



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 27/05/2011

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
2011/05/27	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/27	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/27	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/27	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/27	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/27	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/27	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/27	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/27	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/27	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/27	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/27	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/27	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/27	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/27	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/05/27	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/27	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/27	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/27	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/27	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/27	AL7T 2011/08/04			Index Future	386.7980	387.6290	0.215	0.0000	0.0000	30
2011/05/27	AL7T 2011/11/03			Index Future	392.6210	393.4640	0.215	0.0000	0.0000	0
2011/05/27	ALBI 2011/08/04			Index Future	355.0800	355.7640	0.193	0.0000	0.0000	1,019
2011/05/27	ALBI 2011/11/03			Index Future	360.4260	361.1190	0.192	0.0000	0.0000	0
2011/05/27	C155 2011/08/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/27	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/27	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/27	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/27	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/27	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/27	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/27	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/27	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/27	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/27	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/27	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/05/27	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0
2011/05/27	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/27	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/27	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/27	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/27	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/27	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/27	CRD1 2011/08/04			Index Future	160.1630	160.3650	0.126	0.0000	0.0000	2
2011/05/27	CRD1 2011/11/03			Index Future	162.3120	162.5170	0.126	0.0000	0.0000	0
2011/05/27	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/27	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/27	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/27	GOVI 2011/08/04			GOVI	355.9870	356.6410	0.184	0.0000	0.0000	179
2011/05/27	GOVI 2011/08/04	348.00	Call	GOVI	79,870.0000	86,410.0000	8.188	0	0	0
2011/05/27	GOVI 2011/08/04	348.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/05/27	GOVI 2011/08/04	348.01	Call	GOVI	79,770.0000	86,310.0000	8.199	0	0	0
2011/05/27	GOVI 2011/08/04	348.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/05/27	GOVI 2011/08/04	347.99	Call	GOVI	79,970.0000	86,510.0000	8.178	0	0	0
2011/05/27	GOVI 2011/08/04	347.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/05/27	GOVI 2011/11/03			GOVI	361.3450	362.0100	0.184	0.0000	0.0000	0
2011/05/27	GOVI 2011/11/03	357.00	Call	GOVI	43,450.0000	50,100.0000	15.305	0	0	0
2011/05/27	GOVI 2011/11/03	357.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/05/27	GOVI 2011/11/03	357.01	Call	GOVI	43,350.0000	50,000.0000	15.340	0	0	0
2011/05/27	GOVI 2011/11/03	357.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/05/27	GOVI 2011/11/03	356.99	Call	GOVI	43,550.0000	50,200.0000	15.270	0	0	0
2011/05/27	GOVI 2011/11/03	356.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0

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2011/05/27	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/05/27	IGOV 2011/08/04			Index Future	155.0280	155.0510	0.015	0.0000	0.0000	977
2011/05/27	IGOV 2011/11/03			Index Future	157.3620	157.3850	0.015	0.0000	0.0000	0
2011/05/27	ILBI 2011/08/04			Index Future	413.8290	14.2520	(96.556)	0.0000	0.0000	0
2011/05/27	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/05/27	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/05/27	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/05/27	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/05/27	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/05/27	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/05/27	JBAF 2011/06/15			Jibar Tradeable Future	5.5900	5.5900	0.000	0.0000	0.0000	3,890
2011/05/27	JBAF 2011/07/20			Jibar Tradeable Future	5.6300	5.6300	0.000	0.0000	0.0000	4,000
2011/05/27	JBAF 2011/08/17			Jibar Tradeable Future	5.6500	5.6500	0.000	0.0000	0.0000	0
2011/05/27	JBAF 2011/09/21			Jibar Tradeable Future	5.7500	5.7500	0.000	94.2800	94.2800	15,600
2011/05/27	JBAF 2011/10/19			Jibar Tradeable Future	5.8300	5.8300	0.000	0.0000	0.0000	0
2011/05/27	JBAF 2011/11/16			Jibar Tradeable Future	5.9700	5.9700	0.000	0.0000	0.0000	0
2011/05/27	JBAF 2011/12/21			Jibar Tradeable Future	6.0900	6.0900	0.000	0.0000	0.0000	5,591
2011/05/27	JBAF 2012/03/20			Jibar Tradeable Future	6.4400	6.4400	0.000	0.0000	0.0000	1,090
2011/05/27	JBAF 2012/06/20			Jibar Tradeable Future	6.8100	6.8100	0.000	0.0000	0.0000	2,890
2011/05/27	JBAF 2012/09/19			Jibar Tradeable Future	7.1300	7.1300	0.000	0.0000	0.0000	44,710
2011/05/27	JBAF 2012/12/19			Jibar Tradeable Future	7.4600	7.4600	0.000	0.0000	0.0000	490
2011/05/27	JBAF 2013/03/20			Jibar Tradeable Future	7.7400	7.7400	0.000	0.0000	0.0000	290
2011/05/27	JN02 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/05/27	JN02 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/27	JN02 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/27	JN02 2011/08/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0

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2011/05/27	JN02 2011/08/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/05/27	JN02 2011/08/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/05/27	JN02 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/27	JN05 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/05/27	JN05 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/27	JN05 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/27	JN05 2011/08/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/27	JN05 2011/08/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/05/27	JN05 2011/08/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/05/27	JN05 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/27	JN10 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/05/27	JN10 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/27	JN10 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/27	JN10 2011/08/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/27	JN10 2011/08/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/05/27	JN10 2011/08/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/05/27	JN10 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/27	OTH1 2011/08/04			Index Future	349.8100	350.6460	0.239	0.0000	0.0000	3
2011/05/27	OTH1 2011/11/03			Index Future	355.0760	355.9250	0.239	0.0000	0.0000	0
2011/05/27	R157 2011/08/04			Bond Future	7.5910	7.5580	(0.435)	0.0000	0.0000	6,655
2011/05/27	R157 2011/08/04	7.50	Call	Bond Future	647.0000	699.0000	8.037	0	0	1,000
2011/05/27	R157 2011/08/04	7.50	Put	Bond Future	1,003.0000	926.0000	(7.677)	0	0	0
2011/05/27	R157 2011/08/04	7.55	Call	Bond Future	737.0000	794.0000	7.734	0	0	0
2011/05/27	R157 2011/08/04	7.55	Put	Bond Future	897.0000	825.0000	(8.027)	0	0	0
2011/05/27	R157 2011/08/04	7.45	Call	Bond Future	565.0000	611.0000	8.142	0	0	0
2011/05/27	R157 2011/08/04	7.45	Put	Bond Future	1,117.0000	1,034.0000	(7.431)	0	0	0
2011/05/27	R157 2011/08/04	7.20	Put	Bond Future	1,794.0000	1,691.0000	(5.741)	0	0	0
2011/05/27	R157 2011/08/04	7.20	Call	Bond Future	256.0000	282.0000	10.156	0	0	1,320
2011/05/27	R157 2011/08/04	7.60	Put	Bond Future	799.0000	732.0000	(8.385)	0	0	0
2011/05/27	R157 2011/08/04	7.60	Call	Bond Future	834.0000	896.0000	7.434	0	0	440
2011/05/27	R157 2011/08/04	7.80	Call	Bond Future	1,294.0000	1,375.0000	6.260	0	0	0
2011/05/27	R157 2011/08/04	7.80	Put	Bond Future	482.0000	434.0000	(9.959)	0	0	440

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2011/05/27	R157 2011/08/04	8.20	Call	Bond Future	2,491.0000	2,600.0000	4.376	0	0	0
2011/05/27	R157 2011/08/04	8.20	Put	Bond Future	144.0000	124.0000	(13.889)	0	0	1,320
2011/05/27	R157 2011/11/03			Bond Future	7.7110	7.6760	(0.454)	0.0000	0.0000	3,358
2011/05/27	R157 2011/11/03	8.25	Call	Bond Future	2,435.0000	2,529.0000	3.860	0	0	0
2011/05/27	R157 2011/11/03	8.25	Put	Bond Future	481.0000	447.0000	(7.069)	0	0	0
2011/05/27	R157 2011/11/03	8.30	Call	Bond Future	2,573.0000	2,668.0000	3.692	0	0	0
2011/05/27	R157 2011/11/03	8.30	Put	Bond Future	440.0000	407.0000	(7.500)	0	0	0
2011/05/27	R157 2011/11/03	8.20	Call	Bond Future	2,301.0000	2,392.0000	3.955	0	0	0
2011/05/27	R157 2011/11/03	8.20	Put	Bond Future	527.0000	490.0000	(7.021)	0	0	0
2011/05/27	R157 2012/02/02			Bond Future	7.8470	7.8080	(0.497)	0.0000	0.0000	0
2011/05/27	R157 2012/02/02	8.50	Call	Bond Future	2,892.0000	2,986.0000	3.250	0	0	0
2011/05/27	R157 2012/02/02	8.50	Put	Bond Future	686.0000	647.0000	(5.685)	0	0	0
2011/05/27	R157 2012/02/02	8.55	Call	Bond Future	3,017.0000	3,113.0000	3.182	0	0	0
2011/05/27	R157 2012/02/02	8.55	Put	Bond Future	645.0000	607.0000	(5.891)	0	0	0
2011/05/27	R157 2012/02/02	8.45	Call	Bond Future	2,769.0000	2,861.0000	3.322	0	0	0
2011/05/27	R157 2012/02/02	8.45	Put	Bond Future	730.0000	689.0000	(5.616)	0	0	0
2011/05/27	R157 2012/05/03			Bond Future	7.9990	7.9560	(0.538)	0.0000	0.0000	0
2011/05/27	R157 2012/05/03	8.25	Call	Bond Future	2,130.0000	2,208.0000	3.662	0	0	0
2011/05/27	R157 2012/05/03	8.25	Put	Bond Future	1,336.0000	1,277.0000	(4.416)	0	0	0
2011/05/27	R157 2012/05/03	8.30	Call	Bond Future	2,227.0000	2,307.0000	3.592	0	0	0
2011/05/27	R157 2012/05/03	8.30	Put	Bond Future	1,275.0000	1,219.0000	(4.392)	0	0	0
2011/05/27	R157 2012/05/03	8.20	Call	Bond Future	2,035.0000	2,111.0000	3.735	0	0	0
2011/05/27	R157 2012/05/03	8.20	Put	Bond Future	1,398.0000	1,338.0000	(4.292)	0	0	0
2011/05/27	R186 2011/08/04			Bond Future	8.5500	8.5190	(0.363)	0.0000	0.0000	21,612
2011/05/27	R186 2011/08/04	8.25	Call	Bond Future	1,077.0000	1,157.0000	7.428	0	0	0
2011/05/27	R186 2011/08/04	8.25	Put	Bond Future	3,969.0000	3,755.0000	(5.392)	0	0	0
2011/05/27	R186 2011/08/04	8.30	Call	Bond Future	1,234.0000	1,323.0000	7.212	0	0	0
2011/05/27	R186 2011/08/04	8.30	Put	Bond Future	3,637.0000	3,432.0000	(5.637)	0	0	0
2011/05/27	R186 2011/08/04	8.20	Call	Bond Future	936.0000	1,007.0000	7.585	0	0	0
2011/05/27	R186 2011/08/04	8.20	Put	Bond Future	4,320.0000	4,097.0000	(5.162)	0	0	0
2011/05/27	R186 2011/08/04	8.35	Put	Bond Future	3,322.0000	3,126.0000	(5.900)	0	0	0
2011/05/27	R186 2011/08/04	8.35	Call	Bond Future	1,406.0000	1,504.0000	6.970	0	0	600
2011/05/27	R186 2011/08/04	8.70	Put	Bond Future	1,612.0000	1,484.0000	(7.940)	0	0	0
2011/05/27	R186 2011/08/04	8.70	Call	Bond Future	3,020.0000	3,186.0000	5.497	0	0	200

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2011/05/27	R186 2011/08/04	8.95	Call	Bond Future	4,575.0000	4,786.0000	4.612	0	0	0
2011/05/27	R186 2011/08/04	8.95	Put	Bond Future	876.0000	792.0000	(9.589)	0	0	200
2011/05/27	R186 2011/08/04	9.70	Call	Bond Future	10,277.0000	10,558.0000	2.734	0	0	0
2011/05/27	R186 2011/08/04	9.70	Put	Bond Future	92.0000	79.0000	(14.130)	0	0	600
2011/05/27	R186 2011/11/03			Bond Future	8.6250	8.5920	(0.383)	0.0000	0.0000	13,789
2011/05/27	R186 2011/11/03	9.00	Call	Bond Future	5,466.0000	5,662.0000	3.586	0	0	0
2011/05/27	R186 2011/11/03	9.00	Put	Bond Future	2,054.0000	1,942.0000	(5.453)	0	0	0
2011/05/27	R186 2011/11/03	9.05	Call	Bond Future	5,764.0000	5,966.0000	3.505	0	0	0
2011/05/27	R186 2011/11/03	9.05	Put	Bond Future	1,908.0000	1,802.0000	(5.556)	0	0	0
2011/05/27	R186 2011/11/03	8.95	Call	Bond Future	5,174.0000	5,365.0000	3.692	0	0	0
2011/05/27	R186 2011/11/03	8.95	Put	Bond Future	2,208.0000	2,092.0000	(5.254)	0	0	0
2011/05/27	R186 2011/11/03	8.75	Put	Bond Future	2,924.0000	2,782.0000	(4.856)	0	0	0
2011/05/27	R186 2011/11/03	8.75	Call	Bond Future	4,078.0000	4,244.0000	4.071	0	0	5,600
2011/05/27	R186 2012/02/02			Bond Future	8.7010	8.6670	(0.391)	0.0000	0.0000	2,500
2011/05/27	R186 2012/02/02	9.00	Call	Bond Future	5,941.0000	6,125.0000	3.097	0	0	0
2011/05/27	R186 2012/02/02	9.00	Put	Bond Future	3,257.0000	3,130.0000	(3.899)	0	0	0
2011/05/27	R186 2012/02/02	9.05	Call	Bond Future	6,213.0000	6,402.0000	3.042	0	0	0
2011/05/27	R186 2012/02/02	9.05	Put	Bond Future	3,089.0000	2,967.0000	(3.949)	0	0	0
2011/05/27	R186 2012/02/02	8.95	Call	Bond Future	5,677.0000	5,856.0000	3.153	0	0	0
2011/05/27	R186 2012/02/02	8.95	Put	Bond Future	3,435.0000	3,303.0000	(3.843)	0	0	0
2011/05/27	R186 2012/05/03			Bond Future	8.7800	8.7460	(0.387)	0.0000	0.0000	0
2011/05/27	R186 2012/05/03	9.00	Call	Bond Future	6,121.0000	6,293.0000	2.810	0	0	0
2011/05/27	R186 2012/05/03	9.00	Put	Bond Future	4,173.0000	4,040.0000	(3.187)	0	0	0
2011/05/27	R186 2012/05/03	9.05	Call	Bond Future	6,384.0000	6,560.0000	2.757	0	0	0
2011/05/27	R186 2012/05/03	9.05	Put	Bond Future	4,000.0000	3,871.0000	(3.225)	0	0	0
2011/05/27	R186 2012/05/03	8.95	Call	Bond Future	5,868.0000	6,036.0000	2.863	0	0	0
2011/05/27	R186 2012/05/03	8.95	Put	Bond Future	4,359.0000	4,221.0000	(3.166)	0	0	0
2011/05/27	R189 2011/08/04			Bond Future	212.5949	212.6163	0.010	0.0000	0.0000	0
2011/05/27	R189 2011/08/04	212.00	Call	Bond Future	595.0000	616.0000	3.529	0	0	0
2011/05/27	R189 2011/08/04	212.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/27	R189 2011/08/04	212.05	Call	Bond Future	545.0000	566.0000	3.853	0	0	0
2011/05/27	R189 2011/08/04	212.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/27	R189 2011/08/04	211.95	Call	Bond Future	645.0000	666.0000	3.256	0	0	0
2011/05/27	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
2011/05/27	R197 2011/08/04			Bond Future	234.0403	234.0717	0.013	0.0000	0.0000	0
2011/05/27	R197 2011/08/04	231.50	Call	Bond Future	2,540.0000	2,572.0000	1.260	0	0	0
2011/05/27	R197 2011/08/04	231.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/27	R197 2011/08/04	231.55	Call	Bond Future	2,490.0000	2,522.0000	1.285	0	0	0
2011/05/27	R197 2011/08/04	231.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/27	R197 2011/08/04	231.45	Call	Bond Future	2,590.0000	2,622.0000	1.236	0	0	0
2011/05/27	R197 2011/08/04	231.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/27	R201 2011/08/04			Bond Future	7.1670	7.1390	(0.391)	0.0000	0.0000	170
2011/05/27	R201 2011/08/04	7.25	Call	Bond Future	724.0000	769.0000	6.215	0	0	0
2011/05/27	R201 2011/08/04	7.25	Put	Bond Future	473.0000	433.0000	(8.457)	0	0	0
2011/05/27	R201 2011/08/04	7.30	Call	Bond Future	814.0000	863.0000	6.020	0	0	0
2011/05/27	R201 2011/08/04	7.30	Put	Bond Future	412.0000	376.0000	(8.738)	0	0	0
2011/05/27	R201 2011/08/04	7.20	Call	Bond Future	640.0000	681.0000	6.406	0	0	0
2011/05/27	R201 2011/08/04	7.20	Put	Bond Future	540.0000	496.0000	(8.148)	0	0	0
2011/05/27	R201 2011/11/03			Bond Future	7.2630	7.2330	(0.413)	0.0000	0.0000	695
2011/05/27	R201 2011/11/03	8.00	Call	Bond Future	2,263.0000	2,332.0000	3.049	0	0	0
2011/05/27	R201 2011/11/03	8.00	Put	Bond Future	213.0000	197.0000	(7.512)	0	0	0
2011/05/27	R201 2011/11/03	8.05	Call	Bond Future	2,379.0000	2,449.0000	2.942	0	0	0
2011/05/27	R201 2011/11/03	8.05	Put	Bond Future	191.0000	177.0000	(7.330)	0	0	0
2011/05/27	R201 2011/11/03	7.95	Call	Bond Future	2,149.0000	2,216.0000	3.118	0	0	0
2011/05/27	R201 2011/11/03	7.95	Put	Bond Future	236.0000	219.0000	(7.203)	0	0	0
2011/05/27	R201 2012/02/02			Bond Future	7.3700	7.3370	(0.448)	0.0000	0.0000	0
2011/05/27	R201 2012/02/02	8.25	Call	Bond Future	2,644.0000	2,709.0000	2.458	0	0	0
2011/05/27	R201 2012/02/02	8.25	Put	Bond Future	386.0000	365.0000	(5.440)	0	0	0
2011/05/27	R201 2012/02/02	8.30	Call	Bond Future	2,746.0000	2,812.0000	2.403	0	0	0
2011/05/27	R201 2012/02/02	8.30	Put	Bond Future	362.0000	342.0000	(5.525)	0	0	0
2011/05/27	R201 2012/02/02	8.20	Call	Bond Future	2,543.0000	2,607.0000	2.517	0	0	0
2011/05/27	R201 2012/02/02	8.20	Put	Bond Future	412.0000	390.0000	(5.340)	0	0	0
2011/05/27	R201 2012/05/03			Bond Future	7.4980	7.4610	(0.493)	0.0000	0.0000	0
2011/05/27	R201 2012/05/03	7.75	Call	Bond Future	1,551.0000	1,602.0000	3.288	0	0	0
2011/05/27	R201 2012/05/03	7.75	Put	Bond Future	952.0000	915.0000	(3.887)	0	0	0
2011/05/27	R201 2012/05/03	7.80	Call	Bond Future	1,628.0000	1,680.0000	3.194	0	0	0
2011/05/27	R201 2012/05/03	7.80	Put	Bond Future	911.0000	875.0000	(3.952)	0	0	0



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2011/05/27	R201 2012/05/03	7.70	Call	Bond Future	1,477.0000	1,526.0000	3.318	0	0	0
2011/05/27	R201 2012/05/03	7.70	Put	Bond Future	997.0000	958.0000	(3.912)	0	0	0
2011/05/27	R202 2011/08/04			Bond Future	0.1180	0.1170	(0.847)	0.0000	0.0000	10,128
2011/05/27	R202 2011/08/04	1.00	Call	Bond Future	24,484.0000	24,514.0000	0.123	0	0	0
2011/05/27	R202 2011/08/04	1.00	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2011/05/27	R202 2011/08/04	1.05	Call	Bond Future	25,743.0000	25,773.0000	0.117	0	0	0
2011/05/27	R202 2011/08/04	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/27	R202 2011/08/04	0.95	Call	Bond Future	23,211.0000	23,241.0000	0.129	0	0	0
2011/05/27	R202 2011/08/04	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/27	R202 2011/11/03			Bond Future	0.0340	0.0330	(2.941)	0.0000	0.0000	400
2011/05/27	R202 2011/11/03	0.50	Call	Bond Future	13,540.0000	13,570.0000	0.222	0	0	0
2011/05/27	R202 2011/11/03	0.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/27	R202 2011/11/03	0.55	Call	Bond Future	14,917.0000	14,948.0000	0.208	0	0	0
2011/05/27	R202 2011/11/03	0.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/27	R202 2011/11/03	0.45	Call	Bond Future	12,148.0000	12,179.0000	0.255	0	0	0
2011/05/27	R202 2011/11/03	0.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/27	R203 2011/08/04			Bond Future	8.0920	8.0600	(0.395)	0.0000	0.0000	824
2011/05/27	R203 2011/08/04	8.00	Call	Bond Future	824.0000	886.0000	7.524	0	0	0
2011/05/27	R203 2011/08/04	8.00	Put	Bond Future	1,263.0000	1,173.0000	(7.126)	0	0	0
2011/05/27	R203 2011/08/04	8.05	Call	Bond Future	935.0000	1,001.0000	7.059	0	0	0
2011/05/27	R203 2011/08/04	8.05	Put	Bond Future	1,135.0000	1,049.0000	(7.577)	0	0	0
2011/05/27	R203 2011/08/04	7.95	Call	Bond Future	723.0000	778.0000	7.607	0	0	0
2011/05/27	R203 2011/08/04	7.95	Put	Bond Future	1,402.0000	1,305.0000	(6.919)	0	0	0
2011/05/27	R203 2011/11/03			Bond Future	8.1990	8.1650	(0.415)	0.0000	0.0000	1,630
2011/05/27	R203 2011/11/03	8.50	Call	Bond Future	2,378.0000	2,474.0000	4.037	0	0	0
2011/05/27	R203 2011/11/03	8.50	Put	Bond Future	1,010.0000	950.0000	(5.941)	0	0	0
2011/05/27	R203 2011/11/03	8.55	Call	Bond Future	2,527.0000	2,627.0000	3.957	0	0	0
2011/05/27	R203 2011/11/03	8.55	Put	Bond Future	934.0000	878.0000	(5.996)	0	0	0
2011/05/27	R203 2011/11/03	8.45	Call	Bond Future	2,234.0000	2,327.0000	4.163	0	0	0
2011/05/27	R203 2011/11/03	8.45	Put	Bond Future	1,092.0000	1,029.0000	(5.769)	0	0	0
2011/05/27	R203 2012/02/02			Bond Future	8.3150	8.2790	(0.433)	0.0000	0.0000	0
2011/05/27	R203 2012/02/02	8.75	Call	Bond Future	3,234.0000	3,334.0000	3.092	0	0	0
2011/05/27	R203 2012/02/02	8.75	Put	Bond Future	1,342.0000	1,284.0000	(4.322)	0	0	0

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2011/05/27	R203 2012/02/02	8.80	Call	Bond Future	3,378.0000	3,480.0000	3.020	0	0	0
2011/05/27	R203 2012/02/02	8.80	Put	Bond Future	1,272.0000	1,215.0000	(4.481)	0	0	0
2011/05/27	R203 2012/02/02	8.70	Call	Bond Future	3,093.0000	3,190.0000	3.136	0	0	0
2011/05/27	R203 2012/02/02	8.70	Put	Bond Future	1,416.0000	1,355.0000	(4.308)	0	0	0
2011/05/27	R203 2012/05/03			Bond Future	8.4390	8.4000	(0.462)	0.0000	0.0000	0
2011/05/27	R203 2012/05/03	8.75	Call	Bond Future	3,023.0000	3,119.0000	3.176	0	0	0
2011/05/27	R203 2012/05/03	8.75	Put	Bond Future	1,722.0000	1,653.0000	(4.007)	0	0	0
2011/05/27	R203 2012/05/03	8.80	Call	Bond Future	3,158.0000	3,257.0000	3.135	0	0	0
2011/05/27	R203 2012/05/03	8.80	Put	Bond Future	1,650.0000	1,584.0000	(4.000)	0	0	0
2011/05/27	R203 2012/05/03	8.70	Call	Bond Future	2,892.0000	2,986.0000	3.250	0	0	0
2011/05/27	R203 2012/05/03	8.70	Put	Bond Future	1,799.0000	1,728.0000	(3.947)	0	0	0
2011/05/27	R204 2011/08/04			Bond Future	8.2280	8.1950	(0.401)	0.0000	0.0000	0
2011/05/27	R204 2011/08/04	8.00	Call	Bond Future	671.0000	726.0000	8.197	0	0	0
2011/05/27	R204 2011/08/04	8.00	Put	Bond Future	1,912.0000	1,789.0000	(6.433)	0	0	0
2011/05/27	R204 2011/08/04	8.05	Call	Bond Future	770.0000	832.0000	8.052	0	0	0
2011/05/27	R204 2011/08/04	8.05	Put	Bond Future	1,737.0000	1,621.0000	(6.678)	0	0	0
2011/05/27	R204 2011/08/04	7.95	Call	Bond Future	581.0000	631.0000	8.606	0	0	0
2011/05/27	R204 2011/08/04	7.95	Put	Bond Future	2,097.0000	1,968.0000	(6.152)	0	0	0
2011/05/27	R204 2011/11/03			Bond Future	8.3250	8.2910	(0.408)	0.0000	0.0000	2,133
2011/05/27	R204 2011/11/03	8.75	Call	Bond Future	3,190.0000	3,308.0000	3.699	0	0	0
2011/05/27	R204 2011/11/03	8.75	Put	Bond Future	997.0000	936.0000	(6.118)	0	0	0
2011/05/27	R204 2011/11/03	8.80	Call	Bond Future	3,369.0000	3,490.0000	3.592	0	0	0
2011/05/27	R204 2011/11/03	8.80	Put	Bond Future	922.0000	864.0000	(6.291)	0	0	0
2011/05/27	R204 2011/11/03	8.70	Call	Bond Future	3,015.0000	3,130.0000	3.814	0	0	0
2011/05/27	R204 2011/11/03	8.70	Put	Bond Future	1,076.0000	1,013.0000	(5.855)	0	0	0
2011/05/27	R204 2012/02/02			Bond Future	8.4270	8.3920	(0.415)	0.0000	0.0000	0
2011/05/27	R204 2012/02/02	9.00	Call	Bond Future	4,078.0000	4,198.0000	2.943	0	0	0
2011/05/27	R204 2012/02/02	9.00	Put	Bond Future	1,228.0000	1,171.0000	(4.642)	0	0	0
2011/05/27	R204 2012/02/02	9.05	Call	Bond Future	4,252.0000	4,374.0000	2.869	0	0	0
2011/05/27	R204 2012/02/02	9.05	Put	Bond Future	1,158.0000	1,103.0000	(4.750)	0	0	0
2011/05/27	R204 2012/02/02	8.95	Call	Bond Future	3,907.0000	4,025.0000	3.020	0	0	0
2011/05/27	R204 2012/02/02	8.95	Put	Bond Future	1,302.0000	1,242.0000	(4.608)	0	0	0
2011/05/27	R204 2012/05/03			Bond Future	8.5380	8.5010	(0.433)	0.0000	0.0000	0
2011/05/27	R204 2012/05/03	8.75	Call	Bond Future	3,249.0000	3,350.0000	3.109	0	0	0

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2011/05/27	R204 2012/05/03	8.75	Put	Bond Future	2,218.0000	2,137.0000	(3.652)	0	0	0
2011/05/27	R204 2012/05/03	8.80	Call	Bond Future	3,398.0000	3,502.0000	3.061	0	0	0
2011/05/27	R204 2012/05/03	8.80	Put	Bond Future	2,126.0000	2,048.0000	(3.669)	0	0	0
2011/05/27	R204 2012/05/03	8.70	Call	Bond Future	3,105.0000	3,204.0000	3.188	0	0	0
2011/05/27	R204 2012/05/03	8.70	Put	Bond Future	2,316.0000	2,233.0000	(3.584)	0	0	0
2011/05/27	R206 2011/08/04			Bond Future	6.9490	6.9200	(0.417)	0.0000	0.0000	9,866
2011/05/27	R206 2011/08/04	7.00	Call	Bond Future	459.0000	492.0000	7.190	0	0	0
2011/05/27	R206 2011/08/04	7.00	Put	Bond Future	346.0000	315.0000	(8.960)	0	0	0
2011/05/27	R206 2011/08/04	7.05	Call	Bond Future	523.0000	559.0000	6.883	0	0	0
2011/05/27	R206 2011/08/04	7.05	Put	Bond Future	299.0000	271.0000	(9.365)	0	0	0
2011/05/27	R206 2011/08/04	6.95	Call	Bond Future	398.0000	429.0000	7.789	0	0	0
2011/05/27	R206 2011/08/04	6.95	Put	Bond Future	396.0000	362.0000	(8.586)	0	0	0
2011/05/27	R206 2011/11/03			Bond Future	7.0480	7.0160	(0.454)	0.0000	0.0000	0
2011/05/27	R206 2011/11/03	7.75	Call	Bond Future	1,563.0000	1,614.0000	3.263	0	0	0
2011/05/27	R206 2011/11/03	7.75	Put	Bond Future	167.0000	154.0000	(7.784)	0	0	0
2011/05/27	R206 2011/11/03	7.80	Call	Bond Future	1,647.0000	1,699.0000	3.157	0	0	0
2011/05/27	R206 2011/11/03	7.80	Put	Bond Future	153.0000	140.0000	(8.497)	0	0	0
2011/05/27	R206 2011/11/03	7.70	Call	Bond Future	1,483.0000	1,533.0000	3.372	0	0	0
2011/05/27	R206 2011/11/03	7.70	Put	Bond Future	186.0000	172.0000	(7.527)	0	0	0
2011/05/27	R206 2012/02/02			Bond Future	7.1660	7.1300	(0.502)	0.0000	0.0000	0
2011/05/27	R206 2012/02/02	8.00	Call	Bond Future	1,741.0000	1,790.0000	2.814	0	0	0
2011/05/27	R206 2012/02/02	8.00	Put	Bond Future	265.0000	250.0000	(5.660)	0	0	0
2011/05/27	R206 2012/02/02	8.05	Call	Bond Future	1,812.0000	1,861.0000	2.704	0	0	0
2011/05/27	R206 2012/02/02	8.05	Put	Bond Future	249.0000	233.0000	(6.426)	0	0	0
2011/05/27	R206 2012/02/02	7.95	Call	Bond Future	1,672.0000	1,720.0000	2.871	0	0	0
2011/05/27	R206 2012/02/02	7.95	Put	Bond Future	284.0000	267.0000	(5.986)	0	0	0
2011/05/27	R206 2012/05/03			Bond Future	7.3290	7.2870	(0.573)	0.0000	0.0000	0
2011/05/27	R206 2012/05/03	7.50	Call	Bond Future	933.0000	969.0000	3.859	0	0	0
2011/05/27	R206 2012/05/03	7.50	Put	Bond Future	666.0000	636.0000	(4.505)	0	0	0
2011/05/27	R206 2012/05/03	7.55	Call	Bond Future	982.0000	1,019.0000	3.768	0	0	0
2011/05/27	R206 2012/05/03	7.55	Put	Bond Future	637.0000	608.0000	(4.553)	0	0	0
2011/05/27	R206 2012/05/03	7.45	Call	Bond Future	886.0000	921.0000	3.950	0	0	0
2011/05/27	R206 2012/05/03	7.45	Put	Bond Future	697.0000	666.0000	(4.448)	0	0	0

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2011/05/27	R207 2011/08/04			Bond Future	8.3240	8.2870	(0.444)	0.0000	0.0000	5,725
2011/05/27	R207 2011/08/04	8.25	Call	Bond Future	1,056.0000	1,146.0000	8.523	0	0	0
2011/05/27	R207 2011/08/04	8.25	Put	Bond Future	1,481.0000	1,359.0000	(8.238)	0	0	0
2011/05/27	R207 2011/08/04	8.30	Call	Bond Future	1,191.0000	1,289.0000	8.228	0	0	0
2011/05/27	R207 2011/08/04	8.30	Put	Bond Future	1,329.0000	1,214.0000	(8.653)	0	0	0
2011/05/27	R207 2011/08/04	8.20	Call	Bond Future	930.0000	1,013.0000	8.925	0	0	0
2011/05/27	R207 2011/08/04	8.20	Put	Bond Future	1,644.0000	1,514.0000	(7.908)	0	0	0
2011/05/27	R207 2011/11/03			Bond Future	8.4120	8.3730	(0.464)	0.0000	0.0000	600
2011/05/27	R207 2011/11/03	8.75	Call	Bond Future	3,013.0000	3,153.0000	4.647	0	0	0
2011/05/27	R207 2011/11/03	8.75	Put	Bond Future	1,151.0000	1,073.0000	(6.777)	0	0	0
2011/05/27	R207 2011/11/03	8.80	Call	Bond Future	3,196.0000	3,341.0000	4.537	0	0	0
2011/05/27	R207 2011/11/03	8.80	Put	Bond Future	1,062.0000	989.0000	(6.874)	0	0	0
2011/05/27	R207 2011/11/03	8.70	Call	Bond Future	2,836.0000	2,971.0000	4.760	0	0	0
2011/05/27	R207 2011/11/03	8.70	Put	Bond Future	1,246.0000	1,163.0000	(6.661)	0	0	0
2011/05/27	R207 2012/02/02			Bond Future	8.5060	8.4650	(0.482)	0.0000	0.0000	0
2011/05/27	R207 2012/02/02	9.00	Call	Bond Future	4,163.0000	4,309.0000	3.507	0	0	0
2011/05/27	R207 2012/02/02	9.00	Put	Bond Future	1,529.0000	1,452.0000	(5.036)	0	0	0
2011/05/27	R207 2012/02/02	9.05	Call	Bond Future	4,342.0000	4,490.0000	3.409	0	0	0
2011/05/27	R207 2012/02/02	9.05	Put	Bond Future	1,447.0000	1,372.0000	(5.183)	0	0	0
2011/05/27	R207 2012/02/02	8.95	Call	Bond Future	3,988.0000	4,130.0000	3.561	0	0	0
2011/05/27	R207 2012/02/02	8.95	Put	Bond Future	1,617.0000	1,536.0000	(5.009)	0	0	0
2011/05/27	R207 2012/05/03			Bond Future	8.6080	8.5660	(0.488)	0.0000	0.0000	0
2011/05/27	R207 2012/05/03	8.75	Call	Bond Future	3,306.0000	3,427.0000	3.660	0	0	0
2011/05/27	R207 2012/05/03	8.75	Put	Bond Future	2,561.0000	2,460.0000	(3.944)	0	0	0
2011/05/27	R207 2012/05/03	8.80	Call	Bond Future	3,462.0000	3,585.0000	3.553	0	0	0
2011/05/27	R207 2012/05/03	8.80	Put	Bond Future	2,456.0000	2,357.0000	(4.031)	0	0	0
2011/05/27	R207 2012/05/03	8.70	Call	Bond Future	3,157.0000	3,274.0000	3.706	0	0	0
2011/05/27	R207 2012/05/03	8.70	Put	Bond Future	2,673.0000	2,568.0000	(3.928)	0	0	0
2011/05/27	R208 2011/08/04			Bond Future	8.3610	8.3240	(0.443)	0.0000	0.0000	100
2011/05/27	R208 2011/08/04	8.25	Call	Bond Future	1,033.0000	1,123.0000	8.712	0	0	0
2011/05/27	R208 2011/08/04	8.25	Put	Bond Future	1,711.0000	1,576.0000	(7.890)	0	0	0
2011/05/27	R208 2011/08/04	8.30	Call	Bond Future	1,170.0000	1,268.0000	8.376	0	0	0
2011/05/27	R208 2011/08/04	8.30	Put	Bond Future	1,542.0000	1,415.0000	(8.236)	0	0	0
2011/05/27	R208 2011/08/04	8.20	Call	Bond Future	907.0000	989.0000	9.041	0	0	0

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2011/05/27	R208 2011/08/04	8.20	Put	Bond Future	1,893.0000	1,750.0000	(7.554)	0	0	0
2011/05/27	R208 2011/11/03			Bond Future	8.4440	8.4060	(0.450)	0.0000	0.0000	5,998
2011/05/27	R208 2011/11/03	8.75	Call	Bond Future	3,139.0000	3,281.0000	4.524	0	0	0
2011/05/27	R208 2011/11/03	8.75	Put	Bond Future	1,343.0000	1,258.0000	(6.329)	0	0	0
2011/05/27	R208 2011/11/03	8.80	Call	Bond Future	3,330.0000	3,476.0000	4.384	0	0	0
2011/05/27	R208 2011/11/03	8.80	Put	Bond Future	1,245.0000	1,164.0000	(6.506)	0	0	0
2011/05/27	R208 2011/11/03	8.70	Call	Bond Future	2,955.0000	3,091.0000	4.602	0	0	0
2011/05/27	R208 2011/11/03	8.70	Put	Bond Future	1,449.0000	1,359.0000	(6.211)	0	0	0
2011/05/27	R208 2012/02/02			Bond Future	8.5290	8.4890	(0.469)	0.0000	0.0000	0
2011/05/27	R208 2012/02/02	9.00	Call	Bond Future	4,358.0000	4,509.0000	3.465	0	0	0
2011/05/27	R208 2012/02/02	9.00	Put	Bond Future	1,674.0000	1,592.0000	(4.898)	0	0	0
2011/05/27	R208 2012/02/02	9.05	Call	Bond Future	4,548.0000	4,702.0000	3.386	0	0	0
2011/05/27	R208 2012/02/02	9.05	Put	Bond Future	1,585.0000	1,507.0000	(4.921)	0	0	0
2011/05/27	R208 2012/02/02	8.95	Call	Bond Future	4,172.0000	4,319.0000	3.523	0	0	0
2011/05/27	R208 2012/02/02	8.95	Put	Bond Future	1,768.0000	1,682.0000	(4.864)	0	0	0
2011/05/27	R208 2012/05/03			Bond Future	8.6200	8.5780	(0.487)	0.0000	0.0000	0
2011/05/27	R208 2012/05/03	9.00	Call	Bond Future	4,342.0000	4,487.0000	3.339	0	0	0
2011/05/27	R208 2012/05/03	9.00	Put	Bond Future	2,220.0000	2,126.0000	(4.234)	0	0	0
2011/05/27	R208 2012/05/03	9.05	Call	Bond Future	4,524.0000	4,673.0000	3.294	0	0	0
2011/05/27	R208 2012/05/03	9.05	Put	Bond Future	2,127.0000	2,038.0000	(4.184)	0	0	0
2011/05/27	R208 2012/05/03	8.95	Call	Bond Future	4,162.0000	4,305.0000	3.436	0	0	0
2011/05/27	R208 2012/05/03	8.95	Put	Bond Future	2,315.0000	2,220.0000	(4.104)	0	0	0
2011/05/27	R209 2011/08/04			Bond Future	8.7600	8.7230	(0.422)	0.0000	0.0000	0
2011/05/27	R209 2011/08/04	8.50	Call	Bond Future	1,001.0000	1,092.0000	9.091	0	0	0
2011/05/27	R209 2011/08/04	8.50	Put	Bond Future	3,123.0000	2,917.0000	(6.596)	0	0	0
2011/05/27	R209 2011/08/04	8.55	Call	Bond Future	1,142.0000	1,242.0000	8.757	0	0	0
2011/05/27	R209 2011/08/04	8.55	Put	Bond Future	2,848.0000	2,652.0000	(6.882)	0	0	0
2011/05/27	R209 2011/08/04	8.45	Call	Bond Future	872.0000	954.0000	9.404	0	0	0
2011/05/27	R209 2011/08/04	8.45	Put	Bond Future	3,413.0000	3,198.0000	(6.299)	0	0	0
2011/05/27	R209 2011/08/04	10.10	Call	Bond Future	9,610.0000	9,899.0000	3.007	0	0	0
2011/05/27	R209 2011/08/04	10.10	Put	Bond Future	40.0000	33.0000	(17.500)	0	0	0
2011/05/27	R209 2011/11/03			Bond Future	8.8210	8.7840	(0.419)	0.0000	0.0000	1,318
2011/05/27	R209 2011/11/03	8.75	Call	Bond Future	2,626.0000	2,763.0000	5.217	0	0	0
2011/05/27	R209 2011/11/03	8.75	Put	Bond Future	3,189.0000	3,034.0000	(4.860)	0	0	0

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2011/05/27	R209 2011/11/03	8.80	Call	Bond Future	2,818.0000	2,961.0000	5.075	0	0	0
2011/05/27	R209 2011/11/03	8.80	Put	Bond Future	2,984.0000	2,834.0000	(5.027)	0	0	0
2011/05/27	R209 2011/11/03	8.70	Call	Bond Future	2,442.0000	2,572.0000	5.324	0	0	0
2011/05/27	R209 2011/11/03	8.70	Put	Bond Future	3,406.0000	3,243.0000	(4.786)	0	0	0
2011/05/27	R209 2012/02/02			Bond Future	8.8830	8.8440	(0.439)	0.0000	0.0000	0
2011/05/27	R209 2012/02/02	9.00	Call	Bond Future	4,232.0000	4,399.0000	3.946	0	0	0
2011/05/27	R209 2012/02/02	9.00	Put	Bond Future	3,329.0000	3,191.0000	(4.145)	0	0	0
2011/05/27	R209 2012/02/02	9.05	Call	Bond Future	4,444.0000	4,615.0000	3.848	0	0	0
2011/05/27	R209 2012/02/02	9.05	Put	Bond Future	3,161.0000	3,027.0000	(4.239)	0	0	0
2011/05/27	R209 2012/02/02	8.95	Call	Bond Future	4,027.0000	4,188.0000	3.998	0	0	0
2011/05/27	R209 2012/02/02	8.95	Put	Bond Future	3,508.0000	3,364.0000	(4.105)	0	0	0
2011/05/27	R209 2012/05/03			Bond Future	8.9470	8.9070	(0.447)	0.0000	0.0000	0
2011/05/27	R209 2012/05/03	9.00	Call	Bond Future	4,496.0000	4,659.0000	3.625	0	0	0
2011/05/27	R209 2012/05/03	9.00	Put	Bond Future	4,090.0000	3,944.0000	(3.570)	0	0	0
2011/05/27	R209 2012/05/03	9.05	Call	Bond Future	4,699.0000	4,867.0000	3.575	0	0	0
2011/05/27	R209 2012/05/03	9.05	Put	Bond Future	3,913.0000	3,772.0000	(3.603)	0	0	0
2011/05/27	R209 2012/05/03	8.95	Call	Bond Future	4,299.0000	4,458.0000	3.699	0	0	0
2011/05/27	R209 2012/05/03	8.95	Put	Bond Future	4,276.0000	4,126.0000	(3.508)	0	0	0
2011/05/27	R210 2011/08/04			Bond Future	131.0841	131.1017	0.013	0.0000	0.0000	425
2011/05/27	R210 2011/08/04	106.00	Call	Bond Future	25,084.0000	25,102.0000	0.072	0	0	0
2011/05/27	R210 2011/08/04	106.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/27	R210 2011/08/04	106.05	Call	Bond Future	25,034.0000	25,052.0000	0.072	0	0	0
2011/05/27	R210 2011/08/04	106.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/27	R210 2011/08/04	105.95	Call	Bond Future	25,134.0000	25,152.0000	0.072	0	0	0
2011/05/27	R210 2011/08/04	105.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/27	R211 2011/08/04			Bond Future	1.1570	1.1550	(0.173)	0.0000	0.0000	0
2011/05/27	R211 2011/08/04	1.50	Call	Bond Future	1,867.0000	1,878.0000	0.589	0	0	0
2011/05/27	R211 2011/08/04	1.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/27	R211 2011/08/04	1.55	Call	Bond Future	2,136.0000	2,147.0000	0.515	0	0	0
2011/05/27	R211 2011/08/04	1.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/27	R211 2011/08/04	1.45	Call	Bond Future	1,597.0000	1,608.0000	0.689	0	0	0
2011/05/27	R211 2011/08/04	1.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/27	R211 2011/11/03			Bond Future	0.9130	0.9100	(0.329)	0.0000	0.0000	539

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2011/05/27	R211 2011/11/03	1.25	Call	Bond Future	1,777.0000	1,793.0000	0.900	0	0	0
2011/05/27	R211 2011/11/03	1.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/27	R211 2011/11/03	1.30	Call	Bond Future	2,038.0000	2,054.0000	0.785	0	0	0
2011/05/27	R211 2011/11/03	1.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/27	R211 2011/11/03	1.20	Call	Bond Future	1,516.0000	1,532.0000	1.055	0	0	0
2011/05/27	R211 2011/11/03	1.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/27	R212 2011/08/04			Bond Future	2.0990	2.0920	(0.333)	0.0000	0.0000	2,772
2011/05/27	R212 2011/08/04	2.50	Call	Bond Future	3,801.0000	3,869.0000	1.789	0	0	0
2011/05/27	R212 2011/08/04	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/27	R212 2011/08/04	2.55	Call	Bond Future	4,264.0000	4,332.0000	1.595	0	0	0
2011/05/27	R212 2011/08/04	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/27	R212 2011/08/04	2.45	Call	Bond Future	3,336.0000	3,403.0000	2.008	0	0	0
2011/05/27	R212 2011/08/04	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/27	R212 2011/11/03			Bond Future	1.9900	1.9830	(0.352)	0.0000	0.0000	240
2011/05/27	R212 2011/11/03	2.50	Call	Bond Future	4,758.0000	4,826.0000	1.429	0	0	0
2011/05/27	R212 2011/11/03	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/27	R212 2011/11/03	2.55	Call	Bond Future	5,212.0000	5,279.0000	1.285	0	0	0
2011/05/27	R212 2011/11/03	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/27	R212 2011/11/03	2.45	Call	Bond Future	4,303.0000	4,370.0000	1.557	0	0	0
2011/05/27	R212 2011/11/03	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/27	R213 2011/08/04			Bond Future	8.7640	8.7330	(0.354)	0.0000	0.0000	0
2011/05/27	R213 2011/08/04	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/27	R213 2011/08/04	8.00	Put	Bond Future	6,563.0000	6,311.0000	(3.840)	0	0	0
2011/05/27	R213 2011/08/04	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/27	R213 2011/08/04	8.05	Put	Bond Future	6,111.0000	5,859.0000	(4.124)	0	0	0
2011/05/27	R213 2011/08/04	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/27	R213 2011/08/04	7.95	Put	Bond Future	7,019.0000	6,767.0000	(3.590)	0	0	0
2011/05/27	R213 2011/11/03			Bond Future	8.8330	8.8000	(0.374)	0.0000	0.0000	0
2011/05/27	R213 2011/11/03	8.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/27	R213 2011/11/03	8.75	Put	Bond Future	669.0000	404.0000	(39.611)	0	0	0
2011/05/27	R213 2011/11/03	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/27	R213 2011/11/03	8.80	Put	Bond Future	265.0000	0.0000	(100.000)	0	0	0
2011/05/27	R213 2011/11/03	8.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/05/27	R213 2011/11/03	8.70	Put	Bond Future	1,075.0000	810.0000	(24.651)	0	0	0
2011/05/27	R213 2012/02/02			Bond Future	8.9040	8.8710	(0.371)	0.0000	0.0000	0
2011/05/27	R213 2012/02/02	9.00	Call	Bond Future	753.0000	1,014.0000	34.661	0	0	0
2011/05/27	R213 2012/02/02	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/27	R213 2012/02/02	9.05	Call	Bond Future	1,140.0000	1,402.0000	22.982	0	0	0
2011/05/27	R213 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/27	R213 2012/02/02	8.95	Call	Bond Future	362.0000	623.0000	72.099	0	0	0
2011/05/27	R213 2012/02/02	8.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/27	R213 2012/05/03			Bond Future	8.9740	8.9390	(0.390)	0.0000	0.0000	0
2011/05/27	R213 2012/05/03	9.25	Call	Bond Future	2,108.0000	2,381.0000	12.951	0	0	0
2011/05/27	R213 2012/05/03	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/27	R213 2012/05/03	9.30	Call	Bond Future	2,481.0000	2,754.0000	11.004	0	0	0
2011/05/27	R213 2012/05/03	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/27	R213 2012/05/03	9.20	Call	Bond Future	1,732.0000	2,005.0000	15.762	0	0	0
2011/05/27	R213 2012/05/03	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/27	TRT1 2011/08/04			Index Future	351.6700	352.3100	0.182	0.0000	0.0000	100
2011/05/27	TRT1 2011/11/03			Index Future	356.3890	357.0380	0.182	0.0000	0.0000	0
<b>Total</b>										<b>184058.00</b>