



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 10/05/2011

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
2011/05/10	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/10	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/10	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/10	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/10	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/10	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/10	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/10	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/10	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/10	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/10	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/10	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/10	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/10	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/10	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/05/10	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/10	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/10	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/10	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/10	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/10	AL7T 2011/08/04			Index Future	383.8090	384.7960	0.257	0.0000	0.0000	30
2011/05/10	AL7T 2011/11/03			Index Future	389.5860	390.5880	0.257	0.0000	0.0000	0
2011/05/10	ALBI 2011/08/04			Index Future	353.0750	353.7310	0.186	0.0000	0.0000	1,005
2011/05/10	ALBI 2011/11/03			Index Future	358.3890	359.0560	0.186	0.0000	0.0000	0
2011/05/10	C155 2011/08/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/10	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/10	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/10	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/10	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/10	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/10	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/10	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/10	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/10	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/10	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/10	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/05/10	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0
2011/05/10	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/10	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/10	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/10	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/10	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/10	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/10	CRD1 2011/08/04			Index Future	159.4670	159.6450	0.112	0.0000	0.0000	2
2011/05/10	CRD1 2011/11/03			Index Future	161.6000	161.7810	0.112	0.0000	0.0000	0
2011/05/10	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/10	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/10	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/10	GOVI 2011/08/04			GOVI	354.0290	354.6510	0.176	0.0000	0.0000	179
2011/05/10	GOVI 2011/08/04	348.00	Call	GOVI	60,290.0000	66,510.0000	10.317	0	0	0
2011/05/10	GOVI 2011/08/04	348.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/05/10	GOVI 2011/08/04	348.01	Call	GOVI	60,190.0000	66,410.0000	10.334	0	0	0
2011/05/10	GOVI 2011/08/04	348.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/05/10	GOVI 2011/08/04	347.99	Call	GOVI	60,390.0000	66,610.0000	10.300	0	0	0
2011/05/10	GOVI 2011/08/04	347.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/05/10	GOVI 2011/11/03			GOVI	359.3580	359.9890	0.176	0.0000	0.0000	0
2011/05/10	GOVI 2011/11/03	357.00	Call	GOVI	23,580.0000	29,890.0000	26.760	0	0	0
2011/05/10	GOVI 2011/11/03	357.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/05/10	GOVI 2011/11/03	357.01	Call	GOVI	23,480.0000	29,790.0000	26.874	0	0	0
2011/05/10	GOVI 2011/11/03	357.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/05/10	GOVI 2011/11/03	356.99	Call	GOVI	23,680.0000	29,990.0000	26.647	0	0	0
2011/05/10	GOVI 2011/11/03	356.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0

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2011/05/10	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/05/10	IGOV 2011/08/04			Index Future	153.4320	154.0880	0.428	0.0000	0.0000	977
2011/05/10	IGOV 2011/11/03			Index Future	155.7420	156.4080	0.428	0.0000	0.0000	0
2011/05/10	ILBI 2011/08/04			Index Future	409.6950	411.4870	0.437	0.0000	0.0000	0
2011/05/10	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/05/10	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/05/10	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/05/10	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/05/10	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/05/10	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/05/10	JBAF 2011/05/18			Jibar Tradeable Future	5.5800	5.5800	0.000	0.0000	0.0000	3,001
2011/05/10	JBAF 2011/06/15			Jibar Tradeable Future	5.5800	5.5900	0.179	0.0000	0.0000	3,890
2011/05/10	JBAF 2011/07/20			Jibar Tradeable Future	5.6000	5.6100	0.179	0.0000	0.0000	2,000
2011/05/10	JBAF 2011/08/17			Jibar Tradeable Future	5.6200	5.6400	0.356	0.0000	0.0000	0
2011/05/10	JBAF 2011/09/21			Jibar Tradeable Future	5.6700	5.6800	0.176	0.0000	0.0000	14,200
2011/05/10	JBAF 2011/10/19			Jibar Tradeable Future	5.7400	5.7700	0.523	0.0000	0.0000	0
2011/05/10	JBAF 2011/12/21			Jibar Tradeable Future	5.9700	6.0000	0.503	0.0000	0.0000	5,591
2011/05/10	JBAF 2012/03/20			Jibar Tradeable Future	6.3600	6.4200	0.943	0.0000	0.0000	1,090
2011/05/10	JBAF 2012/06/20			Jibar Tradeable Future	6.7900	6.8400	0.736	0.0000	0.0000	2,890
2011/05/10	JBAF 2012/09/19			Jibar Tradeable Future	7.2100	7.2600	0.693	0.0000	0.0000	44,710
2011/05/10	JBAF 2012/12/19			Jibar Tradeable Future	7.5900	7.6300	0.527	0.0000	0.0000	490
2011/05/10	JBAF 2013/03/20			Jibar Tradeable Future	7.9100	7.9800	0.885	0.0000	0.0000	290
2011/05/10	JN02 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/05/10	JN02 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/10	JN02 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/10	JN02 2011/08/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0

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2011/05/10	JN02 2011/08/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/05/10	JN02 2011/08/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/05/10	JN02 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/10	JN05 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/05/10	JN05 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/10	JN05 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/10	JN05 2011/08/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/10	JN05 2011/08/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/05/10	JN05 2011/08/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/05/10	JN05 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/10	JN10 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/05/10	JN10 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/10	JN10 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/10	JN10 2011/08/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/10	JN10 2011/08/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/05/10	JN10 2011/08/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/05/10	JN10 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/10	OTH1 2011/08/04			Index Future	347.5440	348.3870	0.243	0.0000	0.0000	3
2011/05/10	OTH1 2011/11/03			Index Future	352.7760	353.6310	0.242	0.0000	0.0000	0
2011/05/10	R157 2011/05/05			Bond Future	7.6160	7.6500	0.446	0.0000	0.0000	0
2011/05/10	R157 2011/08/04			Bond Future	7.6750	7.6680	(0.091)	0.0000	0.0000	3,760
2011/05/10	R157 2011/08/04	7.50	Call	Bond Future	604.0000	610.0000	0.993	0	0	1,000
2011/05/10	R157 2011/08/04	7.50	Put	Bond Future	1,287.0000	1,266.0000	(1.632)	0	0	0
2011/05/10	R157 2011/08/04	7.55	Call	Bond Future	684.0000	691.0000	1.023	0	0	0
2011/05/10	R157 2011/08/04	7.55	Put	Bond Future	1,171.0000	1,151.0000	(1.708)	0	0	0
2011/05/10	R157 2011/08/04	7.45	Call	Bond Future	530.0000	535.0000	0.943	0	0	0
2011/05/10	R157 2011/08/04	7.45	Put	Bond Future	1,409.0000	1,387.0000	(1.561)	0	0	0
2011/05/10	R157 2011/08/04	7.20	Put	Bond Future	2,118.0000	2,093.0000	(1.180)	0	0	0
2011/05/10	R157 2011/08/04	7.20	Call	Bond Future	253.0000	255.0000	0.791	0	0	1,320
2011/05/10	R157 2011/08/04	7.60	Put	Bond Future	1,063.0000	1,043.0000	(1.881)	0	0	0
2011/05/10	R157 2011/08/04	7.60	Call	Bond Future	771.0000	778.0000	0.908	0	0	440
2011/05/10	R157 2011/08/04	7.80	Call	Bond Future	1,182.0000	1,193.0000	0.931	0	0	0

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2011/05/10	R157 2011/08/04	7.80	Put	Bond Future	697.0000	681.0000	(2.296)	0	0	440
2011/05/10	R157 2011/08/04	8.20	Call	Bond Future	2,277.0000	2,295.0000	0.791	0	0	0
2011/05/10	R157 2011/08/04	8.20	Put	Bond Future	257.0000	248.0000	(3.502)	0	0	1,320
2011/05/10	R157 2011/11/03			Bond Future	7.8020	7.7950	(0.090)	0.0000	0.0000	3,684
2011/05/10	R157 2011/11/03	8.25	Call	Bond Future	2,249.0000	2,264.0000	0.667	0	0	0
2011/05/10	R157 2011/11/03	8.25	Put	Bond Future	628.0000	618.0000	(1.592)	0	0	0
2011/05/10	R157 2011/11/03	8.30	Call	Bond Future	2,379.0000	2,394.0000	0.631	0	0	0
2011/05/10	R157 2011/11/03	8.30	Put	Bond Future	579.0000	569.0000	(1.727)	0	0	0
2011/05/10	R157 2011/11/03	8.20	Call	Bond Future	2,122.0000	2,136.0000	0.660	0	0	0
2011/05/10	R157 2011/11/03	8.20	Put	Bond Future	681.0000	669.0000	(1.762)	0	0	0
2011/05/10	R157 2012/02/02			Bond Future	7.9420	7.9350	(0.088)	0.0000	0.0000	0
2011/05/10	R157 2012/02/02	8.50	Call	Bond Future	2,708.0000	2,722.0000	0.517	0	0	0
2011/05/10	R157 2012/02/02	8.50	Put	Bond Future	827.0000	817.0000	(1.209)	0	0	0
2011/05/10	R157 2012/02/02	8.55	Call	Bond Future	2,828.0000	2,842.0000	0.495	0	0	0
2011/05/10	R157 2012/02/02	8.55	Put	Bond Future	780.0000	770.0000	(1.282)	0	0	0
2011/05/10	R157 2012/02/02	8.45	Call	Bond Future	2,591.0000	2,604.0000	0.502	0	0	0
2011/05/10	R157 2012/02/02	8.45	Put	Bond Future	877.0000	866.0000	(1.254)	0	0	0
2011/05/10	R157 2012/05/03			Bond Future	8.1050	8.0960	(0.111)	0.0000	0.0000	0
2011/05/10	R157 2012/05/03	8.25	Call	Bond Future	1,981.0000	1,994.0000	0.656	0	0	0
2011/05/10	R157 2012/05/03	8.25	Put	Bond Future	1,523.0000	1,508.0000	(0.985)	0	0	0
2011/05/10	R157 2012/05/03	8.30	Call	Bond Future	2,074.0000	2,087.0000	0.627	0	0	0
2011/05/10	R157 2012/05/03	8.30	Put	Bond Future	1,459.0000	1,443.0000	(1.097)	0	0	0
2011/05/10	R157 2012/05/03	8.20	Call	Bond Future	1,891.0000	1,904.0000	0.687	0	0	0
2011/05/10	R157 2012/05/03	8.20	Put	Bond Future	1,591.0000	1,575.0000	(1.006)	0	0	0
2011/05/10	R186 2011/05/05			Bond Future	8.6260	8.6700	0.510	0.0000	0.0000	0
2011/05/10	R186 2011/08/04			Bond Future	8.6240	8.5870	(0.429)	0.0000	0.0000	20,446
2011/05/10	R186 2011/08/04	8.25	Call	Bond Future	1,087.0000	1,180.0000	8.556	0	0	0
2011/05/10	R186 2011/08/04	8.25	Put	Bond Future	4,676.0000	4,421.0000	(5.453)	0	0	0
2011/05/10	R186 2011/08/04	8.30	Call	Bond Future	1,234.0000	1,335.0000	8.185	0	0	0
2011/05/10	R186 2011/08/04	8.30	Put	Bond Future	4,334.0000	4,087.0000	(5.699)	0	0	0
2011/05/10	R186 2011/08/04	8.20	Call	Bond Future	956.0000	1,039.0000	8.682	0	0	0
2011/05/10	R186 2011/08/04	8.20	Put	Bond Future	5,037.0000	4,772.0000	(5.261)	0	0	0
2011/05/10	R186 2011/08/04	8.35	Put	Bond Future	4,006.0000	3,769.0000	(5.916)	0	0	0
2011/05/10	R186 2011/08/04	8.35	Call	Bond Future	1,392.0000	1,503.0000	7.974	0	0	600

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2011/05/10	R186 2011/08/04	8.70	Put	Bond Future	2,158.0000	1,993.0000	(7.646)	0	0	0
2011/05/10	R186 2011/08/04	8.70	Call	Bond Future	2,868.0000	3,051.0000	6.381	0	0	200
2011/05/10	R186 2011/08/04	8.95	Call	Bond Future	4,293.0000	4,525.0000	5.404	0	0	0
2011/05/10	R186 2011/08/04	8.95	Put	Bond Future	1,291.0000	1,175.0000	(8.985)	0	0	200
2011/05/10	R186 2011/08/04	9.70	Call	Bond Future	9,688.0000	10,009.0000	3.313	0	0	0
2011/05/10	R186 2011/08/04	9.70	Put	Bond Future	200.0000	173.0000	(13.500)	0	0	600
2011/05/10	R186 2011/11/03			Bond Future	8.7010	8.6630	(0.437)	0.0000	0.0000	13,791
2011/05/10	R186 2011/11/03	9.00	Call	Bond Future	5,180.0000	5,394.0000	4.131	0	0	0
2011/05/10	R186 2011/11/03	9.00	Put	Bond Future	2,471.0000	2,334.0000	(5.544)	0	0	0
2011/05/10	R186 2011/11/03	9.05	Call	Bond Future	5,462.0000	5,683.0000	4.046	0	0	0
2011/05/10	R186 2011/11/03	9.05	Put	Bond Future	2,309.0000	2,179.0000	(5.630)	0	0	0
2011/05/10	R186 2011/11/03	8.95	Call	Bond Future	4,903.0000	5,111.0000	4.242	0	0	0
2011/05/10	R186 2011/11/03	8.95	Put	Bond Future	2,641.0000	2,498.0000	(5.415)	0	0	0
2011/05/10	R186 2011/11/03	8.75	Put	Bond Future	3,418.0000	3,247.0000	(5.003)	0	0	0
2011/05/10	R186 2011/11/03	8.75	Call	Bond Future	3,868.0000	4,048.0000	4.654	0	0	5,600
2011/05/10	R186 2012/02/02			Bond Future	8.7790	8.7390	(0.456)	0.0000	0.0000	2,500
2011/05/10	R186 2012/02/02	9.00	Call	Bond Future	5,661.0000	5,868.0000	3.657	0	0	0
2011/05/10	R186 2012/02/02	9.00	Put	Bond Future	3,686.0000	3,530.0000	(4.232)	0	0	0
2011/05/10	R186 2012/02/02	9.05	Call	Bond Future	5,921.0000	6,133.0000	3.580	0	0	0
2011/05/10	R186 2012/02/02	9.05	Put	Bond Future	3,506.0000	3,355.0000	(4.307)	0	0	0
2011/05/10	R186 2012/02/02	8.95	Call	Bond Future	5,408.0000	5,609.0000	3.717	0	0	0
2011/05/10	R186 2012/02/02	8.95	Put	Bond Future	3,875.0000	3,714.0000	(4.155)	0	0	0
2011/05/10	R186 2012/05/03			Bond Future	8.8610	8.8200	(0.463)	0.0000	0.0000	0
2011/05/10	R186 2012/05/03	9.00	Call	Bond Future	5,832.0000	6,031.0000	3.412	0	0	0
2011/05/10	R186 2012/05/03	9.00	Put	Bond Future	4,607.0000	4,441.0000	(3.603)	0	0	0
2011/05/10	R186 2012/05/03	9.05	Call	Bond Future	6,085.0000	6,289.0000	3.353	0	0	0
2011/05/10	R186 2012/05/03	9.05	Put	Bond Future	4,424.0000	4,263.0000	(3.639)	0	0	0
2011/05/10	R186 2012/05/03	8.95	Call	Bond Future	5,589.0000	5,783.0000	3.471	0	0	0
2011/05/10	R186 2012/05/03	8.95	Put	Bond Future	4,803.0000	4,632.0000	(3.560)	0	0	0
2011/05/10	R189 2011/05/05			Bond Future	209.0181	209.0165	(0.001)	0.0000	0.0000	0
2011/05/10	R189 2011/08/04			Bond Future	212.3373	212.3587	0.010	0.0000	0.0000	0
2011/05/10	R189 2011/08/04	212.00	Call	Bond Future	337.0000	359.0000	6.528	0	0	0
2011/05/10	R189 2011/08/04	212.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/10	R189 2011/08/04	212.05	Call	Bond Future	287.0000	309.0000	7.666	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
2011/05/10	R189 2011/08/04	212.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/10	R189 2011/08/04	211.95	Call	Bond Future	387.0000	409.0000	5.685	0	0	0
2011/05/10	R189 2011/08/04	211.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/10	R197 2011/05/05			Bond Future	232.9646	232.9628	(0.001)	0.0000	0.0000	0
2011/05/10	R197 2011/08/04			Bond Future	231.8493	232.1049	0.110	0.0000	0.0000	0
2011/05/10	R197 2011/08/04	231.50	Call	Bond Future	349.0000	605.0000	73.352	0	0	0
2011/05/10	R197 2011/08/04	231.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/10	R197 2011/08/04	231.55	Call	Bond Future	299.0000	555.0000	85.619	0	0	0
2011/05/10	R197 2011/08/04	231.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/10	R197 2011/08/04	231.45	Call	Bond Future	399.0000	655.0000	64.160	0	0	0
2011/05/10	R197 2011/08/04	231.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/10	R201 2011/05/05			Bond Future	7.2110	7.2400	0.402	0.0000	0.0000	0
2011/05/10	R201 2011/08/04			Bond Future	7.2430	7.2410	(0.028)	0.0000	0.0000	170
2011/05/10	R201 2011/08/04	7.25	Call	Bond Future	668.0000	667.0000	(0.150)	0	0	0
2011/05/10	R201 2011/08/04	7.25	Put	Bond Future	647.0000	640.0000	(1.082)	0	0	0
2011/05/10	R201 2011/08/04	7.30	Call	Bond Future	748.0000	748.0000	0.000	0	0	0
2011/05/10	R201 2011/08/04	7.30	Put	Bond Future	576.0000	570.0000	(1.042)	0	0	0
2011/05/10	R201 2011/08/04	7.20	Call	Bond Future	592.0000	591.0000	(0.169)	0	0	0
2011/05/10	R201 2011/08/04	7.20	Put	Bond Future	722.0000	715.0000	(0.970)	0	0	0
2011/05/10	R201 2011/11/03			Bond Future	7.3460	7.3450	(0.014)	0.0000	0.0000	317
2011/05/10	R201 2011/11/03	8.00	Call	Bond Future	2,107.0000	2,107.0000	0.000	0	0	0
2011/05/10	R201 2011/11/03	8.00	Put	Bond Future	290.0000	287.0000	(1.034)	0	0	0
2011/05/10	R201 2011/11/03	8.05	Call	Bond Future	2,218.0000	2,219.0000	0.045	0	0	0
2011/05/10	R201 2011/11/03	8.05	Put	Bond Future	264.0000	262.0000	(0.758)	0	0	0
2011/05/10	R201 2011/11/03	7.95	Call	Bond Future	1,998.0000	1,998.0000	0.000	0	0	0
2011/05/10	R201 2011/11/03	7.95	Put	Bond Future	319.0000	316.0000	(0.940)	0	0	0
2011/05/10	R201 2012/02/02			Bond Future	7.4570	7.4560	(0.013)	0.0000	0.0000	0
2011/05/10	R201 2012/02/02	8.25	Call	Bond Future	2,501.0000	2,502.0000	0.040	0	0	0
2011/05/10	R201 2012/02/02	8.25	Put	Bond Future	469.0000	467.0000	(0.426)	0	0	0
2011/05/10	R201 2012/02/02	8.30	Call	Bond Future	2,600.0000	2,600.0000	0.000	0	0	0
2011/05/10	R201 2012/02/02	8.30	Put	Bond Future	442.0000	439.0000	(0.679)	0	0	0
2011/05/10	R201 2012/02/02	8.20	Call	Bond Future	2,404.0000	2,404.0000	0.000	0	0	0
2011/05/10	R201 2012/02/02	8.20	Put	Bond Future	499.0000	496.0000	(0.601)	0	0	0

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2011/05/10	R201 2012/05/03			Bond Future	7.5970	7.5950	(0.026)	0.0000	0.0000	0
2011/05/10	R201 2012/05/03	7.75	Call	Bond Future	1,448.0000	1,448.0000	0.000	0	0	0
2011/05/10	R201 2012/05/03	7.75	Put	Bond Future	1,085.0000	1,080.0000	(0.461)	0	0	0
2011/05/10	R201 2012/05/03	7.80	Call	Bond Future	1,521.0000	1,522.0000	0.066	0	0	0
2011/05/10	R201 2012/05/03	7.80	Put	Bond Future	1,040.0000	1,036.0000	(0.385)	0	0	0
2011/05/10	R201 2012/05/03	7.70	Call	Bond Future	1,377.0000	1,377.0000	0.000	0	0	0
2011/05/10	R201 2012/05/03	7.70	Put	Bond Future	1,132.0000	1,128.0000	(0.353)	0	0	0
2011/05/10	R202 2011/05/05			Bond Future	0.3260	2.6800	722.086	0.0000	0.0000	0
2011/05/10	R202 2011/08/04			Bond Future	0.2450	0.1600	(34.694)	0.0000	0.0000	10,088
2011/05/10	R202 2011/08/04	1.00	Call	Bond Future	20,678.0000	23,214.0000	12.264	0	0	0
2011/05/10	R202 2011/08/04	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/10	R202 2011/08/04	1.05	Call	Bond Future	21,937.0000	24,473.0000	11.560	0	0	0
2011/05/10	R202 2011/08/04	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/10	R202 2011/08/04	0.95	Call	Bond Future	19,405.0000	21,941.0000	13.069	0	0	0
2011/05/10	R202 2011/08/04	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/10	R202 2011/11/03			Bond Future	0.1620	0.0760	(53.086)	0.0000	0.0000	400
2011/05/10	R202 2011/11/03	0.50	Call	Bond Future	9,691.0000	12,266.0000	26.571	0	0	0
2011/05/10	R202 2011/11/03	0.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/10	R202 2011/11/03	0.55	Call	Bond Future	11,069.0000	13,643.0000	23.254	0	0	0
2011/05/10	R202 2011/11/03	0.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/10	R202 2011/11/03	0.45	Call	Bond Future	8,299.0000	10,874.0000	31.028	0	0	0
2011/05/10	R202 2011/11/03	0.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/10	R203 2011/05/05			Bond Future	8.1960	8.2400	0.537	0.0000	0.0000	0
2011/05/10	R203 2011/08/04			Bond Future	8.2670	8.2400	(0.327)	0.0000	0.0000	824
2011/05/10	R203 2011/08/04	8.00	Call	Bond Future	619.0000	656.0000	5.977	0	0	0
2011/05/10	R203 2011/08/04	8.00	Put	Bond Future	1,888.0000	1,797.0000	(4.820)	0	0	0
2011/05/10	R203 2011/08/04	8.05	Call	Bond Future	704.0000	745.0000	5.824	0	0	0
2011/05/10	R203 2011/08/04	8.05	Put	Bond Future	1,734.0000	1,647.0000	(5.017)	0	0	0
2011/05/10	R203 2011/08/04	7.95	Call	Bond Future	541.0000	575.0000	6.285	0	0	0
2011/05/10	R203 2011/08/04	7.95	Put	Bond Future	2,049.0000	1,956.0000	(4.539)	0	0	0
2011/05/10	R203 2011/11/03			Bond Future	8.3840	8.3540	(0.358)	0.0000	0.0000	1,633
2011/05/10	R203 2011/11/03	8.50	Call	Bond Future	1,952.0000	2,024.0000	3.689	0	0	0
2011/05/10	R203 2011/11/03	8.50	Put	Bond Future	1,428.0000	1,363.0000	(4.552)	0	0	0

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2011/05/10	R203 2011/11/03	8.55	Call	Bond Future	2,083.0000	2,158.0000	3.601	0	0	0
2011/05/10	R203 2011/11/03	8.55	Put	Bond Future	1,334.0000	1,272.0000	(4.648)	0	0	0
2011/05/10	R203 2011/11/03	8.45	Call	Bond Future	1,827.0000	1,896.0000	3.777	0	0	0
2011/05/10	R203 2011/11/03	8.45	Put	Bond Future	1,528.0000	1,461.0000	(4.385)	0	0	0
2011/05/10	R203 2012/02/02			Bond Future	8.5080	8.4770	(0.364)	0.0000	0.0000	0
2011/05/10	R203 2012/02/02	8.75	Call	Bond Future	2,783.0000	2,858.0000	2.695	0	0	0
2011/05/10	R203 2012/02/02	8.75	Put	Bond Future	1,736.0000	1,676.0000	(3.456)	0	0	0
2011/05/10	R203 2012/02/02	8.80	Call	Bond Future	2,914.0000	2,992.0000	2.677	0	0	0
2011/05/10	R203 2012/02/02	8.80	Put	Bond Future	1,653.0000	1,595.0000	(3.509)	0	0	0
2011/05/10	R203 2012/02/02	8.70	Call	Bond Future	2,654.0000	2,728.0000	2.788	0	0	0
2011/05/10	R203 2012/02/02	8.70	Put	Bond Future	1,822.0000	1,761.0000	(3.348)	0	0	0
2011/05/10	R203 2012/05/03			Bond Future	8.6440	8.6120	(0.370)	0.0000	0.0000	0
2011/05/10	R203 2012/05/03	8.75	Call	Bond Future	2,588.0000	2,657.0000	2.666	0	0	0
2011/05/10	R203 2012/05/03	8.75	Put	Bond Future	2,147.0000	2,082.0000	(3.027)	0	0	0
2011/05/10	R203 2012/05/03	8.80	Call	Bond Future	2,712.0000	2,783.0000	2.618	0	0	0
2011/05/10	R203 2012/05/03	8.80	Put	Bond Future	2,064.0000	2,001.0000	(3.052)	0	0	0
2011/05/10	R203 2012/05/03	8.70	Call	Bond Future	2,468.0000	2,536.0000	2.755	0	0	0
2011/05/10	R203 2012/05/03	8.70	Put	Bond Future	2,235.0000	2,169.0000	(2.953)	0	0	0
2011/05/10	R204 2011/05/05			Bond Future	8.3460	8.3900	0.527	0.0000	0.0000	0
2011/05/10	R204 2011/08/04			Bond Future	8.4010	8.3680	(0.393)	0.0000	0.0000	0
2011/05/10	R204 2011/08/04	8.00	Call	Bond Future	509.0000	551.0000	8.251	0	0	0
2011/05/10	R204 2011/08/04	8.00	Put	Bond Future	2,679.0000	2,545.0000	(5.002)	0	0	0
2011/05/10	R204 2011/08/04	8.05	Call	Bond Future	585.0000	631.0000	7.863	0	0	0
2011/05/10	R204 2011/08/04	8.05	Put	Bond Future	2,481.0000	2,351.0000	(5.240)	0	0	0
2011/05/10	R204 2011/08/04	7.95	Call	Bond Future	442.0000	479.0000	8.371	0	0	0
2011/05/10	R204 2011/08/04	7.95	Put	Bond Future	2,887.0000	2,747.0000	(4.849)	0	0	0
2011/05/10	R204 2011/11/03			Bond Future	8.5070	8.4730	(0.400)	0.0000	0.0000	2,134
2011/05/10	R204 2011/11/03	8.75	Call	Bond Future	2,668.0000	2,771.0000	3.861	0	0	0
2011/05/10	R204 2011/11/03	8.75	Put	Bond Future	1,421.0000	1,348.0000	(5.137)	0	0	0
2011/05/10	R204 2011/11/03	8.80	Call	Bond Future	2,827.0000	2,934.0000	3.785	0	0	0
2011/05/10	R204 2011/11/03	8.80	Put	Bond Future	1,326.0000	1,257.0000	(5.204)	0	0	0
2011/05/10	R204 2011/11/03	8.70	Call	Bond Future	2,513.0000	2,612.0000	3.940	0	0	0
2011/05/10	R204 2011/11/03	8.70	Put	Bond Future	1,521.0000	1,444.0000	(5.062)	0	0	0
2011/05/10	R204 2012/02/02			Bond Future	8.6160	8.5800	(0.418)	0.0000	0.0000	0

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2011/05/10	R204 2012/02/02	9.00	Call	Bond Future	3,520.0000	3,631.0000	3.153	0	0	0
2011/05/10	R204 2012/02/02	9.00	Put	Bond Future	1,622.0000	1,552.0000	(4.316)	0	0	0
2011/05/10	R204 2012/02/02	9.05	Call	Bond Future	3,679.0000	3,793.0000	3.099	0	0	0
2011/05/10	R204 2012/02/02	9.05	Put	Bond Future	1,537.0000	1,471.0000	(4.294)	0	0	0
2011/05/10	R204 2012/02/02	8.95	Call	Bond Future	3,363.0000	3,472.0000	3.241	0	0	0
2011/05/10	R204 2012/02/02	8.95	Put	Bond Future	1,709.0000	1,638.0000	(4.154)	0	0	0
2011/05/10	R204 2012/05/03			Bond Future	8.7370	8.7000	(0.423)	0.0000	0.0000	0
2011/05/10	R204 2012/05/03	8.75	Call	Bond Future	2,786.0000	2,876.0000	3.230	0	0	0
2011/05/10	R204 2012/05/03	8.75	Put	Bond Future	2,723.0000	2,634.0000	(3.268)	0	0	0
2011/05/10	R204 2012/05/03	8.80	Call	Bond Future	2,922.0000	3,014.0000	3.149	0	0	0
2011/05/10	R204 2012/05/03	8.80	Put	Bond Future	2,618.0000	2,531.0000	(3.323)	0	0	0
2011/05/10	R204 2012/05/03	8.70	Call	Bond Future	2,656.0000	2,743.0000	3.276	0	0	0
2011/05/10	R204 2012/05/03	8.70	Put	Bond Future	2,835.0000	2,743.0000	(3.245)	0	0	0
2011/05/10	R206 2011/05/05			Bond Future	6.9160	6.9450	0.419	0.0000	0.0000	0
2011/05/10	R206 2011/08/04			Bond Future	6.9560	6.9660	0.144	0.0000	0.0000	9,798
2011/05/10	R206 2011/08/04	7.00	Call	Bond Future	496.0000	482.0000	(2.823)	0	0	0
2011/05/10	R206 2011/08/04	7.00	Put	Bond Future	398.0000	407.0000	2.261	0	0	0
2011/05/10	R206 2011/08/04	7.05	Call	Bond Future	559.0000	544.0000	(2.683)	0	0	0
2011/05/10	R206 2011/08/04	7.05	Put	Bond Future	351.0000	358.0000	1.994	0	0	0
2011/05/10	R206 2011/08/04	6.95	Call	Bond Future	436.0000	423.0000	(2.982)	0	0	0
2011/05/10	R206 2011/08/04	6.95	Put	Bond Future	449.0000	458.0000	2.004	0	0	0
2011/05/10	R206 2011/11/03			Bond Future	7.0560	7.0670	0.156	0.0000	0.0000	0
2011/05/10	R206 2011/11/03	7.75	Call	Bond Future	1,573.0000	1,554.0000	(1.208)	0	0	0
2011/05/10	R206 2011/11/03	7.75	Put	Bond Future	193.0000	196.0000	1.554	0	0	0
2011/05/10	R206 2011/11/03	7.80	Call	Bond Future	1,655.0000	1,636.0000	(1.148)	0	0	0
2011/05/10	R206 2011/11/03	7.80	Put	Bond Future	177.0000	180.0000	1.695	0	0	0
2011/05/10	R206 2011/11/03	7.70	Call	Bond Future	1,494.0000	1,475.0000	(1.272)	0	0	0
2011/05/10	R206 2011/11/03	7.70	Put	Bond Future	213.0000	216.0000	1.408	0	0	0
2011/05/10	R206 2012/02/02			Bond Future	7.1700	7.1830	0.181	0.0000	0.0000	0
2011/05/10	R206 2012/02/02	8.00	Call	Bond Future	1,756.0000	1,737.0000	(1.082)	0	0	0
2011/05/10	R206 2012/02/02	8.00	Put	Bond Future	287.0000	291.0000	1.394	0	0	0
2011/05/10	R206 2012/02/02	8.05	Call	Bond Future	1,826.0000	1,807.0000	(1.041)	0	0	0
2011/05/10	R206 2012/02/02	8.05	Put	Bond Future	270.0000	274.0000	1.481	0	0	0
2011/05/10	R206 2012/02/02	7.95	Call	Bond Future	1,687.0000	1,669.0000	(1.067)	0	0	0

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2011/05/10	R206 2012/02/02	7.95	Put	Bond Future	306.0000	311.0000	1.634	0	0	0
2011/05/10	R206 2012/05/03			Bond Future	7.3360	7.3510	0.204	0.0000	0.0000	0
2011/05/10	R206 2012/05/03	7.50	Call	Bond Future	946.0000	932.0000	(1.480)	0	0	0
2011/05/10	R206 2012/05/03	7.50	Put	Bond Future	690.0000	699.0000	1.304	0	0	0
2011/05/10	R206 2012/05/03	7.55	Call	Bond Future	995.0000	981.0000	(1.407)	0	0	0
2011/05/10	R206 2012/05/03	7.55	Put	Bond Future	661.0000	670.0000	1.362	0	0	0
2011/05/10	R206 2012/05/03	7.45	Call	Bond Future	899.0000	885.0000	(1.557)	0	0	0
2011/05/10	R206 2012/05/03	7.45	Put	Bond Future	721.0000	730.0000	1.248	0	0	0
2011/05/10	R207 2011/05/05			Bond Future	8.4010	8.4400	0.464	0.0000	0.0000	0
2011/05/10	R207 2011/08/04			Bond Future	8.4490	8.4060	(0.509)	0.0000	0.0000	5,725
2011/05/10	R207 2011/08/04	8.25	Call	Bond Future	900.0000	989.0000	9.889	0	0	0
2011/05/10	R207 2011/08/04	8.25	Put	Bond Future	2,038.0000	1,882.0000	(7.655)	0	0	0
2011/05/10	R207 2011/08/04	8.30	Call	Bond Future	1,014.0000	1,110.0000	9.467	0	0	0
2011/05/10	R207 2011/08/04	8.30	Put	Bond Future	1,864.0000	1,716.0000	(7.940)	0	0	0
2011/05/10	R207 2011/08/04	8.20	Call	Bond Future	795.0000	876.0000	10.189	0	0	0
2011/05/10	R207 2011/08/04	8.20	Put	Bond Future	2,221.0000	2,058.0000	(7.339)	0	0	0
2011/05/10	R207 2011/11/03			Bond Future	8.5420	8.4970	(0.527)	0.0000	0.0000	600
2011/05/10	R207 2011/11/03	8.75	Call	Bond Future	2,655.0000	2,801.0000	5.499	0	0	0
2011/05/10	R207 2011/11/03	8.75	Put	Bond Future	1,514.0000	1,411.0000	(6.803)	0	0	0
2011/05/10	R207 2011/11/03	8.80	Call	Bond Future	2,822.0000	2,973.0000	5.351	0	0	0
2011/05/10	R207 2011/11/03	8.80	Put	Bond Future	1,410.0000	1,312.0000	(6.950)	0	0	0
2011/05/10	R207 2011/11/03	8.70	Call	Bond Future	2,493.0000	2,634.0000	5.656	0	0	0
2011/05/10	R207 2011/11/03	8.70	Put	Bond Future	1,625.0000	1,517.0000	(6.646)	0	0	0
2011/05/10	R207 2012/02/02			Bond Future	8.6400	8.5930	(0.544)	0.0000	0.0000	0
2011/05/10	R207 2012/02/02	9.00	Call	Bond Future	3,778.0000	3,933.0000	4.103	0	0	0
2011/05/10	R207 2012/02/02	9.00	Put	Bond Future	1,868.0000	1,770.0000	(5.246)	0	0	0
2011/05/10	R207 2012/02/02	9.05	Call	Bond Future	3,945.0000	4,104.0000	4.030	0	0	0
2011/05/10	R207 2012/02/02	9.05	Put	Bond Future	1,774.0000	1,680.0000	(5.299)	0	0	0
2011/05/10	R207 2012/02/02	8.95	Call	Bond Future	3,614.0000	3,765.0000	4.178	0	0	0
2011/05/10	R207 2012/02/02	8.95	Put	Bond Future	1,966.0000	1,864.0000	(5.188)	0	0	0
2011/05/10	R207 2012/05/03			Bond Future	8.7490	8.7000	(0.560)	0.0000	0.0000	0
2011/05/10	R207 2012/05/03	8.75	Call	Bond Future	2,981.0000	3,111.0000	4.361	0	0	0
2011/05/10	R207 2012/05/03	8.75	Put	Bond Future	2,976.0000	2,849.0000	(4.267)	0	0	0
2011/05/10	R207 2012/05/03	8.80	Call	Bond Future	3,126.0000	3,260.0000	4.287	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
2011/05/10	R207 2012/05/03	8.80	Put	Bond Future	2,860.0000	2,738.0000	(4.266)	0	0	0
2011/05/10	R207 2012/05/03	8.70	Call	Bond Future	2,842.0000	2,968.0000	4.433	0	0	0
2011/05/10	R207 2012/05/03	8.70	Put	Bond Future	3,098.0000	2,968.0000	(4.196)	0	0	0
2011/05/10	R208 2011/05/05			Bond Future	8.4560	8.5000	0.520	0.0000	0.0000	0
2011/05/10	R208 2011/08/04			Bond Future	8.4930	8.4400	(0.624)	0.0000	0.0000	100
2011/05/10	R208 2011/08/04	8.25	Call	Bond Future	870.0000	980.0000	12.644	0	0	0
2011/05/10	R208 2011/08/04	8.25	Put	Bond Future	2,347.0000	2,137.0000	(8.948)	0	0	0
2011/05/10	R208 2011/08/04	8.30	Call	Bond Future	983.0000	1,103.0000	12.208	0	0	0
2011/05/10	R208 2011/08/04	8.30	Put	Bond Future	2,153.0000	1,954.0000	(9.243)	0	0	0
2011/05/10	R208 2011/08/04	8.20	Call	Bond Future	765.0000	866.0000	13.203	0	0	0
2011/05/10	R208 2011/08/04	8.20	Put	Bond Future	2,550.0000	2,331.0000	(8.588)	0	0	0
2011/05/10	R208 2011/11/03			Bond Future	8.5810	8.5260	(0.641)	0.0000	0.0000	5,999
2011/05/10	R208 2011/11/03	8.75	Call	Bond Future	2,748.0000	2,935.0000	6.805	0	0	0
2011/05/10	R208 2011/11/03	8.75	Put	Bond Future	1,762.0000	1,625.0000	(7.775)	0	0	0
2011/05/10	R208 2011/11/03	8.80	Call	Bond Future	2,922.0000	3,115.0000	6.605	0	0	0
2011/05/10	R208 2011/11/03	8.80	Put	Bond Future	1,647.0000	1,516.0000	(7.954)	0	0	0
2011/05/10	R208 2011/11/03	8.70	Call	Bond Future	2,581.0000	2,761.0000	6.974	0	0	0
2011/05/10	R208 2011/11/03	8.70	Put	Bond Future	1,885.0000	1,741.0000	(7.639)	0	0	0
2011/05/10	R208 2012/02/02			Bond Future	8.6700	8.6130	(0.657)	0.0000	0.0000	0
2011/05/10	R208 2012/02/02	9.00	Call	Bond Future	3,926.0000	4,126.0000	5.094	0	0	0
2011/05/10	R208 2012/02/02	9.00	Put	Bond Future	2,057.0000	1,929.0000	(6.223)	0	0	0
2011/05/10	R208 2012/02/02	9.05	Call	Bond Future	4,103.0000	4,308.0000	4.996	0	0	0
2011/05/10	R208 2012/02/02	9.05	Put	Bond Future	1,955.0000	1,832.0000	(6.292)	0	0	0
2011/05/10	R208 2012/02/02	8.95	Call	Bond Future	3,752.0000	3,947.0000	5.197	0	0	0
2011/05/10	R208 2012/02/02	8.95	Put	Bond Future	2,163.0000	2,030.0000	(6.149)	0	0	0
2011/05/10	R208 2012/05/03			Bond Future	8.7670	8.7080	(0.673)	0.0000	0.0000	0
2011/05/10	R208 2012/05/03	9.00	Call	Bond Future	3,919.0000	4,109.0000	4.848	0	0	0
2011/05/10	R208 2012/05/03	9.00	Put	Bond Future	2,626.0000	2,484.0000	(5.407)	0	0	0
2011/05/10	R208 2012/05/03	9.05	Call	Bond Future	4,090.0000	4,285.0000	4.768	0	0	0
2011/05/10	R208 2012/05/03	9.05	Put	Bond Future	2,522.0000	2,386.0000	(5.393)	0	0	0
2011/05/10	R208 2012/05/03	8.95	Call	Bond Future	3,750.0000	3,936.0000	4.960	0	0	0
2011/05/10	R208 2012/05/03	8.95	Put	Bond Future	2,732.0000	2,587.0000	(5.307)	0	0	0
2011/05/10	R209 2011/05/05			Bond Future	8.7860	8.8400	0.615	0.0000	0.0000	0

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2011/05/10	R209 2011/08/04			Bond Future	8.8300	8.8030	(0.306)	0.0000	0.0000	0
2011/05/10	R209 2011/08/04	8.50	Call	Bond Future	1,011.0000	1,069.0000	5.737	0	0	0
2011/05/10	R209 2011/08/04	8.50	Put	Bond Future	3,688.0000	3,532.0000	(4.230)	0	0	0
2011/05/10	R209 2011/08/04	8.55	Call	Bond Future	1,142.0000	1,206.0000	5.604	0	0	0
2011/05/10	R209 2011/08/04	8.55	Put	Bond Future	3,403.0000	3,254.0000	(4.378)	0	0	0
2011/05/10	R209 2011/08/04	8.45	Call	Bond Future	891.0000	943.0000	5.836	0	0	0
2011/05/10	R209 2011/08/04	8.45	Put	Bond Future	3,987.0000	3,825.0000	(4.063)	0	0	0
2011/05/10	R209 2011/08/04	10.10	Call	Bond Future	9,113.0000	9,315.0000	2.217	0	0	0
2011/05/10	R209 2011/08/04	10.10	Put	Bond Future	98.0000	87.0000	(11.224)	0	0	0
2011/05/10	R209 2011/11/03			Bond Future	8.8930	8.8660	(0.304)	0.0000	0.0000	1,318
2011/05/10	R209 2011/11/03	8.75	Call	Bond Future	2,506.0000	2,596.0000	3.591	0	0	0
2011/05/10	R209 2011/11/03	8.75	Put	Bond Future	3,633.0000	3,513.0000	(3.303)	0	0	0
2011/05/10	R209 2011/11/03	8.80	Call	Bond Future	2,687.0000	2,781.0000	3.498	0	0	0
2011/05/10	R209 2011/11/03	8.80	Put	Bond Future	3,417.0000	3,300.0000	(3.424)	0	0	0
2011/05/10	R209 2011/11/03	8.70	Call	Bond Future	2,333.0000	2,418.0000	3.643	0	0	0
2011/05/10	R209 2011/11/03	8.70	Put	Bond Future	3,861.0000	3,735.0000	(3.263)	0	0	0
2011/05/10	R209 2012/02/02			Bond Future	8.9560	8.9280	(0.313)	0.0000	0.0000	0
2011/05/10	R209 2012/02/02	9.00	Call	Bond Future	4,045.0000	4,156.0000	2.744	0	0	0
2011/05/10	R209 2012/02/02	9.00	Put	Bond Future	3,708.0000	3,603.0000	(2.832)	0	0	0
2011/05/10	R209 2012/02/02	9.05	Call	Bond Future	4,248.0000	4,362.0000	2.684	0	0	0
2011/05/10	R209 2012/02/02	9.05	Put	Bond Future	3,530.0000	3,428.0000	(2.890)	0	0	0
2011/05/10	R209 2012/02/02	8.95	Call	Bond Future	3,849.0000	3,956.0000	2.780	0	0	0
2011/05/10	R209 2012/02/02	8.95	Put	Bond Future	3,895.0000	3,786.0000	(2.798)	0	0	0
2011/05/10	R209 2012/05/03			Bond Future	9.0220	8.9930	(0.321)	0.0000	0.0000	0
2011/05/10	R209 2012/05/03	9.00	Call	Bond Future	4,294.0000	4,405.0000	2.585	0	0	0
2011/05/10	R209 2012/05/03	9.00	Put	Bond Future	4,462.0000	4,352.0000	(2.465)	0	0	0
2011/05/10	R209 2012/05/03	9.05	Call	Bond Future	4,489.0000	4,603.0000	2.540	0	0	0
2011/05/10	R209 2012/05/03	9.05	Put	Bond Future	4,277.0000	4,170.0000	(2.502)	0	0	0
2011/05/10	R209 2012/05/03	8.95	Call	Bond Future	4,105.0000	4,213.0000	2.631	0	0	0
2011/05/10	R209 2012/05/03	8.95	Put	Bond Future	4,656.0000	4,543.0000	(2.427)	0	0	0
2011/05/10	R210 2011/05/05			Bond Future	126.1900	126.1889	(0.001)	0.0000	0.0000	0
2011/05/10	R210 2011/08/04			Bond Future	128.4638	129.7055	0.967	0.0000	0.0000	270
2011/05/10	R210 2011/08/04	106.00	Call	Bond Future	22,464.0000	23,706.0000	5.529	0	0	0
2011/05/10	R210 2011/08/04	106.00	Put	Bond Future	0.0000	1.0000	100.000	0	0	0

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2011/05/10	R210	2011/08/04	106.05	Call	Bond Future	22,414.0000	23,656.0000	5.541	0	0	0
2011/05/10	R210	2011/08/04	106.05	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2011/05/10	R210	2011/08/04	105.95	Call	Bond Future	22,514.0000	23,756.0000	5.517	0	0	0
2011/05/10	R210	2011/08/04	105.95	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2011/05/10	R211	2011/05/05			Bond Future	1.5330	2.0850	36.008	0.0000	0.0000	0
2011/05/10	R211	2011/08/04			Bond Future	1.2640	1.2410	(1.820)	0.0000	0.0000	0
2011/05/10	R211	2011/08/04	1.50	Call	Bond Future	1,281.0000	1,406.0000	9.758	0	0	0
2011/05/10	R211	2011/08/04	1.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/10	R211	2011/08/04	1.55	Call	Bond Future	1,550.0000	1,675.0000	8.065	0	0	0
2011/05/10	R211	2011/08/04	1.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/10	R211	2011/08/04	1.45	Call	Bond Future	1,011.0000	1,136.0000	12.364	0	0	0
2011/05/10	R211	2011/08/04	1.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/10	R211	2011/11/03			Bond Future	1.0250	1.0000	(2.439)	0.0000	0.0000	539
2011/05/10	R211	2011/11/03	1.25	Call	Bond Future	1,183.0000	1,315.0000	11.158	0	0	0
2011/05/10	R211	2011/11/03	1.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/10	R211	2011/11/03	1.30	Call	Bond Future	1,444.0000	1,576.0000	9.141	0	0	0
2011/05/10	R211	2011/11/03	1.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/10	R211	2011/11/03	1.20	Call	Bond Future	921.0000	1,054.0000	14.441	0	0	0
2011/05/10	R211	2011/11/03	1.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/10	R212	2011/05/05			Bond Future	2.3360	2.6300	12.586	0.0000	0.0000	0
2011/05/10	R212	2011/08/04			Bond Future	2.2190	2.2170	(0.090)	0.0000	0.0000	2,292
2011/05/10	R212	2011/08/04	2.50	Call	Bond Future	2,647.0000	2,666.0000	0.718	0	0	0
2011/05/10	R212	2011/08/04	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/10	R212	2011/08/04	2.55	Call	Bond Future	3,110.0000	3,129.0000	0.611	0	0	0
2011/05/10	R212	2011/08/04	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/10	R212	2011/08/04	2.45	Call	Bond Future	2,182.0000	2,201.0000	0.871	0	0	0
2011/05/10	R212	2011/08/04	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/10	R212	2011/11/03			Bond Future	2.1130	2.1110	(0.095)	0.0000	0.0000	240
2011/05/10	R212	2011/11/03	2.50	Call	Bond Future	3,588.0000	3,607.0000	0.530	0	0	0
2011/05/10	R212	2011/11/03	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/10	R212	2011/11/03	2.55	Call	Bond Future	4,042.0000	4,061.0000	0.470	0	0	0
2011/05/10	R212	2011/11/03	2.55	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2011/05/10	R212	2011/11/03	2.45	Call	Bond Future	3,132.0000	3,151.0000	0.607	0	0	0

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2011/05/10	R212 2011/11/03	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/10	R213 2011/05/05			Bond Future	8.8060	8.8600	0.613	0.0000	0.0000	0
2011/05/10	R213 2011/08/04			Bond Future	8.8510	8.8090	(0.475)	0.0000	0.0000	0
2011/05/10	R213 2011/08/04	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/10	R213 2011/08/04	8.00	Put	Bond Future	7,265.0000	6,927.0000	(4.652)	0	0	0
2011/05/10	R213 2011/08/04	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/10	R213 2011/08/04	8.05	Put	Bond Future	6,812.0000	6,475.0000	(4.947)	0	0	0
2011/05/10	R213 2011/08/04	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/10	R213 2011/08/04	7.95	Put	Bond Future	7,721.0000	7,383.0000	(4.378)	0	0	0
2011/05/10	R213 2011/11/03			Bond Future	8.9220	8.8790	(0.482)	0.0000	0.0000	0
2011/05/10	R213 2011/11/03	8.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/10	R213 2011/11/03	8.75	Put	Bond Future	1,377.0000	1,036.0000	(24.764)	0	0	0
2011/05/10	R213 2011/11/03	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/10	R213 2011/11/03	8.80	Put	Bond Future	973.0000	632.0000	(35.046)	0	0	0
2011/05/10	R213 2011/11/03	8.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/10	R213 2011/11/03	8.70	Put	Bond Future	1,783.0000	1,442.0000	(19.125)	0	0	0
2011/05/10	R213 2012/02/02			Bond Future	8.9950	8.9510	(0.489)	0.0000	0.0000	0
2011/05/10	R213 2012/02/02	9.00	Call	Bond Future	39.0000	383.0000	882.051	0	0	0
2011/05/10	R213 2012/02/02	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/10	R213 2012/02/02	9.05	Call	Bond Future	427.0000	771.0000	80.562	0	0	0
2011/05/10	R213 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/10	R213 2012/02/02	8.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/10	R213 2012/02/02	8.95	Put	Bond Future	352.0000	8.0000	(97.727)	0	0	0
2011/05/10	R213 2012/05/03			Bond Future	9.0680	9.0220	(0.507)	0.0000	0.0000	0
2011/05/10	R213 2012/05/03	9.25	Call	Bond Future	1,381.0000	1,735.0000	25.634	0	0	0
2011/05/10	R213 2012/05/03	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/10	R213 2012/05/03	9.30	Call	Bond Future	1,754.0000	2,108.0000	20.182	0	0	0
2011/05/10	R213 2012/05/03	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/10	R213 2012/05/03	9.20	Call	Bond Future	1,005.0000	1,359.0000	35.224	0	0	0
2011/05/10	R213 2012/05/03	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/10	TRT1 2011/08/04			Index Future	349.5930	350.2700	0.194	0.0000	0.0000	100
2011/05/10	TRT1 2011/11/03			Index Future	354.2700	354.9580	0.194	0.0000	0.0000	0

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Total									178796.00	