



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 15/07/2011

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

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2011/07/15	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/15	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/15	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/15	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/15	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/15	AL7T 2011/08/04			Index Future	385.6300	385.5870	(0.011)	0.0000	0.0000	46
2011/07/15	AL7T 2011/11/03			Index Future	391.3970	391.3540	(0.011)	0.0000	0.0000	0
2011/07/15	ALBI 2011/08/04			Index Future	354.1410	354.0260	(0.032)	0.0000	0.0000	988
2011/07/15	ALBI 2011/11/03			Index Future	359.4370	359.3200	(0.033)	0.0000	0.0000	0
2011/07/15	C155 2011/08/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/15	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/15	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/15	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/15	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/15	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/15	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/15	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/15	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/15	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/15	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/15	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/07/15	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0
2011/07/15	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/15	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/15	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/15	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/15	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/15	CAAD 2011/09/19			Can-Do Future	0.0280	0.0262	(6.429)	0.0000	0.0000	22,388
2011/07/15	CAAE 2011/09/19			Can-Do Future	0.1367	0.1458	6.657	0.0000	0.0000	21,898
2011/07/15	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/15	CRD1 2011/08/04			Index Future	160.7020	160.6620	(0.025)	0.0000	0.0000	2
2011/07/15	CRD1 2011/11/03			Index Future	162.8740	162.8340	(0.025)	0.0000	0.0000	0
2011/07/15	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/15	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/15	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/15	GOVI 2011/08/04			GOVI	355.0880	354.9770	(0.031)	0.0000	0.0000	181
2011/07/15	GOVI 2011/08/04	348.00	Call	GOVI	70,880.0000	69,770.0000	(1.566)	0	0	0
2011/07/15	GOVI 2011/08/04	348.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/07/15	GOVI 2011/08/04	348.01	Call	GOVI	70,780.0000	69,670.0000	(1.568)	0	0	0
2011/07/15	GOVI 2011/08/04	348.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/07/15	GOVI 2011/08/04	347.99	Call	GOVI	70,980.0000	69,870.0000	(1.564)	0	0	0
2011/07/15	GOVI 2011/08/04	347.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/07/15	GOVI 2011/11/03			GOVI	360.3990	360.2860	(0.031)	0.0000	0.0000	0
2011/07/15	GOVI 2011/11/03	357.00	Call	GOVI	33,990.0000	32,860.0000	(3.325)	0	0	0
2011/07/15	GOVI 2011/11/03	357.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0

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2011/07/15	GOVI 2011/11/03	357.01	Call	GOVI	33,890.0000	32,760.0000	(3.334)	0	0	0
2011/07/15	GOVI 2011/11/03	357.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/07/15	GOVI 2011/11/03	356.99	Call	GOVI	34,090.0000	32,960.0000	(3.315)	0	0	0
2011/07/15	GOVI 2011/11/03	356.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/07/15	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/07/15	IGOV 2011/08/04			Index Future	155.5850	155.6320	0.030	0.0000	0.0000	76
2011/07/15	IGOV 2011/11/03			Index Future	157.9120	157.9600	0.030	0.0000	0.0000	0
2011/07/15	ILBI 2011/08/04			Index Future	415.4770	415.3030	(0.042)	0.0000	0.0000	0
2011/07/15	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/07/15	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/07/15	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/07/15	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/07/15	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/07/15	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/07/15	JBAF 2011/07/20			Jibar Tradeable Future	5.5800	5.5700	(0.179)	0.0000	0.0000	5,000
2011/07/15	JBAF 2011/08/17			Jibar Tradeable Future	5.5900	5.6000	0.179	0.0000	0.0000	0
2011/07/15	JBAF 2011/09/21			Jibar Tradeable Future	5.6100	5.6200	0.178	0.0000	0.0000	17,600
2011/07/15	JBAF 2011/10/19			Jibar Tradeable Future	5.6800	5.6700	(0.176)	0.0000	0.0000	600
2011/07/15	JBAF 2011/11/16			Jibar Tradeable Future	5.7600	5.7500	(0.174)	0.0000	0.0000	1,000
2011/07/15	JBAF 2011/12/21			Jibar Tradeable Future	5.8200	5.8100	(0.172)	0.0000	0.0000	5,541
2011/07/15	JBAF 2012/03/20			Jibar Tradeable Future	6.1100	6.1000	(0.164)	0.0000	0.0000	1,090
2011/07/15	JBAF 2012/06/20			Jibar Tradeable Future	6.4800	6.4700	(0.154)	0.0000	0.0000	2,890
2011/07/15	JBAF 2012/09/19			Jibar Tradeable Future	6.7800	6.7700	(0.147)	0.0000	0.0000	44,710
2011/07/15	JBAF 2012/12/19			Jibar Tradeable Future	7.0500	7.0400	(0.142)	0.0000	0.0000	490
2011/07/15	JBAF 2013/03/20			Jibar Tradeable Future	7.3300	7.3300	0.000	0.0000	0.0000	290
2011/07/15	JBAF 2013/06/19			Jibar Tradeable Future	7.6200	7.6100	(0.131)	0.0000	0.0000	0

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2011/07/15	JN02 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/07/15	JN02 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/15	JN02 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/15	JN02 2011/08/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/15	JN02 2011/08/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/07/15	JN02 2011/08/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/07/15	JN02 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/15	JN05 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/07/15	JN05 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/15	JN05 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/15	JN05 2011/08/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/15	JN05 2011/08/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/07/15	JN05 2011/08/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/07/15	JN05 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/15	JN10 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/07/15	JN10 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/15	JN10 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/15	JN10 2011/08/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/15	JN10 2011/08/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/07/15	JN10 2011/08/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/07/15	JN10 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/15	OTH1 2011/08/04			Index Future	348.6520	348.5160	(0.039)	0.0000	0.0000	3
2011/07/15	OTH1 2011/11/03			Index Future	353.8660	353.7280	(0.039)	0.0000	0.0000	0
2011/07/15	R157 2011/08/04			Bond Future	7.4970	7.5060	0.120	0.0000	0.0000	11,676
2011/07/15	R157 2011/08/04	7.50	Call	Bond Future	429.0000	401.0000	(6.527)	0	0	1,000
2011/07/15	R157 2011/08/04	7.50	Put	Bond Future	417.0000	425.0000	1.918	0	0	0
2011/07/15	R157 2011/08/04	7.55	Call	Bond Future	536.0000	506.0000	(5.597)	0	0	0
2011/07/15	R157 2011/08/04	7.55	Put	Bond Future	329.0000	334.0000	1.520	0	0	0
2011/07/15	R157 2011/08/04	7.45	Call	Bond Future	336.0000	311.0000	(7.440)	0	0	0
2011/07/15	R157 2011/08/04	7.45	Put	Bond Future	520.0000	531.0000	2.115	0	0	0
2011/07/15	R157 2011/08/04	7.20	Put	Bond Future	1,240.0000	1,265.0000	2.016	0	0	0
2011/07/15	R157 2011/08/04	7.20	Call	Bond Future	69.0000	59.0000	(14.493)	0	0	1,320

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2011/07/15	R157 2011/08/04	7.60	Put	Bond Future	254.0000	258.0000	1.575	0	0	0
2011/07/15	R157 2011/08/04	7.60	Call	Bond Future	657.0000	625.0000	(4.871)	0	0	440
2011/07/15	R157 2011/08/04	7.80	Call	Bond Future	1,255.0000	1,219.0000	(2.869)	0	0	0
2011/07/15	R157 2011/08/04	7.80	Put	Bond Future	75.0000	75.0000	0.000	0	0	440
2011/07/15	R157 2011/08/04	8.20	Call	Bond Future	2,717.0000	2,681.0000	(1.325)	0	0	0
2011/07/15	R157 2011/08/04	8.20	Put	Bond Future	3.0000	2.0000	(33.333)	0	0	1,320
2011/07/15	R157 2011/11/03			Bond Future	7.6130	7.6230	0.131	0.0000	0.0000	3,358
2011/07/15	R157 2011/11/03	8.25	Call	Bond Future	2,535.0000	2,501.0000	(1.341)	0	0	0
2011/07/15	R157 2011/11/03	8.25	Put	Bond Future	222.0000	225.0000	1.351	0	0	0
2011/07/15	R157 2011/11/03	8.30	Call	Bond Future	2,687.0000	2,653.0000	(1.265)	0	0	0
2011/07/15	R157 2011/11/03	8.30	Put	Bond Future	195.0000	197.0000	1.026	0	0	0
2011/07/15	R157 2011/11/03	8.20	Call	Bond Future	2,385.0000	2,352.0000	(1.384)	0	0	0
2011/07/15	R157 2011/11/03	8.20	Put	Bond Future	251.0000	255.0000	1.594	0	0	0
2011/07/15	R157 2012/02/02			Bond Future	7.7410	7.7510	0.129	0.0000	0.0000	0
2011/07/15	R157 2012/02/02	8.50	Call	Bond Future	3,077.0000	3,048.0000	(0.942)	0	0	0
2011/07/15	R157 2012/02/02	8.50	Put	Bond Future	508.0000	514.0000	1.181	0	0	0
2011/07/15	R157 2012/02/02	8.55	Call	Bond Future	3,208.0000	3,179.0000	(0.904)	0	0	0
2011/07/15	R157 2012/02/02	8.55	Put	Bond Future	473.0000	478.0000	1.057	0	0	0
2011/07/15	R157 2012/02/02	8.45	Call	Bond Future	2,947.0000	2,918.0000	(0.984)	0	0	0
2011/07/15	R157 2012/02/02	8.45	Put	Bond Future	545.0000	551.0000	1.101	0	0	0
2011/07/15	R157 2012/05/03			Bond Future	7.8880	7.9000	0.152	0.0000	0.0000	0
2011/07/15	R157 2012/05/03	8.25	Call	Bond Future	2,249.0000	2,223.0000	(1.156)	0	0	0
2011/07/15	R157 2012/05/03	8.25	Put	Bond Future	1,101.0000	1,114.0000	1.181	0	0	0
2011/07/15	R157 2012/05/03	8.30	Call	Bond Future	2,352.0000	2,325.0000	(1.148)	0	0	0
2011/07/15	R157 2012/05/03	8.30	Put	Bond Future	1,047.0000	1,058.0000	1.051	0	0	0
2011/07/15	R157 2012/05/03	8.20	Call	Bond Future	2,149.0000	2,123.0000	(1.210)	0	0	0
2011/07/15	R157 2012/05/03	8.20	Put	Bond Future	1,159.0000	1,171.0000	1.035	0	0	0
2011/07/15	R186 2011/08/04			Bond Future	8.6040	8.6130	0.105	0.0000	0.0000	12,586
2011/07/15	R186 2011/08/04	8.25	Call	Bond Future	156.0000	134.0000	(14.103)	0	0	0
2011/07/15	R186 2011/08/04	8.25	Put	Bond Future	3,557.0000	3,620.0000	1.771	0	0	0
2011/07/15	R186 2011/08/04	8.30	Call	Bond Future	221.0000	193.0000	(12.670)	0	0	0
2011/07/15	R186 2011/08/04	8.30	Put	Bond Future	3,133.0000	3,190.0000	1.819	0	0	0
2011/07/15	R186 2011/08/04	8.20	Call	Bond Future	107.0000	91.0000	(14.953)	0	0	0
2011/07/15	R186 2011/08/04	8.20	Put	Bond Future	4,001.0000	4,069.0000	1.700	0	0	0

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2011/07/15	R186 2011/08/04	8.35	Put	Bond Future	2,731.0000	2,781.0000	1.831	0	0	0
2011/07/15	R186 2011/08/04	8.35	Call	Bond Future	305.0000	270.0000	(11.475)	0	0	600
2011/07/15	R186 2011/08/04	8.70	Put	Bond Future	741.0000	747.0000	0.810	0	0	0
2011/07/15	R186 2011/08/04	8.70	Call	Bond Future	1,639.0000	1,560.0000	(4.820)	0	0	200
2011/07/15	R186 2011/08/04	8.95	Call	Bond Future	3,380.0000	3,291.0000	(2.633)	0	0	0
2011/07/15	R186 2011/08/04	8.95	Put	Bond Future	190.0000	186.0000	(2.105)	0	0	200
2011/07/15	R186 2011/08/04	9.70	Call	Bond Future	9,676.0000	9,591.0000	(0.878)	0	0	0
2011/07/15	R186 2011/08/04	9.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	600
2011/07/15	R186 2011/11/03			Bond Future	8.6820	8.6910	0.104	0.0000	0.0000	13,414
2011/07/15	R186 2011/11/03	9.00	Call	Bond Future	4,557.0000	4,490.0000	(1.470)	0	0	0
2011/07/15	R186 2011/11/03	9.00	Put	Bond Future	1,673.0000	1,689.0000	0.956	0	0	0
2011/07/15	R186 2011/11/03	9.05	Call	Bond Future	4,857.0000	4,788.0000	(1.421)	0	0	0
2011/07/15	R186 2011/11/03	9.05	Put	Bond Future	1,529.0000	1,543.0000	0.916	0	0	0
2011/07/15	R186 2011/11/03	8.95	Call	Bond Future	4,266.0000	4,201.0000	(1.524)	0	0	0
2011/07/15	R186 2011/11/03	8.95	Put	Bond Future	1,828.0000	1,847.0000	1.039	0	0	0
2011/07/15	R186 2011/11/03	8.75	Put	Bond Future	2,567.0000	2,592.0000	0.974	0	0	0
2011/07/15	R186 2011/11/03	8.75	Call	Bond Future	3,193.0000	3,135.0000	(1.816)	0	0	5,600
2011/07/15	R186 2011/11/03	8.10	Put	Bond Future	6,441.0000	6,496.0000	0.854	0	0	0
2011/07/15	R186 2011/11/03	8.10	Call	Bond Future	877.0000	849.0000	(3.193)	0	0	1,275
2011/07/15	R186 2011/11/03	8.35	Put	Bond Future	4,676.0000	4,720.0000	0.941	0	0	0
2011/07/15	R186 2011/11/03	8.35	Call	Bond Future	1,549.0000	1,509.0000	(2.582)	0	0	425
2011/07/15	R186 2011/11/03	8.55	Call	Bond Future	2,282.0000	2,232.0000	(2.191)	0	0	0
2011/07/15	R186 2011/11/03	8.55	Put	Bond Future	3,511.0000	3,544.0000	0.940	0	0	425
2011/07/15	R186 2011/11/03	9.10	Call	Bond Future	5,165.0000	5,094.0000	(1.375)	0	0	0
2011/07/15	R186 2011/11/03	9.10	Put	Bond Future	1,396.0000	1,408.0000	0.860	0	0	1,275
2011/07/15	R186 2012/02/02			Bond Future	8.7600	8.7700	0.114	0.0000	0.0000	2,500
2011/07/15	R186 2012/02/02	9.00	Call	Bond Future	5,063.0000	4,999.0000	(1.264)	0	0	0
2011/07/15	R186 2012/02/02	9.00	Put	Bond Future	2,916.0000	2,943.0000	0.926	0	0	0
2011/07/15	R186 2012/02/02	9.05	Call	Bond Future	5,330.0000	5,264.0000	(1.238)	0	0	0
2011/07/15	R186 2012/02/02	9.05	Put	Bond Future	2,743.0000	2,768.0000	0.911	0	0	0
2011/07/15	R186 2012/02/02	8.95	Call	Bond Future	4,802.0000	4,740.0000	(1.291)	0	0	0
2011/07/15	R186 2012/02/02	8.95	Put	Bond Future	3,097.0000	3,126.0000	0.936	0	0	0
2011/07/15	R186 2012/05/03			Bond Future	8.8430	8.8530	0.113	0.0000	0.0000	0
2011/07/15	R186 2012/05/03	9.00	Call	Bond Future	5,814.0000	5,756.0000	(0.998)	0	0	0
2011/07/15	R186 2012/05/03	9.00	Put	Bond Future	4,429.0000	4,460.0000	0.700	0	0	0

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2011/07/15	R186 2012/05/03	9.05	Call	Bond Future	6,060.0000	6,000.0000	(0.990)	0	0	0
2011/07/15	R186 2012/05/03	9.05	Put	Bond Future	4,239.0000	4,268.0000	0.684	0	0	0
2011/07/15	R186 2012/05/03	8.95	Call	Bond Future	5,573.0000	5,515.0000	(1.041)	0	0	0
2011/07/15	R186 2012/05/03	8.95	Put	Bond Future	4,626.0000	4,657.0000	0.670	0	0	0
2011/07/15	R189 2011/08/04			Bond Future	214.5662	214.5567	(0.004)	0.0000	0.0000	0
2011/07/15	R189 2011/08/04	212.00	Call	Bond Future	2,566.0000	2,557.0000	(0.351)	0	0	0
2011/07/15	R189 2011/08/04	212.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/15	R189 2011/08/04	212.05	Call	Bond Future	2,516.0000	2,507.0000	(0.358)	0	0	0
2011/07/15	R189 2011/08/04	212.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/15	R189 2011/08/04	211.95	Call	Bond Future	2,616.0000	2,607.0000	(0.344)	0	0	0
2011/07/15	R189 2011/08/04	211.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/15	R197 2011/08/04			Bond Future	234.9200	234.9185	(0.001)	0.0000	0.0000	30
2011/07/15	R197 2011/08/04	231.50	Call	Bond Future	3,420.0000	3,418.0000	(0.058)	0	0	0
2011/07/15	R197 2011/08/04	231.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/15	R197 2011/08/04	231.55	Call	Bond Future	3,370.0000	3,368.0000	(0.059)	0	0	0
2011/07/15	R197 2011/08/04	231.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/15	R197 2011/08/04	231.45	Call	Bond Future	3,470.0000	3,468.0000	(0.058)	0	0	0
2011/07/15	R197 2011/08/04	231.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/15	R201 2011/08/04			Bond Future	7.1030	7.1070	0.056	0.0000	0.0000	395
2011/07/15	R201 2011/08/04	7.25	Call	Bond Future	556.0000	541.0000	(2.698)	0	0	0
2011/07/15	R201 2011/08/04	7.25	Put	Bond Future	111.0000	108.0000	(2.703)	0	0	0
2011/07/15	R201 2011/08/04	7.30	Call	Bond Future	674.0000	659.0000	(2.226)	0	0	0
2011/07/15	R201 2011/08/04	7.30	Put	Bond Future	78.0000	75.0000	(3.846)	0	0	0
2011/07/15	R201 2011/08/04	7.20	Call	Bond Future	449.0000	435.0000	(3.118)	0	0	0
2011/07/15	R201 2011/08/04	7.20	Put	Bond Future	155.0000	153.0000	(1.290)	0	0	0
2011/07/15	R201 2011/11/03			Bond Future	7.1970	7.2020	0.069	0.0000	0.0000	953
2011/07/15	R201 2011/11/03	8.00	Call	Bond Future	2,353.0000	2,339.0000	(0.595)	0	0	0
2011/07/15	R201 2011/11/03	8.00	Put	Bond Future	117.0000	117.0000	0.000	0	0	0
2011/07/15	R201 2011/11/03	8.05	Call	Bond Future	2,475.0000	2,461.0000	(0.566)	0	0	0
2011/07/15	R201 2011/11/03	8.05	Put	Bond Future	101.0000	101.0000	0.000	0	0	0
2011/07/15	R201 2011/11/03	7.95	Call	Bond Future	2,230.0000	2,216.0000	(0.628)	0	0	0
2011/07/15	R201 2011/11/03	7.95	Put	Bond Future	131.0000	131.0000	0.000	0	0	0
2011/07/15	R201 2012/02/02			Bond Future	7.2980	7.3030	0.069	0.0000	0.0000	0

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2011/07/15	R201 2012/02/02	8.25	Call	Bond Future	2,667.0000	2,655.0000	(0.450)	0	0	0
2011/07/15	R201 2012/02/02	8.25	Put	Bond Future	221.0000	223.0000	0.905	0	0	0
2011/07/15	R201 2012/02/02	8.30	Call	Bond Future	2,778.0000	2,765.0000	(0.468)	0	0	0
2011/07/15	R201 2012/02/02	8.30	Put	Bond Future	206.0000	206.0000	0.000	0	0	0
2011/07/15	R201 2012/02/02	8.20	Call	Bond Future	2,560.0000	2,548.0000	(0.469)	0	0	0
2011/07/15	R201 2012/02/02	8.20	Put	Bond Future	241.0000	242.0000	0.415	0	0	0
2011/07/15	R201 2012/05/03			Bond Future	7.4240	7.4300	0.081	0.0000	0.0000	0
2011/07/15	R201 2012/05/03	7.75	Call	Bond Future	1,592.0000	1,581.0000	(0.691)	0	0	0
2011/07/15	R201 2012/05/03	7.75	Put	Bond Future	817.0000	820.0000	0.367	0	0	0
2011/07/15	R201 2012/05/03	7.80	Call	Bond Future	1,669.0000	1,658.0000	(0.659)	0	0	0
2011/07/15	R201 2012/05/03	7.80	Put	Bond Future	775.0000	779.0000	0.516	0	0	0
2011/07/15	R201 2012/05/03	7.70	Call	Bond Future	1,517.0000	1,507.0000	(0.659)	0	0	0
2011/07/15	R201 2012/05/03	7.70	Put	Bond Future	860.0000	865.0000	0.581	0	0	0
2011/07/15	R202 2011/08/04			Bond Future	173.4170	173.6933	0.159	0.0000	0.0000	22,108
2011/07/15	R202 2011/08/04	1.00	Call	Bond Future	172,417.0000	172,693.0000	0.160	0	0	0
2011/07/15	R202 2011/08/04	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/15	R202 2011/08/04	1.05	Call	Bond Future	172,367.0000	172,643.0000	0.160	0	0	0
2011/07/15	R202 2011/08/04	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/15	R202 2011/08/04	0.95	Call	Bond Future	172,467.0000	172,743.0000	0.160	0	0	0
2011/07/15	R202 2011/08/04	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/15	R202 2011/11/03			Bond Future	175.9822	176.2627	0.159	0.0000	0.0000	400
2011/07/15	R202 2011/11/03	0.50	Call	Bond Future	175,482.0000	175,763.0000	0.160	0	0	0
2011/07/15	R202 2011/11/03	0.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/15	R202 2011/11/03	0.55	Call	Bond Future	175,432.0000	175,713.0000	0.160	0	0	0
2011/07/15	R202 2011/11/03	0.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/15	R202 2011/11/03	0.45	Call	Bond Future	175,532.0000	175,813.0000	0.160	0	0	0
2011/07/15	R202 2011/11/03	0.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/15	R203 2011/08/04			Bond Future	8.1060	8.1150	0.111	0.0000	0.0000	824
2011/07/15	R203 2011/08/04	8.00	Call	Bond Future	309.0000	283.0000	(8.414)	0	0	0
2011/07/15	R203 2011/08/04	8.00	Put	Bond Future	815.0000	832.0000	2.086	0	0	0
2011/07/15	R203 2011/08/04	8.05	Call	Bond Future	402.0000	372.0000	(7.463)	0	0	0
2011/07/15	R203 2011/08/04	8.05	Put	Bond Future	669.0000	682.0000	1.943	0	0	0
2011/07/15	R203 2011/08/04	7.95	Call	Bond Future	232.0000	210.0000	(9.483)	0	0	0

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2011/07/15	R203 2011/08/04	7.95	Put	Bond Future	978.0000	999.0000	2.147	0	0	0
2011/07/15	R203 2011/11/03			Bond Future	8.2160	8.2250	0.110	0.0000	0.0000	1,604
2011/07/15	R203 2011/11/03	8.50	Call	Bond Future	2,051.0000	2,018.0000	(1.609)	0	0	0
2011/07/15	R203 2011/11/03	8.50	Put	Bond Future	761.0000	769.0000	1.051	0	0	0
2011/07/15	R203 2011/11/03	8.55	Call	Bond Future	2,204.0000	2,170.0000	(1.543)	0	0	0
2011/07/15	R203 2011/11/03	8.55	Put	Bond Future	689.0000	696.0000	1.016	0	0	0
2011/07/15	R203 2011/11/03	8.45	Call	Bond Future	1,903.0000	1,871.0000	(1.682)	0	0	0
2011/07/15	R203 2011/11/03	8.45	Put	Bond Future	838.0000	848.0000	1.193	0	0	0
2011/07/15	R203 2012/02/02			Bond Future	8.3330	8.3430	0.120	0.0000	0.0000	0
2011/07/15	R203 2012/02/02	8.75	Call	Bond Future	2,933.0000	2,900.0000	(1.125)	0	0	0
2011/07/15	R203 2012/02/02	8.75	Put	Bond Future	1,120.0000	1,131.0000	0.982	0	0	0
2011/07/15	R203 2012/02/02	8.80	Call	Bond Future	3,079.0000	3,045.0000	(1.104)	0	0	0
2011/07/15	R203 2012/02/02	8.80	Put	Bond Future	1,052.0000	1,062.0000	0.951	0	0	0
2011/07/15	R203 2012/02/02	8.70	Call	Bond Future	2,791.0000	2,758.0000	(1.182)	0	0	0
2011/07/15	R203 2012/02/02	8.70	Put	Bond Future	1,194.0000	1,205.0000	0.921	0	0	0
2011/07/15	R203 2012/05/03			Bond Future	8.4610	8.4720	0.130	0.0000	0.0000	0
2011/07/15	R203 2012/05/03	8.75	Call	Bond Future	2,841.0000	2,810.0000	(1.091)	0	0	0
2011/07/15	R203 2012/05/03	8.75	Put	Bond Future	1,633.0000	1,648.0000	0.919	0	0	0
2011/07/15	R203 2012/05/03	8.80	Call	Bond Future	2,971.0000	2,939.0000	(1.077)	0	0	0
2011/07/15	R203 2012/05/03	8.80	Put	Bond Future	1,555.0000	1,570.0000	0.965	0	0	0
2011/07/15	R203 2012/05/03	8.70	Call	Bond Future	2,715.0000	2,684.0000	(1.142)	0	0	0
2011/07/15	R203 2012/05/03	8.70	Put	Bond Future	1,714.0000	1,730.0000	0.933	0	0	0
2011/07/15	R204 2011/08/04			Bond Future	8.2750	8.2830	0.097	0.0000	0.0000	220
2011/07/15	R204 2011/08/04	8.00	Call	Bond Future	121.0000	106.0000	(12.397)	0	0	0
2011/07/15	R204 2011/08/04	8.00	Put	Bond Future	1,616.0000	1,644.0000	1.733	0	0	0
2011/07/15	R204 2011/08/04	8.05	Call	Bond Future	171.0000	153.0000	(10.526)	0	0	0
2011/07/15	R204 2011/08/04	8.05	Put	Bond Future	1,392.0000	1,417.0000	1.796	0	0	0
2011/07/15	R204 2011/08/04	7.95	Call	Bond Future	84.0000	72.0000	(14.286)	0	0	0
2011/07/15	R204 2011/08/04	7.95	Put	Bond Future	1,853.0000	1,884.0000	1.673	0	0	0
2011/07/15	R204 2011/11/03			Bond Future	8.3760	8.3860	0.119	0.0000	0.0000	2,130
2011/07/15	R204 2011/11/03	8.75	Call	Bond Future	2,699.0000	2,656.0000	(1.593)	0	0	0
2011/07/15	R204 2011/11/03	8.75	Put	Bond Future	772.0000	781.0000	1.166	0	0	0
2011/07/15	R204 2011/11/03	8.80	Call	Bond Future	2,880.0000	2,837.0000	(1.493)	0	0	0
2011/07/15	R204 2011/11/03	8.80	Put	Bond Future	699.0000	708.0000	1.288	0	0	0

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2011/07/15	R204 2011/11/03	8.70	Call	Bond Future	2,523.0000	2,481.0000	(1.665)	0	0	0
2011/07/15	R204 2011/11/03	8.70	Put	Bond Future	851.0000	861.0000	1.175	0	0	0
2011/07/15	R204 2012/02/02			Bond Future	8.4810	8.4910	0.118	0.0000	0.0000	0
2011/07/15	R204 2012/02/02	9.00	Call	Bond Future	3,604.0000	3,564.0000	(1.110)	0	0	0
2011/07/15	R204 2012/02/02	9.00	Put	Bond Future	1,027.0000	1,038.0000	1.071	0	0	0
2011/07/15	R204 2012/02/02	9.05	Call	Bond Future	3,779.0000	3,738.0000	(1.085)	0	0	0
2011/07/15	R204 2012/02/02	9.05	Put	Bond Future	958.0000	968.0000	1.044	0	0	0
2011/07/15	R204 2012/02/02	8.95	Call	Bond Future	3,432.0000	3,393.0000	(1.136)	0	0	0
2011/07/15	R204 2012/02/02	8.95	Put	Bond Future	1,100.0000	1,111.0000	1.000	0	0	0
2011/07/15	R204 2012/05/03			Bond Future	8.5970	8.6080	0.128	0.0000	0.0000	0
2011/07/15	R204 2012/05/03	8.75	Call	Bond Future	3,022.0000	2,987.0000	(1.158)	0	0	0
2011/07/15	R204 2012/05/03	8.75	Put	Bond Future	2,279.0000	2,298.0000	0.834	0	0	0
2011/07/15	R204 2012/05/03	8.80	Call	Bond Future	3,161.0000	3,126.0000	(1.107)	0	0	0
2011/07/15	R204 2012/05/03	8.80	Put	Bond Future	2,177.0000	2,196.0000	0.873	0	0	0
2011/07/15	R204 2012/05/03	8.70	Call	Bond Future	2,885.0000	2,852.0000	(1.144)	0	0	0
2011/07/15	R204 2012/05/03	8.70	Put	Bond Future	2,384.0000	2,405.0000	0.881	0	0	0
2011/07/15	R206 2011/08/04			Bond Future	6.8980	6.9070	0.130	0.0000	0.0000	9,866
2011/07/15	R206 2011/08/04	7.00	Call	Bond Future	351.0000	333.0000	(5.128)	0	0	0
2011/07/15	R206 2011/08/04	7.00	Put	Bond Future	125.0000	127.0000	1.600	0	0	0
2011/07/15	R206 2011/08/04	7.05	Call	Bond Future	429.0000	410.0000	(4.429)	0	0	0
2011/07/15	R206 2011/08/04	7.05	Put	Bond Future	92.0000	93.0000	1.087	0	0	0
2011/07/15	R206 2011/08/04	6.95	Call	Bond Future	281.0000	264.0000	(6.050)	0	0	0
2011/07/15	R206 2011/08/04	6.95	Put	Bond Future	166.0000	169.0000	1.807	0	0	0
2011/07/15	R206 2011/11/03			Bond Future	6.9960	7.0060	0.143	0.0000	0.0000	0
2011/07/15	R206 2011/11/03	7.75	Call	Bond Future	1,598.0000	1,579.0000	(1.189)	0	0	0
2011/07/15	R206 2011/11/03	7.75	Put	Bond Future	98.0000	99.0000	1.020	0	0	0
2011/07/15	R206 2011/11/03	7.80	Call	Bond Future	1,684.0000	1,665.0000	(1.128)	0	0	0
2011/07/15	R206 2011/11/03	7.80	Put	Bond Future	85.0000	86.0000	1.176	0	0	0
2011/07/15	R206 2011/11/03	7.70	Call	Bond Future	1,511.0000	1,493.0000	(1.191)	0	0	0
2011/07/15	R206 2011/11/03	7.70	Put	Bond Future	109.0000	111.0000	1.835	0	0	0
2011/07/15	R206 2012/02/02			Bond Future	7.1080	7.1200	0.169	0.0000	0.0000	0
2011/07/15	R206 2012/02/02	8.00	Call	Bond Future	1,771.0000	1,752.0000	(1.073)	0	0	0
2011/07/15	R206 2012/02/02	8.00	Put	Bond Future	191.0000	194.0000	1.571	0	0	0
2011/07/15	R206 2012/02/02	8.05	Call	Bond Future	1,845.0000	1,827.0000	(0.976)	0	0	0

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2011/07/15	R206 2012/02/02	8.05	Put	Bond Future	178.0000	181.0000	1.685	0	0	0
2011/07/15	R206 2012/02/02	7.95	Call	Bond Future	1,699.0000	1,681.0000	(1.059)	0	0	0
2011/07/15	R206 2012/02/02	7.95	Put	Bond Future	207.0000	211.0000	1.932	0	0	0
2011/07/15	R206 2012/05/03			Bond Future	7.2710	7.2840	0.179	0.0000	0.0000	0
2011/07/15	R206 2012/05/03	7.50	Call	Bond Future	941.0000	928.0000	(1.382)	0	0	0
2011/07/15	R206 2012/05/03	7.50	Put	Bond Future	583.0000	590.0000	1.201	0	0	0
2011/07/15	R206 2012/05/03	7.55	Call	Bond Future	989.0000	976.0000	(1.314)	0	0	0
2011/07/15	R206 2012/05/03	7.55	Put	Bond Future	553.0000	560.0000	1.266	0	0	0
2011/07/15	R206 2012/05/03	7.45	Call	Bond Future	894.0000	882.0000	(1.342)	0	0	0
2011/07/15	R206 2012/05/03	7.45	Put	Bond Future	614.0000	622.0000	1.303	0	0	0
2011/07/15	R207 2011/08/04			Bond Future	8.3870	8.3860	(0.012)	0.0000	0.0000	6,115
2011/07/15	R207 2011/08/04	8.25	Call	Bond Future	314.0000	303.0000	(3.503)	0	0	0
2011/07/15	R207 2011/08/04	8.25	Put	Bond Future	1,099.0000	1,082.0000	(1.547)	0	0	0
2011/07/15	R207 2011/08/04	8.30	Call	Bond Future	414.0000	402.0000	(2.899)	0	0	0
2011/07/15	R207 2011/08/04	8.30	Put	Bond Future	912.0000	894.0000	(1.974)	0	0	0
2011/07/15	R207 2011/08/04	8.20	Call	Bond Future	233.0000	222.0000	(4.721)	0	0	0
2011/07/15	R207 2011/08/04	8.20	Put	Bond Future	1,307.0000	1,290.0000	(1.301)	0	0	0
2011/07/15	R207 2011/11/03			Bond Future	8.4800	8.4790	(0.012)	0.0000	0.0000	600
2011/07/15	R207 2011/11/03	8.75	Call	Bond Future	2,520.0000	2,517.0000	(0.119)	0	0	0
2011/07/15	R207 2011/11/03	8.75	Put	Bond Future	1,036.0000	1,028.0000	(0.772)	0	0	0
2011/07/15	R207 2011/11/03	8.80	Call	Bond Future	2,700.0000	2,697.0000	(0.111)	0	0	0
2011/07/15	R207 2011/11/03	8.80	Put	Bond Future	945.0000	936.0000	(0.952)	0	0	0
2011/07/15	R207 2011/11/03	8.70	Call	Bond Future	2,341.0000	2,337.0000	(0.171)	0	0	0
2011/07/15	R207 2011/11/03	8.70	Put	Bond Future	1,130.0000	1,120.0000	(0.885)	0	0	0
2011/07/15	R207 2012/02/02			Bond Future	8.5770	8.5760	(0.012)	0.0000	0.0000	0
2011/07/15	R207 2012/02/02	9.00	Call	Bond Future	3,498.0000	3,497.0000	(0.029)	0	0	0
2011/07/15	R207 2012/02/02	9.00	Put	Bond Future	1,249.0000	1,242.0000	(0.560)	0	0	0
2011/07/15	R207 2012/02/02	9.05	Call	Bond Future	3,677.0000	3,676.0000	(0.027)	0	0	0
2011/07/15	R207 2012/02/02	9.05	Put	Bond Future	1,166.0000	1,160.0000	(0.515)	0	0	0
2011/07/15	R207 2012/02/02	8.95	Call	Bond Future	3,324.0000	3,322.0000	(0.060)	0	0	0
2011/07/15	R207 2012/02/02	8.95	Put	Bond Future	1,337.0000	1,330.0000	(0.524)	0	0	0
2011/07/15	R207 2012/05/03			Bond Future	8.6850	8.6840	(0.012)	0.0000	0.0000	0
2011/07/15	R207 2012/05/03	8.75	Call	Bond Future	3,004.0000	3,002.0000	(0.067)	0	0	0
2011/07/15	R207 2012/05/03	8.75	Put	Bond Future	2,664.0000	2,657.0000	(0.263)	0	0	0

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2011/07/15	R207 2012/05/03	8.80	Call	Bond Future	3,148.0000	3,146.0000	(0.064)	0	0	0
2011/07/15	R207 2012/05/03	8.80	Put	Bond Future	2,547.0000	2,540.0000	(0.275)	0	0	0
2011/07/15	R207 2012/05/03	8.70	Call	Bond Future	2,864.0000	2,862.0000	(0.070)	0	0	0
2011/07/15	R207 2012/05/03	8.70	Put	Bond Future	2,785.0000	2,778.0000	(0.251)	0	0	0
2011/07/15	R208 2011/08/04			Bond Future	8.4210	8.4200	(0.012)	0.0000	0.0000	1,511
2011/07/15	R208 2011/08/04	8.25	Call	Bond Future	303.0000	290.0000	(4.290)	0	0	0
2011/07/15	R208 2011/08/04	8.25	Put	Bond Future	1,345.0000	1,326.0000	(1.413)	0	0	0
2011/07/15	R208 2011/08/04	8.30	Call	Bond Future	399.0000	385.0000	(3.509)	0	0	0
2011/07/15	R208 2011/08/04	8.30	Put	Bond Future	1,135.0000	1,115.0000	(1.762)	0	0	0
2011/07/15	R208 2011/08/04	8.20	Call	Bond Future	225.0000	214.0000	(4.889)	0	0	0
2011/07/15	R208 2011/08/04	8.20	Put	Bond Future	1,575.0000	1,558.0000	(1.079)	0	0	0
2011/07/15	R208 2011/11/03			Bond Future	8.5080	8.5070	(0.012)	0.0000	0.0000	6,037
2011/07/15	R208 2011/11/03	8.75	Call	Bond Future	2,505.0000	2,502.0000	(0.120)	0	0	0
2011/07/15	R208 2011/11/03	8.75	Put	Bond Future	1,088.0000	1,079.0000	(0.827)	0	0	0
2011/07/15	R208 2011/11/03	8.80	Call	Bond Future	2,695.0000	2,692.0000	(0.111)	0	0	0
2011/07/15	R208 2011/11/03	8.80	Put	Bond Future	989.0000	980.0000	(0.910)	0	0	0
2011/07/15	R208 2011/11/03	8.70	Call	Bond Future	2,322.0000	2,318.0000	(0.172)	0	0	0
2011/07/15	R208 2011/11/03	8.70	Put	Bond Future	1,196.0000	1,186.0000	(0.836)	0	0	0
2011/07/15	R208 2011/11/03	7.95	Put	Bond Future	3,861.0000	3,851.0000	(0.259)	0	0	0
2011/07/15	R208 2011/11/03	7.95	Call	Bond Future	481.0000	477.0000	(0.832)	0	0	1,995
2011/07/15	R208 2011/11/03	8.20	Put	Bond Future	2,746.0000	2,735.0000	(0.401)	0	0	0
2011/07/15	R208 2011/11/03	8.20	Call	Bond Future	900.0000	895.0000	(0.556)	0	0	665
2011/07/15	R208 2011/11/03	8.40	Call	Bond Future	1,374.0000	1,369.0000	(0.364)	0	0	0
2011/07/15	R208 2011/11/03	8.40	Put	Bond Future	2,016.0000	2,005.0000	(0.546)	0	0	665
2011/07/15	R208 2011/11/03	8.90	Call	Bond Future	3,093.0000	3,090.0000	(0.097)	0	0	0
2011/07/15	R208 2011/11/03	8.90	Put	Bond Future	813.0000	804.0000	(1.107)	0	0	1,995
2011/07/15	R208 2012/02/02			Bond Future	8.5960	8.5950	(0.012)	0.0000	0.0000	0
2011/07/15	R208 2012/02/02	9.00	Call	Bond Future	3,752.0000	3,750.0000	(0.053)	0	0	0
2011/07/15	R208 2012/02/02	9.00	Put	Bond Future	1,456.0000	1,449.0000	(0.481)	0	0	0
2011/07/15	R208 2012/02/02	9.05	Call	Bond Future	3,940.0000	3,938.0000	(0.051)	0	0	0
2011/07/15	R208 2012/02/02	9.05	Put	Bond Future	1,366.0000	1,358.0000	(0.586)	0	0	0
2011/07/15	R208 2012/02/02	8.95	Call	Bond Future	3,567.0000	3,565.0000	(0.056)	0	0	0
2011/07/15	R208 2012/02/02	8.95	Put	Bond Future	1,551.0000	1,544.0000	(0.451)	0	0	0
2011/07/15	R208 2012/05/03			Bond Future	8.6910	8.6900	(0.012)	0.0000	0.0000	0

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2011/07/15	R208 2012/05/03	9.00	Call	Bond Future	3,973.0000	3,971.0000	(0.050)	0	0	0
2011/07/15	R208 2012/05/03	9.00	Put	Bond Future	2,252.0000	2,245.0000	(0.311)	0	0	0
2011/07/15	R208 2012/05/03	9.05	Call	Bond Future	4,144.0000	4,143.0000	(0.024)	0	0	0
2011/07/15	R208 2012/05/03	9.05	Put	Bond Future	2,149.0000	2,142.0000	(0.326)	0	0	0
2011/07/15	R208 2012/05/03	8.95	Call	Bond Future	3,805.0000	3,803.0000	(0.053)	0	0	0
2011/07/15	R208 2012/05/03	8.95	Put	Bond Future	2,360.0000	2,352.0000	(0.339)	0	0	0
2011/07/15	R209 2011/08/04			Bond Future	8.9370	8.9410	0.045	0.0000	0.0000	0
2011/07/15	R209 2011/08/04	8.50	Call	Bond Future	74.0000	64.0000	(13.514)	0	0	0
2011/07/15	R209 2011/08/04	8.50	Put	Bond Future	3,587.0000	3,608.0000	0.585	0	0	0
2011/07/15	R209 2011/08/04	8.55	Call	Bond Future	108.0000	96.0000	(11.111)	0	0	0
2011/07/15	R209 2011/08/04	8.55	Put	Bond Future	3,205.0000	3,224.0000	0.593	0	0	0
2011/07/15	R209 2011/08/04	8.45	Call	Bond Future	49.0000	42.0000	(14.286)	0	0	0
2011/07/15	R209 2011/08/04	8.45	Put	Bond Future	3,981.0000	4,005.0000	0.603	0	0	0
2011/07/15	R209 2011/08/04	10.10	Call	Bond Future	8,179.0000	8,148.0000	(0.379)	0	0	0
2011/07/15	R209 2011/08/04	10.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/15	R209 2011/11/03			Bond Future	9.0040	9.0080	0.044	0.0000	0.0000	1,316
2011/07/15	R209 2011/11/03	8.75	Call	Bond Future	1,489.0000	1,468.0000	(1.410)	0	0	0
2011/07/15	R209 2011/11/03	8.75	Put	Bond Future	3,473.0000	3,483.0000	0.288	0	0	0
2011/07/15	R209 2011/11/03	8.80	Call	Bond Future	1,642.0000	1,620.0000	(1.340)	0	0	0
2011/07/15	R209 2011/11/03	8.80	Put	Bond Future	3,229.0000	3,237.0000	0.248	0	0	0
2011/07/15	R209 2011/11/03	8.70	Call	Bond Future	1,347.0000	1,326.0000	(1.559)	0	0	0
2011/07/15	R209 2011/11/03	8.70	Put	Bond Future	3,732.0000	3,741.0000	0.241	0	0	0
2011/07/15	R209 2012/02/02			Bond Future	9.0710	9.0750	0.044	0.0000	0.0000	0
2011/07/15	R209 2012/02/02	9.00	Call	Bond Future	3,085.0000	3,062.0000	(0.746)	0	0	0
2011/07/15	R209 2012/02/02	9.00	Put	Bond Future	3,624.0000	3,631.0000	0.193	0	0	0
2011/07/15	R209 2012/02/02	9.05	Call	Bond Future	3,272.0000	3,248.0000	(0.733)	0	0	0
2011/07/15	R209 2012/02/02	9.05	Put	Bond Future	3,431.0000	3,437.0000	0.175	0	0	0
2011/07/15	R209 2012/02/02	8.95	Call	Bond Future	2,904.0000	2,881.0000	(0.792)	0	0	0
2011/07/15	R209 2012/02/02	8.95	Put	Bond Future	3,827.0000	3,834.0000	0.183	0	0	0
2011/07/15	R209 2012/05/03			Bond Future	9.1410	9.1460	0.055	0.0000	0.0000	0
2011/07/15	R209 2012/05/03	9.00	Call	Bond Future	3,554.0000	3,529.0000	(0.703)	0	0	0
2011/07/15	R209 2012/05/03	9.00	Put	Bond Future	4,617.0000	4,629.0000	0.260	0	0	0
2011/07/15	R209 2012/05/03	9.05	Call	Bond Future	3,735.0000	3,709.0000	(0.696)	0	0	0
2011/07/15	R209 2012/05/03	9.05	Put	Bond Future	4,418.0000	4,429.0000	0.249	0	0	0

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2011/07/15	R209 2012/05/03	8.95	Call	Bond Future	3,379.0000	3,355.0000	(0.710)	0	0	0
2011/07/15	R209 2012/05/03	8.95	Put	Bond Future	4,825.0000	4,838.0000	0.269	0	0	0
2011/07/15	R210 2011/08/04			Bond Future	130.3953	130.3946	(0.001)	0.0000	0.0000	615
2011/07/15	R210 2011/08/04	106.00	Call	Bond Future	24,395.0000	24,395.0000	0.000	0	0	0
2011/07/15	R210 2011/08/04	106.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/15	R210 2011/08/04	106.05	Call	Bond Future	24,345.0000	24,345.0000	0.000	0	0	0
2011/07/15	R210 2011/08/04	106.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/15	R210 2011/08/04	105.95	Call	Bond Future	24,445.0000	24,445.0000	0.000	0	0	0
2011/07/15	R210 2011/08/04	105.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/15	R211 2011/08/04			Bond Future	108.0617	108.0592	(0.002)	0.0000	0.0000	0
2011/07/15	R211 2011/08/04	1.50	Call	Bond Future	106,562.0000	106,559.0000	(0.003)	0	0	0
2011/07/15	R211 2011/08/04	1.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/15	R211 2011/08/04	1.55	Call	Bond Future	106,512.0000	106,509.0000	(0.003)	0	0	0
2011/07/15	R211 2011/08/04	1.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/15	R211 2011/08/04	1.45	Call	Bond Future	106,612.0000	106,609.0000	(0.003)	0	0	0
2011/07/15	R211 2011/08/04	1.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/15	R211 2011/11/03			Bond Future	109.6602	109.6576	(0.002)	0.0000	0.0000	529
2011/07/15	R211 2011/11/03	1.25	Call	Bond Future	108,410.0000	108,408.0000	(0.002)	0	0	0
2011/07/15	R211 2011/11/03	1.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/15	R211 2011/11/03	1.30	Call	Bond Future	108,360.0000	108,358.0000	(0.002)	0	0	0
2011/07/15	R211 2011/11/03	1.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/15	R211 2011/11/03	1.20	Call	Bond Future	108,460.0000	108,458.0000	(0.002)	0	0	0
2011/07/15	R211 2011/11/03	1.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/15	R212 2011/08/04			Bond Future	106.5097	106.5091	(0.001)	0.0000	0.0000	3,852
2011/07/15	R212 2011/08/04	2.50	Call	Bond Future	104,010.0000	104,009.0000	(0.001)	0	0	0
2011/07/15	R212 2011/08/04	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/15	R212 2011/08/04	2.55	Call	Bond Future	103,960.0000	103,959.0000	(0.001)	0	0	0
2011/07/15	R212 2011/08/04	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/15	R212 2011/08/04	2.45	Call	Bond Future	104,060.0000	104,059.0000	(0.001)	0	0	0
2011/07/15	R212 2011/08/04	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/15	R212 2011/11/03			Bond Future	108.0853	108.0845	(0.001)	0.0000	0.0000	240
2011/07/15	R212 2011/11/03	2.50	Call	Bond Future	105,585.0000	105,585.0000	0.000	0	0	0
2011/07/15	R212 2011/11/03	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/07/15	R212 2011/11/03	2.55	Call	Bond Future	105,535.0000	105,535.0000	0.000	0	0	0
2011/07/15	R212 2011/11/03	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/15	R212 2011/11/03	2.45	Call	Bond Future	105,635.0000	105,635.0000	0.000	0	0	0
2011/07/15	R212 2011/11/03	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/15	R213 2011/08/04			Bond Future	8.9280	8.9370	0.101	0.0000	0.0000	0
2011/07/15	R213 2011/08/04	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/15	R213 2011/08/04	8.00	Put	Bond Future	7,879.0000	7,950.0000	0.901	0	0	0
2011/07/15	R213 2011/08/04	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/15	R213 2011/08/04	8.05	Put	Bond Future	7,426.0000	7,497.0000	0.956	0	0	0
2011/07/15	R213 2011/08/04	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/15	R213 2011/08/04	7.95	Put	Bond Future	8,335.0000	8,406.0000	0.852	0	0	0
2011/07/15	R213 2011/11/03			Bond Future	9.0030	9.0120	0.100	0.0000	0.0000	0
2011/07/15	R213 2011/11/03	8.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/15	R213 2011/11/03	8.75	Put	Bond Future	2,013.0000	2,083.0000	3.477	0	0	0
2011/07/15	R213 2011/11/03	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/15	R213 2011/11/03	8.80	Put	Bond Future	1,609.0000	1,680.0000	4.413	0	0	0
2011/07/15	R213 2011/11/03	8.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/15	R213 2011/11/03	8.70	Put	Bond Future	2,420.0000	2,490.0000	2.893	0	0	0
2011/07/15	R213 2012/02/02			Bond Future	9.0790	9.0890	0.110	0.0000	0.0000	0
2011/07/15	R213 2012/02/02	9.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/15	R213 2012/02/02	9.00	Put	Bond Future	612.0000	689.0000	12.582	0	0	0
2011/07/15	R213 2012/02/02	9.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/15	R213 2012/02/02	9.05	Put	Bond Future	224.0000	301.0000	34.375	0	0	0
2011/07/15	R213 2012/02/02	8.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/15	R213 2012/02/02	8.95	Put	Bond Future	1,002.0000	1,079.0000	7.685	0	0	0
2011/07/15	R213 2012/05/03			Bond Future	9.1550	9.1660	0.120	0.0000	0.0000	0
2011/07/15	R213 2012/05/03	9.25	Call	Bond Future	716.0000	633.0000	(11.592)	0	0	0
2011/07/15	R213 2012/05/03	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/15	R213 2012/05/03	9.30	Call	Bond Future	1,089.0000	1,006.0000	(7.622)	0	0	0
2011/07/15	R213 2012/05/03	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/15	R213 2012/05/03	9.20	Call	Bond Future	340.0000	257.0000	(24.412)	0	0	0
2011/07/15	R213 2012/05/03	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/15	RZ02 2011/08/04			Bond Future	0.0780	0.1030	32.051	0.0000	0.0000	0

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2011/07/15	RZ02 2011/08/04	1.00	Call	Bond Future	24,940.0000	24,940.0000	0.000	0	0	0
2011/07/15	RZ02 2011/08/04	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/15	RZ02 2011/08/04	1.05	Call	Bond Future	26,199.0000	26,199.0000	0.000	0	0	0
2011/07/15	RZ02 2011/08/04	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/15	RZ02 2011/08/04	0.95	Call	Bond Future	23,667.0000	23,667.0000	0.000	0	0	0
2011/07/15	RZ02 2011/08/04	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/15	RZ02 2011/11/03			Bond Future	0.0050	0.0050	0.000	0.0000	0.0000	0
2011/07/15	RZ02 2011/11/03	1.00	Call	Bond Future	27,590.0000	27,590.0000	0.000	0	0	0
2011/07/15	RZ02 2011/11/03	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/15	RZ02 2011/11/03	1.05	Call	Bond Future	28,834.0000	28,834.0000	0.000	0	0	0
2011/07/15	RZ02 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/15	RZ02 2011/11/03	0.95	Call	Bond Future	26,333.0000	26,333.0000	0.000	0	0	0
2011/07/15	RZ02 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/15	RZ11 2011/11/03			Bond Future	0.7760	0.7700	(0.773)	0.0000	0.0000	0
2011/07/15	RZ11 2011/11/03	1.00	Call	Bond Future	1,226.0000	1,226.0000	0.000	0	0	0
2011/07/15	RZ11 2011/11/03	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/15	RZ11 2011/11/03	1.05	Call	Bond Future	1,491.0000	1,491.0000	0.000	0	0	0
2011/07/15	RZ11 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/15	RZ11 2011/11/03	0.95	Call	Bond Future	961.0000	961.0000	0.000	0	0	0
2011/07/15	RZ11 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/15	RZ12 2011/08/04			Bond Future	2.0330	2.0290	(0.197)	0.0000	0.0000	0
2011/07/15	RZ12 2011/08/04	2.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/15	RZ12 2011/08/04	2.00	Put	Bond Future	283.0000	283.0000	0.000	0	0	0
2011/07/15	RZ12 2011/08/04	2.05	Call	Bond Future	204.0000	204.0000	0.000	0	0	0
2011/07/15	RZ12 2011/08/04	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/15	RZ12 2011/08/04	1.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/15	RZ12 2011/08/04	1.95	Put	Bond Future	773.0000	773.0000	0.000	0	0	0
2011/07/15	RZ12 2011/11/03			Bond Future	1.9230	1.9190	(0.208)	0.0000	0.0000	0
2011/07/15	RZ12 2011/11/03	2.00	Call	Bond Future	778.0000	778.0000	0.000	0	0	0
2011/07/15	RZ12 2011/11/03	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/15	RZ12 2011/11/03	2.05	Call	Bond Future	1,255.0000	1,255.0000	0.000	0	0	0
2011/07/15	RZ12 2011/11/03	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/15	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
2011/07/15	RZ12 2011/11/03	1.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/15	TRT1 2011/08/04			Index Future	350.9430	350.8210	(0.035)	0.0000	0.0000	100
2011/07/15	TRT1 2011/11/03			Index Future	355.6870	355.5640	(0.035)	0.0000	0.0000	0
Total										248212.00