



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 25/05/2011

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
2011/05/25	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/25	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/25	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/25	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/25	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/25	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/25	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/25	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/25	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/25	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/25	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/25	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/25	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/25	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/25	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/05/25	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/25	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/25	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/25	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/25	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/25	AL7T 2011/08/04			Index Future	386.1630	385.2870	(0.227)	0.0000	0.0000	30
2011/05/25	AL7T 2011/11/03			Index Future	391.9770	391.0870	(0.227)	0.0000	0.0000	0
2011/05/25	ALBI 2011/08/04			Index Future	354.7650	353.8880	(0.247)	0.0000	0.0000	1,019
2011/05/25	ALBI 2011/11/03			Index Future	360.1060	359.2160	(0.247)	0.0000	0.0000	0
2011/05/25	C155 2011/08/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/25	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/25	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/25	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/25	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/25	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/25	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/25	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/25	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/25	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/25	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/25	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/05/25	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0
2011/05/25	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/25	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/25	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/25	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/25	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/25	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/25	CRD1 2011/08/04			Index Future	160.0410	159.7650	(0.172)	0.0000	0.0000	2
2011/05/25	CRD1 2011/11/03			Index Future	162.1880	161.9080	(0.173)	0.0000	0.0000	0
2011/05/25	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/25	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/25	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/25	GOVI 2011/08/04			GOVI	355.6490	354.8100	(0.236)	0.0000	0.0000	179
2011/05/25	GOVI 2011/08/04	348.00	Call	GOVI	76,490.0000	68,100.0000	(10.969)	0	0	0
2011/05/25	GOVI 2011/08/04	348.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/05/25	GOVI 2011/08/04	348.01	Call	GOVI	76,390.0000	68,000.0000	(10.983)	0	0	0
2011/05/25	GOVI 2011/08/04	348.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/05/25	GOVI 2011/08/04	347.99	Call	GOVI	76,590.0000	68,200.0000	(10.954)	0	0	0
2011/05/25	GOVI 2011/08/04	347.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/05/25	GOVI 2011/11/03			GOVI	361.0030	360.1510	(0.236)	0.0000	0.0000	0
2011/05/25	GOVI 2011/11/03	357.00	Call	GOVI	40,030.0000	31,510.0000	(21.284)	0	0	0
2011/05/25	GOVI 2011/11/03	357.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/05/25	GOVI 2011/11/03	357.01	Call	GOVI	39,930.0000	31,410.0000	(21.337)	0	0	0
2011/05/25	GOVI 2011/11/03	357.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/05/25	GOVI 2011/11/03	356.99	Call	GOVI	40,130.0000	31,610.0000	(21.231)	0	0	0
2011/05/25	GOVI 2011/11/03	356.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0

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2011/05/25	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/05/25	IGOV 2011/08/04			Index Future	154.9140	154.8770	(0.024)	0.0000	0.0000	977
2011/05/25	IGOV 2011/11/03			Index Future	157.2460	157.2080	(0.024)	0.0000	0.0000	0
2011/05/25	ILBI 2011/08/04			Index Future	413.0020	413.7770	0.188	0.0000	0.0000	0
2011/05/25	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/05/25	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/05/25	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/05/25	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/05/25	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/05/25	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/05/25	JBAF 2011/06/15			Jibar Tradeable Future	5.5900	5.5900	0.000	0.0000	0.0000	3,890
2011/05/25	JBAF 2011/07/20			Jibar Tradeable Future	5.6300	5.6500	0.355	0.0000	0.0000	4,000
2011/05/25	JBAF 2011/08/17			Jibar Tradeable Future	5.6600	5.6700	0.177	0.0000	0.0000	0
2011/05/25	JBAF 2011/09/21			Jibar Tradeable Future	5.7300	5.7900	1.047	0.0000	0.0000	15,100
2011/05/25	JBAF 2011/10/19			Jibar Tradeable Future	5.8300	5.8700	0.686	0.0000	0.0000	0
2011/05/25	JBAF 2011/11/16			Jibar Tradeable Future	6.0000	6.0300	0.500	0.0000	0.0000	0
2011/05/25	JBAF 2011/12/21			Jibar Tradeable Future	6.0900	6.1500	0.985	93.8300	93.8300	5,591
2011/05/25	JBAF 2012/03/20			Jibar Tradeable Future	6.4400	6.5000	0.932	0.0000	0.0000	1,090
2011/05/25	JBAF 2012/06/20			Jibar Tradeable Future	6.8200	6.8800	0.880	0.0000	0.0000	2,890
2011/05/25	JBAF 2012/09/19			Jibar Tradeable Future	7.1600	7.2100	0.698	0.0000	0.0000	44,710
2011/05/25	JBAF 2012/12/19			Jibar Tradeable Future	7.4800	7.5300	0.668	0.0000	0.0000	490
2011/05/25	JBAF 2013/03/20			Jibar Tradeable Future	7.7600	7.8200	0.773	0.0000	0.0000	290
2011/05/25	JN02 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/05/25	JN02 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/25	JN02 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/25	JN02 2011/08/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0

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2011/05/25	JN02 2011/08/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/05/25	JN02 2011/08/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/05/25	JN02 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/25	JN05 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/05/25	JN05 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/25	JN05 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/25	JN05 2011/08/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/25	JN05 2011/08/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/05/25	JN05 2011/08/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/05/25	JN05 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/25	JN10 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/05/25	JN10 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/25	JN10 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/25	JN10 2011/08/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/25	JN10 2011/08/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/05/25	JN10 2011/08/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/05/25	JN10 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/25	OTH1 2011/08/04			Index Future	349.6210	348.5420	(0.309)	0.0000	0.0000	3
2011/05/25	OTH1 2011/11/03			Index Future	354.8840	353.7890	(0.309)	0.0000	0.0000	0
2011/05/25	R157 2011/08/04			Bond Future	7.6390	7.6670	0.367	0.0000	0.0000	6,655
2011/05/25	R157 2011/08/04	7.50	Call	Bond Future	581.0000	533.0000	(8.262)	0	0	1,000
2011/05/25	R157 2011/08/04	7.50	Put	Bond Future	1,124.0000	1,185.0000	5.427	0	0	0
2011/05/25	R157 2011/08/04	7.55	Call	Bond Future	664.0000	612.0000	(7.831)	0	0	0
2011/05/25	R157 2011/08/04	7.55	Put	Bond Future	1,011.0000	1,068.0000	5.638	0	0	0
2011/05/25	R157 2011/08/04	7.45	Call	Bond Future	504.0000	461.0000	(8.532)	0	0	0
2011/05/25	R157 2011/08/04	7.45	Put	Bond Future	1,243.0000	1,309.0000	5.310	0	0	0
2011/05/25	R157 2011/08/04	7.20	Put	Bond Future	1,950.0000	2,034.0000	4.308	0	0	0
2011/05/25	R157 2011/08/04	7.20	Call	Bond Future	225.0000	200.0000	(11.111)	0	0	1,320
2011/05/25	R157 2011/08/04	7.60	Put	Bond Future	906.0000	959.0000	5.850	0	0	0
2011/05/25	R157 2011/08/04	7.60	Call	Bond Future	754.0000	698.0000	(7.427)	0	0	440
2011/05/25	R157 2011/08/04	7.80	Call	Bond Future	1,186.0000	1,114.0000	(6.071)	0	0	0
2011/05/25	R157 2011/08/04	7.80	Put	Bond Future	561.0000	598.0000	6.595	0	0	440

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2011/05/25	R157 2011/08/04	8.20	Call	Bond Future	2,337.0000	2,242.0000	(4.065)	0	0	0
2011/05/25	R157 2011/08/04	8.20	Put	Bond Future	177.0000	191.0000	7.910	0	0	1,320
2011/05/25	R157 2011/11/03			Bond Future	7.7630	7.7930	0.386	0.0000	0.0000	3,358
2011/05/25	R157 2011/11/03	8.25	Call	Bond Future	2,302.0000	2,221.0000	(3.519)	0	0	0
2011/05/25	R157 2011/11/03	8.25	Put	Bond Future	539.0000	567.0000	5.195	0	0	0
2011/05/25	R157 2011/11/03	8.30	Call	Bond Future	2,436.0000	2,352.0000	(3.448)	0	0	0
2011/05/25	R157 2011/11/03	8.30	Put	Bond Future	494.0000	519.0000	5.061	0	0	0
2011/05/25	R157 2011/11/03	8.20	Call	Bond Future	2,172.0000	2,092.0000	(3.683)	0	0	0
2011/05/25	R157 2011/11/03	8.20	Put	Bond Future	588.0000	618.0000	5.102	0	0	0
2011/05/25	R157 2012/02/02			Bond Future	7.9030	7.9360	0.418	0.0000	0.0000	0
2011/05/25	R157 2012/02/02	8.50	Call	Bond Future	2,761.0000	2,680.0000	(2.934)	0	0	0
2011/05/25	R157 2012/02/02	8.50	Put	Bond Future	747.0000	778.0000	4.150	0	0	0
2011/05/25	R157 2012/02/02	8.55	Call	Bond Future	2,883.0000	2,800.0000	(2.879)	0	0	0
2011/05/25	R157 2012/02/02	8.55	Put	Bond Future	702.0000	731.0000	4.131	0	0	0
2011/05/25	R157 2012/02/02	8.45	Call	Bond Future	2,641.0000	2,561.0000	(3.029)	0	0	0
2011/05/25	R157 2012/02/02	8.45	Put	Bond Future	794.0000	826.0000	4.030	0	0	0
2011/05/25	R157 2012/05/03			Bond Future	8.0600	8.0960	0.447	0.0000	0.0000	0
2011/05/25	R157 2012/05/03	8.25	Call	Bond Future	2,024.0000	1,958.0000	(3.261)	0	0	0
2011/05/25	R157 2012/05/03	8.25	Put	Bond Future	1,423.0000	1,472.0000	3.443	0	0	0
2011/05/25	R157 2012/05/03	8.30	Call	Bond Future	2,119.0000	2,051.0000	(3.209)	0	0	0
2011/05/25	R157 2012/05/03	8.30	Put	Bond Future	1,361.0000	1,407.0000	3.380	0	0	0
2011/05/25	R157 2012/05/03	8.20	Call	Bond Future	1,932.0000	1,867.0000	(3.364)	0	0	0
2011/05/25	R157 2012/05/03	8.20	Put	Bond Future	1,489.0000	1,538.0000	3.291	0	0	0
2011/05/25	R186 2011/08/04			Bond Future	8.5540	8.5970	0.503	0.0000	0.0000	21,627
2011/05/25	R186 2011/08/04	8.25	Call	Bond Future	1,093.0000	959.0000	(12.260)	0	0	0
2011/05/25	R186 2011/08/04	8.25	Put	Bond Future	4,023.0000	4,295.0000	6.761	0	0	0
2011/05/25	R186 2011/08/04	8.30	Call	Bond Future	1,250.0000	1,103.0000	(11.760)	0	0	0
2011/05/25	R186 2011/08/04	8.30	Put	Bond Future	3,691.0000	3,949.0000	6.990	0	0	0
2011/05/25	R186 2011/08/04	8.20	Call	Bond Future	952.0000	830.0000	(12.815)	0	0	0
2011/05/25	R186 2011/08/04	8.20	Put	Bond Future	4,374.0000	4,658.0000	6.493	0	0	0
2011/05/25	R186 2011/08/04	8.35	Put	Bond Future	3,375.0000	3,621.0000	7.289	0	0	0
2011/05/25	R186 2011/08/04	8.35	Call	Bond Future	1,421.0000	1,261.0000	(11.260)	0	0	600
2011/05/25	R186 2011/08/04	8.70	Put	Bond Future	1,658.0000	1,809.0000	9.107	0	0	0
2011/05/25	R186 2011/08/04	8.70	Call	Bond Future	3,028.0000	2,773.0000	(8.421)	0	0	200

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2011/05/25	R186 2011/08/04	8.95	Call	Bond Future	4,573.0000	4,261.0000	(6.823)	0	0	0
2011/05/25	R186 2011/08/04	8.95	Put	Bond Future	911.0000	1,005.0000	10.318	0	0	200
2011/05/25	R186 2011/08/04	9.70	Call	Bond Future	10,248.0000	9,855.0000	(3.835)	0	0	0
2011/05/25	R186 2011/08/04	9.70	Put	Bond Future	101.0000	113.0000	11.881	0	0	600
2011/05/25	R186 2011/11/03			Bond Future	8.6290	8.6740	0.521	0.0000	0.0000	13,789
2011/05/25	R186 2011/11/03	9.00	Call	Bond Future	5,461.0000	5,178.0000	(5.182)	0	0	0
2011/05/25	R186 2011/11/03	9.00	Put	Bond Future	2,086.0000	2,220.0000	6.424	0	0	0
2011/05/25	R186 2011/11/03	9.05	Call	Bond Future	5,758.0000	5,468.0000	(5.036)	0	0	0
2011/05/25	R186 2011/11/03	9.05	Put	Bond Future	1,939.0000	2,066.0000	6.550	0	0	0
2011/05/25	R186 2011/11/03	8.95	Call	Bond Future	5,170.0000	4,895.0000	(5.319)	0	0	0
2011/05/25	R186 2011/11/03	8.95	Put	Bond Future	2,241.0000	2,383.0000	6.336	0	0	0
2011/05/25	R186 2011/11/03	8.75	Put	Bond Future	2,961.0000	3,135.0000	5.876	0	0	0
2011/05/25	R186 2011/11/03	8.75	Call	Bond Future	4,078.0000	3,835.0000	(5.959)	0	0	5,600
2011/05/25	R186 2012/02/02			Bond Future	8.7050	8.7510	0.528	0.0000	0.0000	2,500
2011/05/25	R186 2012/02/02	9.00	Call	Bond Future	5,936.0000	5,674.0000	(4.414)	0	0	0
2011/05/25	R186 2012/02/02	9.00	Put	Bond Future	3,288.0000	3,445.0000	4.775	0	0	0
2011/05/25	R186 2012/02/02	9.05	Call	Bond Future	6,207.0000	5,939.0000	(4.318)	0	0	0
2011/05/25	R186 2012/02/02	9.05	Put	Bond Future	3,120.0000	3,270.0000	4.808	0	0	0
2011/05/25	R186 2012/02/02	8.95	Call	Bond Future	5,673.0000	5,417.0000	(4.513)	0	0	0
2011/05/25	R186 2012/02/02	8.95	Put	Bond Future	3,468.0000	3,631.0000	4.700	0	0	0
2011/05/25	R186 2012/05/03			Bond Future	8.7840	8.8320	0.546	0.0000	0.0000	0
2011/05/25	R186 2012/05/03	9.00	Call	Bond Future	6,115.0000	5,861.0000	(4.154)	0	0	0
2011/05/25	R186 2012/05/03	9.00	Put	Bond Future	4,203.0000	4,378.0000	4.164	0	0	0
2011/05/25	R186 2012/05/03	9.05	Call	Bond Future	6,377.0000	6,118.0000	(4.061)	0	0	0
2011/05/25	R186 2012/05/03	9.05	Put	Bond Future	4,029.0000	4,199.0000	4.219	0	0	0
2011/05/25	R186 2012/05/03	8.95	Call	Bond Future	5,863.0000	5,615.0000	(4.230)	0	0	0
2011/05/25	R186 2012/05/03	8.95	Put	Bond Future	4,390.0000	4,571.0000	4.123	0	0	0
2011/05/25	R189 2011/08/04			Bond Future	212.6199	212.5735	(0.022)	0.0000	0.0000	0
2011/05/25	R189 2011/08/04	212.00	Call	Bond Future	620.0000	573.0000	(7.581)	0	0	0
2011/05/25	R189 2011/08/04	212.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/25	R189 2011/08/04	212.05	Call	Bond Future	570.0000	523.0000	(8.246)	0	0	0
2011/05/25	R189 2011/08/04	212.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/25	R189 2011/08/04	211.95	Call	Bond Future	670.0000	623.0000	(7.015)	0	0	0
2011/05/25	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
2011/05/25	R197 2011/08/04			Bond Future	233.6766	233.7846	0.046	0.0000	0.0000	0
2011/05/25	R197 2011/08/04	231.50	Call	Bond Future	2,177.0000	2,285.0000	4.961	0	0	0
2011/05/25	R197 2011/08/04	231.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/25	R197 2011/08/04	231.55	Call	Bond Future	2,127.0000	2,235.0000	5.078	0	0	0
2011/05/25	R197 2011/08/04	231.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/25	R197 2011/08/04	231.45	Call	Bond Future	2,227.0000	2,335.0000	4.850	0	0	0
2011/05/25	R197 2011/08/04	231.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/25	R201 2011/08/04			Bond Future	7.2140	7.2420	0.388	0.0000	0.0000	170
2011/05/25	R201 2011/08/04	7.25	Call	Bond Future	654.0000	606.0000	(7.339)	0	0	0
2011/05/25	R201 2011/08/04	7.25	Put	Bond Future	545.0000	582.0000	6.789	0	0	0
2011/05/25	R201 2011/08/04	7.30	Call	Bond Future	738.0000	687.0000	(6.911)	0	0	0
2011/05/25	R201 2011/08/04	7.30	Put	Bond Future	478.0000	512.0000	7.113	0	0	0
2011/05/25	R201 2011/08/04	7.20	Call	Bond Future	575.0000	531.0000	(7.652)	0	0	0
2011/05/25	R201 2011/08/04	7.20	Put	Bond Future	617.0000	658.0000	6.645	0	0	0
2011/05/25	R201 2011/11/03			Bond Future	7.3150	7.3460	0.424	0.0000	0.0000	695
2011/05/25	R201 2011/11/03	8.00	Call	Bond Future	2,148.0000	2,076.0000	(3.352)	0	0	0
2011/05/25	R201 2011/11/03	8.00	Put	Bond Future	244.0000	259.0000	6.148	0	0	0
2011/05/25	R201 2011/11/03	8.05	Call	Bond Future	2,261.0000	2,188.0000	(3.229)	0	0	0
2011/05/25	R201 2011/11/03	8.05	Put	Bond Future	220.0000	234.0000	6.364	0	0	0
2011/05/25	R201 2011/11/03	7.95	Call	Bond Future	2,036.0000	1,966.0000	(3.438)	0	0	0
2011/05/25	R201 2011/11/03	7.95	Put	Bond Future	270.0000	287.0000	6.296	0	0	0
2011/05/25	R201 2012/02/02			Bond Future	7.4260	7.4610	0.471	0.0000	0.0000	0
2011/05/25	R201 2012/02/02	8.25	Call	Bond Future	2,535.0000	2,464.0000	(2.801)	0	0	0
2011/05/25	R201 2012/02/02	8.25	Put	Bond Future	423.0000	442.0000	4.492	0	0	0
2011/05/25	R201 2012/02/02	8.30	Call	Bond Future	2,635.0000	2,563.0000	(2.732)	0	0	0
2011/05/25	R201 2012/02/02	8.30	Put	Bond Future	396.0000	415.0000	4.798	0	0	0
2011/05/25	R201 2012/02/02	8.20	Call	Bond Future	2,436.0000	2,366.0000	(2.874)	0	0	0
2011/05/25	R201 2012/02/02	8.20	Put	Bond Future	450.0000	471.0000	4.667	0	0	0
2011/05/25	R201 2012/05/03			Bond Future	7.5600	7.5980	0.503	0.0000	0.0000	0
2011/05/25	R201 2012/05/03	7.75	Call	Bond Future	1,470.0000	1,418.0000	(3.537)	0	0	0
2011/05/25	R201 2012/05/03	7.75	Put	Bond Future	1,019.0000	1,057.0000	3.729	0	0	0
2011/05/25	R201 2012/05/03	7.80	Call	Bond Future	1,545.0000	1,491.0000	(3.495)	0	0	0
2011/05/25	R201 2012/05/03	7.80	Put	Bond Future	976.0000	1,012.0000	3.689	0	0	0

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2011/05/25	R201 2012/05/03	7.70	Call	Bond Future	1,398.0000	1,347.0000	(3.648)	0	0	0
2011/05/25	R201 2012/05/03	7.70	Put	Bond Future	1,065.0000	1,105.0000	3.756	0	0	0
2011/05/25	R202 2011/08/04			Bond Future	0.1300	0.1280	(1.538)	0.0000	0.0000	10,128
2011/05/25	R202 2011/08/04	1.00	Call	Bond Future	24,120.0000	24,180.0000	0.249	0	0	0
2011/05/25	R202 2011/08/04	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/25	R202 2011/08/04	1.05	Call	Bond Future	25,379.0000	25,440.0000	0.240	0	0	0
2011/05/25	R202 2011/08/04	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/25	R202 2011/08/04	0.95	Call	Bond Future	22,847.0000	22,908.0000	0.267	0	0	0
2011/05/25	R202 2011/08/04	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/25	R202 2011/11/03			Bond Future	0.0460	0.0440	(4.348)	0.0000	0.0000	400
2011/05/25	R202 2011/11/03	0.50	Call	Bond Future	13,175.0000	13,235.0000	0.455	0	0	0
2011/05/25	R202 2011/11/03	0.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/25	R202 2011/11/03	0.55	Call	Bond Future	14,552.0000	14,613.0000	0.419	0	0	0
2011/05/25	R202 2011/11/03	0.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/25	R202 2011/11/03	0.45	Call	Bond Future	11,783.0000	11,844.0000	0.518	0	0	0
2011/05/25	R202 2011/11/03	0.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/25	R203 2011/08/04			Bond Future	8.1290	8.1670	0.467	0.0000	0.0000	824
2011/05/25	R203 2011/08/04	8.00	Call	Bond Future	764.0000	685.0000	(10.340)	0	0	0
2011/05/25	R203 2011/08/04	8.00	Put	Bond Future	1,379.0000	1,481.0000	7.397	0	0	0
2011/05/25	R203 2011/08/04	8.05	Call	Bond Future	868.0000	783.0000	(9.793)	0	0	0
2011/05/25	R203 2011/08/04	8.05	Put	Bond Future	1,244.0000	1,340.0000	7.717	0	0	0
2011/05/25	R203 2011/08/04	7.95	Call	Bond Future	668.0000	596.0000	(10.778)	0	0	0
2011/05/25	R203 2011/08/04	7.95	Put	Bond Future	1,523.0000	1,632.0000	7.157	0	0	0
2011/05/25	R203 2011/11/03			Bond Future	8.2370	8.2770	0.486	0.0000	0.0000	1,630
2011/05/25	R203 2011/11/03	8.50	Call	Bond Future	2,277.0000	2,160.0000	(5.138)	0	0	0
2011/05/25	R203 2011/11/03	8.50	Put	Bond Future	1,083.0000	1,149.0000	6.094	0	0	0
2011/05/25	R203 2011/11/03	8.55	Call	Bond Future	2,423.0000	2,302.0000	(4.994)	0	0	0
2011/05/25	R203 2011/11/03	8.55	Put	Bond Future	1,004.0000	1,066.0000	6.175	0	0	0
2011/05/25	R203 2011/11/03	8.45	Call	Bond Future	2,137.0000	2,023.0000	(5.335)	0	0	0
2011/05/25	R203 2011/11/03	8.45	Put	Bond Future	1,169.0000	1,237.0000	5.817	0	0	0
2011/05/25	R203 2012/02/02			Bond Future	8.3550	8.3970	0.503	0.0000	0.0000	0
2011/05/25	R203 2012/02/02	8.75	Call	Bond Future	3,130.0000	3,010.0000	(3.834)	0	0	0
2011/05/25	R203 2012/02/02	8.75	Put	Bond Future	1,414.0000	1,478.0000	4.526	0	0	0

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2011/05/25	R203 2012/02/02	8.80	Call	Bond Future	3,271.0000	3,149.0000	(3.730)	0	0	0
2011/05/25	R203 2012/02/02	8.80	Put	Bond Future	1,341.0000	1,403.0000	4.623	0	0	0
2011/05/25	R203 2012/02/02	8.70	Call	Bond Future	2,991.0000	2,874.0000	(3.912)	0	0	0
2011/05/25	R203 2012/02/02	8.70	Put	Bond Future	1,490.0000	1,558.0000	4.564	0	0	0
2011/05/25	R203 2012/05/03			Bond Future	8.4810	8.5260	0.531	0.0000	0.0000	0
2011/05/25	R203 2012/05/03	8.75	Call	Bond Future	2,924.0000	2,811.0000	(3.865)	0	0	0
2011/05/25	R203 2012/05/03	8.75	Put	Bond Future	1,800.0000	1,876.0000	4.222	0	0	0
2011/05/25	R203 2012/05/03	8.80	Call	Bond Future	3,057.0000	2,941.0000	(3.795)	0	0	0
2011/05/25	R203 2012/05/03	8.80	Put	Bond Future	1,726.0000	1,799.0000	4.229	0	0	0
2011/05/25	R203 2012/05/03	8.70	Call	Bond Future	2,796.0000	2,685.0000	(3.970)	0	0	0
2011/05/25	R203 2012/05/03	8.70	Put	Bond Future	1,880.0000	1,958.0000	4.149	0	0	0
2011/05/25	R204 2011/08/04			Bond Future	8.2630	8.2910	0.339	0.0000	0.0000	0
2011/05/25	R204 2011/08/04	8.00	Call	Bond Future	623.0000	568.0000	(8.828)	0	0	0
2011/05/25	R204 2011/08/04	8.00	Put	Bond Future	2,053.0000	2,149.0000	4.676	0	0	0
2011/05/25	R204 2011/08/04	8.05	Call	Bond Future	717.0000	657.0000	(8.368)	0	0	0
2011/05/25	R204 2011/08/04	8.05	Put	Bond Future	1,873.0000	1,964.0000	4.859	0	0	0
2011/05/25	R204 2011/08/04	7.95	Call	Bond Future	539.0000	490.0000	(9.091)	0	0	0
2011/05/25	R204 2011/08/04	7.95	Put	Bond Future	2,244.0000	2,345.0000	4.501	0	0	0
2011/05/25	R204 2011/11/03			Bond Future	8.3630	8.3910	0.335	0.0000	0.0000	2,133
2011/05/25	R204 2011/11/03	8.75	Call	Bond Future	3,066.0000	2,963.0000	(3.359)	0	0	0
2011/05/25	R204 2011/11/03	8.75	Put	Bond Future	1,071.0000	1,114.0000	4.015	0	0	0
2011/05/25	R204 2011/11/03	8.80	Call	Bond Future	3,241.0000	3,135.0000	(3.271)	0	0	0
2011/05/25	R204 2011/11/03	8.80	Put	Bond Future	992.0000	1,032.0000	4.032	0	0	0
2011/05/25	R204 2011/11/03	8.70	Call	Bond Future	2,895.0000	2,795.0000	(3.454)	0	0	0
2011/05/25	R204 2011/11/03	8.70	Put	Bond Future	1,155.0000	1,201.0000	3.983	0	0	0
2011/05/25	R204 2012/02/02			Bond Future	8.4660	8.4970	0.366	0.0000	0.0000	0
2011/05/25	R204 2012/02/02	9.00	Call	Bond Future	3,951.0000	3,841.0000	(2.784)	0	0	0
2011/05/25	R204 2012/02/02	9.00	Put	Bond Future	1,298.0000	1,345.0000	3.621	0	0	0
2011/05/25	R204 2012/02/02	9.05	Call	Bond Future	4,122.0000	4,009.0000	(2.741)	0	0	0
2011/05/25	R204 2012/02/02	9.05	Put	Bond Future	1,226.0000	1,269.0000	3.507	0	0	0
2011/05/25	R204 2012/02/02	8.95	Call	Bond Future	3,783.0000	3,675.0000	(2.855)	0	0	0
2011/05/25	R204 2012/02/02	8.95	Put	Bond Future	1,375.0000	1,423.0000	3.491	0	0	0
2011/05/25	R204 2012/05/03			Bond Future	8.5790	8.6110	0.373	0.0000	0.0000	0
2011/05/25	R204 2012/05/03	8.75	Call	Bond Future	3,143.0000	3,052.0000	(2.895)	0	0	0

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2011/05/25	R204 2012/05/03	8.75	Put	Bond Future	2,312.0000	2,377.0000	2.811	0	0	0
2011/05/25	R204 2012/05/03	8.80	Call	Bond Future	3,289.0000	3,196.0000	(2.828)	0	0	0
2011/05/25	R204 2012/05/03	8.80	Put	Bond Future	2,217.0000	2,280.0000	2.842	0	0	0
2011/05/25	R204 2012/05/03	8.70	Call	Bond Future	3,002.0000	2,913.0000	(2.965)	0	0	0
2011/05/25	R204 2012/05/03	8.70	Put	Bond Future	2,413.0000	2,480.0000	2.777	0	0	0
2011/05/25	R206 2011/08/04			Bond Future	6.9870	7.0210	0.487	0.0000	0.0000	9,866
2011/05/25	R206 2011/08/04	7.00	Call	Bond Future	420.0000	379.0000	(9.762)	0	0	0
2011/05/25	R206 2011/08/04	7.00	Put	Bond Future	391.0000	426.0000	8.951	0	0	0
2011/05/25	R206 2011/08/04	7.05	Call	Bond Future	480.0000	437.0000	(8.958)	0	0	0
2011/05/25	R206 2011/08/04	7.05	Put	Bond Future	341.0000	373.0000	9.384	0	0	0
2011/05/25	R206 2011/08/04	6.95	Call	Bond Future	363.0000	326.0000	(10.193)	0	0	0
2011/05/25	R206 2011/08/04	6.95	Put	Bond Future	445.0000	483.0000	8.539	0	0	0
2011/05/25	R206 2011/11/03			Bond Future	7.0900	7.1290	0.550	0.0000	0.0000	0
2011/05/25	R206 2011/11/03	7.75	Call	Bond Future	1,498.0000	1,435.0000	(4.206)	0	0	0
2011/05/25	R206 2011/11/03	7.75	Put	Bond Future	186.0000	201.0000	8.065	0	0	0
2011/05/25	R206 2011/11/03	7.80	Call	Bond Future	1,580.0000	1,516.0000	(4.051)	0	0	0
2011/05/25	R206 2011/11/03	7.80	Put	Bond Future	170.0000	184.0000	8.235	0	0	0
2011/05/25	R206 2011/11/03	7.70	Call	Bond Future	1,419.0000	1,357.0000	(4.369)	0	0	0
2011/05/25	R206 2011/11/03	7.70	Put	Bond Future	206.0000	222.0000	7.767	0	0	0
2011/05/25	R206 2012/02/02			Bond Future	7.2140	7.2580	0.610	0.0000	0.0000	0
2011/05/25	R206 2012/02/02	8.00	Call	Bond Future	1,678.0000	1,618.0000	(3.576)	0	0	0
2011/05/25	R206 2012/02/02	8.00	Put	Bond Future	288.0000	306.0000	6.250	0	0	0
2011/05/25	R206 2012/02/02	8.05	Call	Bond Future	1,747.0000	1,686.0000	(3.492)	0	0	0
2011/05/25	R206 2012/02/02	8.05	Put	Bond Future	269.0000	287.0000	6.691	0	0	0
2011/05/25	R206 2012/02/02	7.95	Call	Bond Future	1,610.0000	1,551.0000	(3.665)	0	0	0
2011/05/25	R206 2012/02/02	7.95	Put	Bond Future	308.0000	327.0000	6.169	0	0	0
2011/05/25	R206 2012/05/03			Bond Future	7.3850	7.4350	0.677	0.0000	0.0000	0
2011/05/25	R206 2012/05/03	7.50	Call	Bond Future	887.0000	845.0000	(4.735)	0	0	0
2011/05/25	R206 2012/05/03	7.50	Put	Bond Future	707.0000	744.0000	5.233	0	0	0
2011/05/25	R206 2012/05/03	7.55	Call	Bond Future	935.0000	891.0000	(4.706)	0	0	0
2011/05/25	R206 2012/05/03	7.55	Put	Bond Future	678.0000	712.0000	5.015	0	0	0
2011/05/25	R206 2012/05/03	7.45	Call	Bond Future	841.0000	800.0000	(4.875)	0	0	0
2011/05/25	R206 2012/05/03	7.45	Put	Bond Future	739.0000	777.0000	5.142	0	0	0

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2011/05/25	R207 2011/08/04			Bond Future	8.3700	8.3920	0.263	0.0000	0.0000	5,725
2011/05/25	R207 2011/08/04	8.25	Call	Bond Future	958.0000	898.0000	(6.263)	0	0	0
2011/05/25	R207 2011/08/04	8.25	Put	Bond Future	1,646.0000	1,712.0000	4.010	0	0	0
2011/05/25	R207 2011/08/04	8.30	Call	Bond Future	1,085.0000	1,020.0000	(5.991)	0	0	0
2011/05/25	R207 2011/08/04	8.30	Put	Bond Future	1,486.0000	1,546.0000	4.038	0	0	0
2011/05/25	R207 2011/08/04	8.20	Call	Bond Future	842.0000	786.0000	(6.651)	0	0	0
2011/05/25	R207 2011/08/04	8.20	Put	Bond Future	1,819.0000	1,888.0000	3.793	0	0	0
2011/05/25	R207 2011/11/03			Bond Future	8.4600	8.4830	0.272	0.0000	0.0000	600
2011/05/25	R207 2011/11/03	8.75	Call	Bond Future	2,851.0000	2,765.0000	(3.016)	0	0	0
2011/05/25	R207 2011/11/03	8.75	Put	Bond Future	1,256.0000	1,298.0000	3.344	0	0	0
2011/05/25	R207 2011/11/03	8.80	Call	Bond Future	3,029.0000	2,940.0000	(2.938)	0	0	0
2011/05/25	R207 2011/11/03	8.80	Put	Bond Future	1,162.0000	1,201.0000	3.356	0	0	0
2011/05/25	R207 2011/11/03	8.70	Call	Bond Future	2,680.0000	2,596.0000	(3.134)	0	0	0
2011/05/25	R207 2011/11/03	8.70	Put	Bond Future	1,357.0000	1,401.0000	3.242	0	0	0
2011/05/25	R207 2012/02/02			Bond Future	8.5550	8.5800	0.292	0.0000	0.0000	0
2011/05/25	R207 2012/02/02	9.00	Call	Bond Future	3,998.0000	3,905.0000	(2.326)	0	0	0
2011/05/25	R207 2012/02/02	9.00	Put	Bond Future	1,630.0000	1,672.0000	2.577	0	0	0
2011/05/25	R207 2012/02/02	9.05	Call	Bond Future	4,172.0000	4,078.0000	(2.253)	0	0	0
2011/05/25	R207 2012/02/02	9.05	Put	Bond Future	1,543.0000	1,584.0000	2.657	0	0	0
2011/05/25	R207 2012/02/02	8.95	Call	Bond Future	3,826.0000	3,735.0000	(2.378)	0	0	0
2011/05/25	R207 2012/02/02	8.95	Put	Bond Future	1,720.0000	1,764.0000	2.558	0	0	0
2011/05/25	R207 2012/05/03			Bond Future	8.6600	8.6850	0.289	0.0000	0.0000	0
2011/05/25	R207 2012/05/03	8.75	Call	Bond Future	3,165.0000	3,090.0000	(2.370)	0	0	0
2011/05/25	R207 2012/05/03	8.75	Put	Bond Future	2,693.0000	2,750.0000	2.117	0	0	0
2011/05/25	R207 2012/05/03	8.80	Call	Bond Future	3,316.0000	3,239.0000	(2.322)	0	0	0
2011/05/25	R207 2012/05/03	8.80	Put	Bond Future	2,584.0000	2,638.0000	2.090	0	0	0
2011/05/25	R207 2012/05/03	8.70	Call	Bond Future	3,019.0000	2,946.0000	(2.418)	0	0	0
2011/05/25	R207 2012/05/03	8.70	Put	Bond Future	2,809.0000	2,867.0000	2.065	0	0	0
2011/05/25	R208 2011/08/04			Bond Future	8.3910	8.4290	0.453	0.0000	0.0000	100
2011/05/25	R208 2011/08/04	8.25	Call	Bond Future	976.0000	876.0000	(10.246)	0	0	0
2011/05/25	R208 2011/08/04	8.25	Put	Bond Future	1,837.0000	1,967.0000	7.077	0	0	0
2011/05/25	R208 2011/08/04	8.30	Call	Bond Future	1,107.0000	998.0000	(9.846)	0	0	0
2011/05/25	R208 2011/08/04	8.30	Put	Bond Future	1,661.0000	1,782.0000	7.285	0	0	0
2011/05/25	R208 2011/08/04	8.20	Call	Bond Future	855.0000	764.0000	(10.643)	0	0	0

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2011/05/25	R208 2011/08/04	8.20	Put	Bond Future	2,023.0000	2,163.0000	6.920	0	0	0
2011/05/25	R208 2011/11/03			Bond Future	8.4750	8.5140	0.460	0.0000	0.0000	5,998
2011/05/25	R208 2011/11/03	8.75	Call	Bond Future	3,035.0000	2,885.0000	(4.942)	0	0	0
2011/05/25	R208 2011/11/03	8.75	Put	Bond Future	1,423.0000	1,504.0000	5.692	0	0	0
2011/05/25	R208 2011/11/03	8.80	Call	Bond Future	3,222.0000	3,067.0000	(4.811)	0	0	0
2011/05/25	R208 2011/11/03	8.80	Put	Bond Future	1,321.0000	1,397.0000	5.753	0	0	0
2011/05/25	R208 2011/11/03	8.70	Call	Bond Future	2,854.0000	2,709.0000	(5.081)	0	0	0
2011/05/25	R208 2011/11/03	8.70	Put	Bond Future	1,532.0000	1,618.0000	5.614	0	0	0
2011/05/25	R208 2012/02/02			Bond Future	8.5610	8.6020	0.479	0.0000	0.0000	0
2011/05/25	R208 2012/02/02	9.00	Call	Bond Future	4,247.0000	4,088.0000	(3.744)	0	0	0
2011/05/25	R208 2012/02/02	9.00	Put	Bond Future	1,749.0000	1,827.0000	4.460	0	0	0
2011/05/25	R208 2012/02/02	9.05	Call	Bond Future	4,433.0000	4,272.0000	(3.632)	0	0	0
2011/05/25	R208 2012/02/02	9.05	Put	Bond Future	1,656.0000	1,732.0000	4.589	0	0	0
2011/05/25	R208 2012/02/02	8.95	Call	Bond Future	4,063.0000	3,908.0000	(3.815)	0	0	0
2011/05/25	R208 2012/02/02	8.95	Put	Bond Future	1,845.0000	1,927.0000	4.444	0	0	0
2011/05/25	R208 2012/05/03			Bond Future	8.6530	8.6960	0.497	0.0000	0.0000	0
2011/05/25	R208 2012/05/03	9.00	Call	Bond Future	4,235.0000	4,083.0000	(3.589)	0	0	0
2011/05/25	R208 2012/05/03	9.00	Put	Bond Future	2,300.0000	2,391.0000	3.957	0	0	0
2011/05/25	R208 2012/05/03	9.05	Call	Bond Future	4,415.0000	4,260.0000	(3.511)	0	0	0
2011/05/25	R208 2012/05/03	9.05	Put	Bond Future	2,205.0000	2,293.0000	3.991	0	0	0
2011/05/25	R208 2012/05/03	8.95	Call	Bond Future	4,058.0000	3,909.0000	(3.672)	0	0	0
2011/05/25	R208 2012/05/03	8.95	Put	Bond Future	2,398.0000	2,492.0000	3.920	0	0	0
2011/05/25	R209 2011/08/04			Bond Future	8.7580	8.8010	0.491	0.0000	0.0000	0
2011/05/25	R209 2011/08/04	8.50	Call	Bond Future	1,030.0000	907.0000	(11.942)	0	0	0
2011/05/25	R209 2011/08/04	8.50	Put	Bond Future	3,136.0000	3,355.0000	6.983	0	0	0
2011/05/25	R209 2011/08/04	8.55	Call	Bond Future	1,173.0000	1,038.0000	(11.509)	0	0	0
2011/05/25	R209 2011/08/04	8.55	Put	Bond Future	2,863.0000	3,070.0000	7.230	0	0	0
2011/05/25	R209 2011/08/04	8.45	Call	Bond Future	900.0000	788.0000	(12.444)	0	0	0
2011/05/25	R209 2011/08/04	8.45	Put	Bond Future	3,425.0000	3,655.0000	6.715	0	0	0
2011/05/25	R209 2011/08/04	10.10	Call	Bond Future	9,630.0000	9,294.0000	(3.489)	0	0	0
2011/05/25	R209 2011/08/04	10.10	Put	Bond Future	44.0000	50.0000	13.636	0	0	0
2011/05/25	R209 2011/11/03			Bond Future	8.8190	8.8640	0.510	0.0000	0.0000	1,318
2011/05/25	R209 2011/11/03	8.75	Call	Bond Future	2,652.0000	2,473.0000	(6.750)	0	0	0
2011/05/25	R209 2011/11/03	8.75	Put	Bond Future	3,199.0000	3,374.0000	5.470	0	0	0

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2011/05/25	R209 2011/11/03	8.80	Call	Bond Future	2,844.0000	2,658.0000	(6.540)	0	0	0
2011/05/25	R209 2011/11/03	8.80	Put	Bond Future	2,994.0000	3,162.0000	5.611	0	0	0
2011/05/25	R209 2011/11/03	8.70	Call	Bond Future	2,467.0000	2,296.0000	(6.931)	0	0	0
2011/05/25	R209 2011/11/03	8.70	Put	Bond Future	3,415.0000	3,598.0000	5.359	0	0	0
2011/05/25	R209 2012/02/02			Bond Future	8.8800	8.9270	0.529	0.0000	0.0000	0
2011/05/25	R209 2012/02/02	9.00	Call	Bond Future	4,260.0000	4,050.0000	(4.930)	0	0	0
2011/05/25	R209 2012/02/02	9.00	Put	Bond Future	3,334.0000	3,489.0000	4.649	0	0	0
2011/05/25	R209 2012/02/02	9.05	Call	Bond Future	4,473.0000	4,257.0000	(4.829)	0	0	0
2011/05/25	R209 2012/02/02	9.05	Put	Bond Future	3,167.0000	3,316.0000	4.705	0	0	0
2011/05/25	R209 2012/02/02	8.95	Call	Bond Future	4,055.0000	3,850.0000	(5.055)	0	0	0
2011/05/25	R209 2012/02/02	8.95	Put	Bond Future	3,513.0000	3,672.0000	4.526	0	0	0
2011/05/25	R209 2012/05/03			Bond Future	8.9440	8.9920	0.537	0.0000	0.0000	0
2011/05/25	R209 2012/05/03	9.00	Call	Bond Future	4,521.0000	4,317.0000	(4.512)	0	0	0
2011/05/25	R209 2012/05/03	9.00	Put	Bond Future	4,092.0000	4,256.0000	4.008	0	0	0
2011/05/25	R209 2012/05/03	9.05	Call	Bond Future	4,724.0000	4,515.0000	(4.424)	0	0	0
2011/05/25	R209 2012/05/03	9.05	Put	Bond Future	3,915.0000	4,074.0000	4.061	0	0	0
2011/05/25	R209 2012/05/03	8.95	Call	Bond Future	4,324.0000	4,125.0000	(4.602)	0	0	0
2011/05/25	R209 2012/05/03	8.95	Put	Bond Future	4,278.0000	4,447.0000	3.950	0	0	0
2011/05/25	R210 2011/08/04			Bond Future	130.8358	130.8893	0.041	0.0000	0.0000	425
2011/05/25	R210 2011/08/04	106.00	Call	Bond Future	24,836.0000	24,889.0000	0.213	0	0	0
2011/05/25	R210 2011/08/04	106.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/25	R210 2011/08/04	106.05	Call	Bond Future	24,786.0000	24,839.0000	0.214	0	0	0
2011/05/25	R210 2011/08/04	106.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/25	R210 2011/08/04	105.95	Call	Bond Future	24,886.0000	24,939.0000	0.213	0	0	0
2011/05/25	R210 2011/08/04	105.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/25	R211 2011/08/04			Bond Future	1.1770	1.1700	(0.595)	0.0000	0.0000	0
2011/05/25	R211 2011/08/04	1.50	Call	Bond Future	1,757.0000	1,795.0000	2.163	0	0	0
2011/05/25	R211 2011/08/04	1.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/25	R211 2011/08/04	1.55	Call	Bond Future	2,026.0000	2,065.0000	1.925	0	0	0
2011/05/25	R211 2011/08/04	1.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/25	R211 2011/08/04	1.45	Call	Bond Future	1,487.0000	1,526.0000	2.623	0	0	0
2011/05/25	R211 2011/08/04	1.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/25	R211 2011/11/03			Bond Future	0.9340	0.9260	(0.857)	0.0000	0.0000	539

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2011/05/25	R211 2011/11/03	1.25	Call	Bond Future	1,666.0000	1,708.0000	2.521	0	0	0
2011/05/25	R211 2011/11/03	1.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/25	R211 2011/11/03	1.30	Call	Bond Future	1,926.0000	1,969.0000	2.233	0	0	0
2011/05/25	R211 2011/11/03	1.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/25	R211 2011/11/03	1.20	Call	Bond Future	1,404.0000	1,447.0000	3.063	0	0	0
2011/05/25	R211 2011/11/03	1.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/25	R212 2011/08/04			Bond Future	2.1150	2.1000	(0.709)	0.0000	0.0000	2,772
2011/05/25	R212 2011/08/04	2.50	Call	Bond Future	3,646.0000	3,791.0000	3.977	0	0	0
2011/05/25	R212 2011/08/04	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/25	R212 2011/08/04	2.55	Call	Bond Future	4,109.0000	4,254.0000	3.529	0	0	0
2011/05/25	R212 2011/08/04	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/25	R212 2011/08/04	2.45	Call	Bond Future	3,181.0000	3,326.0000	4.558	0	0	0
2011/05/25	R212 2011/08/04	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/25	R212 2011/11/03			Bond Future	2.0060	1.9910	(0.748)	0.0000	0.0000	240
2011/05/25	R212 2011/11/03	2.50	Call	Bond Future	4,605.0000	4,749.0000	3.127	0	0	0
2011/05/25	R212 2011/11/03	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/25	R212 2011/11/03	2.55	Call	Bond Future	5,059.0000	5,202.0000	2.827	0	0	0
2011/05/25	R212 2011/11/03	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/25	R212 2011/11/03	2.45	Call	Bond Future	4,150.0000	4,293.0000	3.446	0	0	0
2011/05/25	R212 2011/11/03	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/25	R213 2011/08/04			Bond Future	8.7670	8.8060	0.445	0.0000	0.0000	0
2011/05/25	R213 2011/08/04	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/25	R213 2011/08/04	8.00	Put	Bond Future	6,588.0000	6,903.0000	4.781	0	0	0
2011/05/25	R213 2011/08/04	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/25	R213 2011/08/04	8.05	Put	Bond Future	6,135.0000	6,451.0000	5.151	0	0	0
2011/05/25	R213 2011/08/04	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/25	R213 2011/08/04	7.95	Put	Bond Future	7,044.0000	7,359.0000	4.472	0	0	0
2011/05/25	R213 2011/11/03			Bond Future	8.8360	8.8760	0.453	0.0000	0.0000	0
2011/05/25	R213 2011/11/03	8.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/25	R213 2011/11/03	8.75	Put	Bond Future	693.0000	1,012.0000	46.032	0	0	0
2011/05/25	R213 2011/11/03	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/25	R213 2011/11/03	8.80	Put	Bond Future	289.0000	608.0000	110.381	0	0	0
2011/05/25	R213 2011/11/03	8.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/05/25	R213 2011/11/03	8.70	Put	Bond Future	1,099.0000	1,418.0000	29.026	0	0	0
2011/05/25	R213 2012/02/02			Bond Future	8.9070	8.9480	0.460	0.0000	0.0000	0
2011/05/25	R213 2012/02/02	9.00	Call	Bond Future	729.0000	406.0000	(44.307)	0	0	0
2011/05/25	R213 2012/02/02	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/25	R213 2012/02/02	9.05	Call	Bond Future	1,117.0000	794.0000	(28.917)	0	0	0
2011/05/25	R213 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/25	R213 2012/02/02	8.95	Call	Bond Future	338.0000	16.0000	(95.266)	0	0	0
2011/05/25	R213 2012/02/02	8.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/25	R213 2012/05/03			Bond Future	8.9770	9.0190	0.468	0.0000	0.0000	0
2011/05/25	R213 2012/05/03	9.25	Call	Bond Future	2,084.0000	1,758.0000	(15.643)	0	0	0
2011/05/25	R213 2012/05/03	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/25	R213 2012/05/03	9.30	Call	Bond Future	2,457.0000	2,131.0000	(13.268)	0	0	0
2011/05/25	R213 2012/05/03	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/25	R213 2012/05/03	9.20	Call	Bond Future	1,709.0000	1,383.0000	(19.075)	0	0	0
2011/05/25	R213 2012/05/03	9.20	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2011/05/25	TRT1 2011/08/04			Index Future	351.3270	350.4780	(0.242)	0.0000	0.0000	100
2011/05/25	TRT1 2011/11/03			Index Future	356.0380	355.1800	(0.241)	0.0000	0.0000	0
Total										183573.00