



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 27/07/2011

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
2011/07/27	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/27	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/27	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/27	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/27	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/27	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/27	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/27	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/27	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/27	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/27	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/27	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/27	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/27	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/27	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/07/27	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/27	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/27	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/27	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/27	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/27	AL7T 2011/08/04			Index Future	388.0100	388.7310	0.186	0.0000	0.0000	46
2011/07/27	AL7T 2011/11/03			Index Future	393.7990	394.5310	0.186	0.0000	0.0000	0
2011/07/27	AL7T 2012/02/02			Index Future	399.7980	400.5410	0.186	0.0000	0.0000	0
2011/07/27	ALBI 2011/08/04			Index Future	355.9890	356.6440	0.184	0.0000	0.0000	949
2011/07/27	ALBI 2011/11/03			Index Future	361.3000	361.9650	0.184	0.0000	0.0000	39
2011/07/27	ALBI 2012/02/02			Index Future	366.8050	367.4790	0.184	0.0000	0.0000	0
2011/07/27	C155 2011/08/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/27	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/27	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/27	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/27	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/27	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/27	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/27	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/27	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/27	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/27	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/07/27	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/27	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0
2011/07/27	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/27	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/27	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/27	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/27	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/27	CAAD 2011/09/19			Can-Do Future	0.0471	0.0488	3.609	0.0000	0.0000	22,388
2011/07/27	CAAE 2011/09/19			Can-Do Future	0.0744	0.0725	(2.554)	0.0000	0.0000	21,898
2011/07/27	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/27	CRD1 2011/08/04			Index Future	161.4750	161.6550	0.111	0.0000	0.0000	2
2011/07/27	CRD1 2011/11/03			Index Future	163.6610	163.8440	0.112	0.0000	0.0000	0
2011/07/27	CRD1 2012/02/02			Index Future	165.8720	166.0580	0.112	0.0000	0.0000	0
2011/07/27	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/27	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/27	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/27	GOVI 2011/08/04			GOVI	356.9270	357.5570	0.177	0.0000	0.0000	182
2011/07/27	GOVI 2011/08/04	348.00	Call	GOVI	89,270.0000	95,570.0000	7.057	0	0	0
2011/07/27	GOVI 2011/08/04	348.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/07/27	GOVI 2011/08/04	348.01	Call	GOVI	89,170.0000	95,470.0000	7.065	0	0	0
2011/07/27	GOVI 2011/08/04	348.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/07/27	GOVI 2011/08/04	347.99	Call	GOVI	89,370.0000	95,670.0000	7.049	0	0	0
2011/07/27	GOVI 2011/08/04	347.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0

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2011/07/27	GOVI 2011/11/03			GOVI	362.2520	362.8910	0.176	0.0000	0.0000	0
2011/07/27	GOVI 2011/11/03	357.00	Call	GOVI	52,520.0000	58,910.0000	12.167	0	0	0
2011/07/27	GOVI 2011/11/03	357.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/07/27	GOVI 2011/11/03	357.01	Call	GOVI	52,420.0000	58,810.0000	12.190	0	0	0
2011/07/27	GOVI 2011/11/03	357.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/07/27	GOVI 2011/11/03	356.99	Call	GOVI	52,620.0000	59,010.0000	12.144	0	0	0
2011/07/27	GOVI 2011/11/03	356.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/07/27	GOVI 2012/02/02			GOVI	367.7710	368.4200	0.176	0.0000	0.0000	0
2011/07/27	GOVI 2012/02/02	369.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/07/27	GOVI 2012/02/02	369.00	Put	GOVI	12,290.0000	5,800.0000	(52.807)	0	0	0
2011/07/27	GOVI 2012/02/02	369.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/07/27	GOVI 2012/02/02	369.01	Put	GOVI	12,390.0000	5,900.0000	(52.381)	0	0	0
2011/07/27	GOVI 2012/02/02	368.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/07/27	GOVI 2012/02/02	368.99	Put	GOVI	12,190.0000	5,700.0000	(53.240)	0	0	0
2011/07/27	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/07/27	IGOV 2011/08/04			Index Future	156.0840	156.0390	(0.029)	0.0000	0.0000	83
2011/07/27	IGOV 2011/11/03			Index Future	158.4120	158.3670	(0.028)	0.0000	0.0000	0
2011/07/27	IGOV 2012/02/02			Index Future	160.8260	160.7800	(0.029)	0.0000	0.0000	0
2011/07/27	ILBI 2011/08/04			Index Future	422.7020	421.8880	(0.193)	0.0000	0.0000	0
2011/07/27	ILBI 2012/02/02			Index Future	435.6180	434.7730	(0.194)	0.0000	0.0000	29
2011/07/27	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/07/27	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/07/27	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/07/27	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/07/27	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/07/27	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/07/27	JBAF 2011/08/17			Jibar Tradeable Future	5.5900	5.5800	(0.179)	0.0000	0.0000	0

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2011/07/27	JBAF 2011/09/21			Jibar Tradeable Future	5.6100	5.6100	0.000	0.0000	0.0000	17,600
2011/07/27	JBAF 2011/10/19			Jibar Tradeable Future	5.6300	5.6200	(0.178)	0.0000	0.0000	600
2011/07/27	JBAF 2011/11/16			Jibar Tradeable Future	5.6900	5.6900	0.000	0.0000	0.0000	1,000
2011/07/27	JBAF 2011/12/21			Jibar Tradeable Future	5.7600	5.7600	0.000	0.0000	0.0000	5,541
2011/07/27	JBAF 2012/01/18			Jibar Tradeable Future	5.8200	5.8300	0.172	0.0000	0.0000	0
2011/07/27	JBAF 2012/03/20			Jibar Tradeable Future	6.0200	6.0200	0.000	0.0000	0.0000	1,090
2011/07/27	JBAF 2012/06/20			Jibar Tradeable Future	6.3000	6.2800	(0.317)	0.0000	0.0000	2,890
2011/07/27	JBAF 2012/09/19			Jibar Tradeable Future	6.5800	6.5600	(0.304)	0.0000	0.0000	44,710
2011/07/27	JBAF 2012/12/19			Jibar Tradeable Future	6.8500	6.8100	(0.584)	0.0000	0.0000	490
2011/07/27	JBAF 2013/03/20			Jibar Tradeable Future	7.1200	7.0700	(0.702)	0.0000	0.0000	290
2011/07/27	JBAF 2013/06/19			Jibar Tradeable Future	7.3900	7.3500	(0.541)	0.0000	0.0000	0
2011/07/27	JN02 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/07/27	JN02 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/27	JN02 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/27	JN02 2011/08/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/27	JN02 2011/08/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/07/27	JN02 2011/08/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/07/27	JN02 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/27	JN05 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/07/27	JN05 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/27	JN05 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/27	JN05 2011/08/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/27	JN05 2011/08/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/07/27	JN05 2011/08/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/07/27	JN05 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/27	JN10 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/07/27	JN10 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/27	JN10 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/27	JN10 2011/08/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/27	JN10 2011/08/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/07/27	JN10 2011/08/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/07/27	JN10 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0

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2011/07/27	OTH1 2011/08/04			Index Future	350.5500	351.3310	0.223	0.0000	0.0000	3
2011/07/27	OTH1 2011/11/03			Index Future	355.7810	356.5720	0.222	0.0000	0.0000	0
2011/07/27	OTH1 2012/02/02			Index Future	361.2010	362.0050	0.223	0.0000	0.0000	0
2011/07/27	R157 2011/08/04			Bond Future	7.3990	7.3600	(0.527)	0.0000	0.0000	9,505
2011/07/27	R157 2011/08/04	7.50	Call	Bond Future	519.0000	623.0000	20.039	0	0	1,000
2011/07/27	R157 2011/08/04	7.50	Put	Bond Future	123.0000	73.0000	(40.650)	0	0	0
2011/07/27	R157 2011/08/04	7.55	Call	Bond Future	669.0000	788.0000	17.788	0	0	0
2011/07/27	R157 2011/08/04	7.55	Put	Bond Future	77.0000	42.0000	(45.455)	0	0	0
2011/07/27	R157 2011/08/04	7.45	Call	Bond Future	388.0000	475.0000	22.423	0	0	0
2011/07/27	R157 2011/08/04	7.45	Put	Bond Future	188.0000	121.0000	(35.638)	0	0	0
2011/07/27	R157 2011/08/04	7.20	Put	Bond Future	829.0000	688.0000	(17.008)	0	0	0
2011/07/27	R157 2011/08/04	7.20	Call	Bond Future	43.0000	56.0000	30.233	0	0	1,320
2011/07/27	R157 2011/08/04	7.60	Put	Bond Future	46.0000	23.0000	(50.000)	0	0	0
2011/07/27	R157 2011/08/04	7.60	Call	Bond Future	833.0000	964.0000	15.726	0	0	440
2011/07/27	R157 2011/08/04	7.80	Call	Bond Future	1,568.0000	1,719.0000	9.630	0	0	0
2011/07/27	R157 2011/08/04	7.80	Put	Bond Future	4.0000	1.0000	(75.000)	0	0	440
2011/07/27	R157 2011/08/04	8.20	Call	Bond Future	3,099.0000	3,252.0000	4.937	0	0	0
2011/07/27	R157 2011/08/04	8.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	1,320
2011/07/27	R157 2011/11/03			Bond Future	7.5080	7.4660	(0.559)	0.0000	0.0000	3,358
2011/07/27	R157 2011/11/03	8.25	Call	Bond Future	2,836.0000	2,972.0000	4.795	0	0	0
2011/07/27	R157 2011/11/03	8.25	Put	Bond Future	136.0000	117.0000	(13.971)	0	0	0
2011/07/27	R157 2011/11/03	8.30	Call	Bond Future	2,996.0000	3,134.0000	4.606	0	0	0
2011/07/27	R157 2011/11/03	8.30	Put	Bond Future	117.0000	100.0000	(14.530)	0	0	0
2011/07/27	R157 2011/11/03	8.20	Call	Bond Future	2,678.0000	2,811.0000	4.966	0	0	0
2011/07/27	R157 2011/11/03	8.20	Put	Bond Future	158.0000	135.0000	(14.557)	0	0	0
2011/07/27	R157 2012/02/02			Bond Future	7.6260	7.5810	(0.590)	0.0000	0.0000	0
2011/07/27	R157 2012/02/02	8.50	Call	Bond Future	3,355.0000	3,479.0000	3.696	0	0	0
2011/07/27	R157 2012/02/02	8.50	Put	Bond Future	391.0000	360.0000	(7.928)	0	0	0
2011/07/27	R157 2012/02/02	8.55	Call	Bond Future	3,493.0000	3,618.0000	3.579	0	0	0
2011/07/27	R157 2012/02/02	8.55	Put	Bond Future	362.0000	332.0000	(8.287)	0	0	0
2011/07/27	R157 2012/02/02	8.45	Call	Bond Future	3,219.0000	3,341.0000	3.790	0	0	0
2011/07/27	R157 2012/02/02	8.45	Put	Bond Future	422.0000	389.0000	(7.820)	0	0	0
2011/07/27	R157 2012/05/03			Bond Future	7.7670	7.7170	(0.644)	0.0000	0.0000	0
2011/07/27	R157 2012/05/03	8.25	Call	Bond Future	2,465.0000	2,569.0000	4.219	0	0	0

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2011/07/27	R157 2012/05/03	8.25	Put	Bond Future	930.0000	874.0000	(6.022)	0	0	0
2011/07/27	R157 2012/05/03	8.30	Call	Bond Future	2,573.0000	2,679.0000	4.120	0	0	0
2011/07/27	R157 2012/05/03	8.30	Put	Bond Future	881.0000	827.0000	(6.129)	0	0	0
2011/07/27	R157 2012/05/03	8.20	Call	Bond Future	2,358.0000	2,460.0000	4.326	0	0	0
2011/07/27	R157 2012/05/03	8.20	Put	Bond Future	981.0000	923.0000	(5.912)	0	0	0
2011/07/27	R157 2012/08/02			Bond Future	7.9370	7.8830	(0.680)	0.0000	0.0000	0
2011/07/27	R157 2012/08/02	8.00	Call	Bond Future	186.0000	346.0000	86.022	0	0	0
2011/07/27	R157 2012/08/02	8.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/27	R157 2012/08/02	8.05	Call	Bond Future	334.0000	494.0000	47.904	0	0	0
2011/07/27	R157 2012/08/02	8.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/27	R157 2012/08/02	7.95	Call	Bond Future	38.0000	199.0000	423.684	0	0	0
2011/07/27	R157 2012/08/02	7.95	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2011/07/27	R186 2011/08/04			Bond Future	8.5350	8.4920	(0.504)	0.0000	0.0000	13,376
2011/07/27	R186 2011/08/04	8.25	Call	Bond Future	56.0000	73.0000	30.357	0	0	0
2011/07/27	R186 2011/08/04	8.25	Put	Bond Future	2,806.0000	2,414.0000	(13.970)	0	0	0
2011/07/27	R186 2011/08/04	8.30	Call	Bond Future	99.0000	130.0000	31.313	0	0	0
2011/07/27	R186 2011/08/04	8.30	Put	Bond Future	2,359.0000	1,982.0000	(15.981)	0	0	0
2011/07/27	R186 2011/08/04	8.20	Call	Bond Future	30.0000	38.0000	26.667	0	0	0
2011/07/27	R186 2011/08/04	8.20	Put	Bond Future	3,272.0000	2,871.0000	(12.256)	0	0	0
2011/07/27	R186 2011/08/04	8.35	Put	Bond Future	1,941.0000	1,583.0000	(18.444)	0	0	0
2011/07/27	R186 2011/08/04	8.35	Call	Bond Future	167.0000	218.0000	30.539	0	0	600
2011/07/27	R186 2011/08/04	8.70	Put	Bond Future	212.0000	118.0000	(44.340)	0	0	0
2011/07/27	R186 2011/08/04	8.70	Call	Bond Future	1,762.0000	2,077.0000	17.877	0	0	200
2011/07/27	R186 2011/08/04	8.95	Call	Bond Future	3,856.0000	4,255.0000	10.348	0	0	0
2011/07/27	R186 2011/08/04	8.95	Put	Bond Future	14.0000	4.0000	(71.429)	0	0	200
2011/07/27	R186 2011/08/04	9.70	Call	Bond Future	10,328.0000	10,736.0000	3.950	0	0	0
2011/07/27	R186 2011/08/04	9.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	600
2011/07/27	R186 2011/11/03			Bond Future	8.6110	8.5670	(0.511)	0.0000	0.0000	13,315
2011/07/27	R186 2011/11/03	9.00	Call	Bond Future	4,866.0000	5,149.0000	5.816	0	0	0
2011/07/27	R186 2011/11/03	9.00	Put	Bond Future	1,323.0000	1,195.0000	(9.675)	0	0	0
2011/07/27	R186 2011/11/03	9.05	Call	Bond Future	5,184.0000	5,476.0000	5.633	0	0	0
2011/07/27	R186 2011/11/03	9.05	Put	Bond Future	1,197.0000	1,079.0000	(9.858)	0	0	0
2011/07/27	R186 2011/11/03	8.95	Call	Bond Future	4,556.0000	4,830.0000	6.014	0	0	0
2011/07/27	R186 2011/11/03	8.95	Put	Bond Future	1,460.0000	1,323.0000	(9.384)	0	0	0

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2011/07/27	R186 2011/11/03	8.75	Put	Bond Future	2,126.0000	1,947.0000	(8.420)	0	0	0
2011/07/27	R186 2011/11/03	8.75	Call	Bond Future	3,410.0000	3,642.0000	6.804	0	0	5,600
2011/07/27	R186 2011/11/03	8.10	Put	Bond Future	5,819.0000	5,501.0000	(5.465)	0	0	0
2011/07/27	R186 2011/11/03	8.10	Call	Bond Future	913.0000	1,006.0000	10.186	0	0	1,275
2011/07/27	R186 2011/11/03	8.35	Put	Bond Future	4,106.0000	3,838.0000	(6.527)	0	0	0
2011/07/27	R186 2011/11/03	8.35	Call	Bond Future	1,637.0000	1,780.0000	8.735	0	0	425
2011/07/27	R186 2011/11/03	8.55	Call	Bond Future	2,429.0000	2,616.0000	7.699	0	0	0
2011/07/27	R186 2011/11/03	8.55	Put	Bond Future	2,999.0000	2,775.0000	(7.469)	0	0	425
2011/07/27	R186 2011/11/03	9.10	Call	Bond Future	5,510.0000	5,810.0000	5.445	0	0	0
2011/07/27	R186 2011/11/03	9.10	Put	Bond Future	1,082.0000	971.0000	(10.259)	0	0	1,275
2011/07/27	R186 2012/02/02			Bond Future	8.6870	8.6410	(0.530)	0.0000	0.0000	2,500
2011/07/27	R186 2012/02/02	9.00	Call	Bond Future	5,361.0000	5,621.0000	4.850	0	0	0
2011/07/27	R186 2012/02/02	9.00	Put	Bond Future	2,549.0000	2,387.0000	(6.355)	0	0	0
2011/07/27	R186 2012/02/02	9.05	Call	Bond Future	5,640.0000	5,908.0000	4.752	0	0	0
2011/07/27	R186 2012/02/02	9.05	Put	Bond Future	2,388.0000	2,234.0000	(6.449)	0	0	0
2011/07/27	R186 2012/02/02	8.95	Call	Bond Future	5,087.0000	5,341.0000	4.993	0	0	0
2011/07/27	R186 2012/02/02	8.95	Put	Bond Future	2,717.0000	2,550.0000	(6.146)	0	0	0
2011/07/27	R186 2012/05/03			Bond Future	8.7690	8.7220	(0.536)	0.0000	0.0000	0
2011/07/27	R186 2012/05/03	9.00	Call	Bond Future	6,091.0000	6,332.0000	3.957	0	0	0
2011/07/27	R186 2012/05/03	9.00	Put	Bond Future	4,045.0000	3,863.0000	(4.499)	0	0	0
2011/07/27	R186 2012/05/03	9.05	Call	Bond Future	6,346.0000	6,593.0000	3.892	0	0	0
2011/07/27	R186 2012/05/03	9.05	Put	Bond Future	3,864.0000	3,688.0000	(4.555)	0	0	0
2011/07/27	R186 2012/05/03	8.95	Call	Bond Future	5,840.0000	6,076.0000	4.041	0	0	0
2011/07/27	R186 2012/05/03	8.95	Put	Bond Future	4,232.0000	4,045.0000	(4.419)	0	0	0
2011/07/27	R186 2012/08/02			Bond Future	8.8580	8.8090	(0.553)	0.0000	0.0000	0
2011/07/27	R186 2012/08/02	8.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/27	R186 2012/08/02	8.75	Put	Bond Future	956.0000	524.0000	(45.188)	0	0	0
2011/07/27	R186 2012/08/02	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/27	R186 2012/08/02	8.80	Put	Bond Future	512.0000	80.0000	(84.375)	0	0	0
2011/07/27	R186 2012/08/02	8.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/27	R186 2012/08/02	8.70	Put	Bond Future	1,403.0000	970.0000	(30.862)	0	0	0
2011/07/27	R189 2011/08/04			Bond Future	214.8436	214.8130	(0.014)	0.0000	0.0000	0
2011/07/27	R189 2011/08/04	212.00	Call	Bond Future	2,844.0000	2,813.0000	(1.090)	0	0	0
2011/07/27	R189 2011/08/04	212.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0



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2011/07/27	R189 2011/08/04	212.05	Call	Bond Future	2,794.0000	2,763.0000	(1.110)	0	0	0
2011/07/27	R189 2011/08/04	212.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/27	R189 2011/08/04	211.95	Call	Bond Future	2,894.0000	2,863.0000	(1.071)	0	0	0
2011/07/27	R189 2011/08/04	211.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/27	R189 2011/11/03			Bond Future	211.9085	211.8773	(0.015)	0.0000	0.0000	0
2011/07/27	R189 2011/11/03	212.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/27	R189 2011/11/03	212.00	Put	Bond Future	92.0000	123.0000	33.696	0	0	0
2011/07/27	R189 2011/11/03	212.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/27	R189 2011/11/03	212.05	Put	Bond Future	142.0000	173.0000	21.831	0	0	0
2011/07/27	R189 2011/11/03	211.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/27	R189 2011/11/03	211.95	Put	Bond Future	42.0000	73.0000	73.810	0	0	0
2011/07/27	R197 2011/08/04			Bond Future	235.1246	235.1195	(0.002)	0.0000	0.0000	30
2011/07/27	R197 2011/08/04	231.50	Call	Bond Future	3,625.0000	3,619.0000	(0.166)	0	0	0
2011/07/27	R197 2011/08/04	231.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/27	R197 2011/08/04	231.55	Call	Bond Future	3,575.0000	3,569.0000	(0.168)	0	0	0
2011/07/27	R197 2011/08/04	231.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/27	R197 2011/08/04	231.45	Call	Bond Future	3,675.0000	3,669.0000	(0.163)	0	0	0
2011/07/27	R197 2011/08/04	231.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/27	R197 2011/11/03			Bond Future	238.5944	238.5889	(0.002)	0.0000	0.0000	0
2011/07/27	R197 2011/11/03	238.50	Call	Bond Future	94.0000	89.0000	(5.319)	0	0	0
2011/07/27	R197 2011/11/03	238.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/27	R197 2011/11/03	238.55	Call	Bond Future	44.0000	39.0000	(11.364)	0	0	0
2011/07/27	R197 2011/11/03	238.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/27	R197 2011/11/03	238.45	Call	Bond Future	144.0000	139.0000	(3.472)	0	0	0
2011/07/27	R197 2011/11/03	238.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/27	R201 2011/08/04			Bond Future	7.0060	6.9980	(0.114)	0.0000	0.0000	395
2011/07/27	R201 2011/08/04	7.25	Call	Bond Future	750.0000	771.0000	2.800	0	0	0
2011/07/27	R201 2011/08/04	7.25	Put	Bond Future	10.0000	7.0000	(30.000)	0	0	0
2011/07/27	R201 2011/08/04	7.30	Call	Bond Future	895.0000	918.0000	2.570	0	0	0
2011/07/27	R201 2011/08/04	7.30	Put	Bond Future	4.0000	3.0000	(25.000)	0	0	0
2011/07/27	R201 2011/08/04	7.20	Call	Bond Future	610.0000	628.0000	2.951	0	0	0
2011/07/27	R201 2011/08/04	7.20	Put	Bond Future	21.0000	15.0000	(28.571)	0	0	0
2011/07/27	R201 2011/11/03			Bond Future	7.0930	7.0850	(0.113)	0.0000	0.0000	953

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2011/07/27	R201 2011/11/03	8.00	Call	Bond Future	2,599.0000	2,618.0000	0.731	0	0	0
2011/07/27	R201 2011/11/03	8.00	Put	Bond Future	68.0000	65.0000	(4.412)	0	0	0
2011/07/27	R201 2011/11/03	8.05	Call	Bond Future	2,726.0000	2,746.0000	0.734	0	0	0
2011/07/27	R201 2011/11/03	8.05	Put	Bond Future	58.0000	56.0000	(3.448)	0	0	0
2011/07/27	R201 2011/11/03	7.95	Call	Bond Future	2,471.0000	2,490.0000	0.769	0	0	0
2011/07/27	R201 2011/11/03	7.95	Put	Bond Future	78.0000	74.0000	(5.128)	0	0	0
2011/07/27	R201 2012/02/02			Bond Future	7.1840	7.1740	(0.139)	0.0000	0.0000	0
2011/07/27	R201 2012/02/02	8.25	Call	Bond Future	2,904.0000	2,926.0000	0.758	0	0	0
2011/07/27	R201 2012/02/02	8.25	Put	Bond Future	161.0000	157.0000	(2.484)	0	0	0
2011/07/27	R201 2012/02/02	8.30	Call	Bond Future	3,018.0000	3,040.0000	0.729	0	0	0
2011/07/27	R201 2012/02/02	8.30	Put	Bond Future	148.0000	144.0000	(2.703)	0	0	0
2011/07/27	R201 2012/02/02	8.20	Call	Bond Future	2,793.0000	2,814.0000	0.752	0	0	0
2011/07/27	R201 2012/02/02	8.20	Put	Bond Future	176.0000	171.0000	(2.841)	0	0	0
2011/07/27	R201 2012/05/03			Bond Future	7.3020	7.2920	(0.137)	0.0000	0.0000	0
2011/07/27	R201 2012/05/03	7.75	Call	Bond Future	1,753.0000	1,767.0000	0.799	0	0	0
2011/07/27	R201 2012/05/03	7.75	Put	Bond Future	686.0000	676.0000	(1.458)	0	0	0
2011/07/27	R201 2012/05/03	7.80	Call	Bond Future	1,834.0000	1,848.0000	0.763	0	0	0
2011/07/27	R201 2012/05/03	7.80	Put	Bond Future	648.0000	638.0000	(1.543)	0	0	0
2011/07/27	R201 2012/05/03	7.70	Call	Bond Future	1,674.0000	1,687.0000	0.777	0	0	0
2011/07/27	R201 2012/05/03	7.70	Put	Bond Future	725.0000	714.0000	(1.517)	0	0	0
2011/07/27	R201 2012/08/02			Bond Future	7.4570	7.4450	(0.161)	0.0000	0.0000	0
2011/07/27	R201 2012/08/02	7.50	Call	Bond Future	94.0000	120.0000	27.660	0	0	0
2011/07/27	R201 2012/08/02	7.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/27	R201 2012/08/02	7.55	Call	Bond Future	202.0000	228.0000	12.871	0	0	0
2011/07/27	R201 2012/08/02	7.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/27	R201 2012/08/02	7.45	Call	Bond Future	0.0000	11.0000	100.000	0	0	0
2011/07/27	R201 2012/08/02	7.45	Put	Bond Future	15.0000	0.0000	(100.000)	0	0	0
2011/07/27	R202 2011/08/04			Bond Future	174.5179	174.5140	(0.002)	0.0000	0.0000	22,118
2011/07/27	R202 2011/08/04	1.00	Call	Bond Future	173,518.0000	173,514.0000	(0.002)	0	0	0
2011/07/27	R202 2011/08/04	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/27	R202 2011/08/04	1.05	Call	Bond Future	173,468.0000	173,464.0000	(0.002)	0	0	0
2011/07/27	R202 2011/08/04	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/27	R202 2011/08/04	0.95	Call	Bond Future	173,568.0000	173,564.0000	(0.002)	0	0	0
2011/07/27	R202 2011/08/04	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/07/27	R202 2011/11/03			Bond Future	177.0934	177.0895	(0.002)	0.0000	0.0000	400
2011/07/27	R202 2011/11/03	0.50	Call	Bond Future	176,593.0000	176,589.0000	(0.002)	0	0	0
2011/07/27	R202 2011/11/03	0.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/27	R202 2011/11/03	0.55	Call	Bond Future	176,543.0000	176,539.0000	(0.002)	0	0	0
2011/07/27	R202 2011/11/03	0.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/27	R202 2011/11/03	0.45	Call	Bond Future	176,643.0000	176,639.0000	(0.002)	0	0	0
2011/07/27	R202 2011/11/03	0.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/27	R202 2012/02/02			Bond Future	177.1266	177.1224	(0.002)	0.0000	0.0000	0
2011/07/27	R202 2012/02/02	177.00	Call	Bond Future	127.0000	122.0000	(3.937)	0	0	0
2011/07/27	R202 2012/02/02	177.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/27	R202 2012/02/02	177.05	Call	Bond Future	77.0000	72.0000	(6.494)	0	0	0
2011/07/27	R202 2012/02/02	177.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/27	R202 2012/02/02	176.95	Call	Bond Future	177.0000	172.0000	(2.825)	0	0	0
2011/07/27	R202 2012/02/02	176.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/27	R203 2011/08/04			Bond Future	7.9890	7.9500	(0.488)	0.0000	0.0000	824
2011/07/27	R203 2011/08/04	8.00	Call	Bond Future	371.0000	458.0000	23.450	0	0	0
2011/07/27	R203 2011/08/04	8.00	Put	Bond Future	318.0000	218.0000	(31.447)	0	0	0
2011/07/27	R203 2011/08/04	8.05	Call	Bond Future	510.0000	619.0000	21.373	0	0	0
2011/07/27	R203 2011/08/04	8.05	Put	Bond Future	218.0000	140.0000	(35.780)	0	0	0
2011/07/27	R203 2011/08/04	7.95	Call	Bond Future	258.0000	324.0000	25.581	0	0	0
2011/07/27	R203 2011/08/04	7.95	Put	Bond Future	445.0000	324.0000	(27.191)	0	0	0
2011/07/27	R203 2011/11/03			Bond Future	8.0930	8.0520	(0.507)	0.0000	0.0000	1,604
2011/07/27	R203 2011/11/03	8.50	Call	Bond Future	2,380.0000	2,515.0000	5.672	0	0	0
2011/07/27	R203 2011/11/03	8.50	Put	Bond Future	525.0000	470.0000	(10.476)	0	0	0
2011/07/27	R203 2011/11/03	8.55	Call	Bond Future	2,548.0000	2,688.0000	5.495	0	0	0
2011/07/27	R203 2011/11/03	8.55	Put	Bond Future	468.0000	418.0000	(10.684)	0	0	0
2011/07/27	R203 2011/11/03	8.45	Call	Bond Future	2,216.0000	2,346.0000	5.866	0	0	0
2011/07/27	R203 2011/11/03	8.45	Put	Bond Future	586.0000	527.0000	(10.068)	0	0	0
2011/07/27	R203 2012/02/02			Bond Future	8.2030	8.1600	(0.524)	0.0000	0.0000	0
2011/07/27	R203 2012/02/02	8.75	Call	Bond Future	3,273.0000	3,405.0000	4.033	0	0	0
2011/07/27	R203 2012/02/02	8.75	Put	Bond Future	887.0000	828.0000	(6.652)	0	0	0
2011/07/27	R203 2012/02/02	8.80	Call	Bond Future	3,429.0000	3,563.0000	3.908	0	0	0
2011/07/27	R203 2012/02/02	8.80	Put	Bond Future	828.0000	772.0000	(6.763)	0	0	0
2011/07/27	R203 2012/02/02	8.70	Call	Bond Future	3,120.0000	3,249.0000	4.135	0	0	0

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2011/07/27	R203 2012/02/02	8.70	Put	Bond Future	949.0000	888.0000	(6.428)	0	0	0
2011/07/27	R203 2012/05/03			Bond Future	8.3250	8.2800	(0.541)	0.0000	0.0000	0
2011/07/27	R203 2012/05/03	8.75	Call	Bond Future	3,154.0000	3,274.0000	3.805	0	0	0
2011/07/27	R203 2012/05/03	8.75	Put	Bond Future	1,371.0000	1,299.0000	(5.252)	0	0	0
2011/07/27	R203 2012/05/03	8.80	Call	Bond Future	3,292.0000	3,415.0000	3.736	0	0	0
2011/07/27	R203 2012/05/03	8.80	Put	Bond Future	1,301.0000	1,233.0000	(5.227)	0	0	0
2011/07/27	R203 2012/05/03	8.70	Call	Bond Future	3,019.0000	3,136.0000	3.875	0	0	0
2011/07/27	R203 2012/05/03	8.70	Put	Bond Future	1,443.0000	1,369.0000	(5.128)	0	0	0
2011/07/27	R203 2012/08/02			Bond Future	8.4640	8.4160	(0.567)	0.0000	0.0000	0
2011/07/27	R203 2012/08/02	8.50	Call	Bond Future	146.0000	341.0000	133.562	0	0	0
2011/07/27	R203 2012/08/02	8.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/27	R203 2012/08/02	8.55	Call	Bond Future	348.0000	543.0000	56.034	0	0	0
2011/07/27	R203 2012/08/02	8.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/27	R203 2012/08/02	8.45	Call	Bond Future	0.0000	138.0000	100.000	0	0	0
2011/07/27	R203 2012/08/02	8.45	Put	Bond Future	57.0000	0.0000	(100.000)	0	0	0
2011/07/27	R204 2011/08/04			Bond Future	8.1830	8.1400	(0.525)	0.0000	0.0000	220
2011/07/27	R204 2011/08/04	8.00	Call	Bond Future	77.0000	104.0000	35.065	0	0	0
2011/07/27	R204 2011/08/04	8.00	Put	Bond Future	1,075.0000	868.0000	(19.256)	0	0	0
2011/07/27	R204 2011/08/04	8.05	Call	Bond Future	129.0000	172.0000	33.333	0	0	0
2011/07/27	R204 2011/08/04	8.05	Put	Bond Future	853.0000	663.0000	(22.274)	0	0	0
2011/07/27	R204 2011/08/04	7.95	Call	Bond Future	43.0000	59.0000	37.209	0	0	0
2011/07/27	R204 2011/08/04	7.95	Put	Bond Future	1,315.0000	1,098.0000	(16.502)	0	0	0
2011/07/27	R204 2011/11/03			Bond Future	8.2810	8.2350	(0.555)	0.0000	0.0000	2,130
2011/07/27	R204 2011/11/03	8.75	Call	Bond Future	2,986.0000	3,165.0000	5.995	0	0	0
2011/07/27	R204 2011/11/03	8.75	Put	Bond Future	562.0000	499.0000	(11.210)	0	0	0
2011/07/27	R204 2011/11/03	8.80	Call	Bond Future	3,181.0000	3,365.0000	5.784	0	0	0
2011/07/27	R204 2011/11/03	8.80	Put	Bond Future	503.0000	445.0000	(11.531)	0	0	0
2011/07/27	R204 2011/11/03	8.70	Call	Bond Future	2,797.0000	2,970.0000	6.185	0	0	0
2011/07/27	R204 2011/11/03	8.70	Put	Bond Future	628.0000	559.0000	(10.987)	0	0	0
2011/07/27	R204 2012/02/02			Bond Future	8.3810	8.3340	(0.561)	0.0000	0.0000	0
2011/07/27	R204 2012/02/02	9.00	Call	Bond Future	3,915.0000	4,089.0000	4.444	0	0	0
2011/07/27	R204 2012/02/02	9.00	Put	Bond Future	832.0000	766.0000	(7.933)	0	0	0
2011/07/27	R204 2012/02/02	9.05	Call	Bond Future	4,099.0000	4,277.0000	4.343	0	0	0
2011/07/27	R204 2012/02/02	9.05	Put	Bond Future	772.0000	711.0000	(7.902)	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
2011/07/27	R204 2012/02/02	8.95	Call	Bond Future	3,734.0000	3,905.0000	4.580	0	0	0
2011/07/27	R204 2012/02/02	8.95	Put	Bond Future	895.0000	827.0000	(7.598)	0	0	0
2011/07/27	R204 2012/05/03			Bond Future	8.4940	8.4440	(0.589)	0.0000	0.0000	0
2011/07/27	R204 2012/05/03	8.75	Call	Bond Future	3,257.0000	3,399.0000	4.360	0	0	0
2011/07/27	R204 2012/05/03	8.75	Put	Bond Future	2,010.0000	1,906.0000	(5.174)	0	0	0
2011/07/27	R204 2012/05/03	8.80	Call	Bond Future	3,404.0000	3,549.0000	4.260	0	0	0
2011/07/27	R204 2012/05/03	8.80	Put	Bond Future	1,916.0000	1,815.0000	(5.271)	0	0	0
2011/07/27	R204 2012/05/03	8.70	Call	Bond Future	3,113.0000	3,252.0000	4.465	0	0	0
2011/07/27	R204 2012/05/03	8.70	Put	Bond Future	2,108.0000	2,001.0000	(5.076)	0	0	0
2011/07/27	R204 2012/08/02			Bond Future	8.6210	8.5690	(0.603)	0.0000	0.0000	0
2011/07/27	R204 2012/08/02	8.50	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/27	R204 2012/08/02	8.50	Put	Bond Future	575.0000	329.0000	(42.783)	0	0	0
2011/07/27	R204 2012/08/02	8.55	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/27	R204 2012/08/02	8.55	Put	Bond Future	337.0000	90.0000	(73.294)	0	0	0
2011/07/27	R204 2012/08/02	8.45	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/27	R204 2012/08/02	8.45	Put	Bond Future	814.0000	567.0000	(30.344)	0	0	0
2011/07/27	R206 2011/08/04			Bond Future	6.7460	6.7180	(0.415)	0.0000	0.0000	9,866
2011/07/27	R206 2011/08/04	7.00	Call	Bond Future	574.0000	631.0000	9.930	0	0	0
2011/07/27	R206 2011/08/04	7.00	Put	Bond Future	9.0000	4.0000	(55.556)	0	0	0
2011/07/27	R206 2011/08/04	7.05	Call	Bond Future	680.0000	740.0000	8.824	0	0	0
2011/07/27	R206 2011/08/04	7.05	Put	Bond Future	5.0000	2.0000	(60.000)	0	0	0
2011/07/27	R206 2011/08/04	6.95	Call	Bond Future	471.0000	526.0000	11.677	0	0	0
2011/07/27	R206 2011/08/04	6.95	Put	Bond Future	17.0000	10.0000	(41.176)	0	0	0
2011/07/27	R206 2011/11/03			Bond Future	6.8270	6.7950	(0.469)	0.0000	0.0000	0
2011/07/27	R206 2011/11/03	7.75	Call	Bond Future	1,888.0000	1,946.0000	3.072	0	0	0
2011/07/27	R206 2011/11/03	7.75	Put	Bond Future	48.0000	41.0000	(14.583)	0	0	0
2011/07/27	R206 2011/11/03	7.80	Call	Bond Future	1,979.0000	2,039.0000	3.032	0	0	0
2011/07/27	R206 2011/11/03	7.80	Put	Bond Future	40.0000	35.0000	(12.500)	0	0	0
2011/07/27	R206 2011/11/03	7.70	Call	Bond Future	1,796.0000	1,854.0000	3.229	0	0	0
2011/07/27	R206 2011/11/03	7.70	Put	Bond Future	54.0000	48.0000	(11.111)	0	0	0
2011/07/27	R206 2012/02/02			Bond Future	6.9150	6.8790	(0.521)	0.0000	0.0000	0
2011/07/27	R206 2012/02/02	8.00	Call	Bond Future	2,048.0000	2,103.0000	2.686	0	0	0
2011/07/27	R206 2012/02/02	8.00	Put	Bond Future	122.0000	113.0000	(7.377)	0	0	0
2011/07/27	R206 2012/02/02	8.05	Call	Bond Future	2,126.0000	2,182.0000	2.634	0	0	0

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2011/07/27	R206 2012/02/02	8.05	Put	Bond Future	113.0000	104.0000	(7.965)	0	0	0
2011/07/27	R206 2012/02/02	7.95	Call	Bond Future	1,971.0000	2,026.0000	2.790	0	0	0
2011/07/27	R206 2012/02/02	7.95	Put	Bond Future	133.0000	123.0000	(7.519)	0	0	0
2011/07/27	R206 2012/05/03			Bond Future	7.0530	7.0110	(0.595)	0.0000	0.0000	0
2011/07/27	R206 2012/05/03	7.50	Call	Bond Future	1,137.0000	1,179.0000	3.694	0	0	0
2011/07/27	R206 2012/05/03	7.50	Put	Bond Future	437.0000	413.0000	(5.492)	0	0	0
2011/07/27	R206 2012/05/03	7.55	Call	Bond Future	1,191.0000	1,234.0000	3.610	0	0	0
2011/07/27	R206 2012/05/03	7.55	Put	Bond Future	413.0000	390.0000	(5.569)	0	0	0
2011/07/27	R206 2012/05/03	7.45	Call	Bond Future	1,085.0000	1,126.0000	3.779	0	0	0
2011/07/27	R206 2012/05/03	7.45	Put	Bond Future	463.0000	438.0000	(5.400)	0	0	0
2011/07/27	R206 2012/08/02			Bond Future	7.2550	7.2050	(0.689)	0.0000	0.0000	0
2011/07/27	R206 2012/08/02	7.25	Call	Bond Future	0.0000	61.0000	100.000	0	0	0
2011/07/27	R206 2012/08/02	7.25	Put	Bond Future	7.0000	0.0000	(100.000)	0	0	0
2011/07/27	R206 2012/08/02	7.30	Call	Bond Future	61.0000	128.0000	109.836	0	0	0
2011/07/27	R206 2012/08/02	7.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/27	R206 2012/08/02	7.20	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/27	R206 2012/08/02	7.20	Put	Bond Future	74.0000	7.0000	(90.541)	0	0	0
2011/07/27	R207 2011/08/04			Bond Future	8.2970	8.2590	(0.458)	0.0000	0.0000	6,115
2011/07/27	R207 2011/08/04	8.25	Call	Bond Future	293.0000	365.0000	24.573	0	0	0
2011/07/27	R207 2011/08/04	8.25	Put	Bond Future	563.0000	417.0000	(25.933)	0	0	0
2011/07/27	R207 2011/08/04	8.30	Call	Bond Future	423.0000	521.0000	23.168	0	0	0
2011/07/27	R207 2011/08/04	8.30	Put	Bond Future	406.0000	285.0000	(29.803)	0	0	0
2011/07/27	R207 2011/08/04	8.20	Call	Bond Future	193.0000	243.0000	25.907	0	0	0
2011/07/27	R207 2011/08/04	8.20	Put	Bond Future	752.0000	583.0000	(22.473)	0	0	0
2011/07/27	R207 2011/11/03			Bond Future	8.3860	8.3470	(0.465)	0.0000	0.0000	600
2011/07/27	R207 2011/11/03	8.75	Call	Bond Future	2,788.0000	2,937.0000	5.344	0	0	0
2011/07/27	R207 2011/11/03	8.75	Put	Bond Future	780.0000	711.0000	(8.846)	0	0	0
2011/07/27	R207 2011/11/03	8.80	Call	Bond Future	2,983.0000	3,136.0000	5.129	0	0	0
2011/07/27	R207 2011/11/03	8.80	Put	Bond Future	704.0000	638.0000	(9.375)	0	0	0
2011/07/27	R207 2011/11/03	8.70	Call	Bond Future	2,595.0000	2,738.0000	5.511	0	0	0
2011/07/27	R207 2011/11/03	8.70	Put	Bond Future	860.0000	784.0000	(8.837)	0	0	0
2011/07/27	R207 2012/02/02			Bond Future	8.4790	8.4380	(0.484)	0.0000	0.0000	0
2011/07/27	R207 2012/02/02	9.00	Call	Bond Future	3,805.0000	3,960.0000	4.074	0	0	0
2011/07/27	R207 2012/02/02	9.00	Put	Bond Future	1,025.0000	956.0000	(6.732)	0	0	0

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2011/07/27	R207 2012/02/02	9.05	Call	Bond Future	3,994.0000	4,153.0000	3.981	0	0	0
2011/07/27	R207 2012/02/02	9.05	Put	Bond Future	952.0000	888.0000	(6.723)	0	0	0
2011/07/27	R207 2012/02/02	8.95	Call	Bond Future	3,620.0000	3,772.0000	4.199	0	0	0
2011/07/27	R207 2012/02/02	8.95	Put	Bond Future	1,102.0000	1,031.0000	(6.443)	0	0	0
2011/07/27	R207 2012/05/03			Bond Future	8.5840	8.5410	(0.501)	0.0000	0.0000	0
2011/07/27	R207 2012/05/03	8.75	Call	Bond Future	3,238.0000	3,363.0000	3.860	0	0	0
2011/07/27	R207 2012/05/03	8.75	Put	Bond Future	2,366.0000	2,263.0000	(4.353)	0	0	0
2011/07/27	R207 2012/05/03	8.80	Call	Bond Future	3,390.0000	3,518.0000	3.776	0	0	0
2011/07/27	R207 2012/05/03	8.80	Put	Bond Future	2,257.0000	2,158.0000	(4.386)	0	0	0
2011/07/27	R207 2012/05/03	8.70	Call	Bond Future	3,090.0000	3,212.0000	3.948	0	0	0
2011/07/27	R207 2012/05/03	8.70	Put	Bond Future	2,479.0000	2,374.0000	(4.236)	0	0	0
2011/07/27	R207 2012/08/02			Bond Future	8.7010	8.6560	(0.517)	0.0000	0.0000	0
2011/07/27	R207 2012/08/02	8.75	Call	Bond Future	251.0000	482.0000	92.032	0	0	0
2011/07/27	R207 2012/08/02	8.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/27	R207 2012/08/02	8.80	Call	Bond Future	506.0000	737.0000	45.652	0	0	0
2011/07/27	R207 2012/08/02	8.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/27	R207 2012/08/02	8.70	Call	Bond Future	0.0000	226.0000	100.000	0	0	0
2011/07/27	R207 2012/08/02	8.70	Put	Bond Future	5.0000	0.0000	(100.000)	0	0	0
2011/07/27	R208 2011/08/04			Bond Future	8.3210	8.2880	(0.397)	0.0000	0.0000	1,511
2011/07/27	R208 2011/08/04	8.25	Call	Bond Future	278.0000	330.0000	18.705	0	0	0
2011/07/27	R208 2011/08/04	8.25	Put	Bond Future	713.0000	563.0000	(21.038)	0	0	0
2011/07/27	R208 2011/08/04	8.30	Call	Bond Future	403.0000	476.0000	18.114	0	0	0
2011/07/27	R208 2011/08/04	8.30	Put	Bond Future	531.0000	403.0000	(24.105)	0	0	0
2011/07/27	R208 2011/08/04	8.20	Call	Bond Future	183.0000	218.0000	19.126	0	0	0
2011/07/27	R208 2011/08/04	8.20	Put	Bond Future	925.0000	759.0000	(17.946)	0	0	0
2011/07/27	R208 2011/11/03			Bond Future	8.4040	8.3700	(0.405)	0.0000	0.0000	5,997
2011/07/27	R208 2011/11/03	8.75	Call	Bond Future	2,832.0000	2,970.0000	4.873	0	0	0
2011/07/27	R208 2011/11/03	8.75	Put	Bond Future	798.0000	732.0000	(8.271)	0	0	0
2011/07/27	R208 2011/11/03	8.80	Call	Bond Future	3,040.0000	3,182.0000	4.671	0	0	0
2011/07/27	R208 2011/11/03	8.80	Put	Bond Future	716.0000	655.0000	(8.520)	0	0	0
2011/07/27	R208 2011/11/03	8.70	Call	Bond Future	2,631.0000	2,763.0000	5.017	0	0	0
2011/07/27	R208 2011/11/03	8.70	Put	Bond Future	887.0000	816.0000	(8.005)	0	0	0
2011/07/27	R208 2011/11/03	7.95	Put	Bond Future	3,317.0000	3,159.0000	(4.763)	0	0	0
2011/07/27	R208 2011/11/03	7.95	Call	Bond Future	555.0000	600.0000	8.108	0	0	1,995

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2011/07/27	R208 2011/11/03	8.20	Put	Bond Future	2,266.0000	2,135.0000	(5.781)	0	0	0
2011/07/27	R208 2011/11/03	8.20	Call	Bond Future	1,038.0000	1,110.0000	6.936	0	0	665
2011/07/27	R208 2011/11/03	8.40	Call	Bond Future	1,576.0000	1,673.0000	6.155	0	0	0
2011/07/27	R208 2011/11/03	8.40	Put	Bond Future	1,600.0000	1,494.0000	(6.625)	0	0	665
2011/07/27	R208 2011/11/03	8.90	Call	Bond Future	3,471.0000	3,623.0000	4.379	0	0	0
2011/07/27	R208 2011/11/03	8.90	Put	Bond Future	573.0000	522.0000	(8.901)	0	0	1,995
2011/07/27	R208 2012/02/02			Bond Future	8.4880	8.4530	(0.412)	0.0000	0.0000	0
2011/07/27	R208 2012/02/02	9.00	Call	Bond Future	4,111.0000	4,250.0000	3.381	0	0	0
2011/07/27	R208 2012/02/02	9.00	Put	Bond Future	1,189.0000	1,123.0000	(5.551)	0	0	0
2011/07/27	R208 2012/02/02	9.05	Call	Bond Future	4,311.0000	4,453.0000	3.294	0	0	0
2011/07/27	R208 2012/02/02	9.05	Put	Bond Future	1,110.0000	1,048.0000	(5.586)	0	0	0
2011/07/27	R208 2012/02/02	8.95	Call	Bond Future	3,915.0000	4,051.0000	3.474	0	0	0
2011/07/27	R208 2012/02/02	8.95	Put	Bond Future	1,273.0000	1,204.0000	(5.420)	0	0	0
2011/07/27	R208 2012/05/03			Bond Future	8.5810	8.5440	(0.431)	0.0000	0.0000	0
2011/07/27	R208 2012/05/03	9.00	Call	Bond Future	4,300.0000	4,431.0000	3.047	0	0	0
2011/07/27	R208 2012/05/03	9.00	Put	Bond Future	1,956.0000	1,876.0000	(4.090)	0	0	0
2011/07/27	R208 2012/05/03	9.05	Call	Bond Future	4,481.0000	4,614.0000	2.968	0	0	0
2011/07/27	R208 2012/05/03	9.05	Put	Bond Future	1,863.0000	1,785.0000	(4.187)	0	0	0
2011/07/27	R208 2012/05/03	8.95	Call	Bond Future	4,124.0000	4,252.0000	3.104	0	0	0
2011/07/27	R208 2012/05/03	8.95	Put	Bond Future	2,056.0000	1,973.0000	(4.037)	0	0	0
2011/07/27	R208 2012/08/02			Bond Future	8.6830	8.6450	(0.438)	0.0000	0.0000	0
2011/07/27	R208 2012/08/02	8.75	Call	Bond Future	371.0000	582.0000	56.873	0	0	0
2011/07/27	R208 2012/08/02	8.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/27	R208 2012/08/02	8.80	Call	Bond Future	646.0000	857.0000	32.663	0	0	0
2011/07/27	R208 2012/08/02	8.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/27	R208 2012/08/02	8.70	Call	Bond Future	94.0000	305.0000	224.468	0	0	0
2011/07/27	R208 2012/08/02	8.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/27	R209 2011/08/04			Bond Future	8.9090	8.8620	(0.528)	0.0000	0.0000	0
2011/07/27	R209 2011/08/04	8.50	Call	Bond Future	10.0000	13.0000	30.000	0	0	0
2011/07/27	R209 2011/08/04	8.50	Put	Bond Future	3,305.0000	2,941.0000	(11.014)	0	0	0
2011/07/27	R209 2011/08/04	8.55	Call	Bond Future	20.0000	27.0000	35.000	0	0	0
2011/07/27	R209 2011/08/04	8.55	Put	Bond Future	2,900.0000	2,540.0000	(12.414)	0	0	0
2011/07/27	R209 2011/08/04	8.45	Call	Bond Future	4.0000	6.0000	50.000	0	0	0
2011/07/27	R209 2011/08/04	8.45	Put	Bond Future	3,718.0000	3,353.0000	(9.817)	0	0	0



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2011/07/27	R209 2011/08/04	10.10	Call	Bond Future	8,396.0000	8,763.0000	4.371	0	0	0
2011/07/27	R209 2011/08/04	10.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/27	R209 2011/11/03			Bond Future	8.9760	8.9270	(0.546)	0.0000	0.0000	2,736
2011/07/27	R209 2011/11/03	8.75	Call	Bond Future	1,450.0000	1,591.0000	9.724	0	0	0
2011/07/27	R209 2011/11/03	8.75	Put	Bond Future	3,219.0000	2,983.0000	(7.331)	0	0	0
2011/07/27	R209 2011/11/03	8.80	Call	Bond Future	1,606.0000	1,758.0000	9.465	0	0	0
2011/07/27	R209 2011/11/03	8.80	Put	Bond Future	2,978.0000	2,752.0000	(7.589)	0	0	0
2011/07/27	R209 2011/11/03	8.70	Call	Bond Future	1,304.0000	1,435.0000	10.046	0	0	0
2011/07/27	R209 2011/11/03	8.70	Put	Bond Future	3,474.0000	3,227.0000	(7.110)	0	0	0
2011/07/27	R209 2012/02/02			Bond Future	9.0420	8.9920	(0.553)	0.0000	0.0000	0
2011/07/27	R209 2012/02/02	9.00	Call	Bond Future	3,095.0000	3,282.0000	6.042	0	0	0
2011/07/27	R209 2012/02/02	9.00	Put	Bond Future	3,415.0000	3,221.0000	(5.681)	0	0	0
2011/07/27	R209 2012/02/02	9.05	Call	Bond Future	3,285.0000	3,480.0000	5.936	0	0	0
2011/07/27	R209 2012/02/02	9.05	Put	Bond Future	3,224.0000	3,038.0000	(5.769)	0	0	0
2011/07/27	R209 2012/02/02	8.95	Call	Bond Future	2,910.0000	3,090.0000	6.186	0	0	0
2011/07/27	R209 2012/02/02	8.95	Put	Bond Future	3,613.0000	3,412.0000	(5.563)	0	0	0
2011/07/27	R209 2012/05/03			Bond Future	9.1130	9.0610	(0.571)	0.0000	0.0000	0
2011/07/27	R209 2012/05/03	9.00	Call	Bond Future	3,573.0000	3,762.0000	5.290	0	0	0
2011/07/27	R209 2012/05/03	9.00	Put	Bond Future	4,427.0000	4,225.0000	(4.563)	0	0	0
2011/07/27	R209 2012/05/03	9.05	Call	Bond Future	3,756.0000	3,951.0000	5.192	0	0	0
2011/07/27	R209 2012/05/03	9.05	Put	Bond Future	4,230.0000	4,034.0000	(4.634)	0	0	0
2011/07/27	R209 2012/05/03	8.95	Call	Bond Future	3,396.0000	3,579.0000	5.389	0	0	0
2011/07/27	R209 2012/05/03	8.95	Put	Bond Future	4,633.0000	4,425.0000	(4.490)	0	0	0
2011/07/27	R209 2012/08/02			Bond Future	9.1880	9.1350	(0.577)	0.0000	0.0000	0
2011/07/27	R209 2012/08/02	9.25	Call	Bond Future	455.0000	849.0000	86.593	0	0	0
2011/07/27	R209 2012/08/02	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/27	R209 2012/08/02	9.30	Call	Bond Future	819.0000	1,213.0000	48.107	0	0	0
2011/07/27	R209 2012/08/02	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/27	R209 2012/08/02	9.20	Call	Bond Future	89.0000	482.0000	441.573	0	0	0
2011/07/27	R209 2012/08/02	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/27	R210 2011/08/04			Bond Future	131.2610	131.2584	(0.002)	0.0000	0.0000	615
2011/07/27	R210 2011/08/04	106.00	Call	Bond Future	25,261.0000	25,258.0000	(0.012)	0	0	0
2011/07/27	R210 2011/08/04	106.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/27	R210 2011/08/04	106.05	Call	Bond Future	25,211.0000	25,208.0000	(0.012)	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
2011/07/27	R210 2011/08/04	106.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/27	R210 2011/08/04	105.95	Call	Bond Future	25,311.0000	25,308.0000	(0.012)	0	0	0
2011/07/27	R210 2011/08/04	105.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/27	R210 2011/11/03			Bond Future	131.4966	131.4939	(0.002)	0.0000	0.0000	0
2011/07/27	R210 2011/11/03	131.00	Call	Bond Future	497.0000	494.0000	(0.604)	0	0	0
2011/07/27	R210 2011/11/03	131.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/27	R210 2011/11/03	131.05	Call	Bond Future	447.0000	444.0000	(0.671)	0	0	0
2011/07/27	R210 2011/11/03	131.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/27	R210 2011/11/03	130.95	Call	Bond Future	547.0000	544.0000	(0.548)	0	0	0
2011/07/27	R210 2011/11/03	130.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/27	R211 2011/08/04			Bond Future	108.4815	108.4733	(0.008)	0.0000	0.0000	0
2011/07/27	R211 2011/08/04	1.50	Call	Bond Future	106,982.0000	106,973.0000	(0.008)	0	0	0
2011/07/27	R211 2011/08/04	1.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/27	R211 2011/08/04	1.55	Call	Bond Future	106,932.0000	106,923.0000	(0.008)	0	0	0
2011/07/27	R211 2011/08/04	1.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/27	R211 2011/08/04	1.45	Call	Bond Future	107,032.0000	107,023.0000	(0.008)	0	0	0
2011/07/27	R211 2011/08/04	1.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/27	R211 2011/11/03			Bond Future	110.0824	110.0740	(0.008)	0.0000	0.0000	529
2011/07/27	R211 2011/11/03	1.25	Call	Bond Future	108,832.0000	108,824.0000	(0.007)	0	0	0
2011/07/27	R211 2011/11/03	1.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/27	R211 2011/11/03	1.30	Call	Bond Future	108,782.0000	108,774.0000	(0.007)	0	0	0
2011/07/27	R211 2011/11/03	1.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/27	R211 2011/11/03	1.20	Call	Bond Future	108,882.0000	108,874.0000	(0.007)	0	0	0
2011/07/27	R211 2011/11/03	1.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/27	R211 2012/02/02			Bond Future	110.4217	110.4131	(0.008)	0.0000	0.0000	0
2011/07/27	R211 2012/02/02	110.50	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/27	R211 2012/02/02	110.50	Put	Bond Future	78.0000	87.0000	11.538	0	0	0
2011/07/27	R211 2012/02/02	110.55	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/27	R211 2012/02/02	110.55	Put	Bond Future	128.0000	137.0000	7.031	0	0	0
2011/07/27	R211 2012/02/02	110.45	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/27	R211 2012/02/02	110.45	Put	Bond Future	28.0000	37.0000	32.143	0	0	0
2011/07/27	R212 2011/08/04			Bond Future	106.6970	106.7918	0.089	0.0000	0.0000	3,852
2011/07/27	R212 2011/08/04	2.50	Call	Bond Future	104,197.0000	104,292.0000	0.091	0	0	0

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2011/07/27	R212 2011/08/04	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/27	R212 2011/08/04	2.55	Call	Bond Future	104,147.0000	104,242.0000	0.091	0	0	0
2011/07/27	R212 2011/08/04	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/27	R212 2011/08/04	2.45	Call	Bond Future	104,247.0000	104,342.0000	0.091	0	0	0
2011/07/27	R212 2011/08/04	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/27	R212 2011/11/03			Bond Future	108.2716	108.3676	0.089	0.0000	0.0000	240
2011/07/27	R212 2011/11/03	2.50	Call	Bond Future	105,772.0000	105,868.0000	0.091	0	0	0
2011/07/27	R212 2011/11/03	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/27	R212 2011/11/03	2.55	Call	Bond Future	105,722.0000	105,818.0000	0.091	0	0	0
2011/07/27	R212 2011/11/03	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/27	R212 2011/11/03	2.45	Call	Bond Future	105,822.0000	105,918.0000	0.091	0	0	0
2011/07/27	R212 2011/11/03	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/27	R212 2012/02/02			Bond Future	108.4527	108.5502	0.090	0.0000	0.0000	0
2011/07/27	R212 2012/02/02	108.50	Call	Bond Future	0.0000	50.0000	100.000	0	0	0
2011/07/27	R212 2012/02/02	108.50	Put	Bond Future	47.0000	0.0000	(100.000)	0	0	0
2011/07/27	R212 2012/02/02	108.55	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/27	R212 2012/02/02	108.55	Put	Bond Future	97.0000	0.0000	(100.000)	0	0	0
2011/07/27	R212 2012/02/02	108.45	Call	Bond Future	3.0000	100.0000	3233.333	0	0	0
2011/07/27	R212 2012/02/02	108.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/27	R213 2011/08/04			Bond Future	8.8650	8.8370	(0.316)	0.0000	0.0000	0
2011/07/27	R213 2011/08/04	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/27	R213 2011/08/04	8.00	Put	Bond Future	7,377.0000	7,153.0000	(3.036)	0	0	0
2011/07/27	R213 2011/08/04	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/27	R213 2011/08/04	8.05	Put	Bond Future	6,924.0000	6,700.0000	(3.235)	0	0	0
2011/07/27	R213 2011/08/04	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/27	R213 2011/08/04	7.95	Put	Bond Future	7,833.0000	7,609.0000	(2.860)	0	0	0
2011/07/27	R213 2011/11/03			Bond Future	8.9380	8.9090	(0.324)	0.0000	0.0000	0
2011/07/27	R213 2011/11/03	8.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/27	R213 2011/11/03	8.75	Put	Bond Future	1,503.0000	1,274.0000	(15.236)	0	0	0
2011/07/27	R213 2011/11/03	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/27	R213 2011/11/03	8.80	Put	Bond Future	1,099.0000	870.0000	(20.837)	0	0	0
2011/07/27	R213 2011/11/03	8.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/27	R213 2011/11/03	8.70	Put	Bond Future	1,909.0000	1,680.0000	(11.996)	0	0	0
2011/07/27	R213 2012/02/02			Bond Future	9.0120	8.9830	(0.322)	0.0000	0.0000	0

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2011/07/27	R213	2012/02/02	9.00	Call	Bond Future	0.0000	133.0000	100.000	0	0	0
2011/07/27	R213	2012/02/02	9.00	Put	Bond Future	93.0000	0.0000	(100.000)	0	0	0
2011/07/27	R213	2012/02/02	9.05	Call	Bond Future	295.0000	520.0000	76.271	0	0	0
2011/07/27	R213	2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/27	R213	2012/02/02	8.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/27	R213	2012/02/02	8.95	Put	Bond Future	484.0000	258.0000	(46.694)	0	0	0
2011/07/27	R213	2012/05/03			Bond Future	9.0880	9.0580	(0.330)	0.0000	0.0000	0
2011/07/27	R213	2012/05/03	9.25	Call	Bond Future	1,227.0000	1,457.0000	18.745	0	0	0
2011/07/27	R213	2012/05/03	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/27	R213	2012/05/03	9.30	Call	Bond Future	1,600.0000	1,831.0000	14.438	0	0	0
2011/07/27	R213	2012/05/03	9.30	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2011/07/27	R213	2012/05/03	9.20	Call	Bond Future	851.0000	1,082.0000	27.145	0	0	0
2011/07/27	R213	2012/05/03	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/27	R213	2012/08/02			Bond Future	9.1670	9.1370	(0.327)	0.0000	0.0000	0
2011/07/27	R213	2012/08/02	9.25	Call	Bond Future	623.0000	850.0000	36.437	0	0	0
2011/07/27	R213	2012/08/02	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/27	R213	2012/08/02	9.30	Call	Bond Future	995.0000	1,222.0000	22.814	0	0	0
2011/07/27	R213	2012/08/02	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/27	R213	2012/08/02	9.20	Call	Bond Future	249.0000	475.0000	90.763	0	0	0
2011/07/27	R213	2012/08/02	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/27	RZ02	2011/08/04			Bond Future	0.0780	0.1030	32.051	0.0000	0.0000	0
2011/07/27	RZ02	2011/08/04	1.00	Call	Bond Future	24,940.0000	24,940.0000	0.000	0	0	0
2011/07/27	RZ02	2011/08/04	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/27	RZ02	2011/08/04	1.05	Call	Bond Future	26,199.0000	26,199.0000	0.000	0	0	0
2011/07/27	RZ02	2011/08/04	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/27	RZ02	2011/08/04	0.95	Call	Bond Future	23,667.0000	23,667.0000	0.000	0	0	0
2011/07/27	RZ02	2011/08/04	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/27	RZ02	2011/11/03			Bond Future	0.0050	0.0050	0.000	0.0000	0.0000	0
2011/07/27	RZ02	2011/11/03	1.00	Call	Bond Future	27,590.0000	27,590.0000	0.000	0	0	0
2011/07/27	RZ02	2011/11/03	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/27	RZ02	2011/11/03	1.05	Call	Bond Future	28,834.0000	28,834.0000	0.000	0	0	0
2011/07/27	RZ02	2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/27	RZ02	2011/11/03	0.95	Call	Bond Future	26,333.0000	26,333.0000	0.000	0	0	0
2011/07/27	RZ02	2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/07/27	RZ11 2011/11/03			Bond Future	0.7760	0.7700	(0.773)	0.0000	0.0000	0
2011/07/27	RZ11 2011/11/03	1.00	Call	Bond Future	1,226.0000	1,226.0000	0.000	0	0	0
2011/07/27	RZ11 2011/11/03	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/27	RZ11 2011/11/03	1.05	Call	Bond Future	1,491.0000	1,491.0000	0.000	0	0	0
2011/07/27	RZ11 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/27	RZ11 2011/11/03	0.95	Call	Bond Future	961.0000	961.0000	0.000	0	0	0
2011/07/27	RZ11 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/27	RZ12 2011/08/04			Bond Future	2.0330	2.0290	(0.197)	0.0000	0.0000	0
2011/07/27	RZ12 2011/08/04	2.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/27	RZ12 2011/08/04	2.00	Put	Bond Future	283.0000	283.0000	0.000	0	0	0
2011/07/27	RZ12 2011/08/04	2.05	Call	Bond Future	204.0000	204.0000	0.000	0	0	0
2011/07/27	RZ12 2011/08/04	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/27	RZ12 2011/08/04	1.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/27	RZ12 2011/08/04	1.95	Put	Bond Future	773.0000	773.0000	0.000	0	0	0
2011/07/27	RZ12 2011/11/03			Bond Future	1.9230	1.9190	(0.208)	0.0000	0.0000	0
2011/07/27	RZ12 2011/11/03	2.00	Call	Bond Future	778.0000	778.0000	0.000	0	0	0
2011/07/27	RZ12 2011/11/03	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/27	RZ12 2011/11/03	2.05	Call	Bond Future	1,255.0000	1,255.0000	0.000	0	0	0
2011/07/27	RZ12 2011/11/03	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/27	RZ12 2011/11/03	1.95	Call	Bond Future	298.0000	298.0000	0.000	0	0	0
2011/07/27	RZ12 2011/11/03	1.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/27	TRT1 2011/08/04			Index Future	352.7760	353.4390	0.188	0.0000	0.0000	100
2011/07/27	TRT1 2011/11/03			Index Future	357.5520	358.2260	0.189	0.0000	0.0000	0
2011/07/27	TRT1 2012/02/02			Index Future	362.3800	363.0660	0.189	0.0000	0.0000	0
<b>Total</b>										<b>243159.00</b>