	1,135.0000	1,251.0000	10.220	0	0	1,275
2011/07/11	R186 2012/02/02			Bond Future	8.6250	8.6890	0.742	0.0000	0.0000	2,500
2011/07/11	R186 2012/02/02	9.00	Call	Bond Future	5,891.0000	5,489.0000	(6.824)	0	0	0
2011/07/11	R186 2012/02/02	9.00	Put	Bond Future	2,510.0000	2,695.0000	7.371	0	0	0
2011/07/11	R186 2012/02/02	9.05	Call	Bond Future	6,178.0000	5,766.0000	(6.669)	0	0	0
2011/07/11	R186 2012/02/02	9.05	Put	Bond Future	2,357.0000	2,532.0000	7.425	0	0	0
2011/07/11	R186 2012/02/02	8.95	Call	Bond Future	5,610.0000	5,218.0000	(6.988)	0	0	0
2011/07/11	R186 2012/02/02	8.95	Put	Bond Future	2,671.0000	2,867.0000	7.338	0	0	0
2011/07/11	R186 2012/05/03			Bond Future	8.7040	8.7700	0.758	0.0000	0.0000	0
2011/07/11	R186 2012/05/03	9.00	Call	Bond Future	6,593.0000	6,215.0000	(5.733)	0	0	0
2011/07/11	R186 2012/05/03	9.00	Put	Bond Future	3,961.0000	4,178.0000	5.478	0	0	0

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2011/07/11	R186 2012/05/03	9.05	Call	Bond Future	6,855.0000	6,469.0000	(5.631)	0	0	0
2011/07/11	R186 2012/05/03	9.05	Put	Bond Future	3,787.0000	3,996.0000	5.519	0	0	0
2011/07/11	R186 2012/05/03	8.95	Call	Bond Future	6,335.0000	5,965.0000	(5.841)	0	0	0
2011/07/11	R186 2012/05/03	8.95	Put	Bond Future	4,142.0000	4,366.0000	5.408	0	0	0
2011/07/11	R189 2011/08/04			Bond Future	214.6229	214.6134	(0.004)	0.0000	0.0000	0
2011/07/11	R189 2011/08/04	212.00	Call	Bond Future	2,623.0000	2,613.0000	(0.381)	0	0	0
2011/07/11	R189 2011/08/04	212.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/11	R189 2011/08/04	212.05	Call	Bond Future	2,573.0000	2,563.0000	(0.389)	0	0	0
2011/07/11	R189 2011/08/04	212.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/11	R189 2011/08/04	211.95	Call	Bond Future	2,673.0000	2,663.0000	(0.374)	0	0	0
2011/07/11	R189 2011/08/04	211.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/11	R197 2011/08/04			Bond Future	235.1519	234.9279	(0.095)	0.0000	0.0000	30
2011/07/11	R197 2011/08/04	231.50	Call	Bond Future	3,652.0000	3,428.0000	(6.134)	0	0	0
2011/07/11	R197 2011/08/04	231.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/11	R197 2011/08/04	231.55	Call	Bond Future	3,602.0000	3,378.0000	(6.219)	0	0	0
2011/07/11	R197 2011/08/04	231.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/11	R197 2011/08/04	231.45	Call	Bond Future	3,702.0000	3,478.0000	(6.051)	0	0	0
2011/07/11	R197 2011/08/04	231.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/11	R201 2011/08/04			Bond Future	7.0470	7.1080	0.866	0.0000	0.0000	395
2011/07/11	R201 2011/08/04	7.25	Call	Bond Future	714.0000	561.0000	(21.429)	0	0	0
2011/07/11	R201 2011/08/04	7.25	Put	Bond Future	99.0000	131.0000	32.323	0	0	0
2011/07/11	R201 2011/08/04	7.30	Call	Bond Future	838.0000	676.0000	(19.332)	0	0	0
2011/07/11	R201 2011/08/04	7.30	Put	Bond Future	72.0000	95.0000	31.944	0	0	0
2011/07/11	R201 2011/08/04	7.20	Call	Bond Future	600.0000	457.0000	(23.833)	0	0	0
2011/07/11	R201 2011/08/04	7.20	Put	Bond Future	136.0000	178.0000	30.882	0	0	0
2011/07/11	R201 2011/11/03			Bond Future	7.1360	7.2030	0.939	0.0000	0.0000	953
2011/07/11	R201 2011/11/03	8.00	Call	Bond Future	2,515.0000	2,343.0000	(6.839)	0	0	0
2011/07/11	R201 2011/11/03	8.00	Put	Bond Future	106.0000	124.0000	16.981	0	0	0
2011/07/11	R201 2011/11/03	8.05	Call	Bond Future	2,639.0000	2,465.0000	(6.593)	0	0	0
2011/07/11	R201 2011/11/03	8.05	Put	Bond Future	93.0000	108.0000	16.129	0	0	0
2011/07/11	R201 2011/11/03	7.95	Call	Bond Future	2,391.0000	2,221.0000	(7.110)	0	0	0
2011/07/11	R201 2011/11/03	7.95	Put	Bond Future	120.0000	139.0000	15.833	0	0	0
2011/07/11	R201 2012/02/02			Bond Future	7.2310	7.3040	1.010	0.0000	0.0000	0

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2011/07/11	R201 2012/02/02	8.25	Call	Bond Future	2,824.0000	2,659.0000	(5.843)	0	0	0
2011/07/11	R201 2012/02/02	8.25	Put	Bond Future	204.0000	229.0000	12.255	0	0	0
2011/07/11	R201 2012/02/02	8.30	Call	Bond Future	2,936.0000	2,769.0000	(5.688)	0	0	0
2011/07/11	R201 2012/02/02	8.30	Put	Bond Future	189.0000	213.0000	12.698	0	0	0
2011/07/11	R201 2012/02/02	8.20	Call	Bond Future	2,715.0000	2,552.0000	(6.004)	0	0	0
2011/07/11	R201 2012/02/02	8.20	Put	Bond Future	221.0000	249.0000	12.670	0	0	0
2011/07/11	R201 2012/05/03			Bond Future	7.3510	7.4310	1.088	0.0000	0.0000	0
2011/07/11	R201 2012/05/03	7.75	Call	Bond Future	1,712.0000	1,588.0000	(7.243)	0	0	0
2011/07/11	R201 2012/05/03	7.75	Put	Bond Future	762.0000	829.0000	8.793	0	0	0
2011/07/11	R201 2012/05/03	7.80	Call	Bond Future	1,791.0000	1,664.0000	(7.091)	0	0	0
2011/07/11	R201 2012/05/03	7.80	Put	Bond Future	723.0000	787.0000	8.852	0	0	0
2011/07/11	R201 2012/05/03	7.70	Call	Bond Future	1,634.0000	1,513.0000	(7.405)	0	0	0
2011/07/11	R201 2012/05/03	7.70	Put	Bond Future	803.0000	873.0000	8.717	0	0	0
2011/07/11	R202 2011/08/04			Bond Future	173.7010	173.6999	(0.001)	0.0000	0.0000	22,008
2011/07/11	R202 2011/08/04	1.00	Call	Bond Future	172,701.0000	172,700.0000	(0.001)	0	0	0
2011/07/11	R202 2011/08/04	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/11	R202 2011/08/04	1.05	Call	Bond Future	172,651.0000	172,650.0000	(0.001)	0	0	0
2011/07/11	R202 2011/08/04	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/11	R202 2011/08/04	0.95	Call	Bond Future	172,751.0000	172,750.0000	(0.001)	0	0	0
2011/07/11	R202 2011/08/04	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/11	R202 2011/11/03			Bond Future	176.2713	176.2699	(0.001)	0.0000	0.0000	400
2011/07/11	R202 2011/11/03	0.50	Call	Bond Future	175,771.0000	175,770.0000	(0.001)	0	0	0
2011/07/11	R202 2011/11/03	0.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/11	R202 2011/11/03	0.55	Call	Bond Future	175,721.0000	175,720.0000	(0.001)	0	0	0
2011/07/11	R202 2011/11/03	0.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/11	R202 2011/11/03	0.45	Call	Bond Future	175,821.0000	175,820.0000	(0.001)	0	0	0
2011/07/11	R202 2011/11/03	0.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/11	R203 2011/08/04			Bond Future	8.0220	8.0820	0.748	0.0000	0.0000	824
2011/07/11	R203 2011/08/04	8.00	Call	Bond Future	544.0000	386.0000	(29.044)	0	0	0
2011/07/11	R203 2011/08/04	8.00	Put	Bond Future	649.0000	778.0000	19.877	0	0	0
2011/07/11	R203 2011/08/04	8.05	Call	Bond Future	666.0000	489.0000	(26.577)	0	0	0
2011/07/11	R203 2011/08/04	8.05	Put	Bond Future	532.0000	642.0000	20.677	0	0	0
2011/07/11	R203 2011/08/04	7.95	Call	Bond Future	437.0000	299.0000	(31.579)	0	0	0

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2011/07/11	R203 2011/08/04	7.95	Put	Bond Future	782.0000	931.0000	19.054	0	0	0
2011/07/11	R203 2011/11/03			Bond Future	8.1270	8.1900	0.775	0.0000	0.0000	1,624
2011/07/11	R203 2011/11/03	8.50	Call	Bond Future	2,359.0000	2,146.0000	(9.029)	0	0	0
2011/07/11	R203 2011/11/03	8.50	Put	Bond Future	660.0000	737.0000	11.667	0	0	0
2011/07/11	R203 2011/11/03	8.55	Call	Bond Future	2,521.0000	2,301.0000	(8.727)	0	0	0
2011/07/11	R203 2011/11/03	8.55	Put	Bond Future	597.0000	667.0000	11.725	0	0	0
2011/07/11	R203 2011/11/03	8.45	Call	Bond Future	2,202.0000	1,995.0000	(9.401)	0	0	0
2011/07/11	R203 2011/11/03	8.45	Put	Bond Future	729.0000	811.0000	11.248	0	0	0
2011/07/11	R203 2012/02/02			Bond Future	8.2390	8.3060	0.813	0.0000	0.0000	0
2011/07/11	R203 2012/02/02	8.75	Call	Bond Future	3,237.0000	3,025.0000	(6.549)	0	0	0
2011/07/11	R203 2012/02/02	8.75	Put	Bond Future	1,010.0000	1,094.0000	8.317	0	0	0
2011/07/11	R203 2012/02/02	8.80	Call	Bond Future	3,389.0000	3,172.0000	(6.403)	0	0	0
2011/07/11	R203 2012/02/02	8.80	Put	Bond Future	948.0000	1,026.0000	8.228	0	0	0
2011/07/11	R203 2012/02/02	8.70	Call	Bond Future	3,088.0000	2,880.0000	(6.736)	0	0	0
2011/07/11	R203 2012/02/02	8.70	Put	Bond Future	1,076.0000	1,164.0000	8.178	0	0	0
2011/07/11	R203 2012/05/03			Bond Future	8.3620	8.4320	0.837	0.0000	0.0000	0
2011/07/11	R203 2012/05/03	8.75	Call	Bond Future	3,119.0000	2,926.0000	(6.188)	0	0	0
2011/07/11	R203 2012/05/03	8.75	Put	Bond Future	1,492.0000	1,595.0000	6.903	0	0	0
2011/07/11	R203 2012/05/03	8.80	Call	Bond Future	3,254.0000	3,057.0000	(6.054)	0	0	0
2011/07/11	R203 2012/05/03	8.80	Put	Bond Future	1,420.0000	1,519.0000	6.972	0	0	0
2011/07/11	R203 2012/05/03	8.70	Call	Bond Future	2,986.0000	2,798.0000	(6.296)	0	0	0
2011/07/11	R203 2012/05/03	8.70	Put	Bond Future	1,567.0000	1,675.0000	6.892	0	0	0
2011/07/11	R204 2011/08/04			Bond Future	8.1900	8.2500	0.733	0.0000	0.0000	220
2011/07/11	R204 2011/08/04	8.00	Call	Bond Future	277.0000	172.0000	(37.906)	0	0	0
2011/07/11	R204 2011/08/04	8.00	Put	Bond Future	1,313.0000	1,532.0000	16.679	0	0	0
2011/07/11	R204 2011/08/04	8.05	Call	Bond Future	359.0000	233.0000	(35.097)	0	0	0
2011/07/11	R204 2011/08/04	8.05	Put	Bond Future	1,121.0000	1,319.0000	17.663	0	0	0
2011/07/11	R204 2011/08/04	7.95	Call	Bond Future	209.0000	124.0000	(40.670)	0	0	0
2011/07/11	R204 2011/08/04	7.95	Put	Bond Future	1,519.0000	1,759.0000	15.800	0	0	0
2011/07/11	R204 2011/11/03			Bond Future	8.2880	8.3500	0.748	0.0000	0.0000	2,130
2011/07/11	R204 2011/11/03	8.75	Call	Bond Future	3,063.0000	2,812.0000	(8.195)	0	0	0
2011/07/11	R204 2011/11/03	8.75	Put	Bond Future	676.0000	749.0000	10.799	0	0	0
2011/07/11	R204 2011/11/03	8.80	Call	Bond Future	3,253.0000	2,996.0000	(7.900)	0	0	0
2011/07/11	R204 2011/11/03	8.80	Put	Bond Future	612.0000	679.0000	10.948	0	0	0

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2011/07/11	R204 2011/11/03	8.70	Call	Bond Future	2,878.0000	2,633.0000	(8.513)	0	0	0
2011/07/11	R204 2011/11/03	8.70	Put	Bond Future	745.0000	825.0000	10.738	0	0	0
2011/07/11	R204 2012/02/02			Bond Future	8.3880	8.4540	0.787	0.0000	0.0000	0
2011/07/11	R204 2012/02/02	9.00	Call	Bond Future	3,966.0000	3,713.0000	(6.379)	0	0	0
2011/07/11	R204 2012/02/02	9.00	Put	Bond Future	918.0000	1,000.0000	8.932	0	0	0
2011/07/11	R204 2012/02/02	9.05	Call	Bond Future	4,148.0000	3,890.0000	(6.220)	0	0	0
2011/07/11	R204 2012/02/02	9.05	Put	Bond Future	856.0000	933.0000	8.995	0	0	0
2011/07/11	R204 2012/02/02	8.95	Call	Bond Future	3,788.0000	3,540.0000	(6.547)	0	0	0
2011/07/11	R204 2012/02/02	8.95	Put	Bond Future	985.0000	1,071.0000	8.731	0	0	0
2011/07/11	R204 2012/05/03			Bond Future	8.5000	8.5690	0.812	0.0000	0.0000	0
2011/07/11	R204 2012/05/03	8.75	Call	Bond Future	3,319.0000	3,112.0000	(6.237)	0	0	0
2011/07/11	R204 2012/05/03	8.75	Put	Bond Future	2,102.0000	2,232.0000	6.185	0	0	0
2011/07/11	R204 2012/05/03	8.80	Call	Bond Future	3,465.0000	3,253.0000	(6.118)	0	0	0
2011/07/11	R204 2012/05/03	8.80	Put	Bond Future	2,006.0000	2,132.0000	6.281	0	0	0
2011/07/11	R204 2012/05/03	8.70	Call	Bond Future	3,177.0000	2,974.0000	(6.390)	0	0	0
2011/07/11	R204 2012/05/03	8.70	Put	Bond Future	2,201.0000	2,336.0000	6.134	0	0	0
2011/07/11	R206 2011/08/04			Bond Future	6.8270	6.8880	0.894	0.0000	0.0000	9,866
2011/07/11	R206 2011/08/04	7.00	Call	Bond Future	486.0000	379.0000	(22.016)	0	0	0
2011/07/11	R206 2011/08/04	7.00	Put	Bond Future	102.0000	131.0000	28.431	0	0	0
2011/07/11	R206 2011/08/04	7.05	Call	Bond Future	572.0000	458.0000	(19.930)	0	0	0
2011/07/11	R206 2011/08/04	7.05	Put	Bond Future	77.0000	99.0000	28.571	0	0	0
2011/07/11	R206 2011/08/04	6.95	Call	Bond Future	408.0000	309.0000	(24.265)	0	0	0
2011/07/11	R206 2011/08/04	6.95	Put	Bond Future	135.0000	171.0000	26.667	0	0	0
2011/07/11	R206 2011/11/03			Bond Future	6.9160	6.9850	0.998	0.0000	0.0000	0
2011/07/11	R206 2011/11/03	7.75	Call	Bond Future	1,746.0000	1,621.0000	(7.159)	0	0	0
2011/07/11	R206 2011/11/03	7.75	Put	Bond Future	85.0000	99.0000	16.471	0	0	0
2011/07/11	R206 2011/11/03	7.80	Call	Bond Future	1,834.0000	1,707.0000	(6.925)	0	0	0
2011/07/11	R206 2011/11/03	7.80	Put	Bond Future	74.0000	86.0000	16.216	0	0	0
2011/07/11	R206 2011/11/03	7.70	Call	Bond Future	1,657.0000	1,534.0000	(7.423)	0	0	0
2011/07/11	R206 2011/11/03	7.70	Put	Bond Future	94.0000	110.0000	17.021	0	0	0
2011/07/11	R206 2012/02/02			Bond Future	7.0170	7.0950	1.112	0.0000	0.0000	0
2011/07/11	R206 2012/02/02	8.00	Call	Bond Future	1,912.0000	1,794.0000	(6.172)	0	0	0
2011/07/11	R206 2012/02/02	8.00	Put	Bond Future	169.0000	191.0000	13.018	0	0	0
2011/07/11	R206 2012/02/02	8.05	Call	Bond Future	1,988.0000	1,868.0000	(6.036)	0	0	0

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2011/07/11	R206 2012/02/02	8.05	Put	Bond Future	158.0000	178.0000	12.658	0	0	0
2011/07/11	R206 2012/02/02	7.95	Call	Bond Future	1,838.0000	1,721.0000	(6.366)	0	0	0
2011/07/11	R206 2012/02/02	7.95	Put	Bond Future	183.0000	206.0000	12.568	0	0	0
2011/07/11	R206 2012/05/03			Bond Future	7.1650	7.2560	1.270	0.0000	0.0000	0
2011/07/11	R206 2012/05/03	7.50	Call	Bond Future	1,048.0000	959.0000	(8.492)	0	0	0
2011/07/11	R206 2012/05/03	7.50	Put	Bond Future	524.0000	578.0000	10.305	0	0	0
2011/07/11	R206 2012/05/03	7.55	Call	Bond Future	1,098.0000	1,007.0000	(8.288)	0	0	0
2011/07/11	R206 2012/05/03	7.55	Put	Bond Future	496.0000	548.0000	10.484	0	0	0
2011/07/11	R206 2012/05/03	7.45	Call	Bond Future	998.0000	911.0000	(8.717)	0	0	0
2011/07/11	R206 2012/05/03	7.45	Put	Bond Future	552.0000	608.0000	10.145	0	0	0
2011/07/11	R207 2011/08/04			Bond Future	8.2820	8.3470	0.785	0.0000	0.0000	6,115
2011/07/11	R207 2011/08/04	8.25	Call	Bond Future	629.0000	433.0000	(31.161)	0	0	0
2011/07/11	R207 2011/08/04	8.25	Put	Bond Future	813.0000	990.0000	21.771	0	0	0
2011/07/11	R207 2011/08/04	8.30	Call	Bond Future	771.0000	550.0000	(28.664)	0	0	0
2011/07/11	R207 2011/08/04	8.30	Put	Bond Future	668.0000	819.0000	22.605	0	0	0
2011/07/11	R207 2011/08/04	8.20	Call	Bond Future	504.0000	334.0000	(33.730)	0	0	0
2011/07/11	R207 2011/08/04	8.20	Put	Bond Future	977.0000	1,179.0000	20.676	0	0	0
2011/07/11	R207 2011/11/03			Bond Future	8.3700	8.4380	0.812	0.0000	0.0000	600
2011/07/11	R207 2011/11/03	8.75	Call	Bond Future	2,972.0000	2,694.0000	(9.354)	0	0	0
2011/07/11	R207 2011/11/03	8.75	Put	Bond Future	875.0000	976.0000	11.543	0	0	0
2011/07/11	R207 2011/11/03	8.80	Call	Bond Future	3,165.0000	2,879.0000	(9.036)	0	0	0
2011/07/11	R207 2011/11/03	8.80	Put	Bond Future	796.0000	890.0000	11.809	0	0	0
2011/07/11	R207 2011/11/03	8.70	Call	Bond Future	2,779.0000	2,509.0000	(9.716)	0	0	0
2011/07/11	R207 2011/11/03	8.70	Put	Bond Future	954.0000	1,064.0000	11.530	0	0	0
2011/07/11	R207 2012/02/02			Bond Future	8.4630	8.5330	0.827	0.0000	0.0000	0
2011/07/11	R207 2012/02/02	9.00	Call	Bond Future	3,953.0000	3,674.0000	(7.058)	0	0	0
2011/07/11	R207 2012/02/02	9.00	Put	Bond Future	1,086.0000	1,187.0000	9.300	0	0	0
2011/07/11	R207 2012/02/02	9.05	Call	Bond Future	4,141.0000	3,857.0000	(6.858)	0	0	0
2011/07/11	R207 2012/02/02	9.05	Put	Bond Future	1,012.0000	1,108.0000	9.486	0	0	0
2011/07/11	R207 2012/02/02	8.95	Call	Bond Future	3,768.0000	3,496.0000	(7.219)	0	0	0
2011/07/11	R207 2012/02/02	8.95	Put	Bond Future	1,163.0000	1,271.0000	9.286	0	0	0
2011/07/11	R207 2012/05/03			Bond Future	8.5660	8.6390	0.852	0.0000	0.0000	0
2011/07/11	R207 2012/05/03	8.75	Call	Bond Future	3,379.0000	3,150.0000	(6.777)	0	0	0
2011/07/11	R207 2012/05/03	8.75	Put	Bond Future	2,412.0000	2,568.0000	6.468	0	0	0

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2011/07/11	R207 2012/05/03	8.80	Call	Bond Future	3,531.0000	3,296.0000	(6.655)	0	0	0
2011/07/11	R207 2012/05/03	8.80	Put	Bond Future	2,303.0000	2,453.0000	6.513	0	0	0
2011/07/11	R207 2012/05/03	8.70	Call	Bond Future	3,230.0000	3,006.0000	(6.935)	0	0	0
2011/07/11	R207 2012/05/03	8.70	Put	Bond Future	2,524.0000	2,686.0000	6.418	0	0	0
2011/07/11	R208 2011/08/04			Bond Future	8.3060	8.3760	0.843	0.0000	0.0000	1,511
2011/07/11	R208 2011/08/04	8.25	Call	Bond Future	642.0000	431.0000	(32.866)	0	0	0
2011/07/11	R208 2011/08/04	8.25	Put	Bond Future	985.0000	1,201.0000	21.929	0	0	0
2011/07/11	R208 2011/08/04	8.30	Call	Bond Future	786.0000	547.0000	(30.407)	0	0	0
2011/07/11	R208 2011/08/04	8.30	Put	Bond Future	823.0000	1,010.0000	22.722	0	0	0
2011/07/11	R208 2011/08/04	8.20	Call	Bond Future	517.0000	334.0000	(35.397)	0	0	0
2011/07/11	R208 2011/08/04	8.20	Put	Bond Future	1,168.0000	1,411.0000	20.805	0	0	0
2011/07/11	R208 2011/11/03			Bond Future	8.3880	8.4600	0.858	0.0000	0.0000	6,037
2011/07/11	R208 2011/11/03	8.75	Call	Bond Future	3,023.0000	2,711.0000	(10.321)	0	0	0
2011/07/11	R208 2011/11/03	8.75	Put	Bond Future	893.0000	1,010.0000	13.102	0	0	0
2011/07/11	R208 2011/11/03	8.80	Call	Bond Future	3,228.0000	2,908.0000	(9.913)	0	0	0
2011/07/11	R208 2011/11/03	8.80	Put	Bond Future	809.0000	918.0000	13.473	0	0	0
2011/07/11	R208 2011/11/03	8.70	Call	Bond Future	2,823.0000	2,521.0000	(10.698)	0	0	0
2011/07/11	R208 2011/11/03	8.70	Put	Bond Future	983.0000	1,110.0000	12.920	0	0	0
2011/07/11	R208 2011/11/03	7.95	Put	Bond Future	3,354.0000	3,656.0000	9.004	0	0	0
2011/07/11	R208 2011/11/03	7.95	Call	Bond Future	688.0000	561.0000	(18.459)	0	0	1,995
2011/07/11	R208 2011/11/03	8.20	Put	Bond Future	2,338.0000	2,581.0000	10.393	0	0	0
2011/07/11	R208 2011/11/03	8.20	Call	Bond Future	1,206.0000	1,020.0000	(15.423)	0	0	665
2011/07/11	R208 2011/11/03	8.40	Call	Bond Future	1,762.0000	1,527.0000	(13.337)	0	0	0
2011/07/11	R208 2011/11/03	8.40	Put	Bond Future	1,690.0000	1,884.0000	11.479	0	0	665
2011/07/11	R208 2011/11/03	8.90	Call	Bond Future	3,655.0000	3,317.0000	(9.248)	0	0	0
2011/07/11	R208 2011/11/03	8.90	Put	Bond Future	661.0000	752.0000	13.767	0	0	1,995
2011/07/11	R208 2012/02/02			Bond Future	8.4710	8.5460	0.885	0.0000	0.0000	0
2011/07/11	R208 2012/02/02	9.00	Call	Bond Future	4,277.0000	3,961.0000	(7.388)	0	0	0
2011/07/11	R208 2012/02/02	9.00	Put	Bond Future	1,255.0000	1,376.0000	9.641	0	0	0
2011/07/11	R208 2012/02/02	9.05	Call	Bond Future	4,476.0000	4,154.0000	(7.194)	0	0	0
2011/07/11	R208 2012/02/02	9.05	Put	Bond Future	1,176.0000	1,290.0000	9.694	0	0	0
2011/07/11	R208 2012/02/02	8.95	Call	Bond Future	4,082.0000	3,772.0000	(7.594)	0	0	0
2011/07/11	R208 2012/02/02	8.95	Put	Bond Future	1,340.0000	1,467.0000	9.478	0	0	0
2011/07/11	R208 2012/05/03			Bond Future	8.5620	8.6400	0.911	0.0000	0.0000	0

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2011/07/11	R208 2012/05/03	9.00	Call	Bond Future	4,459.0000	4,165.0000	(6.593)	0	0	0
2011/07/11	R208 2012/05/03	9.00	Put	Bond Future	2,007.0000	2,156.0000	7.424	0	0	0
2011/07/11	R208 2012/05/03	9.05	Call	Bond Future	4,640.0000	4,340.0000	(6.466)	0	0	0
2011/07/11	R208 2012/05/03	9.05	Put	Bond Future	1,914.0000	2,057.0000	7.471	0	0	0
2011/07/11	R208 2012/05/03	8.95	Call	Bond Future	4,281.0000	3,993.0000	(6.727)	0	0	0
2011/07/11	R208 2012/05/03	8.95	Put	Bond Future	2,105.0000	2,260.0000	7.363	0	0	0
2011/07/11	R209 2011/08/04			Bond Future	8.7950	8.8700	0.853	0.0000	0.0000	0
2011/07/11	R209 2011/08/04	8.50	Call	Bond Future	281.0000	152.0000	(45.907)	0	0	0
2011/07/11	R209 2011/08/04	8.50	Put	Bond Future	2,681.0000	3,143.0000	17.232	0	0	0
2011/07/11	R209 2011/08/04	8.55	Call	Bond Future	369.0000	209.0000	(43.360)	0	0	0
2011/07/11	R209 2011/08/04	8.55	Put	Bond Future	2,354.0000	2,785.0000	18.309	0	0	0
2011/07/11	R209 2011/08/04	8.45	Call	Bond Future	211.0000	107.0000	(49.289)	0	0	0
2011/07/11	R209 2011/08/04	8.45	Put	Bond Future	3,030.0000	3,517.0000	16.073	0	0	0
2011/07/11	R209 2011/08/04	10.10	Call	Bond Future	9,292.0000	8,701.0000	(6.360)	0	0	0
2011/07/11	R209 2011/08/04	10.10	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2011/07/11	R209 2011/11/03			Bond Future	8.8580	8.9350	0.869	0.0000	0.0000	1,315
2011/07/11	R209 2011/11/03	8.75	Call	Bond Future	2,027.0000	1,732.0000	(14.554)	0	0	0
2011/07/11	R209 2011/11/03	8.75	Put	Bond Future	2,881.0000	3,185.0000	10.552	0	0	0
2011/07/11	R209 2011/11/03	8.80	Call	Bond Future	2,210.0000	1,900.0000	(14.027)	0	0	0
2011/07/11	R209 2011/11/03	8.80	Put	Bond Future	2,667.0000	2,956.0000	10.836	0	0	0
2011/07/11	R209 2011/11/03	8.70	Call	Bond Future	1,853.0000	1,575.0000	(15.003)	0	0	0
2011/07/11	R209 2011/11/03	8.70	Put	Bond Future	3,108.0000	3,429.0000	10.328	0	0	0
2011/07/11	R209 2012/02/02			Bond Future	8.9210	9.0000	0.886	0.0000	0.0000	0
2011/07/11	R209 2012/02/02	9.00	Call	Bond Future	3,735.0000	3,384.0000	(9.398)	0	0	0
2011/07/11	R209 2012/02/02	9.00	Put	Bond Future	3,127.0000	3,384.0000	8.219	0	0	0
2011/07/11	R209 2012/02/02	9.05	Call	Bond Future	3,942.0000	3,581.0000	(9.158)	0	0	0
2011/07/11	R209 2012/02/02	9.05	Put	Bond Future	2,954.0000	3,201.0000	8.362	0	0	0
2011/07/11	R209 2012/02/02	8.95	Call	Bond Future	3,533.0000	3,193.0000	(9.624)	0	0	0
2011/07/11	R209 2012/02/02	8.95	Put	Bond Future	3,309.0000	3,577.0000	8.099	0	0	0
2011/07/11	R209 2012/05/03			Bond Future	8.9880	9.0690	0.901	0.0000	0.0000	0
2011/07/11	R209 2012/05/03	9.00	Call	Bond Future	4,183.0000	3,843.0000	(8.128)	0	0	0
2011/07/11	R209 2012/05/03	9.00	Put	Bond Future	4,091.0000	4,366.0000	6.722	0	0	0
2011/07/11	R209 2012/05/03	9.05	Call	Bond Future	4,381.0000	4,031.0000	(7.989)	0	0	0
2011/07/11	R209 2012/05/03	9.05	Put	Bond Future	3,910.0000	4,175.0000	6.777	0	0	0

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2011/07/11	R209 2012/05/03	8.95	Call	Bond Future	3,991.0000	3,660.0000	(8.294)	0	0	0
2011/07/11	R209 2012/05/03	8.95	Put	Bond Future	4,282.0000	4,566.0000	6.632	0	0	0
2011/07/11	R210 2011/08/04			Bond Future	130.3991	130.3984	(0.001)	0.0000	0.0000	425
2011/07/11	R210 2011/08/04	106.00	Call	Bond Future	24,399.0000	24,398.0000	(0.004)	0	0	0
2011/07/11	R210 2011/08/04	106.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/11	R210 2011/08/04	106.05	Call	Bond Future	24,349.0000	24,348.0000	(0.004)	0	0	0
2011/07/11	R210 2011/08/04	106.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/11	R210 2011/08/04	105.95	Call	Bond Future	24,449.0000	24,448.0000	(0.004)	0	0	0
2011/07/11	R210 2011/08/04	105.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/11	R211 2011/08/04			Bond Future	108.0764	108.0739	(0.002)	0.0000	0.0000	0
2011/07/11	R211 2011/08/04	1.50	Call	Bond Future	106,576.0000	106,574.0000	(0.002)	0	0	0
2011/07/11	R211 2011/08/04	1.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/11	R211 2011/08/04	1.55	Call	Bond Future	106,526.0000	106,524.0000	(0.002)	0	0	0
2011/07/11	R211 2011/08/04	1.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/11	R211 2011/08/04	1.45	Call	Bond Future	106,626.0000	106,624.0000	(0.002)	0	0	0
2011/07/11	R211 2011/08/04	1.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/11	R211 2011/11/03			Bond Future	109.6756	109.6729	(0.003)	0.0000	0.0000	529
2011/07/11	R211 2011/11/03	1.25	Call	Bond Future	108,426.0000	108,423.0000	(0.003)	0	0	0
2011/07/11	R211 2011/11/03	1.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/11	R211 2011/11/03	1.30	Call	Bond Future	108,376.0000	108,373.0000	(0.003)	0	0	0
2011/07/11	R211 2011/11/03	1.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/11	R211 2011/11/03	1.20	Call	Bond Future	108,476.0000	108,473.0000	(0.003)	0	0	0
2011/07/11	R211 2011/11/03	1.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/11	R212 2011/08/04			Bond Future	106.5134	106.5128	(0.001)	0.0000	0.0000	3,852
2011/07/11	R212 2011/08/04	2.50	Call	Bond Future	104,013.0000	104,013.0000	0.000	0	0	0
2011/07/11	R212 2011/08/04	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/11	R212 2011/08/04	2.55	Call	Bond Future	103,963.0000	103,963.0000	0.000	0	0	0
2011/07/11	R212 2011/08/04	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/11	R212 2011/08/04	2.45	Call	Bond Future	104,063.0000	104,063.0000	0.000	0	0	0
2011/07/11	R212 2011/08/04	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/11	R212 2011/11/03			Bond Future	108.0896	108.0886	(0.001)	0.0000	0.0000	240
2011/07/11	R212 2011/11/03	2.50	Call	Bond Future	105,590.0000	105,589.0000	(0.001)	0	0	0
2011/07/11	R212 2011/11/03	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/07/11	R212 2011/11/03	2.55	Call	Bond Future	105,540.0000	105,539.0000	(0.001)	0	0	0
2011/07/11	R212 2011/11/03	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/11	R212 2011/11/03	2.45	Call	Bond Future	105,640.0000	105,639.0000	(0.001)	0	0	0
2011/07/11	R212 2011/11/03	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/11	R213 2011/08/04			Bond Future	8.7610	8.8260	0.742	0.0000	0.0000	0
2011/07/11	R213 2011/08/04	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/11	R213 2011/08/04	8.00	Put	Bond Future	6,539.0000	7,064.0000	8.029	0	0	0
2011/07/11	R213 2011/08/04	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/11	R213 2011/08/04	8.05	Put	Bond Future	6,086.0000	6,612.0000	8.643	0	0	0
2011/07/11	R213 2011/08/04	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/11	R213 2011/08/04	7.95	Put	Bond Future	6,995.0000	7,520.0000	7.505	0	0	0
2011/07/11	R213 2011/11/03			Bond Future	8.8310	8.8980	0.759	0.0000	0.0000	0
2011/07/11	R213 2011/11/03	8.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/11	R213 2011/11/03	8.75	Put	Bond Future	653.0000	1,187.0000	81.776	0	0	0
2011/07/11	R213 2011/11/03	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/11	R213 2011/11/03	8.80	Put	Bond Future	249.0000	783.0000	214.458	0	0	0
2011/07/11	R213 2011/11/03	8.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/11	R213 2011/11/03	8.70	Put	Bond Future	1,059.0000	1,593.0000	50.425	0	0	0
2011/07/11	R213 2012/02/02			Bond Future	8.9030	8.9710	0.764	0.0000	0.0000	0
2011/07/11	R213 2012/02/02	9.00	Call	Bond Future	760.0000	226.0000	(70.263)	0	0	0
2011/07/11	R213 2012/02/02	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/11	R213 2012/02/02	9.05	Call	Bond Future	1,148.0000	614.0000	(46.516)	0	0	0
2011/07/11	R213 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/11	R213 2012/02/02	8.95	Call	Bond Future	370.0000	0.0000	(100.000)	0	0	0
2011/07/11	R213 2012/02/02	8.95	Put	Bond Future	0.0000	164.0000	100.000	0	0	0
2011/07/11	R213 2012/05/03			Bond Future	8.9740	9.0440	0.780	0.0000	0.0000	0
2011/07/11	R213 2012/05/03	9.25	Call	Bond Future	2,108.0000	1,565.0000	(25.759)	0	0	0
2011/07/11	R213 2012/05/03	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/11	R213 2012/05/03	9.30	Call	Bond Future	2,481.0000	1,938.0000	(21.886)	0	0	0
2011/07/11	R213 2012/05/03	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/11	R213 2012/05/03	9.20	Call	Bond Future	1,732.0000	1,190.0000	(31.293)	0	0	0
2011/07/11	R213 2012/05/03	9.20	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2011/07/11	RZ02 2011/08/04			Bond Future	0.0780	0.1030	32.051	0.0000	0.0000	0

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2011/07/11	RZ02 2011/08/04	1.00	Call	Bond Future	24,940.0000	24,940.0000	0.000	0	0	0
2011/07/11	RZ02 2011/08/04	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/11	RZ02 2011/08/04	1.05	Call	Bond Future	26,199.0000	26,199.0000	0.000	0	0	0
2011/07/11	RZ02 2011/08/04	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/11	RZ02 2011/08/04	0.95	Call	Bond Future	23,667.0000	23,667.0000	0.000	0	0	0
2011/07/11	RZ02 2011/08/04	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/11	RZ02 2011/11/03			Bond Future	0.0050	0.0050	0.000	0.0000	0.0000	0
2011/07/11	RZ02 2011/11/03	1.00	Call	Bond Future	27,590.0000	27,590.0000	0.000	0	0	0
2011/07/11	RZ02 2011/11/03	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/11	RZ02 2011/11/03	1.05	Call	Bond Future	28,834.0000	28,834.0000	0.000	0	0	0
2011/07/11	RZ02 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/11	RZ02 2011/11/03	0.95	Call	Bond Future	26,333.0000	26,333.0000	0.000	0	0	0
2011/07/11	RZ02 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/11	RZ11 2011/11/03			Bond Future	0.7760	0.7700	(0.773)	0.0000	0.0000	0
2011/07/11	RZ11 2011/11/03	1.00	Call	Bond Future	1,226.0000	1,226.0000	0.000	0	0	0
2011/07/11	RZ11 2011/11/03	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/11	RZ11 2011/11/03	1.05	Call	Bond Future	1,491.0000	1,491.0000	0.000	0	0	0
2011/07/11	RZ11 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/11	RZ11 2011/11/03	0.95	Call	Bond Future	961.0000	961.0000	0.000	0	0	0
2011/07/11	RZ11 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/11	RZ12 2011/08/04			Bond Future	2.0330	2.0290	(0.197)	0.0000	0.0000	0
2011/07/11	RZ12 2011/08/04	2.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/11	RZ12 2011/08/04	2.00	Put	Bond Future	283.0000	283.0000	0.000	0	0	0
2011/07/11	RZ12 2011/08/04	2.05	Call	Bond Future	204.0000	204.0000	0.000	0	0	0
2011/07/11	RZ12 2011/08/04	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/11	RZ12 2011/08/04	1.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/11	RZ12 2011/08/04	1.95	Put	Bond Future	773.0000	773.0000	0.000	0	0	0
2011/07/11	RZ12 2011/11/03			Bond Future	1.9230	1.9190	(0.208)	0.0000	0.0000	0
2011/07/11	RZ12 2011/11/03	2.00	Call	Bond Future	778.0000	778.0000	0.000	0	0	0
2011/07/11	RZ12 2011/11/03	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/11	RZ12 2011/11/03	2.05	Call	Bond Future	1,255.0000	1,255.0000	0.000	0	0	0
2011/07/11	RZ12 2011/11/03	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/11	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
2011/07/11	RZ12 2011/11/03	1.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/11	TRT1 2011/08/04			Index Future	352.9990	351.9220	(0.305)	0.0000	0.0000	100
2011/07/11	TRT1 2011/11/03			Index Future	357.7660	356.6750	(0.305)	0.0000	0.0000	0
Total										247706.00