



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 20/07/2011

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
2011/07/20	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/20	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/20	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/20	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/20	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/20	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/20	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/20	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/20	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/20	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/20	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/20	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/20	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/20	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/20	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/07/20	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/20	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/20	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/20	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/20	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/20	AL7T 2011/08/04			Index Future	385.4830	387.9570	0.642	0.0000	0.0000	46
2011/07/20	AL7T 2011/11/03			Index Future	391.2360	393.7470	0.642	0.0000	0.0000	0
2011/07/20	ALBI 2011/08/04			Index Future	353.8740	355.9300	0.581	0.0000	0.0000	988
2011/07/20	ALBI 2011/11/03			Index Future	359.1550	361.2420	0.581	0.0000	0.0000	0
2011/07/20	C155 2011/08/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/20	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/20	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/20	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/20	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/20	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/20	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/20	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/20	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/20	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/20	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/20	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/07/20	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0
2011/07/20	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/20	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/20	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/20	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/20	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/20	CAAD 2011/09/19			Can-Do Future	0.0242	0.0275	13.636	0.0000	0.0000	22,388
2011/07/20	CAAE 2011/09/19			Can-Do Future	0.1547	0.1413	(8.662)	0.0000	0.0000	21,898
2011/07/20	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/20	CRD1 2011/08/04			Index Future	160.6960	161.3030	0.378	0.0000	0.0000	2
2011/07/20	CRD1 2011/11/03			Index Future	162.8690	163.4850	0.378	0.0000	0.0000	0
2011/07/20	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/20	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/20	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/20	GOVI 2011/08/04			GOVI	354.8430	356.8280	0.559	0.0000	0.0000	182
2011/07/20	GOVI 2011/08/04	348.00	Call	GOVI	68,430.0000	88,280.0000	29.008	0	0	0
2011/07/20	GOVI 2011/08/04	348.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/07/20	GOVI 2011/08/04	348.01	Call	GOVI	68,330.0000	88,180.0000	29.050	0	0	0
2011/07/20	GOVI 2011/08/04	348.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/07/20	GOVI 2011/08/04	347.99	Call	GOVI	68,530.0000	88,380.0000	28.965	0	0	0
2011/07/20	GOVI 2011/08/04	347.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/07/20	GOVI 2011/11/03			GOVI	360.1390	362.1540	0.560	0.0000	0.0000	0
2011/07/20	GOVI 2011/11/03	357.00	Call	GOVI	31,390.0000	51,540.0000	64.192	0	0	0
2011/07/20	GOVI 2011/11/03	357.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0

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2011/07/20	GOVI 2011/11/03	357.01	Call	GOVI	31,290.0000	51,440.0000	64.398	0	0	0
2011/07/20	GOVI 2011/11/03	357.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/07/20	GOVI 2011/11/03	356.99	Call	GOVI	31,490.0000	51,640.0000	63.989	0	0	0
2011/07/20	GOVI 2011/11/03	356.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/07/20	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/07/20	IGOV 2011/08/04			Index Future	155.6730	155.8690	0.126	0.0000	0.0000	85
2011/07/20	IGOV 2011/11/03			Index Future	157.9960	158.1950	0.126	0.0000	0.0000	0
2011/07/20	ILBI 2011/08/04			Index Future	415.4510	416.0730	0.150	0.0000	0.0000	0
2011/07/20	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/07/20	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/07/20	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/07/20	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/07/20	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/07/20	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/07/20	JBAF 2011/07/20			Jibar Tradeable Future	5.5800	5.5750	(0.090)	0.0000	0.0000	0
2011/07/20	JBAF 2011/08/17			Jibar Tradeable Future	5.6000	5.5900	(0.179)	0.0000	0.0000	0
2011/07/20	JBAF 2011/09/21			Jibar Tradeable Future	5.6300	5.6200	(0.178)	0.0000	0.0000	17,600
2011/07/20	JBAF 2011/10/19			Jibar Tradeable Future	5.6800	5.6500	(0.528)	0.0000	0.0000	600
2011/07/20	JBAF 2011/11/16			Jibar Tradeable Future	5.7700	5.7300	(0.693)	0.0000	0.0000	1,000
2011/07/20	JBAF 2011/12/21			Jibar Tradeable Future	5.8500	5.8100	(0.684)	0.0000	0.0000	5,541
2011/07/20	JBAF 2012/03/20			Jibar Tradeable Future	6.1300	6.0800	(0.816)	0.0000	0.0000	1,090
2011/07/20	JBAF 2012/06/20			Jibar Tradeable Future	6.4900	6.4100	(1.233)	0.0000	0.0000	2,890
2011/07/20	JBAF 2012/09/19			Jibar Tradeable Future	6.8000	6.7100	(1.324)	0.0000	0.0000	44,710
2011/07/20	JBAF 2012/12/19			Jibar Tradeable Future	7.0600	6.9700	(1.275)	0.0000	0.0000	490
2011/07/20	JBAF 2013/03/20			Jibar Tradeable Future	7.3600	7.2600	(1.359)	0.0000	0.0000	290
2011/07/20	JBAF 2013/06/19			Jibar Tradeable Future	7.6900	7.5600	(1.691)	0.0000	0.0000	0

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2011/07/20	JN02 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/07/20	JN02 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/20	JN02 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/20	JN02 2011/08/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/20	JN02 2011/08/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/07/20	JN02 2011/08/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/07/20	JN02 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/20	JN05 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/07/20	JN05 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/20	JN05 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/20	JN05 2011/08/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/20	JN05 2011/08/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/07/20	JN05 2011/08/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/07/20	JN05 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/20	JN10 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/07/20	JN10 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/20	JN10 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/20	JN10 2011/08/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/20	JN10 2011/08/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/07/20	JN10 2011/08/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/07/20	JN10 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/20	OTH1 2011/08/04			Index Future	348.2730	350.6960	0.696	0.0000	0.0000	3
2011/07/20	OTH1 2011/11/03			Index Future	353.4710	355.9300	0.696	0.0000	0.0000	0
2011/07/20	R157 2011/08/04			Bond Future	7.5190	7.4290	(1.197)	7.5200	7.5200	10,275
2011/07/20	R157 2011/08/04	7.50	Call	Bond Future	333.0000	514.0000	54.354	0	0	1,000
2011/07/20	R157 2011/08/04	7.50	Put	Bond Future	407.0000	236.0000	(42.015)	0	0	0
2011/07/20	R157 2011/08/04	7.55	Call	Bond Future	434.0000	645.0000	48.618	0	0	0
2011/07/20	R157 2011/08/04	7.55	Put	Bond Future	313.0000	171.0000	(45.367)	0	0	0
2011/07/20	R157 2011/08/04	7.45	Call	Bond Future	249.0000	400.0000	60.643	0	0	0
2011/07/20	R157 2011/08/04	7.45	Put	Bond Future	519.0000	318.0000	(38.728)	0	0	0
2011/07/20	R157 2011/08/04	7.20	Put	Bond Future	1,292.0000	975.0000	(24.536)	0	0	0
2011/07/20	R157 2011/08/04	7.20	Call	Bond Future	35.0000	71.0000	102.857	0	0	1,320

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2011/07/20	R157 2011/08/04	7.60	Put	Bond Future	235.0000	120.0000	(48.936)	0	0	0
2011/07/20	R157 2011/08/04	7.60	Call	Bond Future	551.0000	789.0000	43.194	0	0	440
2011/07/20	R157 2011/08/04	7.80	Call	Bond Future	1,151.0000	1,468.0000	27.541	0	0	0
2011/07/20	R157 2011/08/04	7.80	Put	Bond Future	58.0000	22.0000	(62.069)	0	0	440
2011/07/20	R157 2011/08/04	8.20	Call	Bond Future	2,629.0000	2,981.0000	13.389	0	0	0
2011/07/20	R157 2011/08/04	8.20	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	1,320
2011/07/20	R157 2011/11/03			Bond Future	7.6380	7.5400	(1.283)	0.0000	0.0000	3,358
2011/07/20	R157 2011/11/03	8.25	Call	Bond Future	2,444.0000	2,747.0000	12.398	0	0	0
2011/07/20	R157 2011/11/03	8.25	Put	Bond Future	223.0000	165.0000	(26.009)	0	0	0
2011/07/20	R157 2011/11/03	8.30	Call	Bond Future	2,596.0000	2,905.0000	11.903	0	0	0
2011/07/20	R157 2011/11/03	8.30	Put	Bond Future	196.0000	144.0000	(26.531)	0	0	0
2011/07/20	R157 2011/11/03	8.20	Call	Bond Future	2,296.0000	2,592.0000	12.892	0	0	0
2011/07/20	R157 2011/11/03	8.20	Put	Bond Future	254.0000	190.0000	(25.197)	0	0	0
2011/07/20	R157 2012/02/02			Bond Future	7.7670	7.6620	(1.352)	0.0000	0.0000	0
2011/07/20	R157 2012/02/02	8.50	Call	Bond Future	2,995.0000	3,272.0000	9.249	0	0	0
2011/07/20	R157 2012/02/02	8.50	Put	Bond Future	516.0000	432.0000	(16.279)	0	0	0
2011/07/20	R157 2012/02/02	8.55	Call	Bond Future	3,126.0000	3,408.0000	9.021	0	0	0
2011/07/20	R157 2012/02/02	8.55	Put	Bond Future	480.0000	401.0000	(16.458)	0	0	0
2011/07/20	R157 2012/02/02	8.45	Call	Bond Future	2,866.0000	3,138.0000	9.491	0	0	0
2011/07/20	R157 2012/02/02	8.45	Put	Bond Future	554.0000	465.0000	(16.065)	0	0	0
2011/07/20	R157 2012/05/03			Bond Future	7.9210	7.8050	(1.464)	0.0000	0.0000	0
2011/07/20	R157 2012/05/03	8.25	Call	Bond Future	2,172.0000	2,401.0000	10.543	0	0	0
2011/07/20	R157 2012/05/03	8.25	Put	Bond Future	1,130.0000	988.0000	(12.566)	0	0	0
2011/07/20	R157 2012/05/03	8.30	Call	Bond Future	2,273.0000	2,508.0000	10.339	0	0	0
2011/07/20	R157 2012/05/03	8.30	Put	Bond Future	1,073.0000	938.0000	(12.582)	0	0	0
2011/07/20	R157 2012/05/03	8.20	Call	Bond Future	2,073.0000	2,297.0000	10.806	0	0	0
2011/07/20	R157 2012/05/03	8.20	Put	Bond Future	1,188.0000	1,042.0000	(12.290)	0	0	0
2011/07/20	R186 2011/08/04			Bond Future	8.6320	8.5130	(1.379)	0.0000	0.0000	13,576
2011/07/20	R186 2011/08/04	8.25	Call	Bond Future	73.0000	176.0000	141.096	0	0	0
2011/07/20	R186 2011/08/04	8.25	Put	Bond Future	3,737.0000	2,717.0000	(27.295)	0	0	0
2011/07/20	R186 2011/08/04	8.30	Call	Bond Future	114.0000	259.0000	127.193	0	0	0
2011/07/20	R186 2011/08/04	8.30	Put	Bond Future	3,289.0000	2,311.0000	(29.735)	0	0	0
2011/07/20	R186 2011/08/04	8.20	Call	Bond Future	46.0000	116.0000	152.174	0	0	0
2011/07/20	R186 2011/08/04	8.20	Put	Bond Future	4,203.0000	3,149.0000	(25.077)	0	0	0

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2011/07/20	R186 2011/08/04	8.35	Put	Bond Future	2,860.0000	1,935.0000	(32.343)	0	0	0
2011/07/20	R186 2011/08/04	8.35	Call	Bond Future	171.0000	370.0000	116.374	0	0	600
2011/07/20	R186 2011/08/04	8.70	Put	Bond Future	703.0000	327.0000	(53.485)	0	0	0
2011/07/20	R186 2011/08/04	8.70	Call	Bond Future	1,338.0000	2,086.0000	55.904	0	0	200
2011/07/20	R186 2011/08/04	8.95	Call	Bond Future	3,074.0000	4,098.0000	33.312	0	0	0
2011/07/20	R186 2011/08/04	8.95	Put	Bond Future	147.0000	47.0000	(68.027)	0	0	200
2011/07/20	R186 2011/08/04	9.70	Call	Bond Future	9,413.0000	10,536.0000	11.930	0	0	0
2011/07/20	R186 2011/08/04	9.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	600
2011/07/20	R186 2011/11/03			Bond Future	8.7110	8.5880	(1.412)	0.0000	0.0000	13,414
2011/07/20	R186 2011/11/03	9.00	Call	Bond Future	4,320.0000	5,089.0000	17.801	0	0	0
2011/07/20	R186 2011/11/03	9.00	Put	Bond Future	1,703.0000	1,332.0000	(21.785)	0	0	0
2011/07/20	R186 2011/11/03	9.05	Call	Bond Future	4,615.0000	5,409.0000	17.205	0	0	0
2011/07/20	R186 2011/11/03	9.05	Put	Bond Future	1,555.0000	1,208.0000	(22.315)	0	0	0
2011/07/20	R186 2011/11/03	8.95	Call	Bond Future	4,034.0000	4,777.0000	18.418	0	0	0
2011/07/20	R186 2011/11/03	8.95	Put	Bond Future	1,864.0000	1,466.0000	(21.352)	0	0	0
2011/07/20	R186 2011/11/03	8.75	Put	Bond Future	2,627.0000	2,116.0000	(19.452)	0	0	0
2011/07/20	R186 2011/11/03	8.75	Call	Bond Future	2,985.0000	3,615.0000	21.106	0	0	5,600
2011/07/20	R186 2011/11/03	8.10	Put	Bond Future	6,605.0000	5,720.0000	(13.399)	0	0	0
2011/07/20	R186 2011/11/03	8.10	Call	Bond Future	773.0000	1,029.0000	33.118	0	0	1,275
2011/07/20	R186 2011/11/03	8.35	Put	Bond Future	4,797.0000	4,047.0000	(15.635)	0	0	0
2011/07/20	R186 2011/11/03	8.35	Call	Bond Future	1,402.0000	1,793.0000	27.889	0	0	425
2011/07/20	R186 2011/11/03	8.55	Call	Bond Future	2,102.0000	2,612.0000	24.263	0	0	0
2011/07/20	R186 2011/11/03	8.55	Put	Bond Future	3,598.0000	2,968.0000	(17.510)	0	0	425
2011/07/20	R186 2011/11/03	9.10	Call	Bond Future	4,919.0000	5,737.0000	16.629	0	0	0
2011/07/20	R186 2011/11/03	9.10	Put	Bond Future	1,417.0000	1,095.0000	(22.724)	0	0	1,275
2011/07/20	R186 2012/02/02			Bond Future	8.7900	8.6630	(1.445)	0.0000	0.0000	2,500
2011/07/20	R186 2012/02/02	9.00	Call	Bond Future	4,853.0000	5,557.0000	14.506	0	0	0
2011/07/20	R186 2012/02/02	9.00	Put	Bond Future	2,978.0000	2,525.0000	(15.212)	0	0	0
2011/07/20	R186 2012/02/02	9.05	Call	Bond Future	5,115.0000	5,839.0000	14.154	0	0	0
2011/07/20	R186 2012/02/02	9.05	Put	Bond Future	2,800.0000	2,367.0000	(15.464)	0	0	0
2011/07/20	R186 2012/02/02	8.95	Call	Bond Future	4,597.0000	5,280.0000	14.858	0	0	0
2011/07/20	R186 2012/02/02	8.95	Put	Bond Future	3,164.0000	2,691.0000	(14.949)	0	0	0
2011/07/20	R186 2012/05/03			Bond Future	8.8760	8.7450	(1.476)	0.0000	0.0000	0
2011/07/20	R186 2012/05/03	9.00	Call	Bond Future	5,607.0000	6,270.0000	11.825	0	0	0
2011/07/20	R186 2012/05/03	9.00	Put	Bond Future	4,515.0000	4,008.0000	(11.229)	0	0	0

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2011/07/20	R186 2012/05/03	9.05	Call	Bond Future	5,849.0000	6,528.0000	11.609	0	0	0
2011/07/20	R186 2012/05/03	9.05	Put	Bond Future	4,321.0000	3,830.0000	(11.363)	0	0	0
2011/07/20	R186 2012/05/03	8.95	Call	Bond Future	5,369.0000	6,016.0000	12.051	0	0	0
2011/07/20	R186 2012/05/03	8.95	Put	Bond Future	4,716.0000	4,192.0000	(11.111)	0	0	0
2011/07/20	R189 2011/08/04			Bond Future	214.5374	214.7478	0.098	0.0000	0.0000	0
2011/07/20	R189 2011/08/04	212.00	Call	Bond Future	2,537.0000	2,748.0000	8.317	0	0	0
2011/07/20	R189 2011/08/04	212.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/20	R189 2011/08/04	212.05	Call	Bond Future	2,487.0000	2,698.0000	8.484	0	0	0
2011/07/20	R189 2011/08/04	212.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/20	R189 2011/08/04	211.95	Call	Bond Future	2,587.0000	2,798.0000	8.156	0	0	0
2011/07/20	R189 2011/08/04	211.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/20	R197 2011/08/04			Bond Future	234.9149	235.1316	0.092	0.0000	0.0000	30
2011/07/20	R197 2011/08/04	231.50	Call	Bond Future	3,415.0000	3,632.0000	6.354	0	0	0
2011/07/20	R197 2011/08/04	231.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/20	R197 2011/08/04	231.55	Call	Bond Future	3,365.0000	3,582.0000	6.449	0	0	0
2011/07/20	R197 2011/08/04	231.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/20	R197 2011/08/04	231.45	Call	Bond Future	3,465.0000	3,682.0000	6.263	0	0	0
2011/07/20	R197 2011/08/04	231.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/20	R201 2011/08/04			Bond Future	7.1150	7.0360	(1.110)	0.0000	0.0000	395
2011/07/20	R201 2011/08/04	7.25	Call	Bond Future	500.0000	689.0000	37.800	0	0	0
2011/07/20	R201 2011/08/04	7.25	Put	Bond Future	91.0000	40.0000	(56.044)	0	0	0
2011/07/20	R201 2011/08/04	7.30	Call	Bond Future	620.0000	824.0000	32.903	0	0	0
2011/07/20	R201 2011/08/04	7.30	Put	Bond Future	61.0000	25.0000	(59.016)	0	0	0
2011/07/20	R201 2011/08/04	7.20	Call	Bond Future	392.0000	563.0000	43.622	0	0	0
2011/07/20	R201 2011/08/04	7.20	Put	Bond Future	135.0000	65.0000	(51.852)	0	0	0
2011/07/20	R201 2011/11/03			Bond Future	7.2120	7.1250	(1.206)	0.0000	0.0000	953
2011/07/20	R201 2011/11/03	8.00	Call	Bond Future	2,307.0000	2,525.0000	9.450	0	0	0
2011/07/20	R201 2011/11/03	8.00	Put	Bond Future	113.0000	85.0000	(24.779)	0	0	0
2011/07/20	R201 2011/11/03	8.05	Call	Bond Future	2,430.0000	2,651.0000	9.095	0	0	0
2011/07/20	R201 2011/11/03	8.05	Put	Bond Future	99.0000	74.0000	(25.253)	0	0	0
2011/07/20	R201 2011/11/03	7.95	Call	Bond Future	2,184.0000	2,399.0000	9.844	0	0	0
2011/07/20	R201 2011/11/03	7.95	Put	Bond Future	127.0000	97.0000	(23.622)	0	0	0
2011/07/20	R201 2012/02/02			Bond Future	7.3140	7.2190	(1.299)	0.0000	0.0000	0

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2011/07/20	R201 2012/02/02	8.25	Call	Bond Future	2,625.0000	2,833.0000	7.924	0	0	0
2011/07/20	R201 2012/02/02	8.25	Put	Bond Future	221.0000	181.0000	(18.100)	0	0	0
2011/07/20	R201 2012/02/02	8.30	Call	Bond Future	2,735.0000	2,946.0000	7.715	0	0	0
2011/07/20	R201 2012/02/02	8.30	Put	Bond Future	205.0000	168.0000	(18.049)	0	0	0
2011/07/20	R201 2012/02/02	8.20	Call	Bond Future	2,518.0000	2,724.0000	8.181	0	0	0
2011/07/20	R201 2012/02/02	8.20	Put	Bond Future	241.0000	199.0000	(17.427)	0	0	0
2011/07/20	R201 2012/05/03			Bond Future	7.4460	7.3410	(1.410)	0.0000	0.0000	0
2011/07/20	R201 2012/05/03	7.75	Call	Bond Future	1,550.0000	1,704.0000	9.935	0	0	0
2011/07/20	R201 2012/05/03	7.75	Put	Bond Future	827.0000	730.0000	(11.729)	0	0	0
2011/07/20	R201 2012/05/03	7.80	Call	Bond Future	1,626.0000	1,784.0000	9.717	0	0	0
2011/07/20	R201 2012/05/03	7.80	Put	Bond Future	785.0000	692.0000	(11.847)	0	0	0
2011/07/20	R201 2012/05/03	7.70	Call	Bond Future	1,476.0000	1,626.0000	10.163	0	0	0
2011/07/20	R201 2012/05/03	7.70	Put	Bond Future	872.0000	771.0000	(11.583)	0	0	0
2011/07/20	R202 2011/08/04			Bond Future	173.6911	173.9657	0.158	0.0000	0.0000	22,118
2011/07/20	R202 2011/08/04	1.00	Call	Bond Future	172,691.0000	172,966.0000	0.159	0	0	0
2011/07/20	R202 2011/08/04	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/20	R202 2011/08/04	1.05	Call	Bond Future	172,641.0000	172,916.0000	0.159	0	0	0
2011/07/20	R202 2011/08/04	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/20	R202 2011/08/04	0.95	Call	Bond Future	172,741.0000	173,016.0000	0.159	0	0	0
2011/07/20	R202 2011/08/04	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/20	R202 2011/11/03			Bond Future	176.2549	176.5335	0.158	0.0000	0.0000	400
2011/07/20	R202 2011/11/03	0.50	Call	Bond Future	175,755.0000	176,033.0000	0.158	0	0	0
2011/07/20	R202 2011/11/03	0.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/20	R202 2011/11/03	0.55	Call	Bond Future	175,705.0000	175,983.0000	0.158	0	0	0
2011/07/20	R202 2011/11/03	0.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/20	R202 2011/11/03	0.45	Call	Bond Future	175,805.0000	176,083.0000	0.158	0	0	0
2011/07/20	R202 2011/11/03	0.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/20	R203 2011/08/04			Bond Future	8.1380	8.0330	(1.290)	0.0000	0.0000	824
2011/07/20	R203 2011/08/04	8.00	Call	Bond Future	201.0000	369.0000	83.582	0	0	0
2011/07/20	R203 2011/08/04	8.00	Put	Bond Future	859.0000	527.0000	(38.650)	0	0	0
2011/07/20	R203 2011/08/04	8.05	Call	Bond Future	279.0000	486.0000	74.194	0	0	0
2011/07/20	R203 2011/08/04	8.05	Put	Bond Future	698.0000	405.0000	(41.977)	0	0	0
2011/07/20	R203 2011/08/04	7.95	Call	Bond Future	141.0000	272.0000	92.908	0	0	0

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2011/07/20	R203 2011/08/04	7.95	Put	Bond Future	1,039.0000	670.0000	(35.515)	0	0	0
2011/07/20	R203 2011/11/03			Bond Future	8.2500	8.1400	(1.333)	0.0000	0.0000	1,604
2011/07/20	R203 2011/11/03	8.50	Call	Bond Future	1,922.0000	2,256.0000	17.378	0	0	0
2011/07/20	R203 2011/11/03	8.50	Put	Bond Future	787.0000	617.0000	(21.601)	0	0	0
2011/07/20	R203 2011/11/03	8.55	Call	Bond Future	2,072.0000	2,418.0000	16.699	0	0	0
2011/07/20	R203 2011/11/03	8.55	Put	Bond Future	712.0000	554.0000	(22.191)	0	0	0
2011/07/20	R203 2011/11/03	8.45	Call	Bond Future	1,777.0000	2,098.0000	18.064	0	0	0
2011/07/20	R203 2011/11/03	8.45	Put	Bond Future	868.0000	685.0000	(21.083)	0	0	0
2011/07/20	R203 2012/02/02			Bond Future	8.3690	8.2530	(1.386)	0.0000	0.0000	0
2011/07/20	R203 2012/02/02	8.75	Call	Bond Future	2,808.0000	3,144.0000	11.966	0	0	0
2011/07/20	R203 2012/02/02	8.75	Put	Bond Future	1,154.0000	979.0000	(15.165)	0	0	0
2011/07/20	R203 2012/02/02	8.80	Call	Bond Future	2,952.0000	3,296.0000	11.653	0	0	0
2011/07/20	R203 2012/02/02	8.80	Put	Bond Future	1,083.0000	916.0000	(15.420)	0	0	0
2011/07/20	R203 2012/02/02	8.70	Call	Bond Future	2,668.0000	2,996.0000	12.294	0	0	0
2011/07/20	R203 2012/02/02	8.70	Put	Bond Future	1,229.0000	1,046.0000	(14.890)	0	0	0
2011/07/20	R203 2012/05/03			Bond Future	8.5020	8.3780	(1.458)	0.0000	0.0000	0
2011/07/20	R203 2012/05/03	8.75	Call	Bond Future	2,721.0000	3,034.0000	11.503	0	0	0
2011/07/20	R203 2012/05/03	8.75	Put	Bond Future	1,685.0000	1,475.0000	(12.463)	0	0	0
2011/07/20	R203 2012/05/03	8.80	Call	Bond Future	2,848.0000	3,168.0000	11.236	0	0	0
2011/07/20	R203 2012/05/03	8.80	Put	Bond Future	1,605.0000	1,402.0000	(12.648)	0	0	0
2011/07/20	R203 2012/05/03	8.70	Call	Bond Future	2,597.0000	2,902.0000	11.744	0	0	0
2011/07/20	R203 2012/05/03	8.70	Put	Bond Future	1,769.0000	1,551.0000	(12.323)	0	0	0
2011/07/20	R204 2011/08/04			Bond Future	8.2960	8.1870	(1.314)	0.0000	0.0000	220
2011/07/20	R204 2011/08/04	8.00	Call	Bond Future	66.0000	148.0000	124.242	0	0	0
2011/07/20	R204 2011/08/04	8.00	Put	Bond Future	1,674.0000	1,167.0000	(30.287)	0	0	0
2011/07/20	R204 2011/08/04	8.05	Call	Bond Future	102.0000	214.0000	109.804	0	0	0
2011/07/20	R204 2011/08/04	8.05	Put	Bond Future	1,436.0000	960.0000	(33.148)	0	0	0
2011/07/20	R204 2011/08/04	7.95	Call	Bond Future	41.0000	98.0000	139.024	0	0	0
2011/07/20	R204 2011/08/04	7.95	Put	Bond Future	1,923.0000	1,392.0000	(27.613)	0	0	0
2011/07/20	R204 2011/11/03			Bond Future	8.4000	8.2850	(1.369)	0.0000	0.0000	2,130
2011/07/20	R204 2011/11/03	8.75	Call	Bond Future	2,581.0000	3,006.0000	16.466	0	0	0
2011/07/20	R204 2011/11/03	8.75	Put	Bond Future	779.0000	603.0000	(22.593)	0	0	0
2011/07/20	R204 2011/11/03	8.80	Call	Bond Future	2,761.0000	3,199.0000	15.864	0	0	0
2011/07/20	R204 2011/11/03	8.80	Put	Bond Future	705.0000	542.0000	(23.121)	0	0	0

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2011/07/20	R204 2011/11/03	8.70	Call	Bond Future	2,407.0000	2,818.0000	17.075	0	0	0
2011/07/20	R204 2011/11/03	8.70	Put	Bond Future	860.0000	670.0000	(22.093)	0	0	0
2011/07/20	R204 2012/02/02			Bond Future	8.5060	8.3860	(1.411)	0.0000	0.0000	0
2011/07/20	R204 2012/02/02	9.00	Call	Bond Future	3,493.0000	3,922.0000	12.282	0	0	0
2011/07/20	R204 2012/02/02	9.00	Put	Bond Future	1,042.0000	864.0000	(17.083)	0	0	0
2011/07/20	R204 2012/02/02	9.05	Call	Bond Future	3,667.0000	4,105.0000	11.944	0	0	0
2011/07/20	R204 2012/02/02	9.05	Put	Bond Future	973.0000	803.0000	(17.472)	0	0	0
2011/07/20	R204 2012/02/02	8.95	Call	Bond Future	3,323.0000	3,743.0000	12.639	0	0	0
2011/07/20	R204 2012/02/02	8.95	Put	Bond Future	1,117.0000	930.0000	(16.741)	0	0	0
2011/07/20	R204 2012/05/03			Bond Future	8.6250	8.4990	(1.461)	0.0000	0.0000	0
2011/07/20	R204 2012/05/03	8.75	Call	Bond Future	2,924.0000	3,269.0000	11.799	0	0	0
2011/07/20	R204 2012/05/03	8.75	Put	Bond Future	2,318.0000	2,047.0000	(11.691)	0	0	0
2011/07/20	R204 2012/05/03	8.80	Call	Bond Future	3,061.0000	3,415.0000	11.565	0	0	0
2011/07/20	R204 2012/05/03	8.80	Put	Bond Future	2,213.0000	1,951.0000	(11.839)	0	0	0
2011/07/20	R204 2012/05/03	8.70	Call	Bond Future	2,790.0000	3,126.0000	12.043	0	0	0
2011/07/20	R204 2012/05/03	8.70	Put	Bond Future	2,426.0000	2,146.0000	(11.542)	0	0	0
2011/07/20	R206 2011/08/04			Bond Future	6.8900	6.7950	(1.379)	0.0000	0.0000	9,866
2011/07/20	R206 2011/08/04	7.00	Call	Bond Future	337.0000	496.0000	47.181	0	0	0
2011/07/20	R206 2011/08/04	7.00	Put	Bond Future	93.0000	41.0000	(55.914)	0	0	0
2011/07/20	R206 2011/08/04	7.05	Call	Bond Future	420.0000	592.0000	40.952	0	0	0
2011/07/20	R206 2011/08/04	7.05	Put	Bond Future	65.0000	26.0000	(60.000)	0	0	0
2011/07/20	R206 2011/08/04	6.95	Call	Bond Future	265.0000	406.0000	53.208	0	0	0
2011/07/20	R206 2011/08/04	6.95	Put	Bond Future	132.0000	61.0000	(53.788)	0	0	0
2011/07/20	R206 2011/11/03			Bond Future	6.9880	6.8820	(1.517)	0.0000	0.0000	0
2011/07/20	R206 2011/11/03	7.75	Call	Bond Future	1,605.0000	1,793.0000	11.713	0	0	0
2011/07/20	R206 2011/11/03	7.75	Put	Bond Future	89.0000	63.0000	(29.213)	0	0	0
2011/07/20	R206 2011/11/03	7.80	Call	Bond Future	1,692.0000	1,883.0000	11.288	0	0	0
2011/07/20	R206 2011/11/03	7.80	Put	Bond Future	77.0000	55.0000	(28.571)	0	0	0
2011/07/20	R206 2011/11/03	7.70	Call	Bond Future	1,518.0000	1,703.0000	12.187	0	0	0
2011/07/20	R206 2011/11/03	7.70	Put	Bond Future	100.0000	72.0000	(28.000)	0	0	0
2011/07/20	R206 2012/02/02			Bond Future	7.0990	6.9780	(1.704)	0.0000	0.0000	0
2011/07/20	R206 2012/02/02	8.00	Call	Bond Future	1,778.0000	1,957.0000	10.067	0	0	0
2011/07/20	R206 2012/02/02	8.00	Put	Bond Future	182.0000	144.0000	(20.879)	0	0	0
2011/07/20	R206 2012/02/02	8.05	Call	Bond Future	1,853.0000	2,034.0000	9.768	0	0	0

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2011/07/20	R206 2012/02/02	8.05	Put	Bond Future	170.0000	134.0000	(21.176)	0	0	0
2011/07/20	R206 2012/02/02	7.95	Call	Bond Future	1,706.0000	1,882.0000	10.317	0	0	0
2011/07/20	R206 2012/02/02	7.95	Put	Bond Future	198.0000	157.0000	(20.707)	0	0	0
2011/07/20	R206 2012/05/03			Bond Future	7.2670	7.1260	(1.940)	0.0000	0.0000	0
2011/07/20	R206 2012/05/03	7.50	Call	Bond Future	939.0000	1,071.0000	14.058	0	0	0
2011/07/20	R206 2012/05/03	7.50	Put	Bond Future	575.0000	486.0000	(15.478)	0	0	0
2011/07/20	R206 2012/05/03	7.55	Call	Bond Future	987.0000	1,123.0000	13.779	0	0	0
2011/07/20	R206 2012/05/03	7.55	Put	Bond Future	545.0000	460.0000	(15.596)	0	0	0
2011/07/20	R206 2012/05/03	7.45	Call	Bond Future	892.0000	1,021.0000	14.462	0	0	0
2011/07/20	R206 2012/05/03	7.45	Put	Bond Future	606.0000	514.0000	(15.182)	0	0	0
2011/07/20	R207 2011/08/04			Bond Future	8.3890	8.2760	(1.347)	0.0000	0.0000	6,115
2011/07/20	R207 2011/08/04	8.25	Call	Bond Future	241.0000	463.0000	92.116	0	0	0
2011/07/20	R207 2011/08/04	8.25	Put	Bond Future	1,037.0000	613.0000	(40.887)	0	0	0
2011/07/20	R207 2011/08/04	8.30	Call	Bond Future	334.0000	607.0000	81.737	0	0	0
2011/07/20	R207 2011/08/04	8.30	Put	Bond Future	843.0000	469.0000	(44.365)	0	0	0
2011/07/20	R207 2011/08/04	8.20	Call	Bond Future	169.0000	343.0000	102.959	0	0	0
2011/07/20	R207 2011/08/04	8.20	Put	Bond Future	1,254.0000	781.0000	(37.719)	0	0	0
2011/07/20	R207 2011/11/03			Bond Future	8.4830	8.3640	(1.403)	0.0000	0.0000	600
2011/07/20	R207 2011/11/03	8.75	Call	Bond Future	2,474.0000	2,916.0000	17.866	0	0	0
2011/07/20	R207 2011/11/03	8.75	Put	Bond Future	1,007.0000	785.0000	(22.046)	0	0	0
2011/07/20	R207 2011/11/03	8.80	Call	Bond Future	2,654.0000	3,112.0000	17.257	0	0	0
2011/07/20	R207 2011/11/03	8.80	Put	Bond Future	915.0000	710.0000	(22.404)	0	0	0
2011/07/20	R207 2011/11/03	8.70	Call	Bond Future	2,294.0000	2,721.0000	18.614	0	0	0
2011/07/20	R207 2011/11/03	8.70	Put	Bond Future	1,099.0000	863.0000	(21.474)	0	0	0
2011/07/20	R207 2012/02/02			Bond Future	8.5800	8.4560	(1.445)	0.0000	0.0000	0
2011/07/20	R207 2012/02/02	9.00	Call	Bond Future	3,463.0000	3,923.0000	13.283	0	0	0
2011/07/20	R207 2012/02/02	9.00	Put	Bond Future	1,230.0000	1,017.0000	(17.317)	0	0	0
2011/07/20	R207 2012/02/02	9.05	Call	Bond Future	3,641.0000	4,113.0000	12.963	0	0	0
2011/07/20	R207 2012/02/02	9.05	Put	Bond Future	1,147.0000	946.0000	(17.524)	0	0	0
2011/07/20	R207 2012/02/02	8.95	Call	Bond Future	3,288.0000	3,737.0000	13.656	0	0	0
2011/07/20	R207 2012/02/02	8.95	Put	Bond Future	1,317.0000	1,094.0000	(16.932)	0	0	0
2011/07/20	R207 2012/05/03			Bond Future	8.6900	8.5600	(1.496)	0.0000	0.0000	0
2011/07/20	R207 2012/05/03	8.75	Call	Bond Future	2,966.0000	3,340.0000	12.610	0	0	0
2011/07/20	R207 2012/05/03	8.75	Put	Bond Future	2,652.0000	2,341.0000	(11.727)	0	0	0

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2011/07/20	R207 2012/05/03	8.80	Call	Bond Future	3,109.0000	3,493.0000	12.351	0	0	0
2011/07/20	R207 2012/05/03	8.80	Put	Bond Future	2,534.0000	2,233.0000	(11.878)	0	0	0
2011/07/20	R207 2012/05/03	8.70	Call	Bond Future	2,827.0000	3,190.0000	12.840	0	0	0
2011/07/20	R207 2012/05/03	8.70	Put	Bond Future	2,775.0000	2,453.0000	(11.604)	0	0	0
2011/07/20	R208 2011/08/04			Bond Future	8.4390	8.3250	(1.351)	0.0000	0.0000	1,511
2011/07/20	R208 2011/08/04	8.25	Call	Bond Future	203.0000	396.0000	95.074	0	0	0
2011/07/20	R208 2011/08/04	8.25	Put	Bond Future	1,354.0000	855.0000	(36.854)	0	0	0
2011/07/20	R208 2011/08/04	8.30	Call	Bond Future	284.0000	526.0000	85.211	0	0	0
2011/07/20	R208 2011/08/04	8.30	Put	Bond Future	1,129.0000	679.0000	(39.858)	0	0	0
2011/07/20	R208 2011/08/04	8.20	Call	Bond Future	141.0000	290.0000	105.674	0	0	0
2011/07/20	R208 2011/08/04	8.20	Put	Bond Future	1,600.0000	1,057.0000	(33.938)	0	0	0
2011/07/20	R208 2011/11/03			Bond Future	8.5260	8.4080	(1.384)	0.0000	0.0000	6,037
2011/07/20	R208 2011/11/03	8.75	Call	Bond Future	2,401.0000	2,858.0000	19.034	0	0	0
2011/07/20	R208 2011/11/03	8.75	Put	Bond Future	1,091.0000	847.0000	(22.365)	0	0	0
2011/07/20	R208 2011/11/03	8.80	Call	Bond Future	2,589.0000	3,063.0000	18.308	0	0	0
2011/07/20	R208 2011/11/03	8.80	Put	Bond Future	990.0000	763.0000	(22.929)	0	0	0
2011/07/20	R208 2011/11/03	8.70	Call	Bond Future	2,220.0000	2,659.0000	19.775	0	0	0
2011/07/20	R208 2011/11/03	8.70	Put	Bond Future	1,200.0000	939.0000	(21.750)	0	0	0
2011/07/20	R208 2011/11/03	7.95	Put	Bond Future	3,919.0000	3,371.0000	(13.983)	0	0	0
2011/07/20	R208 2011/11/03	7.95	Call	Bond Future	433.0000	585.0000	35.104	0	0	1,995
2011/07/20	R208 2011/11/03	8.20	Put	Bond Future	2,783.0000	2,325.0000	(16.457)	0	0	0
2011/07/20	R208 2011/11/03	8.20	Call	Bond Future	831.0000	1,073.0000	29.122	0	0	665
2011/07/20	R208 2011/11/03	8.40	Call	Bond Future	1,289.0000	1,611.0000	24.981	0	0	0
2011/07/20	R208 2011/11/03	8.40	Put	Bond Future	2,037.0000	1,659.0000	(18.557)	0	0	665
2011/07/20	R208 2011/11/03	8.90	Call	Bond Future	2,984.0000	3,491.0000	16.991	0	0	0
2011/07/20	R208 2011/11/03	8.90	Put	Bond Future	810.0000	617.0000	(23.827)	0	0	1,995
2011/07/20	R208 2012/02/02			Bond Future	8.6150	8.4920	(1.428)	0.0000	0.0000	0
2011/07/20	R208 2012/02/02	9.00	Call	Bond Future	3,651.0000	4,128.0000	13.065	0	0	0
2011/07/20	R208 2012/02/02	9.00	Put	Bond Future	1,465.0000	1,229.0000	(16.109)	0	0	0
2011/07/20	R208 2012/02/02	9.05	Call	Bond Future	3,838.0000	4,326.0000	12.715	0	0	0
2011/07/20	R208 2012/02/02	9.05	Put	Bond Future	1,373.0000	1,148.0000	(16.387)	0	0	0
2011/07/20	R208 2012/02/02	8.95	Call	Bond Future	3,468.0000	3,933.0000	13.408	0	0	0
2011/07/20	R208 2012/02/02	8.95	Put	Bond Future	1,562.0000	1,314.0000	(15.877)	0	0	0
2011/07/20	R208 2012/05/03			Bond Future	8.7130	8.5850	(1.469)	0.0000	0.0000	0

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2011/07/20	R208 2012/05/03	9.00	Call	Bond Future	3,873.0000	4,316.0000	11.438	0	0	0
2011/07/20	R208 2012/05/03	9.00	Put	Bond Future	2,276.0000	1,995.0000	(12.346)	0	0	0
2011/07/20	R208 2012/05/03	9.05	Call	Bond Future	4,043.0000	4,496.0000	11.205	0	0	0
2011/07/20	R208 2012/05/03	9.05	Put	Bond Future	2,172.0000	1,901.0000	(12.477)	0	0	0
2011/07/20	R208 2012/05/03	8.95	Call	Bond Future	3,707.0000	4,140.0000	11.681	0	0	0
2011/07/20	R208 2012/05/03	8.95	Put	Bond Future	2,386.0000	2,095.0000	(12.196)	0	0	0
2011/07/20	R209 2011/08/04			Bond Future	8.9600	8.8720	(0.982)	0.0000	0.0000	0
2011/07/20	R209 2011/08/04	8.50	Call	Bond Future	31.0000	60.0000	93.548	0	0	0
2011/07/20	R209 2011/08/04	8.50	Put	Bond Future	3,721.0000	3,067.0000	(17.576)	0	0	0
2011/07/20	R209 2011/08/04	8.55	Call	Bond Future	51.0000	95.0000	86.275	0	0	0
2011/07/20	R209 2011/08/04	8.55	Put	Bond Future	3,326.0000	2,686.0000	(19.242)	0	0	0
2011/07/20	R209 2011/08/04	8.45	Call	Bond Future	18.0000	37.0000	105.556	0	0	0
2011/07/20	R209 2011/08/04	8.45	Put	Bond Future	4,127.0000	3,463.0000	(16.089)	0	0	0
2011/07/20	R209 2011/08/04	10.10	Call	Bond Future	8,001.0000	8,685.0000	8.549	0	0	0
2011/07/20	R209 2011/08/04	10.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/20	R209 2011/11/03			Bond Future	9.0280	8.9380	(0.997)	0.0000	0.0000	1,316
2011/07/20	R209 2011/11/03	8.75	Call	Bond Future	1,371.0000	1,630.0000	18.891	0	0	0
2011/07/20	R209 2011/11/03	8.75	Put	Bond Future	3,538.0000	3,107.0000	(12.182)	0	0	0
2011/07/20	R209 2011/11/03	8.80	Call	Bond Future	1,518.0000	1,796.0000	18.314	0	0	0
2011/07/20	R209 2011/11/03	8.80	Put	Bond Future	3,288.0000	2,875.0000	(12.561)	0	0	0
2011/07/20	R209 2011/11/03	8.70	Call	Bond Future	1,234.0000	1,475.0000	19.530	0	0	0
2011/07/20	R209 2011/11/03	8.70	Put	Bond Future	3,802.0000	3,352.0000	(11.836)	0	0	0
2011/07/20	R209 2012/02/02			Bond Future	9.0950	9.0030	(1.012)	0.0000	0.0000	0
2011/07/20	R209 2012/02/02	9.00	Call	Bond Future	2,955.0000	3,298.0000	11.607	0	0	0
2011/07/20	R209 2012/02/02	9.00	Put	Bond Future	3,675.0000	3,321.0000	(9.633)	0	0	0
2011/07/20	R209 2012/02/02	9.05	Call	Bond Future	3,138.0000	3,494.0000	11.345	0	0	0
2011/07/20	R209 2012/02/02	9.05	Put	Bond Future	3,478.0000	3,137.0000	(9.804)	0	0	0
2011/07/20	R209 2012/02/02	8.95	Call	Bond Future	2,777.0000	3,107.0000	11.883	0	0	0
2011/07/20	R209 2012/02/02	8.95	Put	Bond Future	3,881.0000	3,513.0000	(9.482)	0	0	0
2011/07/20	R209 2012/05/03			Bond Future	9.1680	9.0720	(1.047)	0.0000	0.0000	0
2011/07/20	R209 2012/05/03	9.00	Call	Bond Future	3,423.0000	3,769.0000	10.108	0	0	0
2011/07/20	R209 2012/05/03	9.00	Put	Bond Future	4,687.0000	4,315.0000	(7.937)	0	0	0
2011/07/20	R209 2012/05/03	9.05	Call	Bond Future	3,600.0000	3,957.0000	9.917	0	0	0
2011/07/20	R209 2012/05/03	9.05	Put	Bond Future	4,484.0000	4,123.0000	(8.051)	0	0	0

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2011/07/20	R209 2012/05/03	8.95	Call	Bond Future	3,252.0000	3,587.0000	10.301	0	0	0
2011/07/20	R209 2012/05/03	8.95	Put	Bond Future	4,899.0000	4,516.0000	(7.818)	0	0	0
2011/07/20	R210 2011/08/04			Bond Future	130.3932	130.9143	0.400	0.0000	0.0000	615
2011/07/20	R210 2011/08/04	106.00	Call	Bond Future	24,393.0000	24,914.0000	2.136	0	0	0
2011/07/20	R210 2011/08/04	106.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/20	R210 2011/08/04	106.05	Call	Bond Future	24,343.0000	24,864.0000	2.140	0	0	0
2011/07/20	R210 2011/08/04	106.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/20	R210 2011/08/04	105.95	Call	Bond Future	24,443.0000	24,964.0000	2.131	0	0	0
2011/07/20	R210 2011/08/04	105.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/20	R211 2011/08/04			Bond Future	108.0540	108.3249	0.251	0.0000	0.0000	0
2011/07/20	R211 2011/08/04	1.50	Call	Bond Future	106,554.0000	106,825.0000	0.254	0	0	0
2011/07/20	R211 2011/08/04	1.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/20	R211 2011/08/04	1.55	Call	Bond Future	106,504.0000	106,775.0000	0.254	0	0	0
2011/07/20	R211 2011/08/04	1.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/20	R211 2011/08/04	1.45	Call	Bond Future	106,604.0000	106,875.0000	0.254	0	0	0
2011/07/20	R211 2011/08/04	1.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/20	R211 2011/11/03			Bond Future	109.6490	109.9239	0.251	0.0000	0.0000	529
2011/07/20	R211 2011/11/03	1.25	Call	Bond Future	108,399.0000	108,674.0000	0.254	0	0	0
2011/07/20	R211 2011/11/03	1.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/20	R211 2011/11/03	1.30	Call	Bond Future	108,349.0000	108,624.0000	0.254	0	0	0
2011/07/20	R211 2011/11/03	1.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/20	R211 2011/11/03	1.20	Call	Bond Future	108,449.0000	108,724.0000	0.254	0	0	0
2011/07/20	R211 2011/11/03	1.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/20	R212 2011/08/04			Bond Future	106.5076	106.6998	0.180	0.0000	0.0000	3,852
2011/07/20	R212 2011/08/04	2.50	Call	Bond Future	104,008.0000	104,200.0000	0.185	0	0	0
2011/07/20	R212 2011/08/04	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/20	R212 2011/08/04	2.55	Call	Bond Future	103,958.0000	104,150.0000	0.185	0	0	0
2011/07/20	R212 2011/08/04	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/20	R212 2011/08/04	2.45	Call	Bond Future	104,058.0000	104,250.0000	0.185	0	0	0
2011/07/20	R212 2011/08/04	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/20	R212 2011/11/03			Bond Future	108.0798	108.2748	0.180	0.0000	0.0000	240
2011/07/20	R212 2011/11/03	2.50	Call	Bond Future	105,580.0000	105,775.0000	0.185	0	0	0
2011/07/20	R212 2011/11/03	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/07/20	R212 2011/11/03	2.55	Call	Bond Future	105,530.0000	105,725.0000	0.185	0	0	0
2011/07/20	R212 2011/11/03	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/20	R212 2011/11/03	2.45	Call	Bond Future	105,630.0000	105,825.0000	0.185	0	0	0
2011/07/20	R212 2011/11/03	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/20	R213 2011/08/04			Bond Future	8.9610	8.8430	(1.317)	0.0000	0.0000	0
2011/07/20	R213 2011/08/04	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/20	R213 2011/08/04	8.00	Put	Bond Future	8,140.0000	7,201.0000	(11.536)	0	0	0
2011/07/20	R213 2011/08/04	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/20	R213 2011/08/04	8.05	Put	Bond Future	7,687.0000	6,748.0000	(12.215)	0	0	0
2011/07/20	R213 2011/08/04	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/20	R213 2011/08/04	7.95	Put	Bond Future	8,596.0000	7,657.0000	(10.924)	0	0	0
2011/07/20	R213 2011/11/03			Bond Future	9.0370	8.9150	(1.350)	0.0000	0.0000	0
2011/07/20	R213 2011/11/03	8.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/20	R213 2011/11/03	8.75	Put	Bond Future	2,278.0000	1,321.0000	(42.011)	0	0	0
2011/07/20	R213 2011/11/03	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/20	R213 2011/11/03	8.80	Put	Bond Future	1,874.0000	917.0000	(51.067)	0	0	0
2011/07/20	R213 2011/11/03	8.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/20	R213 2011/11/03	8.70	Put	Bond Future	2,685.0000	1,728.0000	(35.642)	0	0	0
2011/07/20	R213 2012/02/02			Bond Future	9.1140	8.9890	(1.372)	0.0000	0.0000	0
2011/07/20	R213 2012/02/02	9.00	Call	Bond Future	0.0000	86.0000	100.000	0	0	0
2011/07/20	R213 2012/02/02	9.00	Put	Bond Future	880.0000	0.0000	(100.000)	0	0	0
2011/07/20	R213 2012/02/02	9.05	Call	Bond Future	0.0000	474.0000	100.000	0	0	0
2011/07/20	R213 2012/02/02	9.05	Put	Bond Future	492.0000	0.0000	(100.000)	0	0	0
2011/07/20	R213 2012/02/02	8.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/20	R213 2012/02/02	8.95	Put	Bond Future	1,271.0000	305.0000	(76.003)	0	0	0
2011/07/20	R213 2012/05/03			Bond Future	9.1930	9.0640	(1.403)	0.0000	0.0000	0
2011/07/20	R213 2012/05/03	9.25	Call	Bond Future	429.0000	1,411.0000	228.904	0	0	0
2011/07/20	R213 2012/05/03	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/20	R213 2012/05/03	9.30	Call	Bond Future	802.0000	1,784.0000	122.444	0	0	0
2011/07/20	R213 2012/05/03	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/20	R213 2012/05/03	9.20	Call	Bond Future	53.0000	1,036.0000	1854.717	0	0	0
2011/07/20	R213 2012/05/03	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/20	RZ02 2011/08/04			Bond Future	0.0780	0.1030	32.051	0.0000	0.0000	0

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2011/07/20	RZ02 2011/08/04	1.00	Call	Bond Future	24,940.0000	24,940.0000	0.000	0	0	0
2011/07/20	RZ02 2011/08/04	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/20	RZ02 2011/08/04	1.05	Call	Bond Future	26,199.0000	26,199.0000	0.000	0	0	0
2011/07/20	RZ02 2011/08/04	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/20	RZ02 2011/08/04	0.95	Call	Bond Future	23,667.0000	23,667.0000	0.000	0	0	0
2011/07/20	RZ02 2011/08/04	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/20	RZ02 2011/11/03			Bond Future	0.0050	0.0050	0.000	0.0000	0.0000	0
2011/07/20	RZ02 2011/11/03	1.00	Call	Bond Future	27,590.0000	27,590.0000	0.000	0	0	0
2011/07/20	RZ02 2011/11/03	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/20	RZ02 2011/11/03	1.05	Call	Bond Future	28,834.0000	28,834.0000	0.000	0	0	0
2011/07/20	RZ02 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/20	RZ02 2011/11/03	0.95	Call	Bond Future	26,333.0000	26,333.0000	0.000	0	0	0
2011/07/20	RZ02 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/20	RZ11 2011/11/03			Bond Future	0.7760	0.7700	(0.773)	0.0000	0.0000	0
2011/07/20	RZ11 2011/11/03	1.00	Call	Bond Future	1,226.0000	1,226.0000	0.000	0	0	0
2011/07/20	RZ11 2011/11/03	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/20	RZ11 2011/11/03	1.05	Call	Bond Future	1,491.0000	1,491.0000	0.000	0	0	0
2011/07/20	RZ11 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/20	RZ11 2011/11/03	0.95	Call	Bond Future	961.0000	961.0000	0.000	0	0	0
2011/07/20	RZ11 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/20	RZ12 2011/08/04			Bond Future	2.0330	2.0290	(0.197)	0.0000	0.0000	0
2011/07/20	RZ12 2011/08/04	2.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/20	RZ12 2011/08/04	2.00	Put	Bond Future	283.0000	283.0000	0.000	0	0	0
2011/07/20	RZ12 2011/08/04	2.05	Call	Bond Future	204.0000	204.0000	0.000	0	0	0
2011/07/20	RZ12 2011/08/04	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/20	RZ12 2011/08/04	1.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/20	RZ12 2011/08/04	1.95	Put	Bond Future	773.0000	773.0000	0.000	0	0	0
2011/07/20	RZ12 2011/11/03			Bond Future	1.9230	1.9190	(0.208)	0.0000	0.0000	0
2011/07/20	RZ12 2011/11/03	2.00	Call	Bond Future	778.0000	778.0000	0.000	0	0	0
2011/07/20	RZ12 2011/11/03	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/20	RZ12 2011/11/03	2.05	Call	Bond Future	1,255.0000	1,255.0000	0.000	0	0	0
2011/07/20	RZ12 2011/11/03	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/20	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
2011/07/20	RZ12 2011/11/03	1.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/20	TRT1 2011/08/04			Index Future	350.6810	352.7230	0.582	0.0000	0.0000	100
2011/07/20	TRT1 2011/11/03			Index Future	355.4230	357.4950	0.583	0.0000	0.0000	0
Total										242821.00