



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 22/07/2011

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

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2011/07/22	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/22	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/22	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/22	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/22	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/22	AL7T 2011/08/04			Index Future	389.2230	389.0040	(0.056)	0.0000	0.0000	46
2011/07/22	AL7T 2011/11/03			Index Future	395.0310	394.8090	(0.056)	0.0000	0.0000	0
2011/07/22	ALBI 2011/08/04			Index Future	357.0240	356.8140	(0.059)	0.0000	0.0000	988
2011/07/22	ALBI 2011/11/03			Index Future	362.3510	362.1390	(0.059)	0.0000	0.0000	0
2011/07/22	C155 2011/08/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/22	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/22	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/22	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/22	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/22	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/22	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/22	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/22	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/22	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/22	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/22	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/07/22	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0
2011/07/22	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/22	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/22	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/22	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/22	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/22	CAAD 2011/09/19			Can-Do Future	0.0355	0.0373	5.070	0.0000	0.0000	22,388
2011/07/22	CAAE 2011/09/19			Can-Do Future	0.1115	0.1056	(5.291)	0.0000	0.0000	21,898
2011/07/22	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/22	CRD1 2011/08/04			Index Future	161.6410	161.5760	(0.040)	0.0000	0.0000	2
2011/07/22	CRD1 2011/11/03			Index Future	163.8280	163.7630	(0.040)	0.0000	0.0000	0
2011/07/22	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/22	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/22	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/22	GOVI 2011/08/04			GOVI	357.8930	357.6970	(0.055)	0.0000	0.0000	182
2011/07/22	GOVI 2011/08/04	348.00	Call	GOVI	98,930.0000	96,970.0000	(1.981)	0	0	0
2011/07/22	GOVI 2011/08/04	348.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/07/22	GOVI 2011/08/04	348.01	Call	GOVI	98,830.0000	96,870.0000	(1.983)	0	0	0
2011/07/22	GOVI 2011/08/04	348.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/07/22	GOVI 2011/08/04	347.99	Call	GOVI	99,030.0000	97,070.0000	(1.979)	0	0	0
2011/07/22	GOVI 2011/08/04	347.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/07/22	GOVI 2011/11/03			GOVI	363.2340	363.0350	(0.055)	0.0000	0.0000	0
2011/07/22	GOVI 2011/11/03	357.00	Call	GOVI	62,340.0000	60,350.0000	(3.192)	0	0	0
2011/07/22	GOVI 2011/11/03	357.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0

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2011/07/22	GOVI 2011/11/03	357.01	Call	GOVI	62,240.0000	60,250.0000	(3.197)	0	0	0
2011/07/22	GOVI 2011/11/03	357.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/07/22	GOVI 2011/11/03	356.99	Call	GOVI	62,440.0000	60,450.0000	(3.187)	0	0	0
2011/07/22	GOVI 2011/11/03	356.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/07/22	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/07/22	IGOV 2011/08/04			Index Future	155.9470	156.0430	0.062	0.0000	0.0000	83
2011/07/22	IGOV 2011/11/03			Index Future	158.2740	158.3720	0.062	0.0000	0.0000	0
2011/07/22	ILBI 2011/08/04			Index Future	416.5460	416.5390	(0.002)	0.0000	0.0000	0
2011/07/22	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/07/22	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/07/22	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/07/22	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/07/22	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/07/22	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/07/22	JBAF 2011/08/17			Jibar Tradeable Future	5.5800	5.5900	0.179	0.0000	0.0000	0
2011/07/22	JBAF 2011/09/21			Jibar Tradeable Future	5.6000	5.6000	0.000	0.0000	0.0000	17,600
2011/07/22	JBAF 2011/10/19			Jibar Tradeable Future	5.6200	5.6100	(0.178)	0.0000	0.0000	600
2011/07/22	JBAF 2011/11/16			Jibar Tradeable Future	5.7000	5.6800	(0.351)	0.0000	0.0000	1,000
2011/07/22	JBAF 2011/12/21			Jibar Tradeable Future	5.7500	5.7400	(0.174)	0.0000	0.0000	5,541
2011/07/22	JBAF 2012/01/18			Jibar Tradeable Future	5.8000	5.7900	(0.172)	0.0000	0.0000	0
2011/07/22	JBAF 2012/03/20			Jibar Tradeable Future	6.0200	5.9700	(0.831)	0.0000	0.0000	1,090
2011/07/22	JBAF 2012/06/20			Jibar Tradeable Future	6.3100	6.2600	(0.792)	0.0000	0.0000	2,890
2011/07/22	JBAF 2012/09/19			Jibar Tradeable Future	6.6000	6.5300	(1.061)	0.0000	0.0000	44,710
2011/07/22	JBAF 2012/12/19			Jibar Tradeable Future	6.8700	6.7900	(1.164)	0.0000	0.0000	490
2011/07/22	JBAF 2013/03/20			Jibar Tradeable Future	7.1500	7.0800	(0.979)	0.0000	0.0000	290
2011/07/22	JBAF 2013/06/19			Jibar Tradeable Future	7.4400	7.3700	(0.941)	0.0000	0.0000	0

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2011/07/22	JN02 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/07/22	JN02 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/22	JN02 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/22	JN02 2011/08/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/22	JN02 2011/08/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/07/22	JN02 2011/08/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/07/22	JN02 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/22	JN05 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/07/22	JN05 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/22	JN05 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/22	JN05 2011/08/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/22	JN05 2011/08/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/07/22	JN05 2011/08/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/07/22	JN05 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/22	JN10 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/07/22	JN10 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/22	JN10 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/22	JN10 2011/08/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/22	JN10 2011/08/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/07/22	JN10 2011/08/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/07/22	JN10 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/22	OTH1 2011/08/04			Index Future	351.9390	351.6680	(0.077)	0.0000	0.0000	3
2011/07/22	OTH1 2011/11/03			Index Future	357.1910	356.9160	(0.077)	0.0000	0.0000	0
2011/07/22	R157 2011/08/04			Bond Future	7.3770	7.3860	0.122	0.0000	0.0000	10,435
2011/07/22	R157 2011/08/04	7.50	Call	Bond Future	640.0000	604.0000	(5.625)	0	0	1,000
2011/07/22	R157 2011/08/04	7.50	Put	Bond Future	157.0000	156.0000	(0.637)	0	0	0
2011/07/22	R157 2011/08/04	7.55	Call	Bond Future	787.0000	750.0000	(4.701)	0	0	0
2011/07/22	R157 2011/08/04	7.55	Put	Bond Future	108.0000	107.0000	(0.926)	0	0	0
2011/07/22	R157 2011/08/04	7.45	Call	Bond Future	507.0000	473.0000	(6.706)	0	0	0
2011/07/22	R157 2011/08/04	7.45	Put	Bond Future	220.0000	221.0000	0.455	0	0	0
2011/07/22	R157 2011/08/04	7.20	Put	Bond Future	798.0000	819.0000	2.632	0	0	0
2011/07/22	R157 2011/08/04	7.20	Call	Bond Future	99.0000	84.0000	(15.152)	0	0	1,320

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2011/07/22	R157 2011/08/04	7.60	Put	Bond Future	72.0000	71.0000	(1.389)	0	0	0
2011/07/22	R157 2011/08/04	7.60	Call	Bond Future	946.0000	909.0000	(3.911)	0	0	440
2011/07/22	R157 2011/08/04	7.80	Call	Bond Future	1,661.0000	1,625.0000	(2.167)	0	0	0
2011/07/22	R157 2011/08/04	7.80	Put	Bond Future	10.0000	10.0000	0.000	0	0	440
2011/07/22	R157 2011/08/04	8.20	Call	Bond Future	3,186.0000	3,150.0000	(1.130)	0	0	0
2011/07/22	R157 2011/08/04	8.20	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	1,320
2011/07/22	R157 2011/11/03			Bond Future	7.4840	7.4940	0.134	0.0000	0.0000	3,358
2011/07/22	R157 2011/11/03	8.25	Call	Bond Future	2,925.0000	2,891.0000	(1.162)	0	0	0
2011/07/22	R157 2011/11/03	8.25	Put	Bond Future	136.0000	139.0000	2.206	0	0	0
2011/07/22	R157 2011/11/03	8.30	Call	Bond Future	3,086.0000	3,051.0000	(1.134)	0	0	0
2011/07/22	R157 2011/11/03	8.30	Put	Bond Future	118.0000	120.0000	1.695	0	0	0
2011/07/22	R157 2011/11/03	8.20	Call	Bond Future	2,767.0000	2,732.0000	(1.265)	0	0	0
2011/07/22	R157 2011/11/03	8.20	Put	Bond Future	158.0000	160.0000	1.266	0	0	0
2011/07/22	R157 2012/02/02			Bond Future	7.6010	7.6110	0.132	0.0000	0.0000	0
2011/07/22	R157 2012/02/02	8.50	Call	Bond Future	3,437.0000	3,407.0000	(0.873)	0	0	0
2011/07/22	R157 2012/02/02	8.50	Put	Bond Future	387.0000	391.0000	1.034	0	0	0
2011/07/22	R157 2012/02/02	8.55	Call	Bond Future	3,576.0000	3,545.0000	(0.867)	0	0	0
2011/07/22	R157 2012/02/02	8.55	Put	Bond Future	359.0000	362.0000	0.836	0	0	0
2011/07/22	R157 2012/02/02	8.45	Call	Bond Future	3,301.0000	3,271.0000	(0.909)	0	0	0
2011/07/22	R157 2012/02/02	8.45	Put	Bond Future	418.0000	422.0000	0.957	0	0	0
2011/07/22	R157 2012/05/03			Bond Future	7.7390	7.7500	0.142	0.0000	0.0000	0
2011/07/22	R157 2012/05/03	8.25	Call	Bond Future	2,537.0000	2,511.0000	(1.025)	0	0	0
2011/07/22	R157 2012/05/03	8.25	Put	Bond Future	913.0000	922.0000	0.986	0	0	0
2011/07/22	R157 2012/05/03	8.30	Call	Bond Future	2,646.0000	2,620.0000	(0.983)	0	0	0
2011/07/22	R157 2012/05/03	8.30	Put	Bond Future	864.0000	874.0000	1.157	0	0	0
2011/07/22	R157 2012/05/03	8.20	Call	Bond Future	2,430.0000	2,404.0000	(1.070)	0	0	0
2011/07/22	R157 2012/05/03	8.20	Put	Bond Future	963.0000	973.0000	1.038	0	0	0
2011/07/22	R186 2011/08/04			Bond Future	8.4620	8.4760	0.165	0.0000	0.0000	13,376
2011/07/22	R186 2011/08/04	8.25	Call	Bond Future	238.0000	192.0000	(19.328)	0	0	0
2011/07/22	R186 2011/08/04	8.25	Put	Bond Future	2,292.0000	2,380.0000	3.839	0	0	0
2011/07/22	R186 2011/08/04	8.30	Call	Bond Future	345.0000	287.0000	(16.812)	0	0	0
2011/07/22	R186 2011/08/04	8.30	Put	Bond Future	1,910.0000	1,986.0000	3.979	0	0	0
2011/07/22	R186 2011/08/04	8.20	Call	Bond Future	158.0000	124.0000	(21.519)	0	0	0
2011/07/22	R186 2011/08/04	8.20	Put	Bond Future	2,704.0000	2,804.0000	3.698	0	0	0

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2011/07/22	R186 2011/08/04	8.35	Put	Bond Future	1,563.0000	1,625.0000	3.967	0	0	0
2011/07/22	R186 2011/08/04	8.35	Call	Bond Future	484.0000	412.0000	(14.876)	0	0	600
2011/07/22	R186 2011/08/04	8.70	Put	Bond Future	209.0000	209.0000	0.000	0	0	0
2011/07/22	R186 2011/08/04	8.70	Call	Bond Future	2,454.0000	2,321.0000	(5.420)	0	0	200
2011/07/22	R186 2011/08/04	8.95	Call	Bond Future	4,561.0000	4,425.0000	(2.982)	0	0	0
2011/07/22	R186 2011/08/04	8.95	Put	Bond Future	24.0000	22.0000	(8.333)	0	0	200
2011/07/22	R186 2011/08/04	9.70	Call	Bond Future	11,023.0000	10,889.0000	(1.216)	0	0	0
2011/07/22	R186 2011/08/04	9.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	600
2011/07/22	R186 2011/11/03			Bond Future	8.5360	8.5500	0.164	0.0000	0.0000	13,414
2011/07/22	R186 2011/11/03	9.00	Call	Bond Future	5,430.0000	5,323.0000	(1.971)	0	0	0
2011/07/22	R186 2011/11/03	9.00	Put	Bond Future	1,186.0000	1,210.0000	2.024	0	0	0
2011/07/22	R186 2011/11/03	9.05	Call	Bond Future	5,761.0000	5,651.0000	(1.909)	0	0	0
2011/07/22	R186 2011/11/03	9.05	Put	Bond Future	1,073.0000	1,094.0000	1.957	0	0	0
2011/07/22	R186 2011/11/03	8.95	Call	Bond Future	5,108.0000	5,002.0000	(2.075)	0	0	0
2011/07/22	R186 2011/11/03	8.95	Put	Bond Future	1,310.0000	1,335.0000	1.908	0	0	0
2011/07/22	R186 2011/11/03	8.75	Put	Bond Future	1,913.0000	1,950.0000	1.934	0	0	0
2011/07/22	R186 2011/11/03	8.75	Call	Bond Future	3,899.0000	3,805.0000	(2.411)	0	0	5,600
2011/07/22	R186 2011/11/03	8.10	Put	Bond Future	5,354.0000	5,437.0000	1.550	0	0	0
2011/07/22	R186 2011/11/03	8.10	Call	Bond Future	1,150.0000	1,102.0000	(4.174)	0	0	1,275
2011/07/22	R186 2011/11/03	8.35	Put	Bond Future	3,741.0000	3,807.0000	1.764	0	0	0
2011/07/22	R186 2011/11/03	8.35	Call	Bond Future	1,974.0000	1,908.0000	(3.343)	0	0	425
2011/07/22	R186 2011/11/03	8.55	Call	Bond Future	2,845.0000	2,764.0000	(2.847)	0	0	0
2011/07/22	R186 2011/11/03	8.55	Put	Bond Future	2,714.0000	2,764.0000	1.842	0	0	425
2011/07/22	R186 2011/11/03	9.10	Call	Bond Future	6,098.0000	5,986.0000	(1.837)	0	0	0
2011/07/22	R186 2011/11/03	9.10	Put	Bond Future	969.0000	988.0000	1.961	0	0	1,275
2011/07/22	R186 2012/02/02			Bond Future	8.6090	8.6240	0.174	0.0000	0.0000	2,500
2011/07/22	R186 2012/02/02	9.00	Call	Bond Future	5,870.0000	5,770.0000	(1.704)	0	0	0
2011/07/22	R186 2012/02/02	9.00	Put	Bond Future	2,341.0000	2,380.0000	1.666	0	0	0
2011/07/22	R186 2012/02/02	9.05	Call	Bond Future	6,160.0000	6,058.0000	(1.656)	0	0	0
2011/07/22	R186 2012/02/02	9.05	Put	Bond Future	2,191.0000	2,228.0000	1.689	0	0	0
2011/07/22	R186 2012/02/02	8.95	Call	Bond Future	5,585.0000	5,487.0000	(1.755)	0	0	0
2011/07/22	R186 2012/02/02	8.95	Put	Bond Future	2,499.0000	2,539.0000	1.601	0	0	0
2011/07/22	R186 2012/05/03			Bond Future	8.6880	8.7040	0.184	0.0000	0.0000	0
2011/07/22	R186 2012/05/03	9.00	Call	Bond Future	6,570.0000	6,474.0000	(1.461)	0	0	0
2011/07/22	R186 2012/05/03	9.00	Put	Bond Future	3,793.0000	3,842.0000	1.292	0	0	0

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2011/07/22	R186 2012/05/03	9.05	Call	Bond Future	6,835.0000	6,736.0000	(1.448)	0	0	0
2011/07/22	R186 2012/05/03	9.05	Put	Bond Future	3,622.0000	3,668.0000	1.270	0	0	0
2011/07/22	R186 2012/05/03	8.95	Call	Bond Future	6,309.0000	6,215.0000	(1.490)	0	0	0
2011/07/22	R186 2012/05/03	8.95	Put	Bond Future	3,971.0000	4,022.0000	1.284	0	0	0
2011/07/22	R189 2011/08/04			Bond Future	214.8742	214.8640	(0.005)	0.0000	0.0000	0
2011/07/22	R189 2011/08/04	212.00	Call	Bond Future	2,874.0000	2,864.0000	(0.348)	0	0	0
2011/07/22	R189 2011/08/04	212.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/22	R189 2011/08/04	212.05	Call	Bond Future	2,824.0000	2,814.0000	(0.354)	0	0	0
2011/07/22	R189 2011/08/04	212.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/22	R189 2011/08/04	211.95	Call	Bond Future	2,924.0000	2,914.0000	(0.342)	0	0	0
2011/07/22	R189 2011/08/04	211.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/22	R197 2011/08/04			Bond Future	235.1298	235.1281	(0.001)	0.0000	0.0000	30
2011/07/22	R197 2011/08/04	231.50	Call	Bond Future	3,630.0000	3,628.0000	(0.055)	0	0	0
2011/07/22	R197 2011/08/04	231.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/22	R197 2011/08/04	231.55	Call	Bond Future	3,580.0000	3,578.0000	(0.056)	0	0	0
2011/07/22	R197 2011/08/04	231.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/22	R197 2011/08/04	231.45	Call	Bond Future	3,680.0000	3,678.0000	(0.054)	0	0	0
2011/07/22	R197 2011/08/04	231.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/22	R201 2011/08/04			Bond Future	6.9840	6.9930	0.129	0.0000	0.0000	395
2011/07/22	R201 2011/08/04	7.25	Call	Bond Future	827.0000	799.0000	(3.386)	0	0	0
2011/07/22	R201 2011/08/04	7.25	Put	Bond Future	20.0000	19.0000	(5.000)	0	0	0
2011/07/22	R201 2011/08/04	7.30	Call	Bond Future	969.0000	941.0000	(2.890)	0	0	0
2011/07/22	R201 2011/08/04	7.30	Put	Bond Future	11.0000	11.0000	0.000	0	0	0
2011/07/22	R201 2011/08/04	7.20	Call	Bond Future	691.0000	663.0000	(4.052)	0	0	0
2011/07/22	R201 2011/08/04	7.20	Put	Bond Future	35.0000	35.0000	0.000	0	0	0
2011/07/22	R201 2011/11/03			Bond Future	7.0690	7.0790	0.141	0.0000	0.0000	953
2011/07/22	R201 2011/11/03	8.00	Call	Bond Future	2,668.0000	2,641.0000	(1.012)	0	0	0
2011/07/22	R201 2011/11/03	8.00	Put	Bond Future	69.0000	71.0000	2.899	0	0	0
2011/07/22	R201 2011/11/03	8.05	Call	Bond Future	2,796.0000	2,768.0000	(1.001)	0	0	0
2011/07/22	R201 2011/11/03	8.05	Put	Bond Future	60.0000	61.0000	1.667	0	0	0
2011/07/22	R201 2011/11/03	7.95	Call	Bond Future	2,540.0000	2,513.0000	(1.063)	0	0	0
2011/07/22	R201 2011/11/03	7.95	Put	Bond Future	79.0000	80.0000	1.266	0	0	0
2011/07/22	R201 2012/02/02			Bond Future	7.1570	7.1680	0.154	0.0000	0.0000	0

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2011/07/22	R201 2012/02/02	8.25	Call	Bond Future	2,973.0000	2,946.0000	(0.908)	0	0	0
2011/07/22	R201 2012/02/02	8.25	Put	Bond Future	159.0000	161.0000	1.258	0	0	0
2011/07/22	R201 2012/02/02	8.30	Call	Bond Future	3,087.0000	3,060.0000	(0.875)	0	0	0
2011/07/22	R201 2012/02/02	8.30	Put	Bond Future	147.0000	148.0000	0.680	0	0	0
2011/07/22	R201 2012/02/02	8.20	Call	Bond Future	2,861.0000	2,835.0000	(0.909)	0	0	0
2011/07/22	R201 2012/02/02	8.20	Put	Bond Future	174.0000	176.0000	1.149	0	0	0
2011/07/22	R201 2012/05/03			Bond Future	7.2720	7.2840	0.165	0.0000	0.0000	0
2011/07/22	R201 2012/05/03	7.75	Call	Bond Future	1,810.0000	1,789.0000	(1.160)	0	0	0
2011/07/22	R201 2012/05/03	7.75	Put	Bond Future	671.0000	679.0000	1.192	0	0	0
2011/07/22	R201 2012/05/03	7.80	Call	Bond Future	1,892.0000	1,871.0000	(1.110)	0	0	0
2011/07/22	R201 2012/05/03	7.80	Put	Bond Future	634.0000	642.0000	1.262	0	0	0
2011/07/22	R201 2012/05/03	7.70	Call	Bond Future	1,729.0000	1,709.0000	(1.157)	0	0	0
2011/07/22	R201 2012/05/03	7.70	Put	Bond Future	708.0000	717.0000	1.271	0	0	0
2011/07/22	R202 2011/08/04			Bond Future	173.9643	174.5205	0.320	0.0000	0.0000	22,118
2011/07/22	R202 2011/08/04	1.00	Call	Bond Future	172,964.0000	173,520.0000	0.321	0	0	0
2011/07/22	R202 2011/08/04	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/22	R202 2011/08/04	1.05	Call	Bond Future	172,914.0000	173,470.0000	0.322	0	0	0
2011/07/22	R202 2011/08/04	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/22	R202 2011/08/04	0.95	Call	Bond Future	173,014.0000	173,570.0000	0.321	0	0	0
2011/07/22	R202 2011/08/04	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/22	R202 2011/11/03			Bond Future	176.5324	177.0964	0.320	0.0000	0.0000	400
2011/07/22	R202 2011/11/03	0.50	Call	Bond Future	176,032.0000	176,596.0000	0.320	0	0	0
2011/07/22	R202 2011/11/03	0.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/22	R202 2011/11/03	0.55	Call	Bond Future	175,982.0000	176,546.0000	0.320	0	0	0
2011/07/22	R202 2011/11/03	0.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/22	R202 2011/11/03	0.45	Call	Bond Future	176,082.0000	176,646.0000	0.320	0	0	0
2011/07/22	R202 2011/11/03	0.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/22	R203 2011/08/04			Bond Future	7.9670	7.9660	(0.013)	0.0000	0.0000	824
2011/07/22	R203 2011/08/04	8.00	Call	Bond Future	513.0000	500.0000	(2.534)	0	0	0
2011/07/22	R203 2011/08/04	8.00	Put	Bond Future	355.0000	337.0000	(5.070)	0	0	0
2011/07/22	R203 2011/08/04	8.05	Call	Bond Future	658.0000	646.0000	(1.824)	0	0	0
2011/07/22	R203 2011/08/04	8.05	Put	Bond Future	261.0000	244.0000	(6.513)	0	0	0
2011/07/22	R203 2011/08/04	7.95	Call	Bond Future	388.0000	375.0000	(3.351)	0	0	0

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2011/07/22	R203 2011/08/04	7.95	Put	Bond Future	470.0000	452.0000	(3.830)	0	0	0
2011/07/22	R203 2011/11/03			Bond Future	8.0690	8.0680	(0.012)	0.0000	0.0000	1,604
2011/07/22	R203 2011/11/03	8.50	Call	Bond Future	2,486.0000	2,485.0000	(0.040)	0	0	0
2011/07/22	R203 2011/11/03	8.50	Put	Bond Future	520.0000	514.0000	(1.154)	0	0	0
2011/07/22	R203 2011/11/03	8.55	Call	Bond Future	2,656.0000	2,655.0000	(0.038)	0	0	0
2011/07/22	R203 2011/11/03	8.55	Put	Bond Future	465.0000	459.0000	(1.290)	0	0	0
2011/07/22	R203 2011/11/03	8.45	Call	Bond Future	2,321.0000	2,319.0000	(0.086)	0	0	0
2011/07/22	R203 2011/11/03	8.45	Put	Bond Future	580.0000	574.0000	(1.034)	0	0	0
2011/07/22	R203 2012/02/02			Bond Future	8.1780	8.1770	(0.012)	0.0000	0.0000	0
2011/07/22	R203 2012/02/02	8.75	Call	Bond Future	3,372.0000	3,371.0000	(0.030)	0	0	0
2011/07/22	R203 2012/02/02	8.75	Put	Bond Future	875.0000	870.0000	(0.571)	0	0	0
2011/07/22	R203 2012/02/02	8.80	Call	Bond Future	3,529.0000	3,528.0000	(0.028)	0	0	0
2011/07/22	R203 2012/02/02	8.80	Put	Bond Future	818.0000	812.0000	(0.733)	0	0	0
2011/07/22	R203 2012/02/02	8.70	Call	Bond Future	3,218.0000	3,217.0000	(0.031)	0	0	0
2011/07/22	R203 2012/02/02	8.70	Put	Bond Future	936.0000	931.0000	(0.534)	0	0	0
2011/07/22	R203 2012/05/03			Bond Future	8.3000	8.2980	(0.024)	0.0000	0.0000	0
2011/07/22	R203 2012/05/03	8.75	Call	Bond Future	3,240.0000	3,242.0000	0.062	0	0	0
2011/07/22	R203 2012/05/03	8.75	Put	Bond Future	1,350.0000	1,344.0000	(0.444)	0	0	0
2011/07/22	R203 2012/05/03	8.80	Call	Bond Future	3,379.0000	3,381.0000	0.059	0	0	0
2011/07/22	R203 2012/05/03	8.80	Put	Bond Future	1,282.0000	1,276.0000	(0.468)	0	0	0
2011/07/22	R203 2012/05/03	8.70	Call	Bond Future	3,104.0000	3,105.0000	0.032	0	0	0
2011/07/22	R203 2012/05/03	8.70	Put	Bond Future	1,422.0000	1,415.0000	(0.492)	0	0	0
2011/07/22	R204 2011/08/04			Bond Future	8.1360	8.1450	0.111	0.0000	0.0000	220
2011/07/22	R204 2011/08/04	8.00	Call	Bond Future	201.0000	174.0000	(13.433)	0	0	0
2011/07/22	R204 2011/08/04	8.00	Put	Bond Future	944.0000	966.0000	2.331	0	0	0
2011/07/22	R204 2011/08/04	8.05	Call	Bond Future	286.0000	253.0000	(11.538)	0	0	0
2011/07/22	R204 2011/08/04	8.05	Put	Bond Future	755.0000	771.0000	2.119	0	0	0
2011/07/22	R204 2011/08/04	7.95	Call	Bond Future	136.0000	114.0000	(16.176)	0	0	0
2011/07/22	R204 2011/08/04	7.95	Put	Bond Future	1,153.0000	1,180.0000	2.342	0	0	0
2011/07/22	R204 2011/11/03			Bond Future	8.2310	8.2410	0.121	0.0000	0.0000	2,130
2011/07/22	R204 2011/11/03	8.75	Call	Bond Future	3,215.0000	3,169.0000	(1.431)	0	0	0
2011/07/22	R204 2011/11/03	8.75	Put	Bond Future	528.0000	535.0000	1.326	0	0	0
2011/07/22	R204 2011/11/03	8.80	Call	Bond Future	3,414.0000	3,367.0000	(1.377)	0	0	0
2011/07/22	R204 2011/11/03	8.80	Put	Bond Future	473.0000	479.0000	1.268	0	0	0

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2011/07/22	R204 2011/11/03	8.70	Call	Bond Future	3,020.0000	2,975.0000	(1.490)	0	0	0
2011/07/22	R204 2011/11/03	8.70	Put	Bond Future	588.0000	595.0000	1.190	0	0	0
2011/07/22	R204 2012/02/02			Bond Future	8.3290	8.3390	0.120	0.0000	0.0000	0
2011/07/22	R204 2012/02/02	9.00	Call	Bond Future	4,134.0000	4,091.0000	(1.040)	0	0	0
2011/07/22	R204 2012/02/02	9.00	Put	Bond Future	786.0000	794.0000	1.018	0	0	0
2011/07/22	R204 2012/02/02	9.05	Call	Bond Future	4,321.0000	4,278.0000	(0.995)	0	0	0
2011/07/22	R204 2012/02/02	9.05	Put	Bond Future	729.0000	737.0000	1.097	0	0	0
2011/07/22	R204 2012/02/02	8.95	Call	Bond Future	3,949.0000	3,908.0000	(1.038)	0	0	0
2011/07/22	R204 2012/02/02	8.95	Put	Bond Future	845.0000	855.0000	1.183	0	0	0
2011/07/22	R204 2012/05/03			Bond Future	8.4400	8.4500	0.118	0.0000	0.0000	0
2011/07/22	R204 2012/05/03	8.75	Call	Bond Future	3,438.0000	3,404.0000	(0.989)	0	0	0
2011/07/22	R204 2012/05/03	8.75	Put	Bond Future	1,925.0000	1,941.0000	0.831	0	0	0
2011/07/22	R204 2012/05/03	8.80	Call	Bond Future	3,588.0000	3,553.0000	(0.975)	0	0	0
2011/07/22	R204 2012/05/03	8.80	Put	Bond Future	1,834.0000	1,848.0000	0.763	0	0	0
2011/07/22	R204 2012/05/03	8.70	Call	Bond Future	3,290.0000	3,257.0000	(1.003)	0	0	0
2011/07/22	R204 2012/05/03	8.70	Put	Bond Future	2,019.0000	2,036.0000	0.842	0	0	0
2011/07/22	R206 2011/08/04			Bond Future	6.7430	6.7420	(0.015)	0.0000	0.0000	9,866
2011/07/22	R206 2011/08/04	7.00	Call	Bond Future	593.0000	592.0000	(0.169)	0	0	0
2011/07/22	R206 2011/08/04	7.00	Put	Bond Future	22.0000	18.0000	(18.182)	0	0	0
2011/07/22	R206 2011/08/04	7.05	Call	Bond Future	695.0000	695.0000	0.000	0	0	0
2011/07/22	R206 2011/08/04	7.05	Put	Bond Future	13.0000	11.0000	(15.385)	0	0	0
2011/07/22	R206 2011/08/04	6.95	Call	Bond Future	496.0000	494.0000	(0.403)	0	0	0
2011/07/22	R206 2011/08/04	6.95	Put	Bond Future	35.0000	31.0000	(11.429)	0	0	0
2011/07/22	R206 2011/11/03			Bond Future	6.8240	6.8230	(0.015)	0.0000	0.0000	0
2011/07/22	R206 2011/11/03	7.75	Call	Bond Future	1,898.0000	1,899.0000	0.053	0	0	0
2011/07/22	R206 2011/11/03	7.75	Put	Bond Future	51.0000	50.0000	(1.961)	0	0	0
2011/07/22	R206 2011/11/03	7.80	Call	Bond Future	1,989.0000	1,990.0000	0.050	0	0	0
2011/07/22	R206 2011/11/03	7.80	Put	Bond Future	44.0000	43.0000	(2.273)	0	0	0
2011/07/22	R206 2011/11/03	7.70	Call	Bond Future	1,807.0000	1,807.0000	0.000	0	0	0
2011/07/22	R206 2011/11/03	7.70	Put	Bond Future	59.0000	57.0000	(3.390)	0	0	0
2011/07/22	R206 2012/02/02			Bond Future	6.9120	6.9110	(0.014)	0.0000	0.0000	0
2011/07/22	R206 2012/02/02	8.00	Call	Bond Future	2,058.0000	2,058.0000	0.000	0	0	0
2011/07/22	R206 2012/02/02	8.00	Put	Bond Future	127.0000	125.0000	(1.575)	0	0	0
2011/07/22	R206 2012/02/02	8.05	Call	Bond Future	2,136.0000	2,136.0000	0.000	0	0	0

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2011/07/22	R206 2012/02/02	8.05	Put	Bond Future	117.0000	116.0000	(0.855)	0	0	0
2011/07/22	R206 2012/02/02	7.95	Call	Bond Future	1,981.0000	1,982.0000	0.050	0	0	0
2011/07/22	R206 2012/02/02	7.95	Put	Bond Future	138.0000	137.0000	(0.725)	0	0	0
2011/07/22	R206 2012/05/03			Bond Future	7.0490	7.0480	(0.014)	0.0000	0.0000	0
2011/07/22	R206 2012/05/03	7.50	Call	Bond Future	1,147.0000	1,147.0000	0.000	0	0	0
2011/07/22	R206 2012/05/03	7.50	Put	Bond Future	440.0000	439.0000	(0.227)	0	0	0
2011/07/22	R206 2012/05/03	7.55	Call	Bond Future	1,201.0000	1,201.0000	0.000	0	0	0
2011/07/22	R206 2012/05/03	7.55	Put	Bond Future	416.0000	415.0000	(0.240)	0	0	0
2011/07/22	R206 2012/05/03	7.45	Call	Bond Future	1,095.0000	1,095.0000	0.000	0	0	0
2011/07/22	R206 2012/05/03	7.45	Put	Bond Future	466.0000	465.0000	(0.215)	0	0	0
2011/07/22	R207 2011/08/04			Bond Future	8.2290	8.2380	0.109	0.0000	0.0000	6,115
2011/07/22	R207 2011/08/04	8.25	Call	Bond Future	580.0000	534.0000	(7.931)	0	0	0
2011/07/22	R207 2011/08/04	8.25	Put	Bond Future	459.0000	465.0000	1.307	0	0	0
2011/07/22	R207 2011/08/04	8.30	Call	Bond Future	748.0000	698.0000	(6.684)	0	0	0
2011/07/22	R207 2011/08/04	8.30	Put	Bond Future	339.0000	341.0000	0.590	0	0	0
2011/07/22	R207 2011/08/04	8.20	Call	Bond Future	437.0000	396.0000	(9.382)	0	0	0
2011/07/22	R207 2011/08/04	8.20	Put	Bond Future	605.0000	615.0000	1.653	0	0	0
2011/07/22	R207 2011/11/03			Bond Future	8.3160	8.3250	0.108	0.0000	0.0000	600
2011/07/22	R207 2011/11/03	8.75	Call	Bond Future	3,103.0000	3,059.0000	(1.418)	0	0	0
2011/07/22	R207 2011/11/03	8.75	Put	Bond Future	703.0000	709.0000	0.853	0	0	0
2011/07/22	R207 2011/11/03	8.80	Call	Bond Future	3,305.0000	3,260.0000	(1.362)	0	0	0
2011/07/22	R207 2011/11/03	8.80	Put	Bond Future	633.0000	639.0000	0.948	0	0	0
2011/07/22	R207 2011/11/03	8.70	Call	Bond Future	2,901.0000	2,859.0000	(1.448)	0	0	0
2011/07/22	R207 2011/11/03	8.70	Put	Bond Future	773.0000	782.0000	1.164	0	0	0
2011/07/22	R207 2012/02/02			Bond Future	8.4050	8.4150	0.119	0.0000	0.0000	0
2011/07/22	R207 2012/02/02	9.00	Call	Bond Future	4,120.0000	4,075.0000	(1.092)	0	0	0
2011/07/22	R207 2012/02/02	9.00	Put	Bond Future	936.0000	946.0000	1.068	0	0	0
2011/07/22	R207 2012/02/02	9.05	Call	Bond Future	4,314.0000	4,269.0000	(1.043)	0	0	0
2011/07/22	R207 2012/02/02	9.05	Put	Bond Future	869.0000	878.0000	1.036	0	0	0
2011/07/22	R207 2012/02/02	8.95	Call	Bond Future	3,929.0000	3,885.0000	(1.120)	0	0	0
2011/07/22	R207 2012/02/02	8.95	Put	Bond Future	1,007.0000	1,018.0000	1.092	0	0	0
2011/07/22	R207 2012/05/03			Bond Future	8.5080	8.5180	0.118	0.0000	0.0000	0
2011/07/22	R207 2012/05/03	8.75	Call	Bond Future	3,494.0000	3,458.0000	(1.030)	0	0	0
2011/07/22	R207 2012/05/03	8.75	Put	Bond Future	2,219.0000	2,236.0000	0.766	0	0	0

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2011/07/22	R207 2012/05/03	8.80	Call	Bond Future	3,651.0000	3,615.0000	(0.986)	0	0	0
2011/07/22	R207 2012/05/03	8.80	Put	Bond Future	2,116.0000	2,133.0000	0.803	0	0	0
2011/07/22	R207 2012/05/03	8.70	Call	Bond Future	3,341.0000	3,305.0000	(1.078)	0	0	0
2011/07/22	R207 2012/05/03	8.70	Put	Bond Future	2,328.0000	2,345.0000	0.730	0	0	0
2011/07/22	R208 2011/08/04			Bond Future	8.2640	8.2730	0.109	0.0000	0.0000	1,511
2011/07/22	R208 2011/08/04	8.25	Call	Bond Future	536.0000	489.0000	(8.769)	0	0	0
2011/07/22	R208 2011/08/04	8.25	Put	Bond Future	622.0000	630.0000	1.286	0	0	0
2011/07/22	R208 2011/08/04	8.30	Call	Bond Future	697.0000	645.0000	(7.461)	0	0	0
2011/07/22	R208 2011/08/04	8.30	Put	Bond Future	477.0000	480.0000	0.629	0	0	0
2011/07/22	R208 2011/08/04	8.20	Call	Bond Future	402.0000	360.0000	(10.448)	0	0	0
2011/07/22	R208 2011/08/04	8.20	Put	Bond Future	796.0000	809.0000	1.633	0	0	0
2011/07/22	R208 2011/11/03			Bond Future	8.3450	8.3540	0.108	0.0000	0.0000	6,037
2011/07/22	R208 2011/11/03	8.75	Call	Bond Future	3,119.0000	3,073.0000	(1.475)	0	0	0
2011/07/22	R208 2011/11/03	8.75	Put	Bond Future	732.0000	740.0000	1.093	0	0	0
2011/07/22	R208 2011/11/03	8.80	Call	Bond Future	3,333.0000	3,286.0000	(1.410)	0	0	0
2011/07/22	R208 2011/11/03	8.80	Put	Bond Future	657.0000	663.0000	0.913	0	0	0
2011/07/22	R208 2011/11/03	8.70	Call	Bond Future	2,910.0000	2,865.0000	(1.546)	0	0	0
2011/07/22	R208 2011/11/03	8.70	Put	Bond Future	813.0000	822.0000	1.107	0	0	0
2011/07/22	R208 2011/11/03	7.95	Put	Bond Future	3,088.0000	3,121.0000	1.069	0	0	0
2011/07/22	R208 2011/11/03	7.95	Call	Bond Future	679.0000	658.0000	(3.093)	0	0	1,995
2011/07/22	R208 2011/11/03	8.20	Put	Bond Future	2,093.0000	2,117.0000	1.147	0	0	0
2011/07/22	R208 2011/11/03	8.20	Call	Bond Future	1,218.0000	1,188.0000	(2.463)	0	0	665
2011/07/22	R208 2011/11/03	8.40	Call	Bond Future	1,800.0000	1,764.0000	(2.000)	0	0	0
2011/07/22	R208 2011/11/03	8.40	Put	Bond Future	1,471.0000	1,489.0000	1.224	0	0	665
2011/07/22	R208 2011/11/03	8.90	Call	Bond Future	3,776.0000	3,728.0000	(1.271)	0	0	0
2011/07/22	R208 2011/11/03	8.90	Put	Bond Future	525.0000	531.0000	1.143	0	0	1,995
2011/07/22	R208 2012/02/02			Bond Future	8.4260	8.4360	0.119	0.0000	0.0000	0
2011/07/22	R208 2012/02/02	9.00	Call	Bond Future	4,395.0000	4,348.0000	(1.069)	0	0	0
2011/07/22	R208 2012/02/02	9.00	Put	Bond Future	1,110.0000	1,122.0000	1.081	0	0	0
2011/07/22	R208 2012/02/02	9.05	Call	Bond Future	4,600.0000	4,552.0000	(1.043)	0	0	0
2011/07/22	R208 2012/02/02	9.05	Put	Bond Future	1,036.0000	1,047.0000	1.062	0	0	0
2011/07/22	R208 2012/02/02	8.95	Call	Bond Future	4,194.0000	4,148.0000	(1.097)	0	0	0
2011/07/22	R208 2012/02/02	8.95	Put	Bond Future	1,189.0000	1,202.0000	1.093	0	0	0
2011/07/22	R208 2012/05/03			Bond Future	8.5160	8.5270	0.129	0.0000	0.0000	0

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2011/07/22	R208 2012/05/03	9.00	Call	Bond Future	4,565.0000	4,519.0000	(1.008)	0	0	0
2011/07/22	R208 2012/05/03	9.00	Put	Bond Future	1,851.0000	1,867.0000	0.864	0	0	0
2011/07/22	R208 2012/05/03	9.05	Call	Bond Future	4,750.0000	4,703.0000	(0.989)	0	0	0
2011/07/22	R208 2012/05/03	9.05	Put	Bond Future	1,761.0000	1,777.0000	0.909	0	0	0
2011/07/22	R208 2012/05/03	8.95	Call	Bond Future	4,384.0000	4,339.0000	(1.026)	0	0	0
2011/07/22	R208 2012/05/03	8.95	Put	Bond Future	1,945.0000	1,963.0000	0.925	0	0	0
2011/07/22	R209 2011/08/04			Bond Future	8.8260	8.8400	0.159	0.0000	0.0000	0
2011/07/22	R209 2011/08/04	8.50	Call	Bond Future	79.0000	60.0000	(24.051)	0	0	0
2011/07/22	R209 2011/08/04	8.50	Put	Bond Future	2,724.0000	2,816.0000	3.377	0	0	0
2011/07/22	R209 2011/08/04	8.55	Call	Bond Future	124.0000	96.0000	(22.581)	0	0	0
2011/07/22	R209 2011/08/04	8.55	Put	Bond Future	2,354.0000	2,436.0000	3.483	0	0	0
2011/07/22	R209 2011/08/04	8.45	Call	Bond Future	49.0000	35.0000	(28.571)	0	0	0
2011/07/22	R209 2011/08/04	8.45	Put	Bond Future	3,113.0000	3,210.0000	3.116	0	0	0
2011/07/22	R209 2011/08/04	10.10	Call	Bond Future	9,046.0000	8,936.0000	(1.216)	0	0	0
2011/07/22	R209 2011/08/04	10.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/22	R209 2011/11/03			Bond Future	8.8900	8.9050	0.169	0.0000	0.0000	1,316
2011/07/22	R209 2011/11/03	8.75	Call	Bond Future	1,779.0000	1,717.0000	(3.485)	0	0	0
2011/07/22	R209 2011/11/03	8.75	Put	Bond Future	2,883.0000	2,938.0000	1.908	0	0	0
2011/07/22	R209 2011/11/03	8.80	Call	Bond Future	1,954.0000	1,889.0000	(3.327)	0	0	0
2011/07/22	R209 2011/11/03	8.80	Put	Bond Future	2,661.0000	2,712.0000	1.917	0	0	0
2011/07/22	R209 2011/11/03	8.70	Call	Bond Future	1,614.0000	1,556.0000	(3.594)	0	0	0
2011/07/22	R209 2011/11/03	8.70	Put	Bond Future	3,119.0000	3,178.0000	1.892	0	0	0
2011/07/22	R209 2012/02/02			Bond Future	8.9540	8.9690	0.168	0.0000	0.0000	0
2011/07/22	R209 2012/02/02	9.00	Call	Bond Future	3,488.0000	3,418.0000	(2.007)	0	0	0
2011/07/22	R209 2012/02/02	9.00	Put	Bond Future	3,135.0000	3,181.0000	1.467	0	0	0
2011/07/22	R209 2012/02/02	9.05	Call	Bond Future	3,691.0000	3,619.0000	(1.951)	0	0	0
2011/07/22	R209 2012/02/02	9.05	Put	Bond Future	2,958.0000	3,001.0000	1.454	0	0	0
2011/07/22	R209 2012/02/02	8.95	Call	Bond Future	3,291.0000	3,223.0000	(2.066)	0	0	0
2011/07/22	R209 2012/02/02	8.95	Put	Bond Future	3,322.0000	3,369.0000	1.415	0	0	0
2011/07/22	R209 2012/05/03			Bond Future	9.0220	9.0380	0.177	0.0000	0.0000	0
2011/07/22	R209 2012/05/03	9.00	Call	Bond Future	3,956.0000	3,886.0000	(1.769)	0	0	0
2011/07/22	R209 2012/05/03	9.00	Put	Bond Future	4,124.0000	4,175.0000	1.237	0	0	0
2011/07/22	R209 2012/05/03	9.05	Call	Bond Future	4,150.0000	4,078.0000	(1.735)	0	0	0
2011/07/22	R209 2012/05/03	9.05	Put	Bond Future	3,938.0000	3,987.0000	1.244	0	0	0

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2011/07/22	R209 2012/05/03	8.95	Call	Bond Future	3,768.0000	3,700.0000	(1.805)	0	0	0
2011/07/22	R209 2012/05/03	8.95	Put	Bond Future	4,319.0000	4,372.0000	1.227	0	0	0
2011/07/22	R210 2011/08/04			Bond Future	131.2634	131.2628	(0.001)	0.0000	0.0000	615
2011/07/22	R210 2011/08/04	106.00	Call	Bond Future	25,263.0000	25,263.0000	0.000	0	0	0
2011/07/22	R210 2011/08/04	106.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/22	R210 2011/08/04	106.05	Call	Bond Future	25,213.0000	25,213.0000	0.000	0	0	0
2011/07/22	R210 2011/08/04	106.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/22	R210 2011/08/04	105.95	Call	Bond Future	25,313.0000	25,313.0000	0.000	0	0	0
2011/07/22	R210 2011/08/04	105.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/22	R211 2011/08/04			Bond Future	108.4896	108.4869	(0.002)	0.0000	0.0000	0
2011/07/22	R211 2011/08/04	1.50	Call	Bond Future	106,990.0000	106,987.0000	(0.003)	0	0	0
2011/07/22	R211 2011/08/04	1.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/22	R211 2011/08/04	1.55	Call	Bond Future	106,940.0000	106,937.0000	(0.003)	0	0	0
2011/07/22	R211 2011/08/04	1.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/22	R211 2011/08/04	1.45	Call	Bond Future	107,040.0000	107,037.0000	(0.003)	0	0	0
2011/07/22	R211 2011/08/04	1.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/22	R211 2011/11/03			Bond Future	110.0909	110.0882	(0.003)	0.0000	0.0000	529
2011/07/22	R211 2011/11/03	1.25	Call	Bond Future	108,841.0000	108,838.0000	(0.003)	0	0	0
2011/07/22	R211 2011/11/03	1.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/22	R211 2011/11/03	1.30	Call	Bond Future	108,791.0000	108,788.0000	(0.003)	0	0	0
2011/07/22	R211 2011/11/03	1.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/22	R211 2011/11/03	1.20	Call	Bond Future	108,891.0000	108,888.0000	(0.003)	0	0	0
2011/07/22	R211 2011/11/03	1.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/22	R212 2011/08/04			Bond Future	106.6992	106.6985	(0.001)	0.0000	0.0000	3,852
2011/07/22	R212 2011/08/04	2.50	Call	Bond Future	104,199.0000	104,198.0000	(0.001)	0	0	0
2011/07/22	R212 2011/08/04	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/22	R212 2011/08/04	2.55	Call	Bond Future	104,149.0000	104,148.0000	(0.001)	0	0	0
2011/07/22	R212 2011/08/04	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/22	R212 2011/08/04	2.45	Call	Bond Future	104,249.0000	104,248.0000	(0.001)	0	0	0
2011/07/22	R212 2011/08/04	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/22	R212 2011/11/03			Bond Future	108.2740	108.2733	(0.001)	0.0000	0.0000	240
2011/07/22	R212 2011/11/03	2.50	Call	Bond Future	105,774.0000	105,773.0000	(0.001)	0	0	0
2011/07/22	R212 2011/11/03	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/07/22	R212 2011/11/03	2.55	Call	Bond Future	105,724.0000	105,723.0000	(0.001)	0	0	0
2011/07/22	R212 2011/11/03	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/22	R212 2011/11/03	2.45	Call	Bond Future	105,824.0000	105,823.0000	(0.001)	0	0	0
2011/07/22	R212 2011/11/03	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/22	R213 2011/08/04			Bond Future	8.7920	8.8010	0.102	0.0000	0.0000	0
2011/07/22	R213 2011/08/04	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/22	R213 2011/08/04	8.00	Put	Bond Future	6,790.0000	6,863.0000	1.075	0	0	0
2011/07/22	R213 2011/08/04	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/22	R213 2011/08/04	8.05	Put	Bond Future	6,338.0000	6,410.0000	1.136	0	0	0
2011/07/22	R213 2011/08/04	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/22	R213 2011/08/04	7.95	Put	Bond Future	7,246.0000	7,319.0000	1.007	0	0	0
2011/07/22	R213 2011/11/03			Bond Future	8.8630	8.8720	0.102	0.0000	0.0000	0
2011/07/22	R213 2011/11/03	8.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/22	R213 2011/11/03	8.75	Put	Bond Future	908.0000	980.0000	7.930	0	0	0
2011/07/22	R213 2011/11/03	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/22	R213 2011/11/03	8.80	Put	Bond Future	505.0000	576.0000	14.059	0	0	0
2011/07/22	R213 2011/11/03	8.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/22	R213 2011/11/03	8.70	Put	Bond Future	1,315.0000	1,387.0000	5.475	0	0	0
2011/07/22	R213 2012/02/02			Bond Future	8.9350	8.9450	0.112	0.0000	0.0000	0
2011/07/22	R213 2012/02/02	9.00	Call	Bond Future	508.0000	430.0000	(15.354)	0	0	0
2011/07/22	R213 2012/02/02	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/22	R213 2012/02/02	9.05	Call	Bond Future	896.0000	818.0000	(8.705)	0	0	0
2011/07/22	R213 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/22	R213 2012/02/02	8.95	Call	Bond Future	118.0000	39.0000	(66.949)	0	0	0
2011/07/22	R213 2012/02/02	8.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/22	R213 2012/05/03			Bond Future	9.0080	9.0180	0.111	0.0000	0.0000	0
2011/07/22	R213 2012/05/03	9.25	Call	Bond Future	1,843.0000	1,766.0000	(4.178)	0	0	0
2011/07/22	R213 2012/05/03	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/22	R213 2012/05/03	9.30	Call	Bond Future	2,217.0000	2,139.0000	(3.518)	0	0	0
2011/07/22	R213 2012/05/03	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/22	R213 2012/05/03	9.20	Call	Bond Future	1,468.0000	1,390.0000	(5.313)	0	0	0
2011/07/22	R213 2012/05/03	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/22	RZ02 2011/08/04			Bond Future	0.0780	0.1030	32.051	0.0000	0.0000	0

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2011/07/22	RZ02 2011/08/04	1.00	Call	Bond Future	24,940.0000	24,940.0000	0.000	0	0	0
2011/07/22	RZ02 2011/08/04	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/22	RZ02 2011/08/04	1.05	Call	Bond Future	26,199.0000	26,199.0000	0.000	0	0	0
2011/07/22	RZ02 2011/08/04	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/22	RZ02 2011/08/04	0.95	Call	Bond Future	23,667.0000	23,667.0000	0.000	0	0	0
2011/07/22	RZ02 2011/08/04	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/22	RZ02 2011/11/03			Bond Future	0.0050	0.0050	0.000	0.0000	0.0000	0
2011/07/22	RZ02 2011/11/03	1.00	Call	Bond Future	27,590.0000	27,590.0000	0.000	0	0	0
2011/07/22	RZ02 2011/11/03	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/22	RZ02 2011/11/03	1.05	Call	Bond Future	28,834.0000	28,834.0000	0.000	0	0	0
2011/07/22	RZ02 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/22	RZ02 2011/11/03	0.95	Call	Bond Future	26,333.0000	26,333.0000	0.000	0	0	0
2011/07/22	RZ02 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/22	RZ11 2011/11/03			Bond Future	0.7760	0.7700	(0.773)	0.0000	0.0000	0
2011/07/22	RZ11 2011/11/03	1.00	Call	Bond Future	1,226.0000	1,226.0000	0.000	0	0	0
2011/07/22	RZ11 2011/11/03	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/22	RZ11 2011/11/03	1.05	Call	Bond Future	1,491.0000	1,491.0000	0.000	0	0	0
2011/07/22	RZ11 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/22	RZ11 2011/11/03	0.95	Call	Bond Future	961.0000	961.0000	0.000	0	0	0
2011/07/22	RZ11 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/22	RZ12 2011/08/04			Bond Future	2.0330	2.0290	(0.197)	0.0000	0.0000	0
2011/07/22	RZ12 2011/08/04	2.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/22	RZ12 2011/08/04	2.00	Put	Bond Future	283.0000	283.0000	0.000	0	0	0
2011/07/22	RZ12 2011/08/04	2.05	Call	Bond Future	204.0000	204.0000	0.000	0	0	0
2011/07/22	RZ12 2011/08/04	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/22	RZ12 2011/08/04	1.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/22	RZ12 2011/08/04	1.95	Put	Bond Future	773.0000	773.0000	0.000	0	0	0
2011/07/22	RZ12 2011/11/03			Bond Future	1.9230	1.9190	(0.208)	0.0000	0.0000	0
2011/07/22	RZ12 2011/11/03	2.00	Call	Bond Future	778.0000	778.0000	0.000	0	0	0
2011/07/22	RZ12 2011/11/03	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/22	RZ12 2011/11/03	2.05	Call	Bond Future	1,255.0000	1,255.0000	0.000	0	0	0
2011/07/22	RZ12 2011/11/03	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/22	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
2011/07/22	RZ12 2011/11/03	1.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/22	TRT1 2011/08/04			Index Future	353.7680	353.5600	(0.059)	0.0000	0.0000	100
2011/07/22	TRT1 2011/11/03			Index Future	358.5550	358.3440	(0.059)	0.0000	0.0000	0
Total										242779.00