



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 25/07/2011

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
2011/07/25	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/25	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/25	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/25	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/25	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/25	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/25	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/25	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/25	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/25	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/25	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/25	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/25	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/25	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/25	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/07/25	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/25	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/25	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/25	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/25	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/25	AL7T 2011/08/04			Index Future	389.0040	388.4270	(0.148)	0.0000	0.0000	46
2011/07/25	AL7T 2011/11/03			Index Future	394.8090	394.2220	(0.149)	0.0000	0.0000	0
2011/07/25	ALBI 2011/08/04			Index Future	356.8140	356.2550	(0.157)	0.0000	0.0000	949
2011/07/25	ALBI 2011/11/03			Index Future	362.1390	361.5700	(0.157)	0.0000	0.0000	39
2011/07/25	C155 2011/08/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/25	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/25	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/25	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/25	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/25	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/25	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/25	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/25	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/25	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/25	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/25	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/07/25	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0
2011/07/25	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/25	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/25	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/25	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/25	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/25	CAAD 2011/09/19			Can-Do Future	0.0373	0.0386	3.485	0.0000	0.0000	22,388
2011/07/25	CAAE 2011/09/19			Can-Do Future	0.1056	0.1025	(2.936)	0.0000	0.0000	21,898
2011/07/25	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/25	CRD1 2011/08/04			Index Future	161.5760	161.5250	(0.032)	0.0000	0.0000	2
2011/07/25	CRD1 2011/11/03			Index Future	163.7630	163.7110	(0.032)	0.0000	0.0000	0
2011/07/25	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/25	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/25	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/25	GOVI 2011/08/04			GOVI	357.6970	357.1710	(0.147)	0.0000	0.0000	182
2011/07/25	GOVI 2011/08/04	348.00	Call	GOVI	96,970.0000	91,710.0000	(5.424)	0	0	0
2011/07/25	GOVI 2011/08/04	348.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/07/25	GOVI 2011/08/04	348.01	Call	GOVI	96,870.0000	91,610.0000	(5.430)	0	0	0
2011/07/25	GOVI 2011/08/04	348.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/07/25	GOVI 2011/08/04	347.99	Call	GOVI	97,070.0000	91,810.0000	(5.419)	0	0	0
2011/07/25	GOVI 2011/08/04	347.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/07/25	GOVI 2011/11/03			GOVI	363.0350	362.5010	(0.147)	0.0000	0.0000	0
2011/07/25	GOVI 2011/11/03	357.00	Call	GOVI	60,350.0000	55,010.0000	(8.848)	0	0	0
2011/07/25	GOVI 2011/11/03	357.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0

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2011/07/25	GOVI 2011/11/03	357.01	Call	GOVI	60,250.0000	54,910.0000	(8.863)	0	0	0
2011/07/25	GOVI 2011/11/03	357.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/07/25	GOVI 2011/11/03	356.99	Call	GOVI	60,450.0000	55,110.0000	(8.834)	0	0	0
2011/07/25	GOVI 2011/11/03	356.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/07/25	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/07/25	IGOV 2011/08/04			Index Future	156.0430	156.0860	0.028	0.0000	0.0000	83
2011/07/25	IGOV 2011/11/03			Index Future	158.3720	158.4150	0.027	0.0000	0.0000	0
2011/07/25	ILBI 2011/08/04			Index Future	416.5390	422.8230	1.509	0.0000	0.0000	0
2011/07/25	ILBI 2012/02/02			Index Future	409.5000	409.5000	0.000	0.0000	0.0000	29
2011/07/25	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/07/25	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/07/25	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/07/25	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/07/25	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/07/25	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/07/25	JBAF 2011/08/17			Jibar Tradeable Future	5.5900	5.5900	0.000	0.0000	0.0000	0
2011/07/25	JBAF 2011/09/21			Jibar Tradeable Future	5.6000	5.6100	0.179	0.0000	0.0000	17,600
2011/07/25	JBAF 2011/10/19			Jibar Tradeable Future	5.6100	5.6300	0.357	0.0000	0.0000	600
2011/07/25	JBAF 2011/11/16			Jibar Tradeable Future	5.6800	5.6900	0.176	0.0000	0.0000	1,000
2011/07/25	JBAF 2011/12/21			Jibar Tradeable Future	5.7400	5.7500	0.174	0.0000	0.0000	5,541
2011/07/25	JBAF 2012/01/18			Jibar Tradeable Future	5.7900	5.8200	0.518	0.0000	0.0000	0
2011/07/25	JBAF 2012/03/20			Jibar Tradeable Future	5.9700	6.0100	0.670	0.0000	0.0000	1,090
2011/07/25	JBAF 2012/06/20			Jibar Tradeable Future	6.2600	6.3100	0.799	0.0000	0.0000	2,890
2011/07/25	JBAF 2012/09/19			Jibar Tradeable Future	6.5300	6.5900	0.919	0.0000	0.0000	44,710
2011/07/25	JBAF 2012/12/19			Jibar Tradeable Future	6.7900	6.8500	0.884	0.0000	0.0000	490
2011/07/25	JBAF 2013/03/20			Jibar Tradeable Future	7.0800	7.1300	0.706	0.0000	0.0000	290
2011/07/25	JBAF 2013/06/19			Jibar Tradeable Future	7.3700	7.4100	0.543	0.0000	0.0000	0

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2011/07/25	JN02 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/07/25	JN02 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/25	JN02 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/25	JN02 2011/08/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/25	JN02 2011/08/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/07/25	JN02 2011/08/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/07/25	JN02 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/25	JN05 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/07/25	JN05 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/25	JN05 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/25	JN05 2011/08/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/25	JN05 2011/08/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/07/25	JN05 2011/08/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/07/25	JN05 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/25	JN10 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/07/25	JN10 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/25	JN10 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/25	JN10 2011/08/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/25	JN10 2011/08/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/07/25	JN10 2011/08/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/07/25	JN10 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/25	OTH1 2011/08/04			Index Future	351.6680	350.9270	(0.211)	0.0000	0.0000	3
2011/07/25	OTH1 2011/11/03			Index Future	356.9160	356.1630	(0.211)	0.0000	0.0000	0
2011/07/25	R157 2011/08/04			Bond Future	7.3860	7.4050	0.257	0.0000	0.0000	10,435
2011/07/25	R157 2011/08/04	7.50	Call	Bond Future	604.0000	516.0000	(14.570)	0	0	1,000
2011/07/25	R157 2011/08/04	7.50	Put	Bond Future	156.0000	143.0000	(8.333)	0	0	0
2011/07/25	R157 2011/08/04	7.55	Call	Bond Future	750.0000	661.0000	(11.867)	0	0	0
2011/07/25	R157 2011/08/04	7.55	Put	Bond Future	107.0000	93.0000	(13.084)	0	0	0
2011/07/25	R157 2011/08/04	7.45	Call	Bond Future	473.0000	388.0000	(17.970)	0	0	0
2011/07/25	R157 2011/08/04	7.45	Put	Bond Future	221.0000	211.0000	(4.525)	0	0	0
2011/07/25	R157 2011/08/04	7.20	Put	Bond Future	819.0000	857.0000	4.640	0	0	0

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2011/07/25	R157 2011/08/04	7.20	Call	Bond Future	84.0000	48.0000	(42.857)	0	0	1,320
2011/07/25	R157 2011/08/04	7.60	Put	Bond Future	71.0000	57.0000	(19.718)	0	0	0
2011/07/25	R157 2011/08/04	7.60	Call	Bond Future	909.0000	821.0000	(9.681)	0	0	440
2011/07/25	R157 2011/08/04	7.80	Call	Bond Future	1,625.0000	1,546.0000	(4.862)	0	0	0
2011/07/25	R157 2011/08/04	7.80	Put	Bond Future	10.0000	5.0000	(50.000)	0	0	440
2011/07/25	R157 2011/08/04	8.20	Call	Bond Future	3,150.0000	3,075.0000	(2.381)	0	0	0
2011/07/25	R157 2011/08/04	8.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	1,320
2011/07/25	R157 2011/11/03			Bond Future	7.4940	7.5150	0.280	0.0000	0.0000	3,358
2011/07/25	R157 2011/11/03	8.25	Call	Bond Future	2,891.0000	2,815.0000	(2.629)	0	0	0
2011/07/25	R157 2011/11/03	8.25	Put	Bond Future	139.0000	141.0000	1.439	0	0	0
2011/07/25	R157 2011/11/03	8.30	Call	Bond Future	3,051.0000	2,975.0000	(2.491)	0	0	0
2011/07/25	R157 2011/11/03	8.30	Put	Bond Future	120.0000	122.0000	1.667	0	0	0
2011/07/25	R157 2011/11/03	8.20	Call	Bond Future	2,732.0000	2,658.0000	(2.709)	0	0	0
2011/07/25	R157 2011/11/03	8.20	Put	Bond Future	160.0000	163.0000	1.875	0	0	0
2011/07/25	R157 2012/02/02			Bond Future	7.6110	7.6340	0.302	0.0000	0.0000	0
2011/07/25	R157 2012/02/02	8.50	Call	Bond Future	3,407.0000	3,336.0000	(2.084)	0	0	0
2011/07/25	R157 2012/02/02	8.50	Put	Bond Future	391.0000	399.0000	2.046	0	0	0
2011/07/25	R157 2012/02/02	8.55	Call	Bond Future	3,545.0000	3,473.0000	(2.031)	0	0	0
2011/07/25	R157 2012/02/02	8.55	Put	Bond Future	362.0000	370.0000	2.210	0	0	0
2011/07/25	R157 2012/02/02	8.45	Call	Bond Future	3,271.0000	3,200.0000	(2.171)	0	0	0
2011/07/25	R157 2012/02/02	8.45	Put	Bond Future	422.0000	430.0000	1.896	0	0	0
2011/07/25	R157 2012/05/03			Bond Future	7.7500	7.7750	0.323	0.0000	0.0000	0
2011/07/25	R157 2012/05/03	8.25	Call	Bond Future	2,511.0000	2,451.0000	(2.389)	0	0	0
2011/07/25	R157 2012/05/03	8.25	Put	Bond Future	922.0000	942.0000	2.169	0	0	0
2011/07/25	R157 2012/05/03	8.30	Call	Bond Future	2,620.0000	2,558.0000	(2.366)	0	0	0
2011/07/25	R157 2012/05/03	8.30	Put	Bond Future	874.0000	892.0000	2.059	0	0	0
2011/07/25	R157 2012/05/03	8.20	Call	Bond Future	2,404.0000	2,345.0000	(2.454)	0	0	0
2011/07/25	R157 2012/05/03	8.20	Put	Bond Future	973.0000	994.0000	2.158	0	0	0
2011/07/25	R186 2011/08/04			Bond Future	8.4760	8.5210	0.531	0.0000	0.0000	13,376
2011/07/25	R186 2011/08/04	8.25	Call	Bond Future	192.0000	81.0000	(57.813)	0	0	0
2011/07/25	R186 2011/08/04	8.25	Put	Bond Future	2,380.0000	2,698.0000	13.361	0	0	0
2011/07/25	R186 2011/08/04	8.30	Call	Bond Future	287.0000	137.0000	(52.265)	0	0	0
2011/07/25	R186 2011/08/04	8.30	Put	Bond Future	1,986.0000	2,265.0000	14.048	0	0	0
2011/07/25	R186 2011/08/04	8.20	Call	Bond Future	124.0000	46.0000	(62.903)	0	0	0

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2011/07/25	R186 2011/08/04	8.20	Put	Bond Future	2,804.0000	3,155.0000	12.518	0	0	0
2011/07/25	R186 2011/08/04	8.35	Put	Bond Future	1,625.0000	1,860.0000	14.462	0	0	0
2011/07/25	R186 2011/08/04	8.35	Call	Bond Future	412.0000	219.0000	(46.845)	0	0	600
2011/07/25	R186 2011/08/04	8.70	Put	Bond Future	209.0000	214.0000	2.392	0	0	0
2011/07/25	R186 2011/08/04	8.70	Call	Bond Future	2,321.0000	1,897.0000	(18.268)	0	0	200
2011/07/25	R186 2011/08/04	8.95	Call	Bond Future	4,425.0000	3,991.0000	(9.808)	0	0	0
2011/07/25	R186 2011/08/04	8.95	Put	Bond Future	22.0000	16.0000	(27.273)	0	0	200
2011/07/25	R186 2011/08/04	9.70	Call	Bond Future	10,889.0000	10,460.0000	(3.940)	0	0	0
2011/07/25	R186 2011/08/04	9.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	600
2011/07/25	R186 2011/11/03			Bond Future	8.5500	8.5960	0.538	0.0000	0.0000	13,414
2011/07/25	R186 2011/11/03	9.00	Call	Bond Future	5,323.0000	4,977.0000	(6.500)	0	0	0
2011/07/25	R186 2011/11/03	9.00	Put	Bond Future	1,210.0000	1,294.0000	6.942	0	0	0
2011/07/25	R186 2011/11/03	9.05	Call	Bond Future	5,651.0000	5,298.0000	(6.247)	0	0	0
2011/07/25	R186 2011/11/03	9.05	Put	Bond Future	1,094.0000	1,172.0000	7.130	0	0	0
2011/07/25	R186 2011/11/03	8.95	Call	Bond Future	5,002.0000	4,665.0000	(6.737)	0	0	0
2011/07/25	R186 2011/11/03	8.95	Put	Bond Future	1,335.0000	1,429.0000	7.041	0	0	0
2011/07/25	R186 2011/11/03	8.75	Put	Bond Future	1,950.0000	2,081.0000	6.718	0	0	0
2011/07/25	R186 2011/11/03	8.75	Call	Bond Future	3,805.0000	3,505.0000	(7.884)	0	0	5,600
2011/07/25	R186 2011/11/03	8.10	Put	Bond Future	5,437.0000	5,724.0000	5.279	0	0	0
2011/07/25	R186 2011/11/03	8.10	Call	Bond Future	1,102.0000	958.0000	(13.067)	0	0	1,275
2011/07/25	R186 2011/11/03	8.35	Put	Bond Future	3,807.0000	4,031.0000	5.884	0	0	0
2011/07/25	R186 2011/11/03	8.35	Call	Bond Future	1,908.0000	1,702.0000	(10.797)	0	0	425
2011/07/25	R186 2011/11/03	8.55	Call	Bond Future	2,764.0000	2,510.0000	(9.190)	0	0	0
2011/07/25	R186 2011/11/03	8.55	Put	Bond Future	2,764.0000	2,940.0000	6.368	0	0	425
2011/07/25	R186 2011/11/03	9.10	Call	Bond Future	5,986.0000	5,626.0000	(6.014)	0	0	0
2011/07/25	R186 2011/11/03	9.10	Put	Bond Future	988.0000	1,058.0000	7.085	0	0	1,275
2011/07/25	R186 2012/02/02			Bond Future	8.6240	8.6710	0.545	0.0000	0.0000	2,500
2011/07/25	R186 2012/02/02	9.00	Call	Bond Future	5,770.0000	5,463.0000	(5.321)	0	0	0
2011/07/25	R186 2012/02/02	9.00	Put	Bond Future	2,380.0000	2,504.0000	5.210	0	0	0
2011/07/25	R186 2012/02/02	9.05	Call	Bond Future	6,058.0000	5,745.0000	(5.167)	0	0	0
2011/07/25	R186 2012/02/02	9.05	Put	Bond Future	2,228.0000	2,347.0000	5.341	0	0	0
2011/07/25	R186 2012/02/02	8.95	Call	Bond Future	5,487.0000	5,187.0000	(5.467)	0	0	0
2011/07/25	R186 2012/02/02	8.95	Put	Bond Future	2,539.0000	2,671.0000	5.199	0	0	0
2011/07/25	R186 2012/05/03			Bond Future	8.7040	8.7530	0.563	0.0000	0.0000	0
2011/07/25	R186 2012/05/03	9.00	Call	Bond Future	6,474.0000	6,184.0000	(4.479)	0	0	0

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2011/07/25	R186 2012/05/03	9.00	Put	Bond Future	3,842.0000	3,994.0000	3.956	0	0	0
2011/07/25	R186 2012/05/03	9.05	Call	Bond Future	6,736.0000	6,441.0000	(4.379)	0	0	0
2011/07/25	R186 2012/05/03	9.05	Put	Bond Future	3,668.0000	3,815.0000	4.008	0	0	0
2011/07/25	R186 2012/05/03	8.95	Call	Bond Future	6,215.0000	5,931.0000	(4.570)	0	0	0
2011/07/25	R186 2012/05/03	8.95	Put	Bond Future	4,022.0000	4,179.0000	3.904	0	0	0
2011/07/25	R189 2011/08/04			Bond Future	214.8640	214.8538	(0.005)	0.0000	0.0000	0
2011/07/25	R189 2011/08/04	212.00	Call	Bond Future	2,864.0000	2,854.0000	(0.349)	0	0	0
2011/07/25	R189 2011/08/04	212.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/25	R189 2011/08/04	212.05	Call	Bond Future	2,814.0000	2,804.0000	(0.355)	0	0	0
2011/07/25	R189 2011/08/04	212.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/25	R189 2011/08/04	211.95	Call	Bond Future	2,914.0000	2,904.0000	(0.343)	0	0	0
2011/07/25	R189 2011/08/04	211.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/25	R197 2011/08/04			Bond Future	235.1281	235.1263	(0.001)	0.0000	0.0000	30
2011/07/25	R197 2011/08/04	231.50	Call	Bond Future	3,628.0000	3,626.0000	(0.055)	0	0	0
2011/07/25	R197 2011/08/04	231.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/25	R197 2011/08/04	231.55	Call	Bond Future	3,578.0000	3,576.0000	(0.056)	0	0	0
2011/07/25	R197 2011/08/04	231.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/25	R197 2011/08/04	231.45	Call	Bond Future	3,678.0000	3,676.0000	(0.054)	0	0	0
2011/07/25	R197 2011/08/04	231.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/25	R201 2011/08/04			Bond Future	6.9930	7.0120	0.272	0.0000	0.0000	395
2011/07/25	R201 2011/08/04	7.25	Call	Bond Future	799.0000	736.0000	(7.885)	0	0	0
2011/07/25	R201 2011/08/04	7.25	Put	Bond Future	19.0000	14.0000	(26.316)	0	0	0
2011/07/25	R201 2011/08/04	7.30	Call	Bond Future	941.0000	880.0000	(6.482)	0	0	0
2011/07/25	R201 2011/08/04	7.30	Put	Bond Future	11.0000	7.0000	(36.364)	0	0	0
2011/07/25	R201 2011/08/04	7.20	Call	Bond Future	663.0000	598.0000	(9.804)	0	0	0
2011/07/25	R201 2011/08/04	7.20	Put	Bond Future	35.0000	27.0000	(22.857)	0	0	0
2011/07/25	R201 2011/11/03			Bond Future	7.0790	7.1000	0.297	0.0000	0.0000	953
2011/07/25	R201 2011/11/03	8.00	Call	Bond Future	2,641.0000	2,582.0000	(2.234)	0	0	0
2011/07/25	R201 2011/11/03	8.00	Put	Bond Future	71.0000	71.0000	0.000	0	0	0
2011/07/25	R201 2011/11/03	8.05	Call	Bond Future	2,768.0000	2,709.0000	(2.132)	0	0	0
2011/07/25	R201 2011/11/03	8.05	Put	Bond Future	61.0000	61.0000	0.000	0	0	0
2011/07/25	R201 2011/11/03	7.95	Call	Bond Future	2,513.0000	2,454.0000	(2.348)	0	0	0
2011/07/25	R201 2011/11/03	7.95	Put	Bond Future	80.0000	81.0000	1.250	0	0	0

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2011/07/25	R201 2012/02/02			Bond Future	7.1680	7.1910	0.321	0.0000	0.0000	0
2011/07/25	R201 2012/02/02	8.25	Call	Bond Future	2,946.0000	2,890.0000	(1.901)	0	0	0
2011/07/25	R201 2012/02/02	8.25	Put	Bond Future	161.0000	165.0000	2.484	0	0	0
2011/07/25	R201 2012/02/02	8.30	Call	Bond Future	3,060.0000	3,004.0000	(1.830)	0	0	0
2011/07/25	R201 2012/02/02	8.30	Put	Bond Future	148.0000	153.0000	3.378	0	0	0
2011/07/25	R201 2012/02/02	8.20	Call	Bond Future	2,835.0000	2,779.0000	(1.975)	0	0	0
2011/07/25	R201 2012/02/02	8.20	Put	Bond Future	176.0000	181.0000	2.841	0	0	0
2011/07/25	R201 2012/05/03			Bond Future	7.2840	7.3100	0.357	0.0000	0.0000	0
2011/07/25	R201 2012/05/03	7.75	Call	Bond Future	1,789.0000	1,743.0000	(2.571)	0	0	0
2011/07/25	R201 2012/05/03	7.75	Put	Bond Future	679.0000	695.0000	2.356	0	0	0
2011/07/25	R201 2012/05/03	7.80	Call	Bond Future	1,871.0000	1,823.0000	(2.565)	0	0	0
2011/07/25	R201 2012/05/03	7.80	Put	Bond Future	642.0000	657.0000	2.336	0	0	0
2011/07/25	R201 2012/05/03	7.70	Call	Bond Future	1,709.0000	1,663.0000	(2.692)	0	0	0
2011/07/25	R201 2012/05/03	7.70	Put	Bond Future	717.0000	733.0000	2.232	0	0	0
2011/07/25	R202 2011/08/04			Bond Future	174.5205	174.5193	(0.001)	0.0000	0.0000	22,118
2011/07/25	R202 2011/08/04	1.00	Call	Bond Future	173,520.0000	173,519.0000	(0.001)	0	0	0
2011/07/25	R202 2011/08/04	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/25	R202 2011/08/04	1.05	Call	Bond Future	173,470.0000	173,469.0000	(0.001)	0	0	0
2011/07/25	R202 2011/08/04	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/25	R202 2011/08/04	0.95	Call	Bond Future	173,570.0000	173,569.0000	(0.001)	0	0	0
2011/07/25	R202 2011/08/04	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/25	R202 2011/11/03			Bond Future	177.0964	177.0948	(0.001)	0.0000	0.0000	400
2011/07/25	R202 2011/11/03	0.50	Call	Bond Future	176,596.0000	176,595.0000	(0.001)	0	0	0
2011/07/25	R202 2011/11/03	0.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/25	R202 2011/11/03	0.55	Call	Bond Future	176,546.0000	176,545.0000	(0.001)	0	0	0
2011/07/25	R202 2011/11/03	0.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/25	R202 2011/11/03	0.45	Call	Bond Future	176,646.0000	176,645.0000	(0.001)	0	0	0
2011/07/25	R202 2011/11/03	0.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/25	R203 2011/08/04			Bond Future	7.9660	7.9900	0.301	0.0000	0.0000	824
2011/07/25	R203 2011/08/04	8.00	Call	Bond Future	500.0000	387.0000	(22.600)	0	0	0
2011/07/25	R203 2011/08/04	8.00	Put	Bond Future	337.0000	339.0000	0.593	0	0	0
2011/07/25	R203 2011/08/04	8.05	Call	Bond Future	646.0000	525.0000	(18.731)	0	0	0
2011/07/25	R203 2011/08/04	8.05	Put	Bond Future	244.0000	238.0000	(2.459)	0	0	0

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2011/07/25	R203 2011/08/04	7.95	Call	Bond Future	375.0000	274.0000	(26.933)	0	0	0
2011/07/25	R203 2011/08/04	7.95	Put	Bond Future	452.0000	466.0000	3.097	0	0	0
2011/07/25	R203 2011/11/03			Bond Future	8.0680	8.0940	0.322	0.0000	0.0000	1,604
2011/07/25	R203 2011/11/03	8.50	Call	Bond Future	2,485.0000	2,381.0000	(4.185)	0	0	0
2011/07/25	R203 2011/11/03	8.50	Put	Bond Future	514.0000	530.0000	3.113	0	0	0
2011/07/25	R203 2011/11/03	8.55	Call	Bond Future	2,655.0000	2,550.0000	(3.955)	0	0	0
2011/07/25	R203 2011/11/03	8.55	Put	Bond Future	459.0000	474.0000	3.268	0	0	0
2011/07/25	R203 2011/11/03	8.45	Call	Bond Future	2,319.0000	2,218.0000	(4.355)	0	0	0
2011/07/25	R203 2011/11/03	8.45	Put	Bond Future	574.0000	593.0000	3.310	0	0	0
2011/07/25	R203 2012/02/02			Bond Future	8.1770	8.2040	0.330	0.0000	0.0000	0
2011/07/25	R203 2012/02/02	8.75	Call	Bond Future	3,371.0000	3,274.0000	(2.877)	0	0	0
2011/07/25	R203 2012/02/02	8.75	Put	Bond Future	870.0000	892.0000	2.529	0	0	0
2011/07/25	R203 2012/02/02	8.80	Call	Bond Future	3,528.0000	3,430.0000	(2.778)	0	0	0
2011/07/25	R203 2012/02/02	8.80	Put	Bond Future	812.0000	834.0000	2.709	0	0	0
2011/07/25	R203 2012/02/02	8.70	Call	Bond Future	3,217.0000	3,121.0000	(2.984)	0	0	0
2011/07/25	R203 2012/02/02	8.70	Put	Bond Future	931.0000	955.0000	2.578	0	0	0
2011/07/25	R203 2012/05/03			Bond Future	8.2980	8.3270	0.349	0.0000	0.0000	0
2011/07/25	R203 2012/05/03	8.75	Call	Bond Future	3,242.0000	3,152.0000	(2.776)	0	0	0
2011/07/25	R203 2012/05/03	8.75	Put	Bond Future	1,344.0000	1,377.0000	2.455	0	0	0
2011/07/25	R203 2012/05/03	8.80	Call	Bond Future	3,381.0000	3,290.0000	(2.692)	0	0	0
2011/07/25	R203 2012/05/03	8.80	Put	Bond Future	1,276.0000	1,308.0000	2.508	0	0	0
2011/07/25	R203 2012/05/03	8.70	Call	Bond Future	3,105.0000	3,017.0000	(2.834)	0	0	0
2011/07/25	R203 2012/05/03	8.70	Put	Bond Future	1,415.0000	1,450.0000	2.473	0	0	0
2011/07/25	R204 2011/08/04			Bond Future	8.1450	8.1690	0.295	0.0000	0.0000	220
2011/07/25	R204 2011/08/04	8.00	Call	Bond Future	174.0000	103.0000	(40.805)	0	0	0
2011/07/25	R204 2011/08/04	8.00	Put	Bond Future	966.0000	1,025.0000	6.108	0	0	0
2011/07/25	R204 2011/08/04	8.05	Call	Bond Future	253.0000	165.0000	(34.783)	0	0	0
2011/07/25	R204 2011/08/04	8.05	Put	Bond Future	771.0000	813.0000	5.447	0	0	0
2011/07/25	R204 2011/08/04	7.95	Call	Bond Future	114.0000	61.0000	(46.491)	0	0	0
2011/07/25	R204 2011/08/04	7.95	Put	Bond Future	1,180.0000	1,258.0000	6.610	0	0	0
2011/07/25	R204 2011/11/03			Bond Future	8.2410	8.2660	0.303	0.0000	0.0000	2,130
2011/07/25	R204 2011/11/03	8.75	Call	Bond Future	3,169.0000	3,052.0000	(3.692)	0	0	0
2011/07/25	R204 2011/11/03	8.75	Put	Bond Future	535.0000	549.0000	2.617	0	0	0
2011/07/25	R204 2011/11/03	8.80	Call	Bond Future	3,367.0000	3,248.0000	(3.534)	0	0	0

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2011/07/25	R204 2011/11/03	8.80	Put	Bond Future	479.0000	491.0000	2.505	0	0	0
2011/07/25	R204 2011/11/03	8.70	Call	Bond Future	2,975.0000	2,860.0000	(3.866)	0	0	0
2011/07/25	R204 2011/11/03	8.70	Put	Bond Future	595.0000	612.0000	2.857	0	0	0
2011/07/25	R204 2012/02/02			Bond Future	8.3390	8.3660	0.324	0.0000	0.0000	0
2011/07/25	R204 2012/02/02	9.00	Call	Bond Future	4,091.0000	3,976.0000	(2.811)	0	0	0
2011/07/25	R204 2012/02/02	9.00	Put	Bond Future	794.0000	816.0000	2.771	0	0	0
2011/07/25	R204 2012/02/02	9.05	Call	Bond Future	4,278.0000	4,161.0000	(2.735)	0	0	0
2011/07/25	R204 2012/02/02	9.05	Put	Bond Future	737.0000	758.0000	2.849	0	0	0
2011/07/25	R204 2012/02/02	8.95	Call	Bond Future	3,908.0000	3,794.0000	(2.917)	0	0	0
2011/07/25	R204 2012/02/02	8.95	Put	Bond Future	855.0000	879.0000	2.807	0	0	0
2011/07/25	R204 2012/05/03			Bond Future	8.4500	8.4780	0.331	0.0000	0.0000	0
2011/07/25	R204 2012/05/03	8.75	Call	Bond Future	3,404.0000	3,308.0000	(2.820)	0	0	0
2011/07/25	R204 2012/05/03	8.75	Put	Bond Future	1,941.0000	1,982.0000	2.112	0	0	0
2011/07/25	R204 2012/05/03	8.80	Call	Bond Future	3,553.0000	3,456.0000	(2.730)	0	0	0
2011/07/25	R204 2012/05/03	8.80	Put	Bond Future	1,848.0000	1,889.0000	2.219	0	0	0
2011/07/25	R204 2012/05/03	8.70	Call	Bond Future	3,257.0000	3,163.0000	(2.886)	0	0	0
2011/07/25	R204 2012/05/03	8.70	Put	Bond Future	2,036.0000	2,079.0000	2.112	0	0	0
2011/07/25	R206 2011/08/04			Bond Future	6.7420	6.7570	0.222	0.0000	0.0000	9,866
2011/07/25	R206 2011/08/04	7.00	Call	Bond Future	592.0000	553.0000	(6.588)	0	0	0
2011/07/25	R206 2011/08/04	7.00	Put	Bond Future	18.0000	13.0000	(27.778)	0	0	0
2011/07/25	R206 2011/08/04	7.05	Call	Bond Future	695.0000	658.0000	(5.324)	0	0	0
2011/07/25	R206 2011/08/04	7.05	Put	Bond Future	11.0000	7.0000	(36.364)	0	0	0
2011/07/25	R206 2011/08/04	6.95	Call	Bond Future	494.0000	454.0000	(8.097)	0	0	0
2011/07/25	R206 2011/08/04	6.95	Put	Bond Future	31.0000	25.0000	(19.355)	0	0	0
2011/07/25	R206 2011/11/03			Bond Future	6.8230	6.8390	0.235	0.0000	0.0000	0
2011/07/25	R206 2011/11/03	7.75	Call	Bond Future	1,899.0000	1,866.0000	(1.738)	0	0	0
2011/07/25	R206 2011/11/03	7.75	Put	Bond Future	50.0000	50.0000	0.000	0	0	0
2011/07/25	R206 2011/11/03	7.80	Call	Bond Future	1,990.0000	1,958.0000	(1.608)	0	0	0
2011/07/25	R206 2011/11/03	7.80	Put	Bond Future	43.0000	43.0000	0.000	0	0	0
2011/07/25	R206 2011/11/03	7.70	Call	Bond Future	1,807.0000	1,775.0000	(1.771)	0	0	0
2011/07/25	R206 2011/11/03	7.70	Put	Bond Future	57.0000	57.0000	0.000	0	0	0
2011/07/25	R206 2012/02/02			Bond Future	6.9110	6.9290	0.260	0.0000	0.0000	0
2011/07/25	R206 2012/02/02	8.00	Call	Bond Future	2,058.0000	2,027.0000	(1.506)	0	0	0
2011/07/25	R206 2012/02/02	8.00	Put	Bond Future	125.0000	126.0000	0.800	0	0	0

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2011/07/25	R206 2012/02/02	8.05	Call	Bond Future	2,136.0000	2,105.0000	(1.451)	0	0	0
2011/07/25	R206 2012/02/02	8.05	Put	Bond Future	116.0000	117.0000	0.862	0	0	0
2011/07/25	R206 2012/02/02	7.95	Call	Bond Future	1,982.0000	1,951.0000	(1.564)	0	0	0
2011/07/25	R206 2012/02/02	7.95	Put	Bond Future	137.0000	138.0000	0.730	0	0	0
2011/07/25	R206 2012/05/03			Bond Future	7.0480	7.0690	0.298	0.0000	0.0000	0
2011/07/25	R206 2012/05/03	7.50	Call	Bond Future	1,147.0000	1,122.0000	(2.180)	0	0	0
2011/07/25	R206 2012/05/03	7.50	Put	Bond Future	439.0000	447.0000	1.822	0	0	0
2011/07/25	R206 2012/05/03	7.55	Call	Bond Future	1,201.0000	1,175.0000	(2.165)	0	0	0
2011/07/25	R206 2012/05/03	7.55	Put	Bond Future	415.0000	422.0000	1.687	0	0	0
2011/07/25	R206 2012/05/03	7.45	Call	Bond Future	1,095.0000	1,070.0000	(2.283)	0	0	0
2011/07/25	R206 2012/05/03	7.45	Put	Bond Future	465.0000	473.0000	1.720	0	0	0
2011/07/25	R207 2011/08/04			Bond Future	8.2380	8.2780	0.486	0.0000	0.0000	6,115
2011/07/25	R207 2011/08/04	8.25	Call	Bond Future	534.0000	361.0000	(32.397)	0	0	0
2011/07/25	R207 2011/08/04	8.25	Put	Bond Future	465.0000	522.0000	12.258	0	0	0
2011/07/25	R207 2011/08/04	8.30	Call	Bond Future	698.0000	503.0000	(27.937)	0	0	0
2011/07/25	R207 2011/08/04	8.30	Put	Bond Future	341.0000	377.0000	10.557	0	0	0
2011/07/25	R207 2011/08/04	8.20	Call	Bond Future	396.0000	247.0000	(37.626)	0	0	0
2011/07/25	R207 2011/08/04	8.20	Put	Bond Future	615.0000	697.0000	13.333	0	0	0
2011/07/25	R207 2011/11/03			Bond Future	8.3250	8.3660	0.492	0.0000	0.0000	600
2011/07/25	R207 2011/11/03	8.75	Call	Bond Future	3,059.0000	2,874.0000	(6.048)	0	0	0
2011/07/25	R207 2011/11/03	8.75	Put	Bond Future	709.0000	754.0000	6.347	0	0	0
2011/07/25	R207 2011/11/03	8.80	Call	Bond Future	3,260.0000	3,071.0000	(5.798)	0	0	0
2011/07/25	R207 2011/11/03	8.80	Put	Bond Future	639.0000	680.0000	6.416	0	0	0
2011/07/25	R207 2011/11/03	8.70	Call	Bond Future	2,859.0000	2,678.0000	(6.331)	0	0	0
2011/07/25	R207 2011/11/03	8.70	Put	Bond Future	782.0000	831.0000	6.266	0	0	0
2011/07/25	R207 2012/02/02			Bond Future	8.4150	8.4580	0.511	0.0000	0.0000	0
2011/07/25	R207 2012/02/02	9.00	Call	Bond Future	4,075.0000	3,892.0000	(4.491)	0	0	0
2011/07/25	R207 2012/02/02	9.00	Put	Bond Future	946.0000	997.0000	5.391	0	0	0
2011/07/25	R207 2012/02/02	9.05	Call	Bond Future	4,269.0000	4,082.0000	(4.380)	0	0	0
2011/07/25	R207 2012/02/02	9.05	Put	Bond Future	878.0000	926.0000	5.467	0	0	0
2011/07/25	R207 2012/02/02	8.95	Call	Bond Future	3,885.0000	3,705.0000	(4.633)	0	0	0
2011/07/25	R207 2012/02/02	8.95	Put	Bond Future	1,018.0000	1,073.0000	5.403	0	0	0
2011/07/25	R207 2012/05/03			Bond Future	8.5180	8.5620	0.517	0.0000	0.0000	0
2011/07/25	R207 2012/05/03	8.75	Call	Bond Future	3,458.0000	3,309.0000	(4.309)	0	0	0

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2011/07/25	R207 2012/05/03	8.75	Put	Bond Future	2,236.0000	2,321.0000	3.801	0	0	0
2011/07/25	R207 2012/05/03	8.80	Call	Bond Future	3,615.0000	3,462.0000	(4.232)	0	0	0
2011/07/25	R207 2012/05/03	8.80	Put	Bond Future	2,133.0000	2,213.0000	3.751	0	0	0
2011/07/25	R207 2012/05/03	8.70	Call	Bond Future	3,305.0000	3,160.0000	(4.387)	0	0	0
2011/07/25	R207 2012/05/03	8.70	Put	Bond Future	2,345.0000	2,433.0000	3.753	0	0	0
2011/07/25	R208 2011/08/04			Bond Future	8.2730	8.3020	0.351	0.0000	0.0000	1,511
2011/07/25	R208 2011/08/04	8.25	Call	Bond Future	489.0000	345.0000	(29.448)	0	0	0
2011/07/25	R208 2011/08/04	8.25	Put	Bond Future	630.0000	664.0000	5.397	0	0	0
2011/07/25	R208 2011/08/04	8.30	Call	Bond Future	645.0000	483.0000	(25.116)	0	0	0
2011/07/25	R208 2011/08/04	8.30	Put	Bond Future	480.0000	495.0000	3.125	0	0	0
2011/07/25	R208 2011/08/04	8.20	Call	Bond Future	360.0000	237.0000	(34.167)	0	0	0
2011/07/25	R208 2011/08/04	8.20	Put	Bond Future	809.0000	863.0000	6.675	0	0	0
2011/07/25	R208 2011/11/03			Bond Future	8.3540	8.3840	0.359	0.0000	0.0000	6,037
2011/07/25	R208 2011/11/03	8.75	Call	Bond Future	3,073.0000	2,924.0000	(4.849)	0	0	0
2011/07/25	R208 2011/11/03	8.75	Put	Bond Future	740.0000	770.0000	4.054	0	0	0
2011/07/25	R208 2011/11/03	8.80	Call	Bond Future	3,286.0000	3,134.0000	(4.626)	0	0	0
2011/07/25	R208 2011/11/03	8.80	Put	Bond Future	663.0000	691.0000	4.223	0	0	0
2011/07/25	R208 2011/11/03	8.70	Call	Bond Future	2,865.0000	2,720.0000	(5.061)	0	0	0
2011/07/25	R208 2011/11/03	8.70	Put	Bond Future	822.0000	856.0000	4.136	0	0	0
2011/07/25	R208 2011/11/03	7.95	Put	Bond Future	3,121.0000	3,234.0000	3.621	0	0	0
2011/07/25	R208 2011/11/03	7.95	Call	Bond Future	658.0000	591.0000	(10.182)	0	0	1,995
2011/07/25	R208 2011/11/03	8.20	Put	Bond Future	2,117.0000	2,200.0000	3.921	0	0	0
2011/07/25	R208 2011/11/03	8.20	Call	Bond Future	1,188.0000	1,092.0000	(8.081)	0	0	665
2011/07/25	R208 2011/11/03	8.40	Call	Bond Future	1,764.0000	1,645.0000	(6.746)	0	0	0
2011/07/25	R208 2011/11/03	8.40	Put	Bond Future	1,489.0000	1,549.0000	4.030	0	0	665
2011/07/25	R208 2011/11/03	8.90	Call	Bond Future	3,728.0000	3,570.0000	(4.238)	0	0	0
2011/07/25	R208 2011/11/03	8.90	Put	Bond Future	531.0000	553.0000	4.143	0	0	1,995
2011/07/25	R208 2012/02/02			Bond Future	8.4360	8.4680	0.379	0.0000	0.0000	0
2011/07/25	R208 2012/02/02	9.00	Call	Bond Future	4,348.0000	4,199.0000	(3.427)	0	0	0
2011/07/25	R208 2012/02/02	9.00	Put	Bond Future	1,122.0000	1,160.0000	3.387	0	0	0
2011/07/25	R208 2012/02/02	9.05	Call	Bond Future	4,552.0000	4,400.0000	(3.339)	0	0	0
2011/07/25	R208 2012/02/02	9.05	Put	Bond Future	1,047.0000	1,082.0000	3.343	0	0	0
2011/07/25	R208 2012/02/02	8.95	Call	Bond Future	4,148.0000	4,001.0000	(3.544)	0	0	0
2011/07/25	R208 2012/02/02	8.95	Put	Bond Future	1,202.0000	1,242.0000	3.328	0	0	0

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2011/07/25	R208 2012/05/03			Bond Future	8.5270	8.5600	0.387	0.0000	0.0000	0
2011/07/25	R208 2012/05/03	9.00	Call	Bond Future	4,519.0000	4,382.0000	(3.032)	0	0	0
2011/07/25	R208 2012/05/03	9.00	Put	Bond Future	1,867.0000	1,919.0000	2.785	0	0	0
2011/07/25	R208 2012/05/03	9.05	Call	Bond Future	4,703.0000	4,564.0000	(2.956)	0	0	0
2011/07/25	R208 2012/05/03	9.05	Put	Bond Future	1,777.0000	1,826.0000	2.757	0	0	0
2011/07/25	R208 2012/05/03	8.95	Call	Bond Future	4,339.0000	4,204.0000	(3.111)	0	0	0
2011/07/25	R208 2012/05/03	8.95	Put	Bond Future	1,963.0000	2,016.0000	2.700	0	0	0
2011/07/25	R209 2011/08/04			Bond Future	8.8400	8.8850	0.509	0.0000	0.0000	0
2011/07/25	R209 2011/08/04	8.50	Call	Bond Future	60.0000	19.0000	(68.333)	0	0	0
2011/07/25	R209 2011/08/04	8.50	Put	Bond Future	2,816.0000	3,127.0000	11.044	0	0	0
2011/07/25	R209 2011/08/04	8.55	Call	Bond Future	96.0000	35.0000	(63.542)	0	0	0
2011/07/25	R209 2011/08/04	8.55	Put	Bond Future	2,436.0000	2,728.0000	11.987	0	0	0
2011/07/25	R209 2011/08/04	8.45	Call	Bond Future	35.0000	9.0000	(74.286)	0	0	0
2011/07/25	R209 2011/08/04	8.45	Put	Bond Future	3,210.0000	3,536.0000	10.156	0	0	0
2011/07/25	R209 2011/08/04	10.10	Call	Bond Future	8,936.0000	8,583.0000	(3.950)	0	0	0
2011/07/25	R209 2011/08/04	10.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/25	R209 2011/11/03			Bond Future	8.9050	8.9510	0.517	0.0000	0.0000	1,316
2011/07/25	R209 2011/11/03	8.75	Call	Bond Future	1,717.0000	1,537.0000	(10.483)	0	0	0
2011/07/25	R209 2011/11/03	8.75	Put	Bond Future	2,938.0000	3,114.0000	5.990	0	0	0
2011/07/25	R209 2011/11/03	8.80	Call	Bond Future	1,889.0000	1,698.0000	(10.111)	0	0	0
2011/07/25	R209 2011/11/03	8.80	Put	Bond Future	2,712.0000	2,878.0000	6.121	0	0	0
2011/07/25	R209 2011/11/03	8.70	Call	Bond Future	1,556.0000	1,386.0000	(10.925)	0	0	0
2011/07/25	R209 2011/11/03	8.70	Put	Bond Future	3,178.0000	3,364.0000	5.853	0	0	0
2011/07/25	R209 2012/02/02			Bond Future	8.9690	9.0160	0.524	0.0000	0.0000	0
2011/07/25	R209 2012/02/02	9.00	Call	Bond Future	3,418.0000	3,204.0000	(6.261)	0	0	0
2011/07/25	R209 2012/02/02	9.00	Put	Bond Future	3,181.0000	3,326.0000	4.558	0	0	0
2011/07/25	R209 2012/02/02	9.05	Call	Bond Future	3,619.0000	3,398.0000	(6.107)	0	0	0
2011/07/25	R209 2012/02/02	9.05	Put	Bond Future	3,001.0000	3,140.0000	4.632	0	0	0
2011/07/25	R209 2012/02/02	8.95	Call	Bond Future	3,223.0000	3,015.0000	(6.454)	0	0	0
2011/07/25	R209 2012/02/02	8.95	Put	Bond Future	3,369.0000	3,521.0000	4.512	0	0	0
2011/07/25	R209 2012/05/03			Bond Future	9.0380	9.0860	0.531	0.0000	0.0000	0
2011/07/25	R209 2012/05/03	9.00	Call	Bond Future	3,886.0000	3,681.0000	(5.275)	0	0	0
2011/07/25	R209 2012/05/03	9.00	Put	Bond Future	4,175.0000	4,332.0000	3.760	0	0	0
2011/07/25	R209 2012/05/03	9.05	Call	Bond Future	4,078.0000	3,867.0000	(5.174)	0	0	0

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2011/07/25	R209 2012/05/03	9.05	Put	Bond Future	3,987.0000	4,139.0000	3.812	0	0	0
2011/07/25	R209 2012/05/03	8.95	Call	Bond Future	3,700.0000	3,500.0000	(5.405)	0	0	0
2011/07/25	R209 2012/05/03	8.95	Put	Bond Future	4,372.0000	4,534.0000	3.705	0	0	0
2011/07/25	R210 2011/08/04			Bond Future	131.2628	131.2619	(0.001)	0.0000	0.0000	615
2011/07/25	R210 2011/08/04	106.00	Call	Bond Future	25,263.0000	25,262.0000	(0.004)	0	0	0
2011/07/25	R210 2011/08/04	106.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/25	R210 2011/08/04	106.05	Call	Bond Future	25,213.0000	25,212.0000	(0.004)	0	0	0
2011/07/25	R210 2011/08/04	106.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/25	R210 2011/08/04	105.95	Call	Bond Future	25,313.0000	25,312.0000	(0.004)	0	0	0
2011/07/25	R210 2011/08/04	105.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/25	R211 2011/08/04			Bond Future	108.4869	108.4842	(0.003)	0.0000	0.0000	0
2011/07/25	R211 2011/08/04	1.50	Call	Bond Future	106,987.0000	106,984.0000	(0.003)	0	0	0
2011/07/25	R211 2011/08/04	1.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/25	R211 2011/08/04	1.55	Call	Bond Future	106,937.0000	106,934.0000	(0.003)	0	0	0
2011/07/25	R211 2011/08/04	1.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/25	R211 2011/08/04	1.45	Call	Bond Future	107,037.0000	107,034.0000	(0.003)	0	0	0
2011/07/25	R211 2011/08/04	1.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/25	R211 2011/11/03			Bond Future	110.0882	110.0852	(0.003)	0.0000	0.0000	529
2011/07/25	R211 2011/11/03	1.25	Call	Bond Future	108,838.0000	108,835.0000	(0.003)	0	0	0
2011/07/25	R211 2011/11/03	1.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/25	R211 2011/11/03	1.30	Call	Bond Future	108,788.0000	108,785.0000	(0.003)	0	0	0
2011/07/25	R211 2011/11/03	1.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/25	R211 2011/11/03	1.20	Call	Bond Future	108,888.0000	108,885.0000	(0.003)	0	0	0
2011/07/25	R211 2011/11/03	1.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/25	R212 2011/08/04			Bond Future	106.6985	106.6977	(0.001)	0.0000	0.0000	3,852
2011/07/25	R212 2011/08/04	2.50	Call	Bond Future	104,198.0000	104,198.0000	0.000	0	0	0
2011/07/25	R212 2011/08/04	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/25	R212 2011/08/04	2.55	Call	Bond Future	104,148.0000	104,148.0000	0.000	0	0	0
2011/07/25	R212 2011/08/04	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/25	R212 2011/08/04	2.45	Call	Bond Future	104,248.0000	104,248.0000	0.000	0	0	0
2011/07/25	R212 2011/08/04	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/25	R212 2011/11/03			Bond Future	108.2733	108.2724	(0.001)	0.0000	0.0000	240
2011/07/25	R212 2011/11/03	2.50	Call	Bond Future	105,773.0000	105,772.0000	(0.001)	0	0	0

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2011/07/25	R212 2011/11/03	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/25	R212 2011/11/03	2.55	Call	Bond Future	105,723.0000	105,722.0000	(0.001)	0	0	0
2011/07/25	R212 2011/11/03	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/25	R212 2011/11/03	2.45	Call	Bond Future	105,823.0000	105,822.0000	(0.001)	0	0	0
2011/07/25	R212 2011/11/03	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/25	R213 2011/08/04			Bond Future	8.8010	8.8450	0.500	0.0000	0.0000	0
2011/07/25	R213 2011/08/04	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/25	R213 2011/08/04	8.00	Put	Bond Future	6,863.0000	7,217.0000	5.158	0	0	0
2011/07/25	R213 2011/08/04	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/25	R213 2011/08/04	8.05	Put	Bond Future	6,410.0000	6,764.0000	5.523	0	0	0
2011/07/25	R213 2011/08/04	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/25	R213 2011/08/04	7.95	Put	Bond Future	7,319.0000	7,673.0000	4.837	0	0	0
2011/07/25	R213 2011/11/03			Bond Future	8.8720	8.9180	0.518	0.0000	0.0000	0
2011/07/25	R213 2011/11/03	8.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/25	R213 2011/11/03	8.75	Put	Bond Future	980.0000	1,345.0000	37.245	0	0	0
2011/07/25	R213 2011/11/03	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/25	R213 2011/11/03	8.80	Put	Bond Future	576.0000	941.0000	63.368	0	0	0
2011/07/25	R213 2011/11/03	8.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/25	R213 2011/11/03	8.70	Put	Bond Future	1,387.0000	1,752.0000	26.316	0	0	0
2011/07/25	R213 2012/02/02			Bond Future	8.9450	8.9920	0.525	0.0000	0.0000	0
2011/07/25	R213 2012/02/02	9.00	Call	Bond Future	430.0000	62.0000	(85.581)	0	0	0
2011/07/25	R213 2012/02/02	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/25	R213 2012/02/02	9.05	Call	Bond Future	818.0000	450.0000	(44.988)	0	0	0
2011/07/25	R213 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/25	R213 2012/02/02	8.95	Call	Bond Future	39.0000	0.0000	(100.000)	0	0	0
2011/07/25	R213 2012/02/02	8.95	Put	Bond Future	0.0000	328.0000	100.000	0	0	0
2011/07/25	R213 2012/05/03			Bond Future	9.0180	9.0670	0.543	0.0000	0.0000	0
2011/07/25	R213 2012/05/03	9.25	Call	Bond Future	1,766.0000	1,388.0000	(21.404)	0	0	0
2011/07/25	R213 2012/05/03	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/25	R213 2012/05/03	9.30	Call	Bond Future	2,139.0000	1,761.0000	(17.672)	0	0	0
2011/07/25	R213 2012/05/03	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/25	R213 2012/05/03	9.20	Call	Bond Future	1,390.0000	1,012.0000	(27.194)	0	0	0
2011/07/25	R213 2012/05/03	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/07/25	RZ02 2011/08/04			Bond Future	0.0780	0.1030	32.051	0.0000	0.0000	0
2011/07/25	RZ02 2011/08/04	1.00	Call	Bond Future	24,940.0000	24,940.0000	0.000	0	0	0
2011/07/25	RZ02 2011/08/04	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/25	RZ02 2011/08/04	1.05	Call	Bond Future	26,199.0000	26,199.0000	0.000	0	0	0
2011/07/25	RZ02 2011/08/04	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/25	RZ02 2011/08/04	0.95	Call	Bond Future	23,667.0000	23,667.0000	0.000	0	0	0
2011/07/25	RZ02 2011/08/04	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/25	RZ02 2011/11/03			Bond Future	0.0050	0.0050	0.000	0.0000	0.0000	0
2011/07/25	RZ02 2011/11/03	1.00	Call	Bond Future	27,590.0000	27,590.0000	0.000	0	0	0
2011/07/25	RZ02 2011/11/03	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/25	RZ02 2011/11/03	1.05	Call	Bond Future	28,834.0000	28,834.0000	0.000	0	0	0
2011/07/25	RZ02 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/25	RZ02 2011/11/03	0.95	Call	Bond Future	26,333.0000	26,333.0000	0.000	0	0	0
2011/07/25	RZ02 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/25	RZ11 2011/11/03			Bond Future	0.7760	0.7700	(0.773)	0.0000	0.0000	0
2011/07/25	RZ11 2011/11/03	1.00	Call	Bond Future	1,226.0000	1,226.0000	0.000	0	0	0
2011/07/25	RZ11 2011/11/03	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/25	RZ11 2011/11/03	1.05	Call	Bond Future	1,491.0000	1,491.0000	0.000	0	0	0
2011/07/25	RZ11 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/25	RZ11 2011/11/03	0.95	Call	Bond Future	961.0000	961.0000	0.000	0	0	0
2011/07/25	RZ11 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/25	RZ12 2011/08/04			Bond Future	2.0330	2.0290	(0.197)	0.0000	0.0000	0
2011/07/25	RZ12 2011/08/04	2.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/25	RZ12 2011/08/04	2.00	Put	Bond Future	283.0000	283.0000	0.000	0	0	0
2011/07/25	RZ12 2011/08/04	2.05	Call	Bond Future	204.0000	204.0000	0.000	0	0	0
2011/07/25	RZ12 2011/08/04	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/25	RZ12 2011/08/04	1.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/25	RZ12 2011/08/04	1.95	Put	Bond Future	773.0000	773.0000	0.000	0	0	0
2011/07/25	RZ12 2011/11/03			Bond Future	1.9230	1.9190	(0.208)	0.0000	0.0000	0
2011/07/25	RZ12 2011/11/03	2.00	Call	Bond Future	778.0000	778.0000	0.000	0	0	0
2011/07/25	RZ12 2011/11/03	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/25	RZ12 2011/11/03	2.05	Call	Bond Future	1,255.0000	1,255.0000	0.000	0	0	0
2011/07/25	RZ12 2011/11/03	2.05	Put	Bond Future	0.0000	0.0000	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
2011/07/25	RZ12 2011/11/03	1.95	Call	Bond Future	298.0000	298.0000	0.000	0	0	0
2011/07/25	RZ12 2011/11/03	1.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/25	TRT1 2011/08/04			Index Future	353.5600	353.0330	(0.149)	0.0000	0.0000	100
2011/07/25	TRT1 2011/11/03			Index Future	358.3440	357.8110	(0.149)	0.0000	0.0000	0
Total										242808.00