



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 26/05/2011

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
2011/05/26	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/26	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/26	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/26	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/26	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/26	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/26	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/26	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/26	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/26	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/26	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/26	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/26	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/26	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/26	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/05/26	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/26	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/26	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/26	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/26	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/26	AL7T 2011/08/04			Index Future	385.2870	386.7980	0.392	0.0000	0.0000	30
2011/05/26	AL7T 2011/11/03			Index Future	391.0870	392.6210	0.392	0.0000	0.0000	0
2011/05/26	ALBI 2011/08/04			Index Future	353.8880	355.0800	0.337	0.0000	0.0000	1,019
2011/05/26	ALBI 2011/11/03			Index Future	359.2160	360.4260	0.337	0.0000	0.0000	0
2011/05/26	C155 2011/08/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/26	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/26	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/26	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/26	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/26	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/26	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/26	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/26	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/26	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/26	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/26	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/05/26	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0
2011/05/26	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/26	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/26	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/26	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/26	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/26	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/26	CRD1 2011/08/04			Index Future	159.7650	160.1630	0.249	0.0000	0.0000	2
2011/05/26	CRD1 2011/11/03			Index Future	161.9080	162.3120	0.250	0.0000	0.0000	0
2011/05/26	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/26	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/26	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/26	GOVI 2011/08/04			GOVI	354.8100	355.9870	0.332	0.0000	0.0000	179
2011/05/26	GOVI 2011/08/04	348.00	Call	GOVI	68,100.0000	79,870.0000	17.283	0	0	0
2011/05/26	GOVI 2011/08/04	348.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/05/26	GOVI 2011/08/04	348.01	Call	GOVI	68,000.0000	79,770.0000	17.309	0	0	0
2011/05/26	GOVI 2011/08/04	348.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/05/26	GOVI 2011/08/04	347.99	Call	GOVI	68,200.0000	79,970.0000	17.258	0	0	0
2011/05/26	GOVI 2011/08/04	347.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/05/26	GOVI 2011/11/03			GOVI	360.1510	361.3450	0.332	0.0000	0.0000	0
2011/05/26	GOVI 2011/11/03	357.00	Call	GOVI	31,510.0000	43,450.0000	37.893	0	0	0
2011/05/26	GOVI 2011/11/03	357.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/05/26	GOVI 2011/11/03	357.01	Call	GOVI	31,410.0000	43,350.0000	38.013	0	0	0
2011/05/26	GOVI 2011/11/03	357.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/05/26	GOVI 2011/11/03	356.99	Call	GOVI	31,610.0000	43,550.0000	37.773	0	0	0
2011/05/26	GOVI 2011/11/03	356.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0

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2011/05/26	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/05/26	IGOV 2011/08/04			Index Future	154.8770	155.0280	0.097	0.0000	0.0000	977
2011/05/26	IGOV 2011/11/03			Index Future	157.2080	157.3620	0.098	0.0000	0.0000	0
2011/05/26	ILBI 2011/08/04			Index Future	413.7770	413.8290	0.013	0.0000	0.0000	0
2011/05/26	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/05/26	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/05/26	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/05/26	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/05/26	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/05/26	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/05/26	JBAF 2011/06/15			Jibar Tradeable Future	5.5900	5.5900	0.000	0.0000	0.0000	3,890
2011/05/26	JBAF 2011/07/20			Jibar Tradeable Future	5.6500	5.6300	(0.354)	0.0000	0.0000	4,000
2011/05/26	JBAF 2011/08/17			Jibar Tradeable Future	5.6700	5.6500	(0.353)	0.0000	0.0000	0
2011/05/26	JBAF 2011/09/21			Jibar Tradeable Future	5.7900	5.7500	(0.691)	0.0000	0.0000	15,100
2011/05/26	JBAF 2011/10/19			Jibar Tradeable Future	5.8700	5.8300	(0.681)	0.0000	0.0000	0
2011/05/26	JBAF 2011/11/16			Jibar Tradeable Future	6.0300	5.9700	(0.995)	0.0000	0.0000	0
2011/05/26	JBAF 2011/12/21			Jibar Tradeable Future	6.1500	6.0900	(0.976)	0.0000	0.0000	5,591
2011/05/26	JBAF 2012/03/20			Jibar Tradeable Future	6.5000	6.4400	(0.923)	0.0000	0.0000	1,090
2011/05/26	JBAF 2012/06/20			Jibar Tradeable Future	6.8800	6.8100	(1.017)	0.0000	0.0000	2,890
2011/05/26	JBAF 2012/09/19			Jibar Tradeable Future	7.2100	7.1300	(1.110)	0.0000	0.0000	44,710
2011/05/26	JBAF 2012/12/19			Jibar Tradeable Future	7.5300	7.4600	(0.930)	0.0000	0.0000	490
2011/05/26	JBAF 2013/03/20			Jibar Tradeable Future	7.8200	7.7400	(1.023)	0.0000	0.0000	290
2011/05/26	JN02 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/05/26	JN02 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/26	JN02 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/26	JN02 2011/08/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0

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2011/05/26	JN02 2011/08/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/05/26	JN02 2011/08/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/05/26	JN02 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/26	JN05 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/05/26	JN05 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/26	JN05 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/26	JN05 2011/08/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/26	JN05 2011/08/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/05/26	JN05 2011/08/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/05/26	JN05 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/26	JN10 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/05/26	JN10 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/26	JN10 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/26	JN10 2011/08/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/26	JN10 2011/08/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/05/26	JN10 2011/08/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/05/26	JN10 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/26	OTH1 2011/08/04			Index Future	348.5420	349.8100	0.364	0.0000	0.0000	3
2011/05/26	OTH1 2011/11/03			Index Future	353.7890	355.0760	0.364	0.0000	0.0000	0
2011/05/26	R157 2011/08/04			Bond Future	7.6670	7.5910	(0.991)	0.0000	0.0000	6,655
2011/05/26	R157 2011/08/04	7.50	Call	Bond Future	533.0000	647.0000	21.388	0	0	1,000
2011/05/26	R157 2011/08/04	7.50	Put	Bond Future	1,185.0000	1,003.0000	(15.359)	0	0	0
2011/05/26	R157 2011/08/04	7.55	Call	Bond Future	612.0000	737.0000	20.425	0	0	0
2011/05/26	R157 2011/08/04	7.55	Put	Bond Future	1,068.0000	897.0000	(16.011)	0	0	0
2011/05/26	R157 2011/08/04	7.45	Call	Bond Future	461.0000	565.0000	22.560	0	0	0
2011/05/26	R157 2011/08/04	7.45	Put	Bond Future	1,309.0000	1,117.0000	(14.668)	0	0	0
2011/05/26	R157 2011/08/04	7.20	Put	Bond Future	2,034.0000	1,794.0000	(11.799)	0	0	0
2011/05/26	R157 2011/08/04	7.20	Call	Bond Future	200.0000	256.0000	28.000	0	0	1,320
2011/05/26	R157 2011/08/04	7.60	Put	Bond Future	959.0000	799.0000	(16.684)	0	0	0
2011/05/26	R157 2011/08/04	7.60	Call	Bond Future	698.0000	834.0000	19.484	0	0	440
2011/05/26	R157 2011/08/04	7.80	Call	Bond Future	1,114.0000	1,294.0000	16.158	0	0	0
2011/05/26	R157 2011/08/04	7.80	Put	Bond Future	598.0000	482.0000	(19.398)	0	0	440

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2011/05/26	R157 2011/08/04	8.20	Call	Bond Future	2,242.0000	2,491.0000	11.106	0	0	0
2011/05/26	R157 2011/08/04	8.20	Put	Bond Future	191.0000	144.0000	(24.607)	0	0	1,320
2011/05/26	R157 2011/11/03			Bond Future	7.7930	7.7110	(1.052)	0.0000	0.0000	3,358
2011/05/26	R157 2011/11/03	8.25	Call	Bond Future	2,221.0000	2,435.0000	9.635	0	0	0
2011/05/26	R157 2011/11/03	8.25	Put	Bond Future	567.0000	481.0000	(15.168)	0	0	0
2011/05/26	R157 2011/11/03	8.30	Call	Bond Future	2,352.0000	2,573.0000	9.396	0	0	0
2011/05/26	R157 2011/11/03	8.30	Put	Bond Future	519.0000	440.0000	(15.222)	0	0	0
2011/05/26	R157 2011/11/03	8.20	Call	Bond Future	2,092.0000	2,301.0000	9.990	0	0	0
2011/05/26	R157 2011/11/03	8.20	Put	Bond Future	618.0000	527.0000	(14.725)	0	0	0
2011/05/26	R157 2012/02/02			Bond Future	7.9360	7.8470	(1.121)	0.0000	0.0000	0
2011/05/26	R157 2012/02/02	8.50	Call	Bond Future	2,680.0000	2,892.0000	7.910	0	0	0
2011/05/26	R157 2012/02/02	8.50	Put	Bond Future	778.0000	686.0000	(11.825)	0	0	0
2011/05/26	R157 2012/02/02	8.55	Call	Bond Future	2,800.0000	3,017.0000	7.750	0	0	0
2011/05/26	R157 2012/02/02	8.55	Put	Bond Future	731.0000	645.0000	(11.765)	0	0	0
2011/05/26	R157 2012/02/02	8.45	Call	Bond Future	2,561.0000	2,769.0000	8.122	0	0	0
2011/05/26	R157 2012/02/02	8.45	Put	Bond Future	826.0000	730.0000	(11.622)	0	0	0
2011/05/26	R157 2012/05/03			Bond Future	8.0960	7.9990	(1.198)	0.0000	0.0000	0
2011/05/26	R157 2012/05/03	8.25	Call	Bond Future	1,958.0000	2,130.0000	8.784	0	0	0
2011/05/26	R157 2012/05/03	8.25	Put	Bond Future	1,472.0000	1,336.0000	(9.239)	0	0	0
2011/05/26	R157 2012/05/03	8.30	Call	Bond Future	2,051.0000	2,227.0000	8.581	0	0	0
2011/05/26	R157 2012/05/03	8.30	Put	Bond Future	1,407.0000	1,275.0000	(9.382)	0	0	0
2011/05/26	R157 2012/05/03	8.20	Call	Bond Future	1,867.0000	2,035.0000	8.998	0	0	0
2011/05/26	R157 2012/05/03	8.20	Put	Bond Future	1,538.0000	1,398.0000	(9.103)	0	0	0
2011/05/26	R186 2011/08/04			Bond Future	8.5970	8.5500	(0.547)	0.0000	0.0000	21,627
2011/05/26	R186 2011/08/04	8.25	Call	Bond Future	959.0000	1,077.0000	12.304	0	0	0
2011/05/26	R186 2011/08/04	8.25	Put	Bond Future	4,295.0000	3,969.0000	(7.590)	0	0	0
2011/05/26	R186 2011/08/04	8.30	Call	Bond Future	1,103.0000	1,234.0000	11.877	0	0	0
2011/05/26	R186 2011/08/04	8.30	Put	Bond Future	3,949.0000	3,637.0000	(7.901)	0	0	0
2011/05/26	R186 2011/08/04	8.20	Call	Bond Future	830.0000	936.0000	12.771	0	0	0
2011/05/26	R186 2011/08/04	8.20	Put	Bond Future	4,658.0000	4,320.0000	(7.256)	0	0	0
2011/05/26	R186 2011/08/04	8.35	Put	Bond Future	3,621.0000	3,322.0000	(8.257)	0	0	0
2011/05/26	R186 2011/08/04	8.35	Call	Bond Future	1,261.0000	1,406.0000	11.499	0	0	600
2011/05/26	R186 2011/08/04	8.70	Put	Bond Future	1,809.0000	1,612.0000	(10.890)	0	0	0
2011/05/26	R186 2011/08/04	8.70	Call	Bond Future	2,773.0000	3,020.0000	8.907	0	0	200

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2011/05/26	R186 2011/08/04	8.95	Call	Bond Future	4,261.0000	4,575.0000	7.369	0	0	0
2011/05/26	R186 2011/08/04	8.95	Put	Bond Future	1,005.0000	876.0000	(12.836)	0	0	200
2011/05/26	R186 2011/08/04	9.70	Call	Bond Future	9,855.0000	10,277.0000	4.282	0	0	0
2011/05/26	R186 2011/08/04	9.70	Put	Bond Future	113.0000	92.0000	(18.584)	0	0	600
2011/05/26	R186 2011/11/03			Bond Future	8.6740	8.6250	(0.565)	0.0000	0.0000	13,789
2011/05/26	R186 2011/11/03	9.00	Call	Bond Future	5,178.0000	5,466.0000	5.562	0	0	0
2011/05/26	R186 2011/11/03	9.00	Put	Bond Future	2,220.0000	2,054.0000	(7.477)	0	0	0
2011/05/26	R186 2011/11/03	9.05	Call	Bond Future	5,468.0000	5,764.0000	5.413	0	0	0
2011/05/26	R186 2011/11/03	9.05	Put	Bond Future	2,066.0000	1,908.0000	(7.648)	0	0	0
2011/05/26	R186 2011/11/03	8.95	Call	Bond Future	4,895.0000	5,174.0000	5.700	0	0	0
2011/05/26	R186 2011/11/03	8.95	Put	Bond Future	2,383.0000	2,208.0000	(7.344)	0	0	0
2011/05/26	R186 2011/11/03	8.75	Put	Bond Future	3,135.0000	2,924.0000	(6.730)	0	0	0
2011/05/26	R186 2011/11/03	8.75	Call	Bond Future	3,835.0000	4,078.0000	6.336	0	0	5,600
2011/05/26	R186 2012/02/02			Bond Future	8.7510	8.7010	(0.571)	0.0000	0.0000	2,500
2011/05/26	R186 2012/02/02	9.00	Call	Bond Future	5,674.0000	5,941.0000	4.706	0	0	0
2011/05/26	R186 2012/02/02	9.00	Put	Bond Future	3,445.0000	3,257.0000	(5.457)	0	0	0
2011/05/26	R186 2012/02/02	9.05	Call	Bond Future	5,939.0000	6,213.0000	4.614	0	0	0
2011/05/26	R186 2012/02/02	9.05	Put	Bond Future	3,270.0000	3,089.0000	(5.535)	0	0	0
2011/05/26	R186 2012/02/02	8.95	Call	Bond Future	5,417.0000	5,677.0000	4.800	0	0	0
2011/05/26	R186 2012/02/02	8.95	Put	Bond Future	3,631.0000	3,435.0000	(5.398)	0	0	0
2011/05/26	R186 2012/05/03			Bond Future	8.8320	8.7800	(0.589)	0.0000	0.0000	0
2011/05/26	R186 2012/05/03	9.00	Call	Bond Future	5,861.0000	6,121.0000	4.436	0	0	0
2011/05/26	R186 2012/05/03	9.00	Put	Bond Future	4,378.0000	4,173.0000	(4.683)	0	0	0
2011/05/26	R186 2012/05/03	9.05	Call	Bond Future	6,118.0000	6,384.0000	4.348	0	0	0
2011/05/26	R186 2012/05/03	9.05	Put	Bond Future	4,199.0000	4,000.0000	(4.739)	0	0	0
2011/05/26	R186 2012/05/03	8.95	Call	Bond Future	5,615.0000	5,868.0000	4.506	0	0	0
2011/05/26	R186 2012/05/03	8.95	Put	Bond Future	4,571.0000	4,359.0000	(4.638)	0	0	0
2011/05/26	R189 2011/08/04			Bond Future	212.5735	212.5949	0.010	0.0000	0.0000	0
2011/05/26	R189 2011/08/04	212.00	Call	Bond Future	573.0000	595.0000	3.839	0	0	0
2011/05/26	R189 2011/08/04	212.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/26	R189 2011/08/04	212.05	Call	Bond Future	523.0000	545.0000	4.207	0	0	0
2011/05/26	R189 2011/08/04	212.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/26	R189 2011/08/04	211.95	Call	Bond Future	623.0000	645.0000	3.531	0	0	0
2011/05/26	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
2011/05/26	R197 2011/08/04			Bond Future	233.7846	234.0403	0.109	0.0000	0.0000	0
2011/05/26	R197 2011/08/04	231.50	Call	Bond Future	2,285.0000	2,540.0000	11.160	0	0	0
2011/05/26	R197 2011/08/04	231.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/26	R197 2011/08/04	231.55	Call	Bond Future	2,235.0000	2,490.0000	11.409	0	0	0
2011/05/26	R197 2011/08/04	231.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/26	R197 2011/08/04	231.45	Call	Bond Future	2,335.0000	2,590.0000	10.921	0	0	0
2011/05/26	R197 2011/08/04	231.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/26	R201 2011/08/04			Bond Future	7.2420	7.1670	(1.036)	0.0000	0.0000	170
2011/05/26	R201 2011/08/04	7.25	Call	Bond Future	606.0000	724.0000	19.472	0	0	0
2011/05/26	R201 2011/08/04	7.25	Put	Bond Future	582.0000	473.0000	(18.729)	0	0	0
2011/05/26	R201 2011/08/04	7.30	Call	Bond Future	687.0000	814.0000	18.486	0	0	0
2011/05/26	R201 2011/08/04	7.30	Put	Bond Future	512.0000	412.0000	(19.531)	0	0	0
2011/05/26	R201 2011/08/04	7.20	Call	Bond Future	531.0000	640.0000	20.527	0	0	0
2011/05/26	R201 2011/08/04	7.20	Put	Bond Future	658.0000	540.0000	(17.933)	0	0	0
2011/05/26	R201 2011/11/03			Bond Future	7.3460	7.2630	(1.130)	0.0000	0.0000	695
2011/05/26	R201 2011/11/03	8.00	Call	Bond Future	2,076.0000	2,263.0000	9.008	0	0	0
2011/05/26	R201 2011/11/03	8.00	Put	Bond Future	259.0000	213.0000	(17.761)	0	0	0
2011/05/26	R201 2011/11/03	8.05	Call	Bond Future	2,188.0000	2,379.0000	8.729	0	0	0
2011/05/26	R201 2011/11/03	8.05	Put	Bond Future	234.0000	191.0000	(18.376)	0	0	0
2011/05/26	R201 2011/11/03	7.95	Call	Bond Future	1,966.0000	2,149.0000	9.308	0	0	0
2011/05/26	R201 2011/11/03	7.95	Put	Bond Future	287.0000	236.0000	(17.770)	0	0	0
2011/05/26	R201 2012/02/02			Bond Future	7.4610	7.3700	(1.220)	0.0000	0.0000	0
2011/05/26	R201 2012/02/02	8.25	Call	Bond Future	2,464.0000	2,644.0000	7.305	0	0	0
2011/05/26	R201 2012/02/02	8.25	Put	Bond Future	442.0000	386.0000	(12.670)	0	0	0
2011/05/26	R201 2012/02/02	8.30	Call	Bond Future	2,563.0000	2,746.0000	7.140	0	0	0
2011/05/26	R201 2012/02/02	8.30	Put	Bond Future	415.0000	362.0000	(12.771)	0	0	0
2011/05/26	R201 2012/02/02	8.20	Call	Bond Future	2,366.0000	2,543.0000	7.481	0	0	0
2011/05/26	R201 2012/02/02	8.20	Put	Bond Future	471.0000	412.0000	(12.527)	0	0	0
2011/05/26	R201 2012/05/03			Bond Future	7.5980	7.4980	(1.316)	0.0000	0.0000	0
2011/05/26	R201 2012/05/03	7.75	Call	Bond Future	1,418.0000	1,551.0000	9.379	0	0	0
2011/05/26	R201 2012/05/03	7.75	Put	Bond Future	1,057.0000	952.0000	(9.934)	0	0	0
2011/05/26	R201 2012/05/03	7.80	Call	Bond Future	1,491.0000	1,628.0000	9.188	0	0	0
2011/05/26	R201 2012/05/03	7.80	Put	Bond Future	1,012.0000	911.0000	(9.980)	0	0	0

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2011/05/26	R201 2012/05/03	7.70	Call	Bond Future	1,347.0000	1,477.0000	9.651	0	0	0
2011/05/26	R201 2012/05/03	7.70	Put	Bond Future	1,105.0000	997.0000	(9.774)	0	0	0
2011/05/26	R202 2011/08/04			Bond Future	0.1280	0.1180	(7.813)	0.0000	0.0000	10,128
2011/05/26	R202 2011/08/04	1.00	Call	Bond Future	24,180.0000	24,484.0000	1.257	0	0	0
2011/05/26	R202 2011/08/04	1.00	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2011/05/26	R202 2011/08/04	1.05	Call	Bond Future	25,440.0000	25,743.0000	1.191	0	0	0
2011/05/26	R202 2011/08/04	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/26	R202 2011/08/04	0.95	Call	Bond Future	22,908.0000	23,211.0000	1.323	0	0	0
2011/05/26	R202 2011/08/04	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/26	R202 2011/11/03			Bond Future	0.0440	0.0340	(22.727)	0.0000	0.0000	400
2011/05/26	R202 2011/11/03	0.50	Call	Bond Future	13,235.0000	13,540.0000	2.304	0	0	0
2011/05/26	R202 2011/11/03	0.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/26	R202 2011/11/03	0.55	Call	Bond Future	14,613.0000	14,917.0000	2.080	0	0	0
2011/05/26	R202 2011/11/03	0.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/26	R202 2011/11/03	0.45	Call	Bond Future	11,844.0000	12,148.0000	2.567	0	0	0
2011/05/26	R202 2011/11/03	0.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/26	R203 2011/08/04			Bond Future	8.1670	8.0920	(0.918)	0.0000	0.0000	824
2011/05/26	R203 2011/08/04	8.00	Call	Bond Future	685.0000	824.0000	20.292	0	0	0
2011/05/26	R203 2011/08/04	8.00	Put	Bond Future	1,481.0000	1,263.0000	(14.720)	0	0	0
2011/05/26	R203 2011/08/04	8.05	Call	Bond Future	783.0000	935.0000	19.413	0	0	0
2011/05/26	R203 2011/08/04	8.05	Put	Bond Future	1,340.0000	1,135.0000	(15.299)	0	0	0
2011/05/26	R203 2011/08/04	7.95	Call	Bond Future	596.0000	723.0000	21.309	0	0	0
2011/05/26	R203 2011/08/04	7.95	Put	Bond Future	1,632.0000	1,402.0000	(14.093)	0	0	0
2011/05/26	R203 2011/11/03			Bond Future	8.2770	8.1990	(0.942)	0.0000	0.0000	1,630
2011/05/26	R203 2011/11/03	8.50	Call	Bond Future	2,160.0000	2,378.0000	10.093	0	0	0
2011/05/26	R203 2011/11/03	8.50	Put	Bond Future	1,149.0000	1,010.0000	(12.097)	0	0	0
2011/05/26	R203 2011/11/03	8.55	Call	Bond Future	2,302.0000	2,527.0000	9.774	0	0	0
2011/05/26	R203 2011/11/03	8.55	Put	Bond Future	1,066.0000	934.0000	(12.383)	0	0	0
2011/05/26	R203 2011/11/03	8.45	Call	Bond Future	2,023.0000	2,234.0000	10.430	0	0	0
2011/05/26	R203 2011/11/03	8.45	Put	Bond Future	1,237.0000	1,092.0000	(11.722)	0	0	0
2011/05/26	R203 2012/02/02			Bond Future	8.3970	8.3150	(0.977)	0.0000	0.0000	0
2011/05/26	R203 2012/02/02	8.75	Call	Bond Future	3,010.0000	3,234.0000	7.442	0	0	0
2011/05/26	R203 2012/02/02	8.75	Put	Bond Future	1,478.0000	1,342.0000	(9.202)	0	0	0

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2011/05/26	R203 2012/02/02	8.80	Call	Bond Future	3,149.0000	3,378.0000	7.272	0	0	0
2011/05/26	R203 2012/02/02	8.80	Put	Bond Future	1,403.0000	1,272.0000	(9.337)	0	0	0
2011/05/26	R203 2012/02/02	8.70	Call	Bond Future	2,874.0000	3,093.0000	7.620	0	0	0
2011/05/26	R203 2012/02/02	8.70	Put	Bond Future	1,558.0000	1,416.0000	(9.114)	0	0	0
2011/05/26	R203 2012/05/03			Bond Future	8.5260	8.4390	(1.020)	0.0000	0.0000	0
2011/05/26	R203 2012/05/03	8.75	Call	Bond Future	2,811.0000	3,023.0000	7.542	0	0	0
2011/05/26	R203 2012/05/03	8.75	Put	Bond Future	1,876.0000	1,722.0000	(8.209)	0	0	0
2011/05/26	R203 2012/05/03	8.80	Call	Bond Future	2,941.0000	3,158.0000	7.378	0	0	0
2011/05/26	R203 2012/05/03	8.80	Put	Bond Future	1,799.0000	1,650.0000	(8.282)	0	0	0
2011/05/26	R203 2012/05/03	8.70	Call	Bond Future	2,685.0000	2,892.0000	7.709	0	0	0
2011/05/26	R203 2012/05/03	8.70	Put	Bond Future	1,958.0000	1,799.0000	(8.121)	0	0	0
2011/05/26	R204 2011/08/04			Bond Future	8.2910	8.2280	(0.760)	0.0000	0.0000	0
2011/05/26	R204 2011/08/04	8.00	Call	Bond Future	568.0000	671.0000	18.134	0	0	0
2011/05/26	R204 2011/08/04	8.00	Put	Bond Future	2,149.0000	1,912.0000	(11.028)	0	0	0
2011/05/26	R204 2011/08/04	8.05	Call	Bond Future	657.0000	770.0000	17.199	0	0	0
2011/05/26	R204 2011/08/04	8.05	Put	Bond Future	1,964.0000	1,737.0000	(11.558)	0	0	0
2011/05/26	R204 2011/08/04	7.95	Call	Bond Future	490.0000	581.0000	18.571	0	0	0
2011/05/26	R204 2011/08/04	7.95	Put	Bond Future	2,345.0000	2,097.0000	(10.576)	0	0	0
2011/05/26	R204 2011/11/03			Bond Future	8.3910	8.3250	(0.787)	0.0000	0.0000	2,133
2011/05/26	R204 2011/11/03	8.75	Call	Bond Future	2,963.0000	3,190.0000	7.661	0	0	0
2011/05/26	R204 2011/11/03	8.75	Put	Bond Future	1,114.0000	997.0000	(10.503)	0	0	0
2011/05/26	R204 2011/11/03	8.80	Call	Bond Future	3,135.0000	3,369.0000	7.464	0	0	0
2011/05/26	R204 2011/11/03	8.80	Put	Bond Future	1,032.0000	922.0000	(10.659)	0	0	0
2011/05/26	R204 2011/11/03	8.70	Call	Bond Future	2,795.0000	3,015.0000	7.871	0	0	0
2011/05/26	R204 2011/11/03	8.70	Put	Bond Future	1,201.0000	1,076.0000	(10.408)	0	0	0
2011/05/26	R204 2012/02/02			Bond Future	8.4970	8.4270	(0.824)	0.0000	0.0000	0
2011/05/26	R204 2012/02/02	9.00	Call	Bond Future	3,841.0000	4,078.0000	6.170	0	0	0
2011/05/26	R204 2012/02/02	9.00	Put	Bond Future	1,345.0000	1,228.0000	(8.699)	0	0	0
2011/05/26	R204 2012/02/02	9.05	Call	Bond Future	4,009.0000	4,252.0000	6.061	0	0	0
2011/05/26	R204 2012/02/02	9.05	Put	Bond Future	1,269.0000	1,158.0000	(8.747)	0	0	0
2011/05/26	R204 2012/02/02	8.95	Call	Bond Future	3,675.0000	3,907.0000	6.313	0	0	0
2011/05/26	R204 2012/02/02	8.95	Put	Bond Future	1,423.0000	1,302.0000	(8.503)	0	0	0
2011/05/26	R204 2012/05/03			Bond Future	8.6110	8.5380	(0.848)	0.0000	0.0000	0
2011/05/26	R204 2012/05/03	8.75	Call	Bond Future	3,052.0000	3,249.0000	6.455	0	0	0

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2011/05/26	R204 2012/05/03	8.75	Put	Bond Future	2,377.0000	2,218.0000	(6.689)	0	0	0
2011/05/26	R204 2012/05/03	8.80	Call	Bond Future	3,196.0000	3,398.0000	6.320	0	0	0
2011/05/26	R204 2012/05/03	8.80	Put	Bond Future	2,280.0000	2,126.0000	(6.754)	0	0	0
2011/05/26	R204 2012/05/03	8.70	Call	Bond Future	2,913.0000	3,105.0000	6.591	0	0	0
2011/05/26	R204 2012/05/03	8.70	Put	Bond Future	2,480.0000	2,316.0000	(6.613)	0	0	0
2011/05/26	R206 2011/08/04			Bond Future	7.0210	6.9490	(1.025)	0.0000	0.0000	9,866
2011/05/26	R206 2011/08/04	7.00	Call	Bond Future	379.0000	459.0000	21.108	0	0	0
2011/05/26	R206 2011/08/04	7.00	Put	Bond Future	426.0000	346.0000	(18.779)	0	0	0
2011/05/26	R206 2011/08/04	7.05	Call	Bond Future	437.0000	523.0000	19.680	0	0	0
2011/05/26	R206 2011/08/04	7.05	Put	Bond Future	373.0000	299.0000	(19.839)	0	0	0
2011/05/26	R206 2011/08/04	6.95	Call	Bond Future	326.0000	398.0000	22.086	0	0	0
2011/05/26	R206 2011/08/04	6.95	Put	Bond Future	483.0000	396.0000	(18.012)	0	0	0
2011/05/26	R206 2011/11/03			Bond Future	7.1290	7.0480	(1.136)	0.0000	0.0000	0
2011/05/26	R206 2011/11/03	7.75	Call	Bond Future	1,435.0000	1,563.0000	8.920	0	0	0
2011/05/26	R206 2011/11/03	7.75	Put	Bond Future	201.0000	167.0000	(16.915)	0	0	0
2011/05/26	R206 2011/11/03	7.80	Call	Bond Future	1,516.0000	1,647.0000	8.641	0	0	0
2011/05/26	R206 2011/11/03	7.80	Put	Bond Future	184.0000	153.0000	(16.848)	0	0	0
2011/05/26	R206 2011/11/03	7.70	Call	Bond Future	1,357.0000	1,483.0000	9.285	0	0	0
2011/05/26	R206 2011/11/03	7.70	Put	Bond Future	222.0000	186.0000	(16.216)	0	0	0
2011/05/26	R206 2012/02/02			Bond Future	7.2580	7.1660	(1.268)	0.0000	0.0000	0
2011/05/26	R206 2012/02/02	8.00	Call	Bond Future	1,618.0000	1,741.0000	7.602	0	0	0
2011/05/26	R206 2012/02/02	8.00	Put	Bond Future	306.0000	265.0000	(13.399)	0	0	0
2011/05/26	R206 2012/02/02	8.05	Call	Bond Future	1,686.0000	1,812.0000	7.473	0	0	0
2011/05/26	R206 2012/02/02	8.05	Put	Bond Future	287.0000	249.0000	(13.240)	0	0	0
2011/05/26	R206 2012/02/02	7.95	Call	Bond Future	1,551.0000	1,672.0000	7.801	0	0	0
2011/05/26	R206 2012/02/02	7.95	Put	Bond Future	327.0000	284.0000	(13.150)	0	0	0
2011/05/26	R206 2012/05/03			Bond Future	7.4350	7.3290	(1.426)	0.0000	0.0000	0
2011/05/26	R206 2012/05/03	7.50	Call	Bond Future	845.0000	933.0000	10.414	0	0	0
2011/05/26	R206 2012/05/03	7.50	Put	Bond Future	744.0000	666.0000	(10.484)	0	0	0
2011/05/26	R206 2012/05/03	7.55	Call	Bond Future	891.0000	982.0000	10.213	0	0	0
2011/05/26	R206 2012/05/03	7.55	Put	Bond Future	712.0000	637.0000	(10.534)	0	0	0
2011/05/26	R206 2012/05/03	7.45	Call	Bond Future	800.0000	886.0000	10.750	0	0	0
2011/05/26	R206 2012/05/03	7.45	Put	Bond Future	777.0000	697.0000	(10.296)	0	0	0

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2011/05/26	R207 2011/08/04			Bond Future	8.3920	8.3240	(0.810)	0.0000	0.0000	5,725
2011/05/26	R207 2011/08/04	8.25	Call	Bond Future	898.0000	1,056.0000	17.595	0	0	0
2011/05/26	R207 2011/08/04	8.25	Put	Bond Future	1,712.0000	1,481.0000	(13.493)	0	0	0
2011/05/26	R207 2011/08/04	8.30	Call	Bond Future	1,020.0000	1,191.0000	16.765	0	0	0
2011/05/26	R207 2011/08/04	8.30	Put	Bond Future	1,546.0000	1,329.0000	(14.036)	0	0	0
2011/05/26	R207 2011/08/04	8.20	Call	Bond Future	786.0000	930.0000	18.321	0	0	0
2011/05/26	R207 2011/08/04	8.20	Put	Bond Future	1,888.0000	1,644.0000	(12.924)	0	0	0
2011/05/26	R207 2011/11/03			Bond Future	8.4830	8.4120	(0.837)	0.0000	0.0000	600
2011/05/26	R207 2011/11/03	8.75	Call	Bond Future	2,765.0000	3,013.0000	8.969	0	0	0
2011/05/26	R207 2011/11/03	8.75	Put	Bond Future	1,298.0000	1,151.0000	(11.325)	0	0	0
2011/05/26	R207 2011/11/03	8.80	Call	Bond Future	2,940.0000	3,196.0000	8.707	0	0	0
2011/05/26	R207 2011/11/03	8.80	Put	Bond Future	1,201.0000	1,062.0000	(11.574)	0	0	0
2011/05/26	R207 2011/11/03	8.70	Call	Bond Future	2,596.0000	2,836.0000	9.245	0	0	0
2011/05/26	R207 2011/11/03	8.70	Put	Bond Future	1,401.0000	1,246.0000	(11.064)	0	0	0
2011/05/26	R207 2012/02/02			Bond Future	8.5800	8.5060	(0.862)	0.0000	0.0000	0
2011/05/26	R207 2012/02/02	9.00	Call	Bond Future	3,905.0000	4,163.0000	6.607	0	0	0
2011/05/26	R207 2012/02/02	9.00	Put	Bond Future	1,672.0000	1,529.0000	(8.553)	0	0	0
2011/05/26	R207 2012/02/02	9.05	Call	Bond Future	4,078.0000	4,342.0000	6.474	0	0	0
2011/05/26	R207 2012/02/02	9.05	Put	Bond Future	1,584.0000	1,447.0000	(8.649)	0	0	0
2011/05/26	R207 2012/02/02	8.95	Call	Bond Future	3,735.0000	3,988.0000	6.774	0	0	0
2011/05/26	R207 2012/02/02	8.95	Put	Bond Future	1,764.0000	1,617.0000	(8.333)	0	0	0
2011/05/26	R207 2012/05/03			Bond Future	8.6850	8.6080	(0.887)	0.0000	0.0000	0
2011/05/26	R207 2012/05/03	8.75	Call	Bond Future	3,090.0000	3,306.0000	6.990	0	0	0
2011/05/26	R207 2012/05/03	8.75	Put	Bond Future	2,750.0000	2,561.0000	(6.873)	0	0	0
2011/05/26	R207 2012/05/03	8.80	Call	Bond Future	3,239.0000	3,462.0000	6.885	0	0	0
2011/05/26	R207 2012/05/03	8.80	Put	Bond Future	2,638.0000	2,456.0000	(6.899)	0	0	0
2011/05/26	R207 2012/05/03	8.70	Call	Bond Future	2,946.0000	3,157.0000	7.162	0	0	0
2011/05/26	R207 2012/05/03	8.70	Put	Bond Future	2,867.0000	2,673.0000	(6.767)	0	0	0
2011/05/26	R208 2011/08/04			Bond Future	8.4290	8.3610	(0.807)	0.0000	0.0000	100
2011/05/26	R208 2011/08/04	8.25	Call	Bond Future	876.0000	1,033.0000	17.922	0	0	0
2011/05/26	R208 2011/08/04	8.25	Put	Bond Future	1,967.0000	1,711.0000	(13.015)	0	0	0
2011/05/26	R208 2011/08/04	8.30	Call	Bond Future	998.0000	1,170.0000	17.234	0	0	0
2011/05/26	R208 2011/08/04	8.30	Put	Bond Future	1,782.0000	1,542.0000	(13.468)	0	0	0
2011/05/26	R208 2011/08/04	8.20	Call	Bond Future	764.0000	907.0000	18.717	0	0	0

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2011/05/26	R208 2011/08/04	8.20	Put	Bond Future	2,163.0000	1,893.0000	(12.483)	0	0	0
2011/05/26	R208 2011/11/03			Bond Future	8.5140	8.4440	(0.822)	0.0000	0.0000	5,998
2011/05/26	R208 2011/11/03	8.75	Call	Bond Future	2,885.0000	3,139.0000	8.804	0	0	0
2011/05/26	R208 2011/11/03	8.75	Put	Bond Future	1,504.0000	1,343.0000	(10.705)	0	0	0
2011/05/26	R208 2011/11/03	8.80	Call	Bond Future	3,067.0000	3,330.0000	8.575	0	0	0
2011/05/26	R208 2011/11/03	8.80	Put	Bond Future	1,397.0000	1,245.0000	(10.880)	0	0	0
2011/05/26	R208 2011/11/03	8.70	Call	Bond Future	2,709.0000	2,955.0000	9.081	0	0	0
2011/05/26	R208 2011/11/03	8.70	Put	Bond Future	1,618.0000	1,449.0000	(10.445)	0	0	0
2011/05/26	R208 2012/02/02			Bond Future	8.6020	8.5290	(0.849)	0.0000	0.0000	0
2011/05/26	R208 2012/02/02	9.00	Call	Bond Future	4,088.0000	4,358.0000	6.605	0	0	0
2011/05/26	R208 2012/02/02	9.00	Put	Bond Future	1,827.0000	1,674.0000	(8.374)	0	0	0
2011/05/26	R208 2012/02/02	9.05	Call	Bond Future	4,272.0000	4,548.0000	6.461	0	0	0
2011/05/26	R208 2012/02/02	9.05	Put	Bond Future	1,732.0000	1,585.0000	(8.487)	0	0	0
2011/05/26	R208 2012/02/02	8.95	Call	Bond Future	3,908.0000	4,172.0000	6.755	0	0	0
2011/05/26	R208 2012/02/02	8.95	Put	Bond Future	1,927.0000	1,768.0000	(8.251)	0	0	0
2011/05/26	R208 2012/05/03			Bond Future	8.6960	8.6200	(0.874)	0.0000	0.0000	0
2011/05/26	R208 2012/05/03	9.00	Call	Bond Future	4,083.0000	4,342.0000	6.343	0	0	0
2011/05/26	R208 2012/05/03	9.00	Put	Bond Future	2,391.0000	2,220.0000	(7.152)	0	0	0
2011/05/26	R208 2012/05/03	9.05	Call	Bond Future	4,260.0000	4,524.0000	6.197	0	0	0
2011/05/26	R208 2012/05/03	9.05	Put	Bond Future	2,293.0000	2,127.0000	(7.239)	0	0	0
2011/05/26	R208 2012/05/03	8.95	Call	Bond Future	3,909.0000	4,162.0000	6.472	0	0	0
2011/05/26	R208 2012/05/03	8.95	Put	Bond Future	2,492.0000	2,315.0000	(7.103)	0	0	0
2011/05/26	R209 2011/08/04			Bond Future	8.8010	8.7600	(0.466)	0.0000	0.0000	0
2011/05/26	R209 2011/08/04	8.50	Call	Bond Future	907.0000	1,001.0000	10.364	0	0	0
2011/05/26	R209 2011/08/04	8.50	Put	Bond Future	3,355.0000	3,123.0000	(6.915)	0	0	0
2011/05/26	R209 2011/08/04	8.55	Call	Bond Future	1,038.0000	1,142.0000	10.019	0	0	0
2011/05/26	R209 2011/08/04	8.55	Put	Bond Future	3,070.0000	2,848.0000	(7.231)	0	0	0
2011/05/26	R209 2011/08/04	8.45	Call	Bond Future	788.0000	872.0000	10.660	0	0	0
2011/05/26	R209 2011/08/04	8.45	Put	Bond Future	3,655.0000	3,413.0000	(6.621)	0	0	0
2011/05/26	R209 2011/08/04	10.10	Call	Bond Future	9,294.0000	9,610.0000	3.400	0	0	0
2011/05/26	R209 2011/08/04	10.10	Put	Bond Future	50.0000	40.0000	(20.000)	0	0	0
2011/05/26	R209 2011/11/03			Bond Future	8.8640	8.8210	(0.485)	0.0000	0.0000	1,318
2011/05/26	R209 2011/11/03	8.75	Call	Bond Future	2,473.0000	2,626.0000	6.187	0	0	0
2011/05/26	R209 2011/11/03	8.75	Put	Bond Future	3,374.0000	3,189.0000	(5.483)	0	0	0

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2011/05/26	R209 2011/11/03	8.80	Call	Bond Future	2,658.0000	2,818.0000	6.020	0	0	0
2011/05/26	R209 2011/11/03	8.80	Put	Bond Future	3,162.0000	2,984.0000	(5.629)	0	0	0
2011/05/26	R209 2011/11/03	8.70	Call	Bond Future	2,296.0000	2,442.0000	6.359	0	0	0
2011/05/26	R209 2011/11/03	8.70	Put	Bond Future	3,598.0000	3,406.0000	(5.336)	0	0	0
2011/05/26	R209 2012/02/02			Bond Future	8.9270	8.8830	(0.493)	0.0000	0.0000	0
2011/05/26	R209 2012/02/02	9.00	Call	Bond Future	4,050.0000	4,232.0000	4.494	0	0	0
2011/05/26	R209 2012/02/02	9.00	Put	Bond Future	3,489.0000	3,329.0000	(4.586)	0	0	0
2011/05/26	R209 2012/02/02	9.05	Call	Bond Future	4,257.0000	4,444.0000	4.393	0	0	0
2011/05/26	R209 2012/02/02	9.05	Put	Bond Future	3,316.0000	3,161.0000	(4.674)	0	0	0
2011/05/26	R209 2012/02/02	8.95	Call	Bond Future	3,850.0000	4,027.0000	4.597	0	0	0
2011/05/26	R209 2012/02/02	8.95	Put	Bond Future	3,672.0000	3,508.0000	(4.466)	0	0	0
2011/05/26	R209 2012/05/03			Bond Future	8.9920	8.9470	(0.500)	0.0000	0.0000	0
2011/05/26	R209 2012/05/03	9.00	Call	Bond Future	4,317.0000	4,496.0000	4.146	0	0	0
2011/05/26	R209 2012/05/03	9.00	Put	Bond Future	4,256.0000	4,090.0000	(3.900)	0	0	0
2011/05/26	R209 2012/05/03	9.05	Call	Bond Future	4,515.0000	4,699.0000	4.075	0	0	0
2011/05/26	R209 2012/05/03	9.05	Put	Bond Future	4,074.0000	3,913.0000	(3.952)	0	0	0
2011/05/26	R209 2012/05/03	8.95	Call	Bond Future	4,125.0000	4,299.0000	4.218	0	0	0
2011/05/26	R209 2012/05/03	8.95	Put	Bond Future	4,447.0000	4,276.0000	(3.845)	0	0	0
2011/05/26	R210 2011/08/04			Bond Future	130.8893	131.0841	0.149	0.0000	0.0000	425
2011/05/26	R210 2011/08/04	106.00	Call	Bond Future	24,889.0000	25,084.0000	0.783	0	0	0
2011/05/26	R210 2011/08/04	106.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/26	R210 2011/08/04	106.05	Call	Bond Future	24,839.0000	25,034.0000	0.785	0	0	0
2011/05/26	R210 2011/08/04	106.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/26	R210 2011/08/04	105.95	Call	Bond Future	24,939.0000	25,134.0000	0.782	0	0	0
2011/05/26	R210 2011/08/04	105.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/26	R211 2011/08/04			Bond Future	1.1700	1.1570	(1.111)	0.0000	0.0000	0
2011/05/26	R211 2011/08/04	1.50	Call	Bond Future	1,795.0000	1,867.0000	4.011	0	0	0
2011/05/26	R211 2011/08/04	1.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/26	R211 2011/08/04	1.55	Call	Bond Future	2,065.0000	2,136.0000	3.438	0	0	0
2011/05/26	R211 2011/08/04	1.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/26	R211 2011/08/04	1.45	Call	Bond Future	1,526.0000	1,597.0000	4.653	0	0	0
2011/05/26	R211 2011/08/04	1.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/26	R211 2011/11/03			Bond Future	0.9260	0.9130	(1.404)	0.0000	0.0000	539

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2011/05/26	R211 2011/11/03	1.25	Call	Bond Future	1,708.0000	1,777.0000	4.040	0	0	0
2011/05/26	R211 2011/11/03	1.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/26	R211 2011/11/03	1.30	Call	Bond Future	1,969.0000	2,038.0000	3.504	0	0	0
2011/05/26	R211 2011/11/03	1.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/26	R211 2011/11/03	1.20	Call	Bond Future	1,447.0000	1,516.0000	4.768	0	0	0
2011/05/26	R211 2011/11/03	1.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/26	R212 2011/08/04			Bond Future	2.1000	2.0990	(0.048)	0.0000	0.0000	2,772
2011/05/26	R212 2011/08/04	2.50	Call	Bond Future	3,791.0000	3,801.0000	0.264	0	0	0
2011/05/26	R212 2011/08/04	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/26	R212 2011/08/04	2.55	Call	Bond Future	4,254.0000	4,264.0000	0.235	0	0	0
2011/05/26	R212 2011/08/04	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/26	R212 2011/08/04	2.45	Call	Bond Future	3,326.0000	3,336.0000	0.301	0	0	0
2011/05/26	R212 2011/08/04	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/26	R212 2011/11/03			Bond Future	1.9910	1.9900	(0.050)	0.0000	0.0000	240
2011/05/26	R212 2011/11/03	2.50	Call	Bond Future	4,749.0000	4,758.0000	0.190	0	0	0
2011/05/26	R212 2011/11/03	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/26	R212 2011/11/03	2.55	Call	Bond Future	5,202.0000	5,212.0000	0.192	0	0	0
2011/05/26	R212 2011/11/03	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/26	R212 2011/11/03	2.45	Call	Bond Future	4,293.0000	4,303.0000	0.233	0	0	0
2011/05/26	R212 2011/11/03	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/26	R213 2011/08/04			Bond Future	8.8060	8.7640	(0.477)	0.0000	0.0000	0
2011/05/26	R213 2011/08/04	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/26	R213 2011/08/04	8.00	Put	Bond Future	6,903.0000	6,563.0000	(4.925)	0	0	0
2011/05/26	R213 2011/08/04	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/26	R213 2011/08/04	8.05	Put	Bond Future	6,451.0000	6,111.0000	(5.271)	0	0	0
2011/05/26	R213 2011/08/04	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/26	R213 2011/08/04	7.95	Put	Bond Future	7,359.0000	7,019.0000	(4.620)	0	0	0
2011/05/26	R213 2011/11/03			Bond Future	8.8760	8.8330	(0.484)	0.0000	0.0000	0
2011/05/26	R213 2011/11/03	8.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/26	R213 2011/11/03	8.75	Put	Bond Future	1,012.0000	669.0000	(33.893)	0	0	0
2011/05/26	R213 2011/11/03	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/26	R213 2011/11/03	8.80	Put	Bond Future	608.0000	265.0000	(56.414)	0	0	0
2011/05/26	R213 2011/11/03	8.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/05/26	R213 2011/11/03	8.70	Put	Bond Future	1,418.0000	1,075.0000	(24.189)	0	0	0
2011/05/26	R213 2012/02/02			Bond Future	8.9480	8.9040	(0.492)	0.0000	0.0000	0
2011/05/26	R213 2012/02/02	9.00	Call	Bond Future	406.0000	753.0000	85.468	0	0	0
2011/05/26	R213 2012/02/02	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/26	R213 2012/02/02	9.05	Call	Bond Future	794.0000	1,140.0000	43.577	0	0	0
2011/05/26	R213 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/26	R213 2012/02/02	8.95	Call	Bond Future	16.0000	362.0000	2162.500	0	0	0
2011/05/26	R213 2012/02/02	8.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/26	R213 2012/05/03			Bond Future	9.0190	8.9740	(0.499)	0.0000	0.0000	0
2011/05/26	R213 2012/05/03	9.25	Call	Bond Future	1,758.0000	2,108.0000	19.909	0	0	0
2011/05/26	R213 2012/05/03	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/26	R213 2012/05/03	9.30	Call	Bond Future	2,131.0000	2,481.0000	16.424	0	0	0
2011/05/26	R213 2012/05/03	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/26	R213 2012/05/03	9.20	Call	Bond Future	1,383.0000	1,732.0000	25.235	0	0	0
2011/05/26	R213 2012/05/03	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/26	TRT1 2011/08/04			Index Future	350.4780	351.6700	0.340	0.0000	0.0000	100
2011/05/26	TRT1 2011/11/03			Index Future	355.1800	356.3890	0.340	0.0000	0.0000	0
Total										183573.00