



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 05/07/2011

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
2011/07/05	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/05	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/05	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/05	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/05	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/05	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/05	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/05	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/05	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/05	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/05	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/05	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/05	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/05	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/05	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/07/05	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/05	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/05	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/05	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/05	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/05	AL7T 2011/08/04			Index Future	385.4700	385.5970	0.033	0.0000	0.0000	46
2011/07/05	AL7T 2011/11/03			Index Future	391.2380	391.3660	0.033	0.0000	0.0000	0
2011/07/05	ALBI 2011/08/04			Index Future	354.2440	354.3010	0.016	0.0000	0.0000	998
2011/07/05	ALBI 2011/11/03			Index Future	359.5440	359.6030	0.016	0.0000	0.0000	0
2011/07/05	C155 2011/08/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/05	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/05	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/05	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/05	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/05	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/05	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/05	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/05	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/05	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/05	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/05	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/07/05	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0
2011/07/05	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/05	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/05	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/05	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/05	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/05	CAAD 2011/09/19			Can-Do Future	0.0388	0.0388	0.000	0.0000	0.0000	22,388
2011/07/05	CAAE 2011/09/19			Can-Do Future	0.0916	0.0953	4.039	0.0000	0.0000	21,898
2011/07/05	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/05	CRD1 2011/08/04			Index Future	160.6690	160.6920	0.014	0.0000	0.0000	2
2011/07/05	CRD1 2011/11/03			Index Future	162.8370	162.8610	0.015	0.0000	0.0000	0
2011/07/05	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/05	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/05	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/05	GOVI 2011/08/04			GOVI	355.1470	355.2030	0.016	0.0000	0.0000	180
2011/07/05	GOVI 2011/08/04	348.00	Call	GOVI	71,470.0000	72,030.0000	0.784	0	0	0
2011/07/05	GOVI 2011/08/04	348.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/07/05	GOVI 2011/08/04	348.01	Call	GOVI	71,370.0000	71,930.0000	0.785	0	0	0
2011/07/05	GOVI 2011/08/04	348.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/07/05	GOVI 2011/08/04	347.99	Call	GOVI	71,570.0000	72,130.0000	0.782	0	0	0
2011/07/05	GOVI 2011/08/04	347.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/07/05	GOVI 2011/11/03			GOVI	360.4620	360.5180	0.016	0.0000	0.0000	0
2011/07/05	GOVI 2011/11/03	357.00	Call	GOVI	34,620.0000	35,180.0000	1.618	0	0	0
2011/07/05	GOVI 2011/11/03	357.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0

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2011/07/05	GOVI 2011/11/03	357.01	Call	GOVI	34,520.0000	35,080.0000	1.622	0	0	0
2011/07/05	GOVI 2011/11/03	357.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/07/05	GOVI 2011/11/03	356.99	Call	GOVI	34,720.0000	35,280.0000	1.613	0	0	0
2011/07/05	GOVI 2011/11/03	356.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/07/05	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/07/05	IGOV 2011/08/04			Index Future	155.9700	156.0040	0.022	0.0000	0.0000	73
2011/07/05	IGOV 2011/11/03			Index Future	158.3040	158.3380	0.021	0.0000	0.0000	0
2011/07/05	ILBI 2011/08/04			Index Future	416.2700	416.3780	0.026	0.0000	0.0000	0
2011/07/05	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/07/05	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/07/05	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/07/05	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/07/05	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/07/05	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/07/05	JBAF 2011/07/20			Jibar Tradeable Future	5.6000	5.5970	(0.054)	0.0000	0.0000	5,000
2011/07/05	JBAF 2011/08/17			Jibar Tradeable Future	5.6300	5.6280	(0.036)	0.0000	0.0000	0
2011/07/05	JBAF 2011/09/21			Jibar Tradeable Future	5.6900	5.6860	(0.070)	0.0000	0.0000	17,600
2011/07/05	JBAF 2011/10/19			Jibar Tradeable Future	5.7600	5.7550	(0.087)	0.0000	0.0000	100
2011/07/05	JBAF 2011/11/16			Jibar Tradeable Future	5.8400	5.8360	(0.068)	0.0000	0.0000	1,000
2011/07/05	JBAF 2011/12/21			Jibar Tradeable Future	5.9600	5.9550	(0.084)	0.0000	0.0000	5,541
2011/07/05	JBAF 2012/03/20			Jibar Tradeable Future	6.3300	6.3210	(0.142)	0.0000	0.0000	1,090
2011/07/05	JBAF 2012/06/20			Jibar Tradeable Future	6.6900	6.6800	(0.149)	0.0000	0.0000	2,890
2011/07/05	JBAF 2012/09/19			Jibar Tradeable Future	6.9500	6.9490	(0.014)	0.0000	0.0000	44,710
2011/07/05	JBAF 2012/12/19			Jibar Tradeable Future	7.2100	7.1970	(0.180)	0.0000	0.0000	490
2011/07/05	JBAF 2013/03/20			Jibar Tradeable Future	7.4900	7.4960	0.080	0.0000	0.0000	290
2011/07/05	JBAF 2013/06/19			Jibar Tradeable Future	7.7800	7.7800	0.000	0.0000	0.0000	0

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2011/07/05	JN02 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/07/05	JN02 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/05	JN02 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/05	JN02 2011/08/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/05	JN02 2011/08/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/07/05	JN02 2011/08/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/07/05	JN02 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/05	JN05 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/07/05	JN05 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/05	JN05 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/05	JN05 2011/08/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/05	JN05 2011/08/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/07/05	JN05 2011/08/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/07/05	JN05 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/05	JN10 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/07/05	JN10 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/05	JN10 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/05	JN10 2011/08/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/05	JN10 2011/08/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/07/05	JN10 2011/08/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/07/05	JN10 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/05	OTH1 2011/08/04			Index Future	348.9890	349.0580	0.020	0.0000	0.0000	3
2011/07/05	OTH1 2011/11/03			Index Future	354.2110	354.2800	0.019	0.0000	0.0000	0
2011/07/05	R157 2011/08/04			Bond Future	7.5230	7.5220	(0.013)	0.0000	0.0000	6,040
2011/07/05	R157 2011/08/04	7.50	Call	Bond Future	470.0000	463.0000	(1.489)	0	0	1,000
2011/07/05	R157 2011/08/04	7.50	Put	Bond Future	560.0000	549.0000	(1.964)	0	0	0
2011/07/05	R157 2011/08/04	7.55	Call	Bond Future	570.0000	563.0000	(1.228)	0	0	0
2011/07/05	R157 2011/08/04	7.55	Put	Bond Future	464.0000	454.0000	(2.155)	0	0	0
2011/07/05	R157 2011/08/04	7.45	Call	Bond Future	382.0000	375.0000	(1.832)	0	0	0
2011/07/05	R157 2011/08/04	7.45	Put	Bond Future	668.0000	657.0000	(1.647)	0	0	0
2011/07/05	R157 2011/08/04	7.20	Put	Bond Future	1,377.0000	1,369.0000	(0.581)	0	0	0
2011/07/05	R157 2011/08/04	7.20	Call	Bond Future	105.0000	101.0000	(3.810)	0	0	1,320

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2011/07/05	R157 2011/08/04	7.60	Put	Bond Future	380.0000	370.0000	(2.632)	0	0	0
2011/07/05	R157 2011/08/04	7.60	Call	Bond Future	681.0000	675.0000	(0.881)	0	0	440
2011/07/05	R157 2011/08/04	7.80	Call	Bond Future	1,230.0000	1,227.0000	(0.244)	0	0	0
2011/07/05	R157 2011/08/04	7.80	Put	Bond Future	152.0000	145.0000	(4.605)	0	0	440
2011/07/05	R157 2011/08/04	8.20	Call	Bond Future	2,626.0000	2,628.0000	0.076	0	0	0
2011/07/05	R157 2011/08/04	8.20	Put	Bond Future	14.0000	12.0000	(14.286)	0	0	1,320
2011/07/05	R157 2011/11/03			Bond Future	7.6400	7.6390	(0.013)	0.0000	0.0000	3,358
2011/07/05	R157 2011/11/03	8.25	Call	Bond Future	2,481.0000	2,481.0000	0.000	0	0	0
2011/07/05	R157 2011/11/03	8.25	Put	Bond Future	267.0000	263.0000	(1.498)	0	0	0
2011/07/05	R157 2011/11/03	8.30	Call	Bond Future	2,630.0000	2,630.0000	0.000	0	0	0
2011/07/05	R157 2011/11/03	8.30	Put	Bond Future	237.0000	233.0000	(1.688)	0	0	0
2011/07/05	R157 2011/11/03	8.20	Call	Bond Future	2,335.0000	2,335.0000	0.000	0	0	0
2011/07/05	R157 2011/11/03	8.20	Put	Bond Future	301.0000	297.0000	(1.329)	0	0	0
2011/07/05	R157 2012/02/02			Bond Future	7.7700	7.7690	(0.013)	0.0000	0.0000	0
2011/07/05	R157 2012/02/02	8.50	Call	Bond Future	3,029.0000	3,029.0000	0.000	0	0	0
2011/07/05	R157 2012/02/02	8.50	Put	Bond Future	560.0000	556.0000	(0.714)	0	0	0
2011/07/05	R157 2012/02/02	8.55	Call	Bond Future	3,159.0000	3,158.0000	(0.032)	0	0	0
2011/07/05	R157 2012/02/02	8.55	Put	Bond Future	523.0000	519.0000	(0.765)	0	0	0
2011/07/05	R157 2012/02/02	8.45	Call	Bond Future	2,901.0000	2,901.0000	0.000	0	0	0
2011/07/05	R157 2012/02/02	8.45	Put	Bond Future	599.0000	595.0000	(0.668)	0	0	0
2011/07/05	R157 2012/05/03			Bond Future	7.9210	7.9190	(0.025)	0.0000	0.0000	0
2011/07/05	R157 2012/05/03	8.25	Call	Bond Future	2,211.0000	2,212.0000	0.045	0	0	0
2011/07/05	R157 2012/05/03	8.25	Put	Bond Future	1,169.0000	1,163.0000	(0.513)	0	0	0
2011/07/05	R157 2012/05/03	8.30	Call	Bond Future	2,312.0000	2,313.0000	0.043	0	0	0
2011/07/05	R157 2012/05/03	8.30	Put	Bond Future	1,112.0000	1,107.0000	(0.450)	0	0	0
2011/07/05	R157 2012/05/03	8.20	Call	Bond Future	2,113.0000	2,114.0000	0.047	0	0	0
2011/07/05	R157 2012/05/03	8.20	Put	Bond Future	1,228.0000	1,223.0000	(0.407)	0	0	0
2011/07/05	R186 2011/08/04			Bond Future	8.5890	8.5880	(0.012)	0.0000	0.0000	11,226
2011/07/05	R186 2011/08/04	8.25	Call	Bond Future	313.0000	300.0000	(4.153)	0	0	0
2011/07/05	R186 2011/08/04	8.25	Put	Bond Future	3,573.0000	3,551.0000	(0.616)	0	0	0
2011/07/05	R186 2011/08/04	8.30	Call	Bond Future	406.0000	392.0000	(3.448)	0	0	0
2011/07/05	R186 2011/08/04	8.30	Put	Bond Future	3,177.0000	3,154.0000	(0.724)	0	0	0
2011/07/05	R186 2011/08/04	8.20	Call	Bond Future	237.0000	226.0000	(4.641)	0	0	0
2011/07/05	R186 2011/08/04	8.20	Put	Bond Future	3,989.0000	3,969.0000	(0.501)	0	0	0

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2011/07/05	R186 2011/08/04	8.35	Put	Bond Future	2,804.0000	2,779.0000	(0.892)	0	0	0
2011/07/05	R186 2011/08/04	8.35	Call	Bond Future	519.0000	504.0000	(2.890)	0	0	600
2011/07/05	R186 2011/08/04	8.70	Put	Bond Future	921.0000	895.0000	(2.823)	0	0	0
2011/07/05	R186 2011/08/04	8.70	Call	Bond Future	1,960.0000	1,944.0000	(0.816)	0	0	200
2011/07/05	R186 2011/08/04	8.95	Call	Bond Future	3,644.0000	3,638.0000	(0.165)	0	0	0
2011/07/05	R186 2011/08/04	8.95	Put	Bond Future	313.0000	298.0000	(4.792)	0	0	200
2011/07/05	R186 2011/08/04	9.70	Call	Bond Future	9,820.0000	9,829.0000	0.092	0	0	0
2011/07/05	R186 2011/08/04	9.70	Put	Bond Future	3.0000	3.0000	0.000	0	0	600
2011/07/05	R186 2011/11/03			Bond Future	8.6660	8.6650	(0.012)	0.0000	0.0000	13,563
2011/07/05	R186 2011/11/03	9.00	Call	Bond Future	4,772.0000	4,767.0000	(0.105)	0	0	0
2011/07/05	R186 2011/11/03	9.00	Put	Bond Future	1,740.0000	1,726.0000	(0.805)	0	0	0
2011/07/05	R186 2011/11/03	9.05	Call	Bond Future	5,073.0000	5,068.0000	(0.099)	0	0	0
2011/07/05	R186 2011/11/03	9.05	Put	Bond Future	1,597.0000	1,583.0000	(0.877)	0	0	0
2011/07/05	R186 2011/11/03	8.95	Call	Bond Future	4,481.0000	4,475.0000	(0.134)	0	0	0
2011/07/05	R186 2011/11/03	8.95	Put	Bond Future	1,895.0000	1,880.0000	(0.792)	0	0	0
2011/07/05	R186 2011/11/03	8.75	Put	Bond Future	2,626.0000	2,610.0000	(0.609)	0	0	0
2011/07/05	R186 2011/11/03	8.75	Call	Bond Future	3,400.0000	3,393.0000	(0.206)	0	0	5,600
2011/07/05	R186 2012/02/02			Bond Future	8.7440	8.7430	(0.011)	0.0000	0.0000	2,500
2011/07/05	R186 2012/02/02	9.00	Call	Bond Future	5,243.0000	5,240.0000	(0.057)	0	0	0
2011/07/05	R186 2012/02/02	9.00	Put	Bond Future	2,951.0000	2,939.0000	(0.407)	0	0	0
2011/07/05	R186 2012/02/02	9.05	Call	Bond Future	5,512.0000	5,508.0000	(0.073)	0	0	0
2011/07/05	R186 2012/02/02	9.05	Put	Bond Future	2,780.0000	2,767.0000	(0.468)	0	0	0
2011/07/05	R186 2012/02/02	8.95	Call	Bond Future	4,981.0000	4,977.0000	(0.080)	0	0	0
2011/07/05	R186 2012/02/02	8.95	Put	Bond Future	3,131.0000	3,118.0000	(0.415)	0	0	0
2011/07/05	R186 2012/05/03			Bond Future	8.8270	8.8260	(0.011)	0.0000	0.0000	0
2011/07/05	R186 2012/05/03	9.00	Call	Bond Future	5,980.0000	5,977.0000	(0.050)	0	0	0
2011/07/05	R186 2012/05/03	9.00	Put	Bond Future	4,453.0000	4,441.0000	(0.269)	0	0	0
2011/07/05	R186 2012/05/03	9.05	Call	Bond Future	6,228.0000	6,225.0000	(0.048)	0	0	0
2011/07/05	R186 2012/05/03	9.05	Put	Bond Future	4,265.0000	4,253.0000	(0.281)	0	0	0
2011/07/05	R186 2012/05/03	8.95	Call	Bond Future	5,737.0000	5,734.0000	(0.052)	0	0	0
2011/07/05	R186 2012/05/03	8.95	Put	Bond Future	4,648.0000	4,636.0000	(0.258)	0	0	0
2011/07/05	R189 2011/08/04			Bond Future	214.6793	214.6699	(0.004)	0.0000	0.0000	0
2011/07/05	R189 2011/08/04	212.00	Call	Bond Future	2,679.0000	2,670.0000	(0.336)	0	0	0
2011/07/05	R189 2011/08/04	212.00	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
2011/07/05	R189 2011/08/04	212.05	Call	Bond Future	2,629.0000	2,620.0000	(0.342)	0	0	0
2011/07/05	R189 2011/08/04	212.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/05	R189 2011/08/04	211.95	Call	Bond Future	2,729.0000	2,720.0000	(0.330)	0	0	0
2011/07/05	R189 2011/08/04	211.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/05	R197 2011/08/04			Bond Future	235.1613	235.3825	0.094	0.0000	0.0000	30
2011/07/05	R197 2011/08/04	231.50	Call	Bond Future	3,661.0000	3,883.0000	6.064	0	0	0
2011/07/05	R197 2011/08/04	231.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/05	R197 2011/08/04	231.55	Call	Bond Future	3,611.0000	3,833.0000	6.148	0	0	0
2011/07/05	R197 2011/08/04	231.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/05	R197 2011/08/04	231.45	Call	Bond Future	3,711.0000	3,933.0000	5.982	0	0	0
2011/07/05	R197 2011/08/04	231.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/05	R201 2011/08/04			Bond Future	7.1360	7.1300	(0.084)	0.0000	0.0000	395
2011/07/05	R201 2011/08/04	7.25	Call	Bond Future	538.0000	545.0000	1.301	0	0	0
2011/07/05	R201 2011/08/04	7.25	Put	Bond Future	193.0000	182.0000	(5.699)	0	0	0
2011/07/05	R201 2011/08/04	7.30	Call	Bond Future	645.0000	653.0000	1.240	0	0	0
2011/07/05	R201 2011/08/04	7.30	Put	Bond Future	149.0000	139.0000	(6.711)	0	0	0
2011/07/05	R201 2011/08/04	7.20	Call	Bond Future	443.0000	448.0000	1.129	0	0	0
2011/07/05	R201 2011/08/04	7.20	Put	Bond Future	249.0000	236.0000	(5.221)	0	0	0
2011/07/05	R201 2011/11/03			Bond Future	7.2330	7.2260	(0.097)	0.0000	0.0000	953
2011/07/05	R201 2011/11/03	8.00	Call	Bond Future	2,282.0000	2,298.0000	0.701	0	0	0
2011/07/05	R201 2011/11/03	8.00	Put	Bond Future	147.0000	143.0000	(2.721)	0	0	0
2011/07/05	R201 2011/11/03	8.05	Call	Bond Future	2,403.0000	2,418.0000	0.624	0	0	0
2011/07/05	R201 2011/11/03	8.05	Put	Bond Future	131.0000	126.0000	(3.817)	0	0	0
2011/07/05	R201 2011/11/03	7.95	Call	Bond Future	2,162.0000	2,177.0000	0.694	0	0	0
2011/07/05	R201 2011/11/03	7.95	Put	Bond Future	165.0000	160.0000	(3.030)	0	0	0
2011/07/05	R201 2012/02/02			Bond Future	7.3370	7.3300	(0.095)	0.0000	0.0000	0
2011/07/05	R201 2012/02/02	8.25	Call	Bond Future	2,599.0000	2,612.0000	0.500	0	0	0
2011/07/05	R201 2012/02/02	8.25	Put	Bond Future	255.0000	250.0000	(1.961)	0	0	0
2011/07/05	R201 2012/02/02	8.30	Call	Bond Future	2,708.0000	2,721.0000	0.480	0	0	0
2011/07/05	R201 2012/02/02	8.30	Put	Bond Future	238.0000	232.0000	(2.521)	0	0	0
2011/07/05	R201 2012/02/02	8.20	Call	Bond Future	2,493.0000	2,507.0000	0.562	0	0	0
2011/07/05	R201 2012/02/02	8.20	Put	Bond Future	276.0000	272.0000	(1.449)	0	0	0
2011/07/05	R201 2012/05/03			Bond Future	7.4680	7.4600	(0.107)	0.0000	0.0000	0



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2011/07/05	R201 2012/05/03	7.75	Call	Bond Future	1,548.0000	1,557.0000	0.581	0	0	0
2011/07/05	R201 2012/05/03	7.75	Put	Bond Future	878.0000	868.0000	(1.139)	0	0	0
2011/07/05	R201 2012/05/03	7.80	Call	Bond Future	1,623.0000	1,632.0000	0.555	0	0	0
2011/07/05	R201 2012/05/03	7.80	Put	Bond Future	835.0000	824.0000	(1.317)	0	0	0
2011/07/05	R201 2012/05/03	7.70	Call	Bond Future	1,475.0000	1,484.0000	0.610	0	0	0
2011/07/05	R201 2012/05/03	7.70	Put	Bond Future	923.0000	913.0000	(1.083)	0	0	0
2011/07/05	R202 2011/08/04			Bond Future	174.5450	174.5438	(0.001)	0.0000	0.0000	21,108
2011/07/05	R202 2011/08/04	1.00	Call	Bond Future	173,545.0000	173,544.0000	(0.001)	0	0	0
2011/07/05	R202 2011/08/04	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/05	R202 2011/08/04	1.05	Call	Bond Future	173,495.0000	173,494.0000	(0.001)	0	0	0
2011/07/05	R202 2011/08/04	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/05	R202 2011/08/04	0.95	Call	Bond Future	173,595.0000	173,594.0000	(0.001)	0	0	0
2011/07/05	R202 2011/08/04	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/05	R202 2011/11/03			Bond Future	177.1287	177.1273	(0.001)	0.0000	0.0000	400
2011/07/05	R202 2011/11/03	0.50	Call	Bond Future	176,629.0000	176,627.0000	(0.001)	0	0	0
2011/07/05	R202 2011/11/03	0.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/05	R202 2011/11/03	0.55	Call	Bond Future	176,579.0000	176,577.0000	(0.001)	0	0	0
2011/07/05	R202 2011/11/03	0.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/05	R202 2011/11/03	0.45	Call	Bond Future	176,679.0000	176,677.0000	(0.001)	0	0	0
2011/07/05	R202 2011/11/03	0.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/05	R203 2011/08/04			Bond Future	8.1360	8.1400	0.049	0.0000	0.0000	824
2011/07/05	R203 2011/08/04	8.00	Call	Bond Future	363.0000	347.0000	(4.408)	0	0	0
2011/07/05	R203 2011/08/04	8.00	Put	Bond Future	1,012.0000	1,015.0000	0.296	0	0	0
2011/07/05	R203 2011/08/04	8.05	Call	Bond Future	454.0000	436.0000	(3.965)	0	0	0
2011/07/05	R203 2011/08/04	8.05	Put	Bond Future	864.0000	865.0000	0.116	0	0	0
2011/07/05	R203 2011/08/04	7.95	Call	Bond Future	287.0000	272.0000	(5.226)	0	0	0
2011/07/05	R203 2011/08/04	7.95	Put	Bond Future	1,175.0000	1,179.0000	0.340	0	0	0
2011/07/05	R203 2011/11/03			Bond Future	8.2470	8.2510	0.049	0.0000	0.0000	1,624
2011/07/05	R203 2011/11/03	8.50	Call	Bond Future	2,012.0000	1,995.0000	(0.845)	0	0	0
2011/07/05	R203 2011/11/03	8.50	Put	Bond Future	864.0000	865.0000	0.116	0	0	0
2011/07/05	R203 2011/11/03	8.55	Call	Bond Future	2,160.0000	2,143.0000	(0.787)	0	0	0
2011/07/05	R203 2011/11/03	8.55	Put	Bond Future	787.0000	788.0000	0.127	0	0	0
2011/07/05	R203 2011/11/03	8.45	Call	Bond Future	1,869.0000	1,852.0000	(0.910)	0	0	0

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2011/07/05	R203 2011/11/03	8.45	Put	Bond Future	946.0000	948.0000	0.211	0	0	0
2011/07/05	R203 2012/02/02			Bond Future	8.3660	8.3700	0.048	0.0000	0.0000	0
2011/07/05	R203 2012/02/02	8.75	Call	Bond Future	2,882.0000	2,866.0000	(0.555)	0	0	0
2011/07/05	R203 2012/02/02	8.75	Put	Bond Future	1,214.0000	1,216.0000	0.165	0	0	0
2011/07/05	R203 2012/02/02	8.80	Call	Bond Future	3,025.0000	3,009.0000	(0.529)	0	0	0
2011/07/05	R203 2012/02/02	8.80	Put	Bond Future	1,143.0000	1,144.0000	0.087	0	0	0
2011/07/05	R203 2012/02/02	8.70	Call	Bond Future	2,742.0000	2,727.0000	(0.547)	0	0	0
2011/07/05	R203 2012/02/02	8.70	Put	Bond Future	1,290.0000	1,292.0000	0.155	0	0	0
2011/07/05	R203 2012/05/03			Bond Future	8.4960	8.5010	0.059	0.0000	0.0000	0
2011/07/05	R203 2012/05/03	8.75	Call	Bond Future	2,790.0000	2,774.0000	(0.573)	0	0	0
2011/07/05	R203 2012/05/03	8.75	Put	Bond Future	1,729.0000	1,734.0000	0.289	0	0	0
2011/07/05	R203 2012/05/03	8.80	Call	Bond Future	2,917.0000	2,901.0000	(0.549)	0	0	0
2011/07/05	R203 2012/05/03	8.80	Put	Bond Future	1,649.0000	1,654.0000	0.303	0	0	0
2011/07/05	R203 2012/05/03	8.70	Call	Bond Future	2,666.0000	2,650.0000	(0.600)	0	0	0
2011/07/05	R203 2012/05/03	8.70	Put	Bond Future	1,813.0000	1,818.0000	0.276	0	0	0
2011/07/05	R204 2011/08/04			Bond Future	8.3290	8.3170	(0.144)	0.0000	0.0000	70
2011/07/05	R204 2011/08/04	8.00	Call	Bond Future	152.0000	155.0000	1.974	0	0	0
2011/07/05	R204 2011/08/04	8.00	Put	Bond Future	1,937.0000	1,875.0000	(3.201)	0	0	0
2011/07/05	R204 2011/08/04	8.05	Call	Bond Future	202.0000	207.0000	2.475	0	0	0
2011/07/05	R204 2011/08/04	8.05	Put	Bond Future	1,713.0000	1,653.0000	(3.503)	0	0	0
2011/07/05	R204 2011/08/04	7.95	Call	Bond Future	112.0000	114.0000	1.786	0	0	0
2011/07/05	R204 2011/08/04	7.95	Put	Bond Future	2,172.0000	2,109.0000	(2.901)	0	0	0
2011/07/05	R204 2011/11/03			Bond Future	8.4330	8.4210	(0.142)	0.0000	0.0000	2,131
2011/07/05	R204 2011/11/03	8.75	Call	Bond Future	2,558.0000	2,593.0000	1.368	0	0	0
2011/07/05	R204 2011/11/03	8.75	Put	Bond Future	928.0000	900.0000	(3.017)	0	0	0
2011/07/05	R204 2011/11/03	8.80	Call	Bond Future	2,731.0000	2,768.0000	1.355	0	0	0
2011/07/05	R204 2011/11/03	8.80	Put	Bond Future	847.0000	821.0000	(3.070)	0	0	0
2011/07/05	R204 2011/11/03	8.70	Call	Bond Future	2,390.0000	2,424.0000	1.423	0	0	0
2011/07/05	R204 2011/11/03	8.70	Put	Bond Future	1,015.0000	986.0000	(2.857)	0	0	0
2011/07/05	R204 2012/02/02			Bond Future	8.5410	8.5280	(0.152)	0.0000	0.0000	0
2011/07/05	R204 2012/02/02	9.00	Call	Bond Future	3,441.0000	3,481.0000	1.162	0	0	0
2011/07/05	R204 2012/02/02	9.00	Put	Bond Future	1,166.0000	1,141.0000	(2.144)	0	0	0
2011/07/05	R204 2012/02/02	9.05	Call	Bond Future	3,610.0000	3,651.0000	1.136	0	0	0
2011/07/05	R204 2012/02/02	9.05	Put	Bond Future	1,092.0000	1,067.0000	(2.289)	0	0	0

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2011/07/05	R204 2012/02/02	8.95	Call	Bond Future	3,275.0000	3,314.0000	1.191	0	0	0
2011/07/05	R204 2012/02/02	8.95	Put	Bond Future	1,245.0000	1,219.0000	(2.088)	0	0	0
2011/07/05	R204 2012/05/03			Bond Future	8.6600	8.6470	(0.150)	0.0000	0.0000	0
2011/07/05	R204 2012/05/03	8.75	Call	Bond Future	2,898.0000	2,927.0000	1.001	0	0	0
2011/07/05	R204 2012/05/03	8.75	Put	Bond Future	2,462.0000	2,428.0000	(1.381)	0	0	0
2011/07/05	R204 2012/05/03	8.80	Call	Bond Future	3,032.0000	3,063.0000	1.022	0	0	0
2011/07/05	R204 2012/05/03	8.80	Put	Bond Future	2,355.0000	2,322.0000	(1.401)	0	0	0
2011/07/05	R204 2012/05/03	8.70	Call	Bond Future	2,766.0000	2,795.0000	1.048	0	0	0
2011/07/05	R204 2012/05/03	8.70	Put	Bond Future	2,572.0000	2,538.0000	(1.322)	0	0	0
2011/07/05	R206 2011/08/04			Bond Future	6.9330	6.9210	(0.173)	0.0000	0.0000	9,866
2011/07/05	R206 2011/08/04	7.00	Call	Bond Future	347.0000	359.0000	3.458	0	0	0
2011/07/05	R206 2011/08/04	7.00	Put	Bond Future	198.0000	184.0000	(7.071)	0	0	0
2011/07/05	R206 2011/08/04	7.05	Call	Bond Future	417.0000	431.0000	3.357	0	0	0
2011/07/05	R206 2011/08/04	7.05	Put	Bond Future	158.0000	145.0000	(8.228)	0	0	0
2011/07/05	R206 2011/08/04	6.95	Call	Bond Future	285.0000	295.0000	3.509	0	0	0
2011/07/05	R206 2011/08/04	6.95	Put	Bond Future	247.0000	231.0000	(6.478)	0	0	0
2011/07/05	R206 2011/11/03			Bond Future	7.0350	7.0220	(0.185)	0.0000	0.0000	0
2011/07/05	R206 2011/11/03	7.75	Call	Bond Future	1,545.0000	1,566.0000	1.359	0	0	0
2011/07/05	R206 2011/11/03	7.75	Put	Bond Future	123.0000	118.0000	(4.065)	0	0	0
2011/07/05	R206 2011/11/03	7.80	Call	Bond Future	1,629.0000	1,650.0000	1.289	0	0	0
2011/07/05	R206 2011/11/03	7.80	Put	Bond Future	109.0000	103.0000	(5.505)	0	0	0
2011/07/05	R206 2011/11/03	7.70	Call	Bond Future	1,461.0000	1,481.0000	1.369	0	0	0
2011/07/05	R206 2011/11/03	7.70	Put	Bond Future	138.0000	132.0000	(4.348)	0	0	0
2011/07/05	R206 2012/02/02			Bond Future	7.1520	7.1380	(0.196)	0.0000	0.0000	0
2011/07/05	R206 2012/02/02	8.00	Call	Bond Future	1,720.0000	1,739.0000	1.105	0	0	0
2011/07/05	R206 2012/02/02	8.00	Put	Bond Future	219.0000	213.0000	(2.740)	0	0	0
2011/07/05	R206 2012/02/02	8.05	Call	Bond Future	1,793.0000	1,812.0000	1.060	0	0	0
2011/07/05	R206 2012/02/02	8.05	Put	Bond Future	205.0000	198.0000	(3.415)	0	0	0
2011/07/05	R206 2012/02/02	7.95	Call	Bond Future	1,650.0000	1,668.0000	1.091	0	0	0
2011/07/05	R206 2012/02/02	7.95	Put	Bond Future	237.0000	230.0000	(2.954)	0	0	0
2011/07/05	R206 2012/05/03			Bond Future	7.3220	7.3050	(0.232)	0.0000	0.0000	0
2011/07/05	R206 2012/05/03	7.50	Call	Bond Future	908.0000	922.0000	1.542	0	0	0
2011/07/05	R206 2012/05/03	7.50	Put	Bond Future	630.0000	617.0000	(2.063)	0	0	0
2011/07/05	R206 2012/05/03	7.55	Call	Bond Future	955.0000	969.0000	1.466	0	0	0

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2011/07/05	R206 2012/05/03	7.55	Put	Bond Future	599.0000	586.0000	(2.170)	0	0	0
2011/07/05	R206 2012/05/03	7.45	Call	Bond Future	863.0000	876.0000	1.506	0	0	0
2011/07/05	R206 2012/05/03	7.45	Put	Bond Future	663.0000	649.0000	(2.112)	0	0	0
2011/07/05	R207 2011/08/04			Bond Future	8.3850	8.3790	(0.072)	0.0000	0.0000	5,725
2011/07/05	R207 2011/08/04	8.25	Call	Bond Future	441.0000	441.0000	0.000	0	0	0
2011/07/05	R207 2011/08/04	8.25	Put	Bond Future	1,215.0000	1,180.0000	(2.881)	0	0	0
2011/07/05	R207 2011/08/04	8.30	Call	Bond Future	549.0000	551.0000	0.364	0	0	0
2011/07/05	R207 2011/08/04	8.30	Put	Bond Future	1,035.0000	1,003.0000	(3.092)	0	0	0
2011/07/05	R207 2011/08/04	8.20	Call	Bond Future	348.0000	348.0000	0.000	0	0	0
2011/07/05	R207 2011/08/04	8.20	Put	Bond Future	1,410.0000	1,376.0000	(2.411)	0	0	0
2011/07/05	R207 2011/11/03			Bond Future	8.4770	8.4710	(0.071)	0.0000	0.0000	600
2011/07/05	R207 2011/11/03	8.75	Call	Bond Future	2,600.0000	2,614.0000	0.538	0	0	0
2011/07/05	R207 2011/11/03	8.75	Put	Bond Future	1,099.0000	1,080.0000	(1.729)	0	0	0
2011/07/05	R207 2011/11/03	8.80	Call	Bond Future	2,778.0000	2,794.0000	0.576	0	0	0
2011/07/05	R207 2011/11/03	8.80	Put	Bond Future	1,006.0000	989.0000	(1.690)	0	0	0
2011/07/05	R207 2011/11/03	8.70	Call	Bond Future	2,421.0000	2,435.0000	0.578	0	0	0
2011/07/05	R207 2011/11/03	8.70	Put	Bond Future	1,193.0000	1,174.0000	(1.593)	0	0	0
2011/07/05	R207 2012/02/02			Bond Future	8.5740	8.5670	(0.082)	0.0000	0.0000	0
2011/07/05	R207 2012/02/02	9.00	Call	Bond Future	3,558.0000	3,579.0000	0.590	0	0	0
2011/07/05	R207 2012/02/02	9.00	Put	Bond Future	1,293.0000	1,276.0000	(1.315)	0	0	0
2011/07/05	R207 2012/02/02	9.05	Call	Bond Future	3,736.0000	3,758.0000	0.589	0	0	0
2011/07/05	R207 2012/02/02	9.05	Put	Bond Future	1,209.0000	1,193.0000	(1.323)	0	0	0
2011/07/05	R207 2012/02/02	8.95	Call	Bond Future	3,384.0000	3,404.0000	0.591	0	0	0
2011/07/05	R207 2012/02/02	8.95	Put	Bond Future	1,381.0000	1,363.0000	(1.303)	0	0	0
2011/07/05	R207 2012/05/03			Bond Future	8.6820	8.6750	(0.081)	0.0000	0.0000	0
2011/07/05	R207 2012/05/03	8.75	Call	Bond Future	3,061.0000	3,076.0000	0.490	0	0	0
2011/07/05	R207 2012/05/03	8.75	Put	Bond Future	2,705.0000	2,683.0000	(0.813)	0	0	0
2011/07/05	R207 2012/05/03	8.80	Call	Bond Future	3,204.0000	3,220.0000	0.499	0	0	0
2011/07/05	R207 2012/05/03	8.80	Put	Bond Future	2,587.0000	2,567.0000	(0.773)	0	0	0
2011/07/05	R207 2012/05/03	8.70	Call	Bond Future	2,920.0000	2,935.0000	0.514	0	0	0
2011/07/05	R207 2012/05/03	8.70	Put	Bond Future	2,826.0000	2,804.0000	(0.778)	0	0	0
2011/07/05	R208 2011/08/04			Bond Future	8.4230	8.4220	(0.012)	0.0000	0.0000	1,361
2011/07/05	R208 2011/08/04	8.25	Call	Bond Future	430.0000	420.0000	(2.326)	0	0	0

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2011/07/05	R208 2011/08/04	8.25	Put	Bond Future	1,485.0000	1,469.0000	(1.077)	0	0	0
2011/07/05	R208 2011/08/04	8.30	Call	Bond Future	536.0000	525.0000	(2.052)	0	0	0
2011/07/05	R208 2011/08/04	8.30	Put	Bond Future	1,284.0000	1,267.0000	(1.324)	0	0	0
2011/07/05	R208 2011/08/04	8.20	Call	Bond Future	341.0000	331.0000	(2.933)	0	0	0
2011/07/05	R208 2011/08/04	8.20	Put	Bond Future	1,703.0000	1,687.0000	(0.940)	0	0	0
2011/07/05	R208 2011/11/03			Bond Future	8.5090	8.5080	(0.012)	0.0000	0.0000	5,997
2011/07/05	R208 2011/11/03	8.75	Call	Bond Future	2,572.0000	2,569.0000	(0.117)	0	0	0
2011/07/05	R208 2011/11/03	8.75	Put	Bond Future	1,161.0000	1,152.0000	(0.775)	0	0	0
2011/07/05	R208 2011/11/03	8.80	Call	Bond Future	2,760.0000	2,757.0000	(0.109)	0	0	0
2011/07/05	R208 2011/11/03	8.80	Put	Bond Future	1,060.0000	1,051.0000	(0.849)	0	0	0
2011/07/05	R208 2011/11/03	8.70	Call	Bond Future	2,390.0000	2,386.0000	(0.167)	0	0	0
2011/07/05	R208 2011/11/03	8.70	Put	Bond Future	1,270.0000	1,260.0000	(0.787)	0	0	0
2011/07/05	R208 2012/02/02			Bond Future	8.5970	8.5960	(0.012)	0.0000	0.0000	0
2011/07/05	R208 2012/02/02	9.00	Call	Bond Future	3,803.0000	3,801.0000	(0.053)	0	0	0
2011/07/05	R208 2012/02/02	9.00	Put	Bond Future	1,513.0000	1,505.0000	(0.529)	0	0	0
2011/07/05	R208 2012/02/02	9.05	Call	Bond Future	3,991.0000	3,989.0000	(0.050)	0	0	0
2011/07/05	R208 2012/02/02	9.05	Put	Bond Future	1,422.0000	1,415.0000	(0.492)	0	0	0
2011/07/05	R208 2012/02/02	8.95	Call	Bond Future	3,619.0000	3,618.0000	(0.028)	0	0	0
2011/07/05	R208 2012/02/02	8.95	Put	Bond Future	1,609.0000	1,602.0000	(0.435)	0	0	0
2011/07/05	R208 2012/05/03			Bond Future	8.6930	8.6920	(0.012)	0.0000	0.0000	0
2011/07/05	R208 2012/05/03	9.00	Call	Bond Future	4,016.0000	4,015.0000	(0.025)	0	0	0
2011/07/05	R208 2012/05/03	9.00	Put	Bond Future	2,307.0000	2,300.0000	(0.303)	0	0	0
2011/07/05	R208 2012/05/03	9.05	Call	Bond Future	4,187.0000	4,185.0000	(0.048)	0	0	0
2011/07/05	R208 2012/05/03	9.05	Put	Bond Future	2,203.0000	2,196.0000	(0.318)	0	0	0
2011/07/05	R208 2012/05/03	8.95	Call	Bond Future	3,849.0000	3,847.0000	(0.052)	0	0	0
2011/07/05	R208 2012/05/03	8.95	Put	Bond Future	2,415.0000	2,407.0000	(0.331)	0	0	0
2011/07/05	R209 2011/08/04			Bond Future	8.8950	8.8950	0.000	0.0000	0.0000	0
2011/07/05	R209 2011/08/04	8.50	Call	Bond Future	199.0000	189.0000	(5.025)	0	0	0
2011/07/05	R209 2011/08/04	8.50	Put	Bond Future	3,385.0000	3,375.0000	(0.295)	0	0	0
2011/07/05	R209 2011/08/04	8.55	Call	Bond Future	262.0000	250.0000	(4.580)	0	0	0
2011/07/05	R209 2011/08/04	8.55	Put	Bond Future	3,033.0000	3,021.0000	(0.396)	0	0	0
2011/07/05	R209 2011/08/04	8.45	Call	Bond Future	148.0000	140.0000	(5.405)	0	0	0
2011/07/05	R209 2011/08/04	8.45	Put	Bond Future	3,753.0000	3,745.0000	(0.213)	0	0	0
2011/07/05	R209 2011/08/04	10.10	Call	Bond Future	8,507.0000	8,507.0000	0.000	0	0	0

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2011/07/05	R209 2011/08/04	10.10	Put	Bond Future	2.0000	2.0000	0.000	0	0	0
2011/07/05	R209 2011/11/03			Bond Future	8.9610	8.9600	(0.011)	0.0000	0.0000	1,315
2011/07/05	R209 2011/11/03	8.75	Call	Bond Future	1,718.0000	1,712.0000	(0.349)	0	0	0
2011/07/05	R209 2011/11/03	8.75	Put	Bond Future	3,372.0000	3,358.0000	(0.415)	0	0	0
2011/07/05	R209 2011/11/03	8.80	Call	Bond Future	1,882.0000	1,875.0000	(0.372)	0	0	0
2011/07/05	R209 2011/11/03	8.80	Put	Bond Future	3,139.0000	3,124.0000	(0.478)	0	0	0
2011/07/05	R209 2011/11/03	8.70	Call	Bond Future	1,565.0000	1,558.0000	(0.447)	0	0	0
2011/07/05	R209 2011/11/03	8.70	Put	Bond Future	3,620.0000	3,605.0000	(0.414)	0	0	0
2011/07/05	R209 2012/02/02			Bond Future	9.0270	9.0260	(0.011)	0.0000	0.0000	0
2011/07/05	R209 2012/02/02	9.00	Call	Bond Future	3,335.0000	3,331.0000	(0.120)	0	0	0
2011/07/05	R209 2012/02/02	9.00	Put	Bond Future	3,541.0000	3,529.0000	(0.339)	0	0	0
2011/07/05	R209 2012/02/02	9.05	Call	Bond Future	3,528.0000	3,524.0000	(0.113)	0	0	0
2011/07/05	R209 2012/02/02	9.05	Put	Bond Future	3,353.0000	3,342.0000	(0.328)	0	0	0
2011/07/05	R209 2012/02/02	8.95	Call	Bond Future	3,147.0000	3,143.0000	(0.127)	0	0	0
2011/07/05	R209 2012/02/02	8.95	Put	Bond Future	3,736.0000	3,725.0000	(0.294)	0	0	0
2011/07/05	R209 2012/05/03			Bond Future	9.0960	9.0960	0.000	0.0000	0.0000	0
2011/07/05	R209 2012/05/03	9.00	Call	Bond Future	3,788.0000	3,781.0000	(0.185)	0	0	0
2011/07/05	R209 2012/05/03	9.00	Put	Bond Future	4,514.0000	4,507.0000	(0.155)	0	0	0
2011/07/05	R209 2012/05/03	9.05	Call	Bond Future	3,974.0000	3,967.0000	(0.176)	0	0	0
2011/07/05	R209 2012/05/03	9.05	Put	Bond Future	4,321.0000	4,314.0000	(0.162)	0	0	0
2011/07/05	R209 2012/05/03	8.95	Call	Bond Future	3,608.0000	3,602.0000	(0.166)	0	0	0
2011/07/05	R209 2012/05/03	8.95	Put	Bond Future	4,718.0000	4,712.0000	(0.127)	0	0	0
2011/07/05	R210 2011/08/04			Bond Future	130.9276	130.7516	(0.134)	0.0000	0.0000	425
2011/07/05	R210 2011/08/04	106.00	Call	Bond Future	24,928.0000	24,752.0000	(0.706)	0	0	0
2011/07/05	R210 2011/08/04	106.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/05	R210 2011/08/04	106.05	Call	Bond Future	24,878.0000	24,702.0000	(0.707)	0	0	0
2011/07/05	R210 2011/08/04	106.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/05	R210 2011/08/04	105.95	Call	Bond Future	24,978.0000	24,802.0000	(0.705)	0	0	0
2011/07/05	R210 2011/08/04	105.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/05	R211 2011/08/04			Bond Future	108.0347	108.0324	(0.002)	0.0000	0.0000	0
2011/07/05	R211 2011/08/04	1.50	Call	Bond Future	106,535.0000	106,532.0000	(0.003)	0	0	0
2011/07/05	R211 2011/08/04	1.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/05	R211 2011/08/04	1.55	Call	Bond Future	106,485.0000	106,482.0000	(0.003)	0	0	0

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2011/07/05	R211 2011/08/04	1.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/05	R211 2011/08/04	1.45	Call	Bond Future	106,585.0000	106,582.0000	(0.003)	0	0	0
2011/07/05	R211 2011/08/04	1.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/05	R211 2011/11/03			Bond Future	109.6337	109.6313	(0.002)	0.0000	0.0000	529
2011/07/05	R211 2011/11/03	1.25	Call	Bond Future	108,384.0000	108,381.0000	(0.003)	0	0	0
2011/07/05	R211 2011/11/03	1.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/05	R211 2011/11/03	1.30	Call	Bond Future	108,334.0000	108,331.0000	(0.003)	0	0	0
2011/07/05	R211 2011/11/03	1.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/05	R211 2011/11/03	1.20	Call	Bond Future	108,434.0000	108,431.0000	(0.003)	0	0	0
2011/07/05	R211 2011/11/03	1.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/05	R212 2011/08/04			Bond Future	106.6144	106.6138	(0.001)	0.0000	0.0000	3,852
2011/07/05	R212 2011/08/04	2.50	Call	Bond Future	104,114.0000	104,114.0000	0.000	0	0	0
2011/07/05	R212 2011/08/04	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/05	R212 2011/08/04	2.55	Call	Bond Future	104,064.0000	104,064.0000	0.000	0	0	0
2011/07/05	R212 2011/08/04	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/05	R212 2011/08/04	2.45	Call	Bond Future	104,164.0000	104,164.0000	0.000	0	0	0
2011/07/05	R212 2011/08/04	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/05	R212 2011/11/03			Bond Future	108.1924	108.1917	(0.001)	0.0000	0.0000	240
2011/07/05	R212 2011/11/03	2.50	Call	Bond Future	105,692.0000	105,692.0000	0.000	0	0	0
2011/07/05	R212 2011/11/03	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/05	R212 2011/11/03	2.55	Call	Bond Future	105,642.0000	105,642.0000	0.000	0	0	0
2011/07/05	R212 2011/11/03	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/05	R212 2011/11/03	2.45	Call	Bond Future	105,742.0000	105,742.0000	0.000	0	0	0
2011/07/05	R212 2011/11/03	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/05	R213 2011/08/04			Bond Future	8.8570	8.8510	(0.068)	0.0000	0.0000	0
2011/07/05	R213 2011/08/04	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/05	R213 2011/08/04	8.00	Put	Bond Future	7,313.0000	7,265.0000	(0.656)	0	0	0
2011/07/05	R213 2011/08/04	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/05	R213 2011/08/04	8.05	Put	Bond Future	6,860.0000	6,812.0000	(0.700)	0	0	0
2011/07/05	R213 2011/08/04	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/05	R213 2011/08/04	7.95	Put	Bond Future	7,769.0000	7,721.0000	(0.618)	0	0	0
2011/07/05	R213 2011/11/03			Bond Future	8.9290	8.9230	(0.067)	0.0000	0.0000	0
2011/07/05	R213 2011/11/03	8.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/07/05	R213 2011/11/03	8.75	Put	Bond Future	1,432.0000	1,384.0000	(3.352)	0	0	0
2011/07/05	R213 2011/11/03	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/05	R213 2011/11/03	8.80	Put	Bond Future	1,028.0000	981.0000	(4.572)	0	0	0
2011/07/05	R213 2011/11/03	8.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/05	R213 2011/11/03	8.70	Put	Bond Future	1,838.0000	1,791.0000	(2.557)	0	0	0
2011/07/05	R213 2012/02/02			Bond Future	9.0040	8.9980	(0.067)	0.0000	0.0000	0
2011/07/05	R213 2012/02/02	9.00	Call	Bond Future	0.0000	16.0000	100.000	0	0	0
2011/07/05	R213 2012/02/02	9.00	Put	Bond Future	31.0000	0.0000	(100.000)	0	0	0
2011/07/05	R213 2012/02/02	9.05	Call	Bond Future	357.0000	403.0000	12.885	0	0	0
2011/07/05	R213 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/05	R213 2012/02/02	8.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/05	R213 2012/02/02	8.95	Put	Bond Future	422.0000	375.0000	(11.137)	0	0	0
2011/07/05	R213 2012/05/03			Bond Future	9.0780	9.0720	(0.066)	0.0000	0.0000	0
2011/07/05	R213 2012/05/03	9.25	Call	Bond Future	1,304.0000	1,350.0000	3.528	0	0	0
2011/07/05	R213 2012/05/03	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/05	R213 2012/05/03	9.30	Call	Bond Future	1,677.0000	1,723.0000	2.743	0	0	0
2011/07/05	R213 2012/05/03	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/05	R213 2012/05/03	9.20	Call	Bond Future	928.0000	974.0000	4.957	0	0	0
2011/07/05	R213 2012/05/03	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/05	RZ02 2011/08/04			Bond Future	0.0780	0.1030	32.051	0.0000	0.0000	0
2011/07/05	RZ02 2011/08/04	1.00	Call	Bond Future	24,940.0000	24,940.0000	0.000	0	0	0
2011/07/05	RZ02 2011/08/04	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/05	RZ02 2011/08/04	1.05	Call	Bond Future	26,199.0000	26,199.0000	0.000	0	0	0
2011/07/05	RZ02 2011/08/04	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/05	RZ02 2011/08/04	0.95	Call	Bond Future	23,667.0000	23,667.0000	0.000	0	0	0
2011/07/05	RZ02 2011/08/04	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/05	RZ02 2011/11/03			Bond Future	0.0050	0.0050	0.000	0.0000	0.0000	0
2011/07/05	RZ02 2011/11/03	1.00	Call	Bond Future	27,590.0000	27,590.0000	0.000	0	0	0
2011/07/05	RZ02 2011/11/03	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/05	RZ02 2011/11/03	1.05	Call	Bond Future	28,834.0000	28,834.0000	0.000	0	0	0
2011/07/05	RZ02 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/05	RZ02 2011/11/03	0.95	Call	Bond Future	26,333.0000	26,333.0000	0.000	0	0	0
2011/07/05	RZ02 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0



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2011/07/05	RZ11 2011/11/03			Bond Future	0.7760	0.7700	(0.773)	0.0000	0.0000	0
2011/07/05	RZ11 2011/11/03	1.00	Call	Bond Future	1,226.0000	1,226.0000	0.000	0	0	0
2011/07/05	RZ11 2011/11/03	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/05	RZ11 2011/11/03	1.05	Call	Bond Future	1,491.0000	1,491.0000	0.000	0	0	0
2011/07/05	RZ11 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/05	RZ11 2011/11/03	0.95	Call	Bond Future	961.0000	961.0000	0.000	0	0	0
2011/07/05	RZ11 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/05	RZ12 2011/08/04			Bond Future	2.0330	2.0290	(0.197)	0.0000	0.0000	0
2011/07/05	RZ12 2011/08/04	2.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/05	RZ12 2011/08/04	2.00	Put	Bond Future	283.0000	283.0000	0.000	0	0	0
2011/07/05	RZ12 2011/08/04	2.05	Call	Bond Future	204.0000	204.0000	0.000	0	0	0
2011/07/05	RZ12 2011/08/04	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/05	RZ12 2011/08/04	1.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/05	RZ12 2011/08/04	1.95	Put	Bond Future	773.0000	773.0000	0.000	0	0	0
2011/07/05	RZ12 2011/11/03			Bond Future	1.9230	1.9190	(0.208)	0.0000	0.0000	0
2011/07/05	RZ12 2011/11/03	2.00	Call	Bond Future	778.0000	778.0000	0.000	0	0	0
2011/07/05	RZ12 2011/11/03	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/05	RZ12 2011/11/03	2.05	Call	Bond Future	1,255.0000	1,255.0000	0.000	0	0	0
2011/07/05	RZ12 2011/11/03	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/05	RZ12 2011/11/03	1.95	Call	Bond Future	298.0000	298.0000	0.000	0	0	0
2011/07/05	RZ12 2011/11/03	1.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/05	TRT1 2011/08/04			Index Future	350.9960	351.0470	0.015	0.0000	0.0000	100
2011/07/05	TRT1 2011/11/03			Index Future	355.7320	355.7850	0.015	0.0000	0.0000	0
<b>Total</b>										<b>230251.00</b>