



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 16/05/2011

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
2011/05/16	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/16	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/16	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/16	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/16	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/16	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/16	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/16	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/16	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/16	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/16	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/16	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/16	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/16	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/16	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/05/16	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/16	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/16	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/16	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/16	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/16	AL7T 2011/08/04			Index Future	381.4160	381.5580	0.037	0.0000	0.0000	30
2011/05/16	AL7T 2011/11/03			Index Future	387.1570	387.3020	0.037	0.0000	0.0000	0
2011/05/16	ALBI 2011/08/04			Index Future	350.5000	350.4510	(0.014)	0.0000	0.0000	1,019
2011/05/16	ALBI 2011/11/03			Index Future	355.7770	355.7270	(0.014)	0.0000	0.0000	0
2011/05/16	C155 2011/08/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/16	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/16	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/16	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/16	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/16	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/16	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/16	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/16	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/16	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/16	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/16	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/05/16	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0
2011/05/16	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/16	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/16	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/16	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/16	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/16	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/16	CRD1 2011/08/04			Index Future	158.6490	158.6930	0.028	0.0000	0.0000	2
2011/05/16	CRD1 2011/11/03			Index Future	160.7740	160.8190	0.028	0.0000	0.0000	0
2011/05/16	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/16	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/16	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/16	GOVI 2011/08/04			GOVI	351.5160	351.4930	(0.007)	0.0000	0.0000	179
2011/05/16	GOVI 2011/08/04	348.00	Call	GOVI	35,160.0000	34,930.0000	(0.654)	0	0	0
2011/05/16	GOVI 2011/08/04	348.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/05/16	GOVI 2011/08/04	348.01	Call	GOVI	35,060.0000	34,830.0000	(0.656)	0	0	0
2011/05/16	GOVI 2011/08/04	348.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/05/16	GOVI 2011/08/04	347.99	Call	GOVI	35,260.0000	35,030.0000	(0.652)	0	0	0
2011/05/16	GOVI 2011/08/04	347.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/05/16	GOVI 2011/11/03			GOVI	356.8070	356.7840	(0.006)	0.0000	0.0000	0
2011/05/16	GOVI 2011/11/03	357.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/05/16	GOVI 2011/11/03	357.00	Put	GOVI	1,930.0000	2,160.0000	11.917	0	0	0
2011/05/16	GOVI 2011/11/03	357.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/05/16	GOVI 2011/11/03	357.01	Put	GOVI	2,030.0000	2,260.0000	11.330	0	0	0
2011/05/16	GOVI 2011/11/03	356.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/05/16	GOVI 2011/11/03	356.99	Put	GOVI	1,830.0000	2,060.0000	12.568	0	0	0

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2011/05/16	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/05/16	IGOV 2011/08/04			Index Future	154.3730	154.4820	0.071	0.0000	0.0000	977
2011/05/16	IGOV 2011/11/03			Index Future	156.6970	156.8070	0.070	0.0000	0.0000	0
2011/05/16	ILBI 2011/08/04			Index Future	411.7210	411.7210	0.000	0.0000	0.0000	0
2011/05/16	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/05/16	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/05/16	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/05/16	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/05/16	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/05/16	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/05/16	JBAF 2011/05/18			Jibar Tradeable Future	5.5800	5.5700	(0.179)	0.0000	0.0000	3,001
2011/05/16	JBAF 2011/06/15			Jibar Tradeable Future	5.6400	5.6300	(0.177)	0.0000	0.0000	3,890
2011/05/16	JBAF 2011/07/20			Jibar Tradeable Future	5.6900	5.6700	(0.351)	0.0000	0.0000	4,000
2011/05/16	JBAF 2011/08/17			Jibar Tradeable Future	5.7900	5.7700	(0.345)	0.0000	0.0000	0
2011/05/16	JBAF 2011/09/21			Jibar Tradeable Future	5.9200	5.9100	(0.169)	0.0000	0.0000	14,200
2011/05/16	JBAF 2011/10/19			Jibar Tradeable Future	6.0600	6.0500	(0.165)	0.0000	0.0000	0
2011/05/16	JBAF 2011/12/21			Jibar Tradeable Future	6.3200	6.3400	0.316	0.0000	0.0000	5,591
2011/05/16	JBAF 2012/03/20			Jibar Tradeable Future	6.7700	6.7700	0.000	0.0000	0.0000	1,090
2011/05/16	JBAF 2012/06/20			Jibar Tradeable Future	7.1800	7.1600	(0.279)	0.0000	0.0000	2,890
2011/05/16	JBAF 2012/09/19			Jibar Tradeable Future	7.5900	7.5600	(0.395)	0.0000	0.0000	44,710
2011/05/16	JBAF 2012/12/19			Jibar Tradeable Future	7.9700	7.9300	(0.502)	0.0000	0.0000	490
2011/05/16	JBAF 2013/03/20			Jibar Tradeable Future	8.2500	8.2300	(0.242)	0.0000	0.0000	290
2011/05/16	JN02 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/05/16	JN02 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/16	JN02 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/16	JN02 2011/08/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0

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2011/05/16	JN02 2011/08/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/05/16	JN02 2011/08/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/05/16	JN02 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/16	JN05 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/05/16	JN05 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/16	JN05 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/16	JN05 2011/08/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/16	JN05 2011/08/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/05/16	JN05 2011/08/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/05/16	JN05 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/16	JN10 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/05/16	JN10 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/16	JN10 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/16	JN10 2011/08/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/16	JN10 2011/08/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/05/16	JN10 2011/08/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/05/16	JN10 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/16	OTH1 2011/08/04			Index Future	344.6470	344.4510	(0.057)	0.0000	0.0000	3
2011/05/16	OTH1 2011/11/03			Index Future	349.8350	349.6360	(0.057)	0.0000	0.0000	0
2011/05/16	R157 2011/08/04			Bond Future	7.8420	7.8410	(0.013)	0.0000	0.0000	3,760
2011/05/16	R157 2011/08/04	7.50	Call	Bond Future	372.0000	359.0000	(3.495)	0	0	1,000
2011/05/16	R157 2011/08/04	7.50	Put	Bond Future	1,702.0000	1,685.0000	(0.999)	0	0	0
2011/05/16	R157 2011/08/04	7.55	Call	Bond Future	430.0000	417.0000	(3.023)	0	0	0
2011/05/16	R157 2011/08/04	7.55	Put	Bond Future	1,564.0000	1,548.0000	(1.023)	0	0	0
2011/05/16	R157 2011/08/04	7.45	Call	Bond Future	319.0000	307.0000	(3.762)	0	0	0
2011/05/16	R157 2011/08/04	7.45	Put	Bond Future	1,845.0000	1,829.0000	(0.867)	0	0	0
2011/05/16	R157 2011/08/04	7.20	Put	Bond Future	2,646.0000	2,636.0000	(0.378)	0	0	0
2011/05/16	R157 2011/08/04	7.20	Call	Bond Future	134.0000	127.0000	(5.224)	0	0	1,320
2011/05/16	R157 2011/08/04	7.60	Put	Bond Future	1,433.0000	1,416.0000	(1.186)	0	0	0
2011/05/16	R157 2011/08/04	7.60	Call	Bond Future	494.0000	481.0000	(2.632)	0	0	440
2011/05/16	R157 2011/08/04	7.80	Call	Bond Future	816.0000	802.0000	(1.716)	0	0	0
2011/05/16	R157 2011/08/04	7.80	Put	Bond Future	978.0000	960.0000	(1.840)	0	0	440

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2011/05/16	R157 2011/08/04	8.20	Call	Bond Future	1,763.0000	1,752.0000	(0.624)	0	0	0
2011/05/16	R157 2011/08/04	8.20	Put	Bond Future	391.0000	376.0000	(3.836)	0	0	1,320
2011/05/16	R157 2011/11/03			Bond Future	7.9830	7.9810	(0.025)	0.0000	0.0000	3,358
2011/05/16	R157 2011/11/03	8.25	Call	Bond Future	1,800.0000	1,794.0000	(0.333)	0	0	0
2011/05/16	R157 2011/11/03	8.25	Put	Bond Future	837.0000	824.0000	(1.553)	0	0	0
2011/05/16	R157 2011/11/03	8.30	Call	Bond Future	1,917.0000	1,911.0000	(0.313)	0	0	0
2011/05/16	R157 2011/11/03	8.30	Put	Bond Future	775.0000	762.0000	(1.677)	0	0	0
2011/05/16	R157 2011/11/03	8.20	Call	Bond Future	1,686.0000	1,680.0000	(0.356)	0	0	0
2011/05/16	R157 2011/11/03	8.20	Put	Bond Future	903.0000	890.0000	(1.440)	0	0	0
2011/05/16	R157 2012/02/02			Bond Future	8.1400	8.1390	(0.012)	0.0000	0.0000	0
2011/05/16	R157 2012/02/02	8.50	Call	Bond Future	2,256.0000	2,249.0000	(0.310)	0	0	0
2011/05/16	R157 2012/02/02	8.50	Put	Bond Future	1,047.0000	1,036.0000	(1.051)	0	0	0
2011/05/16	R157 2012/02/02	8.55	Call	Bond Future	2,366.0000	2,359.0000	(0.296)	0	0	0
2011/05/16	R157 2012/02/02	8.55	Put	Bond Future	990.0000	980.0000	(1.010)	0	0	0
2011/05/16	R157 2012/02/02	8.45	Call	Bond Future	2,148.0000	2,142.0000	(0.279)	0	0	0
2011/05/16	R157 2012/02/02	8.45	Put	Bond Future	1,106.0000	1,096.0000	(0.904)	0	0	0
2011/05/16	R157 2012/05/03			Bond Future	8.3200	8.3190	(0.012)	0.0000	0.0000	0
2011/05/16	R157 2012/05/03	8.25	Call	Bond Future	1,620.0000	1,614.0000	(0.370)	0	0	0
2011/05/16	R157 2012/05/03	8.25	Put	Bond Future	1,840.0000	1,831.0000	(0.489)	0	0	0
2011/05/16	R157 2012/05/03	8.30	Call	Bond Future	1,703.0000	1,697.0000	(0.352)	0	0	0
2011/05/16	R157 2012/05/03	8.30	Put	Bond Future	1,766.0000	1,757.0000	(0.510)	0	0	0
2011/05/16	R157 2012/05/03	8.20	Call	Bond Future	1,540.0000	1,534.0000	(0.390)	0	0	0
2011/05/16	R157 2012/05/03	8.20	Put	Bond Future	1,918.0000	1,909.0000	(0.469)	0	0	0
2011/05/16	R186 2011/08/04			Bond Future	8.7460	8.7710	0.286	0.0000	0.0000	21,627
2011/05/16	R186 2011/08/04	8.25	Call	Bond Future	749.0000	668.0000	(10.814)	0	0	0
2011/05/16	R186 2011/08/04	8.25	Put	Bond Future	5,475.0000	5,625.0000	2.740	0	0	0
2011/05/16	R186 2011/08/04	8.30	Call	Bond Future	863.0000	773.0000	(10.429)	0	0	0
2011/05/16	R186 2011/08/04	8.30	Put	Bond Future	5,100.0000	5,241.0000	2.765	0	0	0
2011/05/16	R186 2011/08/04	8.20	Call	Bond Future	649.0000	574.0000	(11.556)	0	0	0
2011/05/16	R186 2011/08/04	8.20	Put	Bond Future	5,867.0000	6,023.0000	2.659	0	0	0
2011/05/16	R186 2011/08/04	8.35	Put	Bond Future	4,739.0000	4,873.0000	2.828	0	0	0
2011/05/16	R186 2011/08/04	8.35	Call	Bond Future	988.0000	891.0000	(9.818)	0	0	600
2011/05/16	R186 2011/08/04	8.70	Put	Bond Future	2,646.0000	2,724.0000	2.948	0	0	0
2011/05/16	R186 2011/08/04	8.70	Call	Bond Future	2,219.0000	2,066.0000	(6.895)	0	0	200

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2011/05/16	R186 2011/08/04	8.95	Call	Bond Future	3,487.0000	3,300.0000	(5.363)	0	0	0
2011/05/16	R186 2011/08/04	8.95	Put	Bond Future	1,622.0000	1,666.0000	2.713	0	0	200
2011/05/16	R186 2011/08/04	9.70	Call	Bond Future	8,615.0000	8,386.0000	(2.658)	0	0	0
2011/05/16	R186 2011/08/04	9.70	Put	Bond Future	264.0000	266.0000	0.758	0	0	600
2011/05/16	R186 2011/11/03			Bond Future	8.8280	8.8530	0.283	0.0000	0.0000	13,791
2011/05/16	R186 2011/11/03	9.00	Call	Bond Future	4,434.0000	4,272.0000	(3.654)	0	0	0
2011/05/16	R186 2011/11/03	9.00	Put	Bond Future	2,887.0000	2,952.0000	2.251	0	0	0
2011/05/16	R186 2011/11/03	9.05	Call	Bond Future	4,696.0000	4,530.0000	(3.535)	0	0	0
2011/05/16	R186 2011/11/03	9.05	Put	Bond Future	2,706.0000	2,766.0000	2.217	0	0	0
2011/05/16	R186 2011/11/03	8.95	Call	Bond Future	4,179.0000	4,021.0000	(3.781)	0	0	0
2011/05/16	R186 2011/11/03	8.95	Put	Bond Future	3,079.0000	3,148.0000	2.241	0	0	0
2011/05/16	R186 2011/11/03	8.75	Put	Bond Future	3,947.0000	4,033.0000	2.179	0	0	0
2011/05/16	R186 2011/11/03	8.75	Call	Bond Future	3,235.0000	3,095.0000	(4.328)	0	0	5,600
2011/05/16	R186 2012/02/02			Bond Future	8.9100	8.9360	0.292	0.0000	0.0000	2,500
2011/05/16	R186 2012/02/02	9.00	Call	Bond Future	4,958.0000	4,807.0000	(3.046)	0	0	0
2011/05/16	R186 2012/02/02	9.00	Put	Bond Future	4,160.0000	4,240.0000	1.923	0	0	0
2011/05/16	R186 2012/02/02	9.05	Call	Bond Future	5,201.0000	5,046.0000	(2.980)	0	0	0
2011/05/16	R186 2012/02/02	9.05	Put	Bond Future	3,963.0000	4,039.0000	1.918	0	0	0
2011/05/16	R186 2012/02/02	8.95	Call	Bond Future	4,724.0000	4,576.0000	(3.133)	0	0	0
2011/05/16	R186 2012/02/02	8.95	Put	Bond Future	4,368.0000	4,452.0000	1.923	0	0	0
2011/05/16	R186 2012/05/03			Bond Future	8.9970	9.0250	0.311	0.0000	0.0000	0
2011/05/16	R186 2012/05/03	9.00	Call	Bond Future	5,154.0000	5,006.0000	(2.872)	0	0	0
2011/05/16	R186 2012/05/03	9.00	Put	Bond Future	5,128.0000	5,224.0000	1.872	0	0	0
2011/05/16	R186 2012/05/03	9.05	Call	Bond Future	5,391.0000	5,239.0000	(2.820)	0	0	0
2011/05/16	R186 2012/05/03	9.05	Put	Bond Future	4,929.0000	5,021.0000	1.867	0	0	0
2011/05/16	R186 2012/05/03	8.95	Call	Bond Future	4,928.0000	4,782.0000	(2.963)	0	0	0
2011/05/16	R186 2012/05/03	8.95	Put	Bond Future	5,340.0000	5,439.0000	1.854	0	0	0
2011/05/16	R189 2011/08/04			Bond Future	212.4502	212.4707	0.010	0.0000	0.0000	0
2011/05/16	R189 2011/08/04	212.00	Call	Bond Future	450.0000	471.0000	4.667	0	0	0
2011/05/16	R189 2011/08/04	212.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/16	R189 2011/08/04	212.05	Call	Bond Future	400.0000	421.0000	5.250	0	0	0
2011/05/16	R189 2011/08/04	212.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/16	R189 2011/08/04	211.95	Call	Bond Future	500.0000	521.0000	4.200	0	0	0
2011/05/16	R189 2011/08/04	211.95	Put	Bond Future	0.0000	0.0000	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
2011/05/16	R197 2011/08/04			Bond Future	233.1956	233.2269	0.013	0.0000	0.0000	0
2011/05/16	R197 2011/08/04	231.50	Call	Bond Future	1,696.0000	1,727.0000	1.828	0	0	0
2011/05/16	R197 2011/08/04	231.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/16	R197 2011/08/04	231.55	Call	Bond Future	1,646.0000	1,677.0000	1.883	0	0	0
2011/05/16	R197 2011/08/04	231.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/16	R197 2011/08/04	231.45	Call	Bond Future	1,746.0000	1,777.0000	1.775	0	0	0
2011/05/16	R197 2011/08/04	231.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/16	R201 2011/08/04			Bond Future	7.4230	7.4160	(0.094)	0.0000	0.0000	170
2011/05/16	R201 2011/08/04	7.25	Call	Bond Future	413.0000	410.0000	(0.726)	0	0	0
2011/05/16	R201 2011/08/04	7.25	Put	Bond Future	934.0000	910.0000	(2.570)	0	0	0
2011/05/16	R201 2011/08/04	7.30	Call	Bond Future	474.0000	471.0000	(0.633)	0	0	0
2011/05/16	R201 2011/08/04	7.30	Put	Bond Future	844.0000	820.0000	(2.844)	0	0	0
2011/05/16	R201 2011/08/04	7.20	Call	Bond Future	358.0000	354.0000	(1.117)	0	0	0
2011/05/16	R201 2011/08/04	7.20	Put	Bond Future	1,030.0000	1,005.0000	(2.427)	0	0	0
2011/05/16	R201 2011/11/03			Bond Future	7.5430	7.5360	(0.093)	0.0000	0.0000	317
2011/05/16	R201 2011/11/03	8.00	Call	Bond Future	1,685.0000	1,692.0000	0.415	0	0	0
2011/05/16	R201 2011/11/03	8.00	Put	Bond Future	420.0000	407.0000	(3.095)	0	0	0
2011/05/16	R201 2011/11/03	8.05	Call	Bond Future	1,787.0000	1,794.0000	0.392	0	0	0
2011/05/16	R201 2011/11/03	8.05	Put	Bond Future	384.0000	372.0000	(3.125)	0	0	0
2011/05/16	R201 2011/11/03	7.95	Call	Bond Future	1,586.0000	1,592.0000	0.378	0	0	0
2011/05/16	R201 2011/11/03	7.95	Put	Bond Future	458.0000	445.0000	(2.838)	0	0	0
2011/05/16	R201 2012/02/02			Bond Future	7.6740	7.6670	(0.091)	0.0000	0.0000	0
2011/05/16	R201 2012/02/02	8.25	Call	Bond Future	2,089.0000	2,095.0000	0.287	0	0	0
2011/05/16	R201 2012/02/02	8.25	Put	Bond Future	618.0000	606.0000	(1.942)	0	0	0
2011/05/16	R201 2012/02/02	8.30	Call	Bond Future	2,181.0000	2,187.0000	0.275	0	0	0
2011/05/16	R201 2012/02/02	8.30	Put	Bond Future	584.0000	572.0000	(2.055)	0	0	0
2011/05/16	R201 2012/02/02	8.20	Call	Bond Future	1,999.0000	2,005.0000	0.300	0	0	0
2011/05/16	R201 2012/02/02	8.20	Put	Bond Future	655.0000	643.0000	(1.832)	0	0	0
2011/05/16	R201 2012/05/03			Bond Future	7.8370	7.8280	(0.115)	0.0000	0.0000	0
2011/05/16	R201 2012/05/03	7.75	Call	Bond Future	1,147.0000	1,152.0000	0.436	0	0	0
2011/05/16	R201 2012/05/03	7.75	Put	Bond Future	1,353.0000	1,336.0000	(1.256)	0	0	0
2011/05/16	R201 2012/05/03	7.80	Call	Bond Future	1,212.0000	1,217.0000	0.413	0	0	0
2011/05/16	R201 2012/05/03	7.80	Put	Bond Future	1,299.0000	1,283.0000	(1.232)	0	0	0



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2011/05/16	R201 2012/05/03	7.70	Call	Bond Future	1,085.0000	1,090.0000	0.461	0	0	0
2011/05/16	R201 2012/05/03	7.70	Put	Bond Future	1,409.0000	1,393.0000	(1.136)	0	0	0
2011/05/16	R202 2011/08/04			Bond Future	0.1550	0.1540	(0.645)	0.0000	0.0000	10,128
2011/05/16	R202 2011/08/04	1.00	Call	Bond Future	23,364.0000	23,394.0000	0.128	0	0	0
2011/05/16	R202 2011/08/04	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/16	R202 2011/08/04	1.05	Call	Bond Future	24,624.0000	24,654.0000	0.122	0	0	0
2011/05/16	R202 2011/08/04	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/16	R202 2011/08/04	0.95	Call	Bond Future	22,092.0000	22,122.0000	0.136	0	0	0
2011/05/16	R202 2011/08/04	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/16	R202 2011/11/03			Bond Future	0.0720	0.0710	(1.389)	0.0000	0.0000	400
2011/05/16	R202 2011/11/03	0.50	Call	Bond Future	12,387.0000	12,417.0000	0.242	0	0	0
2011/05/16	R202 2011/11/03	0.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/16	R202 2011/11/03	0.55	Call	Bond Future	13,764.0000	13,794.0000	0.218	0	0	0
2011/05/16	R202 2011/11/03	0.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/16	R202 2011/11/03	0.45	Call	Bond Future	10,995.0000	11,025.0000	0.273	0	0	0
2011/05/16	R202 2011/11/03	0.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/16	R203 2011/08/04			Bond Future	8.3840	8.3780	(0.072)	0.0000	0.0000	824
2011/05/16	R203 2011/08/04	8.00	Call	Bond Future	432.0000	423.0000	(2.083)	0	0	0
2011/05/16	R203 2011/08/04	8.00	Put	Bond Future	2,250.0000	2,213.0000	(1.644)	0	0	0
2011/05/16	R203 2011/08/04	8.05	Call	Bond Future	500.0000	490.0000	(2.000)	0	0	0
2011/05/16	R203 2011/08/04	8.05	Put	Bond Future	2,079.0000	2,041.0000	(1.828)	0	0	0
2011/05/16	R203 2011/08/04	7.95	Call	Bond Future	372.0000	363.0000	(2.419)	0	0	0
2011/05/16	R203 2011/08/04	7.95	Put	Bond Future	2,430.0000	2,393.0000	(1.523)	0	0	0
2011/05/16	R203 2011/11/03			Bond Future	8.5070	8.5000	(0.082)	0.0000	0.0000	1,631
2011/05/16	R203 2011/11/03	8.50	Call	Bond Future	1,638.0000	1,639.0000	0.061	0	0	0
2011/05/16	R203 2011/11/03	8.50	Put	Bond Future	1,670.0000	1,639.0000	(1.856)	0	0	0
2011/05/16	R203 2011/11/03	8.55	Call	Bond Future	1,757.0000	1,759.0000	0.114	0	0	0
2011/05/16	R203 2011/11/03	8.55	Put	Bond Future	1,564.0000	1,534.0000	(1.918)	0	0	0
2011/05/16	R203 2011/11/03	8.45	Call	Bond Future	1,524.0000	1,525.0000	0.066	0	0	0
2011/05/16	R203 2011/11/03	8.45	Put	Bond Future	1,781.0000	1,751.0000	(1.684)	0	0	0
2011/05/16	R203 2012/02/02			Bond Future	8.6390	8.6320	(0.081)	0.0000	0.0000	0
2011/05/16	R203 2012/02/02	8.75	Call	Bond Future	2,445.0000	2,449.0000	0.164	0	0	0
2011/05/16	R203 2012/02/02	8.75	Put	Bond Future	1,967.0000	1,940.0000	(1.373)	0	0	0

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2011/05/16	R203 2012/02/02	8.80	Call	Bond Future	2,568.0000	2,572.0000	0.156	0	0	0
2011/05/16	R203 2012/02/02	8.80	Put	Bond Future	1,875.0000	1,849.0000	(1.387)	0	0	0
2011/05/16	R203 2012/02/02	8.70	Call	Bond Future	2,325.0000	2,329.0000	0.172	0	0	0
2011/05/16	R203 2012/02/02	8.70	Put	Bond Future	2,062.0000	2,035.0000	(1.309)	0	0	0
2011/05/16	R203 2012/05/03			Bond Future	8.7830	8.7750	(0.091)	0.0000	0.0000	0
2011/05/16	R203 2012/05/03	8.75	Call	Bond Future	2,273.0000	2,280.0000	0.308	0	0	0
2011/05/16	R203 2012/05/03	8.75	Put	Bond Future	2,410.0000	2,384.0000	(1.079)	0	0	0
2011/05/16	R203 2012/05/03	8.80	Call	Bond Future	2,389.0000	2,396.0000	0.293	0	0	0
2011/05/16	R203 2012/05/03	8.80	Put	Bond Future	2,319.0000	2,292.0000	(1.164)	0	0	0
2011/05/16	R203 2012/05/03	8.70	Call	Bond Future	2,162.0000	2,168.0000	0.278	0	0	0
2011/05/16	R203 2012/05/03	8.70	Put	Bond Future	2,507.0000	2,479.0000	(1.117)	0	0	0
2011/05/16	R204 2011/08/04			Bond Future	8.4860	8.4850	(0.012)	0.0000	0.0000	0
2011/05/16	R204 2011/08/04	8.00	Call	Bond Future	379.0000	363.0000	(4.222)	0	0	0
2011/05/16	R204 2011/08/04	8.00	Put	Bond Future	3,001.0000	2,980.0000	(0.700)	0	0	0
2011/05/16	R204 2011/08/04	8.05	Call	Bond Future	441.0000	424.0000	(3.855)	0	0	0
2011/05/16	R204 2011/08/04	8.05	Put	Bond Future	2,789.0000	2,767.0000	(0.789)	0	0	0
2011/05/16	R204 2011/08/04	7.95	Call	Bond Future	324.0000	310.0000	(4.321)	0	0	0
2011/05/16	R204 2011/08/04	7.95	Put	Bond Future	3,221.0000	3,202.0000	(0.590)	0	0	0
2011/05/16	R204 2011/11/03			Bond Future	8.5960	8.5950	(0.012)	0.0000	0.0000	2,134
2011/05/16	R204 2011/11/03	8.75	Call	Bond Future	2,375.0000	2,361.0000	(0.589)	0	0	0
2011/05/16	R204 2011/11/03	8.75	Put	Bond Future	1,587.0000	1,568.0000	(1.197)	0	0	0
2011/05/16	R204 2011/11/03	8.80	Call	Bond Future	2,525.0000	2,512.0000	(0.515)	0	0	0
2011/05/16	R204 2011/11/03	8.80	Put	Bond Future	1,483.0000	1,465.0000	(1.214)	0	0	0
2011/05/16	R204 2011/11/03	8.70	Call	Bond Future	2,229.0000	2,215.0000	(0.628)	0	0	0
2011/05/16	R204 2011/11/03	8.70	Put	Bond Future	1,696.0000	1,677.0000	(1.120)	0	0	0
2011/05/16	R204 2012/02/02			Bond Future	8.7100	8.7090	(0.011)	0.0000	0.0000	0
2011/05/16	R204 2012/02/02	9.00	Call	Bond Future	3,212.0000	3,201.0000	(0.342)	0	0	0
2011/05/16	R204 2012/02/02	9.00	Put	Bond Future	1,783.0000	1,767.0000	(0.897)	0	0	0
2011/05/16	R204 2012/02/02	9.05	Call	Bond Future	3,364.0000	3,354.0000	(0.297)	0	0	0
2011/05/16	R204 2012/02/02	9.05	Put	Bond Future	1,691.0000	1,676.0000	(0.887)	0	0	0
2011/05/16	R204 2012/02/02	8.95	Call	Bond Future	3,062.0000	3,052.0000	(0.327)	0	0	0
2011/05/16	R204 2012/02/02	8.95	Put	Bond Future	1,877.0000	1,862.0000	(0.799)	0	0	0
2011/05/16	R204 2012/05/03			Bond Future	8.8360	8.8350	(0.011)	0.0000	0.0000	0
2011/05/16	R204 2012/05/03	8.75	Call	Bond Future	2,531.0000	2,521.0000	(0.395)	0	0	0

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2011/05/16	R204 2012/05/03	8.75	Put	Bond Future	2,945.0000	2,931.0000	(0.475)	0	0	0
2011/05/16	R204 2012/05/03	8.80	Call	Bond Future	2,660.0000	2,651.0000	(0.338)	0	0	0
2011/05/16	R204 2012/05/03	8.80	Put	Bond Future	2,833.0000	2,819.0000	(0.494)	0	0	0
2011/05/16	R204 2012/05/03	8.70	Call	Bond Future	2,407.0000	2,398.0000	(0.374)	0	0	0
2011/05/16	R204 2012/05/03	8.70	Put	Bond Future	3,063.0000	3,050.0000	(0.424)	0	0	0
2011/05/16	R206 2011/08/04			Bond Future	7.1960	7.1890	(0.097)	0.0000	0.0000	9,866
2011/05/16	R206 2011/08/04	7.00	Call	Bond Future	251.0000	250.0000	(0.398)	0	0	0
2011/05/16	R206 2011/08/04	7.00	Put	Bond Future	684.0000	668.0000	(2.339)	0	0	0
2011/05/16	R206 2011/08/04	7.05	Call	Bond Future	293.0000	292.0000	(0.341)	0	0	0
2011/05/16	R206 2011/08/04	7.05	Put	Bond Future	615.0000	599.0000	(2.602)	0	0	0
2011/05/16	R206 2011/08/04	6.95	Call	Bond Future	213.0000	211.0000	(0.939)	0	0	0
2011/05/16	R206 2011/08/04	6.95	Put	Bond Future	757.0000	739.0000	(2.378)	0	0	0
2011/05/16	R206 2011/11/03			Bond Future	7.3250	7.3170	(0.109)	0.0000	0.0000	0
2011/05/16	R206 2011/11/03	7.75	Call	Bond Future	1,164.0000	1,170.0000	0.515	0	0	0
2011/05/16	R206 2011/11/03	7.75	Put	Bond Future	322.0000	312.0000	(3.106)	0	0	0
2011/05/16	R206 2011/11/03	7.80	Call	Bond Future	1,238.0000	1,244.0000	0.485	0	0	0
2011/05/16	R206 2011/11/03	7.80	Put	Bond Future	297.0000	287.0000	(3.367)	0	0	0
2011/05/16	R206 2011/11/03	7.70	Call	Bond Future	1,095.0000	1,100.0000	0.457	0	0	0
2011/05/16	R206 2011/11/03	7.70	Put	Bond Future	351.0000	341.0000	(2.849)	0	0	0
2011/05/16	R206 2012/02/02			Bond Future	7.4780	7.4700	(0.107)	0.0000	0.0000	0
2011/05/16	R206 2012/02/02	8.00	Call	Bond Future	1,355.0000	1,360.0000	0.369	0	0	0
2011/05/16	R206 2012/02/02	8.00	Put	Bond Future	435.0000	425.0000	(2.299)	0	0	0
2011/05/16	R206 2012/02/02	8.05	Call	Bond Future	1,417.0000	1,423.0000	0.423	0	0	0
2011/05/16	R206 2012/02/02	8.05	Put	Bond Future	409.0000	401.0000	(1.956)	0	0	0
2011/05/16	R206 2012/02/02	7.95	Call	Bond Future	1,293.0000	1,299.0000	0.464	0	0	0
2011/05/16	R206 2012/02/02	7.95	Put	Bond Future	460.0000	452.0000	(1.739)	0	0	0
2011/05/16	R206 2012/05/03			Bond Future	7.6920	7.6830	(0.117)	0.0000	0.0000	0
2011/05/16	R206 2012/05/03	7.50	Call	Bond Future	665.0000	667.0000	0.301	0	0	0
2011/05/16	R206 2012/05/03	7.50	Put	Bond Future	964.0000	952.0000	(1.245)	0	0	0
2011/05/16	R206 2012/05/03	7.55	Call	Bond Future	705.0000	708.0000	0.426	0	0	0
2011/05/16	R206 2012/05/03	7.55	Put	Bond Future	926.0000	915.0000	(1.188)	0	0	0
2011/05/16	R206 2012/05/03	7.45	Call	Bond Future	626.0000	629.0000	0.479	0	0	0
2011/05/16	R206 2012/05/03	7.45	Put	Bond Future	1,003.0000	992.0000	(1.097)	0	0	0

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2011/05/16	R207 2011/08/04			Bond Future	8.5650	8.5640	(0.012)	0.0000	0.0000	5,725
2011/05/16	R207 2011/08/04	8.25	Call	Bond Future	646.0000	627.0000	(2.941)	0	0	0
2011/05/16	R207 2011/08/04	8.25	Put	Bond Future	2,439.0000	2,414.0000	(1.025)	0	0	0
2011/05/16	R207 2011/08/04	8.30	Call	Bond Future	739.0000	718.0000	(2.842)	0	0	0
2011/05/16	R207 2011/08/04	8.30	Put	Bond Future	2,244.0000	2,218.0000	(1.159)	0	0	0
2011/05/16	R207 2011/08/04	8.20	Call	Bond Future	562.0000	543.0000	(3.381)	0	0	0
2011/05/16	R207 2011/08/04	8.20	Put	Bond Future	2,643.0000	2,619.0000	(0.908)	0	0	0
2011/05/16	R207 2011/11/03			Bond Future	8.6640	8.6620	(0.023)	0.0000	0.0000	600
2011/05/16	R207 2011/11/03	8.75	Call	Bond Future	2,247.0000	2,236.0000	(0.490)	0	0	0
2011/05/16	R207 2011/11/03	8.75	Put	Bond Future	1,778.0000	1,756.0000	(1.237)	0	0	0
2011/05/16	R207 2011/11/03	8.80	Call	Bond Future	2,400.0000	2,390.0000	(0.417)	0	0	0
2011/05/16	R207 2011/11/03	8.80	Put	Bond Future	1,659.0000	1,638.0000	(1.266)	0	0	0
2011/05/16	R207 2011/11/03	8.70	Call	Bond Future	2,100.0000	2,088.0000	(0.571)	0	0	0
2011/05/16	R207 2011/11/03	8.70	Put	Bond Future	1,903.0000	1,880.0000	(1.209)	0	0	0
2011/05/16	R207 2012/02/02			Bond Future	8.7670	8.7660	(0.011)	0.0000	0.0000	0
2011/05/16	R207 2012/02/02	9.00	Call	Bond Future	3,347.0000	3,335.0000	(0.359)	0	0	0
2011/05/16	R207 2012/02/02	9.00	Put	Bond Future	2,117.0000	2,099.0000	(0.850)	0	0	0
2011/05/16	R207 2012/02/02	9.05	Call	Bond Future	3,504.0000	3,492.0000	(0.342)	0	0	0
2011/05/16	R207 2012/02/02	9.05	Put	Bond Future	2,012.0000	1,995.0000	(0.845)	0	0	0
2011/05/16	R207 2012/02/02	8.95	Call	Bond Future	3,192.0000	3,180.0000	(0.376)	0	0	0
2011/05/16	R207 2012/02/02	8.95	Put	Bond Future	2,224.0000	2,207.0000	(0.764)	0	0	0
2011/05/16	R207 2012/05/03			Bond Future	8.8820	8.8800	(0.023)	0.0000	0.0000	0
2011/05/16	R207 2012/05/03	8.75	Call	Bond Future	2,620.0000	2,613.0000	(0.267)	0	0	0
2011/05/16	R207 2012/05/03	8.75	Put	Bond Future	3,306.0000	3,289.0000	(0.514)	0	0	0
2011/05/16	R207 2012/05/03	8.80	Call	Bond Future	2,756.0000	2,748.0000	(0.290)	0	0	0
2011/05/16	R207 2012/05/03	8.80	Put	Bond Future	3,181.0000	3,163.0000	(0.566)	0	0	0
2011/05/16	R207 2012/05/03	8.70	Call	Bond Future	2,491.0000	2,484.0000	(0.281)	0	0	0
2011/05/16	R207 2012/05/03	8.70	Put	Bond Future	3,439.0000	3,421.0000	(0.523)	0	0	0
2011/05/16	R208 2011/08/04			Bond Future	8.5790	8.5840	0.058	0.0000	0.0000	100
2011/05/16	R208 2011/08/04	8.25	Call	Bond Future	670.0000	639.0000	(4.627)	0	0	0
2011/05/16	R208 2011/08/04	8.25	Put	Bond Future	2,662.0000	2,661.0000	(0.038)	0	0	0
2011/05/16	R208 2011/08/04	8.30	Call	Bond Future	767.0000	734.0000	(4.302)	0	0	0
2011/05/16	R208 2011/08/04	8.30	Put	Bond Future	2,453.0000	2,449.0000	(0.163)	0	0	0
2011/05/16	R208 2011/08/04	8.20	Call	Bond Future	583.0000	553.0000	(5.146)	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
2011/05/16	R208 2011/08/04	8.20	Put	Bond Future	2,883.0000	2,883.0000	0.000	0	0	0
2011/05/16	R208 2011/11/03			Bond Future	8.6700	8.6750	0.058	0.0000	0.0000	5,999
2011/05/16	R208 2011/11/03	8.75	Call	Bond Future	2,429.0000	2,394.0000	(1.441)	0	0	0
2011/05/16	R208 2011/11/03	8.75	Put	Bond Future	1,964.0000	1,958.0000	(0.305)	0	0	0
2011/05/16	R208 2011/11/03	8.80	Call	Bond Future	2,593.0000	2,557.0000	(1.388)	0	0	0
2011/05/16	R208 2011/11/03	8.80	Put	Bond Future	1,839.0000	1,832.0000	(0.381)	0	0	0
2011/05/16	R208 2011/11/03	8.70	Call	Bond Future	2,273.0000	2,239.0000	(1.496)	0	0	0
2011/05/16	R208 2011/11/03	8.70	Put	Bond Future	2,098.0000	2,093.0000	(0.238)	0	0	0
2011/05/16	R208 2012/02/02			Bond Future	8.7630	8.7680	0.057	0.0000	0.0000	0
2011/05/16	R208 2012/02/02	9.00	Call	Bond Future	3,584.0000	3,551.0000	(0.921)	0	0	0
2011/05/16	R208 2012/02/02	9.00	Put	Bond Future	2,247.0000	2,242.0000	(0.223)	0	0	0
2011/05/16	R208 2012/02/02	9.05	Call	Bond Future	3,753.0000	3,720.0000	(0.879)	0	0	0
2011/05/16	R208 2012/02/02	9.05	Put	Bond Future	2,137.0000	2,132.0000	(0.234)	0	0	0
2011/05/16	R208 2012/02/02	8.95	Call	Bond Future	3,418.0000	3,385.0000	(0.965)	0	0	0
2011/05/16	R208 2012/02/02	8.95	Put	Bond Future	2,361.0000	2,356.0000	(0.212)	0	0	0
2011/05/16	R208 2012/05/03			Bond Future	8.8640	8.8690	0.056	0.0000	0.0000	0
2011/05/16	R208 2012/05/03	9.00	Call	Bond Future	3,593.0000	3,564.0000	(0.807)	0	0	0
2011/05/16	R208 2012/05/03	9.00	Put	Bond Future	2,841.0000	2,840.0000	(0.035)	0	0	0
2011/05/16	R208 2012/05/03	9.05	Call	Bond Future	3,757.0000	3,728.0000	(0.772)	0	0	0
2011/05/16	R208 2012/05/03	9.05	Put	Bond Future	2,731.0000	2,729.0000	(0.073)	0	0	0
2011/05/16	R208 2012/05/03	8.95	Call	Bond Future	3,431.0000	3,403.0000	(0.816)	0	0	0
2011/05/16	R208 2012/05/03	8.95	Put	Bond Future	2,955.0000	2,954.0000	(0.034)	0	0	0
2011/05/16	R209 2011/08/04			Bond Future	8.9630	8.9980	0.390	0.0000	0.0000	0
2011/05/16	R209 2011/08/04	8.50	Call	Bond Future	683.0000	593.0000	(13.177)	0	0	0
2011/05/16	R209 2011/08/04	8.50	Put	Bond Future	4,397.0000	4,576.0000	4.071	0	0	0
2011/05/16	R209 2011/08/04	8.55	Call	Bond Future	783.0000	685.0000	(12.516)	0	0	0
2011/05/16	R209 2011/08/04	8.55	Put	Bond Future	4,081.0000	4,252.0000	4.190	0	0	0
2011/05/16	R209 2011/08/04	8.45	Call	Bond Future	592.0000	511.0000	(13.682)	0	0	0
2011/05/16	R209 2011/08/04	8.45	Put	Bond Future	4,725.0000	4,913.0000	3.979	0	0	0
2011/05/16	R209 2011/08/04	10.10	Call	Bond Future	8,113.0000	7,848.0000	(3.266)	0	0	0
2011/05/16	R209 2011/08/04	10.10	Put	Bond Future	135.0000	139.0000	2.963	0	0	0
2011/05/16	R209 2011/11/03			Bond Future	9.0300	9.0660	0.399	0.0000	0.0000	1,318
2011/05/16	R209 2011/11/03	8.75	Call	Bond Future	2,016.0000	1,884.0000	(6.548)	0	0	0
2011/05/16	R209 2011/11/03	8.75	Put	Bond Future	4,198.0000	4,339.0000	3.359	0	0	0

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2011/05/16	R209 2011/11/03	8.80	Call	Bond Future	2,175.0000	2,036.0000	(6.391)	0	0	0
2011/05/16	R209 2011/11/03	8.80	Put	Bond Future	3,960.0000	4,094.0000	3.384	0	0	0
2011/05/16	R209 2011/11/03	8.70	Call	Bond Future	1,865.0000	1,738.0000	(6.810)	0	0	0
2011/05/16	R209 2011/11/03	8.70	Put	Bond Future	4,448.0000	4,594.0000	3.282	0	0	0
2011/05/16	R209 2012/02/02			Bond Future	9.0970	9.1340	0.407	0.0000	0.0000	0
2011/05/16	R209 2012/02/02	9.00	Call	Bond Future	3,462.0000	3,305.0000	(4.535)	0	0	0
2011/05/16	R209 2012/02/02	9.00	Put	Bond Future	4,197.0000	4,317.0000	2.859	0	0	0
2011/05/16	R209 2012/02/02	9.05	Call	Bond Future	3,648.0000	3,486.0000	(4.441)	0	0	0
2011/05/16	R209 2012/02/02	9.05	Put	Bond Future	4,003.0000	4,118.0000	2.873	0	0	0
2011/05/16	R209 2012/02/02	8.95	Call	Bond Future	3,283.0000	3,130.0000	(4.660)	0	0	0
2011/05/16	R209 2012/02/02	8.95	Put	Bond Future	4,402.0000	4,526.0000	2.817	0	0	0
2011/05/16	R209 2012/05/03			Bond Future	9.1670	9.2050	0.415	0.0000	0.0000	0
2011/05/16	R209 2012/05/03	9.00	Call	Bond Future	3,722.0000	3,569.0000	(4.111)	0	0	0
2011/05/16	R209 2012/05/03	9.00	Put	Bond Future	4,978.0000	5,106.0000	2.571	0	0	0
2011/05/16	R209 2012/05/03	9.05	Call	Bond Future	3,901.0000	3,745.0000	(3.999)	0	0	0
2011/05/16	R209 2012/05/03	9.05	Put	Bond Future	4,778.0000	4,903.0000	2.616	0	0	0
2011/05/16	R209 2012/05/03	8.95	Call	Bond Future	3,548.0000	3,400.0000	(4.171)	0	0	0
2011/05/16	R209 2012/05/03	8.95	Put	Bond Future	5,187.0000	5,320.0000	2.564	0	0	0
2011/05/16	R210 2011/08/04			Bond Future	129.9886	130.0059	0.013	0.0000	0.0000	425
2011/05/16	R210 2011/08/04	106.00	Call	Bond Future	23,989.0000	24,006.0000	0.071	0	0	0
2011/05/16	R210 2011/08/04	106.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/16	R210 2011/08/04	106.05	Call	Bond Future	23,939.0000	23,956.0000	0.071	0	0	0
2011/05/16	R210 2011/08/04	106.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/16	R210 2011/08/04	105.95	Call	Bond Future	24,039.0000	24,056.0000	0.071	0	0	0
2011/05/16	R210 2011/08/04	105.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/16	R211 2011/08/04			Bond Future	1.1640	1.1620	(0.172)	0.0000	0.0000	0
2011/05/16	R211 2011/08/04	1.50	Call	Bond Future	1,828.0000	1,839.0000	0.602	0	0	0
2011/05/16	R211 2011/08/04	1.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/16	R211 2011/08/04	1.55	Call	Bond Future	2,097.0000	2,108.0000	0.525	0	0	0
2011/05/16	R211 2011/08/04	1.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/16	R211 2011/08/04	1.45	Call	Bond Future	1,559.0000	1,570.0000	0.706	0	0	0
2011/05/16	R211 2011/08/04	1.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/16	R211 2011/11/03			Bond Future	0.9200	0.9170	(0.326)	0.0000	0.0000	539

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2011/05/16	R211 2011/11/03	1.25	Call	Bond Future	1,740.0000	1,756.0000	0.920	0	0	0
2011/05/16	R211 2011/11/03	1.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/16	R211 2011/11/03	1.30	Call	Bond Future	2,001.0000	2,017.0000	0.800	0	0	0
2011/05/16	R211 2011/11/03	1.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/16	R211 2011/11/03	1.20	Call	Bond Future	1,478.0000	1,494.0000	1.083	0	0	0
2011/05/16	R211 2011/11/03	1.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/16	R212 2011/08/04			Bond Future	2.1570	2.1550	(0.093)	0.0000	0.0000	2,772
2011/05/16	R212 2011/08/04	2.50	Call	Bond Future	3,241.0000	3,261.0000	0.617	0	0	0
2011/05/16	R212 2011/08/04	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/16	R212 2011/08/04	2.55	Call	Bond Future	3,704.0000	3,724.0000	0.540	0	0	0
2011/05/16	R212 2011/08/04	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/16	R212 2011/08/04	2.45	Call	Bond Future	2,776.0000	2,795.0000	0.684	0	0	0
2011/05/16	R212 2011/08/04	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/16	R212 2011/11/03			Bond Future	2.0490	2.0480	(0.049)	0.0000	0.0000	240
2011/05/16	R212 2011/11/03	2.50	Call	Bond Future	4,195.0000	4,205.0000	0.238	0	0	0
2011/05/16	R212 2011/11/03	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/16	R212 2011/11/03	2.55	Call	Bond Future	4,649.0000	4,658.0000	0.194	0	0	0
2011/05/16	R212 2011/11/03	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/16	R212 2011/11/03	2.45	Call	Bond Future	3,740.0000	3,749.0000	0.241	0	0	0
2011/05/16	R212 2011/11/03	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/16	R213 2011/08/04			Bond Future	8.9680	9.0040	0.401	0.0000	0.0000	0
2011/05/16	R213 2011/08/04	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/16	R213 2011/08/04	8.00	Put	Bond Future	8,195.0000	8,478.0000	3.453	0	0	0
2011/05/16	R213 2011/08/04	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/16	R213 2011/08/04	8.05	Put	Bond Future	7,742.0000	8,025.0000	3.655	0	0	0
2011/05/16	R213 2011/08/04	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/16	R213 2011/08/04	7.95	Put	Bond Future	8,651.0000	8,934.0000	3.271	0	0	0
2011/05/16	R213 2011/11/03			Bond Future	9.0430	9.0790	0.398	0.0000	0.0000	0
2011/05/16	R213 2011/11/03	8.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/16	R213 2011/11/03	8.75	Put	Bond Future	2,325.0000	2,603.0000	11.957	0	0	0
2011/05/16	R213 2011/11/03	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/16	R213 2011/11/03	8.80	Put	Bond Future	1,921.0000	2,200.0000	14.524	0	0	0
2011/05/16	R213 2011/11/03	8.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/05/16	R213 2011/11/03	8.70	Put	Bond Future	2,731.0000	3,010.0000	10.216	0	0	0
2011/05/16	R213 2012/02/02			Bond Future	9.1200	9.1580	0.417	0.0000	0.0000	0
2011/05/16	R213 2012/02/02	9.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/16	R213 2012/02/02	9.00	Put	Bond Future	926.0000	1,216.0000	31.317	0	0	0
2011/05/16	R213 2012/02/02	9.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/16	R213 2012/02/02	9.05	Put	Bond Future	538.0000	828.0000	53.903	0	0	0
2011/05/16	R213 2012/02/02	8.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/16	R213 2012/02/02	8.95	Put	Bond Future	1,317.0000	1,607.0000	22.020	0	0	0
2011/05/16	R213 2012/05/03			Bond Future	9.1960	9.2350	0.424	0.0000	0.0000	0
2011/05/16	R213 2012/05/03	9.25	Call	Bond Future	406.0000	112.0000	(72.414)	0	0	0
2011/05/16	R213 2012/05/03	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/16	R213 2012/05/03	9.30	Call	Bond Future	779.0000	486.0000	(37.612)	0	0	0
2011/05/16	R213 2012/05/03	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/16	R213 2012/05/03	9.20	Call	Bond Future	30.0000	0.0000	(100.000)	0	0	0
2011/05/16	R213 2012/05/03	9.20	Put	Bond Future	0.0000	263.0000	100.000	0	0	0
2011/05/16	TRT1 2011/08/04			Index Future	347.1650	347.1330	(0.009)	0.0000	0.0000	100
2011/05/16	TRT1 2011/11/03			Index Future	351.8140	351.7820	(0.009)	0.0000	0.0000	0
<b>Total</b>										<b>182406.00</b>