



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 01/06/2011

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
2011/06/01	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/01	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/01	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/01	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/01	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/01	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/01	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/01	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/01	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/01	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/01	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/01	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/01	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/01	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/01	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/06/01	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/01	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/01	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/01	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/01	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/01	AL7T 2011/08/04			Index Future	386.2880	389.0980	0.727	0.0000	0.0000	30
2011/06/01	AL7T 2011/11/03			Index Future	392.1020	394.9550	0.728	0.0000	0.0000	0
2011/06/01	ALBI 2011/08/04			Index Future	354.7560	357.4230	0.752	0.0000	0.0000	1,019
2011/06/01	ALBI 2011/11/03			Index Future	360.0960	362.8030	0.752	0.0000	0.0000	0
2011/06/01	C155 2011/08/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/01	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/01	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/01	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/01	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/01	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/01	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/01	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/01	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/01	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/01	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/01	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/06/01	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0
2011/06/01	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/01	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/01	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/01	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/01	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/01	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/01	CRD1 2011/08/04			Index Future	160.0770	160.7970	0.450	0.0000	0.0000	2
2011/06/01	CRD1 2011/11/03			Index Future	162.2250	162.9560	0.451	0.0000	0.0000	0
2011/06/01	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/01	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/01	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/01	GOVI 2011/08/04			GOVI	355.6340	358.1450	0.706	0.0000	0.0000	179
2011/06/01	GOVI 2011/08/04	348.00	Call	GOVI	76,340.0000	101,450.0000	32.892	0	0	0
2011/06/01	GOVI 2011/08/04	348.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/06/01	GOVI 2011/08/04	348.01	Call	GOVI	76,240.0000	101,350.0000	32.935	0	0	0
2011/06/01	GOVI 2011/08/04	348.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/06/01	GOVI 2011/08/04	347.99	Call	GOVI	76,440.0000	101,550.0000	32.849	0	0	0
2011/06/01	GOVI 2011/08/04	347.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/06/01	GOVI 2011/11/03			GOVI	360.9880	363.5360	0.706	0.0000	0.0000	0
2011/06/01	GOVI 2011/11/03	357.00	Call	GOVI	39,880.0000	65,360.0000	63.892	0	0	0
2011/06/01	GOVI 2011/11/03	357.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/06/01	GOVI 2011/11/03	357.01	Call	GOVI	39,780.0000	65,260.0000	64.052	0	0	0
2011/06/01	GOVI 2011/11/03	357.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/06/01	GOVI 2011/11/03	356.99	Call	GOVI	39,980.0000	65,460.0000	63.732	0	0	0
2011/06/01	GOVI 2011/11/03	356.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0

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2011/06/01	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/06/01	IGOV 2011/08/04			Index Future	155.2000	155.1700	(0.019)	0.0000	0.0000	977
2011/06/01	IGOV 2011/11/03			Index Future	157.5360	157.5060	(0.019)	0.0000	0.0000	0
2011/06/01	ILBI 2011/08/04			Index Future	414.5690	414.9480	0.091	0.0000	0.0000	0
2011/06/01	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/06/01	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/06/01	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/06/01	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/06/01	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/06/01	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/06/01	JBAF 2011/06/15			Jibar Tradeable Future	5.5900	5.5900	0.000	0.0000	0.0000	3,891
2011/06/01	JBAF 2011/07/20			Jibar Tradeable Future	5.6300	5.6200	(0.178)	0.0000	0.0000	5,000
2011/06/01	JBAF 2011/08/17			Jibar Tradeable Future	5.6700	5.6600	(0.176)	0.0000	0.0000	0
2011/06/01	JBAF 2011/09/21			Jibar Tradeable Future	5.7600	5.7400	(0.347)	0.0000	0.0000	15,600
2011/06/01	JBAF 2011/10/19			Jibar Tradeable Future	5.8400	5.8200	(0.342)	0.0000	0.0000	0
2011/06/01	JBAF 2011/11/16			Jibar Tradeable Future	5.9800	5.9600	(0.334)	0.0000	0.0000	0
2011/06/01	JBAF 2011/12/21			Jibar Tradeable Future	6.1000	6.0800	(0.328)	0.0000	0.0000	5,591
2011/06/01	JBAF 2012/03/20			Jibar Tradeable Future	6.4300	6.3900	(0.622)	0.0000	0.0000	1,090
2011/06/01	JBAF 2012/06/20			Jibar Tradeable Future	6.8100	6.7600	(0.734)	0.0000	0.0000	2,890
2011/06/01	JBAF 2012/09/19			Jibar Tradeable Future	7.1300	7.0700	(0.842)	0.0000	0.0000	44,710
2011/06/01	JBAF 2012/12/19			Jibar Tradeable Future	7.4500	7.3900	(0.805)	0.0000	0.0000	490
2011/06/01	JBAF 2013/03/20			Jibar Tradeable Future	7.7500	7.6900	(0.774)	0.0000	0.0000	290
2011/06/01	JN02 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/06/01	JN02 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/01	JN02 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/01	JN02 2011/08/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0

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2011/06/01	JN02 2011/08/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/06/01	JN02 2011/08/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/06/01	JN02 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/01	JN05 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/06/01	JN05 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/01	JN05 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/01	JN05 2011/08/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/01	JN05 2011/08/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/06/01	JN05 2011/08/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/06/01	JN05 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/01	JN10 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/06/01	JN10 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/01	JN10 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/01	JN10 2011/08/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/01	JN10 2011/08/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/06/01	JN10 2011/08/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/06/01	JN10 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/01	OTH1 2011/08/04			Index Future	349.6370	353.1480	1.004	0.0000	0.0000	3
2011/06/01	OTH1 2011/11/03			Index Future	354.9000	358.4640	1.004	0.0000	0.0000	0
2011/06/01	R157 2011/08/04			Bond Future	7.6190	7.5040	(1.509)	0.0000	0.0000	7,195
2011/06/01	R157 2011/08/04	7.50	Call	Bond Future	533.0000	730.0000	36.961	0	0	1,000
2011/06/01	R157 2011/08/04	7.50	Put	Bond Future	998.0000	746.0000	(25.251)	0	0	0
2011/06/01	R157 2011/08/04	7.55	Call	Bond Future	618.0000	834.0000	34.951	0	0	0
2011/06/01	R157 2011/08/04	7.55	Put	Bond Future	887.0000	654.0000	(26.268)	0	0	0
2011/06/01	R157 2011/08/04	7.45	Call	Bond Future	457.0000	635.0000	38.950	0	0	0
2011/06/01	R157 2011/08/04	7.45	Put	Bond Future	1,118.0000	847.0000	(24.240)	0	0	0
2011/06/01	R157 2011/08/04	7.20	Put	Bond Future	1,832.0000	1,478.0000	(19.323)	0	0	0
2011/06/01	R157 2011/08/04	7.20	Call	Bond Future	185.0000	280.0000	51.351	0	0	1,320
2011/06/01	R157 2011/08/04	7.60	Put	Bond Future	785.0000	570.0000	(27.389)	0	0	0
2011/06/01	R157 2011/08/04	7.60	Call	Bond Future	711.0000	945.0000	32.911	0	0	440
2011/06/01	R157 2011/08/04	7.80	Call	Bond Future	1,160.0000	1,465.0000	26.293	0	0	0
2011/06/01	R157 2011/08/04	7.80	Put	Bond Future	457.0000	313.0000	(31.510)	0	0	440

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2011/06/01	R157 2011/08/04	8.20	Call	Bond Future	2,358.0000	2,759.0000	17.006	0	0	0
2011/06/01	R157 2011/08/04	8.20	Put	Bond Future	120.0000	72.0000	(40.000)	0	0	1,320
2011/06/01	R157 2011/11/03			Bond Future	7.7420	7.6170	(1.615)	0.0000	0.0000	3,358
2011/06/01	R157 2011/11/03	8.25	Call	Bond Future	2,290.0000	2,639.0000	15.240	0	0	0
2011/06/01	R157 2011/11/03	8.25	Put	Bond Future	450.0000	341.0000	(24.222)	0	0	0
2011/06/01	R157 2011/11/03	8.30	Call	Bond Future	2,427.0000	2,785.0000	14.751	0	0	0
2011/06/01	R157 2011/11/03	8.30	Put	Bond Future	408.0000	307.0000	(24.755)	0	0	0
2011/06/01	R157 2011/11/03	8.20	Call	Bond Future	2,156.0000	2,496.0000	15.770	0	0	0
2011/06/01	R157 2011/11/03	8.20	Put	Bond Future	495.0000	377.0000	(23.838)	0	0	0
2011/06/01	R157 2012/02/02			Bond Future	7.8810	7.7460	(1.713)	0.0000	0.0000	0
2011/06/01	R157 2012/02/02	8.50	Call	Bond Future	2,847.0000	3,180.0000	11.697	0	0	0
2011/06/01	R157 2012/02/02	8.50	Put	Bond Future	758.0000	628.0000	(17.150)	0	0	0
2011/06/01	R157 2012/02/02	8.55	Call	Bond Future	2,970.0000	3,308.0000	11.380	0	0	0
2011/06/01	R157 2012/02/02	8.55	Put	Bond Future	714.0000	590.0000	(17.367)	0	0	0
2011/06/01	R157 2012/02/02	8.45	Call	Bond Future	2,727.0000	3,053.0000	11.955	0	0	0
2011/06/01	R157 2012/02/02	8.45	Put	Bond Future	805.0000	668.0000	(17.019)	0	0	0
2011/06/01	R157 2012/05/03			Bond Future	8.0350	7.8880	(1.829)	0.0000	0.0000	0
2011/06/01	R157 2012/05/03	8.25	Call	Bond Future	2,085.0000	2,359.0000	13.141	0	0	0
2011/06/01	R157 2012/05/03	8.25	Put	Bond Future	1,405.0000	1,211.0000	(13.808)	0	0	0
2011/06/01	R157 2012/05/03	8.30	Call	Bond Future	2,180.0000	2,461.0000	12.890	0	0	0
2011/06/01	R157 2012/05/03	8.30	Put	Bond Future	1,343.0000	1,156.0000	(13.924)	0	0	0
2011/06/01	R157 2012/05/03	8.20	Call	Bond Future	1,992.0000	2,259.0000	13.404	0	0	0
2011/06/01	R157 2012/05/03	8.20	Put	Bond Future	1,470.0000	1,269.0000	(13.673)	0	0	0
2011/06/01	R186 2011/08/04			Bond Future	8.5630	8.4070	(1.822)	0.0000	0.0000	21,612
2011/06/01	R186 2011/08/04	8.25	Call	Bond Future	828.0000	1,308.0000	57.971	0	0	0
2011/06/01	R186 2011/08/04	8.25	Put	Bond Future	3,843.0000	2,834.0000	(26.256)	0	0	0
2011/06/01	R186 2011/08/04	8.30	Call	Bond Future	970.0000	1,504.0000	55.052	0	0	0
2011/06/01	R186 2011/08/04	8.30	Put	Bond Future	3,496.0000	2,541.0000	(27.317)	0	0	0
2011/06/01	R186 2011/08/04	8.20	Call	Bond Future	701.0000	1,129.0000	61.056	0	0	0
2011/06/01	R186 2011/08/04	8.20	Put	Bond Future	4,208.0000	3,147.0000	(25.214)	0	0	0
2011/06/01	R186 2011/08/04	8.35	Put	Bond Future	3,168.0000	2,269.0000	(28.378)	0	0	0
2011/06/01	R186 2011/08/04	8.35	Call	Bond Future	1,129.0000	1,718.0000	52.170	0	0	600
2011/06/01	R186 2011/08/04	8.70	Put	Bond Future	1,420.0000	907.0000	(36.127)	0	0	0
2011/06/01	R186 2011/08/04	8.70	Call	Bond Future	2,705.0000	3,680.0000	36.044	0	0	200

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2011/06/01	R186 2011/08/04	8.95	Call	Bond Future	4,284.0000	5,478.0000	27.871	0	0	0
2011/06/01	R186 2011/08/04	8.95	Put	Bond Future	708.0000	413.0000	(41.667)	0	0	200
2011/06/01	R186 2011/08/04	9.70	Call	Bond Future	10,112.0000	11,573.0000	14.448	0	0	0
2011/06/01	R186 2011/08/04	9.70	Put	Bond Future	50.0000	22.0000	(56.000)	0	0	600
2011/06/01	R186 2011/11/03			Bond Future	8.6380	8.4770	(1.864)	0.0000	0.0000	13,789
2011/06/01	R186 2011/11/03	9.00	Call	Bond Future	5,311.0000	6,348.0000	19.526	0	0	0
2011/06/01	R186 2011/11/03	9.00	Put	Bond Future	2,019.0000	1,547.0000	(23.378)	0	0	0
2011/06/01	R186 2011/11/03	9.05	Call	Bond Future	5,608.0000	6,673.0000	18.991	0	0	0
2011/06/01	R186 2011/11/03	9.05	Put	Bond Future	1,873.0000	1,428.0000	(23.759)	0	0	0
2011/06/01	R186 2011/11/03	8.95	Call	Bond Future	5,021.0000	6,030.0000	20.096	0	0	0
2011/06/01	R186 2011/11/03	8.95	Put	Bond Future	2,176.0000	1,676.0000	(22.978)	0	0	0
2011/06/01	R186 2011/11/03	8.75	Put	Bond Future	2,901.0000	2,282.0000	(21.337)	0	0	0
2011/06/01	R186 2011/11/03	8.75	Call	Bond Future	3,934.0000	4,824.0000	22.623	0	0	5,600
2011/06/01	R186 2012/02/02			Bond Future	8.7150	8.5480	(1.916)	0.0000	0.0000	2,500
2011/06/01	R186 2012/02/02	9.00	Call	Bond Future	5,703.0000	6,676.0000	17.061	0	0	0
2011/06/01	R186 2012/02/02	9.00	Put	Bond Future	3,147.0000	2,582.0000	(17.954)	0	0	0
2011/06/01	R186 2012/02/02	9.05	Call	Bond Future	5,972.0000	6,969.0000	16.695	0	0	0
2011/06/01	R186 2012/02/02	9.05	Put	Bond Future	2,976.0000	2,435.0000	(18.179)	0	0	0
2011/06/01	R186 2012/02/02	8.95	Call	Bond Future	5,439.0000	6,388.0000	17.448	0	0	0
2011/06/01	R186 2012/02/02	8.95	Put	Bond Future	3,325.0000	2,737.0000	(17.684)	0	0	0
2011/06/01	R186 2012/05/03			Bond Future	8.7950	8.6220	(1.967)	0.0000	0.0000	0
2011/06/01	R186 2012/05/03	9.00	Call	Bond Future	6,424.0000	7,350.0000	14.415	0	0	0
2011/06/01	R186 2012/05/03	9.00	Put	Bond Future	4,611.0000	3,973.0000	(13.836)	0	0	0
2011/06/01	R186 2012/05/03	9.05	Call	Bond Future	6,674.0000	7,619.0000	14.159	0	0	0
2011/06/01	R186 2012/05/03	9.05	Put	Bond Future	4,425.0000	3,806.0000	(13.989)	0	0	0
2011/06/01	R186 2012/05/03	8.95	Call	Bond Future	6,177.0000	7,084.0000	14.684	0	0	0
2011/06/01	R186 2012/05/03	8.95	Put	Bond Future	4,802.0000	4,146.0000	(13.661)	0	0	0
2011/06/01	R189 2011/08/04			Bond Future	212.7360	212.9172	0.085	0.0000	0.0000	0
2011/06/01	R189 2011/08/04	212.00	Call	Bond Future	736.0000	917.0000	24.592	0	0	0
2011/06/01	R189 2011/08/04	212.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/01	R189 2011/08/04	212.05	Call	Bond Future	686.0000	867.0000	26.385	0	0	0
2011/06/01	R189 2011/08/04	212.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/01	R189 2011/08/04	211.95	Call	Bond Future	786.0000	967.0000	23.028	0	0	0
2011/06/01	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
2011/06/01	R197 2011/08/04			Bond Future	234.2192	234.4425	0.095	0.0000	0.0000	0
2011/06/01	R197 2011/08/04	231.50	Call	Bond Future	2,719.0000	2,942.0000	8.202	0	0	0
2011/06/01	R197 2011/08/04	231.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/01	R197 2011/08/04	231.55	Call	Bond Future	2,669.0000	2,892.0000	8.355	0	0	0
2011/06/01	R197 2011/08/04	231.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/01	R197 2011/08/04	231.45	Call	Bond Future	2,769.0000	2,992.0000	8.053	0	0	0
2011/06/01	R197 2011/08/04	231.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/01	R201 2011/08/04			Bond Future	7.2110	7.1280	(1.151)	0.0000	0.0000	170
2011/06/01	R201 2011/08/04	7.25	Call	Bond Future	550.0000	693.0000	26.000	0	0	0
2011/06/01	R201 2011/08/04	7.25	Put	Bond Future	432.0000	324.0000	(25.000)	0	0	0
2011/06/01	R201 2011/08/04	7.30	Call	Bond Future	639.0000	793.0000	24.100	0	0	0
2011/06/01	R201 2011/08/04	7.30	Put	Bond Future	370.0000	273.0000	(26.216)	0	0	0
2011/06/01	R201 2011/08/04	7.20	Call	Bond Future	471.0000	601.0000	27.601	0	0	0
2011/06/01	R201 2011/08/04	7.20	Put	Bond Future	504.0000	383.0000	(24.008)	0	0	0
2011/06/01	R201 2011/11/03			Bond Future	7.3120	7.2210	(1.245)	0.0000	0.0000	695
2011/06/01	R201 2011/11/03	8.00	Call	Bond Future	2,164.0000	2,372.0000	9.612	0	0	0
2011/06/01	R201 2011/11/03	8.00	Put	Bond Future	252.0000	203.0000	(19.444)	0	0	0
2011/06/01	R201 2011/11/03	8.05	Call	Bond Future	2,278.0000	2,489.0000	9.263	0	0	0
2011/06/01	R201 2011/11/03	8.05	Put	Bond Future	228.0000	183.0000	(19.737)	0	0	0
2011/06/01	R201 2011/11/03	7.95	Call	Bond Future	2,051.0000	2,255.0000	9.946	0	0	0
2011/06/01	R201 2011/11/03	7.95	Put	Bond Future	276.0000	224.0000	(18.841)	0	0	0
2011/06/01	R201 2012/02/02			Bond Future	7.4240	7.3250	(1.334)	0.0000	0.0000	0
2011/06/01	R201 2012/02/02	8.25	Call	Bond Future	2,473.0000	2,676.0000	8.209	0	0	0
2011/06/01	R201 2012/02/02	8.25	Put	Bond Future	355.0000	301.0000	(15.211)	0	0	0
2011/06/01	R201 2012/02/02	8.30	Call	Bond Future	2,578.0000	2,784.0000	7.991	0	0	0
2011/06/01	R201 2012/02/02	8.30	Put	Bond Future	334.0000	282.0000	(15.569)	0	0	0
2011/06/01	R201 2012/02/02	8.20	Call	Bond Future	2,373.0000	2,572.0000	8.386	0	0	0
2011/06/01	R201 2012/02/02	8.20	Put	Bond Future	382.0000	324.0000	(15.183)	0	0	0
2011/06/01	R201 2012/05/03			Bond Future	7.5570	7.4470	(1.456)	0.0000	0.0000	0
2011/06/01	R201 2012/05/03	7.75	Call	Bond Future	1,488.0000	1,639.0000	10.148	0	0	0
2011/06/01	R201 2012/05/03	7.75	Put	Bond Future	1,030.0000	919.0000	(10.777)	0	0	0
2011/06/01	R201 2012/05/03	7.80	Call	Bond Future	1,559.0000	1,714.0000	9.942	0	0	0
2011/06/01	R201 2012/05/03	7.80	Put	Bond Future	983.0000	875.0000	(10.987)	0	0	0



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2011/06/01	R201 2012/05/03	7.70	Call	Bond Future	1,418.0000	1,565.0000	10.367	0	0	0
2011/06/01	R201 2012/05/03	7.70	Put	Bond Future	1,078.0000	963.0000	(10.668)	0	0	0
2011/06/01	R202 2011/08/04			Bond Future	0.1090	0.1030	(5.505)	0.0000	0.0000	10,128
2011/06/01	R202 2011/08/04	1.00	Call	Bond Future	24,757.0000	24,940.0000	0.739	0	0	0
2011/06/01	R202 2011/08/04	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/01	R202 2011/08/04	1.05	Call	Bond Future	26,016.0000	26,199.0000	0.703	0	0	0
2011/06/01	R202 2011/08/04	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/01	R202 2011/08/04	0.95	Call	Bond Future	23,485.0000	23,667.0000	0.775	0	0	0
2011/06/01	R202 2011/08/04	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/01	R202 2011/11/03			Bond Future	0.0250	0.0190	(24.000)	0.0000	0.0000	400
2011/06/01	R202 2011/11/03	0.50	Call	Bond Future	13,814.0000	13,997.0000	1.325	0	0	0
2011/06/01	R202 2011/11/03	0.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/01	R202 2011/11/03	0.55	Call	Bond Future	15,192.0000	15,375.0000	1.205	0	0	0
2011/06/01	R202 2011/11/03	0.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/01	R202 2011/11/03	0.45	Call	Bond Future	12,423.0000	12,606.0000	1.473	0	0	0
2011/06/01	R202 2011/11/03	0.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/01	R203 2011/08/04			Bond Future	8.1360	8.0130	(1.512)	0.0000	0.0000	824
2011/06/01	R203 2011/08/04	8.00	Call	Bond Future	632.0000	885.0000	40.032	0	0	0
2011/06/01	R203 2011/08/04	8.00	Put	Bond Future	1,281.0000	947.0000	(26.073)	0	0	0
2011/06/01	R203 2011/08/04	8.05	Call	Bond Future	733.0000	1,010.0000	37.790	0	0	0
2011/06/01	R203 2011/08/04	8.05	Put	Bond Future	1,143.0000	833.0000	(27.122)	0	0	0
2011/06/01	R203 2011/08/04	7.95	Call	Bond Future	542.0000	771.0000	42.251	0	0	0
2011/06/01	R203 2011/08/04	7.95	Put	Bond Future	1,430.0000	1,073.0000	(24.965)	0	0	0
2011/06/01	R203 2011/11/03			Bond Future	8.2450	8.1150	(1.577)	0.0000	0.0000	1,630
2011/06/01	R203 2011/11/03	8.50	Call	Bond Future	2,187.0000	2,572.0000	17.604	0	0	0
2011/06/01	R203 2011/11/03	8.50	Put	Bond Future	1,030.0000	818.0000	(20.583)	0	0	0
2011/06/01	R203 2011/11/03	8.55	Call	Bond Future	2,333.0000	2,731.0000	17.060	0	0	0
2011/06/01	R203 2011/11/03	8.55	Put	Bond Future	951.0000	752.0000	(20.925)	0	0	0
2011/06/01	R203 2011/11/03	8.45	Call	Bond Future	2,046.0000	2,419.0000	18.231	0	0	0
2011/06/01	R203 2011/11/03	8.45	Put	Bond Future	1,114.0000	891.0000	(20.018)	0	0	0
2011/06/01	R203 2012/02/02			Bond Future	8.3640	8.2270	(1.638)	0.0000	0.0000	0
2011/06/01	R203 2012/02/02	8.75	Call	Bond Future	3,028.0000	3,421.0000	12.979	0	0	0
2011/06/01	R203 2012/02/02	8.75	Put	Bond Future	1,352.0000	1,141.0000	(15.607)	0	0	0

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2011/06/01	R203 2012/02/02	8.80	Call	Bond Future	3,170.0000	3,571.0000	12.650	0	0	0
2011/06/01	R203 2012/02/02	8.80	Put	Bond Future	1,279.0000	1,077.0000	(15.794)	0	0	0
2011/06/01	R203 2012/02/02	8.70	Call	Bond Future	2,890.0000	3,274.0000	13.287	0	0	0
2011/06/01	R203 2012/02/02	8.70	Put	Bond Future	1,429.0000	1,209.0000	(15.395)	0	0	0
2011/06/01	R203 2012/05/03			Bond Future	8.4900	8.3450	(1.708)	0.0000	0.0000	0
2011/06/01	R203 2012/05/03	8.75	Call	Bond Future	2,924.0000	3,291.0000	12.551	0	0	0
2011/06/01	R203 2012/05/03	8.75	Put	Bond Future	1,838.0000	1,592.0000	(13.384)	0	0	0
2011/06/01	R203 2012/05/03	8.80	Call	Bond Future	3,051.0000	3,426.0000	12.291	0	0	0
2011/06/01	R203 2012/05/03	8.80	Put	Bond Future	1,757.0000	1,520.0000	(13.489)	0	0	0
2011/06/01	R203 2012/05/03	8.70	Call	Bond Future	2,799.0000	3,158.0000	12.826	0	0	0
2011/06/01	R203 2012/05/03	8.70	Put	Bond Future	1,920.0000	1,667.0000	(13.177)	0	0	0
2011/06/01	R204 2011/08/04			Bond Future	8.2760	8.1540	(1.474)	0.0000	0.0000	0
2011/06/01	R204 2011/08/04	8.00	Call	Bond Future	457.0000	669.0000	46.389	0	0	0
2011/06/01	R204 2011/08/04	8.00	Put	Bond Future	1,957.0000	1,509.0000	(22.892)	0	0	0
2011/06/01	R204 2011/08/04	8.05	Call	Bond Future	541.0000	778.0000	43.808	0	0	0
2011/06/01	R204 2011/08/04	8.05	Put	Bond Future	1,767.0000	1,345.0000	(23.882)	0	0	0
2011/06/01	R204 2011/08/04	7.95	Call	Bond Future	383.0000	570.0000	48.825	0	0	0
2011/06/01	R204 2011/08/04	7.95	Put	Bond Future	2,158.0000	1,685.0000	(21.918)	0	0	0
2011/06/01	R204 2011/11/03			Bond Future	8.3760	8.2480	(1.528)	0.0000	0.0000	2,133
2011/06/01	R204 2011/11/03	8.75	Call	Bond Future	2,950.0000	3,412.0000	15.661	0	0	0
2011/06/01	R204 2011/11/03	8.75	Put	Bond Future	1,023.0000	814.0000	(20.430)	0	0	0
2011/06/01	R204 2011/11/03	8.80	Call	Bond Future	3,125.0000	3,600.0000	15.200	0	0	0
2011/06/01	R204 2011/11/03	8.80	Put	Bond Future	944.0000	748.0000	(20.763)	0	0	0
2011/06/01	R204 2011/11/03	8.70	Call	Bond Future	2,780.0000	3,229.0000	16.151	0	0	0
2011/06/01	R204 2011/11/03	8.70	Put	Bond Future	1,108.0000	886.0000	(20.036)	0	0	0
2011/06/01	R204 2012/02/02			Bond Future	8.4810	8.3470	(1.580)	0.0000	0.0000	0
2011/06/01	R204 2012/02/02	9.00	Call	Bond Future	3,794.0000	4,269.0000	12.520	0	0	0
2011/06/01	R204 2012/02/02	9.00	Put	Bond Future	1,217.0000	1,013.0000	(16.763)	0	0	0
2011/06/01	R204 2012/02/02	9.05	Call	Bond Future	3,965.0000	4,450.0000	12.232	0	0	0
2011/06/01	R204 2012/02/02	9.05	Put	Bond Future	1,144.0000	950.0000	(16.958)	0	0	0
2011/06/01	R204 2012/02/02	8.95	Call	Bond Future	3,626.0000	4,091.0000	12.824	0	0	0
2011/06/01	R204 2012/02/02	8.95	Put	Bond Future	1,294.0000	1,079.0000	(16.615)	0	0	0
2011/06/01	R204 2012/05/03			Bond Future	8.5940	8.4530	(1.641)	0.0000	0.0000	0
2011/06/01	R204 2012/05/03	8.75	Call	Bond Future	3,219.0000	3,613.0000	12.240	0	0	0

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2011/06/01	R204 2012/05/03	8.75	Put	Bond Future	2,462.0000	2,164.0000	(12.104)	0	0	0
2011/06/01	R204 2012/05/03	8.80	Call	Bond Future	3,358.0000	3,761.0000	12.001	0	0	0
2011/06/01	R204 2012/05/03	8.80	Put	Bond Future	2,359.0000	2,071.0000	(12.209)	0	0	0
2011/06/01	R204 2012/05/03	8.70	Call	Bond Future	3,083.0000	3,467.0000	12.455	0	0	0
2011/06/01	R204 2012/05/03	8.70	Put	Bond Future	2,568.0000	2,260.0000	(11.994)	0	0	0
2011/06/01	R206 2011/08/04			Bond Future	6.9940	6.9200	(1.058)	0.0000	0.0000	9,866
2011/06/01	R206 2011/08/04	7.00	Call	Bond Future	392.0000	478.0000	21.939	0	0	0
2011/06/01	R206 2011/08/04	7.00	Put	Bond Future	379.0000	301.0000	(20.580)	0	0	0
2011/06/01	R206 2011/08/04	7.05	Call	Bond Future	453.0000	546.0000	20.530	0	0	0
2011/06/01	R206 2011/08/04	7.05	Put	Bond Future	329.0000	258.0000	(21.581)	0	0	0
2011/06/01	R206 2011/08/04	6.95	Call	Bond Future	337.0000	416.0000	23.442	0	0	0
2011/06/01	R206 2011/08/04	6.95	Put	Bond Future	435.0000	349.0000	(19.770)	0	0	0
2011/06/01	R206 2011/11/03			Bond Future	7.0990	7.0150	(1.183)	0.0000	0.0000	0
2011/06/01	R206 2011/11/03	7.75	Call	Bond Future	1,491.0000	1,625.0000	8.987	0	0	0
2011/06/01	R206 2011/11/03	7.75	Put	Bond Future	197.0000	163.0000	(17.259)	0	0	0
2011/06/01	R206 2011/11/03	7.80	Call	Bond Future	1,571.0000	1,708.0000	8.721	0	0	0
2011/06/01	R206 2011/11/03	7.80	Put	Bond Future	179.0000	147.0000	(17.877)	0	0	0
2011/06/01	R206 2011/11/03	7.70	Call	Bond Future	1,411.0000	1,542.0000	9.284	0	0	0
2011/06/01	R206 2011/11/03	7.70	Put	Bond Future	216.0000	179.0000	(17.130)	0	0	0
2011/06/01	R206 2012/02/02			Bond Future	7.2250	7.1310	(1.301)	0.0000	0.0000	0
2011/06/01	R206 2012/02/02	8.00	Call	Bond Future	1,662.0000	1,790.0000	7.702	0	0	0
2011/06/01	R206 2012/02/02	8.00	Put	Bond Future	291.0000	252.0000	(13.402)	0	0	0
2011/06/01	R206 2012/02/02	8.05	Call	Bond Future	1,733.0000	1,863.0000	7.501	0	0	0
2011/06/01	R206 2012/02/02	8.05	Put	Bond Future	275.0000	237.0000	(13.818)	0	0	0
2011/06/01	R206 2012/02/02	7.95	Call	Bond Future	1,595.0000	1,721.0000	7.900	0	0	0
2011/06/01	R206 2012/02/02	7.95	Put	Bond Future	312.0000	270.0000	(13.462)	0	0	0
2011/06/01	R206 2012/05/03			Bond Future	7.3960	7.2860	(1.487)	0.0000	0.0000	0
2011/06/01	R206 2012/05/03	7.50	Call	Bond Future	886.0000	980.0000	10.609	0	0	0
2011/06/01	R206 2012/05/03	7.50	Put	Bond Future	724.0000	646.0000	(10.773)	0	0	0
2011/06/01	R206 2012/05/03	7.55	Call	Bond Future	931.0000	1,027.0000	10.311	0	0	0
2011/06/01	R206 2012/05/03	7.55	Put	Bond Future	691.0000	615.0000	(10.999)	0	0	0
2011/06/01	R206 2012/05/03	7.45	Call	Bond Future	842.0000	933.0000	10.808	0	0	0
2011/06/01	R206 2012/05/03	7.45	Put	Bond Future	758.0000	677.0000	(10.686)	0	0	0

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2011/06/01	R207 2011/08/04			Bond Future	8.3460	8.2200	(1.510)	0.0000	0.0000	5,725
2011/06/01	R207 2011/08/04	8.25	Call	Bond Future	857.0000	1,195.0000	39.440	0	0	0
2011/06/01	R207 2011/08/04	8.25	Put	Bond Future	1,408.0000	1,022.0000	(27.415)	0	0	0
2011/06/01	R207 2011/08/04	8.30	Call	Bond Future	986.0000	1,354.0000	37.323	0	0	0
2011/06/01	R207 2011/08/04	8.30	Put	Bond Future	1,250.0000	893.0000	(28.560)	0	0	0
2011/06/01	R207 2011/08/04	8.20	Call	Bond Future	739.0000	1,048.0000	41.813	0	0	0
2011/06/01	R207 2011/08/04	8.20	Put	Bond Future	1,579.0000	1,164.0000	(26.282)	0	0	0
2011/06/01	R207 2011/11/03			Bond Future	8.4360	8.3030	(1.577)	0.0000	0.0000	600
2011/06/01	R207 2011/11/03	8.75	Call	Bond Future	2,962.0000	3,458.0000	16.745	0	0	0
2011/06/01	R207 2011/11/03	8.75	Put	Bond Future	1,233.0000	985.0000	(20.114)	0	0	0
2011/06/01	R207 2011/11/03	8.80	Call	Bond Future	3,141.0000	3,651.0000	16.237	0	0	0
2011/06/01	R207 2011/11/03	8.80	Put	Bond Future	1,141.0000	906.0000	(20.596)	0	0	0
2011/06/01	R207 2011/11/03	8.70	Call	Bond Future	2,781.0000	3,262.0000	17.296	0	0	0
2011/06/01	R207 2011/11/03	8.70	Put	Bond Future	1,325.0000	1,061.0000	(19.925)	0	0	0
2011/06/01	R207 2012/02/02			Bond Future	8.5310	8.3930	(1.618)	0.0000	0.0000	0
2011/06/01	R207 2012/02/02	9.00	Call	Bond Future	3,873.0000	4,390.0000	13.349	0	0	0
2011/06/01	R207 2012/02/02	9.00	Put	Bond Future	1,375.0000	1,140.0000	(17.091)	0	0	0
2011/06/01	R207 2012/02/02	9.05	Call	Bond Future	4,052.0000	4,580.0000	13.031	0	0	0
2011/06/01	R207 2012/02/02	9.05	Put	Bond Future	1,293.0000	1,069.0000	(17.324)	0	0	0
2011/06/01	R207 2012/02/02	8.95	Call	Bond Future	3,698.0000	4,203.0000	13.656	0	0	0
2011/06/01	R207 2012/02/02	8.95	Put	Bond Future	1,462.0000	1,216.0000	(16.826)	0	0	0
2011/06/01	R207 2012/05/03			Bond Future	8.6340	8.4900	(1.668)	0.0000	0.0000	0
2011/06/01	R207 2012/05/03	8.75	Call	Bond Future	3,354.0000	3,782.0000	12.761	0	0	0
2011/06/01	R207 2012/05/03	8.75	Put	Bond Future	2,746.0000	2,411.0000	(12.200)	0	0	0
2011/06/01	R207 2012/05/03	8.80	Call	Bond Future	3,501.0000	3,939.0000	12.511	0	0	0
2011/06/01	R207 2012/05/03	8.80	Put	Bond Future	2,632.0000	2,308.0000	(12.310)	0	0	0
2011/06/01	R207 2012/05/03	8.70	Call	Bond Future	3,210.0000	3,627.0000	12.991	0	0	0
2011/06/01	R207 2012/05/03	8.70	Put	Bond Future	2,863.0000	2,518.0000	(12.050)	0	0	0
2011/06/01	R208 2011/08/04			Bond Future	8.3890	8.2530	(1.621)	0.0000	0.0000	1,361
2011/06/01	R208 2011/08/04	8.25	Call	Bond Future	863.0000	1,228.0000	42.294	0	0	0
2011/06/01	R208 2011/08/04	8.25	Put	Bond Future	1,712.0000	1,246.0000	(27.220)	0	0	0
2011/06/01	R208 2011/08/04	8.30	Call	Bond Future	992.0000	1,389.0000	40.020	0	0	0
2011/06/01	R208 2011/08/04	8.30	Put	Bond Future	1,534.0000	1,101.0000	(28.227)	0	0	0
2011/06/01	R208 2011/08/04	8.20	Call	Bond Future	746.0000	1,079.0000	44.638	0	0	0

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2011/06/01	R208 2011/08/04	8.20	Put	Bond Future	1,902.0000	1,405.0000	(26.130)	0	0	0
2011/06/01	R208 2011/11/03			Bond Future	8.4730	8.3320	(1.664)	0.0000	0.0000	5,998
2011/06/01	R208 2011/11/03	8.75	Call	Bond Future	2,928.0000	3,484.0000	18.989	0	0	0
2011/06/01	R208 2011/11/03	8.75	Put	Bond Future	1,304.0000	1,019.0000	(21.856)	0	0	0
2011/06/01	R208 2011/11/03	8.80	Call	Bond Future	3,117.0000	3,690.0000	18.383	0	0	0
2011/06/01	R208 2011/11/03	8.80	Put	Bond Future	1,204.0000	936.0000	(22.259)	0	0	0
2011/06/01	R208 2011/11/03	8.70	Call	Bond Future	2,745.0000	3,283.0000	19.599	0	0	0
2011/06/01	R208 2011/11/03	8.70	Put	Bond Future	1,411.0000	1,108.0000	(21.474)	0	0	0
2011/06/01	R208 2012/02/02			Bond Future	8.5600	8.4130	(1.717)	0.0000	0.0000	0
2011/06/01	R208 2012/02/02	9.00	Call	Bond Future	4,123.0000	4,702.0000	14.043	0	0	0
2011/06/01	R208 2012/02/02	9.00	Put	Bond Future	1,619.0000	1,341.0000	(17.171)	0	0	0
2011/06/01	R208 2012/02/02	9.05	Call	Bond Future	4,311.0000	4,902.0000	13.709	0	0	0
2011/06/01	R208 2012/02/02	9.05	Put	Bond Future	1,528.0000	1,262.0000	(17.408)	0	0	0
2011/06/01	R208 2012/02/02	8.95	Call	Bond Future	3,938.0000	4,505.0000	14.398	0	0	0
2011/06/01	R208 2012/02/02	8.95	Put	Bond Future	1,714.0000	1,424.0000	(16.919)	0	0	0
2011/06/01	R208 2012/05/03			Bond Future	8.6520	8.4990	(1.768)	0.0000	0.0000	0
2011/06/01	R208 2012/05/03	9.00	Call	Bond Future	4,321.0000	4,866.0000	12.613	0	0	0
2011/06/01	R208 2012/05/03	9.00	Put	Bond Future	2,380.0000	2,054.0000	(13.697)	0	0	0
2011/06/01	R208 2012/05/03	9.05	Call	Bond Future	4,493.0000	5,050.0000	12.397	0	0	0
2011/06/01	R208 2012/05/03	9.05	Put	Bond Future	2,278.0000	1,964.0000	(13.784)	0	0	0
2011/06/01	R208 2012/05/03	8.95	Call	Bond Future	4,151.0000	4,685.0000	12.864	0	0	0
2011/06/01	R208 2012/05/03	8.95	Put	Bond Future	2,486.0000	2,149.0000	(13.556)	0	0	0
2011/06/01	R209 2011/08/04			Bond Future	8.7680	8.5920	(2.007)	0.0000	0.0000	0
2011/06/01	R209 2011/08/04	8.50	Call	Bond Future	812.0000	1,333.0000	64.163	0	0	0
2011/06/01	R209 2011/08/04	8.50	Put	Bond Future	2,997.0000	2,095.0000	(30.097)	0	0	0
2011/06/01	R209 2011/08/04	8.55	Call	Bond Future	946.0000	1,520.0000	60.677	0	0	0
2011/06/01	R209 2011/08/04	8.55	Put	Bond Future	2,716.0000	1,866.0000	(31.296)	0	0	0
2011/06/01	R209 2011/08/04	8.45	Call	Bond Future	692.0000	1,161.0000	67.775	0	0	0
2011/06/01	R209 2011/08/04	8.45	Put	Bond Future	3,296.0000	2,342.0000	(28.944)	0	0	0
2011/06/01	R209 2011/08/04	10.10	Call	Bond Future	9,528.0000	10,938.0000	14.798	0	0	0
2011/06/01	R209 2011/08/04	10.10	Put	Bond Future	22.0000	8.0000	(63.636)	0	0	0
2011/06/01	R209 2011/11/03			Bond Future	8.8290	8.6490	(2.039)	0.0000	0.0000	1,318
2011/06/01	R209 2011/11/03	8.75	Call	Bond Future	2,496.0000	3,241.0000	29.848	0	0	0
2011/06/01	R209 2011/11/03	8.75	Put	Bond Future	3,122.0000	2,428.0000	(22.229)	0	0	0

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2011/06/01	R209 2011/11/03	8.80	Call	Bond Future	2,687.0000	3,464.0000	28.917	0	0	0
2011/06/01	R209 2011/11/03	8.80	Put	Bond Future	2,916.0000	2,254.0000	(22.702)	0	0	0
2011/06/01	R209 2011/11/03	8.70	Call	Bond Future	2,314.0000	3,026.0000	30.769	0	0	0
2011/06/01	R209 2011/11/03	8.70	Put	Bond Future	3,341.0000	2,614.0000	(21.760)	0	0	0
2011/06/01	R209 2012/02/02			Bond Future	8.8920	8.7070	(2.081)	0.0000	0.0000	0
2011/06/01	R209 2012/02/02	9.00	Call	Bond Future	4,157.0000	5,012.0000	20.568	0	0	0
2011/06/01	R209 2012/02/02	9.00	Put	Bond Future	3,324.0000	2,718.0000	(18.231)	0	0	0
2011/06/01	R209 2012/02/02	9.05	Call	Bond Future	4,367.0000	5,245.0000	20.105	0	0	0
2011/06/01	R209 2012/02/02	9.05	Put	Bond Future	3,154.0000	2,570.0000	(18.516)	0	0	0
2011/06/01	R209 2012/02/02	8.95	Call	Bond Future	3,952.0000	4,784.0000	21.053	0	0	0
2011/06/01	R209 2012/02/02	8.95	Put	Bond Future	3,503.0000	2,873.0000	(17.985)	0	0	0
2011/06/01	R209 2012/05/03			Bond Future	8.9560	8.7660	(2.121)	0.0000	0.0000	0
2011/06/01	R209 2012/05/03	9.00	Call	Bond Future	4,569.0000	5,405.0000	18.297	0	0	0
2011/06/01	R209 2012/05/03	9.00	Put	Bond Future	4,232.0000	3,585.0000	(15.288)	0	0	0
2011/06/01	R209 2012/05/03	9.05	Call	Bond Future	4,770.0000	5,626.0000	17.945	0	0	0
2011/06/01	R209 2012/05/03	9.05	Put	Bond Future	4,053.0000	3,426.0000	(15.470)	0	0	0
2011/06/01	R209 2012/05/03	8.95	Call	Bond Future	4,373.0000	5,189.0000	18.660	0	0	0
2011/06/01	R209 2012/05/03	8.95	Put	Bond Future	4,419.0000	3,752.0000	(15.094)	0	0	0
2011/06/01	R210 2011/08/04			Bond Future	131.1845	131.3095	0.095	0.0000	0.0000	425
2011/06/01	R210 2011/08/04	106.00	Call	Bond Future	25,184.0000	25,309.0000	0.496	0	0	0
2011/06/01	R210 2011/08/04	106.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/01	R210 2011/08/04	106.05	Call	Bond Future	25,134.0000	25,259.0000	0.497	0	0	0
2011/06/01	R210 2011/08/04	106.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/01	R210 2011/08/04	105.95	Call	Bond Future	25,234.0000	25,359.0000	0.495	0	0	0
2011/06/01	R210 2011/08/04	105.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/01	R211 2011/08/04			Bond Future	1.1430	1.1250	(1.575)	0.0000	0.0000	0
2011/06/01	R211 2011/08/04	1.50	Call	Bond Future	1,944.0000	2,043.0000	5.093	0	0	0
2011/06/01	R211 2011/08/04	1.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/01	R211 2011/08/04	1.55	Call	Bond Future	2,213.0000	2,312.0000	4.474	0	0	0
2011/06/01	R211 2011/08/04	1.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/01	R211 2011/08/04	1.45	Call	Bond Future	1,674.0000	1,773.0000	5.914	0	0	0
2011/06/01	R211 2011/08/04	1.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/01	R211 2011/11/03			Bond Future	0.8980	0.8790	(2.116)	0.0000	0.0000	539

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2011/06/01	R211 2011/11/03	1.25	Call	Bond Future	1,857.0000	1,958.0000	5.439	0	0	0
2011/06/01	R211 2011/11/03	1.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/01	R211 2011/11/03	1.30	Call	Bond Future	2,118.0000	2,219.0000	4.769	0	0	0
2011/06/01	R211 2011/11/03	1.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/01	R211 2011/11/03	1.20	Call	Bond Future	1,596.0000	1,697.0000	6.328	0	0	0
2011/06/01	R211 2011/11/03	1.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/01	R212 2011/08/04			Bond Future	2.0900	2.0800	(0.478)	0.0000	0.0000	2,772
2011/06/01	R212 2011/08/04	2.50	Call	Bond Future	3,888.0000	3,985.0000	2.495	0	0	0
2011/06/01	R212 2011/08/04	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/01	R212 2011/08/04	2.55	Call	Bond Future	4,351.0000	4,448.0000	2.229	0	0	0
2011/06/01	R212 2011/08/04	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/01	R212 2011/08/04	2.45	Call	Bond Future	3,423.0000	3,520.0000	2.834	0	0	0
2011/06/01	R212 2011/08/04	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/01	R212 2011/11/03			Bond Future	1.9810	1.9700	(0.555)	0.0000	0.0000	240
2011/06/01	R212 2011/11/03	2.50	Call	Bond Future	4,845.0000	4,950.0000	2.167	0	0	0
2011/06/01	R212 2011/11/03	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/01	R212 2011/11/03	2.55	Call	Bond Future	5,298.0000	5,404.0000	2.001	0	0	0
2011/06/01	R212 2011/11/03	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/01	R212 2011/11/03	2.45	Call	Bond Future	4,389.0000	4,494.0000	2.392	0	0	0
2011/06/01	R212 2011/11/03	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/01	R213 2011/08/04			Bond Future	8.7720	8.6060	(1.892)	0.0000	0.0000	0
2011/06/01	R213 2011/08/04	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/01	R213 2011/08/04	8.00	Put	Bond Future	6,628.0000	5,266.0000	(20.549)	0	0	0
2011/06/01	R213 2011/08/04	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/01	R213 2011/08/04	8.05	Put	Bond Future	6,176.0000	4,813.0000	(22.069)	0	0	0
2011/06/01	R213 2011/08/04	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/01	R213 2011/08/04	7.95	Put	Bond Future	7,084.0000	5,722.0000	(19.226)	0	0	0
2011/06/01	R213 2011/11/03			Bond Future	8.8410	8.6710	(1.923)	0.0000	0.0000	0
2011/06/01	R213 2011/11/03	8.75	Call	Bond Future	0.0000	644.0000	100.000	0	0	0
2011/06/01	R213 2011/11/03	8.75	Put	Bond Future	733.0000	0.0000	(100.000)	0	0	0
2011/06/01	R213 2011/11/03	8.80	Call	Bond Future	0.0000	1,048.0000	100.000	0	0	0
2011/06/01	R213 2011/11/03	8.80	Put	Bond Future	329.0000	0.0000	(100.000)	0	0	0
2011/06/01	R213 2011/11/03	8.70	Call	Bond Future	0.0000	237.0000	100.000	0	0	0

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2011/06/01	R213 2011/11/03	8.70	Put	Bond Future	1,139.0000	0.0000	(100.000)	0	0	0
2011/06/01	R213 2012/02/02			Bond Future	8.9130	8.7380	(1.963)	0.0000	0.0000	0
2011/06/01	R213 2012/02/02	9.00	Call	Bond Future	682.0000	2,079.0000	204.839	0	0	0
2011/06/01	R213 2012/02/02	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/01	R213 2012/02/02	9.05	Call	Bond Future	1,069.0000	2,467.0000	130.776	0	0	0
2011/06/01	R213 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/01	R213 2012/02/02	8.95	Call	Bond Future	291.0000	1,688.0000	480.069	0	0	0
2011/06/01	R213 2012/02/02	8.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/01	R213 2012/05/03			Bond Future	8.9830	8.8020	(2.015)	0.0000	0.0000	0
2011/06/01	R213 2012/05/03	9.25	Call	Bond Future	2,038.0000	3,463.0000	69.921	0	0	0
2011/06/01	R213 2012/05/03	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/01	R213 2012/05/03	9.30	Call	Bond Future	2,411.0000	3,836.0000	59.104	0	0	0
2011/06/01	R213 2012/05/03	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/01	R213 2012/05/03	9.20	Call	Bond Future	1,662.0000	3,088.0000	85.800	0	0	0
2011/06/01	R213 2012/05/03	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/01	TRT1 2011/08/04			Index Future	351.2890	353.7940	0.713	0.0000	0.0000	100
2011/06/01	TRT1 2011/11/03			Index Future	356.0050	358.5450	0.713	0.0000	0.0000	0
<b>Total</b>										<b>186860.00</b>