



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 20/04/2011

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
2011/04/20	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/20	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/20	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/20	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/20	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/20	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/20	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/20	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/20	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/20	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/20	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/20	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/20	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/20	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/20	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/04/20	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/20	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/20	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/20	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/20	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/20	AL7T 2011/05/05			Index Future	375.5670	376.1620	0.158	0.0000	0.0000	30
2011/04/20	AL7T 2011/08/04			Index Future	380.9630	381.5670	0.159	0.0000	0.0000	0
2011/04/20	ALBI 2011/05/05			Index Future	345.3170	345.9510	0.184	0.0000	0.0000	939
2011/04/20	ALBI 2011/08/04			Index Future	350.2780	350.9230	0.184	0.0000	0.0000	131
2011/04/20	C155 2011/08/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/20	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/20	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/20	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/20	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/20	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/20	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/20	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/20	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/20	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/20	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/20	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/04/20	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0
2011/04/20	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/20	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/20	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/20	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/20	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/20	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/20	CRD1 2011/05/05			Index Future	156.2800	156.4410	0.103	0.0000	0.0000	2
2011/04/20	CRD1 2011/08/04			Index Future	158.4400	158.6050	0.104	0.0000	0.0000	0
2011/04/20	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/20	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/20	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/20	GOVI 2011/05/05			GOVI	346.3730	346.9600	0.169	0.0000	0.0000	205
2011/04/20	GOVI 2011/05/05	349.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/04/20	GOVI 2011/05/05	349.00	Put	GOVI	26,270.0000	20,400.0000	(22.345)	0	0	0
2011/04/20	GOVI 2011/05/05	349.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/04/20	GOVI 2011/05/05	349.01	Put	GOVI	26,370.0000	20,500.0000	(22.260)	0	0	0
2011/04/20	GOVI 2011/05/05	348.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/04/20	GOVI 2011/05/05	348.99	Put	GOVI	26,170.0000	20,300.0000	(22.430)	0	0	0
2011/04/20	GOVI 2011/08/04			GOVI	351.3500	351.9460	0.170	0.0000	0.0000	0
2011/04/20	GOVI 2011/08/04	348.00	Call	GOVI	33,500.0000	39,460.0000	17.791	0	0	0
2011/04/20	GOVI 2011/08/04	348.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/04/20	GOVI 2011/08/04	348.01	Call	GOVI	33,400.0000	39,360.0000	17.844	0	0	0
2011/04/20	GOVI 2011/08/04	348.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/04/20	GOVI 2011/08/04	347.99	Call	GOVI	33,600.0000	39,560.0000	17.738	0	0	0
2011/04/20	GOVI 2011/08/04	347.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0

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2011/04/20	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/04/20	IGOV 2011/05/05			Index Future	150.3560	150.3370	(0.013)	0.0000	0.0000	65
2011/04/20	IGOV 2011/08/04			Index Future	152.5160	152.4980	(0.012)	0.0000	0.0000	0
2011/04/20	ILBI 2011/05/05			Index Future	407.1140	406.9830	(0.032)	0.0000	0.0000	336
2011/04/20	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/04/20	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/04/20	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/04/20	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/04/20	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/04/20	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/04/20	JBAF 2011/04/20			Jibar Tradeable Future	5.5760	5.5750	(0.018)	0.0000	0.0000	0
2011/04/20	JBAF 2011/05/18			Jibar Tradeable Future	5.5890	5.5890	0.000	0.0000	0.0000	3,001
2011/04/20	JBAF 2011/06/15			Jibar Tradeable Future	5.6070	5.6070	0.000	0.0000	0.0000	3,890
2011/04/20	JBAF 2011/07/20			Jibar Tradeable Future	5.6340	5.6310	(0.053)	0.0000	0.0000	2,000
2011/04/20	JBAF 2011/08/17			Jibar Tradeable Future	5.7340	5.7330	(0.017)	0.0000	0.0000	0
2011/04/20	JBAF 2011/09/21			Jibar Tradeable Future	5.8130	5.8170	0.069	0.0000	0.0000	14,700
2011/04/20	JBAF 2011/12/21			Jibar Tradeable Future	6.2580	6.2860	0.447	0.0000	0.0000	5,591
2011/04/20	JBAF 2012/03/20			Jibar Tradeable Future	6.6710	6.6790	0.120	0.0000	0.0000	1,090
2011/04/20	JBAF 2012/06/20			Jibar Tradeable Future	7.1450	7.1400	(0.070)	0.0000	0.0000	2,890
2011/04/20	JBAF 2012/09/19			Jibar Tradeable Future	7.5620	7.5520	(0.132)	0.0000	0.0000	44,710
2011/04/20	JBAF 2012/12/19			Jibar Tradeable Future	7.9040	7.9000	(0.051)	0.0000	0.0000	490
2011/04/20	JBAF 2013/03/20			Jibar Tradeable Future	8.2190	8.2250	0.073	0.0000	0.0000	290
2011/04/20	JN02 2011/05/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/04/20	JN02 2011/05/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/04/20	JN02 2011/05/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/04/20	JN02 2011/05/05	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0

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2011/04/20	JN02 2011/05/05	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2011/04/20	JN02 2011/05/05	8.25	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/04/20	JN02 2011/05/05	8.25	Put	JNOTE	750,000.0000	750,000.0000	0.000	0	0	0
2011/04/20	JN05 2011/05/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/04/20	JN05 2011/05/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/04/20	JN05 2011/05/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/04/20	JN05 2011/05/05	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/04/20	JN05 2011/05/05	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2011/04/20	JN05 2011/05/05	8.25	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/04/20	JN05 2011/05/05	8.25	Put	JNOTE	750,000.0000	750,000.0000	0.000	0	0	0
2011/04/20	JN10 2011/05/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/04/20	JN10 2011/05/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/04/20	JN10 2011/05/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/04/20	JN10 2011/05/05	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/04/20	JN10 2011/05/05	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2011/04/20	JN10 2011/05/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/04/20	JN10 2011/05/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/04/20	OTH1 2011/05/05			Index Future	339.2510	340.1390	0.262	0.0000	0.0000	3
2011/04/20	OTH1 2011/08/04			Index Future	344.1250	345.0270	0.262	0.0000	0.0000	0
2011/04/20	R157 2011/05/05			Bond Future	7.6980	7.6600	(0.494)	0.0000	0.0000	705
2011/04/20	R157 2011/05/05	7.75	Call	Bond Future	496.0000	582.0000	17.339	0	0	0
2011/04/20	R157 2011/05/05	7.75	Put	Bond Future	283.0000	212.0000	(25.088)	0	0	0
2011/04/20	R157 2011/05/05	7.80	Call	Bond Future	626.0000	725.0000	15.815	0	0	0
2011/04/20	R157 2011/05/05	7.80	Put	Bond Future	208.0000	151.0000	(27.404)	0	0	0
2011/04/20	R157 2011/05/05	7.70	Call	Bond Future	383.0000	455.0000	18.799	0	0	0
2011/04/20	R157 2011/05/05	7.70	Put	Bond Future	375.0000	291.0000	(22.400)	0	0	0
2011/04/20	R157 2011/05/05	7.65	Call	Bond Future	288.0000	346.0000	20.139	0	0	0
2011/04/20	R157 2011/05/05	7.65	Put	Bond Future	485.0000	387.0000	(20.206)	0	0	0
2011/04/20	R157 2011/08/04			Bond Future	7.8420	7.8010	(0.523)	0.0000	0.0000	1,960
2011/04/20	R157 2011/08/04	7.50	Call	Bond Future	516.0000	562.0000	8.915	0	0	1,000
2011/04/20	R157 2011/08/04	7.50	Put	Bond Future	1,846.0000	1,734.0000	(6.067)	0	0	0
2011/04/20	R157 2011/08/04	7.55	Call	Bond Future	581.0000	632.0000	8.778	0	0	0

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2011/04/20	R157 2011/08/04	7.55	Put	Bond Future	1,715.0000	1,608.0000	(6.239)	0	0	0
2011/04/20	R157 2011/08/04	7.45	Call	Bond Future	457.0000	500.0000	9.409	0	0	0
2011/04/20	R157 2011/08/04	7.45	Put	Bond Future	1,983.0000	1,868.0000	(5.799)	0	0	0
2011/04/20	R157 2011/08/04	7.20	Put	Bond Future	2,746.0000	2,613.0000	(4.843)	0	0	0
2011/04/20	R157 2011/08/04	7.20	Call	Bond Future	234.0000	259.0000	10.684	0	0	1,320
2011/04/20	R157 2011/08/04	7.60	Put	Bond Future	1,590.0000	1,487.0000	(6.478)	0	0	0
2011/04/20	R157 2011/08/04	7.60	Call	Bond Future	651.0000	706.0000	8.449	0	0	440
2011/04/20	R157 2011/08/04	7.80	Call	Bond Future	987.0000	1,060.0000	7.396	0	0	0
2011/04/20	R157 2011/08/04	7.80	Put	Bond Future	1,149.0000	1,064.0000	(7.398)	0	0	440
2011/04/20	R157 2011/08/04	8.20	Call	Bond Future	1,910.0000	2,018.0000	5.654	0	0	0
2011/04/20	R157 2011/08/04	8.20	Put	Bond Future	538.0000	487.0000	(9.480)	0	0	1,320
2011/04/20	R157 2011/11/03			Bond Future	8.0040	7.9600	(0.550)	0.0000	0.0000	3,684
2011/04/20	R157 2011/11/03	8.25	Call	Bond Future	1,977.0000	2,070.0000	4.704	0	0	0
2011/04/20	R157 2011/11/03	8.25	Put	Bond Future	1,091.0000	1,024.0000	(6.141)	0	0	0
2011/04/20	R157 2011/11/03	8.30	Call	Bond Future	2,089.0000	2,185.0000	4.596	0	0	0
2011/04/20	R157 2011/11/03	8.30	Put	Bond Future	1,023.0000	960.0000	(6.158)	0	0	0
2011/04/20	R157 2011/11/03	8.20	Call	Bond Future	1,868.0000	1,958.0000	4.818	0	0	0
2011/04/20	R157 2011/11/03	8.20	Put	Bond Future	1,161.0000	1,092.0000	(5.943)	0	0	0
2011/04/20	R157 2012/02/02			Bond Future	8.1930	8.1450	(0.586)	0.0000	0.0000	0
2011/04/20	R157 2012/02/02	8.50	Call	Bond Future	2,388.0000	2,483.0000	3.978	0	0	0
2011/04/20	R157 2012/02/02	8.50	Put	Bond Future	1,358.0000	1,291.0000	(4.934)	0	0	0
2011/04/20	R157 2012/02/02	8.55	Call	Bond Future	2,493.0000	2,590.0000	3.891	0	0	0
2011/04/20	R157 2012/02/02	8.55	Put	Bond Future	1,296.0000	1,231.0000	(5.015)	0	0	0
2011/04/20	R157 2012/02/02	8.45	Call	Bond Future	2,286.0000	2,378.0000	4.024	0	0	0
2011/04/20	R157 2012/02/02	8.45	Put	Bond Future	1,423.0000	1,353.0000	(4.919)	0	0	0
2011/04/20	R186 2011/05/05			Bond Future	8.7180	8.6660	(0.596)	0.0000	0.0000	12,490
2011/04/20	R186 2011/05/05	8.75	Call	Bond Future	1,163.0000	1,420.0000	22.098	0	0	0
2011/04/20	R186 2011/05/05	8.75	Put	Bond Future	864.0000	632.0000	(26.852)	0	0	0
2011/04/20	R186 2011/05/05	8.80	Call	Bond Future	1,435.0000	1,728.0000	20.418	0	0	0
2011/04/20	R186 2011/05/05	8.80	Put	Bond Future	671.0000	475.0000	(29.210)	0	0	0
2011/04/20	R186 2011/05/05	8.70	Call	Bond Future	924.0000	1,144.0000	23.810	0	0	0
2011/04/20	R186 2011/05/05	8.70	Put	Bond Future	1,093.0000	824.0000	(24.611)	0	0	0
2011/04/20	R186 2011/05/05	8.00	Put	Bond Future	7,025.0000	6,537.0000	(6.947)	0	0	0
2011/04/20	R186 2011/05/05	8.00	Call	Bond Future	2.0000	3.0000	50.000	0	0	5,500

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2011/04/20	R186 2011/08/04			Bond Future	8.8080	8.7550	(0.602)	0.0000	0.0000	17,576
2011/04/20	R186 2011/08/04	8.25	Call	Bond Future	922.0000	1,032.0000	11.931	0	0	0
2011/04/20	R186 2011/08/04	8.25	Put	Bond Future	6,220.0000	5,842.0000	(6.077)	0	0	0
2011/04/20	R186 2011/08/04	8.30	Call	Bond Future	1,037.0000	1,157.0000	11.572	0	0	0
2011/04/20	R186 2011/08/04	8.30	Put	Bond Future	5,846.0000	5,477.0000	(6.312)	0	0	0
2011/04/20	R186 2011/08/04	8.20	Call	Bond Future	818.0000	918.0000	12.225	0	0	0
2011/04/20	R186 2011/08/04	8.20	Put	Bond Future	6,608.0000	6,220.0000	(5.872)	0	0	0
2011/04/20	R186 2011/08/04	8.35	Put	Bond Future	5,484.0000	5,127.0000	(6.510)	0	0	0
2011/04/20	R186 2011/08/04	8.35	Call	Bond Future	1,162.0000	1,293.0000	11.274	0	0	600
2011/04/20	R186 2011/08/04	8.70	Put	Bond Future	3,331.0000	3,059.0000	(8.166)	0	0	0
2011/04/20	R186 2011/08/04	8.70	Call	Bond Future	2,333.0000	2,549.0000	9.258	0	0	200
2011/04/20	R186 2011/08/04	8.95	Call	Bond Future	3,504.0000	3,783.0000	7.962	0	0	0
2011/04/20	R186 2011/08/04	8.95	Put	Bond Future	2,211.0000	2,001.0000	(9.498)	0	0	200
2011/04/20	R186 2011/08/04	9.70	Call	Bond Future	8,279.0000	8,700.0000	5.085	0	0	0
2011/04/20	R186 2011/08/04	9.70	Put	Bond Future	500.0000	432.0000	(13.600)	0	0	600
2011/04/20	R186 2011/11/03			Bond Future	8.9000	8.8450	(0.618)	0.0000	0.0000	13,291
2011/04/20	R186 2011/11/03	9.00	Call	Bond Future	4,439.0000	4,708.0000	6.060	0	0	0
2011/04/20	R186 2011/11/03	9.00	Put	Bond Future	3,544.0000	3,316.0000	(6.433)	0	0	0
2011/04/20	R186 2011/11/03	9.05	Call	Bond Future	4,683.0000	4,962.0000	5.958	0	0	0
2011/04/20	R186 2011/11/03	9.05	Put	Bond Future	3,344.0000	3,126.0000	(6.519)	0	0	0
2011/04/20	R186 2011/11/03	8.95	Call	Bond Future	4,200.0000	4,461.0000	6.214	0	0	0
2011/04/20	R186 2011/11/03	8.95	Put	Bond Future	3,751.0000	3,515.0000	(6.292)	0	0	0
2011/04/20	R186 2012/02/02			Bond Future	8.9960	8.9380	(0.645)	0.0000	0.0000	2,500
2011/04/20	R186 2012/02/02	9.00	Call	Bond Future	4,985.0000	5,249.0000	5.296	0	0	0
2011/04/20	R186 2012/02/02	9.00	Put	Bond Future	4,950.0000	4,700.0000	(5.051)	0	0	0
2011/04/20	R186 2012/02/02	9.05	Call	Bond Future	5,212.0000	5,484.0000	5.219	0	0	0
2011/04/20	R186 2012/02/02	9.05	Put	Bond Future	4,737.0000	4,495.0000	(5.109)	0	0	0
2011/04/20	R186 2012/02/02	8.95	Call	Bond Future	4,762.0000	5,019.0000	5.397	0	0	0
2011/04/20	R186 2012/02/02	8.95	Put	Bond Future	5,169.0000	4,912.0000	(4.972)	0	0	0
2011/04/20	R189 2011/05/05			Bond Future	208.7140	208.7989	0.041	0.0000	0.0000	0
2011/04/20	R189 2011/05/05	207.30	Call	Bond Future	1,414.0000	1,499.0000	6.011	0	0	0
2011/04/20	R189 2011/05/05	207.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/20	R189 2011/05/05	207.35	Call	Bond Future	1,364.0000	1,449.0000	6.232	0	0	0
2011/04/20	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
2011/04/20	R189 2011/05/05	207.25	Call	Bond Future	1,464.0000	1,549.0000	5.806	0	0	0
2011/04/20	R189 2011/05/05	207.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/20	R197 2011/05/05			Bond Future	232.6453	232.6712	0.011	0.0000	0.0000	0
2011/04/20	R197 2011/05/05	232.00	Call	Bond Future	645.0000	671.0000	4.031	0	0	0
2011/04/20	R197 2011/05/05	232.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/20	R197 2011/05/05	232.05	Call	Bond Future	595.0000	621.0000	4.370	0	0	0
2011/04/20	R197 2011/05/05	232.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/20	R197 2011/05/05	231.95	Call	Bond Future	695.0000	721.0000	3.741	0	0	0
2011/04/20	R197 2011/05/05	231.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/20	R201 2011/05/05			Bond Future	7.2960	7.2690	(0.370)	0.0000	0.0000	484
2011/04/20	R201 2011/05/05	7.75	Call	Bond Future	1,452.0000	1,537.0000	5.854	0	0	0
2011/04/20	R201 2011/05/05	7.75	Put	Bond Future	4.0000	2.0000	(50.000)	0	0	0
2011/04/20	R201 2011/05/05	7.80	Call	Bond Future	1,608.0000	1,694.0000	5.348	0	0	0
2011/04/20	R201 2011/05/05	7.80	Put	Bond Future	2.0000	1.0000	(50.000)	0	0	0
2011/04/20	R201 2011/05/05	7.70	Call	Bond Future	1,298.0000	1,381.0000	6.394	0	0	0
2011/04/20	R201 2011/05/05	7.70	Put	Bond Future	8.0000	4.0000	(50.000)	0	0	0
2011/04/20	R201 2011/08/04			Bond Future	7.4260	7.3960	(0.404)	0.0000	0.0000	0
2011/04/20	R201 2011/08/04	7.25	Call	Bond Future	535.0000	568.0000	6.168	0	0	0
2011/04/20	R201 2011/08/04	7.25	Put	Bond Future	1,065.0000	1,008.0000	(5.352)	0	0	0
2011/04/20	R201 2011/08/04	7.30	Call	Bond Future	598.0000	634.0000	6.020	0	0	0
2011/04/20	R201 2011/08/04	7.30	Put	Bond Future	977.0000	923.0000	(5.527)	0	0	0
2011/04/20	R201 2011/08/04	7.20	Call	Bond Future	477.0000	507.0000	6.289	0	0	0
2011/04/20	R201 2011/08/04	7.20	Put	Bond Future	1,158.0000	1,098.0000	(5.181)	0	0	0
2011/04/20	R201 2011/11/03			Bond Future	7.5710	7.5380	(0.436)	0.0000	0.0000	0
2011/04/20	R201 2011/11/03	8.00	Call	Bond Future	1,805.0000	1,864.0000	3.269	0	0	0
2011/04/20	R201 2011/11/03	8.00	Put	Bond Future	618.0000	585.0000	(5.340)	0	0	0
2011/04/20	R201 2011/11/03	8.05	Call	Bond Future	1,900.0000	1,962.0000	3.263	0	0	0
2011/04/20	R201 2011/11/03	8.05	Put	Bond Future	575.0000	545.0000	(5.217)	0	0	0
2011/04/20	R201 2011/11/03	7.95	Call	Bond Future	1,711.0000	1,769.0000	3.390	0	0	0
2011/04/20	R201 2011/11/03	7.95	Put	Bond Future	661.0000	627.0000	(5.144)	0	0	0
2011/04/20	R201 2012/02/02			Bond Future	7.7390	7.7030	(0.465)	0.0000	0.0000	0
2011/04/20	R201 2012/02/02	8.25	Call	Bond Future	2,060.0000	2,119.0000	2.864	0	0	0
2011/04/20	R201 2012/02/02	8.25	Put	Bond Future	756.0000	723.0000	(4.365)	0	0	0

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2011/04/20	R201 2012/02/02	8.30	Call	Bond Future	2,147.0000	2,208.0000	2.841	0	0	0
2011/04/20	R201 2012/02/02	8.30	Put	Bond Future	717.0000	685.0000	(4.463)	0	0	0
2011/04/20	R201 2012/02/02	8.20	Call	Bond Future	1,974.0000	2,032.0000	2.938	0	0	0
2011/04/20	R201 2012/02/02	8.20	Put	Bond Future	797.0000	762.0000	(4.391)	0	0	0
2011/04/20	R202 2011/05/05			Bond Future	0.3710	0.3700	(0.270)	0.0000	0.0000	10,539
2011/04/20	R202 2011/05/05	2.05	Call	Bond Future	41,423.0000	41,453.0000	0.072	0	0	0
2011/04/20	R202 2011/05/05	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/20	R202 2011/05/05	2.10	Call	Bond Future	42,451.0000	42,481.0000	0.071	0	0	0
2011/04/20	R202 2011/05/05	2.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/20	R202 2011/05/05	2.00	Call	Bond Future	40,385.0000	40,414.0000	0.072	0	0	0
2011/04/20	R202 2011/05/05	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/20	R203 2011/05/05			Bond Future	8.2270	8.2040	(0.280)	0.0000	0.0000	516
2011/04/20	R203 2011/05/05	8.25	Call	Bond Future	537.0000	585.0000	8.939	0	0	0
2011/04/20	R203 2011/05/05	8.25	Put	Bond Future	425.0000	361.0000	(15.059)	0	0	0
2011/04/20	R203 2011/05/05	8.30	Call	Bond Future	678.0000	735.0000	8.407	0	0	0
2011/04/20	R203 2011/05/05	8.30	Put	Bond Future	323.0000	268.0000	(17.028)	0	0	0
2011/04/20	R203 2011/05/05	8.20	Call	Bond Future	415.0000	453.0000	9.157	0	0	0
2011/04/20	R203 2011/05/05	8.20	Put	Bond Future	547.0000	473.0000	(13.528)	0	0	0
2011/04/20	R203 2011/08/04			Bond Future	8.3520	8.3280	(0.287)	0.0000	0.0000	0
2011/04/20	R203 2011/08/04	8.00	Call	Bond Future	666.0000	696.0000	4.505	0	0	0
2011/04/20	R203 2011/08/04	8.00	Put	Bond Future	2,334.0000	2,252.0000	(3.513)	0	0	0
2011/04/20	R203 2011/08/04	8.05	Call	Bond Future	744.0000	777.0000	4.435	0	0	0
2011/04/20	R203 2011/08/04	8.05	Put	Bond Future	2,173.0000	2,094.0000	(3.636)	0	0	0
2011/04/20	R203 2011/08/04	7.95	Call	Bond Future	593.0000	621.0000	4.722	0	0	0
2011/04/20	R203 2011/08/04	7.95	Put	Bond Future	2,501.0000	2,416.0000	(3.399)	0	0	0
2011/04/20	R203 2011/11/03			Bond Future	8.4870	8.4620	(0.295)	0.0000	0.0000	1,633
2011/04/20	R203 2011/11/03	8.50	Call	Bond Future	1,909.0000	1,963.0000	2.829	0	0	0
2011/04/20	R203 2011/11/03	8.50	Put	Bond Future	1,850.0000	1,792.0000	(3.135)	0	0	0
2011/04/20	R203 2011/11/03	8.55	Call	Bond Future	2,029.0000	2,085.0000	2.760	0	0	0
2011/04/20	R203 2011/11/03	8.55	Put	Bond Future	1,745.0000	1,689.0000	(3.209)	0	0	0
2011/04/20	R203 2011/11/03	8.45	Call	Bond Future	1,793.0000	1,844.0000	2.844	0	0	0
2011/04/20	R203 2011/11/03	8.45	Put	Bond Future	1,960.0000	1,898.0000	(3.163)	0	0	0
2011/04/20	R203 2012/02/02			Bond Future	8.6370	8.6110	(0.301)	0.0000	0.0000	0

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2011/04/20	R203 2012/02/02	8.75	Call	Bond Future	2,636.0000	2,694.0000	2.200	0	0	0
2011/04/20	R203 2012/02/02	8.75	Put	Bond Future	2,149.0000	2,094.0000	(2.559)	0	0	0
2011/04/20	R203 2012/02/02	8.80	Call	Bond Future	2,758.0000	2,817.0000	2.139	0	0	0
2011/04/20	R203 2012/02/02	8.80	Put	Bond Future	2,056.0000	2,003.0000	(2.578)	0	0	0
2011/04/20	R203 2012/02/02	8.70	Call	Bond Future	2,517.0000	2,573.0000	2.225	0	0	0
2011/04/20	R203 2012/02/02	8.70	Put	Bond Future	2,245.0000	2,189.0000	(2.494)	0	0	0
2011/04/20	R204 2011/05/05			Bond Future	8.3660	8.3440	(0.263)	0.0000	0.0000	100
2011/04/20	R204 2011/05/05	8.50	Call	Bond Future	1,000.0000	1,071.0000	7.100	0	0	0
2011/04/20	R204 2011/05/05	8.50	Put	Bond Future	269.0000	220.0000	(18.216)	0	0	0
2011/04/20	R204 2011/05/05	8.55	Call	Bond Future	1,198.0000	1,279.0000	6.761	0	0	0
2011/04/20	R204 2011/05/05	8.55	Put	Bond Future	196.0000	157.0000	(19.898)	0	0	0
2011/04/20	R204 2011/05/05	8.45	Call	Bond Future	818.0000	880.0000	7.579	0	0	0
2011/04/20	R204 2011/05/05	8.45	Put	Bond Future	359.0000	300.0000	(16.435)	0	0	0
2011/04/20	R204 2011/08/04			Bond Future	8.4840	8.4600	(0.283)	0.0000	0.0000	0
2011/04/20	R204 2011/08/04	8.00	Call	Bond Future	585.0000	613.0000	4.786	0	0	0
2011/04/20	R204 2011/08/04	8.00	Put	Bond Future	3,197.0000	3,097.0000	(3.128)	0	0	0
2011/04/20	R204 2011/08/04	8.05	Call	Bond Future	658.0000	689.0000	4.711	0	0	0
2011/04/20	R204 2011/08/04	8.05	Put	Bond Future	2,996.0000	2,899.0000	(3.238)	0	0	0
2011/04/20	R204 2011/08/04	7.95	Call	Bond Future	519.0000	544.0000	4.817	0	0	0
2011/04/20	R204 2011/08/04	7.95	Put	Bond Future	3,405.0000	3,303.0000	(2.996)	0	0	0
2011/04/20	R204 2011/11/03			Bond Future	8.6060	8.5810	(0.290)	0.0000	0.0000	2,034
2011/04/20	R204 2011/11/03	8.75	Call	Bond Future	2,619.0000	2,687.0000	2.596	0	0	0
2011/04/20	R204 2011/11/03	8.75	Put	Bond Future	1,883.0000	1,822.0000	(3.240)	0	0	0
2011/04/20	R204 2011/11/03	8.80	Call	Bond Future	2,766.0000	2,835.0000	2.495	0	0	0
2011/04/20	R204 2011/11/03	8.80	Put	Bond Future	1,776.0000	1,716.0000	(3.378)	0	0	0
2011/04/20	R204 2011/11/03	8.70	Call	Bond Future	2,477.0000	2,542.0000	2.624	0	0	0
2011/04/20	R204 2011/11/03	8.70	Put	Bond Future	1,996.0000	1,932.0000	(3.206)	0	0	0
2011/04/20	R204 2012/02/02			Bond Future	8.7370	8.7110	(0.298)	0.0000	0.0000	0
2011/04/20	R204 2012/02/02	9.00	Call	Bond Future	3,524.0000	3,596.0000	2.043	0	0	0
2011/04/20	R204 2012/02/02	9.00	Put	Bond Future	2,229.0000	2,172.0000	(2.557)	0	0	0
2011/04/20	R204 2012/02/02	9.05	Call	Bond Future	3,671.0000	3,744.0000	1.989	0	0	0
2011/04/20	R204 2012/02/02	9.05	Put	Bond Future	2,132.0000	2,076.0000	(2.627)	0	0	0
2011/04/20	R204 2012/02/02	8.95	Call	Bond Future	3,381.0000	3,451.0000	2.070	0	0	0
2011/04/20	R204 2012/02/02	8.95	Put	Bond Future	2,331.0000	2,271.0000	(2.574)	0	0	0

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2011/04/20	R206 2011/05/05			Bond Future	6.9660	6.9440	(0.316)	0.0000	0.0000	0
2011/04/20	R206 2011/05/05	7.50	Call	Bond Future	1,288.0000	1,341.0000	4.115	0	0	0
2011/04/20	R206 2011/05/05	7.50	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2011/04/20	R206 2011/05/05	7.55	Call	Bond Future	1,407.0000	1,461.0000	3.838	0	0	0
2011/04/20	R206 2011/05/05	7.55	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2011/04/20	R206 2011/05/05	7.45	Call	Bond Future	1,169.0000	1,222.0000	4.534	0	0	0
2011/04/20	R206 2011/05/05	7.45	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2011/04/20	R206 2011/08/04			Bond Future	7.1020	7.0770	(0.352)	0.0000	0.0000	6,506
2011/04/20	R206 2011/08/04	7.00	Call	Bond Future	423.0000	445.0000	5.201	0	0	0
2011/04/20	R206 2011/08/04	7.00	Put	Bond Future	649.0000	615.0000	(5.239)	0	0	0
2011/04/20	R206 2011/08/04	7.05	Call	Bond Future	477.0000	500.0000	4.822	0	0	0
2011/04/20	R206 2011/08/04	7.05	Put	Bond Future	592.0000	560.0000	(5.405)	0	0	0
2011/04/20	R206 2011/08/04	6.95	Call	Bond Future	376.0000	396.0000	5.319	0	0	0
2011/04/20	R206 2011/08/04	6.95	Put	Bond Future	712.0000	677.0000	(4.916)	0	0	0
2011/04/20	R206 2011/11/03			Bond Future	7.2530	7.2250	(0.386)	0.0000	0.0000	0
2011/04/20	R206 2011/11/03	7.75	Call	Bond Future	1,357.0000	1,395.0000	2.800	0	0	0
2011/04/20	R206 2011/11/03	7.75	Put	Bond Future	371.0000	353.0000	(4.852)	0	0	0
2011/04/20	R206 2011/11/03	7.80	Call	Bond Future	1,428.0000	1,467.0000	2.731	0	0	0
2011/04/20	R206 2011/11/03	7.80	Put	Bond Future	344.0000	327.0000	(4.942)	0	0	0
2011/04/20	R206 2011/11/03	7.70	Call	Bond Future	1,287.0000	1,324.0000	2.875	0	0	0
2011/04/20	R206 2011/11/03	7.70	Put	Bond Future	400.0000	381.0000	(4.750)	0	0	0
2011/04/20	R206 2012/02/02			Bond Future	7.4440	7.4120	(0.430)	0.0000	0.0000	0
2011/04/20	R206 2012/02/02	8.00	Call	Bond Future	1,479.0000	1,516.0000	2.502	0	0	0
2011/04/20	R206 2012/02/02	8.00	Put	Bond Future	498.0000	478.0000	(4.016)	0	0	0
2011/04/20	R206 2012/02/02	8.05	Call	Bond Future	1,541.0000	1,579.0000	2.466	0	0	0
2011/04/20	R206 2012/02/02	8.05	Put	Bond Future	473.0000	454.0000	(4.017)	0	0	0
2011/04/20	R206 2012/02/02	7.95	Call	Bond Future	1,419.0000	1,455.0000	2.537	0	0	0
2011/04/20	R206 2012/02/02	7.95	Put	Bond Future	526.0000	505.0000	(3.992)	0	0	0
2011/04/20	R207 2011/05/05			Bond Future	8.4700	8.4330	(0.437)	0.0000	0.0000	6,260
2011/04/20	R207 2011/05/05	8.50	Call	Bond Future	677.0000	783.0000	15.657	0	0	0
2011/04/20	R207 2011/05/05	8.50	Put	Bond Future	504.0000	396.0000	(21.429)	0	0	0
2011/04/20	R207 2011/05/05	8.55	Call	Bond Future	846.0000	969.0000	14.539	0	0	0
2011/04/20	R207 2011/05/05	8.55	Put	Bond Future	386.0000	295.0000	(23.575)	0	0	0

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2011/04/20	R207 2011/05/05	8.45	Call	Bond Future	530.0000	618.0000	16.604	0	0	0
2011/04/20	R207 2011/05/05	8.45	Put	Bond Future	646.0000	520.0000	(19.505)	0	0	0
2011/04/20	R207 2011/08/04			Bond Future	8.5810	8.5420	(0.454)	0.0000	0.0000	0
2011/04/20	R207 2011/08/04	8.25	Call	Bond Future	881.0000	949.0000	7.719	0	0	0
2011/04/20	R207 2011/08/04	8.25	Put	Bond Future	2,764.0000	2,612.0000	(5.499)	0	0	0
2011/04/20	R207 2011/08/04	8.30	Call	Bond Future	979.0000	1,053.0000	7.559	0	0	0
2011/04/20	R207 2011/08/04	8.30	Put	Bond Future	2,574.0000	2,429.0000	(5.633)	0	0	0
2011/04/20	R207 2011/08/04	8.20	Call	Bond Future	791.0000	853.0000	7.838	0	0	0
2011/04/20	R207 2011/08/04	8.20	Put	Bond Future	2,962.0000	2,805.0000	(5.300)	0	0	0
2011/04/20	R207 2011/11/03			Bond Future	8.6920	8.6510	(0.472)	0.0000	0.0000	600
2011/04/20	R207 2011/11/03	8.75	Call	Bond Future	2,538.0000	2,653.0000	4.531	0	0	0
2011/04/20	R207 2011/11/03	8.75	Put	Bond Future	2,222.0000	2,112.0000	(4.950)	0	0	0
2011/04/20	R207 2011/11/03	8.80	Call	Bond Future	2,685.0000	2,805.0000	4.469	0	0	0
2011/04/20	R207 2011/11/03	8.80	Put	Bond Future	2,097.0000	1,993.0000	(4.959)	0	0	0
2011/04/20	R207 2011/11/03	8.70	Call	Bond Future	2,395.0000	2,506.0000	4.635	0	0	0
2011/04/20	R207 2011/11/03	8.70	Put	Bond Future	2,351.0000	2,238.0000	(4.806)	0	0	0
2011/04/20	R207 2012/02/02			Bond Future	8.8110	8.7690	(0.477)	0.0000	0.0000	0
2011/04/20	R207 2012/02/02	9.00	Call	Bond Future	3,517.0000	3,641.0000	3.526	0	0	0
2011/04/20	R207 2012/02/02	9.00	Put	Bond Future	2,521.0000	2,421.0000	(3.967)	0	0	0
2011/04/20	R207 2012/02/02	9.05	Call	Bond Future	3,669.0000	3,796.0000	3.461	0	0	0
2011/04/20	R207 2012/02/02	9.05	Put	Bond Future	2,411.0000	2,315.0000	(3.982)	0	0	0
2011/04/20	R207 2012/02/02	8.95	Call	Bond Future	3,360.0000	3,481.0000	3.601	0	0	0
2011/04/20	R207 2012/02/02	8.95	Put	Bond Future	2,626.0000	2,524.0000	(3.884)	0	0	0
2011/04/20	R208 2011/05/05			Bond Future	8.5240	8.4920	(0.375)	0.0000	0.0000	190
2011/04/20	R208 2011/05/05	8.50	Call	Bond Future	553.0000	629.0000	13.743	0	0	0
2011/04/20	R208 2011/05/05	8.50	Put	Bond Future	699.0000	580.0000	(17.024)	0	0	0
2011/04/20	R208 2011/05/05	8.55	Call	Bond Future	706.0000	798.0000	13.031	0	0	0
2011/04/20	R208 2011/05/05	8.55	Put	Bond Future	548.0000	445.0000	(18.796)	0	0	0
2011/04/20	R208 2011/05/05	8.45	Call	Bond Future	422.0000	484.0000	14.692	0	0	0
2011/04/20	R208 2011/05/05	8.45	Put	Bond Future	874.0000	741.0000	(15.217)	0	0	0
2011/04/20	R208 2011/08/04			Bond Future	8.6230	8.5900	(0.383)	0.0000	0.0000	120
2011/04/20	R208 2011/08/04	8.25	Call	Bond Future	849.0000	905.0000	6.596	0	0	0
2011/04/20	R208 2011/08/04	8.25	Put	Bond Future	3,103.0000	2,963.0000	(4.512)	0	0	0
2011/04/20	R208 2011/08/04	8.30	Call	Bond Future	946.0000	1,007.0000	6.448	0	0	0

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2011/04/20	R208 2011/08/04	8.30	Put	Bond Future	2,894.0000	2,758.0000	(4.699)	0	0	0
2011/04/20	R208 2011/08/04	8.20	Call	Bond Future	759.0000	810.0000	6.719	0	0	0
2011/04/20	R208 2011/08/04	8.20	Put	Bond Future	3,321.0000	3,175.0000	(4.396)	0	0	0
2011/04/20	R208 2011/11/03			Bond Future	8.7260	8.6910	(0.401)	0.0000	0.0000	5,899
2011/04/20	R208 2011/11/03	8.75	Call	Bond Future	2,553.0000	2,655.0000	3.995	0	0	0
2011/04/20	R208 2011/11/03	8.75	Put	Bond Future	2,414.0000	2,312.0000	(4.225)	0	0	0
2011/04/20	R208 2011/11/03	8.80	Call	Bond Future	2,707.0000	2,813.0000	3.916	0	0	0
2011/04/20	R208 2011/11/03	8.80	Put	Bond Future	2,279.0000	2,181.0000	(4.300)	0	0	0
2011/04/20	R208 2011/11/03	8.70	Call	Bond Future	2,404.0000	2,502.0000	4.077	0	0	0
2011/04/20	R208 2011/11/03	8.70	Put	Bond Future	2,555.0000	2,450.0000	(4.110)	0	0	0
2011/04/20	R208 2012/02/02			Bond Future	8.8340	8.7980	(0.408)	0.0000	0.0000	0
2011/04/20	R208 2012/02/02	9.00	Call	Bond Future	3,673.0000	3,784.0000	3.022	0	0	0
2011/04/20	R208 2012/02/02	9.00	Put	Bond Future	2,739.0000	2,646.0000	(3.395)	0	0	0
2011/04/20	R208 2012/02/02	9.05	Call	Bond Future	3,833.0000	3,947.0000	2.974	0	0	0
2011/04/20	R208 2012/02/02	9.05	Put	Bond Future	2,620.0000	2,530.0000	(3.435)	0	0	0
2011/04/20	R208 2012/02/02	8.95	Call	Bond Future	3,516.0000	3,624.0000	3.072	0	0	0
2011/04/20	R208 2012/02/02	8.95	Put	Bond Future	2,862.0000	2,766.0000	(3.354)	0	0	0
2011/04/20	R209 2011/05/05			Bond Future	8.8450	8.8080	(0.418)	0.0000	0.0000	21,100
2011/04/20	R209 2011/05/05	8.50	Call	Bond Future	89.0000	107.0000	20.225	0	0	0
2011/04/20	R209 2011/05/05	8.50	Put	Bond Future	2,888.0000	2,614.0000	(9.488)	0	0	0
2011/04/20	R209 2011/05/05	8.55	Call	Bond Future	134.0000	161.0000	20.149	0	0	0
2011/04/20	R209 2011/05/05	8.55	Put	Bond Future	2,517.0000	2,252.0000	(10.528)	0	0	0
2011/04/20	R209 2011/05/05	8.45	Call	Bond Future	57.0000	69.0000	21.053	0	0	0
2011/04/20	R209 2011/05/05	8.45	Put	Bond Future	3,276.0000	2,996.0000	(8.547)	0	0	0
2011/04/20	R209 2011/08/04			Bond Future	8.9160	8.8790	(0.415)	0.0000	0.0000	0
2011/04/20	R209 2011/08/04	8.50	Call	Bond Future	1,073.0000	1,153.0000	7.456	0	0	0
2011/04/20	R209 2011/08/04	8.50	Put	Bond Future	4,423.0000	4,215.0000	(4.703)	0	0	0
2011/04/20	R209 2011/08/04	8.55	Call	Bond Future	1,195.0000	1,282.0000	7.280	0	0	0
2011/04/20	R209 2011/08/04	8.55	Put	Bond Future	4,129.0000	3,928.0000	(4.868)	0	0	0
2011/04/20	R209 2011/08/04	8.45	Call	Bond Future	960.0000	1,032.0000	7.500	0	0	0
2011/04/20	R209 2011/08/04	8.45	Put	Bond Future	4,729.0000	4,513.0000	(4.568)	0	0	0
2011/04/20	R209 2011/08/04	10.10	Call	Bond Future	8,573.0000	8,836.0000	3.068	0	0	0
2011/04/20	R209 2011/08/04	10.10	Put	Bond Future	232.0000	206.0000	(11.207)	0	0	0
2011/04/20	R209 2011/11/03			Bond Future	8.9880	8.9500	(0.423)	0.0000	0.0000	1,118

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2011/04/20	R209 2011/11/03	8.75	Call	Bond Future	2,513.0000	2,634.0000	4.815	0	0	0
2011/04/20	R209 2011/11/03	8.75	Put	Bond Future	4,374.0000	4,203.0000	(3.909)	0	0	0
2011/04/20	R209 2011/11/03	8.80	Call	Bond Future	2,681.0000	2,807.0000	4.700	0	0	0
2011/04/20	R209 2011/11/03	8.80	Put	Bond Future	4,145.0000	3,979.0000	(4.005)	0	0	0
2011/04/20	R209 2011/11/03	8.70	Call	Bond Future	2,354.0000	2,469.0000	4.885	0	0	0
2011/04/20	R209 2011/11/03	8.70	Put	Bond Future	4,616.0000	4,439.0000	(3.834)	0	0	0
2011/04/20	R209 2012/02/02			Bond Future	9.0620	9.0220	(0.441)	0.0000	0.0000	0
2011/04/20	R209 2012/02/02	9.00	Call	Bond Future	4,035.0000	4,184.0000	3.693	0	0	0
2011/04/20	R209 2012/02/02	9.00	Put	Bond Future	4,506.0000	4,352.0000	(3.418)	0	0	0
2011/04/20	R209 2012/02/02	9.05	Call	Bond Future	4,222.0000	4,376.0000	3.648	0	0	0
2011/04/20	R209 2012/02/02	9.05	Put	Bond Future	4,313.0000	4,163.0000	(3.478)	0	0	0
2011/04/20	R209 2012/02/02	8.95	Call	Bond Future	3,852.0000	3,997.0000	3.764	0	0	0
2011/04/20	R209 2012/02/02	8.95	Put	Bond Future	4,707.0000	4,548.0000	(3.378)	0	0	0
2011/04/20	R210 2011/05/05			Bond Future	125.6721	125.6867	0.012	0.0000	0.0000	278
2011/04/20	R210 2011/05/05	126.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/20	R210 2011/05/05	126.00	Put	Bond Future	328.0000	313.0000	(4.573)	0	0	0
2011/04/20	R210 2011/05/05	126.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/20	R210 2011/05/05	126.05	Put	Bond Future	378.0000	363.0000	(3.968)	0	0	0
2011/04/20	R210 2011/05/05	125.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/20	R210 2011/05/05	125.95	Put	Bond Future	278.0000	263.0000	(5.396)	0	0	0
2011/04/20	R211 2011/05/05			Bond Future	1.6050	1.5890	(0.997)	0.0000	0.0000	539
2011/04/20	R211 2011/05/05	2.14	Call	Bond Future	2,948.0000	3,038.0000	3.053	0	0	0
2011/04/20	R211 2011/05/05	2.14	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/20	R211 2011/05/05	2.19	Call	Bond Future	3,219.0000	3,308.0000	2.765	0	0	0
2011/04/20	R211 2011/05/05	2.19	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/20	R211 2011/05/05	2.09	Call	Bond Future	2,676.0000	2,766.0000	3.363	0	0	0
2011/04/20	R211 2011/05/05	2.09	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/20	R212 2011/05/05			Bond Future	2.4110	2.4100	(0.041)	0.0000	0.0000	2,532
2011/04/20	R212 2011/05/05	2.25	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/20	R212 2011/05/05	2.25	Put	Bond Future	1,554.0000	1,545.0000	(0.579)	0	0	0
2011/04/20	R212 2011/05/05	2.30	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/20	R212 2011/05/05	2.30	Put	Bond Future	1,069.0000	1,059.0000	(0.935)	0	0	0
2011/04/20	R212 2011/05/05	2.20	Call	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/04/20	R212 2011/05/05	2.20	Put	Bond Future	2,043.0000	2,033.0000	(0.489)	0	0	0
2011/04/20	R213 2011/05/05			Bond Future	8.8860	8.8390	(0.529)	0.0000	0.0000	0
2011/04/20	R213 2011/05/05	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/20	R213 2011/05/05	8.00	Put	Bond Future	7,577.0000	7,199.0000	(4.989)	0	0	0
2011/04/20	R213 2011/05/05	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/20	R213 2011/05/05	8.05	Put	Bond Future	7,122.0000	6,745.0000	(5.293)	0	0	0
2011/04/20	R213 2011/05/05	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/20	R213 2011/05/05	7.95	Put	Bond Future	8,035.0000	7,658.0000	(4.692)	0	0	0
2011/04/20	R213 2011/08/04			Bond Future	8.9650	8.9160	(0.547)	0.0000	0.0000	0
2011/04/20	R213 2011/08/04	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/20	R213 2011/08/04	8.00	Put	Bond Future	8,171.0000	7,783.0000	(4.749)	0	0	0
2011/04/20	R213 2011/08/04	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/20	R213 2011/08/04	8.05	Put	Bond Future	7,718.0000	7,331.0000	(5.014)	0	0	0
2011/04/20	R213 2011/08/04	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/20	R213 2011/08/04	7.95	Put	Bond Future	8,627.0000	8,239.0000	(4.498)	0	0	0
2011/04/20	R213 2011/11/03			Bond Future	9.0460	8.9970	(0.542)	0.0000	0.0000	0
2011/04/20	R213 2011/11/03	8.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/20	R213 2011/11/03	8.75	Put	Bond Future	2,348.0000	1,966.0000	(16.269)	0	0	0
2011/04/20	R213 2011/11/03	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/20	R213 2011/11/03	8.80	Put	Bond Future	1,944.0000	1,562.0000	(19.650)	0	0	0
2011/04/20	R213 2011/11/03	8.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/20	R213 2011/11/03	8.70	Put	Bond Future	2,755.0000	2,373.0000	(13.866)	0	0	0
2011/04/20	R213 2012/02/02			Bond Future	9.1320	9.0810	(0.558)	0.0000	0.0000	0
2011/04/20	R213 2012/02/02	9.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/20	R213 2012/02/02	9.00	Put	Bond Future	1,018.0000	627.0000	(38.409)	0	0	0
2011/04/20	R213 2012/02/02	9.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/20	R213 2012/02/02	9.05	Put	Bond Future	630.0000	239.0000	(62.063)	0	0	0
2011/04/20	R213 2012/02/02	8.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/20	R213 2012/02/02	8.95	Put	Bond Future	1,409.0000	1,018.0000	(27.750)	0	0	0
2011/04/20	TRT1 2011/05/05			Index Future	342.2890	342.8500	0.164	0.0000	0.0000	100
2011/04/20	TRT1 2011/08/04			Index Future	347.0220	347.5930	0.165	0.0000	0.0000	0

Total

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