



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 13/07/2011

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
2011/07/13	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/13	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/13	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/13	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/13	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/13	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/13	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/13	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/13	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/13	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/13	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/13	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/13	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/13	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/13	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/07/13	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/13	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/13	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/13	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/13	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/13	AL7T 2011/08/04			Index Future	384.7000	384.8060	0.028	0.0000	0.0000	46
2011/07/13	AL7T 2011/11/03			Index Future	390.4540	390.5610	0.027	0.0000	0.0000	0
2011/07/13	ALBI 2011/08/04			Index Future	353.4130	353.3130	(0.028)	0.0000	0.0000	988
2011/07/13	ALBI 2011/11/03			Index Future	358.6990	358.5970	(0.028)	0.0000	0.0000	0
2011/07/13	C155 2011/08/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/13	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/13	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/13	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/13	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/13	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/13	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/13	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/13	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/13	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/13	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/13	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/07/13	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0
2011/07/13	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/13	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/13	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/13	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/13	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/13	CAAD 2011/09/19			Can-Do Future	0.0261	0.0304	16.475	0.0000	0.0000	22,388
2011/07/13	CAAE 2011/09/19			Can-Do Future	0.0874	0.1071	22.540	0.0000	0.0000	21,898
2011/07/13	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/13	CRD1 2011/08/04			Index Future	160.4670	160.4480	(0.012)	0.0000	0.0000	2
2011/07/13	CRD1 2011/11/03			Index Future	162.6350	162.6170	(0.011)	0.0000	0.0000	0
2011/07/13	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/13	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/13	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/13	GOVI 2011/08/04			GOVI	354.3740	354.2920	(0.023)	0.0000	0.0000	181
2011/07/13	GOVI 2011/08/04	348.00	Call	GOVI	63,740.0000	62,920.0000	(1.286)	0	0	0
2011/07/13	GOVI 2011/08/04	348.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/07/13	GOVI 2011/08/04	348.01	Call	GOVI	63,640.0000	62,820.0000	(1.288)	0	0	0
2011/07/13	GOVI 2011/08/04	348.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/07/13	GOVI 2011/08/04	347.99	Call	GOVI	63,840.0000	63,020.0000	(1.284)	0	0	0
2011/07/13	GOVI 2011/08/04	347.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/07/13	GOVI 2011/11/03			GOVI	359.6750	359.5910	(0.023)	0.0000	0.0000	0
2011/07/13	GOVI 2011/11/03	357.00	Call	GOVI	26,750.0000	25,910.0000	(3.140)	0	0	0
2011/07/13	GOVI 2011/11/03	357.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0

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2011/07/13	GOVI 2011/11/03	357.01	Call	GOVI	26,650.0000	25,810.0000	(3.152)	0	0	0
2011/07/13	GOVI 2011/11/03	357.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/07/13	GOVI 2011/11/03	356.99	Call	GOVI	26,850.0000	26,010.0000	(3.128)	0	0	0
2011/07/13	GOVI 2011/11/03	356.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/07/13	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/07/13	IGOV 2011/08/04			Index Future	155.6890	155.5870	(0.066)	0.0000	0.0000	76
2011/07/13	IGOV 2011/11/03			Index Future	158.0180	157.9140	(0.066)	0.0000	0.0000	0
2011/07/13	ILBI 2011/08/04			Index Future	416.0920	415.4770	(0.148)	0.0000	0.0000	0
2011/07/13	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/07/13	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/07/13	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/07/13	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/07/13	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/07/13	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/07/13	JBAF 2011/07/20			Jibar Tradeable Future	5.5790	5.5800	0.018	0.0000	0.0000	5,000
2011/07/13	JBAF 2011/08/17			Jibar Tradeable Future	5.6000	5.6000	0.000	0.0000	0.0000	0
2011/07/13	JBAF 2011/09/21			Jibar Tradeable Future	5.6410	5.6300	(0.195)	0.0000	0.0000	17,600
2011/07/13	JBAF 2011/10/19			Jibar Tradeable Future	5.7210	5.6900	(0.542)	0.0000	0.0000	600
2011/07/13	JBAF 2011/11/16			Jibar Tradeable Future	5.8160	5.7700	(0.791)	0.0000	0.0000	1,000
2011/07/13	JBAF 2011/12/21			Jibar Tradeable Future	5.8900	5.8500	(0.679)	0.0000	0.0000	5,541
2011/07/13	JBAF 2012/03/20			Jibar Tradeable Future	6.2220	6.1800	(0.675)	0.0000	0.0000	1,090
2011/07/13	JBAF 2012/06/20			Jibar Tradeable Future	6.6140	6.5500	(0.968)	0.0000	0.0000	2,890
2011/07/13	JBAF 2012/09/19			Jibar Tradeable Future	6.9200	6.8400	(1.156)	0.0000	0.0000	44,710
2011/07/13	JBAF 2012/12/19			Jibar Tradeable Future	7.1760	7.1100	(0.920)	0.0000	0.0000	490
2011/07/13	JBAF 2013/03/20			Jibar Tradeable Future	7.4600	7.3900	(0.938)	0.0000	0.0000	290
2011/07/13	JBAF 2013/06/19			Jibar Tradeable Future	7.7500	7.6600	(1.161)	0.0000	0.0000	0

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2011/07/13	JN02 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/07/13	JN02 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/13	JN02 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/13	JN02 2011/08/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/13	JN02 2011/08/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/07/13	JN02 2011/08/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/07/13	JN02 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/13	JN05 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/07/13	JN05 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/13	JN05 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/13	JN05 2011/08/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/13	JN05 2011/08/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/07/13	JN05 2011/08/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/07/13	JN05 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/13	JN10 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/07/13	JN10 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/13	JN10 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/13	JN10 2011/08/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/13	JN10 2011/08/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/07/13	JN10 2011/08/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/07/13	JN10 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/13	OTH1 2011/08/04			Index Future	347.8520	347.6580	(0.056)	0.0000	0.0000	3
2011/07/13	OTH1 2011/11/03			Index Future	353.0550	352.8570	(0.056)	0.0000	0.0000	0
2011/07/13	R157 2011/08/04			Bond Future	7.5640	7.5390	(0.331)	0.0000	0.0000	11,676
2011/07/13	R157 2011/08/04	7.50	Call	Bond Future	328.0000	360.0000	9.756	0	0	1,000
2011/07/13	R157 2011/08/04	7.50	Put	Bond Future	578.0000	513.0000	(11.246)	0	0	0
2011/07/13	R157 2011/08/04	7.55	Call	Bond Future	417.0000	456.0000	9.353	0	0	0
2011/07/13	R157 2011/08/04	7.55	Put	Bond Future	472.0000	413.0000	(12.500)	0	0	0
2011/07/13	R157 2011/08/04	7.45	Call	Bond Future	253.0000	279.0000	10.277	0	0	0
2011/07/13	R157 2011/08/04	7.45	Put	Bond Future	699.0000	628.0000	(10.157)	0	0	0
2011/07/13	R157 2011/08/04	7.20	Put	Bond Future	1,482.0000	1,389.0000	(6.275)	0	0	0
2011/07/13	R157 2011/08/04	7.20	Call	Bond Future	49.0000	54.0000	10.204	0	0	1,320

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2011/07/13	R157 2011/08/04	7.60	Put	Bond Future	378.0000	327.0000	(13.492)	0	0	0
2011/07/13	R157 2011/08/04	7.60	Call	Bond Future	519.0000	565.0000	8.863	0	0	440
2011/07/13	R157 2011/08/04	7.80	Call	Bond Future	1,050.0000	1,122.0000	6.857	0	0	0
2011/07/13	R157 2011/08/04	7.80	Put	Bond Future	133.0000	107.0000	(19.549)	0	0	440
2011/07/13	R157 2011/08/04	8.20	Call	Bond Future	2,459.0000	2,555.0000	3.904	0	0	0
2011/07/13	R157 2011/08/04	8.20	Put	Bond Future	7.0000	5.0000	(28.571)	0	0	1,320
2011/07/13	R157 2011/11/03			Bond Future	7.6850	7.6590	(0.338)	0.0000	0.0000	3,358
2011/07/13	R157 2011/11/03	8.25	Call	Bond Future	2,324.0000	2,398.0000	3.184	0	0	0
2011/07/13	R157 2011/11/03	8.25	Put	Bond Future	275.0000	254.0000	(7.636)	0	0	0
2011/07/13	R157 2011/11/03	8.30	Call	Bond Future	2,471.0000	2,547.0000	3.076	0	0	0
2011/07/13	R157 2011/11/03	8.30	Put	Bond Future	243.0000	224.0000	(7.819)	0	0	0
2011/07/13	R157 2011/11/03	8.20	Call	Bond Future	2,181.0000	2,252.0000	3.255	0	0	0
2011/07/13	R157 2011/11/03	8.20	Put	Bond Future	312.0000	287.0000	(8.013)	0	0	0
2011/07/13	R157 2012/02/02			Bond Future	7.8190	7.7900	(0.371)	0.0000	0.0000	0
2011/07/13	R157 2012/02/02	8.50	Call	Bond Future	2,881.0000	2,952.0000	2.464	0	0	0
2011/07/13	R157 2012/02/02	8.50	Put	Bond Future	580.0000	551.0000	(5.000)	0	0	0
2011/07/13	R157 2012/02/02	8.55	Call	Bond Future	3,009.0000	3,081.0000	2.393	0	0	0
2011/07/13	R157 2012/02/02	8.55	Put	Bond Future	541.0000	514.0000	(4.991)	0	0	0
2011/07/13	R157 2012/02/02	8.45	Call	Bond Future	2,755.0000	2,825.0000	2.541	0	0	0
2011/07/13	R157 2012/02/02	8.45	Put	Bond Future	621.0000	591.0000	(4.831)	0	0	0
2011/07/13	R157 2012/05/03			Bond Future	7.9730	7.9420	(0.389)	0.0000	0.0000	0
2011/07/13	R157 2012/05/03	8.25	Call	Bond Future	2,091.0000	2,147.0000	2.678	0	0	0
2011/07/13	R157 2012/05/03	8.25	Put	Bond Future	1,214.0000	1,171.0000	(3.542)	0	0	0
2011/07/13	R157 2012/05/03	8.30	Call	Bond Future	2,189.0000	2,247.0000	2.650	0	0	0
2011/07/13	R157 2012/05/03	8.30	Put	Bond Future	1,155.0000	1,114.0000	(3.550)	0	0	0
2011/07/13	R157 2012/05/03	8.20	Call	Bond Future	1,994.0000	2,049.0000	2.758	0	0	0
2011/07/13	R157 2012/05/03	8.20	Put	Bond Future	1,275.0000	1,231.0000	(3.451)	0	0	0
2011/07/13	R186 2011/08/04			Bond Future	8.6330	8.6450	0.139	0.0000	0.0000	12,586
2011/07/13	R186 2011/08/04	8.25	Call	Bond Future	150.0000	127.0000	(15.333)	0	0	0
2011/07/13	R186 2011/08/04	8.25	Put	Bond Future	3,824.0000	3,913.0000	2.327	0	0	0
2011/07/13	R186 2011/08/04	8.30	Call	Bond Future	210.0000	181.0000	(13.810)	0	0	0
2011/07/13	R186 2011/08/04	8.30	Put	Bond Future	3,395.0000	3,478.0000	2.445	0	0	0
2011/07/13	R186 2011/08/04	8.20	Call	Bond Future	104.0000	87.0000	(16.346)	0	0	0
2011/07/13	R186 2011/08/04	8.20	Put	Bond Future	4,270.0000	4,365.0000	2.225	0	0	0

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2011/07/13	R186 2011/08/04	8.35	Put	Bond Future	2,986.0000	3,063.0000	2.579	0	0	0
2011/07/13	R186 2011/08/04	8.35	Call	Bond Future	288.0000	252.0000	(12.500)	0	0	600
2011/07/13	R186 2011/08/04	8.70	Put	Bond Future	898.0000	920.0000	2.450	0	0	0
2011/07/13	R186 2011/08/04	8.70	Call	Bond Future	1,524.0000	1,433.0000	(5.971)	0	0	200
2011/07/13	R186 2011/08/04	8.95	Call	Bond Future	3,178.0000	3,067.0000	(3.493)	0	0	0
2011/07/13	R186 2011/08/04	8.95	Put	Bond Future	261.0000	262.0000	0.383	0	0	200
2011/07/13	R186 2011/08/04	9.70	Call	Bond Future	9,404.0000	9,292.0000	(1.191)	0	0	0
2011/07/13	R186 2011/08/04	9.70	Put	Bond Future	1.0000	1.0000	0.000	0	0	600
2011/07/13	R186 2011/11/03			Bond Future	8.7110	8.7240	0.149	0.0000	0.0000	13,623
2011/07/13	R186 2011/11/03	9.00	Call	Bond Future	4,405.0000	4,315.0000	(2.043)	0	0	0
2011/07/13	R186 2011/11/03	9.00	Put	Bond Future	1,788.0000	1,818.0000	1.678	0	0	0
2011/07/13	R186 2011/11/03	9.05	Call	Bond Future	4,698.0000	4,606.0000	(1.958)	0	0	0
2011/07/13	R186 2011/11/03	9.05	Put	Bond Future	1,638.0000	1,665.0000	1.648	0	0	0
2011/07/13	R186 2011/11/03	8.95	Call	Bond Future	4,121.0000	4,034.0000	(2.111)	0	0	0
2011/07/13	R186 2011/11/03	8.95	Put	Bond Future	1,951.0000	1,983.0000	1.640	0	0	0
2011/07/13	R186 2011/11/03	8.75	Put	Bond Future	2,717.0000	2,760.0000	1.583	0	0	0
2011/07/13	R186 2011/11/03	8.75	Call	Bond Future	3,075.0000	2,999.0000	(2.472)	0	0	5,600
2011/07/13	R186 2011/11/03	8.10	Put	Bond Future	6,668.0000	6,753.0000	1.275	0	0	0
2011/07/13	R186 2011/11/03	8.10	Call	Bond Future	836.0000	802.0000	(4.067)	0	0	1,275
2011/07/13	R186 2011/11/03	8.35	Put	Bond Future	4,877.0000	4,947.0000	1.435	0	0	0
2011/07/13	R186 2011/11/03	8.35	Call	Bond Future	1,482.0000	1,432.0000	(3.374)	0	0	425
2011/07/13	R186 2011/11/03	8.55	Call	Bond Future	2,190.0000	2,126.0000	(2.922)	0	0	0
2011/07/13	R186 2011/11/03	8.55	Put	Bond Future	3,686.0000	3,742.0000	1.519	0	0	425
2011/07/13	R186 2011/11/03	9.10	Call	Bond Future	5,000.0000	4,905.0000	(1.900)	0	0	0
2011/07/13	R186 2011/11/03	9.10	Put	Bond Future	1,498.0000	1,523.0000	1.669	0	0	1,275
2011/07/13	R186 2012/02/02			Bond Future	8.7900	8.8040	0.159	0.0000	0.0000	2,500
2011/07/13	R186 2012/02/02	9.00	Call	Bond Future	4,919.0000	4,835.0000	(1.708)	0	0	0
2011/07/13	R186 2012/02/02	9.00	Put	Bond Future	3,044.0000	3,086.0000	1.380	0	0	0
2011/07/13	R186 2012/02/02	9.05	Call	Bond Future	5,181.0000	5,095.0000	(1.660)	0	0	0
2011/07/13	R186 2012/02/02	9.05	Put	Bond Future	2,866.0000	2,906.0000	1.396	0	0	0
2011/07/13	R186 2012/02/02	8.95	Call	Bond Future	4,664.0000	4,582.0000	(1.758)	0	0	0
2011/07/13	R186 2012/02/02	8.95	Put	Bond Future	3,231.0000	3,275.0000	1.362	0	0	0
2011/07/13	R186 2012/05/03			Bond Future	8.8750	8.8890	0.158	0.0000	0.0000	0
2011/07/13	R186 2012/05/03	9.00	Call	Bond Future	5,672.0000	5,595.0000	(1.358)	0	0	0
2011/07/13	R186 2012/05/03	9.00	Put	Bond Future	4,571.0000	4,618.0000	1.028	0	0	0

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2011/07/13	R186 2012/05/03	9.05	Call	Bond Future	5,914.0000	5,835.0000	(1.336)	0	0	0
2011/07/13	R186 2012/05/03	9.05	Put	Bond Future	4,377.0000	4,423.0000	1.051	0	0	0
2011/07/13	R186 2012/05/03	8.95	Call	Bond Future	5,435.0000	5,359.0000	(1.398)	0	0	0
2011/07/13	R186 2012/05/03	8.95	Put	Bond Future	4,773.0000	4,821.0000	1.006	0	0	0
2011/07/13	R189 2011/08/04			Bond Future	214.6039	214.5756	(0.013)	0.0000	0.0000	0
2011/07/13	R189 2011/08/04	212.00	Call	Bond Future	2,604.0000	2,576.0000	(1.075)	0	0	0
2011/07/13	R189 2011/08/04	212.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/13	R189 2011/08/04	212.05	Call	Bond Future	2,554.0000	2,526.0000	(1.096)	0	0	0
2011/07/13	R189 2011/08/04	212.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/13	R189 2011/08/04	211.95	Call	Bond Future	2,654.0000	2,626.0000	(1.055)	0	0	0
2011/07/13	R189 2011/08/04	211.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/13	R197 2011/08/04			Bond Future	234.9264	234.9215	(0.002)	0.0000	0.0000	30
2011/07/13	R197 2011/08/04	231.50	Call	Bond Future	3,426.0000	3,422.0000	(0.117)	0	0	0
2011/07/13	R197 2011/08/04	231.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/13	R197 2011/08/04	231.55	Call	Bond Future	3,376.0000	3,372.0000	(0.118)	0	0	0
2011/07/13	R197 2011/08/04	231.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/13	R197 2011/08/04	231.45	Call	Bond Future	3,476.0000	3,472.0000	(0.115)	0	0	0
2011/07/13	R197 2011/08/04	231.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/13	R201 2011/08/04			Bond Future	7.1630	7.1390	(0.335)	0.0000	0.0000	395
2011/07/13	R201 2011/08/04	7.25	Call	Bond Future	441.0000	484.0000	9.751	0	0	0
2011/07/13	R201 2011/08/04	7.25	Put	Bond Future	178.0000	148.0000	(16.854)	0	0	0
2011/07/13	R201 2011/08/04	7.30	Call	Bond Future	546.0000	594.0000	8.791	0	0	0
2011/07/13	R201 2011/08/04	7.30	Put	Bond Future	132.0000	107.0000	(18.939)	0	0	0
2011/07/13	R201 2011/08/04	7.20	Call	Bond Future	350.0000	386.0000	10.286	0	0	0
2011/07/13	R201 2011/08/04	7.20	Put	Bond Future	238.0000	201.0000	(15.546)	0	0	0
2011/07/13	R201 2011/11/03			Bond Future	7.2630	7.2370	(0.358)	0.0000	0.0000	953
2011/07/13	R201 2011/11/03	8.00	Call	Bond Future	2,195.0000	2,256.0000	2.779	0	0	0
2011/07/13	R201 2011/11/03	8.00	Put	Bond Future	145.0000	132.0000	(8.966)	0	0	0
2011/07/13	R201 2011/11/03	8.05	Call	Bond Future	2,315.0000	2,377.0000	2.678	0	0	0
2011/07/13	R201 2011/11/03	8.05	Put	Bond Future	127.0000	116.0000	(8.661)	0	0	0
2011/07/13	R201 2011/11/03	7.95	Call	Bond Future	2,075.0000	2,135.0000	2.892	0	0	0
2011/07/13	R201 2011/11/03	7.95	Put	Bond Future	162.0000	149.0000	(8.025)	0	0	0
2011/07/13	R201 2012/02/02			Bond Future	7.3710	7.3420	(0.393)	0.0000	0.0000	0



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2011/07/13	R201 2012/02/02	8.25	Call	Bond Future	2,513.0000	2,574.0000	2.427	0	0	0
2011/07/13	R201 2012/02/02	8.25	Put	Bond Future	258.0000	243.0000	(5.814)	0	0	0
2011/07/13	R201 2012/02/02	8.30	Call	Bond Future	2,622.0000	2,683.0000	2.326	0	0	0
2011/07/13	R201 2012/02/02	8.30	Put	Bond Future	240.0000	226.0000	(5.833)	0	0	0
2011/07/13	R201 2012/02/02	8.20	Call	Bond Future	2,409.0000	2,468.0000	2.449	0	0	0
2011/07/13	R201 2012/02/02	8.20	Put	Bond Future	280.0000	264.0000	(5.714)	0	0	0
2011/07/13	R201 2012/05/03			Bond Future	7.5050	7.4730	(0.426)	0.0000	0.0000	0
2011/07/13	R201 2012/05/03	7.75	Call	Bond Future	1,480.0000	1,523.0000	2.905	0	0	0
2011/07/13	R201 2012/05/03	7.75	Put	Bond Future	898.0000	865.0000	(3.675)	0	0	0
2011/07/13	R201 2012/05/03	7.80	Call	Bond Future	1,554.0000	1,598.0000	2.831	0	0	0
2011/07/13	R201 2012/05/03	7.80	Put	Bond Future	854.0000	821.0000	(3.864)	0	0	0
2011/07/13	R201 2012/05/03	7.70	Call	Bond Future	1,409.0000	1,450.0000	2.910	0	0	0
2011/07/13	R201 2012/05/03	7.70	Put	Bond Future	945.0000	910.0000	(3.704)	0	0	0
2011/07/13	R202 2011/08/04			Bond Future	173.6988	173.4178	(0.162)	0.0000	0.0000	22,108
2011/07/13	R202 2011/08/04	1.00	Call	Bond Future	172,699.0000	172,418.0000	(0.163)	0	0	0
2011/07/13	R202 2011/08/04	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/13	R202 2011/08/04	1.05	Call	Bond Future	172,649.0000	172,368.0000	(0.163)	0	0	0
2011/07/13	R202 2011/08/04	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/13	R202 2011/08/04	0.95	Call	Bond Future	172,749.0000	172,468.0000	(0.163)	0	0	0
2011/07/13	R202 2011/08/04	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/13	R202 2011/11/03			Bond Future	176.2685	175.9833	(0.162)	0.0000	0.0000	400
2011/07/13	R202 2011/11/03	0.50	Call	Bond Future	175,768.0000	175,483.0000	(0.162)	0	0	0
2011/07/13	R202 2011/11/03	0.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/13	R202 2011/11/03	0.55	Call	Bond Future	175,718.0000	175,433.0000	(0.162)	0	0	0
2011/07/13	R202 2011/11/03	0.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/13	R202 2011/11/03	0.45	Call	Bond Future	175,818.0000	175,533.0000	(0.162)	0	0	0
2011/07/13	R202 2011/11/03	0.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/13	R203 2011/08/04			Bond Future	8.1470	8.1430	(0.049)	0.0000	0.0000	824
2011/07/13	R203 2011/08/04	8.00	Call	Bond Future	267.0000	262.0000	(1.873)	0	0	0
2011/07/13	R203 2011/08/04	8.00	Put	Bond Future	968.0000	944.0000	(2.479)	0	0	0
2011/07/13	R203 2011/08/04	8.05	Call	Bond Future	349.0000	344.0000	(1.433)	0	0	0
2011/07/13	R203 2011/08/04	8.05	Put	Bond Future	811.0000	787.0000	(2.959)	0	0	0
2011/07/13	R203 2011/08/04	7.95	Call	Bond Future	200.0000	195.0000	(2.500)	0	0	0

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2011/07/13	R203 2011/08/04	7.95	Put	Bond Future	1,141.0000	1,117.0000	(2.103)	0	0	0
2011/07/13	R203 2011/11/03			Bond Future	8.2580	8.2550	(0.036)	0.0000	0.0000	1,624
2011/07/13	R203 2011/11/03	8.50	Call	Bond Future	1,937.0000	1,940.0000	0.155	0	0	0
2011/07/13	R203 2011/11/03	8.50	Put	Bond Future	839.0000	828.0000	(1.311)	0	0	0
2011/07/13	R203 2011/11/03	8.55	Call	Bond Future	2,085.0000	2,089.0000	0.192	0	0	0
2011/07/13	R203 2011/11/03	8.55	Put	Bond Future	762.0000	752.0000	(1.312)	0	0	0
2011/07/13	R203 2011/11/03	8.45	Call	Bond Future	1,794.0000	1,797.0000	0.167	0	0	0
2011/07/13	R203 2011/11/03	8.45	Put	Bond Future	922.0000	911.0000	(1.193)	0	0	0
2011/07/13	R203 2012/02/02			Bond Future	8.3780	8.3740	(0.048)	0.0000	0.0000	0
2011/07/13	R203 2012/02/02	8.75	Call	Bond Future	2,814.0000	2,821.0000	0.249	0	0	0
2011/07/13	R203 2012/02/02	8.75	Put	Bond Future	1,199.0000	1,189.0000	(0.834)	0	0	0
2011/07/13	R203 2012/02/02	8.80	Call	Bond Future	2,956.0000	2,963.0000	0.237	0	0	0
2011/07/13	R203 2012/02/02	8.80	Put	Bond Future	1,126.0000	1,116.0000	(0.888)	0	0	0
2011/07/13	R203 2012/02/02	8.70	Call	Bond Future	2,675.0000	2,681.0000	0.224	0	0	0
2011/07/13	R203 2012/02/02	8.70	Put	Bond Future	1,275.0000	1,264.0000	(0.863)	0	0	0
2011/07/13	R203 2012/05/03			Bond Future	8.5090	8.5050	(0.047)	0.0000	0.0000	0
2011/07/13	R203 2012/05/03	8.75	Call	Bond Future	2,729.0000	2,736.0000	0.257	0	0	0
2011/07/13	R203 2012/05/03	8.75	Put	Bond Future	1,723.0000	1,713.0000	(0.580)	0	0	0
2011/07/13	R203 2012/05/03	8.80	Call	Bond Future	2,856.0000	2,862.0000	0.210	0	0	0
2011/07/13	R203 2012/05/03	8.80	Put	Bond Future	1,642.0000	1,631.0000	(0.670)	0	0	0
2011/07/13	R203 2012/05/03	8.70	Call	Bond Future	2,606.0000	2,612.0000	0.230	0	0	0
2011/07/13	R203 2012/05/03	8.70	Put	Bond Future	1,807.0000	1,796.0000	(0.609)	0	0	0
2011/07/13	R204 2011/08/04			Bond Future	8.3250	8.3060	(0.228)	0.0000	0.0000	220
2011/07/13	R204 2011/08/04	8.00	Call	Bond Future	98.0000	105.0000	7.143	0	0	0
2011/07/13	R204 2011/08/04	8.00	Put	Bond Future	1,861.0000	1,766.0000	(5.105)	0	0	0
2011/07/13	R204 2011/08/04	8.05	Call	Bond Future	139.0000	148.0000	6.475	0	0	0
2011/07/13	R204 2011/08/04	8.05	Put	Bond Future	1,628.0000	1,535.0000	(5.713)	0	0	0
2011/07/13	R204 2011/08/04	7.95	Call	Bond Future	68.0000	72.0000	5.882	0	0	0
2011/07/13	R204 2011/08/04	7.95	Put	Bond Future	2,106.0000	2,008.0000	(4.653)	0	0	0
2011/07/13	R204 2011/11/03			Bond Future	8.4290	8.4090	(0.237)	0.0000	0.0000	2,130
2011/07/13	R204 2011/11/03	8.75	Call	Bond Future	2,522.0000	2,586.0000	2.538	0	0	0
2011/07/13	R204 2011/11/03	8.75	Put	Bond Future	871.0000	831.0000	(4.592)	0	0	0
2011/07/13	R204 2011/11/03	8.80	Call	Bond Future	2,697.0000	2,764.0000	2.484	0	0	0
2011/07/13	R204 2011/11/03	8.80	Put	Bond Future	792.0000	755.0000	(4.672)	0	0	0

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2011/07/13	R204 2011/11/03	8.70	Call	Bond Future	2,353.0000	2,414.0000	2.592	0	0	0
2011/07/13	R204 2011/11/03	8.70	Put	Bond Future	957.0000	914.0000	(4.493)	0	0	0
2011/07/13	R204 2012/02/02			Bond Future	8.5360	8.5160	(0.234)	0.0000	0.0000	0
2011/07/13	R204 2012/02/02	9.00	Call	Bond Future	3,422.0000	3,486.0000	1.870	0	0	0
2011/07/13	R204 2012/02/02	9.00	Put	Bond Future	1,122.0000	1,086.0000	(3.209)	0	0	0
2011/07/13	R204 2012/02/02	9.05	Call	Bond Future	3,592.0000	3,658.0000	1.837	0	0	0
2011/07/13	R204 2012/02/02	9.05	Put	Bond Future	1,049.0000	1,014.0000	(3.337)	0	0	0
2011/07/13	R204 2012/02/02	8.95	Call	Bond Future	3,255.0000	3,317.0000	1.905	0	0	0
2011/07/13	R204 2012/02/02	8.95	Put	Bond Future	1,200.0000	1,161.0000	(3.250)	0	0	0
2011/07/13	R204 2012/05/03			Bond Future	8.6550	8.6340	(0.243)	0.0000	0.0000	0
2011/07/13	R204 2012/05/03	8.75	Call	Bond Future	2,875.0000	2,926.0000	1.774	0	0	0
2011/07/13	R204 2012/05/03	8.75	Put	Bond Future	2,415.0000	2,363.0000	(2.153)	0	0	0
2011/07/13	R204 2012/05/03	8.80	Call	Bond Future	3,010.0000	3,063.0000	1.761	0	0	0
2011/07/13	R204 2012/05/03	8.80	Put	Bond Future	2,308.0000	2,259.0000	(2.123)	0	0	0
2011/07/13	R204 2012/05/03	8.70	Call	Bond Future	2,743.0000	2,793.0000	1.823	0	0	0
2011/07/13	R204 2012/05/03	8.70	Put	Bond Future	2,525.0000	2,472.0000	(2.099)	0	0	0
2011/07/13	R206 2011/08/04			Bond Future	6.9490	6.9250	(0.345)	0.0000	0.0000	9,866
2011/07/13	R206 2011/08/04	7.00	Call	Bond Future	290.0000	317.0000	9.310	0	0	0
2011/07/13	R206 2011/08/04	7.00	Put	Bond Future	177.0000	151.0000	(14.689)	0	0	0
2011/07/13	R206 2011/08/04	7.05	Call	Bond Future	360.0000	391.0000	8.611	0	0	0
2011/07/13	R206 2011/08/04	7.05	Put	Bond Future	136.0000	114.0000	(16.176)	0	0	0
2011/07/13	R206 2011/08/04	6.95	Call	Bond Future	230.0000	252.0000	9.565	0	0	0
2011/07/13	R206 2011/08/04	6.95	Put	Bond Future	228.0000	197.0000	(13.596)	0	0	0
2011/07/13	R206 2011/11/03			Bond Future	7.0530	7.0260	(0.383)	0.0000	0.0000	0
2011/07/13	R206 2011/11/03	7.75	Call	Bond Future	1,503.0000	1,547.0000	2.927	0	0	0
2011/07/13	R206 2011/11/03	7.75	Put	Bond Future	117.0000	107.0000	(8.547)	0	0	0
2011/07/13	R206 2011/11/03	7.80	Call	Bond Future	1,588.0000	1,633.0000	2.834	0	0	0
2011/07/13	R206 2011/11/03	7.80	Put	Bond Future	104.0000	95.0000	(8.654)	0	0	0
2011/07/13	R206 2011/11/03	7.70	Call	Bond Future	1,418.0000	1,462.0000	3.103	0	0	0
2011/07/13	R206 2011/11/03	7.70	Put	Bond Future	131.0000	121.0000	(7.634)	0	0	0
2011/07/13	R206 2012/02/02			Bond Future	7.1730	7.1430	(0.418)	0.0000	0.0000	0
2011/07/13	R206 2012/02/02	8.00	Call	Bond Future	1,680.0000	1,722.0000	2.500	0	0	0
2011/07/13	R206 2012/02/02	8.00	Put	Bond Future	217.0000	205.0000	(5.530)	0	0	0
2011/07/13	R206 2012/02/02	8.05	Call	Bond Future	1,753.0000	1,795.0000	2.396	0	0	0

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2011/07/13	R206 2012/02/02	8.05	Put	Bond Future	202.0000	190.0000	(5.941)	0	0	0
2011/07/13	R206 2012/02/02	7.95	Call	Bond Future	1,610.0000	1,651.0000	2.547	0	0	0
2011/07/13	R206 2012/02/02	7.95	Put	Bond Future	234.0000	222.0000	(5.128)	0	0	0
2011/07/13	R206 2012/05/03			Bond Future	7.3460	7.3100	(0.490)	0.0000	0.0000	0
2011/07/13	R206 2012/05/03	7.50	Call	Bond Future	877.0000	908.0000	3.535	0	0	0
2011/07/13	R206 2012/05/03	7.50	Put	Bond Future	636.0000	611.0000	(3.931)	0	0	0
2011/07/13	R206 2012/05/03	7.55	Call	Bond Future	923.0000	955.0000	3.467	0	0	0
2011/07/13	R206 2012/05/03	7.55	Put	Bond Future	605.0000	580.0000	(4.132)	0	0	0
2011/07/13	R206 2012/05/03	7.45	Call	Bond Future	832.0000	862.0000	3.606	0	0	0
2011/07/13	R206 2012/05/03	7.45	Put	Bond Future	669.0000	643.0000	(3.886)	0	0	0
2011/07/13	R207 2011/08/04			Bond Future	8.4370	8.4240	(0.154)	0.0000	0.0000	6,115
2011/07/13	R207 2011/08/04	8.25	Call	Bond Future	258.0000	265.0000	2.713	0	0	0
2011/07/13	R207 2011/08/04	8.25	Put	Bond Future	1,328.0000	1,261.0000	(5.045)	0	0	0
2011/07/13	R207 2011/08/04	8.30	Call	Bond Future	341.0000	353.0000	3.519	0	0	0
2011/07/13	R207 2011/08/04	8.30	Put	Bond Future	1,123.0000	1,061.0000	(5.521)	0	0	0
2011/07/13	R207 2011/08/04	8.20	Call	Bond Future	190.0000	195.0000	2.632	0	0	0
2011/07/13	R207 2011/08/04	8.20	Put	Bond Future	1,548.0000	1,479.0000	(4.457)	0	0	0
2011/07/13	R207 2011/11/03			Bond Future	8.5320	8.5180	(0.164)	0.0000	0.0000	600
2011/07/13	R207 2011/11/03	8.75	Call	Bond Future	2,352.0000	2,393.0000	1.743	0	0	0
2011/07/13	R207 2011/11/03	8.75	Put	Bond Future	1,156.0000	1,120.0000	(3.114)	0	0	0
2011/07/13	R207 2011/11/03	8.80	Call	Bond Future	2,524.0000	2,568.0000	1.743	0	0	0
2011/07/13	R207 2011/11/03	8.80	Put	Bond Future	1,057.0000	1,023.0000	(3.217)	0	0	0
2011/07/13	R207 2011/11/03	8.70	Call	Bond Future	2,179.0000	2,219.0000	1.836	0	0	0
2011/07/13	R207 2011/11/03	8.70	Put	Bond Future	1,256.0000	1,218.0000	(3.025)	0	0	0
2011/07/13	R207 2012/02/02			Bond Future	8.6310	8.6160	(0.174)	0.0000	0.0000	0
2011/07/13	R207 2012/02/02	9.00	Call	Bond Future	3,316.0000	3,364.0000	1.448	0	0	0
2011/07/13	R207 2012/02/02	9.00	Put	Bond Future	1,358.0000	1,325.0000	(2.430)	0	0	0
2011/07/13	R207 2012/02/02	9.05	Call	Bond Future	3,490.0000	3,539.0000	1.404	0	0	0
2011/07/13	R207 2012/02/02	9.05	Put	Bond Future	1,270.0000	1,239.0000	(2.441)	0	0	0
2011/07/13	R207 2012/02/02	8.95	Call	Bond Future	3,147.0000	3,193.0000	1.462	0	0	0
2011/07/13	R207 2012/02/02	8.95	Put	Bond Future	1,451.0000	1,416.0000	(2.412)	0	0	0
2011/07/13	R207 2012/05/03			Bond Future	8.7410	8.7260	(0.172)	0.0000	0.0000	0
2011/07/13	R207 2012/05/03	8.75	Call	Bond Future	2,860.0000	2,896.0000	1.259	0	0	0
2011/07/13	R207 2012/05/03	8.75	Put	Bond Future	2,813.0000	2,771.0000	(1.493)	0	0	0

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2011/07/13	R207 2012/05/03	8.80	Call	Bond Future	2,999.0000	3,036.0000	1.234	0	0	0
2011/07/13	R207 2012/05/03	8.80	Put	Bond Future	2,691.0000	2,650.0000	(1.524)	0	0	0
2011/07/13	R207 2012/05/03	8.70	Call	Bond Future	2,724.0000	2,759.0000	1.285	0	0	0
2011/07/13	R207 2012/05/03	8.70	Put	Bond Future	2,939.0000	2,895.0000	(1.497)	0	0	0
2011/07/13	R208 2011/08/04			Bond Future	8.4660	8.4580	(0.094)	0.0000	0.0000	1,511
2011/07/13	R208 2011/08/04	8.25	Call	Bond Future	258.0000	258.0000	0.000	0	0	0
2011/07/13	R208 2011/08/04	8.25	Put	Bond Future	1,572.0000	1,524.0000	(3.053)	0	0	0
2011/07/13	R208 2011/08/04	8.30	Call	Bond Future	341.0000	342.0000	0.293	0	0	0
2011/07/13	R208 2011/08/04	8.30	Put	Bond Future	1,349.0000	1,302.0000	(3.484)	0	0	0
2011/07/13	R208 2011/08/04	8.20	Call	Bond Future	192.0000	190.0000	(1.042)	0	0	0
2011/07/13	R208 2011/08/04	8.20	Put	Bond Future	1,814.0000	1,764.0000	(2.756)	0	0	0
2011/07/13	R208 2011/11/03			Bond Future	8.5540	8.5460	(0.094)	0.0000	0.0000	6,037
2011/07/13	R208 2011/11/03	8.75	Call	Bond Future	2,349.0000	2,371.0000	0.937	0	0	0
2011/07/13	R208 2011/11/03	8.75	Put	Bond Future	1,204.0000	1,179.0000	(2.076)	0	0	0
2011/07/13	R208 2011/11/03	8.80	Call	Bond Future	2,532.0000	2,555.0000	0.908	0	0	0
2011/07/13	R208 2011/11/03	8.80	Put	Bond Future	1,098.0000	1,074.0000	(2.186)	0	0	0
2011/07/13	R208 2011/11/03	8.70	Call	Bond Future	2,173.0000	2,194.0000	0.966	0	0	0
2011/07/13	R208 2011/11/03	8.70	Put	Bond Future	1,318.0000	1,292.0000	(1.973)	0	0	0
2011/07/13	R208 2011/11/03	7.95	Put	Bond Future	4,086.0000	4,044.0000	(1.028)	0	0	0
2011/07/13	R208 2011/11/03	7.95	Call	Bond Future	435.0000	440.0000	1.149	0	0	1,995
2011/07/13	R208 2011/11/03	8.20	Put	Bond Future	2,941.0000	2,903.0000	(1.292)	0	0	0
2011/07/13	R208 2011/11/03	8.20	Call	Bond Future	824.0000	833.0000	1.092	0	0	665
2011/07/13	R208 2011/11/03	8.40	Call	Bond Future	1,270.0000	1,283.0000	1.024	0	0	0
2011/07/13	R208 2011/11/03	8.40	Put	Bond Future	2,183.0000	2,149.0000	(1.557)	0	0	665
2011/07/13	R208 2011/11/03	8.90	Call	Bond Future	2,916.0000	2,942.0000	0.892	0	0	0
2011/07/13	R208 2011/11/03	8.90	Put	Bond Future	907.0000	886.0000	(2.315)	0	0	1,995
2011/07/13	R208 2012/02/02			Bond Future	8.6440	8.6350	(0.104)	0.0000	0.0000	0
2011/07/13	R208 2012/02/02	9.00	Call	Bond Future	3,583.0000	3,610.0000	0.754	0	0	0
2011/07/13	R208 2012/02/02	9.00	Put	Bond Future	1,564.0000	1,539.0000	(1.598)	0	0	0
2011/07/13	R208 2012/02/02	9.05	Call	Bond Future	3,766.0000	3,795.0000	0.770	0	0	0
2011/07/13	R208 2012/02/02	9.05	Put	Bond Future	1,468.0000	1,446.0000	(1.499)	0	0	0
2011/07/13	R208 2012/02/02	8.95	Call	Bond Future	3,403.0000	3,430.0000	0.793	0	0	0
2011/07/13	R208 2012/02/02	8.95	Put	Bond Future	1,664.0000	1,639.0000	(1.502)	0	0	0
2011/07/13	R208 2012/05/03			Bond Future	8.7410	8.7320	(0.103)	0.0000	0.0000	0

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2011/07/13	R208 2012/05/03	9.00	Call	Bond Future	3,815.0000	3,840.0000	0.655	0	0	0
2011/07/13	R208 2012/05/03	9.00	Put	Bond Future	2,376.0000	2,350.0000	(1.094)	0	0	0
2011/07/13	R208 2012/05/03	9.05	Call	Bond Future	3,982.0000	4,008.0000	0.653	0	0	0
2011/07/13	R208 2012/05/03	9.05	Put	Bond Future	2,268.0000	2,244.0000	(1.058)	0	0	0
2011/07/13	R208 2012/05/03	8.95	Call	Bond Future	3,651.0000	3,675.0000	0.657	0	0	0
2011/07/13	R208 2012/05/03	8.95	Put	Bond Future	2,487.0000	2,461.0000	(1.045)	0	0	0
2011/07/13	R209 2011/08/04			Bond Future	8.9800	8.9980	0.200	0.0000	0.0000	0
2011/07/13	R209 2011/08/04	8.50	Call	Bond Future	65.0000	51.0000	(21.538)	0	0	0
2011/07/13	R209 2011/08/04	8.50	Put	Bond Future	3,909.0000	4,034.0000	3.198	0	0	0
2011/07/13	R209 2011/08/04	8.55	Call	Bond Future	95.0000	76.0000	(20.000)	0	0	0
2011/07/13	R209 2011/08/04	8.55	Put	Bond Future	3,524.0000	3,643.0000	3.377	0	0	0
2011/07/13	R209 2011/08/04	8.45	Call	Bond Future	44.0000	33.0000	(25.000)	0	0	0
2011/07/13	R209 2011/08/04	8.45	Put	Bond Future	4,307.0000	4,435.0000	2.972	0	0	0
2011/07/13	R209 2011/08/04	10.10	Call	Bond Future	7,848.0000	7,710.0000	(1.758)	0	0	0
2011/07/13	R209 2011/08/04	10.10	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2011/07/13	R209 2011/11/03			Bond Future	9.0480	9.0670	0.210	0.0000	0.0000	1,316
2011/07/13	R209 2011/11/03	8.75	Call	Bond Future	1,384.0000	1,323.0000	(4.408)	0	0	0
2011/07/13	R209 2011/11/03	8.75	Put	Bond Future	3,703.0000	3,786.0000	2.241	0	0	0
2011/07/13	R209 2011/11/03	8.80	Call	Bond Future	1,529.0000	1,464.0000	(4.251)	0	0	0
2011/07/13	R209 2011/11/03	8.80	Put	Bond Future	3,451.0000	3,530.0000	2.289	0	0	0
2011/07/13	R209 2011/11/03	8.70	Call	Bond Future	1,249.0000	1,192.0000	(4.564)	0	0	0
2011/07/13	R209 2011/11/03	8.70	Put	Bond Future	3,969.0000	4,056.0000	2.192	0	0	0
2011/07/13	R209 2012/02/02			Bond Future	9.1170	9.1350	0.197	0.0000	0.0000	0
2011/07/13	R209 2012/02/02	9.00	Call	Bond Future	2,932.0000	2,860.0000	(2.456)	0	0	0
2011/07/13	R209 2012/02/02	9.00	Put	Bond Future	3,817.0000	3,880.0000	1.651	0	0	0
2011/07/13	R209 2012/02/02	9.05	Call	Bond Future	3,113.0000	3,038.0000	(2.409)	0	0	0
2011/07/13	R209 2012/02/02	9.05	Put	Bond Future	3,618.0000	3,677.0000	1.631	0	0	0
2011/07/13	R209 2012/02/02	8.95	Call	Bond Future	2,757.0000	2,687.0000	(2.539)	0	0	0
2011/07/13	R209 2012/02/02	8.95	Put	Bond Future	4,026.0000	4,090.0000	1.590	0	0	0
2011/07/13	R209 2012/05/03			Bond Future	9.1890	9.2080	0.207	0.0000	0.0000	0
2011/07/13	R209 2012/05/03	9.00	Call	Bond Future	3,397.0000	3,324.0000	(2.149)	0	0	0
2011/07/13	R209 2012/05/03	9.00	Put	Bond Future	4,816.0000	4,884.0000	1.412	0	0	0
2011/07/13	R209 2012/05/03	9.05	Call	Bond Future	3,572.0000	3,497.0000	(2.100)	0	0	0
2011/07/13	R209 2012/05/03	9.05	Put	Bond Future	4,611.0000	4,677.0000	1.431	0	0	0

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2011/07/13	R209 2012/05/03	8.95	Call	Bond Future	3,228.0000	3,157.0000	(2.200)	0	0	0
2011/07/13	R209 2012/05/03	8.95	Put	Bond Future	5,030.0000	5,100.0000	1.392	0	0	0
2011/07/13	R210 2011/08/04			Bond Future	130.3977	130.3959	(0.001)	0.0000	0.0000	615
2011/07/13	R210 2011/08/04	106.00	Call	Bond Future	24,398.0000	24,396.0000	(0.008)	0	0	0
2011/07/13	R210 2011/08/04	106.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/13	R210 2011/08/04	106.05	Call	Bond Future	24,348.0000	24,346.0000	(0.008)	0	0	0
2011/07/13	R210 2011/08/04	106.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/13	R210 2011/08/04	105.95	Call	Bond Future	24,448.0000	24,446.0000	(0.008)	0	0	0
2011/07/13	R210 2011/08/04	105.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/13	R211 2011/08/04			Bond Future	108.0714	108.0642	(0.007)	0.0000	0.0000	0
2011/07/13	R211 2011/08/04	1.50	Call	Bond Future	106,571.0000	106,564.0000	(0.007)	0	0	0
2011/07/13	R211 2011/08/04	1.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/13	R211 2011/08/04	1.55	Call	Bond Future	106,521.0000	106,514.0000	(0.007)	0	0	0
2011/07/13	R211 2011/08/04	1.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/13	R211 2011/08/04	1.45	Call	Bond Future	106,621.0000	106,614.0000	(0.007)	0	0	0
2011/07/13	R211 2011/08/04	1.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/13	R211 2011/11/03			Bond Future	109.6703	109.6628	(0.007)	0.0000	0.0000	529
2011/07/13	R211 2011/11/03	1.25	Call	Bond Future	108,420.0000	108,413.0000	(0.006)	0	0	0
2011/07/13	R211 2011/11/03	1.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/13	R211 2011/11/03	1.30	Call	Bond Future	108,370.0000	108,363.0000	(0.006)	0	0	0
2011/07/13	R211 2011/11/03	1.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/13	R211 2011/11/03	1.20	Call	Bond Future	108,470.0000	108,463.0000	(0.006)	0	0	0
2011/07/13	R211 2011/11/03	1.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/13	R212 2011/08/04			Bond Future	106.5121	106.5103	(0.002)	0.0000	0.0000	3,852
2011/07/13	R212 2011/08/04	2.50	Call	Bond Future	104,012.0000	104,010.0000	(0.002)	0	0	0
2011/07/13	R212 2011/08/04	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/13	R212 2011/08/04	2.55	Call	Bond Future	103,962.0000	103,960.0000	(0.002)	0	0	0
2011/07/13	R212 2011/08/04	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/13	R212 2011/08/04	2.45	Call	Bond Future	104,062.0000	104,060.0000	(0.002)	0	0	0
2011/07/13	R212 2011/08/04	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/13	R212 2011/11/03			Bond Future	108.0879	108.0860	(0.002)	0.0000	0.0000	240
2011/07/13	R212 2011/11/03	2.50	Call	Bond Future	105,588.0000	105,586.0000	(0.002)	0	0	0
2011/07/13	R212 2011/11/03	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/07/13	R212 2011/11/03	2.55	Call	Bond Future	105,538.0000	105,536.0000	(0.002)	0	0	0
2011/07/13	R212 2011/11/03	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/13	R212 2011/11/03	2.45	Call	Bond Future	105,638.0000	105,636.0000	(0.002)	0	0	0
2011/07/13	R212 2011/11/03	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/13	R213 2011/08/04			Bond Future	8.9520	8.9640	0.134	0.0000	0.0000	0
2011/07/13	R213 2011/08/04	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/13	R213 2011/08/04	8.00	Put	Bond Future	8,068.0000	8,163.0000	1.177	0	0	0
2011/07/13	R213 2011/08/04	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/13	R213 2011/08/04	8.05	Put	Bond Future	7,616.0000	7,711.0000	1.247	0	0	0
2011/07/13	R213 2011/08/04	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/13	R213 2011/08/04	7.95	Put	Bond Future	8,525.0000	8,619.0000	1.103	0	0	0
2011/07/13	R213 2011/11/03			Bond Future	9.0270	9.0400	0.144	0.0000	0.0000	0
2011/07/13	R213 2011/11/03	8.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/13	R213 2011/11/03	8.75	Put	Bond Future	2,200.0000	2,301.0000	4.591	0	0	0
2011/07/13	R213 2011/11/03	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/13	R213 2011/11/03	8.80	Put	Bond Future	1,796.0000	1,898.0000	5.679	0	0	0
2011/07/13	R213 2011/11/03	8.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/13	R213 2011/11/03	8.70	Put	Bond Future	2,607.0000	2,708.0000	3.874	0	0	0
2011/07/13	R213 2012/02/02			Bond Future	9.1040	9.1180	0.154	0.0000	0.0000	0
2011/07/13	R213 2012/02/02	9.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/13	R213 2012/02/02	9.00	Put	Bond Future	804.0000	911.0000	13.308	0	0	0
2011/07/13	R213 2012/02/02	9.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/13	R213 2012/02/02	9.05	Put	Bond Future	416.0000	523.0000	25.721	0	0	0
2011/07/13	R213 2012/02/02	8.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/13	R213 2012/02/02	8.95	Put	Bond Future	1,194.0000	1,302.0000	9.045	0	0	0
2011/07/13	R213 2012/05/03			Bond Future	9.1810	9.1950	0.152	0.0000	0.0000	0
2011/07/13	R213 2012/05/03	9.25	Call	Bond Future	519.0000	413.0000	(20.424)	0	0	0
2011/07/13	R213 2012/05/03	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/13	R213 2012/05/03	9.30	Call	Bond Future	892.0000	787.0000	(11.771)	0	0	0
2011/07/13	R213 2012/05/03	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/13	R213 2012/05/03	9.20	Call	Bond Future	143.0000	38.0000	(73.427)	0	0	0
2011/07/13	R213 2012/05/03	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/13	RZ02 2011/08/04			Bond Future	0.0780	0.1030	32.051	0.0000	0.0000	0



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2011/07/13	RZ02 2011/08/04	1.00	Call	Bond Future	24,940.0000	24,940.0000	0.000	0	0	0
2011/07/13	RZ02 2011/08/04	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/13	RZ02 2011/08/04	1.05	Call	Bond Future	26,199.0000	26,199.0000	0.000	0	0	0
2011/07/13	RZ02 2011/08/04	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/13	RZ02 2011/08/04	0.95	Call	Bond Future	23,667.0000	23,667.0000	0.000	0	0	0
2011/07/13	RZ02 2011/08/04	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/13	RZ02 2011/11/03			Bond Future	0.0050	0.0050	0.000	0.0000	0.0000	0
2011/07/13	RZ02 2011/11/03	1.00	Call	Bond Future	27,590.0000	27,590.0000	0.000	0	0	0
2011/07/13	RZ02 2011/11/03	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/13	RZ02 2011/11/03	1.05	Call	Bond Future	28,834.0000	28,834.0000	0.000	0	0	0
2011/07/13	RZ02 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/13	RZ02 2011/11/03	0.95	Call	Bond Future	26,333.0000	26,333.0000	0.000	0	0	0
2011/07/13	RZ02 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/13	RZ11 2011/11/03			Bond Future	0.7760	0.7700	(0.773)	0.0000	0.0000	0
2011/07/13	RZ11 2011/11/03	1.00	Call	Bond Future	1,226.0000	1,226.0000	0.000	0	0	0
2011/07/13	RZ11 2011/11/03	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/13	RZ11 2011/11/03	1.05	Call	Bond Future	1,491.0000	1,491.0000	0.000	0	0	0
2011/07/13	RZ11 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/13	RZ11 2011/11/03	0.95	Call	Bond Future	961.0000	961.0000	0.000	0	0	0
2011/07/13	RZ11 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/13	RZ12 2011/08/04			Bond Future	2.0330	2.0290	(0.197)	0.0000	0.0000	0
2011/07/13	RZ12 2011/08/04	2.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/13	RZ12 2011/08/04	2.00	Put	Bond Future	283.0000	283.0000	0.000	0	0	0
2011/07/13	RZ12 2011/08/04	2.05	Call	Bond Future	204.0000	204.0000	0.000	0	0	0
2011/07/13	RZ12 2011/08/04	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/13	RZ12 2011/08/04	1.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/13	RZ12 2011/08/04	1.95	Put	Bond Future	773.0000	773.0000	0.000	0	0	0
2011/07/13	RZ12 2011/11/03			Bond Future	1.9230	1.9190	(0.208)	0.0000	0.0000	0
2011/07/13	RZ12 2011/11/03	2.00	Call	Bond Future	778.0000	778.0000	0.000	0	0	0
2011/07/13	RZ12 2011/11/03	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/13	RZ12 2011/11/03	2.05	Call	Bond Future	1,255.0000	1,255.0000	0.000	0	0	0
2011/07/13	RZ12 2011/11/03	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/13	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
2011/07/13	RZ12 2011/11/03	1.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/13	TRT1 2011/08/04			Index Future	350.2400	350.1350	(0.030)	0.0000	0.0000	100
2011/07/13	TRT1 2011/11/03			Index Future	354.9710	354.8670	(0.029)	0.0000	0.0000	0
<b>Total</b>										<b>248441.00</b>