



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 09/05/2011

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

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2011/05/09	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/09	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/09	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/09	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/09	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/09	AL7T 2011/08/04			Index Future	383.1210	383.8090	0.180	0.0000	0.0000	30
2011/05/09	AL7T 2011/11/03			Index Future	388.8870	389.5860	0.180	0.0000	0.0000	0
2011/05/09	ALBI 2011/08/04			Index Future	352.2950	353.0750	0.221	0.0000	0.0000	1,005
2011/05/09	ALBI 2011/11/03			Index Future	357.5970	358.3890	0.221	0.0000	0.0000	0
2011/05/09	C155 2011/08/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/09	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/09	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/09	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/09	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/09	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/09	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/09	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/09	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/09	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/09	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/09	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/05/09	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0
2011/05/09	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/09	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/09	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/09	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/09	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/09	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/09	CRD1 2011/08/04			Index Future	159.1990	159.4670	0.168	0.0000	0.0000	2
2011/05/09	CRD1 2011/11/03			Index Future	161.3290	161.6000	0.168	0.0000	0.0000	0
2011/05/09	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/09	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/09	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/09	GOVI 2011/08/04			GOVI	353.2970	354.0290	0.207	0.0000	0.0000	179
2011/05/09	GOVI 2011/08/04	348.00	Call	GOVI	52,970.0000	60,290.0000	13.819	0	0	0
2011/05/09	GOVI 2011/08/04	348.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/05/09	GOVI 2011/08/04	348.01	Call	GOVI	52,870.0000	60,190.0000	13.845	0	0	0
2011/05/09	GOVI 2011/08/04	348.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/05/09	GOVI 2011/08/04	347.99	Call	GOVI	53,070.0000	60,390.0000	13.793	0	0	0
2011/05/09	GOVI 2011/08/04	347.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/05/09	GOVI 2011/11/03			GOVI	358.6150	359.3580	0.207	0.0000	0.0000	0
2011/05/09	GOVI 2011/11/03	357.00	Call	GOVI	16,150.0000	23,580.0000	46.006	0	0	0
2011/05/09	GOVI 2011/11/03	357.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/05/09	GOVI 2011/11/03	357.01	Call	GOVI	16,050.0000	23,480.0000	46.293	0	0	0
2011/05/09	GOVI 2011/11/03	357.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/05/09	GOVI 2011/11/03	356.99	Call	GOVI	16,250.0000	23,680.0000	45.723	0	0	0
2011/05/09	GOVI 2011/11/03	356.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0

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2011/05/09	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/05/09	IGOV 2011/08/04			Index Future	153.2190	153.4320	0.139	0.0000	0.0000	977
2011/05/09	IGOV 2011/11/03			Index Future	155.5250	155.7420	0.140	0.0000	0.0000	0
2011/05/09	ILBI 2011/08/04			Index Future	409.5000	409.6950	0.048	0.0000	0.0000	0
2011/05/09	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/05/09	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/05/09	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/05/09	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/05/09	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/05/09	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/05/09	JBAF 2011/05/18			Jibar Tradeable Future	5.5800	5.5800	0.000	0.0000	0.0000	3,001
2011/05/09	JBAF 2011/06/15			Jibar Tradeable Future	5.6000	5.5800	(0.357)	0.0000	0.0000	3,890
2011/05/09	JBAF 2011/07/20			Jibar Tradeable Future	5.6200	5.6000	(0.356)	0.0000	0.0000	2,000
2011/05/09	JBAF 2011/08/17			Jibar Tradeable Future	5.6500	5.6200	(0.531)	0.0000	0.0000	0
2011/05/09	JBAF 2011/09/21			Jibar Tradeable Future	5.7500	5.6700	(1.391)	94.3500	94.3500	14,200
2011/05/09	JBAF 2011/10/19			Jibar Tradeable Future	5.8400	5.7400	(1.712)	0.0000	0.0000	0
2011/05/09	JBAF 2011/12/21			Jibar Tradeable Future	6.0900	5.9700	(1.970)	0.0000	0.0000	5,591
2011/05/09	JBAF 2012/03/20			Jibar Tradeable Future	6.5200	6.3600	(2.454)	0.0000	0.0000	1,090
2011/05/09	JBAF 2012/06/20			Jibar Tradeable Future	6.9600	6.7900	(2.443)	0.0000	0.0000	2,890
2011/05/09	JBAF 2012/09/19			Jibar Tradeable Future	7.3900	7.2100	(2.436)	0.0000	0.0000	44,710
2011/05/09	JBAF 2012/12/19			Jibar Tradeable Future	7.7600	7.5900	(2.191)	0.0000	0.0000	490
2011/05/09	JBAF 2013/03/20			Jibar Tradeable Future	8.0800	7.9100	(2.104)	0.0000	0.0000	290
2011/05/09	JN02 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/05/09	JN02 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/09	JN02 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/09	JN02 2011/08/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0

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2011/05/09	JN02 2011/08/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/05/09	JN02 2011/08/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/05/09	JN02 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/09	JN05 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/05/09	JN05 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/09	JN05 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/09	JN05 2011/08/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/09	JN05 2011/08/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/05/09	JN05 2011/08/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/05/09	JN05 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/09	JN10 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/05/09	JN10 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/09	JN10 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/09	JN10 2011/08/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/09	JN10 2011/08/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/05/09	JN10 2011/08/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/05/09	JN10 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/09	OTH1 2011/08/04			Index Future	346.5120	347.5440	0.298	0.0000	0.0000	3
2011/05/09	OTH1 2011/11/03			Index Future	351.7270	352.7760	0.298	0.0000	0.0000	0
2011/05/09	R157 2011/05/05			Bond Future	7.6160	7.6500	0.446	0.0000	0.0000	0
2011/05/09	R157 2011/08/04			Bond Future	7.6980	7.6750	(0.299)	0.0000	0.0000	3,260
2011/05/09	R157 2011/08/04	7.50	Call	Bond Future	585.0000	604.0000	3.248	0	0	1,000
2011/05/09	R157 2011/08/04	7.50	Put	Bond Future	1,357.0000	1,287.0000	(5.158)	0	0	0
2011/05/09	R157 2011/08/04	7.55	Call	Bond Future	662.0000	684.0000	3.323	0	0	0
2011/05/09	R157 2011/08/04	7.55	Put	Bond Future	1,239.0000	1,171.0000	(5.488)	0	0	0
2011/05/09	R157 2011/08/04	7.45	Call	Bond Future	514.0000	530.0000	3.113	0	0	0
2011/05/09	R157 2011/08/04	7.45	Put	Bond Future	1,482.0000	1,409.0000	(4.926)	0	0	0
2011/05/09	R157 2011/08/04	7.20	Put	Bond Future	2,201.0000	2,118.0000	(3.771)	0	0	0
2011/05/09	R157 2011/08/04	7.20	Call	Bond Future	246.0000	253.0000	2.846	0	0	1,320
2011/05/09	R157 2011/08/04	7.60	Put	Bond Future	1,127.0000	1,063.0000	(5.679)	0	0	0
2011/05/09	R157 2011/08/04	7.60	Call	Bond Future	746.0000	771.0000	3.351	0	0	440
2011/05/09	R157 2011/08/04	7.80	Call	Bond Future	1,145.0000	1,182.0000	3.231	0	0	0

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2011/05/09	R157 2011/08/04	7.80	Put	Bond Future	750.0000	697.0000	(7.067)	0	0	440
2011/05/09	R157 2011/08/04	8.20	Call	Bond Future	2,217.0000	2,277.0000	2.706	0	0	0
2011/05/09	R157 2011/08/04	8.20	Put	Bond Future	287.0000	257.0000	(10.453)	0	0	1,320
2011/05/09	R157 2011/11/03			Bond Future	7.8270	7.8020	(0.319)	0.0000	0.0000	3,684
2011/05/09	R157 2011/11/03	8.25	Call	Bond Future	2,195.0000	2,249.0000	2.460	0	0	0
2011/05/09	R157 2011/11/03	8.25	Put	Bond Future	665.0000	628.0000	(5.564)	0	0	0
2011/05/09	R157 2011/11/03	8.30	Call	Bond Future	2,323.0000	2,379.0000	2.411	0	0	0
2011/05/09	R157 2011/11/03	8.30	Put	Bond Future	614.0000	579.0000	(5.700)	0	0	0
2011/05/09	R157 2011/11/03	8.20	Call	Bond Future	2,071.0000	2,122.0000	2.463	0	0	0
2011/05/09	R157 2011/11/03	8.20	Put	Bond Future	721.0000	681.0000	(5.548)	0	0	0
2011/05/09	R157 2012/02/02			Bond Future	7.9680	7.9420	(0.326)	0.0000	0.0000	0
2011/05/09	R157 2012/02/02	8.50	Call	Bond Future	2,656.0000	2,708.0000	1.958	0	0	0
2011/05/09	R157 2012/02/02	8.50	Put	Bond Future	863.0000	827.0000	(4.171)	0	0	0
2011/05/09	R157 2012/02/02	8.55	Call	Bond Future	2,774.0000	2,828.0000	1.947	0	0	0
2011/05/09	R157 2012/02/02	8.55	Put	Bond Future	814.0000	780.0000	(4.177)	0	0	0
2011/05/09	R157 2012/02/02	8.45	Call	Bond Future	2,540.0000	2,591.0000	2.008	0	0	0
2011/05/09	R157 2012/02/02	8.45	Put	Bond Future	914.0000	877.0000	(4.048)	0	0	0
2011/05/09	R157 2012/05/03			Bond Future	8.1340	8.1050	(0.357)	0.0000	0.0000	0
2011/05/09	R157 2012/05/03	8.25	Call	Bond Future	1,938.0000	1,981.0000	2.219	0	0	0
2011/05/09	R157 2012/05/03	8.25	Put	Bond Future	1,572.0000	1,523.0000	(3.117)	0	0	0
2011/05/09	R157 2012/05/03	8.30	Call	Bond Future	2,030.0000	2,074.0000	2.167	0	0	0
2011/05/09	R157 2012/05/03	8.30	Put	Bond Future	1,506.0000	1,459.0000	(3.121)	0	0	0
2011/05/09	R157 2012/05/03	8.20	Call	Bond Future	1,850.0000	1,891.0000	2.216	0	0	0
2011/05/09	R157 2012/05/03	8.20	Put	Bond Future	1,641.0000	1,591.0000	(3.047)	0	0	0
2011/05/09	R186 2011/05/05			Bond Future	8.6260	8.6700	0.510	0.0000	0.0000	0
2011/05/09	R186 2011/08/04			Bond Future	8.6710	8.6240	(0.542)	0.0000	0.0000	19,446
2011/05/09	R186 2011/08/04	8.25	Call	Bond Future	999.0000	1,087.0000	8.809	0	0	0
2011/05/09	R186 2011/08/04	8.25	Put	Bond Future	5,028.0000	4,676.0000	(7.001)	0	0	0
2011/05/09	R186 2011/08/04	8.30	Call	Bond Future	1,135.0000	1,234.0000	8.722	0	0	0
2011/05/09	R186 2011/08/04	8.30	Put	Bond Future	4,675.0000	4,334.0000	(7.294)	0	0	0
2011/05/09	R186 2011/08/04	8.20	Call	Bond Future	877.0000	956.0000	9.008	0	0	0
2011/05/09	R186 2011/08/04	8.20	Put	Bond Future	5,398.0000	5,037.0000	(6.688)	0	0	0
2011/05/09	R186 2011/08/04	8.35	Put	Bond Future	4,337.0000	4,006.0000	(7.632)	0	0	0
2011/05/09	R186 2011/08/04	8.35	Call	Bond Future	1,283.0000	1,392.0000	8.496	0	0	600

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2011/05/09	R186 2011/08/04	8.70	Put	Bond Future	2,402.0000	2,158.0000	(10.158)	0	0	0
2011/05/09	R186 2011/08/04	8.70	Call	Bond Future	2,672.0000	2,868.0000	7.335	0	0	200
2011/05/09	R186 2011/08/04	8.95	Call	Bond Future	4,033.0000	4,293.0000	6.447	0	0	0
2011/05/09	R186 2011/08/04	8.95	Put	Bond Future	1,471.0000	1,291.0000	(12.237)	0	0	200
2011/05/09	R186 2011/08/04	9.70	Call	Bond Future	9,296.0000	9,688.0000	4.217	0	0	0
2011/05/09	R186 2011/08/04	9.70	Put	Bond Future	248.0000	200.0000	(19.355)	0	0	600
2011/05/09	R186 2011/11/03			Bond Future	8.7500	8.7010	(0.560)	0.0000	0.0000	13,791
2011/05/09	R186 2011/11/03	9.00	Call	Bond Future	4,929.0000	5,180.0000	5.092	0	0	0
2011/05/09	R186 2011/11/03	9.00	Put	Bond Future	2,671.0000	2,471.0000	(7.488)	0	0	0
2011/05/09	R186 2011/11/03	9.05	Call	Bond Future	5,204.0000	5,462.0000	4.958	0	0	0
2011/05/09	R186 2011/11/03	9.05	Put	Bond Future	2,502.0000	2,309.0000	(7.714)	0	0	0
2011/05/09	R186 2011/11/03	8.95	Call	Bond Future	4,662.0000	4,903.0000	5.169	0	0	0
2011/05/09	R186 2011/11/03	8.95	Put	Bond Future	2,850.0000	2,641.0000	(7.333)	0	0	0
2011/05/09	R186 2011/11/03	8.75	Put	Bond Future	3,662.0000	3,418.0000	(6.663)	0	0	0
2011/05/09	R186 2011/11/03	8.75	Call	Bond Future	3,662.0000	3,868.0000	5.625	0	0	5,600
2011/05/09	R186 2012/02/02			Bond Future	8.8290	8.7790	(0.566)	0.0000	0.0000	2,500
2011/05/09	R186 2012/02/02	9.00	Call	Bond Future	5,424.0000	5,661.0000	4.369	0	0	0
2011/05/09	R186 2012/02/02	9.00	Put	Bond Future	3,900.0000	3,686.0000	(5.487)	0	0	0
2011/05/09	R186 2012/02/02	9.05	Call	Bond Future	5,678.0000	5,921.0000	4.280	0	0	0
2011/05/09	R186 2012/02/02	9.05	Put	Bond Future	3,714.0000	3,506.0000	(5.600)	0	0	0
2011/05/09	R186 2012/02/02	8.95	Call	Bond Future	5,178.0000	5,408.0000	4.442	0	0	0
2011/05/09	R186 2012/02/02	8.95	Put	Bond Future	4,097.0000	3,875.0000	(5.419)	0	0	0
2011/05/09	R186 2012/05/03			Bond Future	8.9140	8.8610	(0.595)	0.0000	0.0000	0
2011/05/09	R186 2012/05/03	9.00	Call	Bond Future	5,594.0000	5,832.0000	4.255	0	0	0
2011/05/09	R186 2012/05/03	9.00	Put	Bond Future	4,838.0000	4,607.0000	(4.775)	0	0	0
2011/05/09	R186 2012/05/03	9.05	Call	Bond Future	5,841.0000	6,085.0000	4.177	0	0	0
2011/05/09	R186 2012/05/03	9.05	Put	Bond Future	4,650.0000	4,424.0000	(4.860)	0	0	0
2011/05/09	R186 2012/05/03	8.95	Call	Bond Future	5,358.0000	5,589.0000	4.311	0	0	0
2011/05/09	R186 2012/05/03	8.95	Put	Bond Future	5,041.0000	4,803.0000	(4.721)	0	0	0
2011/05/09	R189 2011/05/05			Bond Future	209.0181	209.0165	(0.001)	0.0000	0.0000	0
2011/05/09	R189 2011/08/04			Bond Future	212.2407	212.3373	0.046	0.0000	0.0000	0
2011/05/09	R189 2011/08/04	212.00	Call	Bond Future	241.0000	337.0000	39.834	0	0	0
2011/05/09	R189 2011/08/04	212.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/09	R189 2011/08/04	212.05	Call	Bond Future	191.0000	287.0000	50.262	0	0	0

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2011/05/09	R189	2011/08/04	212.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/09	R189	2011/08/04	211.95	Call	Bond Future	291.0000	387.0000	32.990	0	0	0
2011/05/09	R189	2011/08/04	211.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/09	R197	2011/05/05			Bond Future	232.9646	232.9628	(0.001)	0.0000	0.0000	0
2011/05/09	R197	2011/08/04			Bond Future	231.8178	231.8493	0.014	0.0000	0.0000	0
2011/05/09	R197	2011/08/04	231.50	Call	Bond Future	318.0000	349.0000	9.748	0	0	0
2011/05/09	R197	2011/08/04	231.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/09	R197	2011/08/04	231.55	Call	Bond Future	268.0000	299.0000	11.567	0	0	0
2011/05/09	R197	2011/08/04	231.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/09	R197	2011/08/04	231.45	Call	Bond Future	368.0000	399.0000	8.424	0	0	0
2011/05/09	R197	2011/08/04	231.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/09	R201	2011/05/05			Bond Future	7.2110	7.2400	0.402	0.0000	0.0000	0
2011/05/09	R201	2011/08/04			Bond Future	7.2710	7.2430	(0.385)	0.0000	0.0000	170
2011/05/09	R201	2011/08/04	7.25	Call	Bond Future	637.0000	668.0000	4.867	0	0	0
2011/05/09	R201	2011/08/04	7.25	Put	Bond Future	700.0000	647.0000	(7.571)	0	0	0
2011/05/09	R201	2011/08/04	7.30	Call	Bond Future	715.0000	748.0000	4.615	0	0	0
2011/05/09	R201	2011/08/04	7.30	Put	Bond Future	628.0000	576.0000	(8.280)	0	0	0
2011/05/09	R201	2011/08/04	7.20	Call	Bond Future	565.0000	592.0000	4.779	0	0	0
2011/05/09	R201	2011/08/04	7.20	Put	Bond Future	779.0000	722.0000	(7.317)	0	0	0
2011/05/09	R201	2011/11/03			Bond Future	7.3770	7.3460	(0.420)	0.0000	0.0000	317
2011/05/09	R201	2011/11/03	8.00	Call	Bond Future	2,045.0000	2,107.0000	3.032	0	0	0
2011/05/09	R201	2011/11/03	8.00	Put	Bond Future	315.0000	290.0000	(7.937)	0	0	0
2011/05/09	R201	2011/11/03	8.05	Call	Bond Future	2,155.0000	2,218.0000	2.923	0	0	0
2011/05/09	R201	2011/11/03	8.05	Put	Bond Future	288.0000	264.0000	(8.333)	0	0	0
2011/05/09	R201	2011/11/03	7.95	Call	Bond Future	1,938.0000	1,998.0000	3.096	0	0	0
2011/05/09	R201	2011/11/03	7.95	Put	Bond Future	346.0000	319.0000	(7.803)	0	0	0
2011/05/09	R201	2012/02/02			Bond Future	7.4900	7.4570	(0.441)	0.0000	0.0000	0
2011/05/09	R201	2012/02/02	8.25	Call	Bond Future	2,443.0000	2,501.0000	2.374	0	0	0
2011/05/09	R201	2012/02/02	8.25	Put	Bond Future	497.0000	469.0000	(5.634)	0	0	0
2011/05/09	R201	2012/02/02	8.30	Call	Bond Future	2,541.0000	2,600.0000	2.322	0	0	0
2011/05/09	R201	2012/02/02	8.30	Put	Bond Future	468.0000	442.0000	(5.556)	0	0	0
2011/05/09	R201	2012/02/02	8.20	Call	Bond Future	2,347.0000	2,404.0000	2.429	0	0	0
2011/05/09	R201	2012/02/02	8.20	Put	Bond Future	527.0000	499.0000	(5.313)	0	0	0

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2011/05/09	R201 2012/05/03			Bond Future	7.6340	7.5970	(0.485)	0.0000	0.0000	0
2011/05/09	R201 2012/05/03	7.75	Call	Bond Future	1,405.0000	1,448.0000	3.060	0	0	0
2011/05/09	R201 2012/05/03	7.75	Put	Bond Future	1,130.0000	1,085.0000	(3.982)	0	0	0
2011/05/09	R201 2012/05/03	7.80	Call	Bond Future	1,477.0000	1,521.0000	2.979	0	0	0
2011/05/09	R201 2012/05/03	7.80	Put	Bond Future	1,084.0000	1,040.0000	(4.059)	0	0	0
2011/05/09	R201 2012/05/03	7.70	Call	Bond Future	1,335.0000	1,377.0000	3.146	0	0	0
2011/05/09	R201 2012/05/03	7.70	Put	Bond Future	1,178.0000	1,132.0000	(3.905)	0	0	0
2011/05/09	R202 2011/05/05			Bond Future	0.3260	2.6800	722.086	0.0000	0.0000	0
2011/05/09	R202 2011/08/04			Bond Future	0.2640	0.2450	(7.197)	0.0000	0.0000	10,088
2011/05/09	R202 2011/08/04	1.00	Call	Bond Future	20,117.0000	20,678.0000	2.789	0	0	0
2011/05/09	R202 2011/08/04	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/09	R202 2011/08/04	1.05	Call	Bond Future	21,376.0000	21,937.0000	2.624	0	0	0
2011/05/09	R202 2011/08/04	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/09	R202 2011/08/04	0.95	Call	Bond Future	18,844.0000	19,405.0000	2.977	0	0	0
2011/05/09	R202 2011/08/04	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/09	R202 2011/11/03			Bond Future	0.1810	0.1620	(10.497)	0.0000	0.0000	400
2011/05/09	R202 2011/11/03	0.50	Call	Bond Future	9,128.0000	9,691.0000	6.168	0	0	0
2011/05/09	R202 2011/11/03	0.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/09	R202 2011/11/03	0.55	Call	Bond Future	10,506.0000	11,069.0000	5.359	0	0	0
2011/05/09	R202 2011/11/03	0.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/09	R202 2011/11/03	0.45	Call	Bond Future	7,737.0000	8,299.0000	7.264	0	0	0
2011/05/09	R202 2011/11/03	0.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/09	R203 2011/05/05			Bond Future	8.1960	8.2400	0.537	0.0000	0.0000	0
2011/05/09	R203 2011/08/04			Bond Future	8.2790	8.2670	(0.145)	0.0000	0.0000	824
2011/05/09	R203 2011/08/04	8.00	Call	Bond Future	618.0000	619.0000	0.162	0	0	0
2011/05/09	R203 2011/08/04	8.00	Put	Bond Future	1,943.0000	1,888.0000	(2.831)	0	0	0
2011/05/09	R203 2011/08/04	8.05	Call	Bond Future	701.0000	704.0000	0.428	0	0	0
2011/05/09	R203 2011/08/04	8.05	Put	Bond Future	1,787.0000	1,734.0000	(2.966)	0	0	0
2011/05/09	R203 2011/08/04	7.95	Call	Bond Future	541.0000	541.0000	0.000	0	0	0
2011/05/09	R203 2011/08/04	7.95	Put	Bond Future	2,106.0000	2,049.0000	(2.707)	0	0	0
2011/05/09	R203 2011/11/03			Bond Future	8.3960	8.3840	(0.143)	0.0000	0.0000	1,633
2011/05/09	R203 2011/11/03	8.50	Call	Bond Future	1,936.0000	1,952.0000	0.826	0	0	0
2011/05/09	R203 2011/11/03	8.50	Put	Bond Future	1,466.0000	1,428.0000	(2.592)	0	0	0

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2011/05/09	R203 2011/11/03	8.55	Call	Bond Future	2,066.0000	2,083.0000	0.823	0	0	0
2011/05/09	R203 2011/11/03	8.55	Put	Bond Future	1,371.0000	1,334.0000	(2.699)	0	0	0
2011/05/09	R203 2011/11/03	8.45	Call	Bond Future	1,812.0000	1,827.0000	0.828	0	0	0
2011/05/09	R203 2011/11/03	8.45	Put	Bond Future	1,568.0000	1,528.0000	(2.551)	0	0	0
2011/05/09	R203 2012/02/02			Bond Future	8.5200	8.5080	(0.141)	0.0000	0.0000	0
2011/05/09	R203 2012/02/02	8.75	Call	Bond Future	2,764.0000	2,783.0000	0.687	0	0	0
2011/05/09	R203 2012/02/02	8.75	Put	Bond Future	1,769.0000	1,736.0000	(1.865)	0	0	0
2011/05/09	R203 2012/02/02	8.80	Call	Bond Future	2,895.0000	2,914.0000	0.656	0	0	0
2011/05/09	R203 2012/02/02	8.80	Put	Bond Future	1,686.0000	1,653.0000	(1.957)	0	0	0
2011/05/09	R203 2012/02/02	8.70	Call	Bond Future	2,637.0000	2,654.0000	0.645	0	0	0
2011/05/09	R203 2012/02/02	8.70	Put	Bond Future	1,858.0000	1,822.0000	(1.938)	0	0	0
2011/05/09	R203 2012/05/03			Bond Future	8.6580	8.6440	(0.162)	0.0000	0.0000	0
2011/05/09	R203 2012/05/03	8.75	Call	Bond Future	2,566.0000	2,588.0000	0.857	0	0	0
2011/05/09	R203 2012/05/03	8.75	Put	Bond Future	2,183.0000	2,147.0000	(1.649)	0	0	0
2011/05/09	R203 2012/05/03	8.80	Call	Bond Future	2,689.0000	2,712.0000	0.855	0	0	0
2011/05/09	R203 2012/05/03	8.80	Put	Bond Future	2,099.0000	2,064.0000	(1.667)	0	0	0
2011/05/09	R203 2012/05/03	8.70	Call	Bond Future	2,448.0000	2,468.0000	0.817	0	0	0
2011/05/09	R203 2012/05/03	8.70	Put	Bond Future	2,273.0000	2,235.0000	(1.672)	0	0	0
2011/05/09	R204 2011/05/05			Bond Future	8.3460	8.3900	0.527	0.0000	0.0000	0
2011/05/09	R204 2011/08/04			Bond Future	8.4230	8.4010	(0.261)	0.0000	0.0000	0
2011/05/09	R204 2011/08/04	8.00	Call	Bond Future	497.0000	509.0000	2.414	0	0	0
2011/05/09	R204 2011/08/04	8.00	Put	Bond Future	2,784.0000	2,679.0000	(3.772)	0	0	0
2011/05/09	R204 2011/08/04	8.05	Call	Bond Future	571.0000	585.0000	2.452	0	0	0
2011/05/09	R204 2011/08/04	8.05	Put	Bond Future	2,584.0000	2,481.0000	(3.986)	0	0	0
2011/05/09	R204 2011/08/04	7.95	Call	Bond Future	432.0000	442.0000	2.315	0	0	0
2011/05/09	R204 2011/08/04	7.95	Put	Bond Future	2,994.0000	2,887.0000	(3.574)	0	0	0
2011/05/09	R204 2011/11/03			Bond Future	8.5300	8.5070	(0.270)	0.0000	0.0000	2,134
2011/05/09	R204 2011/11/03	8.75	Call	Bond Future	2,612.0000	2,668.0000	2.144	0	0	0
2011/05/09	R204 2011/11/03	8.75	Put	Bond Future	1,484.0000	1,421.0000	(4.245)	0	0	0
2011/05/09	R204 2011/11/03	8.80	Call	Bond Future	2,769.0000	2,827.0000	2.095	0	0	0
2011/05/09	R204 2011/11/03	8.80	Put	Bond Future	1,387.0000	1,326.0000	(4.398)	0	0	0
2011/05/09	R204 2011/11/03	8.70	Call	Bond Future	2,460.0000	2,513.0000	2.154	0	0	0
2011/05/09	R204 2011/11/03	8.70	Put	Bond Future	1,587.0000	1,521.0000	(4.159)	0	0	0
2011/05/09	R204 2012/02/02			Bond Future	8.6400	8.6160	(0.278)	0.0000	0.0000	0

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2011/05/09	R204 2012/02/02	9.00	Call	Bond Future	3,457.0000	3,520.0000	1.822	0	0	0
2011/05/09	R204 2012/02/02	9.00	Put	Bond Future	1,679.0000	1,622.0000	(3.395)	0	0	0
2011/05/09	R204 2012/02/02	9.05	Call	Bond Future	3,615.0000	3,679.0000	1.770	0	0	0
2011/05/09	R204 2012/02/02	9.05	Put	Bond Future	1,593.0000	1,537.0000	(3.515)	0	0	0
2011/05/09	R204 2012/02/02	8.95	Call	Bond Future	3,303.0000	3,363.0000	1.817	0	0	0
2011/05/09	R204 2012/02/02	8.95	Put	Bond Future	1,769.0000	1,709.0000	(3.392)	0	0	0
2011/05/09	R204 2012/05/03			Bond Future	8.7620	8.7370	(0.285)	0.0000	0.0000	0
2011/05/09	R204 2012/05/03	8.75	Call	Bond Future	2,736.0000	2,786.0000	1.827	0	0	0
2011/05/09	R204 2012/05/03	8.75	Put	Bond Future	2,794.0000	2,723.0000	(2.541)	0	0	0
2011/05/09	R204 2012/05/03	8.80	Call	Bond Future	2,870.0000	2,922.0000	1.812	0	0	0
2011/05/09	R204 2012/05/03	8.80	Put	Bond Future	2,687.0000	2,618.0000	(2.568)	0	0	0
2011/05/09	R204 2012/05/03	8.70	Call	Bond Future	2,607.0000	2,656.0000	1.880	0	0	0
2011/05/09	R204 2012/05/03	8.70	Put	Bond Future	2,907.0000	2,835.0000	(2.477)	0	0	0
2011/05/09	R206 2011/05/05			Bond Future	6.9160	6.9450	0.419	0.0000	0.0000	0
2011/05/09	R206 2011/08/04			Bond Future	6.9790	6.9560	(0.330)	0.0000	0.0000	9,798
2011/05/09	R206 2011/08/04	7.00	Call	Bond Future	477.0000	496.0000	3.983	0	0	0
2011/05/09	R206 2011/08/04	7.00	Put	Bond Future	430.0000	398.0000	(7.442)	0	0	0
2011/05/09	R206 2011/08/04	7.05	Call	Bond Future	538.0000	559.0000	3.903	0	0	0
2011/05/09	R206 2011/08/04	7.05	Put	Bond Future	381.0000	351.0000	(7.874)	0	0	0
2011/05/09	R206 2011/08/04	6.95	Call	Bond Future	419.0000	436.0000	4.057	0	0	0
2011/05/09	R206 2011/08/04	6.95	Put	Bond Future	483.0000	449.0000	(7.039)	0	0	0
2011/05/09	R206 2011/11/03			Bond Future	7.0820	7.0560	(0.367)	0.0000	0.0000	0
2011/05/09	R206 2011/11/03	7.75	Call	Bond Future	1,536.0000	1,573.0000	2.409	0	0	0
2011/05/09	R206 2011/11/03	7.75	Put	Bond Future	208.0000	193.0000	(7.212)	0	0	0
2011/05/09	R206 2011/11/03	7.80	Call	Bond Future	1,617.0000	1,655.0000	2.350	0	0	0
2011/05/09	R206 2011/11/03	7.80	Put	Bond Future	191.0000	177.0000	(7.330)	0	0	0
2011/05/09	R206 2011/11/03	7.70	Call	Bond Future	1,458.0000	1,494.0000	2.469	0	0	0
2011/05/09	R206 2011/11/03	7.70	Put	Bond Future	229.0000	213.0000	(6.987)	0	0	0
2011/05/09	R206 2012/02/02			Bond Future	7.1990	7.1700	(0.403)	0.0000	0.0000	0
2011/05/09	R206 2012/02/02	8.00	Call	Bond Future	1,720.0000	1,756.0000	2.093	0	0	0
2011/05/09	R206 2012/02/02	8.00	Put	Bond Future	303.0000	287.0000	(5.281)	0	0	0
2011/05/09	R206 2012/02/02	8.05	Call	Bond Future	1,789.0000	1,826.0000	2.068	0	0	0
2011/05/09	R206 2012/02/02	8.05	Put	Bond Future	284.0000	270.0000	(4.930)	0	0	0
2011/05/09	R206 2012/02/02	7.95	Call	Bond Future	1,652.0000	1,687.0000	2.119	0	0	0

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2011/05/09	R206 2012/02/02	7.95	Put	Bond Future	323.0000	306.0000	(5.263)	0	0	0
2011/05/09	R206 2012/05/03			Bond Future	7.3700	7.3360	(0.461)	0.0000	0.0000	0
2011/05/09	R206 2012/05/03	7.50	Call	Bond Future	921.0000	946.0000	2.714	0	0	0
2011/05/09	R206 2012/05/03	7.50	Put	Bond Future	718.0000	690.0000	(3.900)	0	0	0
2011/05/09	R206 2012/05/03	7.55	Call	Bond Future	969.0000	995.0000	2.683	0	0	0
2011/05/09	R206 2012/05/03	7.55	Put	Bond Future	688.0000	661.0000	(3.924)	0	0	0
2011/05/09	R206 2012/05/03	7.45	Call	Bond Future	874.0000	899.0000	2.860	0	0	0
2011/05/09	R206 2012/05/03	7.45	Put	Bond Future	749.0000	721.0000	(3.738)	0	0	0
2011/05/09	R207 2011/05/05			Bond Future	8.4010	8.4400	0.464	0.0000	0.0000	0
2011/05/09	R207 2011/08/04			Bond Future	8.4700	8.4490	(0.248)	0.0000	0.0000	5,725
2011/05/09	R207 2011/08/04	8.25	Call	Bond Future	878.0000	900.0000	2.506	0	0	0
2011/05/09	R207 2011/08/04	8.25	Put	Bond Future	2,135.0000	2,038.0000	(4.543)	0	0	0
2011/05/09	R207 2011/08/04	8.30	Call	Bond Future	989.0000	1,014.0000	2.528	0	0	0
2011/05/09	R207 2011/08/04	8.30	Put	Bond Future	1,958.0000	1,864.0000	(4.801)	0	0	0
2011/05/09	R207 2011/08/04	8.20	Call	Bond Future	776.0000	795.0000	2.448	0	0	0
2011/05/09	R207 2011/08/04	8.20	Put	Bond Future	2,321.0000	2,221.0000	(4.308)	0	0	0
2011/05/09	R207 2011/11/03			Bond Future	8.5650	8.5420	(0.269)	0.0000	0.0000	600
2011/05/09	R207 2011/11/03	8.75	Call	Bond Future	2,596.0000	2,655.0000	2.273	0	0	0
2011/05/09	R207 2011/11/03	8.75	Put	Bond Future	1,582.0000	1,514.0000	(4.298)	0	0	0
2011/05/09	R207 2011/11/03	8.80	Call	Bond Future	2,760.0000	2,822.0000	2.246	0	0	0
2011/05/09	R207 2011/11/03	8.80	Put	Bond Future	1,475.0000	1,410.0000	(4.407)	0	0	0
2011/05/09	R207 2011/11/03	8.70	Call	Bond Future	2,437.0000	2,493.0000	2.298	0	0	0
2011/05/09	R207 2011/11/03	8.70	Put	Bond Future	1,696.0000	1,625.0000	(4.186)	0	0	0
2011/05/09	R207 2012/02/02			Bond Future	8.6630	8.6400	(0.265)	0.0000	0.0000	0
2011/05/09	R207 2012/02/02	9.00	Call	Bond Future	3,716.0000	3,778.0000	1.668	0	0	0
2011/05/09	R207 2012/02/02	9.00	Put	Bond Future	1,930.0000	1,868.0000	(3.212)	0	0	0
2011/05/09	R207 2012/02/02	9.05	Call	Bond Future	3,881.0000	3,945.0000	1.649	0	0	0
2011/05/09	R207 2012/02/02	9.05	Put	Bond Future	1,833.0000	1,774.0000	(3.219)	0	0	0
2011/05/09	R207 2012/02/02	8.95	Call	Bond Future	3,554.0000	3,614.0000	1.688	0	0	0
2011/05/09	R207 2012/02/02	8.95	Put	Bond Future	2,030.0000	1,966.0000	(3.153)	0	0	0
2011/05/09	R207 2012/05/03			Bond Future	8.7740	8.7490	(0.285)	0.0000	0.0000	0
2011/05/09	R207 2012/05/03	8.75	Call	Bond Future	2,926.0000	2,981.0000	1.880	0	0	0
2011/05/09	R207 2012/05/03	8.75	Put	Bond Future	3,051.0000	2,976.0000	(2.458)	0	0	0
2011/05/09	R207 2012/05/03	8.80	Call	Bond Future	3,070.0000	3,126.0000	1.824	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
2011/05/09	R207 2012/05/03	8.80	Put	Bond Future	2,935.0000	2,860.0000	(2.555)	0	0	0
2011/05/09	R207 2012/05/03	8.70	Call	Bond Future	2,789.0000	2,842.0000	1.900	0	0	0
2011/05/09	R207 2012/05/03	8.70	Put	Bond Future	3,176.0000	3,098.0000	(2.456)	0	0	0
2011/05/09	R208 2011/05/05			Bond Future	8.4560	8.5000	0.520	0.0000	0.0000	0
2011/05/09	R208 2011/08/04			Bond Future	8.5150	8.4930	(0.258)	0.0000	0.0000	100
2011/05/09	R208 2011/08/04	8.25	Call	Bond Future	847.0000	870.0000	2.715	0	0	0
2011/05/09	R208 2011/08/04	8.25	Put	Bond Future	2,456.0000	2,347.0000	(4.438)	0	0	0
2011/05/09	R208 2011/08/04	8.30	Call	Bond Future	958.0000	983.0000	2.610	0	0	0
2011/05/09	R208 2011/08/04	8.30	Put	Bond Future	2,261.0000	2,153.0000	(4.777)	0	0	0
2011/05/09	R208 2011/08/04	8.20	Call	Bond Future	746.0000	765.0000	2.547	0	0	0
2011/05/09	R208 2011/08/04	8.20	Put	Bond Future	2,663.0000	2,550.0000	(4.243)	0	0	0
2011/05/09	R208 2011/11/03			Bond Future	8.6040	8.5810	(0.267)	0.0000	0.0000	5,999
2011/05/09	R208 2011/11/03	8.75	Call	Bond Future	2,689.0000	2,748.0000	2.194	0	0	0
2011/05/09	R208 2011/11/03	8.75	Put	Bond Future	1,838.0000	1,762.0000	(4.135)	0	0	0
2011/05/09	R208 2011/11/03	8.80	Call	Bond Future	2,860.0000	2,922.0000	2.168	0	0	0
2011/05/09	R208 2011/11/03	8.80	Put	Bond Future	1,720.0000	1,647.0000	(4.244)	0	0	0
2011/05/09	R208 2011/11/03	8.70	Call	Bond Future	2,524.0000	2,581.0000	2.258	0	0	0
2011/05/09	R208 2011/11/03	8.70	Put	Bond Future	1,963.0000	1,885.0000	(3.974)	0	0	0
2011/05/09	R208 2012/02/02			Bond Future	8.6930	8.6700	(0.265)	0.0000	0.0000	0
2011/05/09	R208 2012/02/02	9.00	Call	Bond Future	3,860.0000	3,926.0000	1.710	0	0	0
2011/05/09	R208 2012/02/02	9.00	Put	Bond Future	2,123.0000	2,057.0000	(3.109)	0	0	0
2011/05/09	R208 2012/02/02	9.05	Call	Bond Future	4,035.0000	4,103.0000	1.685	0	0	0
2011/05/09	R208 2012/02/02	9.05	Put	Bond Future	2,019.0000	1,955.0000	(3.170)	0	0	0
2011/05/09	R208 2012/02/02	8.95	Call	Bond Future	3,688.0000	3,752.0000	1.735	0	0	0
2011/05/09	R208 2012/02/02	8.95	Put	Bond Future	2,231.0000	2,163.0000	(3.048)	0	0	0
2011/05/09	R208 2012/05/03			Bond Future	8.7910	8.7670	(0.273)	0.0000	0.0000	0
2011/05/09	R208 2012/05/03	9.00	Call	Bond Future	3,854.0000	3,919.0000	1.687	0	0	0
2011/05/09	R208 2012/05/03	9.00	Put	Bond Future	2,695.0000	2,626.0000	(2.560)	0	0	0
2011/05/09	R208 2012/05/03	9.05	Call	Bond Future	4,024.0000	4,090.0000	1.640	0	0	0
2011/05/09	R208 2012/05/03	9.05	Put	Bond Future	2,590.0000	2,522.0000	(2.625)	0	0	0
2011/05/09	R208 2012/05/03	8.95	Call	Bond Future	3,687.0000	3,750.0000	1.709	0	0	0
2011/05/09	R208 2012/05/03	8.95	Put	Bond Future	2,803.0000	2,732.0000	(2.533)	0	0	0
2011/05/09	R209 2011/05/05			Bond Future	8.7860	8.8400	0.615	0.0000	0.0000	0

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2011/05/09	R209 2011/08/04			Bond Future	8.8710	8.8300	(0.462)	0.0000	0.0000	0
2011/05/09	R209 2011/08/04	8.50	Call	Bond Future	943.0000	1,011.0000	7.211	0	0	0
2011/05/09	R209 2011/08/04	8.50	Put	Bond Future	3,942.0000	3,688.0000	(6.443)	0	0	0
2011/05/09	R209 2011/08/04	8.55	Call	Bond Future	1,066.0000	1,142.0000	7.129	0	0	0
2011/05/09	R209 2011/08/04	8.55	Put	Bond Future	3,650.0000	3,403.0000	(6.767)	0	0	0
2011/05/09	R209 2011/08/04	8.45	Call	Bond Future	830.0000	891.0000	7.349	0	0	0
2011/05/09	R209 2011/08/04	8.45	Put	Bond Future	4,248.0000	3,987.0000	(6.144)	0	0	0
2011/05/09	R209 2011/08/04	10.10	Call	Bond Future	8,814.0000	9,113.0000	3.392	0	0	0
2011/05/09	R209 2011/08/04	10.10	Put	Bond Future	122.0000	98.0000	(19.672)	0	0	0
2011/05/09	R209 2011/11/03			Bond Future	8.9360	8.8930	(0.481)	0.0000	0.0000	1,318
2011/05/09	R209 2011/11/03	8.75	Call	Bond Future	2,380.0000	2,506.0000	5.294	0	0	0
2011/05/09	R209 2011/11/03	8.75	Put	Bond Future	3,841.0000	3,633.0000	(5.415)	0	0	0
2011/05/09	R209 2011/11/03	8.80	Call	Bond Future	2,554.0000	2,687.0000	5.208	0	0	0
2011/05/09	R209 2011/11/03	8.80	Put	Bond Future	3,618.0000	3,417.0000	(5.556)	0	0	0
2011/05/09	R209 2011/11/03	8.70	Call	Bond Future	2,213.0000	2,333.0000	5.423	0	0	0
2011/05/09	R209 2011/11/03	8.70	Put	Bond Future	4,075.0000	3,861.0000	(5.252)	0	0	0
2011/05/09	R209 2012/02/02			Bond Future	9.0000	8.9560	(0.489)	0.0000	0.0000	0
2011/05/09	R209 2012/02/02	9.00	Call	Bond Future	3,887.0000	4,045.0000	4.065	0	0	0
2011/05/09	R209 2012/02/02	9.00	Put	Bond Future	3,887.0000	3,708.0000	(4.605)	0	0	0
2011/05/09	R209 2012/02/02	9.05	Call	Bond Future	4,085.0000	4,248.0000	3.990	0	0	0
2011/05/09	R209 2012/02/02	9.05	Put	Bond Future	3,705.0000	3,530.0000	(4.723)	0	0	0
2011/05/09	R209 2012/02/02	8.95	Call	Bond Future	3,696.0000	3,849.0000	4.140	0	0	0
2011/05/09	R209 2012/02/02	8.95	Put	Bond Future	4,080.0000	3,895.0000	(4.534)	0	0	0
2011/05/09	R209 2012/05/03			Bond Future	9.0670	9.0220	(0.496)	0.0000	0.0000	0
2011/05/09	R209 2012/05/03	9.00	Call	Bond Future	4,136.0000	4,294.0000	3.820	0	0	0
2011/05/09	R209 2012/05/03	9.00	Put	Bond Future	4,644.0000	4,462.0000	(3.919)	0	0	0
2011/05/09	R209 2012/05/03	9.05	Call	Bond Future	4,326.0000	4,489.0000	3.768	0	0	0
2011/05/09	R209 2012/05/03	9.05	Put	Bond Future	4,454.0000	4,277.0000	(3.974)	0	0	0
2011/05/09	R209 2012/05/03	8.95	Call	Bond Future	3,952.0000	4,105.0000	3.871	0	0	0
2011/05/09	R209 2012/05/03	8.95	Put	Bond Future	4,843.0000	4,656.0000	(3.861)	0	0	0
2011/05/09	R210 2011/05/05			Bond Future	126.1900	126.1889	(0.001)	0.0000	0.0000	0
2011/05/09	R210 2011/08/04			Bond Future	128.4464	128.4638	0.014	0.0000	0.0000	270
2011/05/09	R210 2011/08/04	106.00	Call	Bond Future	22,446.0000	22,464.0000	0.080	0	0	0
2011/05/09	R210 2011/08/04	106.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/05/09	R210	2011/08/04	106.05	Call	Bond Future	22,396.0000	22,414.0000	0.080	0	0	0
2011/05/09	R210	2011/08/04	106.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/09	R210	2011/08/04	105.95	Call	Bond Future	22,496.0000	22,514.0000	0.080	0	0	0
2011/05/09	R210	2011/08/04	105.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/09	R211	2011/05/05			Bond Future	1.5330	2.0850	36.008	0.0000	0.0000	0
2011/05/09	R211	2011/08/04			Bond Future	1.2660	1.2640	(0.158)	0.0000	0.0000	0
2011/05/09	R211	2011/08/04	1.50	Call	Bond Future	1,270.0000	1,281.0000	0.866	0	0	0
2011/05/09	R211	2011/08/04	1.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/09	R211	2011/08/04	1.55	Call	Bond Future	1,539.0000	1,550.0000	0.715	0	0	0
2011/05/09	R211	2011/08/04	1.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/09	R211	2011/08/04	1.45	Call	Bond Future	1,000.0000	1,011.0000	1.100	0	0	0
2011/05/09	R211	2011/08/04	1.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/09	R211	2011/11/03			Bond Future	1.0270	1.0250	(0.195)	0.0000	0.0000	539
2011/05/09	R211	2011/11/03	1.25	Call	Bond Future	1,172.0000	1,183.0000	0.939	0	0	0
2011/05/09	R211	2011/11/03	1.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/09	R211	2011/11/03	1.30	Call	Bond Future	1,433.0000	1,444.0000	0.768	0	0	0
2011/05/09	R211	2011/11/03	1.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/09	R211	2011/11/03	1.20	Call	Bond Future	911.0000	921.0000	1.098	0	0	0
2011/05/09	R211	2011/11/03	1.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/09	R212	2011/05/05			Bond Future	2.3360	2.6300	12.586	0.0000	0.0000	0
2011/05/09	R212	2011/08/04			Bond Future	2.2200	2.2190	(0.045)	0.0000	0.0000	2,292
2011/05/09	R212	2011/08/04	2.50	Call	Bond Future	2,637.0000	2,647.0000	0.379	0	0	0
2011/05/09	R212	2011/08/04	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/09	R212	2011/08/04	2.55	Call	Bond Future	3,100.0000	3,110.0000	0.323	0	0	0
2011/05/09	R212	2011/08/04	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/09	R212	2011/08/04	2.45	Call	Bond Future	2,172.0000	2,182.0000	0.460	0	0	0
2011/05/09	R212	2011/08/04	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/09	R212	2011/11/03			Bond Future	2.1140	2.1130	(0.047)	0.0000	0.0000	240
2011/05/09	R212	2011/11/03	2.50	Call	Bond Future	3,579.0000	3,588.0000	0.251	0	0	0
2011/05/09	R212	2011/11/03	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/09	R212	2011/11/03	2.55	Call	Bond Future	4,032.0000	4,042.0000	0.248	0	0	0
2011/05/09	R212	2011/11/03	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/09	R212	2011/11/03	2.45	Call	Bond Future	3,123.0000	3,132.0000	0.288	0	0	0

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2011/05/09	R212 2011/11/03	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/09	R213 2011/05/05			Bond Future	8.8060	8.8600	0.613	0.0000	0.0000	0
2011/05/09	R213 2011/08/04			Bond Future	8.8980	8.8510	(0.528)	0.0000	0.0000	0
2011/05/09	R213 2011/08/04	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/09	R213 2011/08/04	8.00	Put	Bond Future	7,640.0000	7,265.0000	(4.908)	0	0	0
2011/05/09	R213 2011/08/04	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/09	R213 2011/08/04	8.05	Put	Bond Future	7,188.0000	6,812.0000	(5.231)	0	0	0
2011/05/09	R213 2011/08/04	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/09	R213 2011/08/04	7.95	Put	Bond Future	8,096.0000	7,721.0000	(4.632)	0	0	0
2011/05/09	R213 2011/11/03			Bond Future	8.9700	8.9220	(0.535)	0.0000	0.0000	0
2011/05/09	R213 2011/11/03	8.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/09	R213 2011/11/03	8.75	Put	Bond Future	1,755.0000	1,377.0000	(21.538)	0	0	0
2011/05/09	R213 2011/11/03	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/09	R213 2011/11/03	8.80	Put	Bond Future	1,351.0000	973.0000	(27.979)	0	0	0
2011/05/09	R213 2011/11/03	8.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/09	R213 2011/11/03	8.70	Put	Bond Future	2,161.0000	1,783.0000	(17.492)	0	0	0
2011/05/09	R213 2012/02/02			Bond Future	9.0450	8.9950	(0.553)	0.0000	0.0000	0
2011/05/09	R213 2012/02/02	9.00	Call	Bond Future	0.0000	39.0000	100.000	0	0	0
2011/05/09	R213 2012/02/02	9.00	Put	Bond Future	349.0000	0.0000	(100.000)	0	0	0
2011/05/09	R213 2012/02/02	9.05	Call	Bond Future	39.0000	427.0000	994.872	0	0	0
2011/05/09	R213 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/09	R213 2012/02/02	8.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/09	R213 2012/02/02	8.95	Put	Bond Future	740.0000	352.0000	(52.432)	0	0	0
2011/05/09	R213 2012/05/03			Bond Future	9.1190	9.0680	(0.559)	0.0000	0.0000	0
2011/05/09	R213 2012/05/03	9.25	Call	Bond Future	990.0000	1,381.0000	39.495	0	0	0
2011/05/09	R213 2012/05/03	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/09	R213 2012/05/03	9.30	Call	Bond Future	1,363.0000	1,754.0000	28.687	0	0	0
2011/05/09	R213 2012/05/03	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/09	R213 2012/05/03	9.20	Call	Bond Future	614.0000	1,005.0000	63.681	0	0	0
2011/05/09	R213 2012/05/03	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/09	TRT1 2011/08/04			Index Future	348.8770	349.5930	0.205	0.0000	0.0000	100
2011/05/09	TRT1 2011/11/03			Index Future	353.5440	354.2700	0.205	0.0000	0.0000	0

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Total										177296.00