



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 18/04/2011

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
2011/04/18	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/18	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/18	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/18	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/18	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/18	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/18	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/18	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/18	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/18	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/18	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/18	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/18	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/18	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/18	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/04/18	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/18	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/18	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/18	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/18	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/18	AL7T 2011/05/05			Index Future	375.8410	374.6180	(0.325)	0.0000	0.0000	30
2011/04/18	AL7T 2011/08/04			Index Future	381.2350	379.9980	(0.324)	0.0000	0.0000	0
2011/04/18	ALBI 2011/05/05			Index Future	345.6290	344.5410	(0.315)	0.0000	0.0000	1,070
2011/04/18	ALBI 2011/08/04			Index Future	350.5890	349.4890	(0.314)	0.0000	0.0000	0
2011/04/18	C155 2011/08/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/18	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/18	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/18	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/18	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/18	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/18	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/18	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/18	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/18	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/18	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/18	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/04/18	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0
2011/04/18	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/18	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/18	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/18	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/18	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/18	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/18	CRD1 2011/05/05			Index Future	156.1680	155.9990	(0.108)	0.0000	0.0000	2
2011/04/18	CRD1 2011/08/04			Index Future	158.3270	158.1560	(0.108)	0.0000	0.0000	0
2011/04/18	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/18	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/18	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/18	GOVI 2011/05/05			GOVI	346.6470	345.5990	(0.302)	0.0000	0.0000	205
2011/04/18	GOVI 2011/05/05	349.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/04/18	GOVI 2011/05/05	349.00	Put	GOVI	23,530.0000	34,010.0000	44.539	0	0	0
2011/04/18	GOVI 2011/05/05	349.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/04/18	GOVI 2011/05/05	349.01	Put	GOVI	23,630.0000	34,110.0000	44.350	0	0	0
2011/04/18	GOVI 2011/05/05	348.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/04/18	GOVI 2011/05/05	348.99	Put	GOVI	23,430.0000	33,910.0000	44.729	0	0	0
2011/04/18	GOVI 2011/08/04			GOVI	351.6220	350.5630	(0.301)	0.0000	0.0000	0
2011/04/18	GOVI 2011/08/04	348.00	Call	GOVI	36,220.0000	25,630.0000	(29.238)	0	0	0
2011/04/18	GOVI 2011/08/04	348.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/04/18	GOVI 2011/08/04	348.01	Call	GOVI	36,120.0000	25,530.0000	(29.319)	0	0	0
2011/04/18	GOVI 2011/08/04	348.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/04/18	GOVI 2011/08/04	347.99	Call	GOVI	36,320.0000	25,730.0000	(29.157)	0	0	0
2011/04/18	GOVI 2011/08/04	347.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0

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2011/04/18	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/04/18	IGOV 2011/05/05			Index Future	150.1090	150.4380	0.219	0.0000	0.0000	65
2011/04/18	IGOV 2011/08/04			Index Future	152.2640	152.5980	0.219	0.0000	0.0000	0
2011/04/18	ILBI 2011/05/05			Index Future	406.2730	406.9820	0.175	0.0000	0.0000	336
2011/04/18	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/04/18	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/04/18	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/04/18	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/04/18	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/04/18	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/04/18	JBAF 2011/04/20			Jibar Tradeable Future	5.5800	5.5770	(0.054)	0.0000	0.0000	2,001
2011/04/18	JBAF 2011/05/18			Jibar Tradeable Future	5.6100	5.6080	(0.036)	0.0000	0.0000	3,001
2011/04/18	JBAF 2011/06/15			Jibar Tradeable Future	5.6300	5.6270	(0.053)	0.0000	0.0000	3,890
2011/04/18	JBAF 2011/07/20			Jibar Tradeable Future	5.6800	5.6580	(0.387)	0.0000	0.0000	2,000
2011/04/18	JBAF 2011/08/17			Jibar Tradeable Future	5.7800	5.7570	(0.398)	0.0000	0.0000	0
2011/04/18	JBAF 2011/09/21			Jibar Tradeable Future	5.8900	5.8340	(0.951)	0.0000	0.0000	14,700
2011/04/18	JBAF 2011/12/21			Jibar Tradeable Future	6.3200	6.2890	(0.491)	0.0000	0.0000	5,591
2011/04/18	JBAF 2012/03/20			Jibar Tradeable Future	6.7700	6.7200	(0.739)	0.0000	0.0000	1,090
2011/04/18	JBAF 2012/06/20			Jibar Tradeable Future	7.2500	7.1930	(0.786)	0.0000	0.0000	2,890
2011/04/18	JBAF 2012/09/19			Jibar Tradeable Future	7.6600	7.6060	(0.705)	0.0000	0.0000	44,710
2011/04/18	JBAF 2012/12/19			Jibar Tradeable Future	8.0100	7.9590	(0.637)	0.0000	0.0000	490
2011/04/18	JBAF 2013/03/20			Jibar Tradeable Future	8.3300	8.2900	(0.480)	0.0000	0.0000	0
2011/04/18	JN02 2011/05/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/04/18	JN02 2011/05/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/04/18	JN02 2011/05/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/04/18	JN02 2011/05/05	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0

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2011/04/18	JN02 2011/05/05	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2011/04/18	JN02 2011/05/05	8.25	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/04/18	JN02 2011/05/05	8.25	Put	JNOTE	750,000.0000	750,000.0000	0.000	0	0	0
2011/04/18	JN05 2011/05/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/04/18	JN05 2011/05/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/04/18	JN05 2011/05/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/04/18	JN05 2011/05/05	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/04/18	JN05 2011/05/05	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2011/04/18	JN05 2011/05/05	8.25	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/04/18	JN05 2011/05/05	8.25	Put	JNOTE	750,000.0000	750,000.0000	0.000	0	0	0
2011/04/18	JN10 2011/05/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/04/18	JN10 2011/05/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/04/18	JN10 2011/05/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/04/18	JN10 2011/05/05	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/04/18	JN10 2011/05/05	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2011/04/18	JN10 2011/05/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/04/18	JN10 2011/05/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/04/18	OTH1 2011/05/05			Index Future	339.7620	338.4610	(0.383)	0.0000	0.0000	3
2011/04/18	OTH1 2011/08/04			Index Future	344.6380	343.3220	(0.382)	0.0000	0.0000	0
2011/04/18	R157 2011/05/05			Bond Future	7.6960	7.7550	0.767	0.0000	0.0000	2,405
2011/04/18	R157 2011/05/05	7.75	Call	Bond Future	544.0000	381.0000	(29.963)	0	0	0
2011/04/18	R157 2011/05/05	7.75	Put	Bond Future	322.0000	401.0000	24.534	0	0	0
2011/04/18	R157 2011/05/05	7.80	Call	Bond Future	672.0000	491.0000	(26.935)	0	0	0
2011/04/18	R157 2011/05/05	7.80	Put	Bond Future	246.0000	307.0000	24.797	0	0	0
2011/04/18	R157 2011/05/05	7.70	Call	Bond Future	432.0000	288.0000	(33.333)	0	0	0
2011/04/18	R157 2011/05/05	7.70	Put	Bond Future	416.0000	514.0000	23.558	0	0	0
2011/04/18	R157 2011/05/05	7.65	Call	Bond Future	335.0000	211.0000	(37.015)	0	0	0
2011/04/18	R157 2011/05/05	7.65	Put	Bond Future	524.0000	642.0000	22.519	0	0	0
2011/04/18	R157 2011/08/04			Bond Future	7.8400	7.9040	0.816	0.0000	0.0000	0
2011/04/18	R157 2011/08/04	7.50	Call	Bond Future	536.0000	450.0000	(16.045)	0	0	0
2011/04/18	R157 2011/08/04	7.50	Put	Bond Future	1,858.0000	2,019.0000	8.665	0	0	0
2011/04/18	R157 2011/08/04	7.55	Call	Bond Future	601.0000	509.0000	(15.308)	0	0	0

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2011/04/18	R157 2011/08/04	7.55	Put	Bond Future	1,728.0000	1,883.0000	8.970	0	0	0
2011/04/18	R157 2011/08/04	7.45	Call	Bond Future	476.0000	397.0000	(16.597)	0	0	0
2011/04/18	R157 2011/08/04	7.45	Put	Bond Future	1,994.0000	2,162.0000	8.425	0	0	0
2011/04/18	R157 2011/08/04	7.20	Put	Bond Future	2,752.0000	2,950.0000	7.195	0	0	0
2011/04/18	R157 2011/08/04	7.20	Call	Bond Future	247.0000	198.0000	(19.838)	0	0	1,320
2011/04/18	R157 2011/08/04	7.60	Put	Bond Future	1,605.0000	1,751.0000	9.097	0	0	0
2011/04/18	R157 2011/08/04	7.60	Call	Bond Future	673.0000	573.0000	(14.859)	0	0	440
2011/04/18	R157 2011/08/04	7.80	Call	Bond Future	1,010.0000	881.0000	(12.772)	0	0	0
2011/04/18	R157 2011/08/04	7.80	Put	Bond Future	1,165.0000	1,282.0000	10.043	0	0	440
2011/04/18	R157 2011/08/04	8.20	Call	Bond Future	1,934.0000	1,752.0000	(9.411)	0	0	0
2011/04/18	R157 2011/08/04	8.20	Put	Bond Future	554.0000	619.0000	11.733	0	0	1,320
2011/04/18	R157 2011/11/03			Bond Future	8.0030	8.0720	0.862	0.0000	0.0000	3,684
2011/04/18	R157 2011/11/03	8.25	Call	Bond Future	1,993.0000	1,836.0000	(7.878)	0	0	0
2011/04/18	R157 2011/11/03	8.25	Put	Bond Future	1,103.0000	1,195.0000	8.341	0	0	0
2011/04/18	R157 2011/11/03	8.30	Call	Bond Future	2,106.0000	1,944.0000	(7.692)	0	0	0
2011/04/18	R157 2011/11/03	8.30	Put	Bond Future	1,037.0000	1,124.0000	8.390	0	0	0
2011/04/18	R157 2011/11/03	8.20	Call	Bond Future	1,885.0000	1,732.0000	(8.117)	0	0	0
2011/04/18	R157 2011/11/03	8.20	Put	Bond Future	1,174.0000	1,271.0000	8.262	0	0	0
2011/04/18	R157 2012/02/02			Bond Future	8.1910	8.2670	0.928	0.0000	0.0000	0
2011/04/18	R157 2012/02/02	8.50	Call	Bond Future	2,405.0000	2,245.0000	(6.653)	0	0	0
2011/04/18	R157 2012/02/02	8.50	Put	Bond Future	1,368.0000	1,464.0000	7.018	0	0	0
2011/04/18	R157 2012/02/02	8.55	Call	Bond Future	2,509.0000	2,347.0000	(6.457)	0	0	0
2011/04/18	R157 2012/02/02	8.55	Put	Bond Future	1,305.0000	1,399.0000	7.203	0	0	0
2011/04/18	R157 2012/02/02	8.45	Call	Bond Future	2,302.0000	2,146.0000	(6.777)	0	0	0
2011/04/18	R157 2012/02/02	8.45	Put	Bond Future	1,432.0000	1,532.0000	6.983	0	0	0
2011/04/18	R186 2011/05/05			Bond Future	8.7030	8.7630	0.689	0.0000	0.0000	29,349
2011/04/18	R186 2011/05/05	8.75	Call	Bond Future	1,359.0000	976.0000	(28.182)	0	0	0
2011/04/18	R186 2011/05/05	8.75	Put	Bond Future	919.0000	1,097.0000	19.369	0	0	0
2011/04/18	R186 2011/05/05	8.80	Call	Bond Future	1,636.0000	1,217.0000	(25.611)	0	0	0
2011/04/18	R186 2011/05/05	8.80	Put	Bond Future	731.0000	873.0000	19.425	0	0	0
2011/04/18	R186 2011/05/05	8.70	Call	Bond Future	1,111.0000	767.0000	(30.963)	0	0	0
2011/04/18	R186 2011/05/05	8.70	Put	Bond Future	1,139.0000	1,356.0000	19.052	0	0	0
2011/04/18	R186 2011/05/05	8.00	Put	Bond Future	6,889.0000	7,445.0000	8.071	0	0	0
2011/04/18	R186 2011/05/05	8.00	Call	Bond Future	7.0000	2.0000	(71.429)	0	0	5,500

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2011/04/18	R186 2011/08/04			Bond Future	8.7940	8.8550	0.694	0.0000	0.0000	0
2011/04/18	R186 2011/08/04	8.25	Call	Bond Future	992.0000	834.0000	(15.927)	0	0	0
2011/04/18	R186 2011/08/04	8.25	Put	Bond Future	6,161.0000	6,562.0000	6.509	0	0	0
2011/04/18	R186 2011/08/04	8.30	Call	Bond Future	1,112.0000	940.0000	(15.468)	0	0	0
2011/04/18	R186 2011/08/04	8.30	Put	Bond Future	5,792.0000	6,179.0000	6.682	0	0	0
2011/04/18	R186 2011/08/04	8.20	Call	Bond Future	884.0000	739.0000	(16.403)	0	0	0
2011/04/18	R186 2011/08/04	8.20	Put	Bond Future	6,545.0000	6,959.0000	6.325	0	0	0
2011/04/18	R186 2011/08/04	8.35	Put	Bond Future	5,436.0000	5,809.0000	6.862	0	0	0
2011/04/18	R186 2011/08/04	8.35	Call	Bond Future	1,242.0000	1,056.0000	(14.976)	0	0	600
2011/04/18	R186 2011/08/04	8.70	Put	Bond Future	3,314.0000	3,584.0000	8.147	0	0	0
2011/04/18	R186 2011/08/04	8.70	Call	Bond Future	2,444.0000	2,155.0000	(11.825)	0	0	200
2011/04/18	R186 2011/08/04	8.95	Call	Bond Future	3,630.0000	3,270.0000	(9.917)	0	0	0
2011/04/18	R186 2011/08/04	8.95	Put	Bond Future	2,208.0000	2,407.0000	9.013	0	0	200
2011/04/18	R186 2011/08/04	9.70	Call	Bond Future	8,420.0000	7,915.0000	(5.998)	0	0	0
2011/04/18	R186 2011/08/04	9.70	Put	Bond Future	512.0000	566.0000	10.547	0	0	600
2011/04/18	R186 2011/11/03			Bond Future	8.8850	8.9490	0.720	0.0000	0.0000	13,291
2011/04/18	R186 2011/11/03	9.00	Call	Bond Future	4,553.0000	4,209.0000	(7.555)	0	0	0
2011/04/18	R186 2011/11/03	9.00	Put	Bond Future	3,522.0000	3,754.0000	6.587	0	0	0
2011/04/18	R186 2011/11/03	9.05	Call	Bond Future	4,800.0000	4,446.0000	(7.375)	0	0	0
2011/04/18	R186 2011/11/03	9.05	Put	Bond Future	3,325.0000	3,547.0000	6.677	0	0	0
2011/04/18	R186 2011/11/03	8.95	Call	Bond Future	4,313.0000	3,979.0000	(7.744)	0	0	0
2011/04/18	R186 2011/11/03	8.95	Put	Bond Future	3,729.0000	3,970.0000	6.463	0	0	0
2011/04/18	R186 2012/02/02			Bond Future	8.9800	9.0460	0.735	0.0000	0.0000	2,500
2011/04/18	R186 2012/02/02	9.00	Call	Bond Future	5,093.0000	4,766.0000	(6.421)	0	0	0
2011/04/18	R186 2012/02/02	9.00	Put	Bond Future	4,916.0000	5,171.0000	5.187	0	0	0
2011/04/18	R186 2012/02/02	9.05	Call	Bond Future	5,323.0000	4,988.0000	(6.293)	0	0	0
2011/04/18	R186 2012/02/02	9.05	Put	Bond Future	4,706.0000	4,953.0000	5.249	0	0	0
2011/04/18	R186 2012/02/02	8.95	Call	Bond Future	4,869.0000	4,550.0000	(6.552)	0	0	0
2011/04/18	R186 2012/02/02	8.95	Put	Bond Future	5,135.0000	5,397.0000	5.102	0	0	0
2011/04/18	R189 2011/05/05			Bond Future	208.7638	208.7687	0.002	0.0000	0.0000	0
2011/04/18	R189 2011/05/05	207.30	Call	Bond Future	1,464.0000	1,469.0000	0.342	0	0	0
2011/04/18	R189 2011/05/05	207.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/18	R189 2011/05/05	207.35	Call	Bond Future	1,414.0000	1,419.0000	0.354	0	0	0
2011/04/18	R189 2011/05/05	207.35	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
2011/04/18	R189 2011/05/05	207.25	Call	Bond Future	1,514.0000	1,519.0000	0.330	0	0	0
2011/04/18	R189 2011/05/05	207.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/18	R197 2011/05/05			Bond Future	231.6857	232.5795	0.386	0.0000	0.0000	0
2011/04/18	R197 2011/05/05	232.00	Call	Bond Future	0.0000	580.0000	100.000	0	0	0
2011/04/18	R197 2011/05/05	232.00	Put	Bond Future	314.0000	0.0000	(100.000)	0	0	0
2011/04/18	R197 2011/05/05	232.05	Call	Bond Future	0.0000	530.0000	100.000	0	0	0
2011/04/18	R197 2011/05/05	232.05	Put	Bond Future	364.0000	0.0000	(100.000)	0	0	0
2011/04/18	R197 2011/05/05	231.95	Call	Bond Future	0.0000	630.0000	100.000	0	0	0
2011/04/18	R197 2011/05/05	231.95	Put	Bond Future	264.0000	0.0000	(100.000)	0	0	0
2011/04/18	R201 2011/05/05			Bond Future	7.2930	7.3530	0.823	0.0000	0.0000	484
2011/04/18	R201 2011/05/05	7.75	Call	Bond Future	1,466.0000	1,275.0000	(13.029)	0	0	0
2011/04/18	R201 2011/05/05	7.75	Put	Bond Future	8.0000	10.0000	25.000	0	0	0
2011/04/18	R201 2011/05/05	7.80	Call	Bond Future	1,621.0000	1,429.0000	(11.845)	0	0	0
2011/04/18	R201 2011/05/05	7.80	Put	Bond Future	5.0000	6.0000	20.000	0	0	0
2011/04/18	R201 2011/05/05	7.70	Call	Bond Future	1,314.0000	1,124.0000	(14.460)	0	0	0
2011/04/18	R201 2011/05/05	7.70	Put	Bond Future	15.0000	17.0000	13.333	0	0	0
2011/04/18	R201 2011/08/04			Bond Future	7.4230	7.4880	0.876	0.0000	0.0000	0
2011/04/18	R201 2011/08/04	7.25	Call	Bond Future	552.0000	468.0000	(15.217)	0	0	0
2011/04/18	R201 2011/08/04	7.25	Put	Bond Future	1,073.0000	1,184.0000	10.345	0	0	0
2011/04/18	R201 2011/08/04	7.30	Call	Bond Future	616.0000	526.0000	(14.610)	0	0	0
2011/04/18	R201 2011/08/04	7.30	Put	Bond Future	986.0000	1,091.0000	10.649	0	0	0
2011/04/18	R201 2011/08/04	7.20	Call	Bond Future	493.0000	415.0000	(15.822)	0	0	0
2011/04/18	R201 2011/08/04	7.20	Put	Bond Future	1,165.0000	1,282.0000	10.043	0	0	0
2011/04/18	R201 2011/11/03			Bond Future	7.5690	7.6390	0.925	0.0000	0.0000	0
2011/04/18	R201 2011/11/03	8.00	Call	Bond Future	1,818.0000	1,683.0000	(7.426)	0	0	0
2011/04/18	R201 2011/11/03	8.00	Put	Bond Future	625.0000	685.0000	9.600	0	0	0
2011/04/18	R201 2011/11/03	8.05	Call	Bond Future	1,914.0000	1,775.0000	(7.262)	0	0	0
2011/04/18	R201 2011/11/03	8.05	Put	Bond Future	584.0000	640.0000	9.589	0	0	0
2011/04/18	R201 2011/11/03	7.95	Call	Bond Future	1,725.0000	1,593.0000	(7.652)	0	0	0
2011/04/18	R201 2011/11/03	7.95	Put	Bond Future	670.0000	733.0000	9.403	0	0	0
2011/04/18	R201 2012/02/02			Bond Future	7.7360	7.8140	1.008	0.0000	0.0000	0
2011/04/18	R201 2012/02/02	8.25	Call	Bond Future	2,073.0000	1,937.0000	(6.561)	0	0	0
2011/04/18	R201 2012/02/02	8.25	Put	Bond Future	762.0000	826.0000	8.399	0	0	0

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2011/04/18	R201 2012/02/02	8.30	Call	Bond Future	2,161.0000	2,022.0000	(6.432)	0	0	0
2011/04/18	R201 2012/02/02	8.30	Put	Bond Future	723.0000	785.0000	8.575	0	0	0
2011/04/18	R201 2012/02/02	8.20	Call	Bond Future	1,987.0000	1,853.0000	(6.744)	0	0	0
2011/04/18	R201 2012/02/02	8.20	Put	Bond Future	802.0000	869.0000	8.354	0	0	0
2011/04/18	R202 2011/05/05			Bond Future	0.3640	0.3540	(2.747)	0.0000	0.0000	10,539
2011/04/18	R202 2011/05/05	2.05	Call	Bond Future	41,628.0000	41,921.0000	0.704	0	0	0
2011/04/18	R202 2011/05/05	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/18	R202 2011/05/05	2.10	Call	Bond Future	42,656.0000	42,949.0000	0.687	0	0	0
2011/04/18	R202 2011/05/05	2.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/18	R202 2011/05/05	2.00	Call	Bond Future	40,590.0000	40,882.0000	0.719	0	0	0
2011/04/18	R202 2011/05/05	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/18	R203 2011/05/05			Bond Future	8.2140	8.2830	0.840	0.0000	0.0000	516
2011/04/18	R203 2011/05/05	8.25	Call	Bond Future	628.0000	417.0000	(33.599)	0	0	0
2011/04/18	R203 2011/05/05	8.25	Put	Bond Future	453.0000	577.0000	27.373	0	0	0
2011/04/18	R203 2011/05/05	8.30	Call	Bond Future	772.0000	536.0000	(30.570)	0	0	0
2011/04/18	R203 2011/05/05	8.30	Put	Bond Future	354.0000	453.0000	27.966	0	0	0
2011/04/18	R203 2011/05/05	8.20	Call	Bond Future	501.0000	316.0000	(36.926)	0	0	0
2011/04/18	R203 2011/05/05	8.20	Put	Bond Future	569.0000	720.0000	26.538	0	0	0
2011/04/18	R203 2011/08/04			Bond Future	8.3390	8.4120	0.875	0.0000	0.0000	0
2011/04/18	R203 2011/08/04	8.00	Call	Bond Future	707.0000	587.0000	(16.973)	0	0	0
2011/04/18	R203 2011/08/04	8.00	Put	Bond Future	2,314.0000	2,536.0000	9.594	0	0	0
2011/04/18	R203 2011/08/04	8.05	Call	Bond Future	788.0000	658.0000	(16.497)	0	0	0
2011/04/18	R203 2011/08/04	8.05	Put	Bond Future	2,156.0000	2,368.0000	9.833	0	0	0
2011/04/18	R203 2011/08/04	7.95	Call	Bond Future	633.0000	521.0000	(17.694)	0	0	0
2011/04/18	R203 2011/08/04	7.95	Put	Bond Future	2,480.0000	2,710.0000	9.274	0	0	0
2011/04/18	R203 2011/11/03			Bond Future	8.4740	8.5510	0.909	0.0000	0.0000	1,633
2011/04/18	R203 2011/11/03	8.50	Call	Bond Future	1,958.0000	1,769.0000	(9.653)	0	0	0
2011/04/18	R203 2011/11/03	8.50	Put	Bond Future	1,841.0000	1,999.0000	8.582	0	0	0
2011/04/18	R203 2011/11/03	8.55	Call	Bond Future	2,079.0000	1,883.0000	(9.428)	0	0	0
2011/04/18	R203 2011/11/03	8.55	Put	Bond Future	1,737.0000	1,887.0000	8.636	0	0	0
2011/04/18	R203 2011/11/03	8.45	Call	Bond Future	1,841.0000	1,658.0000	(9.940)	0	0	0
2011/04/18	R203 2011/11/03	8.45	Put	Bond Future	1,949.0000	2,113.0000	8.415	0	0	0
2011/04/18	R203 2012/02/02			Bond Future	8.6230	8.7050	0.951	0.0000	0.0000	0

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2011/04/18	R203 2012/02/02	8.75	Call	Bond Future	2,686.0000	2,483.0000	(7.558)	0	0	0
2011/04/18	R203 2012/02/02	8.75	Put	Bond Future	2,138.0000	2,289.0000	7.063	0	0	0
2011/04/18	R203 2012/02/02	8.80	Call	Bond Future	2,808.0000	2,601.0000	(7.372)	0	0	0
2011/04/18	R203 2012/02/02	8.80	Put	Bond Future	2,046.0000	2,193.0000	7.185	0	0	0
2011/04/18	R203 2012/02/02	8.70	Call	Bond Future	2,566.0000	2,369.0000	(7.677)	0	0	0
2011/04/18	R203 2012/02/02	8.70	Put	Bond Future	2,234.0000	2,391.0000	7.028	0	0	0
2011/04/18	R204 2011/05/05			Bond Future	8.3530	8.4130	0.718	0.0000	0.0000	100
2011/04/18	R204 2011/05/05	8.50	Call	Bond Future	1,107.0000	844.0000	(23.758)	0	0	0
2011/04/18	R204 2011/05/05	8.50	Put	Bond Future	305.0000	370.0000	21.311	0	0	0
2011/04/18	R204 2011/05/05	8.55	Call	Bond Future	1,304.0000	1,024.0000	(21.472)	0	0	0
2011/04/18	R204 2011/05/05	8.55	Put	Bond Future	231.0000	279.0000	20.779	0	0	0
2011/04/18	R204 2011/05/05	8.45	Call	Bond Future	926.0000	682.0000	(26.350)	0	0	0
2011/04/18	R204 2011/05/05	8.45	Put	Bond Future	396.0000	480.0000	21.212	0	0	0
2011/04/18	R204 2011/08/04			Bond Future	8.4710	8.5330	0.732	0.0000	0.0000	0
2011/04/18	R204 2011/08/04	8.00	Call	Bond Future	627.0000	527.0000	(15.949)	0	0	0
2011/04/18	R204 2011/08/04	8.00	Put	Bond Future	3,170.0000	3,398.0000	7.192	0	0	0
2011/04/18	R204 2011/08/04	8.05	Call	Bond Future	702.0000	594.0000	(15.385)	0	0	0
2011/04/18	R204 2011/08/04	8.05	Put	Bond Future	2,971.0000	3,191.0000	7.405	0	0	0
2011/04/18	R204 2011/08/04	7.95	Call	Bond Future	557.0000	465.0000	(16.517)	0	0	0
2011/04/18	R204 2011/08/04	7.95	Put	Bond Future	3,374.0000	3,611.0000	7.024	0	0	0
2011/04/18	R204 2011/11/03			Bond Future	8.5930	8.6570	0.745	0.0000	0.0000	2,034
2011/04/18	R204 2011/11/03	8.75	Call	Bond Future	2,679.0000	2,480.0000	(7.428)	0	0	0
2011/04/18	R204 2011/11/03	8.75	Put	Bond Future	1,876.0000	2,005.0000	6.876	0	0	0
2011/04/18	R204 2011/11/03	8.80	Call	Bond Future	2,827.0000	2,622.0000	(7.252)	0	0	0
2011/04/18	R204 2011/11/03	8.80	Put	Bond Future	1,770.0000	1,893.0000	6.949	0	0	0
2011/04/18	R204 2011/11/03	8.70	Call	Bond Future	2,536.0000	2,342.0000	(7.650)	0	0	0
2011/04/18	R204 2011/11/03	8.70	Put	Bond Future	1,988.0000	2,122.0000	6.740	0	0	0
2011/04/18	R204 2012/02/02			Bond Future	8.7230	8.7910	0.780	0.0000	0.0000	0
2011/04/18	R204 2012/02/02	9.00	Call	Bond Future	3,584.0000	3,374.0000	(5.859)	0	0	0
2011/04/18	R204 2012/02/02	9.00	Put	Bond Future	2,219.0000	2,347.0000	5.768	0	0	0
2011/04/18	R204 2012/02/02	9.05	Call	Bond Future	3,732.0000	3,517.0000	(5.761)	0	0	0
2011/04/18	R204 2012/02/02	9.05	Put	Bond Future	2,124.0000	2,246.0000	5.744	0	0	0
2011/04/18	R204 2012/02/02	8.95	Call	Bond Future	3,440.0000	3,234.0000	(5.988)	0	0	0
2011/04/18	R204 2012/02/02	8.95	Put	Bond Future	2,320.0000	2,451.0000	5.647	0	0	0

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2011/04/18	R206 2011/05/05			Bond Future	6.9580	7.0230	0.934	0.0000	0.0000	0
2011/04/18	R206 2011/05/05	7.50	Call	Bond Future	1,309.0000	1,151.0000	(12.070)	0	0	0
2011/04/18	R206 2011/05/05	7.50	Put	Bond Future	2.0000	2.0000	0.000	0	0	0
2011/04/18	R206 2011/05/05	7.55	Call	Bond Future	1,427.0000	1,270.0000	(11.002)	0	0	0
2011/04/18	R206 2011/05/05	7.55	Put	Bond Future	1.0000	2.0000	100.000	0	0	0
2011/04/18	R206 2011/05/05	7.45	Call	Bond Future	1,191.0000	1,034.0000	(13.182)	0	0	0
2011/04/18	R206 2011/05/05	7.45	Put	Bond Future	4.0000	5.0000	25.000	0	0	0
2011/04/18	R206 2011/08/04			Bond Future	7.0950	7.1670	1.015	0.0000	0.0000	2,805
2011/04/18	R206 2011/08/04	7.00	Call	Bond Future	440.0000	366.0000	(16.818)	0	0	0
2011/04/18	R206 2011/08/04	7.00	Put	Bond Future	650.0000	735.0000	13.077	0	0	0
2011/04/18	R206 2011/08/04	7.05	Call	Bond Future	494.0000	415.0000	(15.992)	0	0	0
2011/04/18	R206 2011/08/04	7.05	Put	Bond Future	593.0000	673.0000	13.491	0	0	0
2011/04/18	R206 2011/08/04	6.95	Call	Bond Future	392.0000	324.0000	(17.347)	0	0	0
2011/04/18	R206 2011/08/04	6.95	Put	Bond Future	713.0000	804.0000	12.763	0	0	0
2011/04/18	R206 2011/11/03			Bond Future	7.2460	7.3260	1.104	0.0000	0.0000	0
2011/04/18	R206 2011/11/03	7.75	Call	Bond Future	1,374.0000	1,259.0000	(8.370)	0	0	0
2011/04/18	R206 2011/11/03	7.75	Put	Bond Future	374.0000	419.0000	12.032	0	0	0
2011/04/18	R206 2011/11/03	7.80	Call	Bond Future	1,445.0000	1,328.0000	(8.097)	0	0	0
2011/04/18	R206 2011/11/03	7.80	Put	Bond Future	347.0000	389.0000	12.104	0	0	0
2011/04/18	R206 2011/11/03	7.70	Call	Bond Future	1,304.0000	1,192.0000	(8.589)	0	0	0
2011/04/18	R206 2011/11/03	7.70	Put	Bond Future	403.0000	450.0000	11.663	0	0	0
2011/04/18	R206 2012/02/02			Bond Future	7.4340	7.5270	1.251	0.0000	0.0000	0
2011/04/18	R206 2012/02/02	8.00	Call	Bond Future	1,497.0000	1,384.0000	(7.548)	0	0	0
2011/04/18	R206 2012/02/02	8.00	Put	Bond Future	498.0000	550.0000	10.442	0	0	0
2011/04/18	R206 2012/02/02	8.05	Call	Bond Future	1,559.0000	1,444.0000	(7.377)	0	0	0
2011/04/18	R206 2012/02/02	8.05	Put	Bond Future	473.0000	523.0000	10.571	0	0	0
2011/04/18	R206 2012/02/02	7.95	Call	Bond Future	1,436.0000	1,325.0000	(7.730)	0	0	0
2011/04/18	R206 2012/02/02	7.95	Put	Bond Future	525.0000	579.0000	10.286	0	0	0
2011/04/18	R207 2011/05/05			Bond Future	8.4520	8.5110	0.698	0.0000	0.0000	6,260
2011/04/18	R207 2011/05/05	8.50	Call	Bond Future	804.0000	573.0000	(28.731)	0	0	0
2011/04/18	R207 2011/05/05	8.50	Put	Bond Future	527.0000	636.0000	20.683	0	0	0
2011/04/18	R207 2011/05/05	8.55	Call	Bond Future	977.0000	723.0000	(25.998)	0	0	0
2011/04/18	R207 2011/05/05	8.55	Put	Bond Future	413.0000	499.0000	20.823	0	0	0

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2011/04/18	R207 2011/05/05	8.45	Call	Bond Future	649.0000	443.0000	(31.741)	0	0	0
2011/04/18	R207 2011/05/05	8.45	Put	Bond Future	661.0000	795.0000	20.272	0	0	0
2011/04/18	R207 2011/08/04			Bond Future	8.5630	8.6240	0.712	0.0000	0.0000	0
2011/04/18	R207 2011/08/04	8.25	Call	Bond Future	944.0000	810.0000	(14.195)	0	0	0
2011/04/18	R207 2011/08/04	8.25	Put	Bond Future	2,725.0000	2,934.0000	7.670	0	0	0
2011/04/18	R207 2011/08/04	8.30	Call	Bond Future	1,045.0000	902.0000	(13.684)	0	0	0
2011/04/18	R207 2011/08/04	8.30	Put	Bond Future	2,539.0000	2,738.0000	7.838	0	0	0
2011/04/18	R207 2011/08/04	8.20	Call	Bond Future	849.0000	725.0000	(14.605)	0	0	0
2011/04/18	R207 2011/08/04	8.20	Put	Bond Future	2,919.0000	3,137.0000	7.468	0	0	0
2011/04/18	R207 2011/11/03			Bond Future	8.6720	8.7370	0.750	0.0000	0.0000	600
2011/04/18	R207 2011/11/03	8.75	Call	Bond Future	2,621.0000	2,415.0000	(7.860)	0	0	0
2011/04/18	R207 2011/11/03	8.75	Put	Bond Future	2,195.0000	2,344.0000	6.788	0	0	0
2011/04/18	R207 2011/11/03	8.80	Call	Bond Future	2,770.0000	2,558.0000	(7.653)	0	0	0
2011/04/18	R207 2011/11/03	8.80	Put	Bond Future	2,073.0000	2,216.0000	6.898	0	0	0
2011/04/18	R207 2011/11/03	8.70	Call	Bond Future	2,476.0000	2,276.0000	(8.078)	0	0	0
2011/04/18	R207 2011/11/03	8.70	Put	Bond Future	2,323.0000	2,478.0000	6.672	0	0	0
2011/04/18	R207 2012/02/02			Bond Future	8.7900	8.8580	0.774	0.0000	0.0000	0
2011/04/18	R207 2012/02/02	9.00	Call	Bond Future	3,602.0000	3,382.0000	(6.108)	0	0	0
2011/04/18	R207 2012/02/02	9.00	Put	Bond Future	2,494.0000	2,635.0000	5.654	0	0	0
2011/04/18	R207 2012/02/02	9.05	Call	Bond Future	3,755.0000	3,531.0000	(5.965)	0	0	0
2011/04/18	R207 2012/02/02	9.05	Put	Bond Future	2,386.0000	2,522.0000	5.700	0	0	0
2011/04/18	R207 2012/02/02	8.95	Call	Bond Future	3,443.0000	3,229.0000	(6.216)	0	0	0
2011/04/18	R207 2012/02/02	8.95	Put	Bond Future	2,597.0000	2,744.0000	5.660	0	0	0
2011/04/18	R208 2011/05/05			Bond Future	8.5090	8.5740	0.764	0.0000	0.0000	190
2011/04/18	R208 2011/05/05	8.50	Call	Bond Future	670.0000	441.0000	(34.179)	0	0	0
2011/04/18	R208 2011/05/05	8.50	Put	Bond Future	725.0000	891.0000	22.897	0	0	0
2011/04/18	R208 2011/05/05	8.55	Call	Bond Future	830.0000	572.0000	(31.084)	0	0	0
2011/04/18	R208 2011/05/05	8.55	Put	Bond Future	581.0000	718.0000	23.580	0	0	0
2011/04/18	R208 2011/05/05	8.45	Call	Bond Future	531.0000	332.0000	(37.476)	0	0	0
2011/04/18	R208 2011/05/05	8.45	Put	Bond Future	892.0000	1,088.0000	21.973	0	0	0
2011/04/18	R208 2011/08/04			Bond Future	8.6080	8.6750	0.778	0.0000	0.0000	120
2011/04/18	R208 2011/08/04	8.25	Call	Bond Future	906.0000	763.0000	(15.784)	0	0	0
2011/04/18	R208 2011/08/04	8.25	Put	Bond Future	3,071.0000	3,326.0000	8.303	0	0	0
2011/04/18	R208 2011/08/04	8.30	Call	Bond Future	1,007.0000	853.0000	(15.293)	0	0	0

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2011/04/18	R208 2011/08/04	8.30	Put	Bond Future	2,865.0000	3,109.0000	8.517	0	0	0
2011/04/18	R208 2011/08/04	8.20	Call	Bond Future	812.0000	680.0000	(16.256)	0	0	0
2011/04/18	R208 2011/08/04	8.20	Put	Bond Future	3,285.0000	3,550.0000	8.067	0	0	0
2011/04/18	R208 2011/11/03			Bond Future	8.7110	8.7800	0.792	0.0000	0.0000	5,899
2011/04/18	R208 2011/11/03	8.75	Call	Bond Future	2,624.0000	2,399.0000	(8.575)	0	0	0
2011/04/18	R208 2011/11/03	8.75	Put	Bond Future	2,398.0000	2,573.0000	7.298	0	0	0
2011/04/18	R208 2011/11/03	8.80	Call	Bond Future	2,780.0000	2,547.0000	(8.381)	0	0	0
2011/04/18	R208 2011/11/03	8.80	Put	Bond Future	2,265.0000	2,432.0000	7.373	0	0	0
2011/04/18	R208 2011/11/03	8.70	Call	Bond Future	2,473.0000	2,256.0000	(8.775)	0	0	0
2011/04/18	R208 2011/11/03	8.70	Put	Bond Future	2,537.0000	2,720.0000	7.213	0	0	0
2011/04/18	R208 2012/02/02			Bond Future	8.8180	8.8900	0.817	0.0000	0.0000	0
2011/04/18	R208 2012/02/02	9.00	Call	Bond Future	3,746.0000	3,503.0000	(6.487)	0	0	0
2011/04/18	R208 2012/02/02	9.00	Put	Bond Future	2,721.0000	2,886.0000	6.064	0	0	0
2011/04/18	R208 2012/02/02	9.05	Call	Bond Future	3,907.0000	3,658.0000	(6.373)	0	0	0
2011/04/18	R208 2012/02/02	9.05	Put	Bond Future	2,604.0000	2,762.0000	6.068	0	0	0
2011/04/18	R208 2012/02/02	8.95	Call	Bond Future	3,588.0000	3,350.0000	(6.633)	0	0	0
2011/04/18	R208 2012/02/02	8.95	Put	Bond Future	2,843.0000	3,013.0000	5.980	0	0	0
2011/04/18	R209 2011/05/05			Bond Future	8.7890	8.8480	0.671	0.0000	0.0000	21,100
2011/04/18	R209 2011/05/05	8.50	Call	Bond Future	196.0000	97.0000	(50.510)	0	0	0
2011/04/18	R209 2011/05/05	8.50	Put	Bond Future	2,552.0000	2,920.0000	14.420	0	0	0
2011/04/18	R209 2011/05/05	8.55	Call	Bond Future	270.0000	144.0000	(46.667)	0	0	0
2011/04/18	R209 2011/05/05	8.55	Put	Bond Future	2,210.0000	2,551.0000	15.430	0	0	0
2011/04/18	R209 2011/05/05	8.45	Call	Bond Future	138.0000	64.0000	(53.623)	0	0	0
2011/04/18	R209 2011/05/05	8.45	Put	Bond Future	2,914.0000	3,307.0000	13.487	0	0	0
2011/04/18	R209 2011/08/04			Bond Future	8.8590	8.9200	0.689	0.0000	0.0000	0
2011/04/18	R209 2011/08/04	8.50	Call	Bond Future	1,252.0000	1,073.0000	(14.297)	0	0	0
2011/04/18	R209 2011/08/04	8.50	Put	Bond Future	4,157.0000	4,454.0000	7.145	0	0	0
2011/04/18	R209 2011/08/04	8.55	Call	Bond Future	1,387.0000	1,195.0000	(13.843)	0	0	0
2011/04/18	R209 2011/08/04	8.55	Put	Bond Future	3,876.0000	4,161.0000	7.353	0	0	0
2011/04/18	R209 2011/08/04	8.45	Call	Bond Future	1,127.0000	960.0000	(14.818)	0	0	0
2011/04/18	R209 2011/08/04	8.45	Put	Bond Future	4,451.0000	4,760.0000	6.942	0	0	0
2011/04/18	R209 2011/08/04	10.10	Call	Bond Future	9,002.0000	8,549.0000	(5.032)	0	0	0
2011/04/18	R209 2011/08/04	10.10	Put	Bond Future	216.0000	239.0000	10.648	0	0	0
2011/04/18	R209 2011/11/03			Bond Future	8.9290	8.9920	0.706	0.0000	0.0000	1,118

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2011/04/18	R209 2011/11/03	8.75	Call	Bond Future	2,749.0000	2,508.0000	(8.767)	0	0	0
2011/04/18	R209 2011/11/03	8.75	Put	Bond Future	4,156.0000	4,400.0000	5.871	0	0	0
2011/04/18	R209 2011/11/03	8.80	Call	Bond Future	2,926.0000	2,676.0000	(8.544)	0	0	0
2011/04/18	R209 2011/11/03	8.80	Put	Bond Future	3,936.0000	4,171.0000	5.971	0	0	0
2011/04/18	R209 2011/11/03	8.70	Call	Bond Future	2,581.0000	2,350.0000	(8.950)	0	0	0
2011/04/18	R209 2011/11/03	8.70	Put	Bond Future	4,389.0000	4,643.0000	5.787	0	0	0
2011/04/18	R209 2012/02/02			Bond Future	9.0010	9.0660	0.722	0.0000	0.0000	0
2011/04/18	R209 2012/02/02	9.00	Call	Bond Future	4,305.0000	4,027.0000	(6.458)	0	0	0
2011/04/18	R209 2012/02/02	9.00	Put	Bond Future	4,313.0000	4,528.0000	4.985	0	0	0
2011/04/18	R209 2012/02/02	9.05	Call	Bond Future	4,499.0000	4,214.0000	(6.335)	0	0	0
2011/04/18	R209 2012/02/02	9.05	Put	Bond Future	4,126.0000	4,335.0000	5.065	0	0	0
2011/04/18	R209 2012/02/02	8.95	Call	Bond Future	4,115.0000	3,844.0000	(6.586)	0	0	0
2011/04/18	R209 2012/02/02	8.95	Put	Bond Future	4,506.0000	4,729.0000	4.949	0	0	0
2011/04/18	R210 2011/05/05			Bond Future	125.6272	125.6350	0.006	0.0000	0.0000	278
2011/04/18	R210 2011/05/05	126.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/18	R210 2011/05/05	126.00	Put	Bond Future	373.0000	365.0000	(2.145)	0	0	0
2011/04/18	R210 2011/05/05	126.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/18	R210 2011/05/05	126.05	Put	Bond Future	423.0000	415.0000	(1.891)	0	0	0
2011/04/18	R210 2011/05/05	125.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/18	R210 2011/05/05	125.95	Put	Bond Future	323.0000	315.0000	(2.477)	0	0	0
2011/04/18	R211 2011/05/05			Bond Future	1.6110	1.6100	(0.062)	0.0000	0.0000	539
2011/04/18	R211 2011/05/05	2.14	Call	Bond Future	2,914.0000	2,920.0000	0.206	0	0	0
2011/04/18	R211 2011/05/05	2.14	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/18	R211 2011/05/05	2.19	Call	Bond Future	3,185.0000	3,191.0000	0.188	0	0	0
2011/04/18	R211 2011/05/05	2.19	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/18	R211 2011/05/05	2.09	Call	Bond Future	2,643.0000	2,648.0000	0.189	0	0	0
2011/04/18	R211 2011/05/05	2.09	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/18	R212 2011/05/05			Bond Future	2.4150	2.4340	0.787	0.0000	0.0000	2,532
2011/04/18	R212 2011/05/05	2.25	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/18	R212 2011/05/05	2.25	Put	Bond Future	1,593.0000	1,774.0000	11.362	0	0	0
2011/04/18	R212 2011/05/05	2.30	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/18	R212 2011/05/05	2.30	Put	Bond Future	1,107.0000	1,289.0000	16.441	0	0	0
2011/04/18	R212 2011/05/05	2.20	Call	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/04/18	R212 2011/05/05	2.20	Put	Bond Future	2,081.0000	2,262.0000	8.698	0	0	0
2011/04/18	R213 2011/05/05			Bond Future	8.8450	8.9100	0.735	0.0000	0.0000	0
2011/04/18	R213 2011/05/05	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/18	R213 2011/05/05	8.00	Put	Bond Future	7,248.0000	7,769.0000	7.188	0	0	0
2011/04/18	R213 2011/05/05	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/18	R213 2011/05/05	8.05	Put	Bond Future	6,793.0000	7,314.0000	7.670	0	0	0
2011/04/18	R213 2011/05/05	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/18	R213 2011/05/05	7.95	Put	Bond Future	7,706.0000	8,227.0000	6.761	0	0	0
2011/04/18	R213 2011/08/04			Bond Future	8.9230	8.9900	0.751	0.0000	0.0000	0
2011/04/18	R213 2011/08/04	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/18	R213 2011/08/04	8.00	Put	Bond Future	7,839.0000	8,368.0000	6.748	0	0	0
2011/04/18	R213 2011/08/04	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/18	R213 2011/08/04	8.05	Put	Bond Future	7,386.0000	7,915.0000	7.162	0	0	0
2011/04/18	R213 2011/08/04	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/18	R213 2011/08/04	7.95	Put	Bond Future	8,295.0000	8,824.0000	6.377	0	0	0
2011/04/18	R213 2011/11/03			Bond Future	9.0040	9.0720	0.755	0.0000	0.0000	0
2011/04/18	R213 2011/11/03	8.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/18	R213 2011/11/03	8.75	Put	Bond Future	2,021.0000	2,549.0000	26.126	0	0	0
2011/04/18	R213 2011/11/03	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/18	R213 2011/11/03	8.80	Put	Bond Future	1,617.0000	2,146.0000	32.715	0	0	0
2011/04/18	R213 2011/11/03	8.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/18	R213 2011/11/03	8.70	Put	Bond Future	2,427.0000	2,956.0000	21.796	0	0	0
2011/04/18	R213 2012/02/02			Bond Future	9.0880	9.1590	0.781	0.0000	0.0000	0
2011/04/18	R213 2012/02/02	9.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/18	R213 2012/02/02	9.00	Put	Bond Future	681.0000	1,224.0000	79.736	0	0	0
2011/04/18	R213 2012/02/02	9.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/18	R213 2012/02/02	9.05	Put	Bond Future	293.0000	836.0000	185.324	0	0	0
2011/04/18	R213 2012/02/02	8.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/18	R213 2012/02/02	8.95	Put	Bond Future	1,072.0000	1,615.0000	50.653	0	0	0
2011/04/18	TRT1 2011/05/05			Index Future	342.5670	341.5210	(0.305)	0.0000	0.0000	100
2011/04/18	TRT1 2011/08/04			Index Future	347.3020	346.2420	(0.305)	0.0000	0.0000	0
Total										200770.00