



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 08/07/2011

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
2011/07/08	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/08	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/08	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/08	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/08	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/08	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/08	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/08	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/08	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/08	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/08	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/08	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/08	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/08	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/08	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/07/08	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/08	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/08	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/08	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/08	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/08	AL7T 2011/08/04			Index Future	387.6330	388.0270	0.102	0.0000	0.0000	46
2011/07/08	AL7T 2011/11/03			Index Future	393.4330	393.8320	0.101	0.0000	0.0000	0
2011/07/08	ALBI 2011/08/04			Index Future	356.0360	356.3540	0.089	0.0000	0.0000	998
2011/07/08	ALBI 2011/11/03			Index Future	361.3630	361.6850	0.089	0.0000	0.0000	0
2011/07/08	C155 2011/08/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/08	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/08	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/08	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/08	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/08	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/08	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/08	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/08	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/08	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/08	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/08	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/07/08	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0
2011/07/08	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/08	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/08	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/08	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/08	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/08	CAAD 2011/09/19			Can-Do Future	0.0433	0.0885	104.388	0.0000	0.0000	22,388
2011/07/08	CAAE 2011/09/19			Can-Do Future	0.0800	0.0895	11.875	0.0000	0.0000	21,898
2011/07/08	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/08	CRD1 2011/08/04			Index Future	161.0860	161.2130	0.079	0.0000	0.0000	2
2011/07/08	CRD1 2011/11/03			Index Future	163.2610	163.3900	0.079	0.0000	0.0000	0
2011/07/08	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/08	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/08	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/08	GOVI 2011/08/04			GOVI	356.8670	357.1850	0.089	0.0000	0.0000	180
2011/07/08	GOVI 2011/08/04	348.00	Call	GOVI	88,670.0000	91,850.0000	3.586	0	0	0
2011/07/08	GOVI 2011/08/04	348.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/07/08	GOVI 2011/08/04	348.01	Call	GOVI	88,570.0000	91,750.0000	3.590	0	0	0
2011/07/08	GOVI 2011/08/04	348.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/07/08	GOVI 2011/08/04	347.99	Call	GOVI	88,770.0000	91,950.0000	3.582	0	0	0
2011/07/08	GOVI 2011/08/04	347.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/07/08	GOVI 2011/11/03			GOVI	362.2060	362.5280	0.089	0.0000	0.0000	0
2011/07/08	GOVI 2011/11/03	357.00	Call	GOVI	52,060.0000	55,280.0000	6.185	0	0	0
2011/07/08	GOVI 2011/11/03	357.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0

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2011/07/08	GOVI 2011/11/03	357.01	Call	GOVI	51,960.0000	55,180.0000	6.197	0	0	0
2011/07/08	GOVI 2011/11/03	357.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/07/08	GOVI 2011/11/03	356.99	Call	GOVI	52,160.0000	55,380.0000	6.173	0	0	0
2011/07/08	GOVI 2011/11/03	356.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/07/08	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/07/08	IGOV 2011/08/04			Index Future	155.8090	155.7030	(0.068)	0.0000	0.0000	73
2011/07/08	IGOV 2011/11/03			Index Future	158.1400	158.0330	(0.068)	0.0000	0.0000	0
2011/07/08	ILBI 2011/08/04			Index Future	416.1110	415.6740	(0.105)	0.0000	0.0000	0
2011/07/08	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/07/08	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/07/08	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/07/08	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/07/08	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/07/08	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/07/08	JBAF 2011/07/20			Jibar Tradeable Future	5.5850	5.5800	(0.090)	0.0000	0.0000	5,000
2011/07/08	JBAF 2011/08/17			Jibar Tradeable Future	5.6030	5.6100	0.125	0.0000	0.0000	0
2011/07/08	JBAF 2011/09/21			Jibar Tradeable Future	5.6480	5.6500	0.035	0.0000	0.0000	17,600
2011/07/08	JBAF 2011/10/19			Jibar Tradeable Future	5.6940	5.7000	0.105	0.0000	0.0000	100
2011/07/08	JBAF 2011/11/16			Jibar Tradeable Future	5.7730	5.7700	(0.052)	0.0000	0.0000	1,000
2011/07/08	JBAF 2011/12/21			Jibar Tradeable Future	5.8840	5.8900	0.102	0.0000	0.0000	5,541
2011/07/08	JBAF 2012/03/20			Jibar Tradeable Future	6.2290	6.2400	0.177	0.0000	0.0000	1,090
2011/07/08	JBAF 2012/06/20			Jibar Tradeable Future	6.6000	6.5900	(0.152)	0.0000	0.0000	2,890
2011/07/08	JBAF 2012/09/19			Jibar Tradeable Future	6.8920	6.8800	(0.174)	0.0000	0.0000	44,710
2011/07/08	JBAF 2012/12/19			Jibar Tradeable Future	7.1490	7.1400	(0.126)	0.0000	0.0000	490
2011/07/08	JBAF 2013/03/20			Jibar Tradeable Future	7.4490	7.4300	(0.255)	0.0000	0.0000	290
2011/07/08	JBAF 2013/06/19			Jibar Tradeable Future	7.7600	7.7100	(0.644)	0.0000	0.0000	0

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2011/07/08	JN02 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/07/08	JN02 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/08	JN02 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/08	JN02 2011/08/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/08	JN02 2011/08/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/07/08	JN02 2011/08/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/07/08	JN02 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/08	JN05 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/07/08	JN05 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/08	JN05 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/08	JN05 2011/08/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/08	JN05 2011/08/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/07/08	JN05 2011/08/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/07/08	JN05 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/08	JN10 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/07/08	JN10 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/08	JN10 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/08	JN10 2011/08/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/08	JN10 2011/08/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/07/08	JN10 2011/08/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/07/08	JN10 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/08	OTH1 2011/08/04			Index Future	351.1720	351.4860	0.089	0.0000	0.0000	3
2011/07/08	OTH1 2011/11/03			Index Future	356.4260	356.7440	0.089	0.0000	0.0000	0
2011/07/08	R157 2011/08/04			Bond Future	7.4500	7.4330	(0.228)	0.0000	0.0000	8,156
2011/07/08	R157 2011/08/04	7.50	Call	Bond Future	593.0000	623.0000	5.059	0	0	1,000
2011/07/08	R157 2011/08/04	7.50	Put	Bond Future	397.0000	360.0000	(9.320)	0	0	0
2011/07/08	R157 2011/08/04	7.55	Call	Bond Future	711.0000	745.0000	4.782	0	0	0
2011/07/08	R157 2011/08/04	7.55	Put	Bond Future	319.0000	287.0000	(10.031)	0	0	0
2011/07/08	R157 2011/08/04	7.45	Call	Bond Future	487.0000	513.0000	5.339	0	0	0
2011/07/08	R157 2011/08/04	7.45	Put	Bond Future	487.0000	446.0000	(8.419)	0	0	0
2011/07/08	R157 2011/08/04	7.20	Put	Bond Future	1,127.0000	1,069.0000	(5.146)	0	0	0
2011/07/08	R157 2011/08/04	7.20	Call	Bond Future	141.0000	149.0000	5.674	0	0	1,320

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2011/07/08	R157 2011/08/04	7.60	Put	Bond Future	253.0000	225.0000	(11.067)	0	0	0
2011/07/08	R157 2011/08/04	7.60	Call	Bond Future	840.0000	879.0000	4.643	0	0	440
2011/07/08	R157 2011/08/04	7.80	Call	Bond Future	1,451.0000	1,504.0000	3.653	0	0	0
2011/07/08	R157 2011/08/04	7.80	Put	Bond Future	87.0000	73.0000	(16.092)	0	0	440
2011/07/08	R157 2011/08/04	8.20	Call	Bond Future	2,904.0000	2,969.0000	2.238	0	0	0
2011/07/08	R157 2011/08/04	8.20	Put	Bond Future	5.0000	4.0000	(20.000)	0	0	1,320
2011/07/08	R157 2011/11/03			Bond Future	7.5620	7.5440	(0.238)	0.0000	0.0000	3,358
2011/07/08	R157 2011/11/03	8.25	Call	Bond Future	2,710.0000	2,764.0000	1.993	0	0	0
2011/07/08	R157 2011/11/03	8.25	Put	Bond Future	209.0000	197.0000	(5.742)	0	0	0
2011/07/08	R157 2011/11/03	8.30	Call	Bond Future	2,864.0000	2,919.0000	1.920	0	0	0
2011/07/08	R157 2011/11/03	8.30	Put	Bond Future	184.0000	173.0000	(5.978)	0	0	0
2011/07/08	R157 2011/11/03	8.20	Call	Bond Future	2,559.0000	2,611.0000	2.032	0	0	0
2011/07/08	R157 2011/11/03	8.20	Put	Bond Future	238.0000	223.0000	(6.303)	0	0	0
2011/07/08	R157 2012/02/02			Bond Future	7.6850	7.6650	(0.260)	0.0000	0.0000	0
2011/07/08	R157 2012/02/02	8.50	Call	Bond Future	3,244.0000	3,295.0000	1.572	0	0	0
2011/07/08	R157 2012/02/02	8.50	Put	Bond Future	483.0000	465.0000	(3.727)	0	0	0
2011/07/08	R157 2012/02/02	8.55	Call	Bond Future	3,378.0000	3,430.0000	1.539	0	0	0
2011/07/08	R157 2012/02/02	8.55	Put	Bond Future	450.0000	433.0000	(3.778)	0	0	0
2011/07/08	R157 2012/02/02	8.45	Call	Bond Future	3,112.0000	3,162.0000	1.607	0	0	0
2011/07/08	R157 2012/02/02	8.45	Put	Bond Future	518.0000	499.0000	(3.668)	0	0	0
2011/07/08	R157 2012/05/03			Bond Future	7.8270	7.8060	(0.268)	0.0000	0.0000	0
2011/07/08	R157 2012/05/03	8.25	Call	Bond Future	2,390.0000	2,430.0000	1.674	0	0	0
2011/07/08	R157 2012/05/03	8.25	Put	Bond Future	1,048.0000	1,020.0000	(2.672)	0	0	0
2011/07/08	R157 2012/05/03	8.30	Call	Bond Future	2,495.0000	2,536.0000	1.643	0	0	0
2011/07/08	R157 2012/05/03	8.30	Put	Bond Future	995.0000	969.0000	(2.613)	0	0	0
2011/07/08	R157 2012/05/03	8.20	Call	Bond Future	2,287.0000	2,326.0000	1.705	0	0	0
2011/07/08	R157 2012/05/03	8.20	Put	Bond Future	1,102.0000	1,074.0000	(2.541)	0	0	0
2011/07/08	R186 2011/08/04			Bond Future	8.4890	8.4780	(0.130)	0.0000	0.0000	11,576
2011/07/08	R186 2011/08/04	8.25	Call	Bond Future	461.0000	469.0000	1.735	0	0	0
2011/07/08	R186 2011/08/04	8.25	Put	Bond Future	2,773.0000	2,676.0000	(3.498)	0	0	0
2011/07/08	R186 2011/08/04	8.30	Call	Bond Future	591.0000	602.0000	1.861	0	0	0
2011/07/08	R186 2011/08/04	8.30	Put	Bond Future	2,414.0000	2,320.0000	(3.894)	0	0	0
2011/07/08	R186 2011/08/04	8.20	Call	Bond Future	354.0000	359.0000	1.412	0	0	0
2011/07/08	R186 2011/08/04	8.20	Put	Bond Future	3,158.0000	3,058.0000	(3.167)	0	0	0

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2011/07/08	R186 2011/08/04	8.35	Put	Bond Future	2,082.0000	1,992.0000	(4.323)	0	0	0
2011/07/08	R186 2011/08/04	8.35	Call	Bond Future	745.0000	760.0000	2.013	0	0	600
2011/07/08	R186 2011/08/04	8.70	Put	Bond Future	554.0000	507.0000	(8.484)	0	0	0
2011/07/08	R186 2011/08/04	8.70	Call	Bond Future	2,541.0000	2,599.0000	2.283	0	0	200
2011/07/08	R186 2011/08/04	8.95	Call	Bond Future	4,433.0000	4,518.0000	1.917	0	0	0
2011/07/08	R186 2011/08/04	8.95	Put	Bond Future	154.0000	134.0000	(12.987)	0	0	200
2011/07/08	R186 2011/08/04	9.70	Call	Bond Future	10,766.0000	10,871.0000	0.975	0	0	0
2011/07/08	R186 2011/08/04	9.70	Put	Bond Future	1.0000	1.0000	0.000	0	0	600
2011/07/08	R186 2011/11/03			Bond Future	8.5620	8.5510	(0.128)	0.0000	0.0000	13,623
2011/07/08	R186 2011/11/03	9.00	Call	Bond Future	5,408.0000	5,471.0000	1.165	0	0	0
2011/07/08	R186 2011/11/03	9.00	Put	Bond Future	1,408.0000	1,367.0000	(2.912)	0	0	0
2011/07/08	R186 2011/11/03	9.05	Call	Bond Future	5,729.0000	5,794.0000	1.135	0	0	0
2011/07/08	R186 2011/11/03	9.05	Put	Bond Future	1,285.0000	1,247.0000	(2.957)	0	0	0
2011/07/08	R186 2011/11/03	8.95	Call	Bond Future	5,095.0000	5,156.0000	1.197	0	0	0
2011/07/08	R186 2011/11/03	8.95	Put	Bond Future	1,541.0000	1,499.0000	(2.726)	0	0	0
2011/07/08	R186 2011/11/03	8.75	Put	Bond Future	2,182.0000	2,129.0000	(2.429)	0	0	0
2011/07/08	R186 2011/11/03	8.75	Call	Bond Future	3,924.0000	3,974.0000	1.274	0	0	5,600
2011/07/08	R186 2011/11/03	8.10	Put	Bond Future	5,677.0000	5,593.0000	(1.480)	0	0	0
2011/07/08	R186 2011/11/03	8.10	Call	Bond Future	1,229.0000	1,248.0000	1.546	0	0	1,275
2011/07/08	R186 2011/11/03	8.35	Put	Bond Future	4,058.0000	3,985.0000	(1.799)	0	0	0
2011/07/08	R186 2011/11/03	8.35	Call	Bond Future	2,047.0000	2,077.0000	1.466	0	0	425
2011/07/08	R186 2011/11/03	8.55	Call	Bond Future	2,900.0000	2,940.0000	1.379	0	0	0
2011/07/08	R186 2011/11/03	8.55	Put	Bond Future	3,013.0000	2,949.0000	(2.124)	0	0	425
2011/07/08	R186 2011/11/03	9.10	Call	Bond Future	6,056.0000	6,124.0000	1.123	0	0	0
2011/07/08	R186 2011/11/03	9.10	Put	Bond Future	1,170.0000	1,135.0000	(2.991)	0	0	1,275
2011/07/08	R186 2012/02/02			Bond Future	8.6370	8.6250	(0.139)	0.0000	0.0000	2,500
2011/07/08	R186 2012/02/02	9.00	Call	Bond Future	5,829.0000	5,891.0000	1.064	0	0	0
2011/07/08	R186 2012/02/02	9.00	Put	Bond Future	2,558.0000	2,510.0000	(1.876)	0	0	0
2011/07/08	R186 2012/02/02	9.05	Call	Bond Future	6,113.0000	6,178.0000	1.063	0	0	0
2011/07/08	R186 2012/02/02	9.05	Put	Bond Future	2,402.0000	2,357.0000	(1.873)	0	0	0
2011/07/08	R186 2012/02/02	8.95	Call	Bond Future	5,550.0000	5,610.0000	1.081	0	0	0
2011/07/08	R186 2012/02/02	8.95	Put	Bond Future	2,722.0000	2,671.0000	(1.874)	0	0	0
2011/07/08	R186 2012/05/03			Bond Future	8.7160	8.7040	(0.138)	0.0000	0.0000	0
2011/07/08	R186 2012/05/03	9.00	Call	Bond Future	6,536.0000	6,593.0000	0.872	0	0	0
2011/07/08	R186 2012/05/03	9.00	Put	Bond Future	4,013.0000	3,961.0000	(1.296)	0	0	0

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2011/07/08	R186 2012/05/03	9.05	Call	Bond Future	6,797.0000	6,855.0000	0.853	0	0	0
2011/07/08	R186 2012/05/03	9.05	Put	Bond Future	3,838.0000	3,787.0000	(1.329)	0	0	0
2011/07/08	R186 2012/05/03	8.95	Call	Bond Future	6,280.0000	6,335.0000	0.876	0	0	0
2011/07/08	R186 2012/05/03	8.95	Put	Bond Future	4,195.0000	4,142.0000	(1.263)	0	0	0
2011/07/08	R189 2011/08/04			Bond Future	214.6324	214.6229	(0.004)	0.0000	0.0000	0
2011/07/08	R189 2011/08/04	212.00	Call	Bond Future	2,632.0000	2,623.0000	(0.342)	0	0	0
2011/07/08	R189 2011/08/04	212.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/08	R189 2011/08/04	212.05	Call	Bond Future	2,582.0000	2,573.0000	(0.349)	0	0	0
2011/07/08	R189 2011/08/04	212.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/08	R189 2011/08/04	211.95	Call	Bond Future	2,682.0000	2,673.0000	(0.336)	0	0	0
2011/07/08	R189 2011/08/04	211.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/08	R197 2011/08/04			Bond Future	235.1534	235.1519	(0.001)	0.0000	0.0000	30
2011/07/08	R197 2011/08/04	231.50	Call	Bond Future	3,653.0000	3,652.0000	(0.027)	0	0	0
2011/07/08	R197 2011/08/04	231.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/08	R197 2011/08/04	231.55	Call	Bond Future	3,603.0000	3,602.0000	(0.028)	0	0	0
2011/07/08	R197 2011/08/04	231.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/08	R197 2011/08/04	231.45	Call	Bond Future	3,703.0000	3,702.0000	(0.027)	0	0	0
2011/07/08	R197 2011/08/04	231.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/08	R201 2011/08/04			Bond Future	7.0640	7.0470	(0.241)	0.0000	0.0000	395
2011/07/08	R201 2011/08/04	7.25	Call	Bond Future	679.0000	714.0000	5.155	0	0	0
2011/07/08	R201 2011/08/04	7.25	Put	Bond Future	116.0000	99.0000	(14.655)	0	0	0
2011/07/08	R201 2011/08/04	7.30	Call	Bond Future	799.0000	838.0000	4.881	0	0	0
2011/07/08	R201 2011/08/04	7.30	Put	Bond Future	85.0000	72.0000	(15.294)	0	0	0
2011/07/08	R201 2011/08/04	7.20	Call	Bond Future	568.0000	600.0000	5.634	0	0	0
2011/07/08	R201 2011/08/04	7.20	Put	Bond Future	156.0000	136.0000	(12.821)	0	0	0
2011/07/08	R201 2011/11/03			Bond Future	7.1540	7.1360	(0.252)	0.0000	0.0000	953
2011/07/08	R201 2011/11/03	8.00	Call	Bond Future	2,472.0000	2,515.0000	1.739	0	0	0
2011/07/08	R201 2011/11/03	8.00	Put	Bond Future	114.0000	106.0000	(7.018)	0	0	0
2011/07/08	R201 2011/11/03	8.05	Call	Bond Future	2,595.0000	2,639.0000	1.696	0	0	0
2011/07/08	R201 2011/11/03	8.05	Put	Bond Future	100.0000	93.0000	(7.000)	0	0	0
2011/07/08	R201 2011/11/03	7.95	Call	Bond Future	2,348.0000	2,391.0000	1.831	0	0	0
2011/07/08	R201 2011/11/03	7.95	Put	Bond Future	128.0000	120.0000	(6.250)	0	0	0
2011/07/08	R201 2012/02/02			Bond Future	7.2510	7.2310	(0.276)	0.0000	0.0000	0

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2011/07/08	R201 2012/02/02	8.25	Call	Bond Future	2,781.0000	2,824.0000	1.546	0	0	0
2011/07/08	R201 2012/02/02	8.25	Put	Bond Future	213.0000	204.0000	(4.225)	0	0	0
2011/07/08	R201 2012/02/02	8.30	Call	Bond Future	2,892.0000	2,936.0000	1.521	0	0	0
2011/07/08	R201 2012/02/02	8.30	Put	Bond Future	197.0000	189.0000	(4.061)	0	0	0
2011/07/08	R201 2012/02/02	8.20	Call	Bond Future	2,673.0000	2,715.0000	1.571	0	0	0
2011/07/08	R201 2012/02/02	8.20	Put	Bond Future	231.0000	221.0000	(4.329)	0	0	0
2011/07/08	R201 2012/05/03			Bond Future	7.3720	7.3510	(0.285)	0.0000	0.0000	0
2011/07/08	R201 2012/05/03	7.75	Call	Bond Future	1,682.0000	1,712.0000	1.784	0	0	0
2011/07/08	R201 2012/05/03	7.75	Put	Bond Future	782.0000	762.0000	(2.558)	0	0	0
2011/07/08	R201 2012/05/03	7.80	Call	Bond Future	1,760.0000	1,791.0000	1.761	0	0	0
2011/07/08	R201 2012/05/03	7.80	Put	Bond Future	742.0000	723.0000	(2.561)	0	0	0
2011/07/08	R201 2012/05/03	7.70	Call	Bond Future	1,605.0000	1,634.0000	1.807	0	0	0
2011/07/08	R201 2012/05/03	7.70	Put	Bond Future	824.0000	803.0000	(2.549)	0	0	0
2011/07/08	R202 2011/08/04			Bond Future	174.2598	173.7010	(0.321)	0.0000	0.0000	22,008
2011/07/08	R202 2011/08/04	1.00	Call	Bond Future	173,260.0000	172,701.0000	(0.323)	0	0	0
2011/07/08	R202 2011/08/04	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/08	R202 2011/08/04	1.05	Call	Bond Future	173,210.0000	172,651.0000	(0.323)	0	0	0
2011/07/08	R202 2011/08/04	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/08	R202 2011/08/04	0.95	Call	Bond Future	173,310.0000	172,751.0000	(0.323)	0	0	0
2011/07/08	R202 2011/08/04	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/08	R202 2011/11/03			Bond Future	176.8384	176.2713	(0.321)	0.0000	0.0000	400
2011/07/08	R202 2011/11/03	0.50	Call	Bond Future	176,338.0000	175,771.0000	(0.322)	0	0	0
2011/07/08	R202 2011/11/03	0.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/08	R202 2011/11/03	0.55	Call	Bond Future	176,288.0000	175,721.0000	(0.322)	0	0	0
2011/07/08	R202 2011/11/03	0.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/08	R202 2011/11/03	0.45	Call	Bond Future	176,388.0000	175,821.0000	(0.321)	0	0	0
2011/07/08	R202 2011/11/03	0.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/08	R203 2011/08/04			Bond Future	8.0490	8.0220	(0.335)	0.0000	0.0000	824
2011/07/08	R203 2011/08/04	8.00	Call	Bond Future	496.0000	544.0000	9.677	0	0	0
2011/07/08	R203 2011/08/04	8.00	Put	Bond Future	730.0000	649.0000	(11.096)	0	0	0
2011/07/08	R203 2011/08/04	8.05	Call	Bond Future	610.0000	666.0000	9.180	0	0	0
2011/07/08	R203 2011/08/04	8.05	Put	Bond Future	605.0000	532.0000	(12.066)	0	0	0
2011/07/08	R203 2011/08/04	7.95	Call	Bond Future	396.0000	437.0000	10.354	0	0	0

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2011/07/08	R203 2011/08/04	7.95	Put	Bond Future	870.0000	782.0000	(10.115)	0	0	0
2011/07/08	R203 2011/11/03			Bond Future	8.1550	8.1270	(0.343)	0.0000	0.0000	1,624
2011/07/08	R203 2011/11/03	8.50	Call	Bond Future	2,275.0000	2,359.0000	3.692	0	0	0
2011/07/08	R203 2011/11/03	8.50	Put	Bond Future	705.0000	660.0000	(6.383)	0	0	0
2011/07/08	R203 2011/11/03	8.55	Call	Bond Future	2,434.0000	2,521.0000	3.574	0	0	0
2011/07/08	R203 2011/11/03	8.55	Put	Bond Future	639.0000	597.0000	(6.573)	0	0	0
2011/07/08	R203 2011/11/03	8.45	Call	Bond Future	2,121.0000	2,202.0000	3.819	0	0	0
2011/07/08	R203 2011/11/03	8.45	Put	Bond Future	777.0000	729.0000	(6.178)	0	0	0
2011/07/08	R203 2012/02/02			Bond Future	8.2690	8.2390	(0.363)	0.0000	0.0000	0
2011/07/08	R203 2012/02/02	8.75	Call	Bond Future	3,151.0000	3,237.0000	2.729	0	0	0
2011/07/08	R203 2012/02/02	8.75	Put	Bond Future	1,057.0000	1,010.0000	(4.447)	0	0	0
2011/07/08	R203 2012/02/02	8.80	Call	Bond Future	3,301.0000	3,389.0000	2.666	0	0	0
2011/07/08	R203 2012/02/02	8.80	Put	Bond Future	992.0000	948.0000	(4.435)	0	0	0
2011/07/08	R203 2012/02/02	8.70	Call	Bond Future	3,004.0000	3,088.0000	2.796	0	0	0
2011/07/08	R203 2012/02/02	8.70	Put	Bond Future	1,125.0000	1,076.0000	(4.356)	0	0	0
2011/07/08	R203 2012/05/03			Bond Future	8.3930	8.3620	(0.369)	0.0000	0.0000	0
2011/07/08	R203 2012/05/03	8.75	Call	Bond Future	3,041.0000	3,119.0000	2.565	0	0	0
2011/07/08	R203 2012/05/03	8.75	Put	Bond Future	1,546.0000	1,492.0000	(3.493)	0	0	0
2011/07/08	R203 2012/05/03	8.80	Call	Bond Future	3,174.0000	3,254.0000	2.520	0	0	0
2011/07/08	R203 2012/05/03	8.80	Put	Bond Future	1,471.0000	1,420.0000	(3.467)	0	0	0
2011/07/08	R203 2012/05/03	8.70	Call	Bond Future	2,910.0000	2,986.0000	2.612	0	0	0
2011/07/08	R203 2012/05/03	8.70	Put	Bond Future	1,622.0000	1,567.0000	(3.391)	0	0	0
2011/07/08	R204 2011/08/04			Bond Future	8.2160	8.1900	(0.316)	0.0000	0.0000	220
2011/07/08	R204 2011/08/04	8.00	Call	Bond Future	250.0000	277.0000	10.800	0	0	0
2011/07/08	R204 2011/08/04	8.00	Put	Bond Future	1,426.0000	1,313.0000	(7.924)	0	0	0
2011/07/08	R204 2011/08/04	8.05	Call	Bond Future	326.0000	359.0000	10.123	0	0	0
2011/07/08	R204 2011/08/04	8.05	Put	Bond Future	1,228.0000	1,121.0000	(8.713)	0	0	0
2011/07/08	R204 2011/08/04	7.95	Call	Bond Future	189.0000	209.0000	10.582	0	0	0
2011/07/08	R204 2011/08/04	7.95	Put	Bond Future	1,640.0000	1,519.0000	(7.378)	0	0	0
2011/07/08	R204 2011/11/03			Bond Future	8.3150	8.2880	(0.325)	0.0000	0.0000	2,130
2011/07/08	R204 2011/11/03	8.75	Call	Bond Future	2,966.0000	3,063.0000	3.270	0	0	0
2011/07/08	R204 2011/11/03	8.75	Put	Bond Future	720.0000	676.0000	(6.111)	0	0	0
2011/07/08	R204 2011/11/03	8.80	Call	Bond Future	3,153.0000	3,253.0000	3.172	0	0	0
2011/07/08	R204 2011/11/03	8.80	Put	Bond Future	653.0000	612.0000	(6.279)	0	0	0

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2011/07/08	R204 2011/11/03	8.70	Call	Bond Future	2,784.0000	2,878.0000	3.376	0	0	0
2011/07/08	R204 2011/11/03	8.70	Put	Bond Future	793.0000	745.0000	(6.053)	0	0	0
2011/07/08	R204 2012/02/02			Bond Future	8.4170	8.3880	(0.345)	0.0000	0.0000	0
2011/07/08	R204 2012/02/02	9.00	Call	Bond Future	3,864.0000	3,966.0000	2.640	0	0	0
2011/07/08	R204 2012/02/02	9.00	Put	Bond Future	963.0000	918.0000	(4.673)	0	0	0
2011/07/08	R204 2012/02/02	9.05	Call	Bond Future	4,043.0000	4,148.0000	2.597	0	0	0
2011/07/08	R204 2012/02/02	9.05	Put	Bond Future	899.0000	856.0000	(4.783)	0	0	0
2011/07/08	R204 2012/02/02	8.95	Call	Bond Future	3,688.0000	3,788.0000	2.711	0	0	0
2011/07/08	R204 2012/02/02	8.95	Put	Bond Future	1,032.0000	985.0000	(4.554)	0	0	0
2011/07/08	R204 2012/05/03			Bond Future	8.5300	8.5000	(0.352)	0.0000	0.0000	0
2011/07/08	R204 2012/05/03	8.75	Call	Bond Future	3,238.0000	3,319.0000	2.502	0	0	0
2011/07/08	R204 2012/05/03	8.75	Put	Bond Future	2,168.0000	2,102.0000	(3.044)	0	0	0
2011/07/08	R204 2012/05/03	8.80	Call	Bond Future	3,382.0000	3,465.0000	2.454	0	0	0
2011/07/08	R204 2012/05/03	8.80	Put	Bond Future	2,070.0000	2,006.0000	(3.092)	0	0	0
2011/07/08	R204 2012/05/03	8.70	Call	Bond Future	3,098.0000	3,177.0000	2.550	0	0	0
2011/07/08	R204 2012/05/03	8.70	Put	Bond Future	2,270.0000	2,201.0000	(3.040)	0	0	0
2011/07/08	R206 2011/08/04			Bond Future	6.8490	6.8270	(0.321)	0.0000	0.0000	9,866
2011/07/08	R206 2011/08/04	7.00	Call	Bond Future	455.0000	486.0000	6.813	0	0	0
2011/07/08	R206 2011/08/04	7.00	Put	Bond Future	120.0000	102.0000	(15.000)	0	0	0
2011/07/08	R206 2011/08/04	7.05	Call	Bond Future	538.0000	572.0000	6.320	0	0	0
2011/07/08	R206 2011/08/04	7.05	Put	Bond Future	92.0000	77.0000	(16.304)	0	0	0
2011/07/08	R206 2011/08/04	6.95	Call	Bond Future	380.0000	408.0000	7.368	0	0	0
2011/07/08	R206 2011/08/04	6.95	Put	Bond Future	156.0000	135.0000	(13.462)	0	0	0
2011/07/08	R206 2011/11/03			Bond Future	6.9410	6.9160	(0.360)	0.0000	0.0000	0
2011/07/08	R206 2011/11/03	7.75	Call	Bond Future	1,703.0000	1,746.0000	2.525	0	0	0
2011/07/08	R206 2011/11/03	7.75	Put	Bond Future	92.0000	85.0000	(7.609)	0	0	0
2011/07/08	R206 2011/11/03	7.80	Call	Bond Future	1,790.0000	1,834.0000	2.458	0	0	0
2011/07/08	R206 2011/11/03	7.80	Put	Bond Future	81.0000	74.0000	(8.642)	0	0	0
2011/07/08	R206 2011/11/03	7.70	Call	Bond Future	1,615.0000	1,657.0000	2.601	0	0	0
2011/07/08	R206 2011/11/03	7.70	Put	Bond Future	103.0000	94.0000	(8.738)	0	0	0
2011/07/08	R206 2012/02/02			Bond Future	7.0450	7.0170	(0.397)	0.0000	0.0000	0
2011/07/08	R206 2012/02/02	8.00	Call	Bond Future	1,871.0000	1,912.0000	2.191	0	0	0
2011/07/08	R206 2012/02/02	8.00	Put	Bond Future	179.0000	169.0000	(5.587)	0	0	0
2011/07/08	R206 2012/02/02	8.05	Call	Bond Future	1,947.0000	1,988.0000	2.106	0	0	0

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2011/07/08	R206 2012/02/02	8.05	Put	Bond Future	167.0000	158.0000	(5.389)	0	0	0
2011/07/08	R206 2012/02/02	7.95	Call	Bond Future	1,798.0000	1,838.0000	2.225	0	0	0
2011/07/08	R206 2012/02/02	7.95	Put	Bond Future	193.0000	183.0000	(5.181)	0	0	0
2011/07/08	R206 2012/05/03			Bond Future	7.1980	7.1650	(0.458)	0.0000	0.0000	0
2011/07/08	R206 2012/05/03	7.50	Call	Bond Future	1,018.0000	1,048.0000	2.947	0	0	0
2011/07/08	R206 2012/05/03	7.50	Put	Bond Future	546.0000	524.0000	(4.029)	0	0	0
2011/07/08	R206 2012/05/03	7.55	Call	Bond Future	1,067.0000	1,098.0000	2.905	0	0	0
2011/07/08	R206 2012/05/03	7.55	Put	Bond Future	517.0000	496.0000	(4.062)	0	0	0
2011/07/08	R206 2012/05/03	7.45	Call	Bond Future	969.0000	998.0000	2.993	0	0	0
2011/07/08	R206 2012/05/03	7.45	Put	Bond Future	575.0000	552.0000	(4.000)	0	0	0
2011/07/08	R207 2011/08/04			Bond Future	8.2940	8.2820	(0.145)	0.0000	0.0000	6,115
2011/07/08	R207 2011/08/04	8.25	Call	Bond Future	610.0000	629.0000	3.115	0	0	0
2011/07/08	R207 2011/08/04	8.25	Put	Bond Future	863.0000	813.0000	(5.794)	0	0	0
2011/07/08	R207 2011/08/04	8.30	Call	Bond Future	749.0000	771.0000	2.937	0	0	0
2011/07/08	R207 2011/08/04	8.30	Put	Bond Future	715.0000	668.0000	(6.573)	0	0	0
2011/07/08	R207 2011/08/04	8.20	Call	Bond Future	490.0000	504.0000	2.857	0	0	0
2011/07/08	R207 2011/08/04	8.20	Put	Bond Future	1,032.0000	977.0000	(5.329)	0	0	0
2011/07/08	R207 2011/11/03			Bond Future	8.3820	8.3700	(0.143)	0.0000	0.0000	600
2011/07/08	R207 2011/11/03	8.75	Call	Bond Future	2,932.0000	2,972.0000	1.364	0	0	0
2011/07/08	R207 2011/11/03	8.75	Put	Bond Future	902.0000	875.0000	(2.993)	0	0	0
2011/07/08	R207 2011/11/03	8.80	Call	Bond Future	3,123.0000	3,165.0000	1.345	0	0	0
2011/07/08	R207 2011/11/03	8.80	Put	Bond Future	821.0000	796.0000	(3.045)	0	0	0
2011/07/08	R207 2011/11/03	8.70	Call	Bond Future	2,741.0000	2,779.0000	1.386	0	0	0
2011/07/08	R207 2011/11/03	8.70	Put	Bond Future	983.0000	954.0000	(2.950)	0	0	0
2011/07/08	R207 2012/02/02			Bond Future	8.4750	8.4630	(0.142)	0.0000	0.0000	0
2011/07/08	R207 2012/02/02	9.00	Call	Bond Future	3,912.0000	3,953.0000	1.048	0	0	0
2011/07/08	R207 2012/02/02	9.00	Put	Bond Future	1,110.0000	1,086.0000	(2.162)	0	0	0
2011/07/08	R207 2012/02/02	9.05	Call	Bond Future	4,099.0000	4,141.0000	1.025	0	0	0
2011/07/08	R207 2012/02/02	9.05	Put	Bond Future	1,036.0000	1,012.0000	(2.317)	0	0	0
2011/07/08	R207 2012/02/02	8.95	Call	Bond Future	3,728.0000	3,768.0000	1.073	0	0	0
2011/07/08	R207 2012/02/02	8.95	Put	Bond Future	1,188.0000	1,163.0000	(2.104)	0	0	0
2011/07/08	R207 2012/05/03			Bond Future	8.5780	8.5660	(0.140)	0.0000	0.0000	0
2011/07/08	R207 2012/05/03	8.75	Call	Bond Future	3,348.0000	3,379.0000	0.926	0	0	0
2011/07/08	R207 2012/05/03	8.75	Put	Bond Future	2,444.0000	2,412.0000	(1.309)	0	0	0

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2011/07/08	R207 2012/05/03	8.80	Call	Bond Future	3,499.0000	3,531.0000	0.915	0	0	0
2011/07/08	R207 2012/05/03	8.80	Put	Bond Future	2,335.0000	2,303.0000	(1.370)	0	0	0
2011/07/08	R207 2012/05/03	8.70	Call	Bond Future	3,199.0000	3,230.0000	0.969	0	0	0
2011/07/08	R207 2012/05/03	8.70	Put	Bond Future	2,557.0000	2,524.0000	(1.291)	0	0	0
2011/07/08	R208 2011/08/04			Bond Future	8.3220	8.3060	(0.192)	0.0000	0.0000	1,511
2011/07/08	R208 2011/08/04	8.25	Call	Bond Future	615.0000	642.0000	4.390	0	0	0
2011/07/08	R208 2011/08/04	8.25	Put	Bond Future	1,056.0000	985.0000	(6.723)	0	0	0
2011/07/08	R208 2011/08/04	8.30	Call	Bond Future	753.0000	786.0000	4.382	0	0	0
2011/07/08	R208 2011/08/04	8.30	Put	Bond Future	887.0000	823.0000	(7.215)	0	0	0
2011/07/08	R208 2011/08/04	8.20	Call	Bond Future	495.0000	517.0000	4.444	0	0	0
2011/07/08	R208 2011/08/04	8.20	Put	Bond Future	1,244.0000	1,168.0000	(6.109)	0	0	0
2011/07/08	R208 2011/11/03			Bond Future	8.4050	8.3880	(0.202)	0.0000	0.0000	6,037
2011/07/08	R208 2011/11/03	8.75	Call	Bond Future	2,959.0000	3,023.0000	2.163	0	0	0
2011/07/08	R208 2011/11/03	8.75	Put	Bond Future	931.0000	893.0000	(4.082)	0	0	0
2011/07/08	R208 2011/11/03	8.80	Call	Bond Future	3,162.0000	3,228.0000	2.087	0	0	0
2011/07/08	R208 2011/11/03	8.80	Put	Bond Future	844.0000	809.0000	(4.147)	0	0	0
2011/07/08	R208 2011/11/03	8.70	Call	Bond Future	2,762.0000	2,823.0000	2.209	0	0	0
2011/07/08	R208 2011/11/03	8.70	Put	Bond Future	1,024.0000	983.0000	(4.004)	0	0	0
2011/07/08	R208 2011/11/03	7.95	Put	Bond Future	3,434.0000	3,354.0000	(2.330)	0	0	0
2011/07/08	R208 2011/11/03	7.95	Call	Bond Future	666.0000	688.0000	3.303	0	0	1,995
2011/07/08	R208 2011/11/03	8.20	Put	Bond Future	2,406.0000	2,338.0000	(2.826)	0	0	0
2011/07/08	R208 2011/11/03	8.20	Call	Bond Future	1,172.0000	1,206.0000	2.901	0	0	665
2011/07/08	R208 2011/11/03	8.40	Call	Bond Future	1,718.0000	1,762.0000	2.561	0	0	0
2011/07/08	R208 2011/11/03	8.40	Put	Bond Future	1,748.0000	1,690.0000	(3.318)	0	0	665
2011/07/08	R208 2011/11/03	8.90	Call	Bond Future	3,584.0000	3,655.0000	1.981	0	0	0
2011/07/08	R208 2011/11/03	8.90	Put	Bond Future	692.0000	661.0000	(4.480)	0	0	1,995
2011/07/08	R208 2012/02/02			Bond Future	8.4880	8.4710	(0.200)	0.0000	0.0000	0
2011/07/08	R208 2012/02/02	9.00	Call	Bond Future	4,214.0000	4,277.0000	1.495	0	0	0
2011/07/08	R208 2012/02/02	9.00	Put	Bond Future	1,292.0000	1,255.0000	(2.864)	0	0	0
2011/07/08	R208 2012/02/02	9.05	Call	Bond Future	4,411.0000	4,476.0000	1.474	0	0	0
2011/07/08	R208 2012/02/02	9.05	Put	Bond Future	1,210.0000	1,176.0000	(2.810)	0	0	0
2011/07/08	R208 2012/02/02	8.95	Call	Bond Future	4,020.0000	4,082.0000	1.542	0	0	0
2011/07/08	R208 2012/02/02	8.95	Put	Bond Future	1,378.0000	1,340.0000	(2.758)	0	0	0
2011/07/08	R208 2012/05/03			Bond Future	8.5800	8.5620	(0.210)	0.0000	0.0000	0

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2011/07/08	R208 2012/05/03	9.00	Call	Bond Future	4,398.0000	4,459.0000	1.387	0	0	0
2011/07/08	R208 2012/05/03	9.00	Put	Bond Future	2,049.0000	2,007.0000	(2.050)	0	0	0
2011/07/08	R208 2012/05/03	9.05	Call	Bond Future	4,578.0000	4,640.0000	1.354	0	0	0
2011/07/08	R208 2012/05/03	9.05	Put	Bond Future	1,954.0000	1,914.0000	(2.047)	0	0	0
2011/07/08	R208 2012/05/03	8.95	Call	Bond Future	4,222.0000	4,281.0000	1.397	0	0	0
2011/07/08	R208 2012/05/03	8.95	Put	Bond Future	2,148.0000	2,105.0000	(2.002)	0	0	0
2011/07/08	R209 2011/08/04			Bond Future	8.8060	8.7950	(0.125)	0.0000	0.0000	0
2011/07/08	R209 2011/08/04	8.50	Call	Bond Future	278.0000	281.0000	1.079	0	0	0
2011/07/08	R209 2011/08/04	8.50	Put	Bond Future	2,765.0000	2,681.0000	(3.038)	0	0	0
2011/07/08	R209 2011/08/04	8.55	Call	Bond Future	364.0000	369.0000	1.374	0	0	0
2011/07/08	R209 2011/08/04	8.55	Put	Bond Future	2,436.0000	2,354.0000	(3.366)	0	0	0
2011/07/08	R209 2011/08/04	8.45	Call	Bond Future	209.0000	211.0000	0.957	0	0	0
2011/07/08	R209 2011/08/04	8.45	Put	Bond Future	3,115.0000	3,030.0000	(2.729)	0	0	0
2011/07/08	R209 2011/08/04	10.10	Call	Bond Future	9,205.0000	9,292.0000	0.945	0	0	0
2011/07/08	R209 2011/08/04	10.10	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2011/07/08	R209 2011/11/03			Bond Future	8.8690	8.8580	(0.124)	0.0000	0.0000	1,315
2011/07/08	R209 2011/11/03	8.75	Call	Bond Future	1,997.0000	2,027.0000	1.502	0	0	0
2011/07/08	R209 2011/11/03	8.75	Put	Bond Future	2,937.0000	2,881.0000	(1.907)	0	0	0
2011/07/08	R209 2011/11/03	8.80	Call	Bond Future	2,179.0000	2,210.0000	1.423	0	0	0
2011/07/08	R209 2011/11/03	8.80	Put	Bond Future	2,722.0000	2,667.0000	(2.021)	0	0	0
2011/07/08	R209 2011/11/03	8.70	Call	Bond Future	1,826.0000	1,853.0000	1.479	0	0	0
2011/07/08	R209 2011/11/03	8.70	Put	Bond Future	3,167.0000	3,108.0000	(1.863)	0	0	0
2011/07/08	R209 2012/02/02			Bond Future	8.9330	8.9210	(0.134)	0.0000	0.0000	0
2011/07/08	R209 2012/02/02	9.00	Call	Bond Future	3,692.0000	3,735.0000	1.165	0	0	0
2011/07/08	R209 2012/02/02	9.00	Put	Bond Future	3,177.0000	3,127.0000	(1.574)	0	0	0
2011/07/08	R209 2012/02/02	9.05	Call	Bond Future	3,898.0000	3,942.0000	1.129	0	0	0
2011/07/08	R209 2012/02/02	9.05	Put	Bond Future	3,003.0000	2,954.0000	(1.632)	0	0	0
2011/07/08	R209 2012/02/02	8.95	Call	Bond Future	3,492.0000	3,533.0000	1.174	0	0	0
2011/07/08	R209 2012/02/02	8.95	Put	Bond Future	3,361.0000	3,309.0000	(1.547)	0	0	0
2011/07/08	R209 2012/05/03			Bond Future	8.9990	8.9880	(0.122)	0.0000	0.0000	0
2011/07/08	R209 2012/05/03	9.00	Call	Bond Future	4,145.0000	4,183.0000	0.917	0	0	0
2011/07/08	R209 2012/05/03	9.00	Put	Bond Future	4,137.0000	4,091.0000	(1.112)	0	0	0
2011/07/08	R209 2012/05/03	9.05	Call	Bond Future	4,342.0000	4,381.0000	0.898	0	0	0
2011/07/08	R209 2012/05/03	9.05	Put	Bond Future	3,955.0000	3,910.0000	(1.138)	0	0	0

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2011/07/08	R209 2012/05/03	8.95	Call	Bond Future	3,955.0000	3,991.0000	0.910	0	0	0
2011/07/08	R209 2012/05/03	8.95	Put	Bond Future	4,330.0000	4,282.0000	(1.109)	0	0	0
2011/07/08	R210 2011/08/04			Bond Future	130.5742	130.3991	(0.134)	0.0000	0.0000	425
2011/07/08	R210 2011/08/04	106.00	Call	Bond Future	24,574.0000	24,399.0000	(0.712)	0	0	0
2011/07/08	R210 2011/08/04	106.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/08	R210 2011/08/04	106.05	Call	Bond Future	24,524.0000	24,349.0000	(0.714)	0	0	0
2011/07/08	R210 2011/08/04	106.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/08	R210 2011/08/04	105.95	Call	Bond Future	24,624.0000	24,449.0000	(0.711)	0	0	0
2011/07/08	R210 2011/08/04	105.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/08	R211 2011/08/04			Bond Future	108.0788	108.0764	(0.002)	0.0000	0.0000	0
2011/07/08	R211 2011/08/04	1.50	Call	Bond Future	106,579.0000	106,576.0000	(0.003)	0	0	0
2011/07/08	R211 2011/08/04	1.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/08	R211 2011/08/04	1.55	Call	Bond Future	106,529.0000	106,526.0000	(0.003)	0	0	0
2011/07/08	R211 2011/08/04	1.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/08	R211 2011/08/04	1.45	Call	Bond Future	106,629.0000	106,626.0000	(0.003)	0	0	0
2011/07/08	R211 2011/08/04	1.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/08	R211 2011/11/03			Bond Future	109.6782	109.6756	(0.002)	0.0000	0.0000	529
2011/07/08	R211 2011/11/03	1.25	Call	Bond Future	108,428.0000	108,426.0000	(0.002)	0	0	0
2011/07/08	R211 2011/11/03	1.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/08	R211 2011/11/03	1.30	Call	Bond Future	108,378.0000	108,376.0000	(0.002)	0	0	0
2011/07/08	R211 2011/11/03	1.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/08	R211 2011/11/03	1.20	Call	Bond Future	108,478.0000	108,476.0000	(0.002)	0	0	0
2011/07/08	R211 2011/11/03	1.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/08	R212 2011/08/04			Bond Future	106.3195	106.5134	0.182	0.0000	0.0000	3,852
2011/07/08	R212 2011/08/04	2.50	Call	Bond Future	103,820.0000	104,013.0000	0.186	0	0	0
2011/07/08	R212 2011/08/04	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/08	R212 2011/08/04	2.55	Call	Bond Future	103,770.0000	103,963.0000	0.186	0	0	0
2011/07/08	R212 2011/08/04	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/08	R212 2011/08/04	2.45	Call	Bond Future	103,870.0000	104,063.0000	0.186	0	0	0
2011/07/08	R212 2011/08/04	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/08	R212 2011/11/03			Bond Future	107.8929	108.0896	0.182	0.0000	0.0000	240
2011/07/08	R212 2011/11/03	2.50	Call	Bond Future	105,393.0000	105,590.0000	0.187	0	0	0
2011/07/08	R212 2011/11/03	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/07/08	R212 2011/11/03	2.55	Call	Bond Future	105,343.0000	105,540.0000	0.187	0	0	0
2011/07/08	R212 2011/11/03	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/08	R212 2011/11/03	2.45	Call	Bond Future	105,443.0000	105,640.0000	0.187	0	0	0
2011/07/08	R212 2011/11/03	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/08	R213 2011/08/04			Bond Future	8.7720	8.7610	(0.125)	0.0000	0.0000	0
2011/07/08	R213 2011/08/04	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/08	R213 2011/08/04	8.00	Put	Bond Future	6,628.0000	6,539.0000	(1.343)	0	0	0
2011/07/08	R213 2011/08/04	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/08	R213 2011/08/04	8.05	Put	Bond Future	6,176.0000	6,086.0000	(1.457)	0	0	0
2011/07/08	R213 2011/08/04	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/08	R213 2011/08/04	7.95	Put	Bond Future	7,084.0000	6,995.0000	(1.256)	0	0	0
2011/07/08	R213 2011/11/03			Bond Future	8.8420	8.8310	(0.124)	0.0000	0.0000	0
2011/07/08	R213 2011/11/03	8.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/08	R213 2011/11/03	8.75	Put	Bond Future	741.0000	653.0000	(11.876)	0	0	0
2011/07/08	R213 2011/11/03	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/08	R213 2011/11/03	8.80	Put	Bond Future	337.0000	249.0000	(26.113)	0	0	0
2011/07/08	R213 2011/11/03	8.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/08	R213 2011/11/03	8.70	Put	Bond Future	1,147.0000	1,059.0000	(7.672)	0	0	0
2011/07/08	R213 2012/02/02			Bond Future	8.9140	8.9030	(0.123)	0.0000	0.0000	0
2011/07/08	R213 2012/02/02	9.00	Call	Bond Future	674.0000	760.0000	12.760	0	0	0
2011/07/08	R213 2012/02/02	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/08	R213 2012/02/02	9.05	Call	Bond Future	1,062.0000	1,148.0000	8.098	0	0	0
2011/07/08	R213 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/08	R213 2012/02/02	8.95	Call	Bond Future	283.0000	370.0000	30.742	0	0	0
2011/07/08	R213 2012/02/02	8.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/08	R213 2012/05/03			Bond Future	8.9850	8.9740	(0.122)	0.0000	0.0000	0
2011/07/08	R213 2012/05/03	9.25	Call	Bond Future	2,022.0000	2,108.0000	4.253	0	0	0
2011/07/08	R213 2012/05/03	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/08	R213 2012/05/03	9.30	Call	Bond Future	2,395.0000	2,481.0000	3.591	0	0	0
2011/07/08	R213 2012/05/03	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/08	R213 2012/05/03	9.20	Call	Bond Future	1,646.0000	1,732.0000	5.225	0	0	0
2011/07/08	R213 2012/05/03	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/08	RZ02 2011/08/04			Bond Future	0.0780	0.1030	32.051	0.0000	0.0000	0

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

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2011/07/08	RZ12 2011/11/03	1.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/08	TRT1 2011/08/04			Index Future	352.6330	352.9990	0.104	0.0000	0.0000	100
2011/07/08	TRT1 2011/11/03			Index Future	357.3940	357.7660	0.104	0.0000	0.0000	0
Total										243126.00