



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 19/07/2011

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
2011/07/19	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/19	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/19	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/19	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/19	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/19	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/19	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/19	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/19	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/19	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/19	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/19	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/19	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/19	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/19	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/07/19	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/19	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/19	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/19	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/19	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/19	AL7T 2011/08/04			Index Future	384.7240	385.4830	0.197	0.0000	0.0000	46
2011/07/19	AL7T 2011/11/03			Index Future	390.4760	391.2360	0.195	0.0000	0.0000	0
2011/07/19	ALBI 2011/08/04			Index Future	353.2810	353.8740	0.168	0.0000	0.0000	988
2011/07/19	ALBI 2011/11/03			Index Future	358.5630	359.1550	0.165	0.0000	0.0000	0
2011/07/19	C155 2011/08/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/19	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/19	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/19	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/19	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/19	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/19	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/19	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/19	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/19	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/19	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/19	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/07/19	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0
2011/07/19	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/19	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/19	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/19	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/19	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/19	CAAD 2011/09/19			Can-Do Future	0.0192	0.0242	26.042	0.0000	0.0000	22,388
2011/07/19	CAAE 2011/09/19			Can-Do Future	0.1768	0.1547	(12.500)	0.0000	0.0000	21,898
2011/07/19	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/19	CRD1 2011/08/04			Index Future	160.5080	160.6960	0.117	0.0000	0.0000	2
2011/07/19	CRD1 2011/11/03			Index Future	162.6780	162.8690	0.117	0.0000	0.0000	0
2011/07/19	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/19	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/19	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/19	GOVI 2011/08/04			GOVI	354.2480	354.8430	0.168	0.0000	0.0000	182
2011/07/19	GOVI 2011/08/04	348.00	Call	GOVI	62,480.0000	68,430.0000	9.523	0	0	0
2011/07/19	GOVI 2011/08/04	348.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/07/19	GOVI 2011/08/04	348.01	Call	GOVI	62,380.0000	68,330.0000	9.538	0	0	0
2011/07/19	GOVI 2011/08/04	348.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/07/19	GOVI 2011/08/04	347.99	Call	GOVI	62,580.0000	68,530.0000	9.508	0	0	0
2011/07/19	GOVI 2011/08/04	347.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/07/19	GOVI 2011/11/03			GOVI	359.5450	360.1390	0.165	0.0000	0.0000	0
2011/07/19	GOVI 2011/11/03	357.00	Call	GOVI	25,450.0000	31,390.0000	23.340	0	0	0
2011/07/19	GOVI 2011/11/03	357.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0

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2011/07/19	GOVI 2011/11/03	357.01	Call	GOVI	25,350.0000	31,290.0000	23.432	0	0	0
2011/07/19	GOVI 2011/11/03	357.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/07/19	GOVI 2011/11/03	356.99	Call	GOVI	25,550.0000	31,490.0000	23.249	0	0	0
2011/07/19	GOVI 2011/11/03	356.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/07/19	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/07/19	IGOV 2011/08/04			Index Future	155.6750	155.6730	(0.001)	0.0000	0.0000	81
2011/07/19	IGOV 2011/11/03			Index Future	158.0030	157.9960	(0.004)	0.0000	0.0000	0
2011/07/19	ILBI 2011/08/04			Index Future	415.3490	415.4510	0.025	0.0000	0.0000	0
2011/07/19	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/07/19	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/07/19	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/07/19	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/07/19	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/07/19	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/07/19	JBAF 2011/07/20			Jibar Tradeable Future	5.5950	5.5800	(0.268)	0.0000	0.0000	5,000
2011/07/19	JBAF 2011/08/17			Jibar Tradeable Future	5.5930	5.6000	0.125	0.0000	0.0000	0
2011/07/19	JBAF 2011/09/21			Jibar Tradeable Future	5.6160	5.6300	0.249	0.0000	0.0000	17,600
2011/07/19	JBAF 2011/10/19			Jibar Tradeable Future	5.6790	5.6800	0.018	0.0000	0.0000	600
2011/07/19	JBAF 2011/11/16			Jibar Tradeable Future	5.7560	5.7700	0.243	0.0000	0.0000	1,000
2011/07/19	JBAF 2011/12/21			Jibar Tradeable Future	5.8150	5.8500	0.602	0.0000	0.0000	5,541
2011/07/19	JBAF 2012/03/20			Jibar Tradeable Future	6.1270	6.1300	0.049	0.0000	0.0000	1,090
2011/07/19	JBAF 2012/06/20			Jibar Tradeable Future	6.4990	6.4900	(0.138)	0.0000	0.0000	2,890
2011/07/19	JBAF 2012/09/19			Jibar Tradeable Future	6.8100	6.8000	(0.147)	0.0000	0.0000	44,710
2011/07/19	JBAF 2012/12/19			Jibar Tradeable Future	7.0710	7.0600	(0.156)	0.0000	0.0000	490
2011/07/19	JBAF 2013/03/20			Jibar Tradeable Future	7.3620	7.3600	(0.027)	0.0000	0.0000	290
2011/07/19	JBAF 2013/06/19			Jibar Tradeable Future	7.6400	7.6900	0.654	0.0000	0.0000	0

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2011/07/19	JN02 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/07/19	JN02 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/19	JN02 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/19	JN02 2011/08/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/19	JN02 2011/08/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/07/19	JN02 2011/08/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/07/19	JN02 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/19	JN05 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/07/19	JN05 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/19	JN05 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/19	JN05 2011/08/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/19	JN05 2011/08/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/07/19	JN05 2011/08/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/07/19	JN05 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/19	JN10 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/07/19	JN10 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/19	JN10 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/19	JN10 2011/08/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/19	JN10 2011/08/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/07/19	JN10 2011/08/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/07/19	JN10 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/19	OTH1 2011/08/04			Index Future	347.6940	348.2730	0.167	0.0000	0.0000	3
2011/07/19	OTH1 2011/11/03			Index Future	352.8930	353.4710	0.164	0.0000	0.0000	0
2011/07/19	R157 2011/08/04			Bond Future	7.5510	7.5190	(0.424)	7.5200	7.5200	11,677
2011/07/19	R157 2011/08/04	7.50	Call	Bond Future	289.0000	333.0000	15.225	0	0	1,000
2011/07/19	R157 2011/08/04	7.50	Put	Bond Future	489.0000	407.0000	(16.769)	0	0	0
2011/07/19	R157 2011/08/04	7.55	Call	Bond Future	379.0000	434.0000	14.512	0	0	0
2011/07/19	R157 2011/08/04	7.55	Put	Bond Future	383.0000	313.0000	(18.277)	0	0	0
2011/07/19	R157 2011/08/04	7.45	Call	Bond Future	214.0000	249.0000	16.355	0	0	0
2011/07/19	R157 2011/08/04	7.45	Put	Bond Future	610.0000	519.0000	(14.918)	0	0	0
2011/07/19	R157 2011/08/04	7.20	Put	Bond Future	1,411.0000	1,292.0000	(8.434)	0	0	0
2011/07/19	R157 2011/08/04	7.20	Call	Bond Future	29.0000	35.0000	20.690	0	0	1,320

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2011/07/19	R157 2011/08/04	7.60	Put	Bond Future	295.0000	235.0000	(20.339)	0	0	0
2011/07/19	R157 2011/08/04	7.60	Call	Bond Future	486.0000	551.0000	13.374	0	0	440
2011/07/19	R157 2011/08/04	7.80	Call	Bond Future	1,050.0000	1,151.0000	9.619	0	0	0
2011/07/19	R157 2011/08/04	7.80	Put	Bond Future	82.0000	58.0000	(29.268)	0	0	440
2011/07/19	R157 2011/08/04	8.20	Call	Bond Future	2,505.0000	2,629.0000	4.950	0	0	0
2011/07/19	R157 2011/08/04	8.20	Put	Bond Future	2.0000	1.0000	(50.000)	0	0	1,320
2011/07/19	R157 2011/11/03			Bond Future	7.6710	7.6380	(0.430)	0.0000	0.0000	3,358
2011/07/19	R157 2011/11/03	8.25	Call	Bond Future	2,348.0000	2,444.0000	4.089	0	0	0
2011/07/19	R157 2011/11/03	8.25	Put	Bond Future	248.0000	223.0000	(10.081)	0	0	0
2011/07/19	R157 2011/11/03	8.30	Call	Bond Future	2,497.0000	2,596.0000	3.965	0	0	0
2011/07/19	R157 2011/11/03	8.30	Put	Bond Future	218.0000	196.0000	(10.092)	0	0	0
2011/07/19	R157 2011/11/03	8.20	Call	Bond Future	2,202.0000	2,296.0000	4.269	0	0	0
2011/07/19	R157 2011/11/03	8.20	Put	Bond Future	281.0000	254.0000	(9.609)	0	0	0
2011/07/19	R157 2012/02/02			Bond Future	7.8040	7.7670	(0.474)	0.0000	0.0000	0
2011/07/19	R157 2012/02/02	8.50	Call	Bond Future	2,902.0000	2,995.0000	3.205	0	0	0
2011/07/19	R157 2012/02/02	8.50	Put	Bond Future	549.0000	516.0000	(6.011)	0	0	0
2011/07/19	R157 2012/02/02	8.55	Call	Bond Future	3,031.0000	3,126.0000	3.134	0	0	0
2011/07/19	R157 2012/02/02	8.55	Put	Bond Future	512.0000	480.0000	(6.250)	0	0	0
2011/07/19	R157 2012/02/02	8.45	Call	Bond Future	2,775.0000	2,866.0000	3.279	0	0	0
2011/07/19	R157 2012/02/02	8.45	Put	Bond Future	589.0000	554.0000	(5.942)	0	0	0
2011/07/19	R157 2012/05/03			Bond Future	7.9570	7.9210	(0.452)	0.0000	0.0000	0
2011/07/19	R157 2012/05/03	8.25	Call	Bond Future	2,105.0000	2,172.0000	3.183	0	0	0
2011/07/19	R157 2012/05/03	8.25	Put	Bond Future	1,177.0000	1,130.0000	(3.993)	0	0	0
2011/07/19	R157 2012/05/03	8.30	Call	Bond Future	2,204.0000	2,273.0000	3.131	0	0	0
2011/07/19	R157 2012/05/03	8.30	Put	Bond Future	1,119.0000	1,073.0000	(4.111)	0	0	0
2011/07/19	R157 2012/05/03	8.20	Call	Bond Future	2,008.0000	2,073.0000	3.237	0	0	0
2011/07/19	R157 2012/05/03	8.20	Put	Bond Future	1,238.0000	1,188.0000	(4.039)	0	0	0
2011/07/19	R186 2011/08/04			Bond Future	8.6580	8.6320	(0.300)	0.0000	0.0000	12,586
2011/07/19	R186 2011/08/04	8.25	Call	Bond Future	67.0000	73.0000	8.955	0	0	0
2011/07/19	R186 2011/08/04	8.25	Put	Bond Future	3,975.0000	3,737.0000	(5.987)	0	0	0
2011/07/19	R186 2011/08/04	8.30	Call	Bond Future	103.0000	114.0000	10.680	0	0	0
2011/07/19	R186 2011/08/04	8.30	Put	Bond Future	3,522.0000	3,289.0000	(6.616)	0	0	0
2011/07/19	R186 2011/08/04	8.20	Call	Bond Future	42.0000	46.0000	9.524	0	0	0
2011/07/19	R186 2011/08/04	8.20	Put	Bond Future	4,442.0000	4,203.0000	(5.380)	0	0	0

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2011/07/19	R186 2011/08/04	8.35	Put	Bond Future	3,088.0000	2,860.0000	(7.383)	0	0	0
2011/07/19	R186 2011/08/04	8.35	Call	Bond Future	155.0000	171.0000	10.323	0	0	600
2011/07/19	R186 2011/08/04	8.70	Put	Bond Future	833.0000	703.0000	(15.606)	0	0	0
2011/07/19	R186 2011/08/04	8.70	Call	Bond Future	1,225.0000	1,338.0000	9.224	0	0	200
2011/07/19	R186 2011/08/04	8.95	Call	Bond Future	2,879.0000	3,074.0000	6.773	0	0	0
2011/07/19	R186 2011/08/04	8.95	Put	Bond Future	196.0000	147.0000	(25.000)	0	0	200
2011/07/19	R186 2011/08/04	9.70	Call	Bond Future	9,169.0000	9,413.0000	2.661	0	0	0
2011/07/19	R186 2011/08/04	9.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	600
2011/07/19	R186 2011/11/03			Bond Future	8.7370	8.7110	(0.298)	0.0000	0.0000	13,414
2011/07/19	R186 2011/11/03	9.00	Call	Bond Future	4,177.0000	4,320.0000	3.424	0	0	0
2011/07/19	R186 2011/11/03	9.00	Put	Bond Future	1,799.0000	1,703.0000	(5.336)	0	0	0
2011/07/19	R186 2011/11/03	9.05	Call	Bond Future	4,467.0000	4,615.0000	3.313	0	0	0
2011/07/19	R186 2011/11/03	9.05	Put	Bond Future	1,646.0000	1,555.0000	(5.529)	0	0	0
2011/07/19	R186 2011/11/03	8.95	Call	Bond Future	3,897.0000	4,034.0000	3.516	0	0	0
2011/07/19	R186 2011/11/03	8.95	Put	Bond Future	1,966.0000	1,864.0000	(5.188)	0	0	0
2011/07/19	R186 2011/11/03	8.75	Put	Bond Future	2,753.0000	2,627.0000	(4.577)	0	0	0
2011/07/19	R186 2011/11/03	8.75	Call	Bond Future	2,872.0000	2,985.0000	3.935	0	0	5,600
2011/07/19	R186 2011/11/03	8.10	Put	Bond Future	6,805.0000	6,605.0000	(2.939)	0	0	0
2011/07/19	R186 2011/11/03	8.10	Call	Bond Future	734.0000	773.0000	5.313	0	0	1,275
2011/07/19	R186 2011/11/03	8.35	Put	Bond Future	4,972.0000	4,797.0000	(3.520)	0	0	0
2011/07/19	R186 2011/11/03	8.35	Call	Bond Future	1,338.0000	1,402.0000	4.783	0	0	425
2011/07/19	R186 2011/11/03	8.55	Call	Bond Future	2,014.0000	2,102.0000	4.369	0	0	0
2011/07/19	R186 2011/11/03	8.55	Put	Bond Future	3,749.0000	3,598.0000	(4.028)	0	0	425
2011/07/19	R186 2011/11/03	9.10	Call	Bond Future	4,765.0000	4,919.0000	3.232	0	0	0
2011/07/19	R186 2011/11/03	9.10	Put	Bond Future	1,502.0000	1,417.0000	(5.659)	0	0	1,275
2011/07/19	R186 2012/02/02			Bond Future	8.8170	8.7900	(0.306)	0.0000	0.0000	2,500
2011/07/19	R186 2012/02/02	9.00	Call	Bond Future	4,719.0000	4,853.0000	2.840	0	0	0
2011/07/19	R186 2012/02/02	9.00	Put	Bond Future	3,087.0000	2,978.0000	(3.531)	0	0	0
2011/07/19	R186 2012/02/02	9.05	Call	Bond Future	4,977.0000	5,115.0000	2.773	0	0	0
2011/07/19	R186 2012/02/02	9.05	Put	Bond Future	2,905.0000	2,800.0000	(3.614)	0	0	0
2011/07/19	R186 2012/02/02	8.95	Call	Bond Future	4,468.0000	4,597.0000	2.887	0	0	0
2011/07/19	R186 2012/02/02	8.95	Put	Bond Future	3,279.0000	3,164.0000	(3.507)	0	0	0
2011/07/19	R186 2012/05/03			Bond Future	8.9030	8.8760	(0.303)	0.0000	0.0000	0
2011/07/19	R186 2012/05/03	9.00	Call	Bond Future	5,484.0000	5,607.0000	2.243	0	0	0
2011/07/19	R186 2012/05/03	9.00	Put	Bond Future	4,631.0000	4,515.0000	(2.505)	0	0	0

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2011/07/19	R186 2012/05/03	9.05	Call	Bond Future	5,722.0000	5,849.0000	2.220	0	0	0
2011/07/19	R186 2012/05/03	9.05	Put	Bond Future	4,433.0000	4,321.0000	(2.527)	0	0	0
2011/07/19	R186 2012/05/03	8.95	Call	Bond Future	5,249.0000	5,369.0000	2.286	0	0	0
2011/07/19	R186 2012/05/03	8.95	Put	Bond Future	4,835.0000	4,716.0000	(2.461)	0	0	0
2011/07/19	R189 2011/08/04			Bond Future	214.5471	214.5374	(0.004)	0.0000	0.0000	0
2011/07/19	R189 2011/08/04	212.00	Call	Bond Future	2,547.0000	2,537.0000	(0.393)	0	0	0
2011/07/19	R189 2011/08/04	212.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/19	R189 2011/08/04	212.05	Call	Bond Future	2,497.0000	2,487.0000	(0.400)	0	0	0
2011/07/19	R189 2011/08/04	212.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/19	R189 2011/08/04	211.95	Call	Bond Future	2,597.0000	2,587.0000	(0.385)	0	0	0
2011/07/19	R189 2011/08/04	211.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/19	R197 2011/08/04			Bond Future	234.9167	234.9149	(0.001)	0.0000	0.0000	30
2011/07/19	R197 2011/08/04	231.50	Call	Bond Future	3,417.0000	3,415.0000	(0.059)	0	0	0
2011/07/19	R197 2011/08/04	231.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/19	R197 2011/08/04	231.55	Call	Bond Future	3,367.0000	3,365.0000	(0.059)	0	0	0
2011/07/19	R197 2011/08/04	231.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/19	R197 2011/08/04	231.45	Call	Bond Future	3,467.0000	3,465.0000	(0.058)	0	0	0
2011/07/19	R197 2011/08/04	231.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/19	R201 2011/08/04			Bond Future	7.1570	7.1150	(0.587)	0.0000	0.0000	395
2011/07/19	R201 2011/08/04	7.25	Call	Bond Future	416.0000	500.0000	20.192	0	0	0
2011/07/19	R201 2011/08/04	7.25	Put	Bond Future	135.0000	91.0000	(32.593)	0	0	0
2011/07/19	R201 2011/08/04	7.30	Call	Bond Future	525.0000	620.0000	18.095	0	0	0
2011/07/19	R201 2011/08/04	7.30	Put	Bond Future	93.0000	61.0000	(34.409)	0	0	0
2011/07/19	R201 2011/08/04	7.20	Call	Bond Future	320.0000	392.0000	22.500	0	0	0
2011/07/19	R201 2011/08/04	7.20	Put	Bond Future	190.0000	135.0000	(28.947)	0	0	0
2011/07/19	R201 2011/11/03			Bond Future	7.2560	7.2120	(0.606)	0.0000	0.0000	953
2011/07/19	R201 2011/11/03	8.00	Call	Bond Future	2,200.0000	2,307.0000	4.864	0	0	0
2011/07/19	R201 2011/11/03	8.00	Put	Bond Future	130.0000	113.0000	(13.077)	0	0	0
2011/07/19	R201 2011/11/03	8.05	Call	Bond Future	2,321.0000	2,430.0000	4.696	0	0	0
2011/07/19	R201 2011/11/03	8.05	Put	Bond Future	114.0000	99.0000	(13.158)	0	0	0
2011/07/19	R201 2011/11/03	7.95	Call	Bond Future	2,079.0000	2,184.0000	5.051	0	0	0
2011/07/19	R201 2011/11/03	7.95	Put	Bond Future	146.0000	127.0000	(13.014)	0	0	0
2011/07/19	R201 2012/02/02			Bond Future	7.3630	7.3140	(0.665)	0.0000	0.0000	0

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2011/07/19	R201 2012/02/02	8.25	Call	Bond Future	2,520.0000	2,625.0000	4.167	0	0	0
2011/07/19	R201 2012/02/02	8.25	Put	Bond Future	244.0000	221.0000	(9.426)	0	0	0
2011/07/19	R201 2012/02/02	8.30	Call	Bond Future	2,629.0000	2,735.0000	4.032	0	0	0
2011/07/19	R201 2012/02/02	8.30	Put	Bond Future	226.0000	205.0000	(9.292)	0	0	0
2011/07/19	R201 2012/02/02	8.20	Call	Bond Future	2,415.0000	2,518.0000	4.265	0	0	0
2011/07/19	R201 2012/02/02	8.20	Put	Bond Future	265.0000	241.0000	(9.057)	0	0	0
2011/07/19	R201 2012/05/03			Bond Future	7.4960	7.4460	(0.667)	0.0000	0.0000	0
2011/07/19	R201 2012/05/03	7.75	Call	Bond Future	1,481.0000	1,550.0000	4.659	0	0	0
2011/07/19	R201 2012/05/03	7.75	Put	Bond Future	878.0000	827.0000	(5.809)	0	0	0
2011/07/19	R201 2012/05/03	7.80	Call	Bond Future	1,555.0000	1,626.0000	4.566	0	0	0
2011/07/19	R201 2012/05/03	7.80	Put	Bond Future	833.0000	785.0000	(5.762)	0	0	0
2011/07/19	R201 2012/05/03	7.70	Call	Bond Future	1,409.0000	1,476.0000	4.755	0	0	0
2011/07/19	R201 2012/05/03	7.70	Put	Bond Future	924.0000	872.0000	(5.628)	0	0	0
2011/07/19	R202 2011/08/04			Bond Future	173.6922	173.6911	(0.001)	0.0000	0.0000	22,118
2011/07/19	R202 2011/08/04	1.00	Call	Bond Future	172,692.0000	172,691.0000	(0.001)	0	0	0
2011/07/19	R202 2011/08/04	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/19	R202 2011/08/04	1.05	Call	Bond Future	172,642.0000	172,641.0000	(0.001)	0	0	0
2011/07/19	R202 2011/08/04	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/19	R202 2011/08/04	0.95	Call	Bond Future	172,742.0000	172,741.0000	(0.001)	0	0	0
2011/07/19	R202 2011/08/04	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/19	R202 2011/11/03			Bond Future	176.2610	176.2549	(0.003)	0.0000	0.0000	400
2011/07/19	R202 2011/11/03	0.50	Call	Bond Future	175,761.0000	175,755.0000	(0.003)	0	0	0
2011/07/19	R202 2011/11/03	0.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/19	R202 2011/11/03	0.55	Call	Bond Future	175,711.0000	175,705.0000	(0.003)	0	0	0
2011/07/19	R202 2011/11/03	0.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/19	R202 2011/11/03	0.45	Call	Bond Future	175,811.0000	175,805.0000	(0.003)	0	0	0
2011/07/19	R202 2011/11/03	0.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/19	R203 2011/08/04			Bond Future	8.1700	8.1380	(0.392)	0.0000	0.0000	824
2011/07/19	R203 2011/08/04	8.00	Call	Bond Future	172.0000	201.0000	16.860	0	0	0
2011/07/19	R203 2011/08/04	8.00	Put	Bond Future	982.0000	859.0000	(12.525)	0	0	0
2011/07/19	R203 2011/08/04	8.05	Call	Bond Future	240.0000	279.0000	16.250	0	0	0
2011/07/19	R203 2011/08/04	8.05	Put	Bond Future	811.0000	698.0000	(13.933)	0	0	0
2011/07/19	R203 2011/08/04	7.95	Call	Bond Future	120.0000	141.0000	17.500	0	0	0

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2011/07/19	R203 2011/08/04	7.95	Put	Bond Future	1,170.0000	1,039.0000	(11.197)	0	0	0
2011/07/19	R203 2011/11/03			Bond Future	8.2830	8.2500	(0.398)	0.0000	0.0000	1,604
2011/07/19	R203 2011/11/03	8.50	Call	Bond Future	1,832.0000	1,922.0000	4.913	0	0	0
2011/07/19	R203 2011/11/03	8.50	Put	Bond Future	848.0000	787.0000	(7.193)	0	0	0
2011/07/19	R203 2011/11/03	8.55	Call	Bond Future	1,977.0000	2,072.0000	4.805	0	0	0
2011/07/19	R203 2011/11/03	8.55	Put	Bond Future	768.0000	712.0000	(7.292)	0	0	0
2011/07/19	R203 2011/11/03	8.45	Call	Bond Future	1,691.0000	1,777.0000	5.086	0	0	0
2011/07/19	R203 2011/11/03	8.45	Put	Bond Future	933.0000	868.0000	(6.967)	0	0	0
2011/07/19	R203 2012/02/02			Bond Future	8.4040	8.3690	(0.416)	0.0000	0.0000	0
2011/07/19	R203 2012/02/02	8.75	Call	Bond Future	2,714.0000	2,808.0000	3.464	0	0	0
2011/07/19	R203 2012/02/02	8.75	Put	Bond Future	1,213.0000	1,154.0000	(4.864)	0	0	0
2011/07/19	R203 2012/02/02	8.80	Call	Bond Future	2,855.0000	2,952.0000	3.398	0	0	0
2011/07/19	R203 2012/02/02	8.80	Put	Bond Future	1,139.0000	1,083.0000	(4.917)	0	0	0
2011/07/19	R203 2012/02/02	8.70	Call	Bond Future	2,577.0000	2,668.0000	3.531	0	0	0
2011/07/19	R203 2012/02/02	8.70	Put	Bond Future	1,291.0000	1,229.0000	(4.802)	0	0	0
2011/07/19	R203 2012/05/03			Bond Future	8.5360	8.5020	(0.398)	0.0000	0.0000	0
2011/07/19	R203 2012/05/03	8.75	Call	Bond Future	2,642.0000	2,721.0000	2.990	0	0	0
2011/07/19	R203 2012/05/03	8.75	Put	Bond Future	1,749.0000	1,685.0000	(3.659)	0	0	0
2011/07/19	R203 2012/05/03	8.80	Call	Bond Future	2,766.0000	2,848.0000	2.965	0	0	0
2011/07/19	R203 2012/05/03	8.80	Put	Bond Future	1,666.0000	1,605.0000	(3.661)	0	0	0
2011/07/19	R203 2012/05/03	8.70	Call	Bond Future	2,520.0000	2,597.0000	3.056	0	0	0
2011/07/19	R203 2012/05/03	8.70	Put	Bond Future	1,835.0000	1,769.0000	(3.597)	0	0	0
2011/07/19	R204 2011/08/04			Bond Future	8.3280	8.2960	(0.384)	0.0000	0.0000	220
2011/07/19	R204 2011/08/04	8.00	Call	Bond Future	56.0000	66.0000	17.857	0	0	0
2011/07/19	R204 2011/08/04	8.00	Put	Bond Future	1,835.0000	1,674.0000	(8.774)	0	0	0
2011/07/19	R204 2011/08/04	8.05	Call	Bond Future	86.0000	102.0000	18.605	0	0	0
2011/07/19	R204 2011/08/04	8.05	Put	Bond Future	1,592.0000	1,436.0000	(9.799)	0	0	0
2011/07/19	R204 2011/08/04	7.95	Call	Bond Future	35.0000	41.0000	17.143	0	0	0
2011/07/19	R204 2011/08/04	7.95	Put	Bond Future	2,089.0000	1,923.0000	(7.946)	0	0	0
2011/07/19	R204 2011/11/03			Bond Future	8.4320	8.4000	(0.380)	0.0000	0.0000	2,130
2011/07/19	R204 2011/11/03	8.75	Call	Bond Future	2,474.0000	2,581.0000	4.325	0	0	0
2011/07/19	R204 2011/11/03	8.75	Put	Bond Future	839.0000	779.0000	(7.151)	0	0	0
2011/07/19	R204 2011/11/03	8.80	Call	Bond Future	2,649.0000	2,761.0000	4.228	0	0	0
2011/07/19	R204 2011/11/03	8.80	Put	Bond Future	760.0000	705.0000	(7.237)	0	0	0

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2011/07/19	R204 2011/11/03	8.70	Call	Bond Future	2,304.0000	2,407.0000	4.470	0	0	0
2011/07/19	R204 2011/11/03	8.70	Put	Bond Future	923.0000	860.0000	(6.826)	0	0	0
2011/07/19	R204 2012/02/02			Bond Future	8.5400	8.5060	(0.398)	0.0000	0.0000	0
2011/07/19	R204 2012/02/02	9.00	Call	Bond Future	3,380.0000	3,493.0000	3.343	0	0	0
2011/07/19	R204 2012/02/02	9.00	Put	Bond Future	1,100.0000	1,042.0000	(5.273)	0	0	0
2011/07/19	R204 2012/02/02	9.05	Call	Bond Future	3,551.0000	3,667.0000	3.267	0	0	0
2011/07/19	R204 2012/02/02	9.05	Put	Bond Future	1,028.0000	973.0000	(5.350)	0	0	0
2011/07/19	R204 2012/02/02	8.95	Call	Bond Future	3,213.0000	3,323.0000	3.424	0	0	0
2011/07/19	R204 2012/02/02	8.95	Put	Bond Future	1,178.0000	1,117.0000	(5.178)	0	0	0
2011/07/19	R204 2012/05/03			Bond Future	8.6590	8.6250	(0.393)	0.0000	0.0000	0
2011/07/19	R204 2012/05/03	8.75	Call	Bond Future	2,838.0000	2,924.0000	3.030	0	0	0
2011/07/19	R204 2012/05/03	8.75	Put	Bond Future	2,397.0000	2,318.0000	(3.296)	0	0	0
2011/07/19	R204 2012/05/03	8.80	Call	Bond Future	2,973.0000	3,061.0000	2.960	0	0	0
2011/07/19	R204 2012/05/03	8.80	Put	Bond Future	2,291.0000	2,213.0000	(3.405)	0	0	0
2011/07/19	R204 2012/05/03	8.70	Call	Bond Future	2,706.0000	2,790.0000	3.104	0	0	0
2011/07/19	R204 2012/05/03	8.70	Put	Bond Future	2,507.0000	2,426.0000	(3.231)	0	0	0
2011/07/19	R206 2011/08/04			Bond Future	6.9470	6.8900	(0.820)	0.0000	0.0000	9,866
2011/07/19	R206 2011/08/04	7.00	Call	Bond Future	261.0000	337.0000	29.119	0	0	0
2011/07/19	R206 2011/08/04	7.00	Put	Bond Future	144.0000	93.0000	(35.417)	0	0	0
2011/07/19	R206 2011/08/04	7.05	Call	Bond Future	333.0000	420.0000	26.126	0	0	0
2011/07/19	R206 2011/08/04	7.05	Put	Bond Future	105.0000	65.0000	(38.095)	0	0	0
2011/07/19	R206 2011/08/04	6.95	Call	Bond Future	200.0000	265.0000	32.500	0	0	0
2011/07/19	R206 2011/08/04	6.95	Put	Bond Future	193.0000	132.0000	(31.606)	0	0	0
2011/07/19	R206 2011/11/03			Bond Future	7.0510	6.9880	(0.893)	0.0000	0.0000	0
2011/07/19	R206 2011/11/03	7.75	Call	Bond Future	1,497.0000	1,605.0000	7.214	0	0	0
2011/07/19	R206 2011/11/03	7.75	Put	Bond Future	107.0000	89.0000	(16.822)	0	0	0
2011/07/19	R206 2011/11/03	7.80	Call	Bond Future	1,583.0000	1,692.0000	6.886	0	0	0
2011/07/19	R206 2011/11/03	7.80	Put	Bond Future	95.0000	77.0000	(18.947)	0	0	0
2011/07/19	R206 2011/11/03	7.70	Call	Bond Future	1,412.0000	1,518.0000	7.507	0	0	0
2011/07/19	R206 2011/11/03	7.70	Put	Bond Future	121.0000	100.0000	(17.355)	0	0	0
2011/07/19	R206 2012/02/02			Bond Future	7.1710	7.0990	(1.004)	0.0000	0.0000	0
2011/07/19	R206 2012/02/02	8.00	Call	Bond Future	1,676.0000	1,778.0000	6.086	0	0	0
2011/07/19	R206 2012/02/02	8.00	Put	Bond Future	209.0000	182.0000	(12.919)	0	0	0
2011/07/19	R206 2012/02/02	8.05	Call	Bond Future	1,749.0000	1,853.0000	5.946	0	0	0

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2011/07/19	R206 2012/02/02	8.05	Put	Bond Future	194.0000	170.0000	(12.371)	0	0	0
2011/07/19	R206 2012/02/02	7.95	Call	Bond Future	1,605.0000	1,706.0000	6.293	0	0	0
2011/07/19	R206 2012/02/02	7.95	Put	Bond Future	226.0000	198.0000	(12.389)	0	0	0
2011/07/19	R206 2012/05/03			Bond Future	7.3430	7.2670	(1.035)	0.0000	0.0000	0
2011/07/19	R206 2012/05/03	7.50	Call	Bond Future	872.0000	939.0000	7.683	0	0	0
2011/07/19	R206 2012/05/03	7.50	Put	Bond Future	627.0000	575.0000	(8.293)	0	0	0
2011/07/19	R206 2012/05/03	7.55	Call	Bond Future	919.0000	987.0000	7.399	0	0	0
2011/07/19	R206 2012/05/03	7.55	Put	Bond Future	596.0000	545.0000	(8.557)	0	0	0
2011/07/19	R206 2012/05/03	7.45	Call	Bond Future	827.0000	892.0000	7.860	0	0	0
2011/07/19	R206 2012/05/03	7.45	Put	Bond Future	660.0000	606.0000	(8.182)	0	0	0
2011/07/19	R207 2011/08/04			Bond Future	8.4260	8.3890	(0.439)	0.0000	0.0000	6,115
2011/07/19	R207 2011/08/04	8.25	Call	Bond Future	200.0000	241.0000	20.500	0	0	0
2011/07/19	R207 2011/08/04	8.25	Put	Bond Future	1,207.0000	1,037.0000	(14.085)	0	0	0
2011/07/19	R207 2011/08/04	8.30	Call	Bond Future	279.0000	334.0000	19.713	0	0	0
2011/07/19	R207 2011/08/04	8.30	Put	Bond Future	999.0000	843.0000	(15.616)	0	0	0
2011/07/19	R207 2011/08/04	8.20	Call	Bond Future	139.0000	169.0000	21.583	0	0	0
2011/07/19	R207 2011/08/04	8.20	Put	Bond Future	1,435.0000	1,254.0000	(12.613)	0	0	0
2011/07/19	R207 2011/11/03			Bond Future	8.5200	8.4830	(0.434)	0.0000	0.0000	600
2011/07/19	R207 2011/11/03	8.75	Call	Bond Future	2,350.0000	2,474.0000	5.277	0	0	0
2011/07/19	R207 2011/11/03	8.75	Put	Bond Future	1,088.0000	1,007.0000	(7.445)	0	0	0
2011/07/19	R207 2011/11/03	8.80	Call	Bond Future	2,525.0000	2,654.0000	5.109	0	0	0
2011/07/19	R207 2011/11/03	8.80	Put	Bond Future	991.0000	915.0000	(7.669)	0	0	0
2011/07/19	R207 2011/11/03	8.70	Call	Bond Future	2,176.0000	2,294.0000	5.423	0	0	0
2011/07/19	R207 2011/11/03	8.70	Put	Bond Future	1,186.0000	1,099.0000	(7.336)	0	0	0
2011/07/19	R207 2012/02/02			Bond Future	8.6190	8.5800	(0.452)	0.0000	0.0000	0
2011/07/19	R207 2012/02/02	9.00	Call	Bond Future	3,328.0000	3,463.0000	4.056	0	0	0
2011/07/19	R207 2012/02/02	9.00	Put	Bond Future	1,305.0000	1,230.0000	(5.747)	0	0	0
2011/07/19	R207 2012/02/02	9.05	Call	Bond Future	3,503.0000	3,641.0000	3.939	0	0	0
2011/07/19	R207 2012/02/02	9.05	Put	Bond Future	1,219.0000	1,147.0000	(5.906)	0	0	0
2011/07/19	R207 2012/02/02	8.95	Call	Bond Future	3,157.0000	3,288.0000	4.150	0	0	0
2011/07/19	R207 2012/02/02	8.95	Put	Bond Future	1,396.0000	1,317.0000	(5.659)	0	0	0
2011/07/19	R207 2012/05/03			Bond Future	8.7280	8.6900	(0.435)	0.0000	0.0000	0
2011/07/19	R207 2012/05/03	8.75	Call	Bond Future	2,866.0000	2,966.0000	3.489	0	0	0
2011/07/19	R207 2012/05/03	8.75	Put	Bond Future	2,751.0000	2,652.0000	(3.599)	0	0	0

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2011/07/19	R207 2012/05/03	8.80	Call	Bond Future	3,006.0000	3,109.0000	3.426	0	0	0
2011/07/19	R207 2012/05/03	8.80	Put	Bond Future	2,630.0000	2,534.0000	(3.650)	0	0	0
2011/07/19	R207 2012/05/03	8.70	Call	Bond Future	2,730.0000	2,827.0000	3.553	0	0	0
2011/07/19	R207 2012/05/03	8.70	Put	Bond Future	2,877.0000	2,775.0000	(3.545)	0	0	0
2011/07/19	R208 2011/08/04			Bond Future	8.4700	8.4390	(0.366)	0.0000	0.0000	1,511
2011/07/19	R208 2011/08/04	8.25	Call	Bond Future	177.0000	203.0000	14.689	0	0	0
2011/07/19	R208 2011/08/04	8.25	Put	Bond Future	1,515.0000	1,354.0000	(10.627)	0	0	0
2011/07/19	R208 2011/08/04	8.30	Call	Bond Future	248.0000	284.0000	14.516	0	0	0
2011/07/19	R208 2011/08/04	8.30	Put	Bond Future	1,280.0000	1,129.0000	(11.797)	0	0	0
2011/07/19	R208 2011/08/04	8.20	Call	Bond Future	122.0000	141.0000	15.574	0	0	0
2011/07/19	R208 2011/08/04	8.20	Put	Bond Future	1,768.0000	1,600.0000	(9.502)	0	0	0
2011/07/19	R208 2011/11/03			Bond Future	8.5580	8.5260	(0.374)	0.0000	0.0000	6,037
2011/07/19	R208 2011/11/03	8.75	Call	Bond Future	2,291.0000	2,401.0000	4.801	0	0	0
2011/07/19	R208 2011/11/03	8.75	Put	Bond Future	1,169.0000	1,091.0000	(6.672)	0	0	0
2011/07/19	R208 2011/11/03	8.80	Call	Bond Future	2,474.0000	2,589.0000	4.648	0	0	0
2011/07/19	R208 2011/11/03	8.80	Put	Bond Future	1,063.0000	990.0000	(6.867)	0	0	0
2011/07/19	R208 2011/11/03	8.70	Call	Bond Future	2,114.0000	2,220.0000	5.014	0	0	0
2011/07/19	R208 2011/11/03	8.70	Put	Bond Future	1,283.0000	1,200.0000	(6.469)	0	0	0
2011/07/19	R208 2011/11/03	7.95	Put	Bond Future	4,076.0000	3,919.0000	(3.852)	0	0	0
2011/07/19	R208 2011/11/03	7.95	Call	Bond Future	401.0000	433.0000	7.980	0	0	1,995
2011/07/19	R208 2011/11/03	8.20	Put	Bond Future	2,919.0000	2,783.0000	(4.659)	0	0	0
2011/07/19	R208 2011/11/03	8.20	Call	Bond Future	778.0000	831.0000	6.812	0	0	665
2011/07/19	R208 2011/11/03	8.40	Call	Bond Future	1,216.0000	1,289.0000	6.003	0	0	0
2011/07/19	R208 2011/11/03	8.40	Put	Bond Future	2,153.0000	2,037.0000	(5.388)	0	0	665
2011/07/19	R208 2011/11/03	8.90	Call	Bond Future	2,859.0000	2,984.0000	4.372	0	0	0
2011/07/19	R208 2011/11/03	8.90	Put	Bond Future	874.0000	810.0000	(7.323)	0	0	1,995
2011/07/19	R208 2012/02/02			Bond Future	8.6480	8.6150	(0.382)	0.0000	0.0000	0
2011/07/19	R208 2012/02/02	9.00	Call	Bond Future	3,534.0000	3,651.0000	3.311	0	0	0
2011/07/19	R208 2012/02/02	9.00	Put	Bond Future	1,538.0000	1,465.0000	(4.746)	0	0	0
2011/07/19	R208 2012/02/02	9.05	Call	Bond Future	3,718.0000	3,838.0000	3.228	0	0	0
2011/07/19	R208 2012/02/02	9.05	Put	Bond Future	1,443.0000	1,373.0000	(4.851)	0	0	0
2011/07/19	R208 2012/02/02	8.95	Call	Bond Future	3,354.0000	3,468.0000	3.399	0	0	0
2011/07/19	R208 2012/02/02	8.95	Put	Bond Future	1,638.0000	1,562.0000	(4.640)	0	0	0
2011/07/19	R208 2012/05/03			Bond Future	8.7460	8.7130	(0.377)	0.0000	0.0000	0

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2011/07/19	R208 2012/05/03	9.00	Call	Bond Future	3,768.0000	3,873.0000	2.787	0	0	0
2011/07/19	R208 2012/05/03	9.00	Put	Bond Future	2,357.0000	2,276.0000	(3.437)	0	0	0
2011/07/19	R208 2012/05/03	9.05	Call	Bond Future	3,935.0000	4,043.0000	2.745	0	0	0
2011/07/19	R208 2012/05/03	9.05	Put	Bond Future	2,249.0000	2,172.0000	(3.424)	0	0	0
2011/07/19	R208 2012/05/03	8.95	Call	Bond Future	3,604.0000	3,707.0000	2.858	0	0	0
2011/07/19	R208 2012/05/03	8.95	Put	Bond Future	2,468.0000	2,386.0000	(3.323)	0	0	0
2011/07/19	R209 2011/08/04			Bond Future	8.9750	8.9600	(0.167)	0.0000	0.0000	0
2011/07/19	R209 2011/08/04	8.50	Call	Bond Future	32.0000	31.0000	(3.125)	0	0	0
2011/07/19	R209 2011/08/04	8.50	Put	Bond Future	3,838.0000	3,721.0000	(3.048)	0	0	0
2011/07/19	R209 2011/08/04	8.55	Call	Bond Future	51.0000	51.0000	0.000	0	0	0
2011/07/19	R209 2011/08/04	8.55	Put	Bond Future	3,442.0000	3,326.0000	(3.370)	0	0	0
2011/07/19	R209 2011/08/04	8.45	Call	Bond Future	19.0000	18.0000	(5.263)	0	0	0
2011/07/19	R209 2011/08/04	8.45	Put	Bond Future	4,244.0000	4,127.0000	(2.757)	0	0	0
2011/07/19	R209 2011/08/04	10.10	Call	Bond Future	7,885.0000	8,001.0000	1.471	0	0	0
2011/07/19	R209 2011/08/04	10.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/19	R209 2011/11/03			Bond Future	9.0440	9.0280	(0.177)	0.0000	0.0000	1,316
2011/07/19	R209 2011/11/03	8.75	Call	Bond Future	1,337.0000	1,371.0000	2.543	0	0	0
2011/07/19	R209 2011/11/03	8.75	Put	Bond Future	3,626.0000	3,538.0000	(2.427)	0	0	0
2011/07/19	R209 2011/11/03	8.80	Call	Bond Future	1,481.0000	1,518.0000	2.498	0	0	0
2011/07/19	R209 2011/11/03	8.80	Put	Bond Future	3,372.0000	3,288.0000	(2.491)	0	0	0
2011/07/19	R209 2011/11/03	8.70	Call	Bond Future	1,203.0000	1,234.0000	2.577	0	0	0
2011/07/19	R209 2011/11/03	8.70	Put	Bond Future	3,892.0000	3,802.0000	(2.312)	0	0	0
2011/07/19	R209 2012/02/02			Bond Future	9.1120	9.0950	(0.187)	0.0000	0.0000	0
2011/07/19	R209 2012/02/02	9.00	Call	Bond Future	2,901.0000	2,955.0000	1.861	0	0	0
2011/07/19	R209 2012/02/02	9.00	Put	Bond Future	3,749.0000	3,675.0000	(1.974)	0	0	0
2011/07/19	R209 2012/02/02	9.05	Call	Bond Future	3,082.0000	3,138.0000	1.817	0	0	0
2011/07/19	R209 2012/02/02	9.05	Put	Bond Future	3,549.0000	3,478.0000	(2.001)	0	0	0
2011/07/19	R209 2012/02/02	8.95	Call	Bond Future	2,726.0000	2,777.0000	1.871	0	0	0
2011/07/19	R209 2012/02/02	8.95	Put	Bond Future	3,957.0000	3,881.0000	(1.921)	0	0	0
2011/07/19	R209 2012/05/03			Bond Future	9.1830	9.1680	(0.163)	0.0000	0.0000	0
2011/07/19	R209 2012/05/03	9.00	Call	Bond Future	3,377.0000	3,423.0000	1.362	0	0	0
2011/07/19	R209 2012/05/03	9.00	Put	Bond Future	4,752.0000	4,687.0000	(1.368)	0	0	0
2011/07/19	R209 2012/05/03	9.05	Call	Bond Future	3,553.0000	3,600.0000	1.323	0	0	0
2011/07/19	R209 2012/05/03	9.05	Put	Bond Future	4,548.0000	4,484.0000	(1.407)	0	0	0

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2011/07/19	R209 2012/05/03	8.95	Call	Bond Future	3,207.0000	3,252.0000	1.403	0	0	0
2011/07/19	R209 2012/05/03	8.95	Put	Bond Future	4,965.0000	4,899.0000	(1.329)	0	0	0
2011/07/19	R210 2011/08/04			Bond Future	130.3939	130.3932	(0.001)	0.0000	0.0000	615
2011/07/19	R210 2011/08/04	106.00	Call	Bond Future	24,394.0000	24,393.0000	(0.004)	0	0	0
2011/07/19	R210 2011/08/04	106.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/19	R210 2011/08/04	106.05	Call	Bond Future	24,344.0000	24,343.0000	(0.004)	0	0	0
2011/07/19	R210 2011/08/04	106.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/19	R210 2011/08/04	105.95	Call	Bond Future	24,444.0000	24,443.0000	(0.004)	0	0	0
2011/07/19	R210 2011/08/04	105.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/19	R211 2011/08/04			Bond Future	108.0564	108.0540	(0.002)	0.0000	0.0000	0
2011/07/19	R211 2011/08/04	1.50	Call	Bond Future	106,556.0000	106,554.0000	(0.002)	0	0	0
2011/07/19	R211 2011/08/04	1.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/19	R211 2011/08/04	1.55	Call	Bond Future	106,506.0000	106,504.0000	(0.002)	0	0	0
2011/07/19	R211 2011/08/04	1.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/19	R211 2011/08/04	1.45	Call	Bond Future	106,606.0000	106,604.0000	(0.002)	0	0	0
2011/07/19	R211 2011/08/04	1.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/19	R211 2011/11/03			Bond Future	109.6545	109.6490	(0.005)	0.0000	0.0000	529
2011/07/19	R211 2011/11/03	1.25	Call	Bond Future	108,405.0000	108,399.0000	(0.006)	0	0	0
2011/07/19	R211 2011/11/03	1.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/19	R211 2011/11/03	1.30	Call	Bond Future	108,355.0000	108,349.0000	(0.006)	0	0	0
2011/07/19	R211 2011/11/03	1.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/19	R211 2011/11/03	1.20	Call	Bond Future	108,455.0000	108,449.0000	(0.006)	0	0	0
2011/07/19	R211 2011/11/03	1.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/19	R212 2011/08/04			Bond Future	106.5083	106.5076	(0.001)	0.0000	0.0000	3,852
2011/07/19	R212 2011/08/04	2.50	Call	Bond Future	104,008.0000	104,008.0000	0.000	0	0	0
2011/07/19	R212 2011/08/04	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/19	R212 2011/08/04	2.55	Call	Bond Future	103,958.0000	103,958.0000	0.000	0	0	0
2011/07/19	R212 2011/08/04	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/19	R212 2011/08/04	2.45	Call	Bond Future	104,058.0000	104,058.0000	0.000	0	0	0
2011/07/19	R212 2011/08/04	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/19	R212 2011/11/03			Bond Future	108.0836	108.0798	(0.003)	0.0000	0.0000	240
2011/07/19	R212 2011/11/03	2.50	Call	Bond Future	105,584.0000	105,580.0000	(0.004)	0	0	0
2011/07/19	R212 2011/11/03	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/07/19	R212 2011/11/03	2.55	Call	Bond Future	105,534.0000	105,530.0000	(0.004)	0	0	0
2011/07/19	R212 2011/11/03	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/19	R212 2011/11/03	2.45	Call	Bond Future	105,634.0000	105,630.0000	(0.004)	0	0	0
2011/07/19	R212 2011/11/03	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/19	R213 2011/08/04			Bond Future	8.9770	8.9610	(0.178)	0.0000	0.0000	0
2011/07/19	R213 2011/08/04	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/19	R213 2011/08/04	8.00	Put	Bond Future	8,266.0000	8,140.0000	(1.524)	0	0	0
2011/07/19	R213 2011/08/04	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/19	R213 2011/08/04	8.05	Put	Bond Future	7,813.0000	7,687.0000	(1.613)	0	0	0
2011/07/19	R213 2011/08/04	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/19	R213 2011/08/04	7.95	Put	Bond Future	8,722.0000	8,596.0000	(1.445)	0	0	0
2011/07/19	R213 2011/11/03			Bond Future	9.0530	9.0370	(0.177)	0.0000	0.0000	0
2011/07/19	R213 2011/11/03	8.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/19	R213 2011/11/03	8.75	Put	Bond Future	2,402.0000	2,278.0000	(5.162)	0	0	0
2011/07/19	R213 2011/11/03	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/19	R213 2011/11/03	8.80	Put	Bond Future	1,998.0000	1,874.0000	(6.206)	0	0	0
2011/07/19	R213 2011/11/03	8.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/19	R213 2011/11/03	8.70	Put	Bond Future	2,809.0000	2,685.0000	(4.414)	0	0	0
2011/07/19	R213 2012/02/02			Bond Future	9.1310	9.1140	(0.186)	0.0000	0.0000	0
2011/07/19	R213 2012/02/02	9.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/19	R213 2012/02/02	9.00	Put	Bond Future	1,010.0000	880.0000	(12.871)	0	0	0
2011/07/19	R213 2012/02/02	9.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/19	R213 2012/02/02	9.05	Put	Bond Future	623.0000	492.0000	(21.027)	0	0	0
2011/07/19	R213 2012/02/02	8.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/19	R213 2012/02/02	8.95	Put	Bond Future	1,401.0000	1,271.0000	(9.279)	0	0	0
2011/07/19	R213 2012/05/03			Bond Future	9.2090	9.1930	(0.174)	0.0000	0.0000	0
2011/07/19	R213 2012/05/03	9.25	Call	Bond Future	308.0000	429.0000	39.286	0	0	0
2011/07/19	R213 2012/05/03	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/19	R213 2012/05/03	9.30	Call	Bond Future	681.0000	802.0000	17.768	0	0	0
2011/07/19	R213 2012/05/03	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/19	R213 2012/05/03	9.20	Call	Bond Future	0.0000	53.0000	100.000	0	0	0
2011/07/19	R213 2012/05/03	9.20	Put	Bond Future	68.0000	0.0000	(100.000)	0	0	0
2011/07/19	RZ02 2011/08/04			Bond Future	0.0780	0.1030	32.051	0.0000	0.0000	0

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2011/07/19	RZ02 2011/08/04	1.00	Call	Bond Future	24,940.0000	24,940.0000	0.000	0	0	0
2011/07/19	RZ02 2011/08/04	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/19	RZ02 2011/08/04	1.05	Call	Bond Future	26,199.0000	26,199.0000	0.000	0	0	0
2011/07/19	RZ02 2011/08/04	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/19	RZ02 2011/08/04	0.95	Call	Bond Future	23,667.0000	23,667.0000	0.000	0	0	0
2011/07/19	RZ02 2011/08/04	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/19	RZ02 2011/11/03			Bond Future	0.0050	0.0050	0.000	0.0000	0.0000	0
2011/07/19	RZ02 2011/11/03	1.00	Call	Bond Future	27,590.0000	27,590.0000	0.000	0	0	0
2011/07/19	RZ02 2011/11/03	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/19	RZ02 2011/11/03	1.05	Call	Bond Future	28,834.0000	28,834.0000	0.000	0	0	0
2011/07/19	RZ02 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/19	RZ02 2011/11/03	0.95	Call	Bond Future	26,333.0000	26,333.0000	0.000	0	0	0
2011/07/19	RZ02 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/19	RZ11 2011/11/03			Bond Future	0.7760	0.7700	(0.773)	0.0000	0.0000	0
2011/07/19	RZ11 2011/11/03	1.00	Call	Bond Future	1,226.0000	1,226.0000	0.000	0	0	0
2011/07/19	RZ11 2011/11/03	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/19	RZ11 2011/11/03	1.05	Call	Bond Future	1,491.0000	1,491.0000	0.000	0	0	0
2011/07/19	RZ11 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/19	RZ11 2011/11/03	0.95	Call	Bond Future	961.0000	961.0000	0.000	0	0	0
2011/07/19	RZ11 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/19	RZ12 2011/08/04			Bond Future	2.0330	2.0290	(0.197)	0.0000	0.0000	0
2011/07/19	RZ12 2011/08/04	2.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/19	RZ12 2011/08/04	2.00	Put	Bond Future	283.0000	283.0000	0.000	0	0	0
2011/07/19	RZ12 2011/08/04	2.05	Call	Bond Future	204.0000	204.0000	0.000	0	0	0
2011/07/19	RZ12 2011/08/04	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/19	RZ12 2011/08/04	1.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/19	RZ12 2011/08/04	1.95	Put	Bond Future	773.0000	773.0000	0.000	0	0	0
2011/07/19	RZ12 2011/11/03			Bond Future	1.9230	1.9190	(0.208)	0.0000	0.0000	0
2011/07/19	RZ12 2011/11/03	2.00	Call	Bond Future	778.0000	778.0000	0.000	0	0	0
2011/07/19	RZ12 2011/11/03	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/19	RZ12 2011/11/03	2.05	Call	Bond Future	1,255.0000	1,255.0000	0.000	0	0	0
2011/07/19	RZ12 2011/11/03	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/19	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
2011/07/19	RZ12 2011/11/03	1.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/19	TRT1 2011/08/04			Index Future	350.1130	350.6810	0.162	0.0000	0.0000	100
2011/07/19	TRT1 2011/11/03			Index Future	354.8470	355.4230	0.162	0.0000	0.0000	0
Total										248229.00