



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 19/05/2011

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
2011/05/19	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/19	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/19	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/19	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/19	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/19	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/19	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/19	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/19	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/19	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/19	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/19	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/19	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/19	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/19	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/05/19	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/19	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/19	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/19	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/19	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/19	AL7T 2011/08/04			Index Future	383.4080	385.7420	0.609	0.0000	0.0000	30
2011/05/19	AL7T 2011/11/03			Index Future	389.1800	391.5490	0.609	0.0000	0.0000	0
2011/05/19	ALBI 2011/08/04			Index Future	352.0960	354.2630	0.615	0.0000	0.0000	1,019
2011/05/19	ALBI 2011/11/03			Index Future	357.3960	359.5960	0.616	0.0000	0.0000	0
2011/05/19	C155 2011/08/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/19	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/19	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/19	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/19	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/19	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/19	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/19	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/19	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/19	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/19	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/19	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/05/19	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0
2011/05/19	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/19	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/19	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/19	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/19	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/19	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/19	CRD1 2011/08/04			Index Future	159.2150	159.8690	0.411	0.0000	0.0000	2
2011/05/19	CRD1 2011/11/03			Index Future	161.3480	162.0120	0.412	0.0000	0.0000	0
2011/05/19	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/19	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/19	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/19	GOVI 2011/08/04			GOVI	353.0970	355.1670	0.586	0.0000	0.0000	179
2011/05/19	GOVI 2011/08/04	348.00	Call	GOVI	50,970.0000	71,670.0000	40.612	0	0	0
2011/05/19	GOVI 2011/08/04	348.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/05/19	GOVI 2011/08/04	348.01	Call	GOVI	50,870.0000	71,570.0000	40.692	0	0	0
2011/05/19	GOVI 2011/08/04	348.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/05/19	GOVI 2011/08/04	347.99	Call	GOVI	51,070.0000	71,770.0000	40.533	0	0	0
2011/05/19	GOVI 2011/08/04	347.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/05/19	GOVI 2011/11/03			GOVI	358.4120	360.5140	0.586	0.0000	0.0000	0
2011/05/19	GOVI 2011/11/03	357.00	Call	GOVI	14,120.0000	35,140.0000	148.867	0	0	0
2011/05/19	GOVI 2011/11/03	357.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/05/19	GOVI 2011/11/03	357.01	Call	GOVI	14,020.0000	35,040.0000	149.929	0	0	0
2011/05/19	GOVI 2011/11/03	357.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/05/19	GOVI 2011/11/03	356.99	Call	GOVI	14,220.0000	35,240.0000	147.820	0	0	0
2011/05/19	GOVI 2011/11/03	356.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0

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2011/05/19	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/05/19	IGOV 2011/08/04			Index Future	154.4570	154.5140	0.037	0.0000	0.0000	977
2011/05/19	IGOV 2011/11/03			Index Future	156.7820	156.8400	0.037	0.0000	0.0000	0
2011/05/19	ILBI 2011/08/04			Index Future	411.7210	411.7210	0.000	0.0000	0.0000	0
2011/05/19	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/05/19	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/05/19	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/05/19	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/05/19	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/05/19	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/05/19	JBAF 2011/06/15			Jibar Tradeable Future	5.6000	5.6000	0.000	0.0000	0.0000	3,890
2011/05/19	JBAF 2011/07/20			Jibar Tradeable Future	5.6300	5.6100	(0.355)	0.0000	0.0000	4,000
2011/05/19	JBAF 2011/08/17			Jibar Tradeable Future	5.7000	5.6600	(0.702)	0.0000	0.0000	0
2011/05/19	JBAF 2011/09/21			Jibar Tradeable Future	5.7800	5.7200	(1.038)	0.0000	0.0000	14,200
2011/05/19	JBAF 2011/10/19			Jibar Tradeable Future	5.9500	5.8600	(1.513)	0.0000	0.0000	0
2011/05/19	JBAF 2011/11/16			Jibar Tradeable Future	8.6600	6.0600	(30.023)	0.0000	0.0000	0
2011/05/19	JBAF 2011/12/21			Jibar Tradeable Future	6.2600	6.1900	(1.118)	0.0000	0.0000	5,591
2011/05/19	JBAF 2012/03/20			Jibar Tradeable Future	6.6800	6.5700	(1.647)	0.0000	0.0000	1,090
2011/05/19	JBAF 2012/06/20			Jibar Tradeable Future	7.0600	6.9300	(1.841)	0.0000	0.0000	2,890
2011/05/19	JBAF 2012/09/19			Jibar Tradeable Future	7.4200	7.2800	(1.887)	0.0000	0.0000	44,710
2011/05/19	JBAF 2012/12/19			Jibar Tradeable Future	7.7700	7.6100	(2.059)	0.0000	0.0000	490
2011/05/19	JBAF 2013/03/20			Jibar Tradeable Future	8.0200	7.8700	(1.870)	0.0000	0.0000	290
2011/05/19	JN02 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/05/19	JN02 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/19	JN02 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/19	JN02 2011/08/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0

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2011/05/19	JN02 2011/08/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/05/19	JN02 2011/08/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/05/19	JN02 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/19	JN05 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/05/19	JN05 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/19	JN05 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/19	JN05 2011/08/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/19	JN05 2011/08/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/05/19	JN05 2011/08/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/05/19	JN05 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/19	JN10 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/05/19	JN10 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/19	JN10 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/19	JN10 2011/08/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/19	JN10 2011/08/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/05/19	JN10 2011/08/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/05/19	JN10 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/19	OTH1 2011/08/04			Index Future	346.3160	349.0060	0.777	0.0000	0.0000	3
2011/05/19	OTH1 2011/11/03			Index Future	351.5300	354.2600	0.777	0.0000	0.0000	0
2011/05/19	R157 2011/08/04			Bond Future	7.7510	7.6430	(1.393)	0.0000	0.0000	6,655
2011/05/19	R157 2011/08/04	7.50	Call	Bond Future	459.0000	601.0000	30.937	0	0	1,000
2011/05/19	R157 2011/08/04	7.50	Put	Bond Future	1,437.0000	1,159.0000	(19.346)	0	0	0
2011/05/19	R157 2011/08/04	7.55	Call	Bond Future	528.0000	685.0000	29.735	0	0	0
2011/05/19	R157 2011/08/04	7.55	Put	Bond Future	1,310.0000	1,048.0000	(20.000)	0	0	0
2011/05/19	R157 2011/08/04	7.45	Call	Bond Future	397.0000	525.0000	32.242	0	0	0
2011/05/19	R157 2011/08/04	7.45	Put	Bond Future	1,571.0000	1,279.0000	(18.587)	0	0	0
2011/05/19	R157 2011/08/04	7.20	Put	Bond Future	2,332.0000	1,982.0000	(15.009)	0	0	0
2011/05/19	R157 2011/08/04	7.20	Call	Bond Future	172.0000	241.0000	40.116	0	0	1,320
2011/05/19	R157 2011/08/04	7.60	Put	Bond Future	1,190.0000	943.0000	(20.756)	0	0	0
2011/05/19	R157 2011/08/04	7.60	Call	Bond Future	603.0000	775.0000	28.524	0	0	440
2011/05/19	R157 2011/08/04	7.80	Call	Bond Future	973.0000	1,204.0000	23.741	0	0	0
2011/05/19	R157 2011/08/04	7.80	Put	Bond Future	783.0000	595.0000	(24.010)	0	0	440

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2011/05/19	R157 2011/08/04	8.20	Call	Bond Future	2,011.0000	2,342.0000	16.459	0	0	0
2011/05/19	R157 2011/08/04	8.20	Put	Bond Future	286.0000	198.0000	(30.769)	0	0	1,320
2011/05/19	R157 2011/11/03			Bond Future	7.8840	7.7670	(1.484)	0.0000	0.0000	3,358
2011/05/19	R157 2011/11/03	8.25	Call	Bond Future	2,019.0000	2,308.0000	14.314	0	0	0
2011/05/19	R157 2011/11/03	8.25	Put	Bond Future	697.0000	559.0000	(19.799)	0	0	0
2011/05/19	R157 2011/11/03	8.30	Call	Bond Future	2,143.0000	2,441.0000	13.906	0	0	0
2011/05/19	R157 2011/11/03	8.30	Put	Bond Future	642.0000	513.0000	(20.093)	0	0	0
2011/05/19	R157 2011/11/03	8.20	Call	Bond Future	1,897.0000	2,178.0000	14.813	0	0	0
2011/05/19	R157 2011/11/03	8.20	Put	Bond Future	754.0000	609.0000	(19.231)	0	0	0
2011/05/19	R157 2012/02/02			Bond Future	8.0330	7.9060	(1.581)	0.0000	0.0000	0
2011/05/19	R157 2012/02/02	8.50	Call	Bond Future	2,478.0000	2,767.0000	11.663	0	0	0
2011/05/19	R157 2012/02/02	8.50	Put	Bond Future	906.0000	763.0000	(15.784)	0	0	0
2011/05/19	R157 2012/02/02	8.55	Call	Bond Future	2,593.0000	2,889.0000	11.415	0	0	0
2011/05/19	R157 2012/02/02	8.55	Put	Bond Future	854.0000	718.0000	(15.925)	0	0	0
2011/05/19	R157 2012/02/02	8.45	Call	Bond Future	2,365.0000	2,647.0000	11.924	0	0	0
2011/05/19	R157 2012/02/02	8.45	Put	Bond Future	960.0000	810.0000	(15.625)	0	0	0
2011/05/19	R157 2012/05/03			Bond Future	8.2030	8.0640	(1.695)	0.0000	0.0000	0
2011/05/19	R157 2012/05/03	8.25	Call	Bond Future	1,796.0000	2,029.0000	12.973	0	0	0
2011/05/19	R157 2012/05/03	8.25	Put	Bond Future	1,648.0000	1,441.0000	(12.561)	0	0	0
2011/05/19	R157 2012/05/03	8.30	Call	Bond Future	1,884.0000	2,124.0000	12.739	0	0	0
2011/05/19	R157 2012/05/03	8.30	Put	Bond Future	1,578.0000	1,379.0000	(12.611)	0	0	0
2011/05/19	R157 2012/05/03	8.20	Call	Bond Future	1,710.0000	1,937.0000	13.275	0	0	0
2011/05/19	R157 2012/05/03	8.20	Put	Bond Future	1,719.0000	1,507.0000	(12.333)	0	0	0
2011/05/19	R186 2011/08/04			Bond Future	8.6860	8.5670	(1.370)	0.0000	0.0000	21,627
2011/05/19	R186 2011/08/04	8.25	Call	Bond Future	836.0000	1,122.0000	34.211	0	0	0
2011/05/19	R186 2011/08/04	8.25	Put	Bond Future	5,005.0000	4,175.0000	(16.583)	0	0	0
2011/05/19	R186 2011/08/04	8.30	Call	Bond Future	962.0000	1,278.0000	32.848	0	0	0
2011/05/19	R186 2011/08/04	8.30	Put	Bond Future	4,642.0000	3,841.0000	(17.255)	0	0	0
2011/05/19	R186 2011/08/04	8.20	Call	Bond Future	725.0000	981.0000	35.310	0	0	0
2011/05/19	R186 2011/08/04	8.20	Put	Bond Future	5,386.0000	4,526.0000	(15.967)	0	0	0
2011/05/19	R186 2011/08/04	8.35	Put	Bond Future	4,294.0000	3,525.0000	(17.909)	0	0	0
2011/05/19	R186 2011/08/04	8.35	Call	Bond Future	1,100.0000	1,448.0000	31.636	0	0	600
2011/05/19	R186 2011/08/04	8.70	Put	Bond Future	2,309.0000	1,783.0000	(22.780)	0	0	0
2011/05/19	R186 2011/08/04	8.70	Call	Bond Future	2,439.0000	3,030.0000	24.231	0	0	200

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2011/05/19	R186 2011/08/04	8.95	Call	Bond Future	3,792.0000	4,547.0000	19.910	0	0	0
2011/05/19	R186 2011/08/04	8.95	Put	Bond Future	1,370.0000	1,008.0000	(26.423)	0	0	200
2011/05/19	R186 2011/08/04	9.70	Call	Bond Future	9,106.0000	10,149.0000	11.454	0	0	0
2011/05/19	R186 2011/08/04	9.70	Put	Bond Future	198.0000	124.0000	(37.374)	0	0	600
2011/05/19	R186 2011/11/03			Bond Future	8.7650	8.6420	(1.403)	0.0000	0.0000	13,789
2011/05/19	R186 2011/11/03	9.00	Call	Bond Future	4,735.0000	5,432.0000	14.720	0	0	0
2011/05/19	R186 2011/11/03	9.00	Put	Bond Future	2,614.0000	2,178.0000	(16.679)	0	0	0
2011/05/19	R186 2011/11/03	9.05	Call	Bond Future	5,008.0000	5,726.0000	14.337	0	0	0
2011/05/19	R186 2011/11/03	9.05	Put	Bond Future	2,443.0000	2,028.0000	(16.987)	0	0	0
2011/05/19	R186 2011/11/03	8.95	Call	Bond Future	4,469.0000	5,144.0000	15.104	0	0	0
2011/05/19	R186 2011/11/03	8.95	Put	Bond Future	2,794.0000	2,336.0000	(16.392)	0	0	0
2011/05/19	R186 2011/11/03	8.75	Put	Bond Future	3,615.0000	3,067.0000	(15.159)	0	0	0
2011/05/19	R186 2011/11/03	8.75	Call	Bond Future	3,478.0000	4,063.0000	16.820	0	0	5,600
2011/05/19	R186 2012/02/02			Bond Future	8.8450	8.7180	(1.436)	0.0000	0.0000	2,500
2011/05/19	R186 2012/02/02	9.00	Call	Bond Future	5,249.0000	5,907.0000	12.536	0	0	0
2011/05/19	R186 2012/02/02	9.00	Put	Bond Future	3,869.0000	3,378.0000	(12.691)	0	0	0
2011/05/19	R186 2012/02/02	9.05	Call	Bond Future	5,500.0000	6,176.0000	12.291	0	0	0
2011/05/19	R186 2012/02/02	9.05	Put	Bond Future	3,680.0000	3,207.0000	(12.853)	0	0	0
2011/05/19	R186 2012/02/02	8.95	Call	Bond Future	5,005.0000	5,645.0000	12.787	0	0	0
2011/05/19	R186 2012/02/02	8.95	Put	Bond Future	4,068.0000	3,558.0000	(12.537)	0	0	0
2011/05/19	R186 2012/05/03			Bond Future	8.9300	8.7980	(1.478)	0.0000	0.0000	0
2011/05/19	R186 2012/05/03	9.00	Call	Bond Future	5,438.0000	6,079.0000	11.787	0	0	0
2011/05/19	R186 2012/05/03	9.00	Put	Bond Future	4,824.0000	4,293.0000	(11.007)	0	0	0
2011/05/19	R186 2012/05/03	9.05	Call	Bond Future	5,683.0000	6,339.0000	11.543	0	0	0
2011/05/19	R186 2012/05/03	9.05	Put	Bond Future	4,633.0000	4,117.0000	(11.137)	0	0	0
2011/05/19	R186 2012/05/03	8.95	Call	Bond Future	5,204.0000	5,828.0000	11.991	0	0	0
2011/05/19	R186 2012/05/03	8.95	Put	Bond Future	5,028.0000	4,480.0000	(10.899)	0	0	0
2011/05/19	R189 2011/08/04			Bond Future	212.5352	212.5567	0.010	0.0000	0.0000	0
2011/05/19	R189 2011/08/04	212.00	Call	Bond Future	535.0000	557.0000	4.112	0	0	0
2011/05/19	R189 2011/08/04	212.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/19	R189 2011/08/04	212.05	Call	Bond Future	485.0000	507.0000	4.536	0	0	0
2011/05/19	R189 2011/08/04	212.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/19	R189 2011/08/04	211.95	Call	Bond Future	585.0000	607.0000	3.761	0	0	0
2011/05/19	R189 2011/08/04	211.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/05/19	R197 2011/08/04			Bond Future	233.3241	233.3567	0.014	0.0000	0.0000	0
2011/05/19	R197 2011/08/04	231.50	Call	Bond Future	1,824.0000	1,857.0000	1.809	0	0	0
2011/05/19	R197 2011/08/04	231.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/19	R197 2011/08/04	231.55	Call	Bond Future	1,774.0000	1,807.0000	1.860	0	0	0
2011/05/19	R197 2011/08/04	231.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/19	R197 2011/08/04	231.45	Call	Bond Future	1,874.0000	1,907.0000	1.761	0	0	0
2011/05/19	R197 2011/08/04	231.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/19	R201 2011/08/04			Bond Future	7.3210	7.2170	(1.421)	0.0000	0.0000	170
2011/05/19	R201 2011/08/04	7.25	Call	Bond Future	524.0000	670.0000	27.863	0	0	0
2011/05/19	R201 2011/08/04	7.25	Put	Bond Future	738.0000	570.0000	(22.764)	0	0	0
2011/05/19	R201 2011/08/04	7.30	Call	Bond Future	596.0000	753.0000	26.342	0	0	0
2011/05/19	R201 2011/08/04	7.30	Put	Bond Future	659.0000	502.0000	(23.824)	0	0	0
2011/05/19	R201 2011/08/04	7.20	Call	Bond Future	458.0000	591.0000	29.039	0	0	0
2011/05/19	R201 2011/08/04	7.20	Put	Bond Future	823.0000	642.0000	(21.993)	0	0	0
2011/05/19	R201 2011/11/03			Bond Future	7.4310	7.3190	(1.507)	0.0000	0.0000	695
2011/05/19	R201 2011/11/03	8.00	Call	Bond Future	1,907.0000	2,148.0000	12.638	0	0	0
2011/05/19	R201 2011/11/03	8.00	Put	Bond Future	329.0000	255.0000	(22.492)	0	0	0
2011/05/19	R201 2011/11/03	8.05	Call	Bond Future	2,015.0000	2,261.0000	12.208	0	0	0
2011/05/19	R201 2011/11/03	8.05	Put	Bond Future	299.0000	231.0000	(22.742)	0	0	0
2011/05/19	R201 2011/11/03	7.95	Call	Bond Future	1,801.0000	2,037.0000	13.104	0	0	0
2011/05/19	R201 2011/11/03	7.95	Put	Bond Future	360.0000	282.0000	(21.667)	0	0	0
2011/05/19	R201 2012/02/02			Bond Future	7.5530	7.4290	(1.642)	0.0000	0.0000	0
2011/05/19	R201 2012/02/02	8.25	Call	Bond Future	2,303.0000	2,538.0000	10.204	0	0	0
2011/05/19	R201 2012/02/02	8.25	Put	Bond Future	520.0000	433.0000	(16.731)	0	0	0
2011/05/19	R201 2012/02/02	8.30	Call	Bond Future	2,398.0000	2,638.0000	10.008	0	0	0
2011/05/19	R201 2012/02/02	8.30	Put	Bond Future	488.0000	407.0000	(16.598)	0	0	0
2011/05/19	R201 2012/02/02	8.20	Call	Bond Future	2,208.0000	2,439.0000	10.462	0	0	0
2011/05/19	R201 2012/02/02	8.20	Put	Bond Future	551.0000	461.0000	(16.334)	0	0	0
2011/05/19	R201 2012/05/03			Bond Future	7.7010	7.5640	(1.779)	0.0000	0.0000	0
2011/05/19	R201 2012/05/03	7.75	Call	Bond Future	1,301.0000	1,474.0000	13.297	0	0	0
2011/05/19	R201 2012/05/03	7.75	Put	Bond Future	1,185.0000	1,033.0000	(12.827)	0	0	0
2011/05/19	R201 2012/05/03	7.80	Call	Bond Future	1,371.0000	1,548.0000	12.910	0	0	0
2011/05/19	R201 2012/05/03	7.80	Put	Bond Future	1,137.0000	988.0000	(13.105)	0	0	0



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2011/05/19	R201 2012/05/03	7.70	Call	Bond Future	1,234.0000	1,402.0000	13.614	0	0	0
2011/05/19	R201 2012/05/03	7.70	Put	Bond Future	1,236.0000	1,079.0000	(12.702)	0	0	0
2011/05/19	R202 2011/08/04			Bond Future	0.1520	0.1510	(0.658)	0.0000	0.0000	10,128
2011/05/19	R202 2011/08/04	1.00	Call	Bond Future	23,455.0000	23,485.0000	0.128	0	0	0
2011/05/19	R202 2011/08/04	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/19	R202 2011/08/04	1.05	Call	Bond Future	24,714.0000	24,744.0000	0.121	0	0	0
2011/05/19	R202 2011/08/04	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/19	R202 2011/08/04	0.95	Call	Bond Future	22,182.0000	22,213.0000	0.140	0	0	0
2011/05/19	R202 2011/08/04	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/19	R202 2011/11/03			Bond Future	0.0680	0.0680	0.000	0.0000	0.0000	400
2011/05/19	R202 2011/11/03	0.50	Call	Bond Future	12,508.0000	12,508.0000	0.000	0	0	0
2011/05/19	R202 2011/11/03	0.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/19	R202 2011/11/03	0.55	Call	Bond Future	13,885.0000	13,885.0000	0.000	0	0	0
2011/05/19	R202 2011/11/03	0.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/19	R202 2011/11/03	0.45	Call	Bond Future	11,116.0000	11,116.0000	0.000	0	0	0
2011/05/19	R202 2011/11/03	0.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/19	R203 2011/08/04			Bond Future	8.2850	8.1740	(1.340)	0.0000	0.0000	824
2011/05/19	R203 2011/08/04	8.00	Call	Bond Future	543.0000	713.0000	31.308	0	0	0
2011/05/19	R203 2011/08/04	8.00	Put	Bond Future	1,896.0000	1,542.0000	(18.671)	0	0	0
2011/05/19	R203 2011/08/04	8.05	Call	Bond Future	623.0000	811.0000	30.177	0	0	0
2011/05/19	R203 2011/08/04	8.05	Put	Bond Future	1,737.0000	1,401.0000	(19.344)	0	0	0
2011/05/19	R203 2011/08/04	7.95	Call	Bond Future	470.0000	624.0000	32.766	0	0	0
2011/05/19	R203 2011/08/04	7.95	Put	Bond Future	2,063.0000	1,693.0000	(17.935)	0	0	0
2011/05/19	R203 2011/11/03			Bond Future	8.4020	8.2850	(1.393)	0.0000	0.0000	1,630
2011/05/19	R203 2011/11/03	8.50	Call	Bond Future	1,869.0000	2,166.0000	15.891	0	0	0
2011/05/19	R203 2011/11/03	8.50	Put	Bond Future	1,426.0000	1,191.0000	(16.480)	0	0	0
2011/05/19	R203 2011/11/03	8.55	Call	Bond Future	1,999.0000	2,307.0000	15.408	0	0	0
2011/05/19	R203 2011/11/03	8.55	Put	Bond Future	1,331.0000	1,107.0000	(16.829)	0	0	0
2011/05/19	R203 2011/11/03	8.45	Call	Bond Future	1,745.0000	2,031.0000	16.390	0	0	0
2011/05/19	R203 2011/11/03	8.45	Put	Bond Future	1,528.0000	1,282.0000	(16.099)	0	0	0
2011/05/19	R203 2012/02/02			Bond Future	8.5290	8.4050	(1.454)	0.0000	0.0000	0
2011/05/19	R203 2012/02/02	8.75	Call	Bond Future	2,697.0000	3,013.0000	11.717	0	0	0
2011/05/19	R203 2012/02/02	8.75	Put	Bond Future	1,742.0000	1,516.0000	(12.974)	0	0	0

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2011/05/19	R203 2012/02/02	8.80	Call	Bond Future	2,827.0000	3,151.0000	11.461	0	0	0
2011/05/19	R203 2012/02/02	8.80	Put	Bond Future	1,657.0000	1,440.0000	(13.096)	0	0	0
2011/05/19	R203 2012/02/02	8.70	Call	Bond Future	2,569.0000	2,877.0000	11.989	0	0	0
2011/05/19	R203 2012/02/02	8.70	Put	Bond Future	1,829.0000	1,596.0000	(12.739)	0	0	0
2011/05/19	R203 2012/05/03			Bond Future	8.6650	8.5340	(1.512)	0.0000	0.0000	0
2011/05/19	R203 2012/05/03	8.75	Call	Bond Future	2,514.0000	2,811.0000	11.814	0	0	0
2011/05/19	R203 2012/05/03	8.75	Put	Bond Future	2,160.0000	1,910.0000	(11.574)	0	0	0
2011/05/19	R203 2012/05/03	8.80	Call	Bond Future	2,637.0000	2,941.0000	11.528	0	0	0
2011/05/19	R203 2012/05/03	8.80	Put	Bond Future	2,076.0000	1,832.0000	(11.753)	0	0	0
2011/05/19	R203 2012/05/03	8.70	Call	Bond Future	2,396.0000	2,686.0000	12.104	0	0	0
2011/05/19	R203 2012/05/03	8.70	Put	Bond Future	2,250.0000	1,992.0000	(11.467)	0	0	0
2011/05/19	R204 2011/08/04			Bond Future	8.3930	8.2880	(1.251)	0.0000	0.0000	0
2011/05/19	R204 2011/08/04	8.00	Call	Bond Future	471.0000	617.0000	30.998	0	0	0
2011/05/19	R204 2011/08/04	8.00	Put	Bond Future	2,598.0000	2,182.0000	(16.012)	0	0	0
2011/05/19	R204 2011/08/04	8.05	Call	Bond Future	545.0000	708.0000	29.908	0	0	0
2011/05/19	R204 2011/08/04	8.05	Put	Bond Future	2,398.0000	1,999.0000	(16.639)	0	0	0
2011/05/19	R204 2011/08/04	7.95	Call	Bond Future	405.0000	535.0000	32.099	0	0	0
2011/05/19	R204 2011/08/04	7.95	Put	Bond Future	2,807.0000	2,374.0000	(15.426)	0	0	0
2011/05/19	R204 2011/11/03			Bond Future	8.4980	8.3880	(1.294)	0.0000	0.0000	2,133
2011/05/19	R204 2011/11/03	8.75	Call	Bond Future	2,653.0000	3,006.0000	13.306	0	0	0
2011/05/19	R204 2011/11/03	8.75	Put	Bond Future	1,360.0000	1,142.0000	(16.029)	0	0	0
2011/05/19	R204 2011/11/03	8.80	Call	Bond Future	2,814.0000	3,178.0000	12.935	0	0	0
2011/05/19	R204 2011/11/03	8.80	Put	Bond Future	1,267.0000	1,060.0000	(16.338)	0	0	0
2011/05/19	R204 2011/11/03	8.70	Call	Bond Future	2,497.0000	2,838.0000	13.656	0	0	0
2011/05/19	R204 2011/11/03	8.70	Put	Bond Future	1,459.0000	1,228.0000	(15.833)	0	0	0
2011/05/19	R204 2012/02/02			Bond Future	8.6080	8.4920	(1.348)	0.0000	0.0000	0
2011/05/19	R204 2012/02/02	9.00	Call	Bond Future	3,510.0000	3,883.0000	10.627	0	0	0
2011/05/19	R204 2012/02/02	9.00	Put	Bond Future	1,572.0000	1,362.0000	(13.359)	0	0	0
2011/05/19	R204 2012/02/02	9.05	Call	Bond Future	3,670.0000	4,052.0000	10.409	0	0	0
2011/05/19	R204 2012/02/02	9.05	Put	Bond Future	1,488.0000	1,287.0000	(13.508)	0	0	0
2011/05/19	R204 2012/02/02	8.95	Call	Bond Future	3,353.0000	3,717.0000	10.856	0	0	0
2011/05/19	R204 2012/02/02	8.95	Put	Bond Future	1,659.0000	1,440.0000	(13.201)	0	0	0
2011/05/19	R204 2012/05/03			Bond Future	8.7280	8.6070	(1.386)	0.0000	0.0000	0
2011/05/19	R204 2012/05/03	8.75	Call	Bond Future	2,778.0000	3,086.0000	11.087	0	0	0

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2011/05/19	R204 2012/05/03	8.75	Put	Bond Future	2,672.0000	2,392.0000	(10.479)	0	0	0
2011/05/19	R204 2012/05/03	8.80	Call	Bond Future	2,914.0000	3,230.0000	10.844	0	0	0
2011/05/19	R204 2012/05/03	8.80	Put	Bond Future	2,566.0000	2,295.0000	(10.561)	0	0	0
2011/05/19	R204 2012/05/03	8.70	Call	Bond Future	2,647.0000	2,947.0000	11.334	0	0	0
2011/05/19	R204 2012/05/03	8.70	Put	Bond Future	2,783.0000	2,495.0000	(10.349)	0	0	0
2011/05/19	R206 2011/08/04			Bond Future	7.0850	6.9850	(1.411)	0.0000	0.0000	9,866
2011/05/19	R206 2011/08/04	7.00	Call	Bond Future	337.0000	436.0000	29.377	0	0	0
2011/05/19	R206 2011/08/04	7.00	Put	Bond Future	525.0000	403.0000	(23.238)	0	0	0
2011/05/19	R206 2011/08/04	7.05	Call	Bond Future	388.0000	496.0000	27.835	0	0	0
2011/05/19	R206 2011/08/04	7.05	Put	Bond Future	465.0000	352.0000	(24.301)	0	0	0
2011/05/19	R206 2011/08/04	6.95	Call	Bond Future	289.0000	379.0000	31.142	0	0	0
2011/05/19	R206 2011/08/04	6.95	Put	Bond Future	588.0000	457.0000	(22.279)	0	0	0
2011/05/19	R206 2011/11/03			Bond Future	7.2010	7.0880	(1.569)	0.0000	0.0000	0
2011/05/19	R206 2011/11/03	7.75	Call	Bond Future	1,337.0000	1,508.0000	12.790	0	0	0
2011/05/19	R206 2011/11/03	7.75	Put	Bond Future	247.0000	192.0000	(22.267)	0	0	0
2011/05/19	R206 2011/11/03	7.80	Call	Bond Future	1,415.0000	1,590.0000	12.367	0	0	0
2011/05/19	R206 2011/11/03	7.80	Put	Bond Future	227.0000	176.0000	(22.467)	0	0	0
2011/05/19	R206 2011/11/03	7.70	Call	Bond Future	1,262.0000	1,430.0000	13.312	0	0	0
2011/05/19	R206 2011/11/03	7.70	Put	Bond Future	271.0000	213.0000	(21.402)	0	0	0
2011/05/19	R206 2012/02/02			Bond Future	7.3380	7.2100	(1.744)	0.0000	0.0000	0
2011/05/19	R206 2012/02/02	8.00	Call	Bond Future	1,523.0000	1,690.0000	10.965	0	0	0
2011/05/19	R206 2012/02/02	8.00	Put	Bond Future	354.0000	293.0000	(17.232)	0	0	0
2011/05/19	R206 2012/02/02	8.05	Call	Bond Future	1,589.0000	1,759.0000	10.699	0	0	0
2011/05/19	R206 2012/02/02	8.05	Put	Bond Future	332.0000	274.0000	(17.470)	0	0	0
2011/05/19	R206 2012/02/02	7.95	Call	Bond Future	1,458.0000	1,622.0000	11.248	0	0	0
2011/05/19	R206 2012/02/02	7.95	Put	Bond Future	377.0000	312.0000	(17.241)	0	0	0
2011/05/19	R206 2012/05/03			Bond Future	7.5290	7.3810	(1.966)	0.0000	0.0000	0
2011/05/19	R206 2012/05/03	7.50	Call	Bond Future	779.0000	897.0000	15.148	0	0	0
2011/05/19	R206 2012/05/03	7.50	Put	Bond Future	824.0000	711.0000	(13.714)	0	0	0
2011/05/19	R206 2012/05/03	7.55	Call	Bond Future	823.0000	944.0000	14.702	0	0	0
2011/05/19	R206 2012/05/03	7.55	Put	Bond Future	790.0000	680.0000	(13.924)	0	0	0
2011/05/19	R206 2012/05/03	7.45	Call	Bond Future	737.0000	850.0000	15.332	0	0	0
2011/05/19	R206 2012/05/03	7.45	Put	Bond Future	860.0000	742.0000	(13.721)	0	0	0

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2011/05/19	R207 2011/08/04			Bond Future	8.4880	8.3780	(1.296)	0.0000	0.0000	5,725
2011/05/19	R207 2011/08/04	8.25	Call	Bond Future	758.0000	982.0000	29.551	0	0	0
2011/05/19	R207 2011/08/04	8.25	Put	Bond Future	2,117.0000	1,716.0000	(18.942)	0	0	0
2011/05/19	R207 2011/08/04	8.30	Call	Bond Future	863.0000	1,107.0000	28.273	0	0	0
2011/05/19	R207 2011/08/04	8.30	Put	Bond Future	1,934.0000	1,553.0000	(19.700)	0	0	0
2011/05/19	R207 2011/08/04	8.20	Call	Bond Future	663.0000	866.0000	30.618	0	0	0
2011/05/19	R207 2011/08/04	8.20	Put	Bond Future	2,310.0000	1,888.0000	(18.268)	0	0	0
2011/05/19	R207 2011/11/03			Bond Future	8.5830	8.4680	(1.340)	0.0000	0.0000	600
2011/05/19	R207 2011/11/03	8.75	Call	Bond Future	2,476.0000	2,851.0000	15.145	0	0	0
2011/05/19	R207 2011/11/03	8.75	Put	Bond Future	1,562.0000	1,300.0000	(16.773)	0	0	0
2011/05/19	R207 2011/11/03	8.80	Call	Bond Future	2,639.0000	3,027.0000	14.703	0	0	0
2011/05/19	R207 2011/11/03	8.80	Put	Bond Future	1,453.0000	1,205.0000	(17.068)	0	0	0
2011/05/19	R207 2011/11/03	8.70	Call	Bond Future	2,319.0000	2,681.0000	15.610	0	0	0
2011/05/19	R207 2011/11/03	8.70	Put	Bond Future	1,677.0000	1,403.0000	(16.339)	0	0	0
2011/05/19	R207 2012/02/02			Bond Future	8.6830	8.5640	(1.370)	0.0000	0.0000	0
2011/05/19	R207 2012/02/02	9.00	Call	Bond Future	3,596.0000	3,990.0000	10.957	0	0	0
2011/05/19	R207 2012/02/02	9.00	Put	Bond Future	1,917.0000	1,671.0000	(12.833)	0	0	0
2011/05/19	R207 2012/02/02	9.05	Call	Bond Future	3,760.0000	4,164.0000	10.745	0	0	0
2011/05/19	R207 2012/02/02	9.05	Put	Bond Future	1,820.0000	1,583.0000	(13.022)	0	0	0
2011/05/19	R207 2012/02/02	8.95	Call	Bond Future	3,435.0000	3,820.0000	11.208	0	0	0
2011/05/19	R207 2012/02/02	8.95	Put	Bond Future	2,018.0000	1,763.0000	(12.636)	0	0	0
2011/05/19	R207 2012/05/03			Bond Future	8.7940	8.6690	(1.421)	0.0000	0.0000	0
2011/05/19	R207 2012/05/03	8.75	Call	Bond Future	2,828.0000	3,160.0000	11.740	0	0	0
2011/05/19	R207 2012/05/03	8.75	Put	Bond Future	3,057.0000	2,736.0000	(10.500)	0	0	0
2011/05/19	R207 2012/05/03	8.80	Call	Bond Future	2,970.0000	3,311.0000	11.481	0	0	0
2011/05/19	R207 2012/05/03	8.80	Put	Bond Future	2,939.0000	2,626.0000	(10.650)	0	0	0
2011/05/19	R207 2012/05/03	8.70	Call	Bond Future	2,692.0000	3,015.0000	11.999	0	0	0
2011/05/19	R207 2012/05/03	8.70	Put	Bond Future	3,183.0000	2,852.0000	(10.399)	0	0	0
2011/05/19	R208 2011/08/04			Bond Future	8.4980	8.3940	(1.224)	0.0000	0.0000	100
2011/05/19	R208 2011/08/04	8.25	Call	Bond Future	795.0000	1,014.0000	27.547	0	0	0
2011/05/19	R208 2011/08/04	8.25	Put	Bond Future	2,302.0000	1,893.0000	(17.767)	0	0	0
2011/05/19	R208 2011/08/04	8.30	Call	Bond Future	905.0000	1,145.0000	26.519	0	0	0
2011/05/19	R208 2011/08/04	8.30	Put	Bond Future	2,105.0000	1,717.0000	(18.432)	0	0	0
2011/05/19	R208 2011/08/04	8.20	Call	Bond Future	694.0000	893.0000	28.674	0	0	0

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2011/05/19	R208 2011/08/04	8.20	Put	Bond Future	2,509.0000	2,080.0000	(17.098)	0	0	0
2011/05/19	R208 2011/11/03			Bond Future	8.5860	8.4780	(1.258)	0.0000	0.0000	5,998
2011/05/19	R208 2011/11/03	8.75	Call	Bond Future	2,681.0000	3,054.0000	13.913	0	0	0
2011/05/19	R208 2011/11/03	8.75	Put	Bond Future	1,724.0000	1,460.0000	(15.313)	0	0	0
2011/05/19	R208 2011/11/03	8.80	Call	Bond Future	2,855.0000	3,241.0000	13.520	0	0	0
2011/05/19	R208 2011/11/03	8.80	Put	Bond Future	1,609.0000	1,358.0000	(15.600)	0	0	0
2011/05/19	R208 2011/11/03	8.70	Call	Bond Future	2,515.0000	2,874.0000	14.274	0	0	0
2011/05/19	R208 2011/11/03	8.70	Put	Bond Future	1,848.0000	1,570.0000	(15.043)	0	0	0
2011/05/19	R208 2012/02/02			Bond Future	8.6760	8.5630	(1.302)	0.0000	0.0000	0
2011/05/19	R208 2012/02/02	9.00	Call	Bond Future	3,862.0000	4,265.0000	10.435	0	0	0
2011/05/19	R208 2012/02/02	9.00	Put	Bond Future	2,027.0000	1,779.0000	(12.235)	0	0	0
2011/05/19	R208 2012/02/02	9.05	Call	Bond Future	4,039.0000	4,451.0000	10.201	0	0	0
2011/05/19	R208 2012/02/02	9.05	Put	Bond Future	1,925.0000	1,686.0000	(12.416)	0	0	0
2011/05/19	R208 2012/02/02	8.95	Call	Bond Future	3,689.0000	4,082.0000	10.653	0	0	0
2011/05/19	R208 2012/02/02	8.95	Put	Bond Future	2,134.0000	1,875.0000	(12.137)	0	0	0
2011/05/19	R208 2012/05/03			Bond Future	8.7730	8.6560	(1.334)	0.0000	0.0000	0
2011/05/19	R208 2012/05/03	9.00	Call	Bond Future	3,863.0000	4,247.0000	9.940	0	0	0
2011/05/19	R208 2012/05/03	9.00	Put	Bond Future	2,603.0000	2,329.0000	(10.526)	0	0	0
2011/05/19	R208 2012/05/03	9.05	Call	Bond Future	4,035.0000	4,427.0000	9.715	0	0	0
2011/05/19	R208 2012/05/03	9.05	Put	Bond Future	2,501.0000	2,234.0000	(10.676)	0	0	0
2011/05/19	R208 2012/05/03	8.95	Call	Bond Future	3,695.0000	4,070.0000	10.149	0	0	0
2011/05/19	R208 2012/05/03	8.95	Put	Bond Future	2,711.0000	2,427.0000	(10.476)	0	0	0
2011/05/19	R209 2011/08/04			Bond Future	8.9190	8.7950	(1.390)	0.0000	0.0000	0
2011/05/19	R209 2011/08/04	8.50	Call	Bond Future	729.0000	991.0000	35.940	0	0	0
2011/05/19	R209 2011/08/04	8.50	Put	Bond Future	4,102.0000	3,391.0000	(17.333)	0	0	0
2011/05/19	R209 2011/08/04	8.55	Call	Bond Future	837.0000	1,126.0000	34.528	0	0	0
2011/05/19	R209 2011/08/04	8.55	Put	Bond Future	3,795.0000	3,111.0000	(18.024)	0	0	0
2011/05/19	R209 2011/08/04	8.45	Call	Bond Future	632.0000	867.0000	37.184	0	0	0
2011/05/19	R209 2011/08/04	8.45	Put	Bond Future	4,424.0000	3,686.0000	(16.682)	0	0	0
2011/05/19	R209 2011/08/04	10.10	Call	Bond Future	8,422.0000	9,353.0000	11.054	0	0	0
2011/05/19	R209 2011/08/04	10.10	Put	Bond Future	104.0000	62.0000	(40.385)	0	0	0
2011/05/19	R209 2011/11/03			Bond Future	8.9850	8.8580	(1.413)	0.0000	0.0000	1,318
2011/05/19	R209 2011/11/03	8.75	Call	Bond Future	2,125.0000	2,548.0000	19.906	0	0	0
2011/05/19	R209 2011/11/03	8.75	Put	Bond Future	3,963.0000	3,402.0000	(14.156)	0	0	0

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2011/05/19	R209 2011/11/03	8.80	Call	Bond Future	2,290.0000	2,734.0000	19.389	0	0	0
2011/05/19	R209 2011/11/03	8.80	Put	Bond Future	3,731.0000	3,191.0000	(14.473)	0	0	0
2011/05/19	R209 2011/11/03	8.70	Call	Bond Future	1,967.0000	2,370.0000	20.488	0	0	0
2011/05/19	R209 2011/11/03	8.70	Put	Bond Future	4,206.0000	3,625.0000	(13.814)	0	0	0
2011/05/19	R209 2012/02/02			Bond Future	9.0500	8.9200	(1.436)	0.0000	0.0000	0
2011/05/19	R209 2012/02/02	9.00	Call	Bond Future	3,611.0000	4,124.0000	14.207	0	0	0
2011/05/19	R209 2012/02/02	9.00	Put	Bond Future	3,991.0000	3,509.0000	(12.077)	0	0	0
2011/05/19	R209 2012/02/02	9.05	Call	Bond Future	3,802.0000	4,331.0000	13.914	0	0	0
2011/05/19	R209 2012/02/02	9.05	Put	Bond Future	3,802.0000	3,335.0000	(12.283)	0	0	0
2011/05/19	R209 2012/02/02	8.95	Call	Bond Future	3,426.0000	3,923.0000	14.507	0	0	0
2011/05/19	R209 2012/02/02	8.95	Put	Bond Future	4,190.0000	3,691.0000	(11.909)	0	0	0
2011/05/19	R209 2012/05/03			Bond Future	9.1190	8.9850	(1.469)	0.0000	0.0000	0
2011/05/19	R209 2012/05/03	9.00	Call	Bond Future	3,873.0000	4,382.0000	13.142	0	0	0
2011/05/19	R209 2012/05/03	9.00	Put	Bond Future	4,772.0000	4,267.0000	(10.583)	0	0	0
2011/05/19	R209 2012/05/03	9.05	Call	Bond Future	4,057.0000	4,581.0000	12.916	0	0	0
2011/05/19	R209 2012/05/03	9.05	Put	Bond Future	4,576.0000	4,087.0000	(10.686)	0	0	0
2011/05/19	R209 2012/05/03	8.95	Call	Bond Future	3,694.0000	4,189.0000	13.400	0	0	0
2011/05/19	R209 2012/05/03	8.95	Put	Bond Future	4,976.0000	4,457.0000	(10.430)	0	0	0
2011/05/19	R210 2011/08/04			Bond Future	130.0594	130.0773	0.014	0.0000	0.0000	425
2011/05/19	R210 2011/08/04	106.00	Call	Bond Future	24,059.0000	24,077.0000	0.075	0	0	0
2011/05/19	R210 2011/08/04	106.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/19	R210 2011/08/04	106.05	Call	Bond Future	24,009.0000	24,027.0000	0.075	0	0	0
2011/05/19	R210 2011/08/04	106.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/19	R210 2011/08/04	105.95	Call	Bond Future	24,109.0000	24,127.0000	0.075	0	0	0
2011/05/19	R210 2011/08/04	105.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/19	R211 2011/08/04			Bond Future	1.1560	1.1840	2.422	0.0000	0.0000	0
2011/05/19	R211 2011/08/04	1.50	Call	Bond Future	1,872.0000	1,719.0000	(8.173)	0	0	0
2011/05/19	R211 2011/08/04	1.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/19	R211 2011/08/04	1.55	Call	Bond Future	2,141.0000	1,988.0000	(7.146)	0	0	0
2011/05/19	R211 2011/08/04	1.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/19	R211 2011/08/04	1.45	Call	Bond Future	1,603.0000	1,449.0000	(9.607)	0	0	0
2011/05/19	R211 2011/08/04	1.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/19	R211 2011/11/03			Bond Future	0.9110	0.9410	3.293	0.0000	0.0000	539

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
2011/05/19	R211 2011/11/03	1.25	Call	Bond Future	1,788.0000	1,628.0000	(8.949)	0	0	0
2011/05/19	R211 2011/11/03	1.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/19	R211 2011/11/03	1.30	Call	Bond Future	2,049.0000	1,889.0000	(7.809)	0	0	0
2011/05/19	R211 2011/11/03	1.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/19	R211 2011/11/03	1.20	Call	Bond Future	1,526.0000	1,367.0000	(10.419)	0	0	0
2011/05/19	R211 2011/11/03	1.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/19	R212 2011/08/04			Bond Future	2.1510	2.1500	(0.046)	0.0000	0.0000	2,772
2011/05/19	R212 2011/08/04	2.50	Call	Bond Future	3,299.0000	3,309.0000	0.303	0	0	0
2011/05/19	R212 2011/08/04	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/19	R212 2011/08/04	2.55	Call	Bond Future	3,762.0000	3,772.0000	0.266	0	0	0
2011/05/19	R212 2011/08/04	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/19	R212 2011/08/04	2.45	Call	Bond Future	2,834.0000	2,843.0000	0.318	0	0	0
2011/05/19	R212 2011/08/04	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/19	R212 2011/11/03			Bond Future	2.0440	2.0420	(0.098)	0.0000	0.0000	240
2011/05/19	R212 2011/11/03	2.50	Call	Bond Future	4,243.0000	4,262.0000	0.448	0	0	0
2011/05/19	R212 2011/11/03	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/19	R212 2011/11/03	2.55	Call	Bond Future	4,696.0000	4,715.0000	0.405	0	0	0
2011/05/19	R212 2011/11/03	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/19	R212 2011/11/03	2.45	Call	Bond Future	3,787.0000	3,806.0000	0.502	0	0	0
2011/05/19	R212 2011/11/03	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/19	R213 2011/08/04			Bond Future	8.9240	8.7950	(1.446)	0.0000	0.0000	0
2011/05/19	R213 2011/08/04	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/19	R213 2011/08/04	8.00	Put	Bond Future	7,847.0000	6,814.0000	(13.164)	0	0	0
2011/05/19	R213 2011/08/04	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/19	R213 2011/08/04	8.05	Put	Bond Future	7,394.0000	6,362.0000	(13.957)	0	0	0
2011/05/19	R213 2011/08/04	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/19	R213 2011/08/04	7.95	Put	Bond Future	8,303.0000	7,270.0000	(12.441)	0	0	0
2011/05/19	R213 2011/11/03			Bond Future	8.9970	8.8650	(1.467)	0.0000	0.0000	0
2011/05/19	R213 2011/11/03	8.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/19	R213 2011/11/03	8.75	Put	Bond Future	1,966.0000	924.0000	(53.001)	0	0	0
2011/05/19	R213 2011/11/03	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/19	R213 2011/11/03	8.80	Put	Bond Future	1,562.0000	520.0000	(66.709)	0	0	0
2011/05/19	R213 2011/11/03	8.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/05/19	R213 2011/11/03	8.70	Put	Bond Future	2,373.0000	1,331.0000	(43.911)	0	0	0
2011/05/19	R213 2012/02/02			Bond Future	9.0730	8.9370	(1.499)	0.0000	0.0000	0
2011/05/19	R213 2012/02/02	9.00	Call	Bond Future	0.0000	493.0000	100.000	0	0	0
2011/05/19	R213 2012/02/02	9.00	Put	Bond Future	565.0000	0.0000	(100.000)	0	0	0
2011/05/19	R213 2012/02/02	9.05	Call	Bond Future	0.0000	881.0000	100.000	0	0	0
2011/05/19	R213 2012/02/02	9.05	Put	Bond Future	178.0000	0.0000	(100.000)	0	0	0
2011/05/19	R213 2012/02/02	8.95	Call	Bond Future	0.0000	102.0000	100.000	0	0	0
2011/05/19	R213 2012/02/02	8.95	Put	Bond Future	956.0000	0.0000	(100.000)	0	0	0
2011/05/19	R213 2012/05/03			Bond Future	9.1480	9.0070	(1.541)	0.0000	0.0000	0
2011/05/19	R213 2012/05/03	9.25	Call	Bond Future	769.0000	1,851.0000	140.702	0	0	0
2011/05/19	R213 2012/05/03	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/19	R213 2012/05/03	9.30	Call	Bond Future	1,142.0000	2,224.0000	94.746	0	0	0
2011/05/19	R213 2012/05/03	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/19	R213 2012/05/03	9.20	Call	Bond Future	394.0000	1,476.0000	274.619	0	0	0
2011/05/19	R213 2012/05/03	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/19	TRT1 2011/08/04			Index Future	348.7380	350.8340	0.601	0.0000	0.0000	100
2011/05/19	TRT1 2011/11/03			Index Future	353.4090	355.5360	0.602	0.0000	0.0000	0
<b>Total</b>										<b>182673.00</b>