



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 31/05/2011

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

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2011/05/31	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/31	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/31	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/31	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/31	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/31	AL7T 2011/08/04			Index Future	387.9410	386.2880	(0.426)	0.0000	0.0000	30
2011/05/31	AL7T 2011/11/03			Index Future	393.7800	392.1020	(0.426)	0.0000	0.0000	0
2011/05/31	ALBI 2011/08/04			Index Future	356.0050	354.7560	(0.351)	0.0000	0.0000	1,019
2011/05/31	ALBI 2011/11/03			Index Future	361.3640	360.0960	(0.351)	0.0000	0.0000	0
2011/05/31	C155 2011/08/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/31	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/31	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/31	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/31	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/31	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/31	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/31	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/31	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/31	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/31	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/31	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/05/31	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0
2011/05/31	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/31	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/31	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/31	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/31	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/31	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/31	CRD1 2011/08/04			Index Future	160.4640	160.0770	(0.241)	0.0000	0.0000	2
2011/05/31	CRD1 2011/11/03			Index Future	162.6180	162.2250	(0.242)	0.0000	0.0000	0
2011/05/31	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/31	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/31	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/31	GOVI 2011/08/04			GOVI	356.8760	355.6340	(0.348)	0.0000	0.0000	179
2011/05/31	GOVI 2011/08/04	348.00	Call	GOVI	88,760.0000	76,340.0000	(13.993)	0	0	0
2011/05/31	GOVI 2011/08/04	348.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/05/31	GOVI 2011/08/04	348.01	Call	GOVI	88,660.0000	76,240.0000	(14.009)	0	0	0
2011/05/31	GOVI 2011/08/04	348.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/05/31	GOVI 2011/08/04	347.99	Call	GOVI	88,860.0000	76,440.0000	(13.977)	0	0	0
2011/05/31	GOVI 2011/08/04	347.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/05/31	GOVI 2011/11/03			GOVI	362.2480	360.9880	(0.348)	0.0000	0.0000	0
2011/05/31	GOVI 2011/11/03	357.00	Call	GOVI	52,480.0000	39,880.0000	(24.009)	0	0	0
2011/05/31	GOVI 2011/11/03	357.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/05/31	GOVI 2011/11/03	357.01	Call	GOVI	52,380.0000	39,780.0000	(24.055)	0	0	0
2011/05/31	GOVI 2011/11/03	357.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/05/31	GOVI 2011/11/03	356.99	Call	GOVI	52,580.0000	39,980.0000	(23.963)	0	0	0
2011/05/31	GOVI 2011/11/03	356.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0

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2011/05/31	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/05/31	IGOV 2011/08/04			Index Future	155.1560	155.2000	0.028	0.0000	0.0000	977
2011/05/31	IGOV 2011/11/03			Index Future	157.4920	157.5360	0.028	0.0000	0.0000	0
2011/05/31	ILBI 2011/08/04			Index Future	14.3780	414.5690	2783.357	0.0000	0.0000	0
2011/05/31	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/05/31	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/05/31	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/05/31	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/05/31	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/05/31	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/05/31	JBAF 2011/06/15			Jibar Tradeable Future	5.5900	5.5900	0.000	94.3600	94.3600	3,891
2011/05/31	JBAF 2011/07/20			Jibar Tradeable Future	5.6300	5.6300	0.000	0.0000	0.0000	5,000
2011/05/31	JBAF 2011/08/17			Jibar Tradeable Future	5.6600	5.6700	0.177	0.0000	0.0000	0
2011/05/31	JBAF 2011/09/21			Jibar Tradeable Future	5.7400	5.7600	0.348	0.0000	0.0000	15,600
2011/05/31	JBAF 2011/10/19			Jibar Tradeable Future	5.8100	5.8400	0.516	0.0000	0.0000	0
2011/05/31	JBAF 2011/11/16			Jibar Tradeable Future	5.9400	5.9800	0.673	0.0000	0.0000	0
2011/05/31	JBAF 2011/12/21			Jibar Tradeable Future	6.0700	6.1000	0.494	0.0000	0.0000	5,591
2011/05/31	JBAF 2012/03/20			Jibar Tradeable Future	6.3800	6.4300	0.784	0.0000	0.0000	1,090
2011/05/31	JBAF 2012/06/20			Jibar Tradeable Future	6.7500	6.8100	0.889	0.0000	0.0000	2,890
2011/05/31	JBAF 2012/09/19			Jibar Tradeable Future	7.0800	7.1300	0.706	0.0000	0.0000	44,710
2011/05/31	JBAF 2012/12/19			Jibar Tradeable Future	7.4000	7.4500	0.676	0.0000	0.0000	490
2011/05/31	JBAF 2013/03/20			Jibar Tradeable Future	7.7000	7.7500	0.649	0.0000	0.0000	290
2011/05/31	JN02 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/05/31	JN02 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/31	JN02 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/31	JN02 2011/08/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0

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2011/05/31	JN02 2011/08/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/05/31	JN02 2011/08/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/05/31	JN02 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/31	JN05 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/05/31	JN05 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/31	JN05 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/31	JN05 2011/08/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/31	JN05 2011/08/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/05/31	JN05 2011/08/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/05/31	JN05 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/31	JN10 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/05/31	JN10 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/31	JN10 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/31	JN10 2011/08/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/31	JN10 2011/08/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/05/31	JN10 2011/08/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/05/31	JN10 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/31	OTH1 2011/08/04			Index Future	350.9250	349.6370	(0.367)	0.0000	0.0000	3
2011/05/31	OTH1 2011/11/03			Index Future	356.2070	354.9000	(0.367)	0.0000	0.0000	0
2011/05/31	R157 2011/08/04			Bond Future	7.5520	7.6190	0.887	0.0000	0.0000	6,755
2011/05/31	R157 2011/08/04	7.50	Call	Bond Future	692.0000	533.0000	(22.977)	0	0	1,000
2011/05/31	R157 2011/08/04	7.50	Put	Bond Future	895.0000	998.0000	11.508	0	0	0
2011/05/31	R157 2011/08/04	7.55	Call	Bond Future	788.0000	618.0000	(21.574)	0	0	0
2011/05/31	R157 2011/08/04	7.55	Put	Bond Future	796.0000	887.0000	11.432	0	0	0
2011/05/31	R157 2011/08/04	7.45	Call	Bond Future	604.0000	457.0000	(24.338)	0	0	0
2011/05/31	R157 2011/08/04	7.45	Put	Bond Future	1,003.0000	1,118.0000	11.466	0	0	0
2011/05/31	R157 2011/08/04	7.20	Put	Bond Future	1,660.0000	1,832.0000	10.361	0	0	0
2011/05/31	R157 2011/08/04	7.20	Call	Bond Future	274.0000	185.0000	(32.482)	0	0	1,320
2011/05/31	R157 2011/08/04	7.60	Put	Bond Future	704.0000	785.0000	11.506	0	0	0
2011/05/31	R157 2011/08/04	7.60	Call	Bond Future	891.0000	711.0000	(20.202)	0	0	440
2011/05/31	R157 2011/08/04	7.80	Call	Bond Future	1,375.0000	1,160.0000	(15.636)	0	0	0
2011/05/31	R157 2011/08/04	7.80	Put	Bond Future	411.0000	457.0000	11.192	0	0	440

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2011/05/31	R157 2011/08/04	8.20	Call	Bond Future	2,612.0000	2,358.0000	(9.724)	0	0	0
2011/05/31	R157 2011/08/04	8.20	Put	Bond Future	113.0000	120.0000	6.195	0	0	1,320
2011/05/31	R157 2011/11/03			Bond Future	7.6690	7.7420	0.952	0.0000	0.0000	3,358
2011/05/31	R157 2011/11/03	8.25	Call	Bond Future	2,539.0000	2,290.0000	(9.807)	0	0	0
2011/05/31	R157 2011/11/03	8.25	Put	Bond Future	432.0000	450.0000	4.167	0	0	0
2011/05/31	R157 2011/11/03	8.30	Call	Bond Future	2,680.0000	2,427.0000	(9.440)	0	0	0
2011/05/31	R157 2011/11/03	8.30	Put	Bond Future	393.0000	408.0000	3.817	0	0	0
2011/05/31	R157 2011/11/03	8.20	Call	Bond Future	2,401.0000	2,156.0000	(10.204)	0	0	0
2011/05/31	R157 2011/11/03	8.20	Put	Bond Future	473.0000	495.0000	4.651	0	0	0
2011/05/31	R157 2012/02/02			Bond Future	7.8010	7.8810	1.026	0.0000	0.0000	0
2011/05/31	R157 2012/02/02	8.50	Call	Bond Future	2,996.0000	2,847.0000	(4.973)	0	0	0
2011/05/31	R157 2012/02/02	8.50	Put	Bond Future	633.0000	758.0000	19.747	0	0	0
2011/05/31	R157 2012/02/02	8.55	Call	Bond Future	3,123.0000	2,970.0000	(4.899)	0	0	0
2011/05/31	R157 2012/02/02	8.55	Put	Bond Future	593.0000	714.0000	20.405	0	0	0
2011/05/31	R157 2012/02/02	8.45	Call	Bond Future	2,871.0000	2,727.0000	(5.016)	0	0	0
2011/05/31	R157 2012/02/02	8.45	Put	Bond Future	675.0000	805.0000	19.259	0	0	0
2011/05/31	R157 2012/05/03			Bond Future	7.9480	8.0350	1.095	0.0000	0.0000	0
2011/05/31	R157 2012/05/03	8.25	Call	Bond Future	2,216.0000	2,085.0000	(5.912)	0	0	0
2011/05/31	R157 2012/05/03	8.25	Put	Bond Future	1,260.0000	1,405.0000	11.508	0	0	0
2011/05/31	R157 2012/05/03	8.30	Call	Bond Future	2,315.0000	2,180.0000	(5.832)	0	0	0
2011/05/31	R157 2012/05/03	8.30	Put	Bond Future	1,201.0000	1,343.0000	11.823	0	0	0
2011/05/31	R157 2012/05/03	8.20	Call	Bond Future	2,118.0000	1,992.0000	(5.949)	0	0	0
2011/05/31	R157 2012/05/03	8.20	Put	Bond Future	1,319.0000	1,470.0000	11.448	0	0	0
2011/05/31	R186 2011/08/04			Bond Future	8.5180	8.5630	0.528	0.0000	0.0000	21,612
2011/05/31	R186 2011/08/04	8.25	Call	Bond Future	1,116.0000	828.0000	(25.806)	0	0	0
2011/05/31	R186 2011/08/04	8.25	Put	Bond Future	3,704.0000	3,843.0000	3.753	0	0	0
2011/05/31	R186 2011/08/04	8.30	Call	Bond Future	1,281.0000	970.0000	(24.278)	0	0	0
2011/05/31	R186 2011/08/04	8.30	Put	Bond Future	3,380.0000	3,496.0000	3.432	0	0	0
2011/05/31	R186 2011/08/04	8.20	Call	Bond Future	968.0000	701.0000	(27.583)	0	0	0
2011/05/31	R186 2011/08/04	8.20	Put	Bond Future	4,048.0000	4,208.0000	3.953	0	0	0
2011/05/31	R186 2011/08/04	8.35	Put	Bond Future	3,074.0000	3,168.0000	3.058	0	0	0
2011/05/31	R186 2011/08/04	8.35	Call	Bond Future	1,461.0000	1,129.0000	(22.724)	0	0	600
2011/05/31	R186 2011/08/04	8.70	Put	Bond Future	1,434.0000	1,420.0000	(0.976)	0	0	0
2011/05/31	R186 2011/08/04	8.70	Call	Bond Future	3,145.0000	2,705.0000	(13.990)	0	0	200

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2011/05/31	R186 2011/08/04	8.95	Call	Bond Future	4,755.0000	4,284.0000	(9.905)	0	0	0
2011/05/31	R186 2011/08/04	8.95	Put	Bond Future	752.0000	708.0000	(5.851)	0	0	200
2011/05/31	R186 2011/08/04	9.70	Call	Bond Future	10,557.0000	10,112.0000	(4.215)	0	0	0
2011/05/31	R186 2011/08/04	9.70	Put	Bond Future	68.0000	50.0000	(26.471)	0	0	600
2011/05/31	R186 2011/11/03			Bond Future	8.5910	8.6380	0.547	0.0000	0.0000	13,789
2011/05/31	R186 2011/11/03	9.00	Call	Bond Future	5,639.0000	5,311.0000	(5.817)	0	0	0
2011/05/31	R186 2011/11/03	9.00	Put	Bond Future	1,910.0000	2,019.0000	5.707	0	0	0
2011/05/31	R186 2011/11/03	9.05	Call	Bond Future	5,943.0000	5,608.0000	(5.637)	0	0	0
2011/05/31	R186 2011/11/03	9.05	Put	Bond Future	1,770.0000	1,873.0000	5.819	0	0	0
2011/05/31	R186 2011/11/03	8.95	Call	Bond Future	5,340.0000	5,021.0000	(5.974)	0	0	0
2011/05/31	R186 2011/11/03	8.95	Put	Bond Future	2,057.0000	2,176.0000	5.785	0	0	0
2011/05/31	R186 2011/11/03	8.75	Put	Bond Future	2,746.0000	2,901.0000	5.645	0	0	0
2011/05/31	R186 2011/11/03	8.75	Call	Bond Future	4,217.0000	3,934.0000	(6.711)	0	0	5,600
2011/05/31	R186 2012/02/02			Bond Future	8.6660	8.7150	0.565	0.0000	0.0000	2,500
2011/05/31	R186 2012/02/02	9.00	Call	Bond Future	6,105.0000	5,703.0000	(6.585)	0	0	0
2011/05/31	R186 2012/02/02	9.00	Put	Bond Future	3,101.0000	3,147.0000	1.483	0	0	0
2011/05/31	R186 2012/02/02	9.05	Call	Bond Future	6,382.0000	5,972.0000	(6.424)	0	0	0
2011/05/31	R186 2012/02/02	9.05	Put	Bond Future	2,938.0000	2,976.0000	1.293	0	0	0
2011/05/31	R186 2012/02/02	8.95	Call	Bond Future	5,836.0000	5,439.0000	(6.803)	0	0	0
2011/05/31	R186 2012/02/02	8.95	Put	Bond Future	3,274.0000	3,325.0000	1.558	0	0	0
2011/05/31	R186 2012/05/03			Bond Future	8.7450	8.7950	0.572	0.0000	0.0000	0
2011/05/31	R186 2012/05/03	9.00	Call	Bond Future	6,276.0000	6,424.0000	2.358	0	0	0
2011/05/31	R186 2012/05/03	9.00	Put	Bond Future	4,014.0000	4,611.0000	14.873	0	0	0
2011/05/31	R186 2012/05/03	9.05	Call	Bond Future	6,543.0000	6,674.0000	2.002	0	0	0
2011/05/31	R186 2012/05/03	9.05	Put	Bond Future	3,845.0000	4,425.0000	15.085	0	0	0
2011/05/31	R186 2012/05/03	8.95	Call	Bond Future	6,019.0000	6,177.0000	2.625	0	0	0
2011/05/31	R186 2012/05/03	8.95	Put	Bond Future	4,195.0000	4,802.0000	14.470	0	0	0
2011/05/31	R189 2011/08/04			Bond Future	212.6758	212.7360	0.028	0.0000	0.0000	0
2011/05/31	R189 2011/08/04	212.00	Call	Bond Future	676.0000	736.0000	8.876	0	0	0
2011/05/31	R189 2011/08/04	212.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/31	R189 2011/08/04	212.05	Call	Bond Future	626.0000	686.0000	9.585	0	0	0
2011/05/31	R189 2011/08/04	212.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/31	R189 2011/08/04	211.95	Call	Bond Future	726.0000	786.0000	8.264	0	0	0
2011/05/31	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
2011/05/31	R197 2011/08/04			Bond Future	234.1450	234.2192	0.032	0.0000	0.0000	0
2011/05/31	R197 2011/08/04	231.50	Call	Bond Future	2,645.0000	2,719.0000	2.798	0	0	0
2011/05/31	R197 2011/08/04	231.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/31	R197 2011/08/04	231.55	Call	Bond Future	2,595.0000	2,669.0000	2.852	0	0	0
2011/05/31	R197 2011/08/04	231.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/31	R197 2011/08/04	231.45	Call	Bond Future	2,695.0000	2,769.0000	2.746	0	0	0
2011/05/31	R197 2011/08/04	231.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/31	R201 2011/08/04			Bond Future	7.1320	7.2110	1.108	0.0000	0.0000	170
2011/05/31	R201 2011/08/04	7.25	Call	Bond Future	769.0000	550.0000	(28.479)	0	0	0
2011/05/31	R201 2011/08/04	7.25	Put	Bond Future	412.0000	432.0000	4.854	0	0	0
2011/05/31	R201 2011/08/04	7.30	Call	Bond Future	864.0000	639.0000	(26.042)	0	0	0
2011/05/31	R201 2011/08/04	7.30	Put	Bond Future	356.0000	370.0000	3.933	0	0	0
2011/05/31	R201 2011/08/04	7.20	Call	Bond Future	681.0000	471.0000	(30.837)	0	0	0
2011/05/31	R201 2011/08/04	7.20	Put	Bond Future	475.0000	504.0000	6.105	0	0	0
2011/05/31	R201 2011/11/03			Bond Future	7.2260	7.3120	1.190	0.0000	0.0000	695
2011/05/31	R201 2011/11/03	8.00	Call	Bond Future	2,343.0000	2,164.0000	(7.640)	0	0	0
2011/05/31	R201 2011/11/03	8.00	Put	Bond Future	188.0000	252.0000	34.043	0	0	0
2011/05/31	R201 2011/11/03	8.05	Call	Bond Future	2,461.0000	2,278.0000	(7.436)	0	0	0
2011/05/31	R201 2011/11/03	8.05	Put	Bond Future	169.0000	228.0000	34.911	0	0	0
2011/05/31	R201 2011/11/03	7.95	Call	Bond Future	2,227.0000	2,051.0000	(7.903)	0	0	0
2011/05/31	R201 2011/11/03	7.95	Put	Bond Future	210.0000	276.0000	31.429	0	0	0
2011/05/31	R201 2012/02/02			Bond Future	7.3300	7.4240	1.282	0.0000	0.0000	0
2011/05/31	R201 2012/02/02	8.25	Call	Bond Future	2,719.0000	2,473.0000	(9.047)	0	0	0
2011/05/31	R201 2012/02/02	8.25	Put	Bond Future	357.0000	355.0000	(0.560)	0	0	0
2011/05/31	R201 2012/02/02	8.30	Call	Bond Future	2,822.0000	2,578.0000	(8.646)	0	0	0
2011/05/31	R201 2012/02/02	8.30	Put	Bond Future	333.0000	334.0000	0.300	0	0	0
2011/05/31	R201 2012/02/02	8.20	Call	Bond Future	2,616.0000	2,373.0000	(9.289)	0	0	0
2011/05/31	R201 2012/02/02	8.20	Put	Bond Future	381.0000	382.0000	0.262	0	0	0
2011/05/31	R201 2012/05/03			Bond Future	7.4530	7.5570	1.395	0.0000	0.0000	0
2011/05/31	R201 2012/05/03	7.75	Call	Bond Future	1,608.0000	1,488.0000	(7.463)	0	0	0
2011/05/31	R201 2012/05/03	7.75	Put	Bond Future	902.0000	1,030.0000	14.191	0	0	0
2011/05/31	R201 2012/05/03	7.80	Call	Bond Future	1,686.0000	1,559.0000	(7.533)	0	0	0
2011/05/31	R201 2012/05/03	7.80	Put	Bond Future	862.0000	983.0000	14.037	0	0	0

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2011/05/31	R201 2012/05/03	7.70	Call	Bond Future	1,532.0000	1,418.0000	(7.441)	0	0	0
2011/05/31	R201 2012/05/03	7.70	Put	Bond Future	944.0000	1,078.0000	14.195	0	0	0
2011/05/31	R202 2011/08/04			Bond Future	0.1150	0.1090	(5.217)	0.0000	0.0000	10,128
2011/05/31	R202 2011/08/04	1.00	Call	Bond Future	24,575.0000	24,757.0000	0.741	0	0	0
2011/05/31	R202 2011/08/04	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/31	R202 2011/08/04	1.05	Call	Bond Future	25,834.0000	26,016.0000	0.704	0	0	0
2011/05/31	R202 2011/08/04	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/31	R202 2011/08/04	0.95	Call	Bond Future	23,302.0000	23,485.0000	0.785	0	0	0
2011/05/31	R202 2011/08/04	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/31	R202 2011/11/03			Bond Future	0.0310	0.0250	(19.355)	0.0000	0.0000	400
2011/05/31	R202 2011/11/03	0.50	Call	Bond Future	13,631.0000	13,814.0000	1.343	0	0	0
2011/05/31	R202 2011/11/03	0.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/31	R202 2011/11/03	0.55	Call	Bond Future	15,009.0000	15,192.0000	1.219	0	0	0
2011/05/31	R202 2011/11/03	0.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/31	R202 2011/11/03	0.45	Call	Bond Future	12,239.0000	12,423.0000	1.503	0	0	0
2011/05/31	R202 2011/11/03	0.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/31	R203 2011/08/04			Bond Future	8.0540	8.1360	1.018	0.0000	0.0000	824
2011/05/31	R203 2011/08/04	8.00	Call	Bond Future	876.0000	632.0000	(27.854)	0	0	0
2011/05/31	R203 2011/08/04	8.00	Put	Bond Future	1,134.0000	1,281.0000	12.963	0	0	0
2011/05/31	R203 2011/08/04	8.05	Call	Bond Future	993.0000	733.0000	(26.183)	0	0	0
2011/05/31	R203 2011/08/04	8.05	Put	Bond Future	1,012.0000	1,143.0000	12.945	0	0	0
2011/05/31	R203 2011/08/04	7.95	Call	Bond Future	769.0000	542.0000	(29.519)	0	0	0
2011/05/31	R203 2011/08/04	7.95	Put	Bond Future	1,267.0000	1,430.0000	12.865	0	0	0
2011/05/31	R203 2011/11/03			Bond Future	8.1580	8.2450	1.066	0.0000	0.0000	1,630
2011/05/31	R203 2011/11/03	8.50	Call	Bond Future	2,481.0000	2,187.0000	(11.850)	0	0	0
2011/05/31	R203 2011/11/03	8.50	Put	Bond Future	925.0000	1,030.0000	11.351	0	0	0
2011/05/31	R203 2011/11/03	8.55	Call	Bond Future	2,635.0000	2,333.0000	(11.461)	0	0	0
2011/05/31	R203 2011/11/03	8.55	Put	Bond Future	854.0000	951.0000	11.358	0	0	0
2011/05/31	R203 2011/11/03	8.45	Call	Bond Future	2,333.0000	2,046.0000	(12.302)	0	0	0
2011/05/31	R203 2011/11/03	8.45	Put	Bond Future	1,002.0000	1,114.0000	11.178	0	0	0
2011/05/31	R203 2012/02/02			Bond Future	8.2720	8.3640	1.112	0.0000	0.0000	0
2011/05/31	R203 2012/02/02	8.75	Call	Bond Future	3,342.0000	3,028.0000	(9.396)	0	0	0
2011/05/31	R203 2012/02/02	8.75	Put	Bond Future	1,261.0000	1,352.0000	7.216	0	0	0

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2011/05/31	R203 2012/02/02	8.80	Call	Bond Future	3,489.0000	3,170.0000	(9.143)	0	0	0
2011/05/31	R203 2012/02/02	8.80	Put	Bond Future	1,193.0000	1,279.0000	7.209	0	0	0
2011/05/31	R203 2012/02/02	8.70	Call	Bond Future	3,197.0000	2,890.0000	(9.603)	0	0	0
2011/05/31	R203 2012/02/02	8.70	Put	Bond Future	1,331.0000	1,429.0000	7.363	0	0	0
2011/05/31	R203 2012/05/03			Bond Future	8.3930	8.4900	1.156	0.0000	0.0000	0
2011/05/31	R203 2012/05/03	8.75	Call	Bond Future	3,127.0000	2,924.0000	(6.492)	0	0	0
2011/05/31	R203 2012/05/03	8.75	Put	Bond Future	1,632.0000	1,838.0000	12.623	0	0	0
2011/05/31	R203 2012/05/03	8.80	Call	Bond Future	3,266.0000	3,051.0000	(6.583)	0	0	0
2011/05/31	R203 2012/05/03	8.80	Put	Bond Future	1,563.0000	1,757.0000	12.412	0	0	0
2011/05/31	R203 2012/05/03	8.70	Call	Bond Future	2,994.0000	2,799.0000	(6.513)	0	0	0
2011/05/31	R203 2012/05/03	8.70	Put	Bond Future	1,706.0000	1,920.0000	12.544	0	0	0
2011/05/31	R204 2011/08/04			Bond Future	8.1890	8.2760	1.062	0.0000	0.0000	0
2011/05/31	R204 2011/08/04	8.00	Call	Bond Future	714.0000	457.0000	(35.994)	0	0	0
2011/05/31	R204 2011/08/04	8.00	Put	Bond Future	1,744.0000	1,957.0000	12.213	0	0	0
2011/05/31	R204 2011/08/04	8.05	Call	Bond Future	820.0000	541.0000	(34.024)	0	0	0
2011/05/31	R204 2011/08/04	8.05	Put	Bond Future	1,576.0000	1,767.0000	12.119	0	0	0
2011/05/31	R204 2011/08/04	7.95	Call	Bond Future	618.0000	383.0000	(38.026)	0	0	0
2011/05/31	R204 2011/08/04	7.95	Put	Bond Future	1,923.0000	2,158.0000	12.220	0	0	0
2011/05/31	R204 2011/11/03			Bond Future	8.2850	8.3760	1.098	0.0000	0.0000	2,133
2011/05/31	R204 2011/11/03	8.75	Call	Bond Future	3,315.0000	2,950.0000	(11.011)	0	0	0
2011/05/31	R204 2011/11/03	8.75	Put	Bond Future	912.0000	1,023.0000	12.171	0	0	0
2011/05/31	R204 2011/11/03	8.80	Call	Bond Future	3,498.0000	3,125.0000	(10.663)	0	0	0
2011/05/31	R204 2011/11/03	8.80	Put	Bond Future	841.0000	944.0000	12.247	0	0	0
2011/05/31	R204 2011/11/03	8.70	Call	Bond Future	3,135.0000	2,780.0000	(11.324)	0	0	0
2011/05/31	R204 2011/11/03	8.70	Put	Bond Future	987.0000	1,108.0000	12.259	0	0	0
2011/05/31	R204 2012/02/02			Bond Future	8.3850	8.4810	1.145	0.0000	0.0000	0
2011/05/31	R204 2012/02/02	9.00	Call	Bond Future	4,211.0000	3,794.0000	(9.903)	0	0	0
2011/05/31	R204 2012/02/02	9.00	Put	Bond Future	1,148.0000	1,217.0000	6.010	0	0	0
2011/05/31	R204 2012/02/02	9.05	Call	Bond Future	4,388.0000	3,965.0000	(9.640)	0	0	0
2011/05/31	R204 2012/02/02	9.05	Put	Bond Future	1,081.0000	1,144.0000	5.828	0	0	0
2011/05/31	R204 2012/02/02	8.95	Call	Bond Future	4,036.0000	3,626.0000	(10.159)	0	0	0
2011/05/31	R204 2012/02/02	8.95	Put	Bond Future	1,217.0000	1,294.0000	6.327	0	0	0
2011/05/31	R204 2012/05/03			Bond Future	8.4940	8.5940	1.177	0.0000	0.0000	0
2011/05/31	R204 2012/05/03	8.75	Call	Bond Future	3,358.0000	3,219.0000	(4.139)	0	0	0

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2011/05/31	R204 2012/05/03	8.75	Put	Bond Future	2,111.0000	2,462.0000	16.627	0	0	0
2011/05/31	R204 2012/05/03	8.80	Call	Bond Future	3,511.0000	3,358.0000	(4.358)	0	0	0
2011/05/31	R204 2012/05/03	8.80	Put	Bond Future	2,023.0000	2,359.0000	16.609	0	0	0
2011/05/31	R204 2012/05/03	8.70	Call	Bond Future	3,212.0000	3,083.0000	(4.016)	0	0	0
2011/05/31	R204 2012/05/03	8.70	Put	Bond Future	2,207.0000	2,568.0000	16.357	0	0	0
2011/05/31	R206 2011/08/04			Bond Future	6.9140	6.9940	1.157	0.0000	0.0000	9,866
2011/05/31	R206 2011/08/04	7.00	Call	Bond Future	491.0000	392.0000	(20.163)	0	0	0
2011/05/31	R206 2011/08/04	7.00	Put	Bond Future	300.0000	379.0000	26.333	0	0	0
2011/05/31	R206 2011/08/04	7.05	Call	Bond Future	559.0000	453.0000	(18.962)	0	0	0
2011/05/31	R206 2011/08/04	7.05	Put	Bond Future	258.0000	329.0000	27.519	0	0	0
2011/05/31	R206 2011/08/04	6.95	Call	Bond Future	427.0000	337.0000	(21.077)	0	0	0
2011/05/31	R206 2011/08/04	6.95	Put	Bond Future	347.0000	435.0000	25.360	0	0	0
2011/05/31	R206 2011/11/03			Bond Future	7.0090	7.0990	1.284	0.0000	0.0000	0
2011/05/31	R206 2011/11/03	7.75	Call	Bond Future	1,622.0000	1,491.0000	(8.076)	0	0	0
2011/05/31	R206 2011/11/03	7.75	Put	Bond Future	148.0000	197.0000	33.108	0	0	0
2011/05/31	R206 2011/11/03	7.80	Call	Bond Future	1,707.0000	1,571.0000	(7.967)	0	0	0
2011/05/31	R206 2011/11/03	7.80	Put	Bond Future	134.0000	179.0000	33.582	0	0	0
2011/05/31	R206 2011/11/03	7.70	Call	Bond Future	1,540.0000	1,411.0000	(8.377)	0	0	0
2011/05/31	R206 2011/11/03	7.70	Put	Bond Future	164.0000	216.0000	31.707	0	0	0
2011/05/31	R206 2012/02/02			Bond Future	7.1230	7.2250	1.432	0.0000	0.0000	0
2011/05/31	R206 2012/02/02	8.00	Call	Bond Future	1,797.0000	1,662.0000	(7.513)	0	0	0
2011/05/31	R206 2012/02/02	8.00	Put	Bond Future	244.0000	291.0000	19.262	0	0	0
2011/05/31	R206 2012/02/02	8.05	Call	Bond Future	1,868.0000	1,733.0000	(7.227)	0	0	0
2011/05/31	R206 2012/02/02	8.05	Put	Bond Future	228.0000	275.0000	20.614	0	0	0
2011/05/31	R206 2012/02/02	7.95	Call	Bond Future	1,726.0000	1,595.0000	(7.590)	0	0	0
2011/05/31	R206 2012/02/02	7.95	Put	Bond Future	261.0000	312.0000	19.540	0	0	0
2011/05/31	R206 2012/05/03			Bond Future	7.2770	7.3960	1.635	0.0000	0.0000	0
2011/05/31	R206 2012/05/03	7.50	Call	Bond Future	975.0000	886.0000	(9.128)	0	0	0
2011/05/31	R206 2012/05/03	7.50	Put	Bond Future	626.0000	724.0000	15.655	0	0	0
2011/05/31	R206 2012/05/03	7.55	Call	Bond Future	1,025.0000	931.0000	(9.171)	0	0	0
2011/05/31	R206 2012/05/03	7.55	Put	Bond Future	599.0000	691.0000	15.359	0	0	0
2011/05/31	R206 2012/05/03	7.45	Call	Bond Future	926.0000	842.0000	(9.071)	0	0	0
2011/05/31	R206 2012/05/03	7.45	Put	Bond Future	655.0000	758.0000	15.725	0	0	0

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2011/05/31	R207 2011/08/04			Bond Future	8.2800	8.3460	0.797	0.0000	0.0000	5,725
2011/05/31	R207 2011/08/04	8.25	Call	Bond Future	1,138.0000	857.0000	(24.692)	0	0	0
2011/05/31	R207 2011/08/04	8.25	Put	Bond Future	1,311.0000	1,408.0000	7.399	0	0	0
2011/05/31	R207 2011/08/04	8.30	Call	Bond Future	1,282.0000	986.0000	(23.089)	0	0	0
2011/05/31	R207 2011/08/04	8.30	Put	Bond Future	1,167.0000	1,250.0000	7.112	0	0	0
2011/05/31	R207 2011/08/04	8.20	Call	Bond Future	1,003.0000	739.0000	(26.321)	0	0	0
2011/05/31	R207 2011/08/04	8.20	Put	Bond Future	1,464.0000	1,579.0000	7.855	0	0	0
2011/05/31	R207 2011/11/03			Bond Future	8.3670	8.4360	0.825	0.0000	0.0000	600
2011/05/31	R207 2011/11/03	8.75	Call	Bond Future	3,159.0000	2,962.0000	(6.236)	0	0	0
2011/05/31	R207 2011/11/03	8.75	Put	Bond Future	1,045.0000	1,233.0000	17.990	0	0	0
2011/05/31	R207 2011/11/03	8.80	Call	Bond Future	3,348.0000	3,141.0000	(6.183)	0	0	0
2011/05/31	R207 2011/11/03	8.80	Put	Bond Future	962.0000	1,141.0000	18.607	0	0	0
2011/05/31	R207 2011/11/03	8.70	Call	Bond Future	2,976.0000	2,781.0000	(6.552)	0	0	0
2011/05/31	R207 2011/11/03	8.70	Put	Bond Future	1,135.0000	1,325.0000	16.740	0	0	0
2011/05/31	R207 2012/02/02			Bond Future	8.4590	8.5310	0.851	0.0000	0.0000	0
2011/05/31	R207 2012/02/02	9.00	Call	Bond Future	4,316.0000	3,873.0000	(10.264)	0	0	0
2011/05/31	R207 2012/02/02	9.00	Put	Bond Future	1,427.0000	1,375.0000	(3.644)	0	0	0
2011/05/31	R207 2012/02/02	9.05	Call	Bond Future	4,499.0000	4,052.0000	(9.936)	0	0	0
2011/05/31	R207 2012/02/02	9.05	Put	Bond Future	1,348.0000	1,293.0000	(4.080)	0	0	0
2011/05/31	R207 2012/02/02	8.95	Call	Bond Future	4,137.0000	3,698.0000	(10.612)	0	0	0
2011/05/31	R207 2012/02/02	8.95	Put	Bond Future	1,510.0000	1,462.0000	(3.179)	0	0	0
2011/05/31	R207 2012/05/03			Bond Future	8.5590	8.6340	0.876	0.0000	0.0000	0
2011/05/31	R207 2012/05/03	8.75	Call	Bond Future	3,435.0000	3,354.0000	(2.358)	0	0	0
2011/05/31	R207 2012/05/03	8.75	Put	Bond Future	2,431.0000	2,746.0000	12.958	0	0	0
2011/05/31	R207 2012/05/03	8.80	Call	Bond Future	3,594.0000	3,501.0000	(2.588)	0	0	0
2011/05/31	R207 2012/05/03	8.80	Put	Bond Future	2,329.0000	2,632.0000	13.010	0	0	0
2011/05/31	R207 2012/05/03	8.70	Call	Bond Future	3,282.0000	3,210.0000	(2.194)	0	0	0
2011/05/31	R207 2012/05/03	8.70	Put	Bond Future	2,539.0000	2,863.0000	12.761	0	0	0
2011/05/31	R208 2011/08/04			Bond Future	8.3180	8.3890	0.854	0.0000	0.0000	1,361
2011/05/31	R208 2011/08/04	8.25	Call	Bond Future	1,111.0000	863.0000	(22.322)	0	0	0
2011/05/31	R208 2011/08/04	8.25	Put	Bond Future	1,527.0000	1,712.0000	12.115	0	0	0
2011/05/31	R208 2011/08/04	8.30	Call	Bond Future	1,257.0000	992.0000	(21.082)	0	0	0
2011/05/31	R208 2011/08/04	8.30	Put	Bond Future	1,367.0000	1,534.0000	12.217	0	0	0
2011/05/31	R208 2011/08/04	8.20	Call	Bond Future	976.0000	746.0000	(23.566)	0	0	0

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2011/05/31	R208 2011/08/04	8.20	Put	Bond Future	1,700.0000	1,902.0000	11.882	0	0	0
2011/05/31	R208 2011/11/03			Bond Future	8.3990	8.4730	0.881	0.0000	0.0000	5,998
2011/05/31	R208 2011/11/03	8.75	Call	Bond Future	3,290.0000	2,928.0000	(11.003)	0	0	0
2011/05/31	R208 2011/11/03	8.75	Put	Bond Future	1,226.0000	1,304.0000	6.362	0	0	0
2011/05/31	R208 2011/11/03	8.80	Call	Bond Future	3,487.0000	3,117.0000	(10.611)	0	0	0
2011/05/31	R208 2011/11/03	8.80	Put	Bond Future	1,134.0000	1,204.0000	6.173	0	0	0
2011/05/31	R208 2011/11/03	8.70	Call	Bond Future	3,099.0000	2,745.0000	(11.423)	0	0	0
2011/05/31	R208 2011/11/03	8.70	Put	Bond Future	1,325.0000	1,411.0000	6.491	0	0	0
2011/05/31	R208 2012/02/02			Bond Future	8.4830	8.5600	0.908	0.0000	0.0000	0
2011/05/31	R208 2012/02/02	9.00	Call	Bond Future	4,517.0000	4,123.0000	(8.723)	0	0	0
2011/05/31	R208 2012/02/02	9.00	Put	Bond Future	1,565.0000	1,619.0000	3.450	0	0	0
2011/05/31	R208 2012/02/02	9.05	Call	Bond Future	4,711.0000	4,311.0000	(8.491)	0	0	0
2011/05/31	R208 2012/02/02	9.05	Put	Bond Future	1,481.0000	1,528.0000	3.174	0	0	0
2011/05/31	R208 2012/02/02	8.95	Call	Bond Future	4,326.0000	3,938.0000	(8.969)	0	0	0
2011/05/31	R208 2012/02/02	8.95	Put	Bond Future	1,654.0000	1,714.0000	3.628	0	0	0
2011/05/31	R208 2012/05/03			Bond Future	8.5720	8.6520	0.933	0.0000	0.0000	0
2011/05/31	R208 2012/05/03	9.00	Call	Bond Future	4,496.0000	4,321.0000	(3.892)	0	0	0
2011/05/31	R208 2012/05/03	9.00	Put	Bond Future	2,101.0000	2,380.0000	13.279	0	0	0
2011/05/31	R208 2012/05/03	9.05	Call	Bond Future	4,682.0000	4,493.0000	(4.037)	0	0	0
2011/05/31	R208 2012/05/03	9.05	Put	Bond Future	2,013.0000	2,278.0000	13.164	0	0	0
2011/05/31	R208 2012/05/03	8.95	Call	Bond Future	4,312.0000	4,151.0000	(3.734)	0	0	0
2011/05/31	R208 2012/05/03	8.95	Put	Bond Future	2,193.0000	2,486.0000	13.361	0	0	0
2011/05/31	R209 2011/08/04			Bond Future	8.7230	8.7680	0.516	0.0000	0.0000	0
2011/05/31	R209 2011/08/04	8.50	Call	Bond Future	1,054.0000	812.0000	(22.960)	0	0	0
2011/05/31	R209 2011/08/04	8.50	Put	Bond Future	2,879.0000	2,997.0000	4.099	0	0	0
2011/05/31	R209 2011/08/04	8.55	Call	Bond Future	1,203.0000	946.0000	(21.363)	0	0	0
2011/05/31	R209 2011/08/04	8.55	Put	Bond Future	2,613.0000	2,716.0000	3.942	0	0	0
2011/05/31	R209 2011/08/04	8.45	Call	Bond Future	918.0000	692.0000	(24.619)	0	0	0
2011/05/31	R209 2011/08/04	8.45	Put	Bond Future	3,162.0000	3,296.0000	4.238	0	0	0
2011/05/31	R209 2011/08/04	10.10	Call	Bond Future	9,894.0000	9,528.0000	(3.699)	0	0	0
2011/05/31	R209 2011/08/04	10.10	Put	Bond Future	28.0000	22.0000	(21.429)	0	0	0
2011/05/31	R209 2011/11/03			Bond Future	8.7830	8.8290	0.524	0.0000	0.0000	1,318
2011/05/31	R209 2011/11/03	8.75	Call	Bond Future	2,739.0000	2,496.0000	(8.872)	0	0	0
2011/05/31	R209 2011/11/03	8.75	Put	Bond Future	3,002.0000	3,122.0000	3.997	0	0	0

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2011/05/31	R209 2011/11/03	8.80	Call	Bond Future	2,938.0000	2,687.0000	(8.543)	0	0	0
2011/05/31	R209 2011/11/03	8.80	Put	Bond Future	2,803.0000	2,916.0000	4.031	0	0	0
2011/05/31	R209 2011/11/03	8.70	Call	Bond Future	2,548.0000	2,314.0000	(9.184)	0	0	0
2011/05/31	R209 2011/11/03	8.70	Put	Bond Future	3,211.0000	3,341.0000	4.049	0	0	0
2011/05/31	R209 2012/02/02			Bond Future	8.8440	8.8920	0.543	0.0000	0.0000	0
2011/05/31	R209 2012/02/02	9.00	Call	Bond Future	4,376.0000	4,157.0000	(5.005)	0	0	0
2011/05/31	R209 2012/02/02	9.00	Put	Bond Future	3,168.0000	3,324.0000	4.924	0	0	0
2011/05/31	R209 2012/02/02	9.05	Call	Bond Future	4,593.0000	4,367.0000	(4.921)	0	0	0
2011/05/31	R209 2012/02/02	9.05	Put	Bond Future	3,005.0000	3,154.0000	4.958	0	0	0
2011/05/31	R209 2012/02/02	8.95	Call	Bond Future	4,166.0000	3,952.0000	(5.137)	0	0	0
2011/05/31	R209 2012/02/02	8.95	Put	Bond Future	3,342.0000	3,503.0000	4.817	0	0	0
2011/05/31	R209 2012/05/03			Bond Future	8.9070	8.9560	0.550	0.0000	0.0000	0
2011/05/31	R209 2012/05/03	9.00	Call	Bond Future	4,641.0000	4,569.0000	(1.551)	0	0	0
2011/05/31	R209 2012/05/03	9.00	Put	Bond Future	3,926.0000	4,232.0000	7.794	0	0	0
2011/05/31	R209 2012/05/03	9.05	Call	Bond Future	4,848.0000	4,770.0000	(1.609)	0	0	0
2011/05/31	R209 2012/05/03	9.05	Put	Bond Future	3,753.0000	4,053.0000	7.994	0	0	0
2011/05/31	R209 2012/05/03	8.95	Call	Bond Future	4,439.0000	4,373.0000	(1.487)	0	0	0
2011/05/31	R209 2012/05/03	8.95	Put	Bond Future	4,107.0000	4,419.0000	7.597	0	0	0
2011/05/31	R210 2011/08/04			Bond Future	131.1429	131.1845	0.032	0.0000	0.0000	425
2011/05/31	R210 2011/08/04	106.00	Call	Bond Future	25,143.0000	25,184.0000	0.163	0	0	0
2011/05/31	R210 2011/08/04	106.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/31	R210 2011/08/04	106.05	Call	Bond Future	25,093.0000	25,134.0000	0.163	0	0	0
2011/05/31	R210 2011/08/04	106.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/31	R210 2011/08/04	105.95	Call	Bond Future	25,193.0000	25,234.0000	0.163	0	0	0
2011/05/31	R210 2011/08/04	105.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/31	R211 2011/08/04			Bond Future	1.1490	1.1430	(0.522)	0.0000	0.0000	0
2011/05/31	R211 2011/08/04	1.50	Call	Bond Future	1,911.0000	1,944.0000	1.727	0	0	0
2011/05/31	R211 2011/08/04	1.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/31	R211 2011/08/04	1.55	Call	Bond Future	2,180.0000	2,213.0000	1.514	0	0	0
2011/05/31	R211 2011/08/04	1.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/31	R211 2011/08/04	1.45	Call	Bond Future	1,641.0000	1,674.0000	2.011	0	0	0
2011/05/31	R211 2011/08/04	1.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/31	R211 2011/11/03			Bond Future	0.9040	0.8980	(0.664)	0.0000	0.0000	539

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2011/05/31	R211 2011/11/03	1.25	Call	Bond Future	1,825.0000	1,857.0000	1.753	0	0	0
2011/05/31	R211 2011/11/03	1.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/31	R211 2011/11/03	1.30	Call	Bond Future	2,086.0000	2,118.0000	1.534	0	0	0
2011/05/31	R211 2011/11/03	1.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/31	R211 2011/11/03	1.20	Call	Bond Future	1,564.0000	1,596.0000	2.046	0	0	0
2011/05/31	R211 2011/11/03	1.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/31	R212 2011/08/04			Bond Future	2.0890	2.0900	0.048	0.0000	0.0000	2,772
2011/05/31	R212 2011/08/04	2.50	Call	Bond Future	3,898.0000	3,888.0000	(0.257)	0	0	0
2011/05/31	R212 2011/08/04	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/31	R212 2011/08/04	2.55	Call	Bond Future	4,361.0000	4,351.0000	(0.229)	0	0	0
2011/05/31	R212 2011/08/04	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/31	R212 2011/08/04	2.45	Call	Bond Future	3,432.0000	3,423.0000	(0.262)	0	0	0
2011/05/31	R212 2011/08/04	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/31	R212 2011/11/03			Bond Future	1.9790	1.9810	0.101	0.0000	0.0000	240
2011/05/31	R212 2011/11/03	2.50	Call	Bond Future	4,864.0000	4,845.0000	(0.391)	0	0	0
2011/05/31	R212 2011/11/03	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/31	R212 2011/11/03	2.55	Call	Bond Future	5,317.0000	5,298.0000	(0.357)	0	0	0
2011/05/31	R212 2011/11/03	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/31	R212 2011/11/03	2.45	Call	Bond Future	4,408.0000	4,389.0000	(0.431)	0	0	0
2011/05/31	R212 2011/11/03	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/31	R213 2011/08/04			Bond Future	8.7270	8.7720	0.516	0.0000	0.0000	0
2011/05/31	R213 2011/08/04	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/31	R213 2011/08/04	8.00	Put	Bond Future	6,262.0000	6,628.0000	5.845	0	0	0
2011/05/31	R213 2011/08/04	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/31	R213 2011/08/04	8.05	Put	Bond Future	5,810.0000	6,176.0000	6.299	0	0	0
2011/05/31	R213 2011/08/04	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/31	R213 2011/08/04	7.95	Put	Bond Future	6,718.0000	7,084.0000	5.448	0	0	0
2011/05/31	R213 2011/11/03			Bond Future	8.7950	8.8410	0.523	0.0000	0.0000	0
2011/05/31	R213 2011/11/03	8.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/31	R213 2011/11/03	8.75	Put	Bond Future	363.0000	733.0000	101.928	0	0	0
2011/05/31	R213 2011/11/03	8.80	Call	Bond Future	40.0000	0.0000	(100.000)	0	0	0
2011/05/31	R213 2011/11/03	8.80	Put	Bond Future	0.0000	329.0000	100.000	0	0	0
2011/05/31	R213 2011/11/03	8.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/05/31	R213 2011/11/03	8.70	Put	Bond Future	770.0000	1,139.0000	47.922	0	0	0
2011/05/31	R213 2012/02/02			Bond Future	8.8650	8.9130	0.541	0.0000	0.0000	0
2011/05/31	R213 2012/02/02	9.00	Call	Bond Future	1,061.0000	682.0000	(35.721)	0	0	0
2011/05/31	R213 2012/02/02	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/31	R213 2012/02/02	9.05	Call	Bond Future	1,449.0000	1,069.0000	(26.225)	0	0	0
2011/05/31	R213 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/31	R213 2012/02/02	8.95	Call	Bond Future	671.0000	291.0000	(56.632)	0	0	0
2011/05/31	R213 2012/02/02	8.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/31	R213 2012/05/03			Bond Future	8.9330	8.9830	0.560	0.0000	0.0000	0
2011/05/31	R213 2012/05/03	9.25	Call	Bond Future	2,428.0000	2,038.0000	(16.063)	0	0	0
2011/05/31	R213 2012/05/03	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/31	R213 2012/05/03	9.30	Call	Bond Future	2,801.0000	2,411.0000	(13.924)	0	0	0
2011/05/31	R213 2012/05/03	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/31	R213 2012/05/03	9.20	Call	Bond Future	2,052.0000	1,662.0000	(19.006)	0	0	0
2011/05/31	R213 2012/05/03	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/31	TRT1 2011/08/04			Index Future	352.5210	351.2890	(0.349)	0.0000	0.0000	100
2011/05/31	TRT1 2011/11/03			Index Future	357.2530	356.0050	(0.349)	0.0000	0.0000	0
Total										186420.00