



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 12/05/2011

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

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2011/05/12	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/12	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/12	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/12	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/12	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/12	AL7T 2011/08/04			Index Future	384.0860	384.0870	0.000	0.0000	0.0000	30
2011/05/12	AL7T 2011/11/03			Index Future	389.8680	389.8680	0.000	0.0000	0.0000	0
2011/05/12	ALBI 2011/08/04			Index Future	352.9900	352.8860	(0.029)	0.0000	0.0000	1,019
2011/05/12	ALBI 2011/11/03			Index Future	358.3030	358.1980	(0.029)	0.0000	0.0000	0
2011/05/12	C155 2011/08/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/12	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/12	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/12	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/12	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/12	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/12	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/12	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/12	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/12	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/12	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/12	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/05/12	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0
2011/05/12	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/12	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/12	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/12	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/12	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/12	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/12	CRD1 2011/08/04			Index Future	159.3990	159.3680	(0.019)	0.0000	0.0000	2
2011/05/12	CRD1 2011/11/03			Index Future	161.5330	161.5020	(0.019)	0.0000	0.0000	0
2011/05/12	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/12	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/12	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/12	GOVI 2011/08/04			GOVI	353.9200	353.8240	(0.027)	0.0000	0.0000	179
2011/05/12	GOVI 2011/08/04	348.00	Call	GOVI	59,200.0000	58,240.0000	(1.622)	0	0	0
2011/05/12	GOVI 2011/08/04	348.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/05/12	GOVI 2011/08/04	348.01	Call	GOVI	59,100.0000	58,140.0000	(1.624)	0	0	0
2011/05/12	GOVI 2011/08/04	348.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/05/12	GOVI 2011/08/04	347.99	Call	GOVI	59,300.0000	58,340.0000	(1.619)	0	0	0
2011/05/12	GOVI 2011/08/04	347.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/05/12	GOVI 2011/11/03			GOVI	359.2480	359.1500	(0.027)	0.0000	0.0000	0
2011/05/12	GOVI 2011/11/03	357.00	Call	GOVI	22,480.0000	21,500.0000	(4.359)	0	0	0
2011/05/12	GOVI 2011/11/03	357.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/05/12	GOVI 2011/11/03	357.01	Call	GOVI	22,380.0000	21,400.0000	(4.379)	0	0	0
2011/05/12	GOVI 2011/11/03	357.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/05/12	GOVI 2011/11/03	356.99	Call	GOVI	22,580.0000	21,600.0000	(4.340)	0	0	0
2011/05/12	GOVI 2011/11/03	356.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0

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2011/05/12	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/05/12	IGOV 2011/08/04			Index Future	154.0670	154.1220	0.036	0.0000	0.0000	977
2011/05/12	IGOV 2011/11/03			Index Future	156.3860	156.4420	0.036	0.0000	0.0000	0
2011/05/12	ILBI 2011/08/04			Index Future	411.6480	419.9500	2.017	0.0000	0.0000	0
2011/05/12	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/05/12	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/05/12	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/05/12	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/05/12	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/05/12	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/05/12	JBAF 2011/05/18			Jibar Tradeable Future	5.5800	5.5800	0.000	0.0000	0.0000	3,001
2011/05/12	JBAF 2011/06/15			Jibar Tradeable Future	5.6000	5.6200	0.357	0.0000	0.0000	3,890
2011/05/12	JBAF 2011/07/20			Jibar Tradeable Future	5.6200	5.6600	0.712	0.0000	0.0000	4,000
2011/05/12	JBAF 2011/08/17			Jibar Tradeable Future	5.6600	5.7100	0.883	0.0000	0.0000	0
2011/05/12	JBAF 2011/09/21			Jibar Tradeable Future	5.7200	5.7800	1.049	0.0000	0.0000	14,200
2011/05/12	JBAF 2011/10/19			Jibar Tradeable Future	5.8500	5.9000	0.855	0.0000	0.0000	0
2011/05/12	JBAF 2011/12/21			Jibar Tradeable Future	6.0800	6.1500	1.151	0.0000	0.0000	5,591
2011/05/12	JBAF 2012/03/20			Jibar Tradeable Future	6.4700	6.5600	1.391	0.0000	0.0000	1,090
2011/05/12	JBAF 2012/06/20			Jibar Tradeable Future	6.8900	7.0000	1.597	0.0000	0.0000	2,890
2011/05/12	JBAF 2012/09/19			Jibar Tradeable Future	7.3200	7.4100	1.230	0.0000	0.0000	44,710
2011/05/12	JBAF 2012/12/19			Jibar Tradeable Future	7.6800	7.7700	1.172	0.0000	0.0000	490
2011/05/12	JBAF 2013/03/20			Jibar Tradeable Future	7.9600	8.0600	1.256	0.0000	0.0000	290
2011/05/12	JN02 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/05/12	JN02 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/12	JN02 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/12	JN02 2011/08/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0

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2011/05/12	JN02 2011/08/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/05/12	JN02 2011/08/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/05/12	JN02 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/12	JN05 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/05/12	JN05 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/12	JN05 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/12	JN05 2011/08/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/12	JN05 2011/08/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/05/12	JN05 2011/08/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/05/12	JN05 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/12	JN10 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/05/12	JN10 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/12	JN10 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/12	JN10 2011/08/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/12	JN10 2011/08/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/05/12	JN10 2011/08/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/05/12	JN10 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/12	OTH1 2011/08/04			Index Future	347.5960	347.4450	(0.043)	0.0000	0.0000	3
2011/05/12	OTH1 2011/11/03			Index Future	352.8280	352.6750	(0.043)	0.0000	0.0000	0
2011/05/12	R157 2011/08/04			Bond Future	7.7180	7.7270	0.117	0.0000	0.0000	3,760
2011/05/12	R157 2011/08/04	7.50	Call	Bond Future	532.0000	515.0000	(3.195)	0	0	1,000
2011/05/12	R157 2011/08/04	7.50	Put	Bond Future	1,382.0000	1,400.0000	1.302	0	0	0
2011/05/12	R157 2011/08/04	7.55	Call	Bond Future	607.0000	588.0000	(3.130)	0	0	0
2011/05/12	R157 2011/08/04	7.55	Put	Bond Future	1,261.0000	1,277.0000	1.269	0	0	0
2011/05/12	R157 2011/08/04	7.45	Call	Bond Future	464.0000	449.0000	(3.233)	0	0	0
2011/05/12	R157 2011/08/04	7.45	Put	Bond Future	1,510.0000	1,530.0000	1.325	0	0	0
2011/05/12	R157 2011/08/04	7.20	Put	Bond Future	2,246.0000	2,271.0000	1.113	0	0	0
2011/05/12	R157 2011/08/04	7.20	Call	Bond Future	214.0000	204.0000	(4.673)	0	0	1,320
2011/05/12	R157 2011/08/04	7.60	Put	Bond Future	1,146.0000	1,161.0000	1.309	0	0	0
2011/05/12	R157 2011/08/04	7.60	Call	Bond Future	687.0000	667.0000	(2.911)	0	0	440
2011/05/12	R157 2011/08/04	7.80	Call	Bond Future	1,075.0000	1,051.0000	(2.233)	0	0	0
2011/05/12	R157 2011/08/04	7.80	Put	Bond Future	757.0000	768.0000	1.453	0	0	440

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2011/05/12	R157 2011/08/04	8.20	Call	Bond Future	2,136.0000	2,105.0000	(1.451)	0	0	0
2011/05/12	R157 2011/08/04	8.20	Put	Bond Future	283.0000	287.0000	1.413	0	0	1,320
2011/05/12	R157 2011/11/03			Bond Future	7.8480	7.8580	0.127	0.0000	0.0000	3,684
2011/05/12	R157 2011/11/03	8.25	Call	Bond Future	2,127.0000	2,099.0000	(1.316)	0	0	0
2011/05/12	R157 2011/11/03	8.25	Put	Bond Future	674.0000	682.0000	1.187	0	0	0
2011/05/12	R157 2011/11/03	8.30	Call	Bond Future	2,254.0000	2,225.0000	(1.287)	0	0	0
2011/05/12	R157 2011/11/03	8.30	Put	Bond Future	622.0000	629.0000	1.125	0	0	0
2011/05/12	R157 2011/11/03	8.20	Call	Bond Future	2,003.0000	1,976.0000	(1.348)	0	0	0
2011/05/12	R157 2011/11/03	8.20	Put	Bond Future	729.0000	739.0000	1.372	0	0	0
2011/05/12	R157 2012/02/02			Bond Future	7.9930	8.0040	0.138	0.0000	0.0000	0
2011/05/12	R157 2012/02/02	8.50	Call	Bond Future	2,585.0000	2,557.0000	(1.083)	0	0	0
2011/05/12	R157 2012/02/02	8.50	Put	Bond Future	877.0000	887.0000	1.140	0	0	0
2011/05/12	R157 2012/02/02	8.55	Call	Bond Future	2,702.0000	2,674.0000	(1.036)	0	0	0
2011/05/12	R157 2012/02/02	8.55	Put	Bond Future	827.0000	837.0000	1.209	0	0	0
2011/05/12	R157 2012/02/02	8.45	Call	Bond Future	2,470.0000	2,443.0000	(1.093)	0	0	0
2011/05/12	R157 2012/02/02	8.45	Put	Bond Future	929.0000	940.0000	1.184	0	0	0
2011/05/12	R157 2012/05/03			Bond Future	8.1600	8.1720	0.147	0.0000	0.0000	0
2011/05/12	R157 2012/05/03	8.25	Call	Bond Future	1,882.0000	1,860.0000	(1.169)	0	0	0
2011/05/12	R157 2012/05/03	8.25	Put	Bond Future	1,598.0000	1,614.0000	1.001	0	0	0
2011/05/12	R157 2012/05/03	8.30	Call	Bond Future	1,972.0000	1,949.0000	(1.166)	0	0	0
2011/05/12	R157 2012/05/03	8.30	Put	Bond Future	1,531.0000	1,546.0000	0.980	0	0	0
2011/05/12	R157 2012/05/03	8.20	Call	Bond Future	1,795.0000	1,773.0000	(1.226)	0	0	0
2011/05/12	R157 2012/05/03	8.20	Put	Bond Future	1,669.0000	1,685.0000	0.959	0	0	0
2011/05/12	R186 2011/08/04			Bond Future	8.6150	8.6250	0.116	0.0000	0.0000	21,027
2011/05/12	R186 2011/08/04	8.25	Call	Bond Future	1,088.0000	1,048.0000	(3.676)	0	0	0
2011/05/12	R186 2011/08/04	8.25	Put	Bond Future	4,593.0000	4,647.0000	1.176	0	0	0
2011/05/12	R186 2011/08/04	8.30	Call	Bond Future	1,235.0000	1,193.0000	(3.401)	0	0	0
2011/05/12	R186 2011/08/04	8.30	Put	Bond Future	4,251.0000	4,303.0000	1.223	0	0	0
2011/05/12	R186 2011/08/04	8.20	Call	Bond Future	955.0000	919.0000	(3.770)	0	0	0
2011/05/12	R186 2011/08/04	8.20	Put	Bond Future	4,952.0000	5,010.0000	1.171	0	0	0
2011/05/12	R186 2011/08/04	8.35	Put	Bond Future	3,926.0000	3,973.0000	1.197	0	0	0
2011/05/12	R186 2011/08/04	8.35	Call	Bond Future	1,396.0000	1,350.0000	(3.295)	0	0	600
2011/05/12	R186 2011/08/04	8.70	Put	Bond Future	2,091.0000	2,118.0000	1.291	0	0	0
2011/05/12	R186 2011/08/04	8.70	Call	Bond Future	2,886.0000	2,819.0000	(2.322)	0	0	200

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2011/05/12	R186 2011/08/04	8.95	Call	Bond Future	4,326.0000	4,248.0000	(1.803)	0	0	0
2011/05/12	R186 2011/08/04	8.95	Put	Bond Future	1,240.0000	1,256.0000	1.290	0	0	200
2011/05/12	R186 2011/08/04	9.70	Call	Bond Future	9,757.0000	9,664.0000	(0.953)	0	0	0
2011/05/12	R186 2011/08/04	9.70	Put	Bond Future	185.0000	186.0000	0.541	0	0	600
2011/05/12	R186 2011/11/03			Bond Future	8.6920	8.7020	0.115	0.0000	0.0000	13,791
2011/05/12	R186 2011/11/03	9.00	Call	Bond Future	5,212.0000	5,144.0000	(1.305)	0	0	0
2011/05/12	R186 2011/11/03	9.00	Put	Bond Future	2,420.0000	2,445.0000	1.033	0	0	0
2011/05/12	R186 2011/11/03	9.05	Call	Bond Future	5,497.0000	5,427.0000	(1.273)	0	0	0
2011/05/12	R186 2011/11/03	9.05	Put	Bond Future	2,261.0000	2,284.0000	1.017	0	0	0
2011/05/12	R186 2011/11/03	8.95	Call	Bond Future	4,934.0000	4,867.0000	(1.358)	0	0	0
2011/05/12	R186 2011/11/03	8.95	Put	Bond Future	2,589.0000	2,614.0000	0.966	0	0	0
2011/05/12	R186 2011/11/03	8.75	Put	Bond Future	3,359.0000	3,391.0000	0.953	0	0	0
2011/05/12	R186 2011/11/03	8.75	Call	Bond Future	3,892.0000	3,832.0000	(1.542)	0	0	5,600
2011/05/12	R186 2012/02/02			Bond Future	8.7690	8.7790	0.114	0.0000	0.0000	2,500
2011/05/12	R186 2012/02/02	9.00	Call	Bond Future	5,697.0000	5,635.0000	(1.088)	0	0	0
2011/05/12	R186 2012/02/02	9.00	Put	Bond Future	3,631.0000	3,660.0000	0.799	0	0	0
2011/05/12	R186 2012/02/02	9.05	Call	Bond Future	5,959.0000	5,895.0000	(1.074)	0	0	0
2011/05/12	R186 2012/02/02	9.05	Put	Bond Future	3,454.0000	3,480.0000	0.753	0	0	0
2011/05/12	R186 2012/02/02	8.95	Call	Bond Future	5,443.0000	5,382.0000	(1.121)	0	0	0
2011/05/12	R186 2012/02/02	8.95	Put	Bond Future	3,820.0000	3,849.0000	0.759	0	0	0
2011/05/12	R186 2012/05/03			Bond Future	8.8520	8.8620	0.113	0.0000	0.0000	0
2011/05/12	R186 2012/05/03	9.00	Call	Bond Future	5,862.0000	5,805.0000	(0.972)	0	0	0
2011/05/12	R186 2012/05/03	9.00	Put	Bond Future	4,557.0000	4,589.0000	0.702	0	0	0
2011/05/12	R186 2012/05/03	9.05	Call	Bond Future	6,116.0000	6,058.0000	(0.948)	0	0	0
2011/05/12	R186 2012/05/03	9.05	Put	Bond Future	4,375.0000	4,406.0000	0.709	0	0	0
2011/05/12	R186 2012/05/03	8.95	Call	Bond Future	5,618.0000	5,563.0000	(0.979)	0	0	0
2011/05/12	R186 2012/05/03	8.95	Put	Bond Future	4,752.0000	4,785.0000	0.694	0	0	0
2011/05/12	R189 2011/08/04			Bond Future	212.4236	212.4449	0.010	0.0000	0.0000	0
2011/05/12	R189 2011/08/04	212.00	Call	Bond Future	424.0000	445.0000	4.953	0	0	0
2011/05/12	R189 2011/08/04	212.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/12	R189 2011/08/04	212.05	Call	Bond Future	374.0000	395.0000	5.615	0	0	0
2011/05/12	R189 2011/08/04	212.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/12	R189 2011/08/04	211.95	Call	Bond Future	474.0000	495.0000	4.430	0	0	0
2011/05/12	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
2011/05/12	R197 2011/08/04			Bond Future	232.2035	232.2359	0.014	0.0000	0.0000	0
2011/05/12	R197 2011/08/04	231.50	Call	Bond Future	703.0000	736.0000	4.694	0	0	0
2011/05/12	R197 2011/08/04	231.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/12	R197 2011/08/04	231.55	Call	Bond Future	653.0000	686.0000	5.054	0	0	0
2011/05/12	R197 2011/08/04	231.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/12	R197 2011/08/04	231.45	Call	Bond Future	753.0000	786.0000	4.382	0	0	0
2011/05/12	R197 2011/08/04	231.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/12	R201 2011/08/04			Bond Future	7.2810	7.2960	0.206	0.0000	0.0000	170
2011/05/12	R201 2011/08/04	7.25	Call	Bond Future	603.0000	578.0000	(4.146)	0	0	0
2011/05/12	R201 2011/08/04	7.25	Put	Bond Future	697.0000	717.0000	2.869	0	0	0
2011/05/12	R201 2011/08/04	7.30	Call	Bond Future	680.0000	653.0000	(3.971)	0	0	0
2011/05/12	R201 2011/08/04	7.30	Put	Bond Future	623.0000	641.0000	2.889	0	0	0
2011/05/12	R201 2011/08/04	7.20	Call	Bond Future	532.0000	509.0000	(4.323)	0	0	0
2011/05/12	R201 2011/08/04	7.20	Put	Bond Future	777.0000	799.0000	2.831	0	0	0
2011/05/12	R201 2011/11/03			Bond Future	7.3880	7.4040	0.217	0.0000	0.0000	317
2011/05/12	R201 2011/11/03	8.00	Call	Bond Future	2,011.0000	1,975.0000	(1.790)	0	0	0
2011/05/12	R201 2011/11/03	8.00	Put	Bond Future	312.0000	321.0000	2.885	0	0	0
2011/05/12	R201 2011/11/03	8.05	Call	Bond Future	2,121.0000	2,084.0000	(1.744)	0	0	0
2011/05/12	R201 2011/11/03	8.05	Put	Bond Future	285.0000	293.0000	2.807	0	0	0
2011/05/12	R201 2011/11/03	7.95	Call	Bond Future	1,904.0000	1,868.0000	(1.891)	0	0	0
2011/05/12	R201 2011/11/03	7.95	Put	Bond Future	343.0000	351.0000	2.332	0	0	0
2011/05/12	R201 2012/02/02			Bond Future	7.5040	7.5220	0.240	0.0000	0.0000	0
2011/05/12	R201 2012/02/02	8.25	Call	Bond Future	2,407.0000	2,371.0000	(1.496)	0	0	0
2011/05/12	R201 2012/02/02	8.25	Put	Bond Future	497.0000	507.0000	2.012	0	0	0
2011/05/12	R201 2012/02/02	8.30	Call	Bond Future	2,504.0000	2,467.0000	(1.478)	0	0	0
2011/05/12	R201 2012/02/02	8.30	Put	Bond Future	467.0000	477.0000	2.141	0	0	0
2011/05/12	R201 2012/02/02	8.20	Call	Bond Future	2,311.0000	2,276.0000	(1.514)	0	0	0
2011/05/12	R201 2012/02/02	8.20	Put	Bond Future	528.0000	539.0000	2.083	0	0	0
2011/05/12	R201 2012/05/03			Bond Future	7.6480	7.6680	0.262	0.0000	0.0000	0
2011/05/12	R201 2012/05/03	7.75	Call	Bond Future	1,378.0000	1,351.0000	(1.959)	0	0	0
2011/05/12	R201 2012/05/03	7.75	Put	Bond Future	1,136.0000	1,157.0000	1.849	0	0	0
2011/05/12	R201 2012/05/03	7.80	Call	Bond Future	1,450.0000	1,422.0000	(1.931)	0	0	0
2011/05/12	R201 2012/05/03	7.80	Put	Bond Future	1,090.0000	1,109.0000	1.743	0	0	0



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2011/05/12	R201 2012/05/03	7.70	Call	Bond Future	1,309.0000	1,283.0000	(1.986)	0	0	0
2011/05/12	R201 2012/05/03	7.70	Put	Bond Future	1,186.0000	1,207.0000	1.771	0	0	0
2011/05/12	R202 2011/08/04			Bond Future	0.1580	0.1570	(0.633)	0.0000	0.0000	10,088
2011/05/12	R202 2011/08/04	1.00	Call	Bond Future	23,274.0000	23,304.0000	0.129	0	0	0
2011/05/12	R202 2011/08/04	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/12	R202 2011/08/04	1.05	Call	Bond Future	24,533.0000	24,564.0000	0.126	0	0	0
2011/05/12	R202 2011/08/04	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/12	R202 2011/08/04	0.95	Call	Bond Future	22,002.0000	22,032.0000	0.136	0	0	0
2011/05/12	R202 2011/08/04	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/12	R202 2011/11/03			Bond Future	0.0740	0.0730	(1.351)	0.0000	0.0000	400
2011/05/12	R202 2011/11/03	0.50	Call	Bond Future	12,326.0000	12,356.0000	0.243	0	0	0
2011/05/12	R202 2011/11/03	0.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/12	R202 2011/11/03	0.55	Call	Bond Future	13,704.0000	13,734.0000	0.219	0	0	0
2011/05/12	R202 2011/11/03	0.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/12	R202 2011/11/03	0.45	Call	Bond Future	10,934.0000	10,965.0000	0.284	0	0	0
2011/05/12	R202 2011/11/03	0.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/12	R203 2011/08/04			Bond Future	8.2670	8.2660	(0.012)	0.0000	0.0000	824
2011/05/12	R203 2011/08/04	8.00	Call	Bond Future	607.0000	602.0000	(0.824)	0	0	0
2011/05/12	R203 2011/08/04	8.00	Put	Bond Future	1,876.0000	1,866.0000	(0.533)	0	0	0
2011/05/12	R203 2011/08/04	8.05	Call	Bond Future	691.0000	687.0000	(0.579)	0	0	0
2011/05/12	R203 2011/08/04	8.05	Put	Bond Future	1,721.0000	1,712.0000	(0.523)	0	0	0
2011/05/12	R203 2011/08/04	7.95	Call	Bond Future	530.0000	525.0000	(0.943)	0	0	0
2011/05/12	R203 2011/08/04	7.95	Put	Bond Future	2,038.0000	2,029.0000	(0.442)	0	0	0
2011/05/12	R203 2011/11/03			Bond Future	8.3840	8.3820	(0.024)	0.0000	0.0000	1,631
2011/05/12	R203 2011/11/03	8.50	Call	Bond Future	1,943.0000	1,943.0000	0.000	0	0	0
2011/05/12	R203 2011/11/03	8.50	Put	Bond Future	1,419.0000	1,409.0000	(0.705)	0	0	0
2011/05/12	R203 2011/11/03	8.55	Call	Bond Future	2,074.0000	2,075.0000	0.048	0	0	0
2011/05/12	R203 2011/11/03	8.55	Put	Bond Future	1,325.0000	1,316.0000	(0.679)	0	0	0
2011/05/12	R203 2011/11/03	8.45	Call	Bond Future	1,817.0000	1,817.0000	0.000	0	0	0
2011/05/12	R203 2011/11/03	8.45	Put	Bond Future	1,518.0000	1,509.0000	(0.593)	0	0	0
2011/05/12	R203 2012/02/02			Bond Future	8.5080	8.5070	(0.012)	0.0000	0.0000	0
2011/05/12	R203 2012/02/02	8.75	Call	Bond Future	2,775.0000	2,773.0000	(0.072)	0	0	0
2011/05/12	R203 2012/02/02	8.75	Put	Bond Future	1,728.0000	1,722.0000	(0.347)	0	0	0

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2011/05/12	R203 2012/02/02	8.80	Call	Bond Future	2,906.0000	2,905.0000	(0.034)	0	0	0
2011/05/12	R203 2012/02/02	8.80	Put	Bond Future	1,645.0000	1,639.0000	(0.365)	0	0	0
2011/05/12	R203 2012/02/02	8.70	Call	Bond Future	2,646.0000	2,644.0000	(0.076)	0	0	0
2011/05/12	R203 2012/02/02	8.70	Put	Bond Future	1,814.0000	1,808.0000	(0.331)	0	0	0
2011/05/12	R203 2012/05/03			Bond Future	8.6440	8.6430	(0.012)	0.0000	0.0000	0
2011/05/12	R203 2012/05/03	8.75	Call	Bond Future	2,581.0000	2,580.0000	(0.039)	0	0	0
2011/05/12	R203 2012/05/03	8.75	Put	Bond Future	2,140.0000	2,135.0000	(0.234)	0	0	0
2011/05/12	R203 2012/05/03	8.80	Call	Bond Future	2,705.0000	2,704.0000	(0.037)	0	0	0
2011/05/12	R203 2012/05/03	8.80	Put	Bond Future	2,057.0000	2,051.0000	(0.292)	0	0	0
2011/05/12	R203 2012/05/03	8.70	Call	Bond Future	2,462.0000	2,461.0000	(0.041)	0	0	0
2011/05/12	R203 2012/05/03	8.70	Put	Bond Future	2,229.0000	2,223.0000	(0.269)	0	0	0
2011/05/12	R204 2011/08/04			Bond Future	8.3800	8.3690	(0.131)	0.0000	0.0000	0
2011/05/12	R204 2011/08/04	8.00	Call	Bond Future	527.0000	536.0000	1.708	0	0	0
2011/05/12	R204 2011/08/04	8.00	Put	Bond Future	2,585.0000	2,535.0000	(1.934)	0	0	0
2011/05/12	R204 2011/08/04	8.05	Call	Bond Future	605.0000	616.0000	1.818	0	0	0
2011/05/12	R204 2011/08/04	8.05	Put	Bond Future	2,389.0000	2,341.0000	(2.009)	0	0	0
2011/05/12	R204 2011/08/04	7.95	Call	Bond Future	457.0000	465.0000	1.751	0	0	0
2011/05/12	R204 2011/08/04	7.95	Put	Bond Future	2,790.0000	2,739.0000	(1.828)	0	0	0
2011/05/12	R204 2011/11/03			Bond Future	8.4850	8.4730	(0.141)	0.0000	0.0000	2,134
2011/05/12	R204 2011/11/03	8.75	Call	Bond Future	2,727.0000	2,760.0000	1.210	0	0	0
2011/05/12	R204 2011/11/03	8.75	Put	Bond Future	1,367.0000	1,337.0000	(2.195)	0	0	0
2011/05/12	R204 2011/11/03	8.80	Call	Bond Future	2,889.0000	2,923.0000	1.177	0	0	0
2011/05/12	R204 2011/11/03	8.80	Put	Bond Future	1,275.0000	1,246.0000	(2.275)	0	0	0
2011/05/12	R204 2011/11/03	8.70	Call	Bond Future	2,570.0000	2,602.0000	1.245	0	0	0
2011/05/12	R204 2011/11/03	8.70	Put	Bond Future	1,464.0000	1,434.0000	(2.049)	0	0	0
2011/05/12	R204 2012/02/02			Bond Future	8.5940	8.5810	(0.151)	0.0000	0.0000	0
2011/05/12	R204 2012/02/02	9.00	Call	Bond Future	3,581.0000	3,619.0000	1.061	0	0	0
2011/05/12	R204 2012/02/02	9.00	Put	Bond Future	1,573.0000	1,545.0000	(1.780)	0	0	0
2011/05/12	R204 2012/02/02	9.05	Call	Bond Future	3,742.0000	3,781.0000	1.042	0	0	0
2011/05/12	R204 2012/02/02	9.05	Put	Bond Future	1,490.0000	1,464.0000	(1.745)	0	0	0
2011/05/12	R204 2012/02/02	8.95	Call	Bond Future	3,423.0000	3,460.0000	1.081	0	0	0
2011/05/12	R204 2012/02/02	8.95	Put	Bond Future	1,659.0000	1,631.0000	(1.688)	0	0	0
2011/05/12	R204 2012/05/03			Bond Future	8.7130	8.7000	(0.149)	0.0000	0.0000	0
2011/05/12	R204 2012/05/03	8.75	Call	Bond Future	2,839.0000	2,868.0000	1.021	0	0	0

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2011/05/12	R204 2012/05/03	8.75	Put	Bond Future	2,660.0000	2,626.0000	(1.278)	0	0	0
2011/05/12	R204 2012/05/03	8.80	Call	Bond Future	2,977.0000	3,007.0000	1.008	0	0	0
2011/05/12	R204 2012/05/03	8.80	Put	Bond Future	2,557.0000	2,524.0000	(1.291)	0	0	0
2011/05/12	R204 2012/05/03	8.70	Call	Bond Future	2,707.0000	2,736.0000	1.071	0	0	0
2011/05/12	R204 2012/05/03	8.70	Put	Bond Future	2,770.0000	2,736.0000	(1.227)	0	0	0
2011/05/12	R206 2011/08/04			Bond Future	7.0510	7.0710	0.284	0.0000	0.0000	9,798
2011/05/12	R206 2011/08/04	7.00	Call	Bond Future	386.0000	363.0000	(5.959)	0	0	0
2011/05/12	R206 2011/08/04	7.00	Put	Bond Future	499.0000	520.0000	4.208	0	0	0
2011/05/12	R206 2011/08/04	7.05	Call	Bond Future	440.0000	416.0000	(5.455)	0	0	0
2011/05/12	R206 2011/08/04	7.05	Put	Bond Future	442.0000	462.0000	4.525	0	0	0
2011/05/12	R206 2011/08/04	6.95	Call	Bond Future	334.0000	313.0000	(6.287)	0	0	0
2011/05/12	R206 2011/08/04	6.95	Put	Bond Future	558.0000	581.0000	4.122	0	0	0
2011/05/12	R206 2011/11/03			Bond Future	7.1620	7.1850	0.321	0.0000	0.0000	0
2011/05/12	R206 2011/11/03	7.75	Call	Bond Future	1,405.0000	1,368.0000	(2.633)	0	0	0
2011/05/12	R206 2011/11/03	7.75	Put	Bond Future	238.0000	247.0000	3.782	0	0	0
2011/05/12	R206 2011/11/03	7.80	Call	Bond Future	1,484.0000	1,447.0000	(2.493)	0	0	0
2011/05/12	R206 2011/11/03	7.80	Put	Bond Future	218.0000	227.0000	4.128	0	0	0
2011/05/12	R206 2011/11/03	7.70	Call	Bond Future	1,329.0000	1,294.0000	(2.634)	0	0	0
2011/05/12	R206 2011/11/03	7.70	Put	Bond Future	260.0000	271.0000	4.231	0	0	0
2011/05/12	R206 2012/02/02			Bond Future	7.2920	7.3180	0.357	0.0000	0.0000	0
2011/05/12	R206 2012/02/02	8.00	Call	Bond Future	1,591.0000	1,556.0000	(2.200)	0	0	0
2011/05/12	R206 2012/02/02	8.00	Put	Bond Future	340.0000	351.0000	3.235	0	0	0
2011/05/12	R206 2012/02/02	8.05	Call	Bond Future	1,658.0000	1,622.0000	(2.171)	0	0	0
2011/05/12	R206 2012/02/02	8.05	Put	Bond Future	319.0000	330.0000	3.448	0	0	0
2011/05/12	R206 2012/02/02	7.95	Call	Bond Future	1,525.0000	1,490.0000	(2.295)	0	0	0
2011/05/12	R206 2012/02/02	7.95	Put	Bond Future	362.0000	373.0000	3.039	0	0	0
2011/05/12	R206 2012/05/03			Bond Future	7.4770	7.5080	0.415	0.0000	0.0000	0
2011/05/12	R206 2012/05/03	7.50	Call	Bond Future	827.0000	801.0000	(3.144)	0	0	0
2011/05/12	R206 2012/05/03	7.50	Put	Bond Future	791.0000	813.0000	2.781	0	0	0
2011/05/12	R206 2012/05/03	7.55	Call	Bond Future	872.0000	846.0000	(2.982)	0	0	0
2011/05/12	R206 2012/05/03	7.55	Put	Bond Future	758.0000	781.0000	3.034	0	0	0
2011/05/12	R206 2012/05/03	7.45	Call	Bond Future	783.0000	758.0000	(3.193)	0	0	0
2011/05/12	R206 2012/05/03	7.45	Put	Bond Future	825.0000	848.0000	2.788	0	0	0

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2011/05/12	R207 2011/08/04			Bond Future	8.4440	8.4480	0.047	0.0000	0.0000	5,725
2011/05/12	R207 2011/08/04	8.25	Call	Bond Future	896.0000	879.0000	(1.897)	0	0	0
2011/05/12	R207 2011/08/04	8.25	Put	Bond Future	2,005.0000	2,011.0000	0.299	0	0	0
2011/05/12	R207 2011/08/04	8.30	Call	Bond Future	1,010.0000	993.0000	(1.683)	0	0	0
2011/05/12	R207 2011/08/04	8.30	Put	Bond Future	1,832.0000	1,837.0000	0.273	0	0	0
2011/05/12	R207 2011/08/04	8.20	Call	Bond Future	790.0000	775.0000	(1.899)	0	0	0
2011/05/12	R207 2011/08/04	8.20	Put	Bond Future	2,188.0000	2,196.0000	0.366	0	0	0
2011/05/12	R207 2011/11/03			Bond Future	8.5370	8.5410	0.047	0.0000	0.0000	600
2011/05/12	R207 2011/11/03	8.75	Call	Bond Future	2,660.0000	2,641.0000	(0.714)	0	0	0
2011/05/12	R207 2011/11/03	8.75	Put	Bond Future	1,492.0000	1,495.0000	0.201	0	0	0
2011/05/12	R207 2011/11/03	8.80	Call	Bond Future	2,828.0000	2,809.0000	(0.672)	0	0	0
2011/05/12	R207 2011/11/03	8.80	Put	Bond Future	1,388.0000	1,391.0000	0.216	0	0	0
2011/05/12	R207 2011/11/03	8.70	Call	Bond Future	2,498.0000	2,480.0000	(0.721)	0	0	0
2011/05/12	R207 2011/11/03	8.70	Put	Bond Future	1,602.0000	1,606.0000	0.250	0	0	0
2011/05/12	R207 2012/02/02			Bond Future	8.6350	8.6390	0.046	0.0000	0.0000	0
2011/05/12	R207 2012/02/02	9.00	Call	Bond Future	3,785.0000	3,767.0000	(0.476)	0	0	0
2011/05/12	R207 2012/02/02	9.00	Put	Bond Future	1,848.0000	1,852.0000	0.216	0	0	0
2011/05/12	R207 2012/02/02	9.05	Call	Bond Future	3,953.0000	3,934.0000	(0.481)	0	0	0
2011/05/12	R207 2012/02/02	9.05	Put	Bond Future	1,755.0000	1,758.0000	0.171	0	0	0
2011/05/12	R207 2012/02/02	8.95	Call	Bond Future	3,620.0000	3,602.0000	(0.497)	0	0	0
2011/05/12	R207 2012/02/02	8.95	Put	Bond Future	1,946.0000	1,949.0000	0.154	0	0	0
2011/05/12	R207 2012/05/03			Bond Future	8.7440	8.7480	0.046	0.0000	0.0000	0
2011/05/12	R207 2012/05/03	8.75	Call	Bond Future	2,986.0000	2,971.0000	(0.502)	0	0	0
2011/05/12	R207 2012/05/03	8.75	Put	Bond Future	2,955.0000	2,961.0000	0.203	0	0	0
2011/05/12	R207 2012/05/03	8.80	Call	Bond Future	3,132.0000	3,116.0000	(0.511)	0	0	0
2011/05/12	R207 2012/05/03	8.80	Put	Bond Future	2,840.0000	2,845.0000	0.176	0	0	0
2011/05/12	R207 2012/05/03	8.70	Call	Bond Future	2,847.0000	2,832.0000	(0.527)	0	0	0
2011/05/12	R207 2012/05/03	8.70	Put	Bond Future	3,077.0000	3,083.0000	0.195	0	0	0
2011/05/12	R208 2011/08/04			Bond Future	8.4580	8.4620	0.047	0.0000	0.0000	100
2011/05/12	R208 2011/08/04	8.25	Call	Bond Future	930.0000	913.0000	(1.828)	0	0	0
2011/05/12	R208 2011/08/04	8.25	Put	Bond Future	2,196.0000	2,203.0000	0.319	0	0	0
2011/05/12	R208 2011/08/04	8.30	Call	Bond Future	1,050.0000	1,032.0000	(1.714)	0	0	0
2011/05/12	R208 2011/08/04	8.30	Put	Bond Future	2,010.0000	2,016.0000	0.299	0	0	0
2011/05/12	R208 2011/08/04	8.20	Call	Bond Future	820.0000	804.0000	(1.951)	0	0	0

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2011/05/12	R208 2011/08/04	8.20	Put	Bond Future	2,394.0000	2,402.0000	0.334	0	0	0
2011/05/12	R208 2011/11/03			Bond Future	8.5450	8.5490	0.047	0.0000	0.0000	5,999
2011/05/12	R208 2011/11/03	8.75	Call	Bond Future	2,861.0000	2,841.0000	(0.699)	0	0	0
2011/05/12	R208 2011/11/03	8.75	Put	Bond Future	1,663.0000	1,666.0000	0.180	0	0	0
2011/05/12	R208 2011/11/03	8.80	Call	Bond Future	3,039.0000	3,019.0000	(0.658)	0	0	0
2011/05/12	R208 2011/11/03	8.80	Put	Bond Future	1,552.0000	1,555.0000	0.193	0	0	0
2011/05/12	R208 2011/11/03	8.70	Call	Bond Future	2,690.0000	2,670.0000	(0.743)	0	0	0
2011/05/12	R208 2011/11/03	8.70	Put	Bond Future	1,782.0000	1,786.0000	0.224	0	0	0
2011/05/12	R208 2012/02/02			Bond Future	8.6320	8.6370	0.058	0.0000	0.0000	0
2011/05/12	R208 2012/02/02	9.00	Call	Bond Future	4,051.0000	4,028.0000	(0.568)	0	0	0
2011/05/12	R208 2012/02/02	9.00	Put	Bond Future	1,963.0000	1,969.0000	0.306	0	0	0
2011/05/12	R208 2012/02/02	9.05	Call	Bond Future	4,232.0000	4,208.0000	(0.567)	0	0	0
2011/05/12	R208 2012/02/02	9.05	Put	Bond Future	1,865.0000	1,870.0000	0.268	0	0	0
2011/05/12	R208 2012/02/02	8.95	Call	Bond Future	3,874.0000	3,851.0000	(0.594)	0	0	0
2011/05/12	R208 2012/02/02	8.95	Put	Bond Future	2,066.0000	2,072.0000	0.290	0	0	0
2011/05/12	R208 2012/05/03			Bond Future	8.7280	8.7330	0.057	0.0000	0.0000	0
2011/05/12	R208 2012/05/03	9.00	Call	Bond Future	4,038.0000	4,017.0000	(0.520)	0	0	0
2011/05/12	R208 2012/05/03	9.00	Put	Bond Future	2,526.0000	2,533.0000	0.277	0	0	0
2011/05/12	R208 2012/05/03	9.05	Call	Bond Future	4,213.0000	4,191.0000	(0.522)	0	0	0
2011/05/12	R208 2012/05/03	9.05	Put	Bond Future	2,426.0000	2,432.0000	0.247	0	0	0
2011/05/12	R208 2012/05/03	8.95	Call	Bond Future	3,867.0000	3,846.0000	(0.543)	0	0	0
2011/05/12	R208 2012/05/03	8.95	Put	Bond Future	2,630.0000	2,637.0000	0.266	0	0	0
2011/05/12	R209 2011/08/04			Bond Future	8.8320	8.8410	0.102	0.0000	0.0000	0
2011/05/12	R209 2011/08/04	8.50	Call	Bond Future	985.0000	953.0000	(3.249)	0	0	0
2011/05/12	R209 2011/08/04	8.50	Put	Bond Future	3,678.0000	3,716.0000	1.033	0	0	0
2011/05/12	R209 2011/08/04	8.55	Call	Bond Future	1,115.0000	1,080.0000	(3.139)	0	0	0
2011/05/12	R209 2011/08/04	8.55	Put	Bond Future	3,392.0000	3,428.0000	1.061	0	0	0
2011/05/12	R209 2011/08/04	8.45	Call	Bond Future	866.0000	836.0000	(3.464)	0	0	0
2011/05/12	R209 2011/08/04	8.45	Put	Bond Future	3,978.0000	4,018.0000	1.006	0	0	0
2011/05/12	R209 2011/08/04	10.10	Call	Bond Future	9,092.0000	9,021.0000	(0.781)	0	0	0
2011/05/12	R209 2011/08/04	10.10	Put	Bond Future	93.0000	93.0000	0.000	0	0	0
2011/05/12	R209 2011/11/03			Bond Future	8.8950	8.9050	0.112	0.0000	0.0000	1,318
2011/05/12	R209 2011/11/03	8.75	Call	Bond Future	2,482.0000	2,438.0000	(1.773)	0	0	0
2011/05/12	R209 2011/11/03	8.75	Put	Bond Future	3,625.0000	3,659.0000	0.938	0	0	0

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2011/05/12	R209 2011/11/03	8.80	Call	Bond Future	2,662.0000	2,617.0000	(1.690)	0	0	0
2011/05/12	R209 2011/11/03	8.80	Put	Bond Future	3,408.0000	3,440.0000	0.939	0	0	0
2011/05/12	R209 2011/11/03	8.70	Call	Bond Future	2,309.0000	2,267.0000	(1.819)	0	0	0
2011/05/12	R209 2011/11/03	8.70	Put	Bond Future	3,853.0000	3,889.0000	0.934	0	0	0
2011/05/12	R209 2012/02/02			Bond Future	8.9580	8.9680	0.112	0.0000	0.0000	0
2011/05/12	R209 2012/02/02	9.00	Call	Bond Future	4,023.0000	3,974.0000	(1.218)	0	0	0
2011/05/12	R209 2012/02/02	9.00	Put	Bond Future	3,701.0000	3,729.0000	0.757	0	0	0
2011/05/12	R209 2012/02/02	9.05	Call	Bond Future	4,225.0000	4,175.0000	(1.183)	0	0	0
2011/05/12	R209 2012/02/02	9.05	Put	Bond Future	3,523.0000	3,550.0000	0.766	0	0	0
2011/05/12	R209 2012/02/02	8.95	Call	Bond Future	3,826.0000	3,779.0000	(1.228)	0	0	0
2011/05/12	R209 2012/02/02	8.95	Put	Bond Future	3,888.0000	3,917.0000	0.746	0	0	0
2011/05/12	R209 2012/05/03			Bond Future	9.0250	9.0350	0.111	0.0000	0.0000	0
2011/05/12	R209 2012/05/03	9.00	Call	Bond Future	4,270.0000	4,225.0000	(1.054)	0	0	0
2011/05/12	R209 2012/05/03	9.00	Put	Bond Future	4,460.0000	4,491.0000	0.695	0	0	0
2011/05/12	R209 2012/05/03	9.05	Call	Bond Future	4,465.0000	4,418.0000	(1.053)	0	0	0
2011/05/12	R209 2012/05/03	9.05	Put	Bond Future	4,275.0000	4,304.0000	0.678	0	0	0
2011/05/12	R209 2012/05/03	8.95	Call	Bond Future	4,082.0000	4,037.0000	(1.102)	0	0	0
2011/05/12	R209 2012/05/03	8.95	Put	Bond Future	4,655.0000	4,686.0000	0.666	0	0	0
2011/05/12	R210 2011/08/04			Bond Future	129.7593	129.7771	0.014	0.0000	0.0000	270
2011/05/12	R210 2011/08/04	106.00	Call	Bond Future	23,759.0000	23,777.0000	0.076	0	0	0
2011/05/12	R210 2011/08/04	106.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/12	R210 2011/08/04	106.05	Call	Bond Future	23,709.0000	23,727.0000	0.076	0	0	0
2011/05/12	R210 2011/08/04	106.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/12	R210 2011/08/04	105.95	Call	Bond Future	23,809.0000	23,827.0000	0.076	0	0	0
2011/05/12	R210 2011/08/04	105.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/12	R211 2011/08/04			Bond Future	1.2230	1.2210	(0.164)	0.0000	0.0000	0
2011/05/12	R211 2011/08/04	1.50	Call	Bond Future	1,505.0000	1,516.0000	0.731	0	0	0
2011/05/12	R211 2011/08/04	1.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/12	R211 2011/08/04	1.55	Call	Bond Future	1,774.0000	1,785.0000	0.620	0	0	0
2011/05/12	R211 2011/08/04	1.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/12	R211 2011/08/04	1.45	Call	Bond Future	1,235.0000	1,246.0000	0.891	0	0	0
2011/05/12	R211 2011/08/04	1.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/12	R211 2011/11/03			Bond Future	0.9820	0.9790	(0.305)	0.0000	0.0000	539

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2011/05/12	R211 2011/11/03	1.25	Call	Bond Future	1,411.0000	1,427.0000	1.134	0	0	0
2011/05/12	R211 2011/11/03	1.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/12	R211 2011/11/03	1.30	Call	Bond Future	1,672.0000	1,687.0000	0.897	0	0	0
2011/05/12	R211 2011/11/03	1.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/12	R211 2011/11/03	1.20	Call	Bond Future	1,149.0000	1,165.0000	1.393	0	0	0
2011/05/12	R211 2011/11/03	1.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/12	R212 2011/08/04			Bond Future	2.2120	2.1600	(2.351)	0.0000	0.0000	2,292
2011/05/12	R212 2011/08/04	2.50	Call	Bond Future	2,714.0000	3,213.0000	18.386	0	0	0
2011/05/12	R212 2011/08/04	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/12	R212 2011/08/04	2.55	Call	Bond Future	3,177.0000	3,676.0000	15.707	0	0	0
2011/05/12	R212 2011/08/04	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/12	R212 2011/08/04	2.45	Call	Bond Future	2,248.0000	2,747.0000	22.198	0	0	0
2011/05/12	R212 2011/08/04	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/12	R212 2011/11/03			Bond Future	2.1060	2.0520	(2.564)	0.0000	0.0000	240
2011/05/12	R212 2011/11/03	2.50	Call	Bond Future	3,654.0000	4,167.0000	14.039	0	0	0
2011/05/12	R212 2011/11/03	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/12	R212 2011/11/03	2.55	Call	Bond Future	4,108.0000	4,620.0000	12.463	0	0	0
2011/05/12	R212 2011/11/03	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/12	R212 2011/11/03	2.45	Call	Bond Future	3,199.0000	3,711.0000	16.005	0	0	0
2011/05/12	R212 2011/11/03	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/12	R213 2011/08/04			Bond Future	8.8370	8.8470	0.113	0.0000	0.0000	0
2011/05/12	R213 2011/08/04	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/12	R213 2011/08/04	8.00	Put	Bond Future	7,153.0000	7,233.0000	1.118	0	0	0
2011/05/12	R213 2011/08/04	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/12	R213 2011/08/04	8.05	Put	Bond Future	6,700.0000	6,780.0000	1.194	0	0	0
2011/05/12	R213 2011/08/04	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/12	R213 2011/08/04	7.95	Put	Bond Future	7,609.0000	7,689.0000	1.051	0	0	0
2011/05/12	R213 2011/11/03			Bond Future	8.9080	8.9180	0.112	0.0000	0.0000	0
2011/05/12	R213 2011/11/03	8.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/12	R213 2011/11/03	8.75	Put	Bond Future	1,266.0000	1,345.0000	6.240	0	0	0
2011/05/12	R213 2011/11/03	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/12	R213 2011/11/03	8.80	Put	Bond Future	862.0000	941.0000	9.165	0	0	0
2011/05/12	R213 2011/11/03	8.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/05/12	R213 2011/11/03	8.70	Put	Bond Future	1,672.0000	1,752.0000	4.785	0	0	0
2011/05/12	R213 2012/02/02			Bond Future	8.9810	8.9910	0.111	0.0000	0.0000	0
2011/05/12	R213 2012/02/02	9.00	Call	Bond Future	148.0000	70.0000	(52.703)	0	0	0
2011/05/12	R213 2012/02/02	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/12	R213 2012/02/02	9.05	Call	Bond Future	536.0000	458.0000	(14.552)	0	0	0
2011/05/12	R213 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/12	R213 2012/02/02	8.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/12	R213 2012/02/02	8.95	Put	Bond Future	243.0000	321.0000	32.099	0	0	0
2011/05/12	R213 2012/05/03			Bond Future	9.0530	9.0630	0.110	0.0000	0.0000	0
2011/05/12	R213 2012/05/03	9.25	Call	Bond Future	1,496.0000	1,419.0000	(5.147)	0	0	0
2011/05/12	R213 2012/05/03	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/12	R213 2012/05/03	9.30	Call	Bond Future	1,869.0000	1,792.0000	(4.120)	0	0	0
2011/05/12	R213 2012/05/03	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/12	R213 2012/05/03	9.20	Call	Bond Future	1,120.0000	1,043.0000	(6.875)	0	0	0
2011/05/12	R213 2012/05/03	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/12	TRT1 2011/08/04			Index Future	349.5690	349.4730	(0.027)	0.0000	0.0000	100
2011/05/12	TRT1 2011/11/03			Index Future	354.2490	354.1520	(0.027)	0.0000	0.0000	0
<b>Total</b>										<b>181389.00</b>