



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 26/04/2011

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
2011/04/26	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/26	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/26	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/26	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/26	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/26	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/26	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/26	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/26	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/26	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/26	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/26	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/26	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/26	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/26	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/04/26	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/26	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/26	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/26	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/26	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/26	AL7T 2011/05/05			Index Future	376.3810	376.5490	0.045	0.0000	0.0000	30
2011/04/26	AL7T 2011/08/04			Index Future	381.7910	381.9690	0.047	0.0000	0.0000	0
2011/04/26	ALBI 2011/05/05			Index Future	346.1980	346.3780	0.052	0.0000	0.0000	939
2011/04/26	ALBI 2011/08/04			Index Future	351.1740	351.3630	0.054	0.0000	0.0000	131
2011/04/26	C155 2011/08/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/26	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/26	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/26	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/26	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/26	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/26	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/26	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/26	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/26	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/26	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/26	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/04/26	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0
2011/04/26	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/26	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/26	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/26	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/26	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/26	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/26	CRD1 2011/05/05			Index Future	156.5510	156.6440	0.059	0.0000	0.0000	2
2011/04/26	CRD1 2011/08/04			Index Future	158.7160	158.8120	0.060	0.0000	0.0000	0
2011/04/26	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/26	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/26	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/26	GOVI 2011/05/05			GOVI	347.2050	347.3780	0.050	0.0000	0.0000	205
2011/04/26	GOVI 2011/05/05	349.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/04/26	GOVI 2011/05/05	349.00	Put	GOVI	17,950.0000	16,220.0000	(9.638)	0	0	0
2011/04/26	GOVI 2011/05/05	349.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/04/26	GOVI 2011/05/05	349.01	Put	GOVI	18,050.0000	16,320.0000	(9.584)	0	0	0
2011/04/26	GOVI 2011/05/05	348.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/04/26	GOVI 2011/05/05	348.99	Put	GOVI	17,850.0000	16,120.0000	(9.692)	0	0	0
2011/04/26	GOVI 2011/08/04			GOVI	352.1950	352.3780	0.052	0.0000	0.0000	0
2011/04/26	GOVI 2011/08/04	348.00	Call	GOVI	41,950.0000	43,780.0000	4.362	0	0	0
2011/04/26	GOVI 2011/08/04	348.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/04/26	GOVI 2011/08/04	348.01	Call	GOVI	41,850.0000	43,680.0000	4.373	0	0	0
2011/04/26	GOVI 2011/08/04	348.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/04/26	GOVI 2011/08/04	347.99	Call	GOVI	42,050.0000	43,880.0000	4.352	0	0	0
2011/04/26	GOVI 2011/08/04	347.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0

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2011/04/26	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/04/26	IGOV 2011/05/05			Index Future	150.1660	150.7120	0.364	0.0000	0.0000	65
2011/04/26	IGOV 2011/08/04			Index Future	152.3240	152.8810	0.366	0.0000	0.0000	0
2011/04/26	ILBI 2011/05/05			Index Future	406.6770	408.1600	0.365	0.0000	0.0000	336
2011/04/26	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/04/26	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/04/26	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/04/26	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/04/26	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/04/26	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/04/26	JBAF 2011/05/18			Jibar Tradeable Future	5.5900	5.6010	0.197	0.0000	0.0000	3,001
2011/04/26	JBAF 2011/06/15			Jibar Tradeable Future	5.6100	5.6230	0.232	0.0000	0.0000	3,890
2011/04/26	JBAF 2011/07/20			Jibar Tradeable Future	5.6600	5.6380	(0.389)	0.0000	0.0000	2,000
2011/04/26	JBAF 2011/08/17			Jibar Tradeable Future	5.7500	5.7040	(0.800)	0.0000	0.0000	0
2011/04/26	JBAF 2011/09/21			Jibar Tradeable Future	5.8700	5.8090	(1.039)	0.0000	0.0000	14,700
2011/04/26	JBAF 2011/10/19			Jibar Tradeable Future	6.0000	5.9740	(0.433)	0.0000	0.0000	0
2011/04/26	JBAF 2011/12/21			Jibar Tradeable Future	6.3000	6.2730	(0.429)	0.0000	0.0000	5,591
2011/04/26	JBAF 2012/03/20			Jibar Tradeable Future	6.6900	6.6280	(0.927)	0.0000	0.0000	1,090
2011/04/26	JBAF 2012/06/20			Jibar Tradeable Future	7.1600	7.0860	(1.034)	0.0000	0.0000	2,890
2011/04/26	JBAF 2012/09/19			Jibar Tradeable Future	7.5700	7.5550	(0.198)	0.0000	0.0000	44,710
2011/04/26	JBAF 2012/12/19			Jibar Tradeable Future	7.9100	7.9170	0.088	0.0000	0.0000	490
2011/04/26	JBAF 2013/03/20			Jibar Tradeable Future	8.2200	8.1700	(0.608)	0.0000	0.0000	290
2011/04/26	JN02 2011/05/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/04/26	JN05 2011/05/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/04/26	JN10 2011/05/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0

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2011/04/26	JN10 2011/05/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/04/26	JN10 2011/05/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/04/26	JN10 2011/05/05	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/04/26	JN10 2011/05/05	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2011/04/26	JN10 2011/05/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/04/26	JN10 2011/05/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/04/26	OTH1 2011/05/05			Index Future	340.4030	340.6070	0.060	0.0000	0.0000	3
2011/04/26	OTH1 2011/08/04			Index Future	345.2960	345.5100	0.062	0.0000	0.0000	0
2011/04/26	R157 2011/05/05			Bond Future	7.6440	7.6390	(0.065)	0.0000	0.0000	705
2011/04/26	R157 2011/05/05	7.75	Call	Bond Future	615.0000	569.0000	(7.480)	0	0	0
2011/04/26	R157 2011/05/05	7.75	Put	Bond Future	179.0000	113.0000	(36.872)	0	0	0
2011/04/26	R157 2011/05/05	7.80	Call	Bond Future	764.0000	730.0000	(4.450)	0	0	0
2011/04/26	R157 2011/05/05	7.80	Put	Bond Future	124.0000	69.0000	(44.355)	0	0	0
2011/04/26	R157 2011/05/05	7.70	Call	Bond Future	482.0000	427.0000	(11.411)	0	0	0
2011/04/26	R157 2011/05/05	7.70	Put	Bond Future	252.0000	176.0000	(30.159)	0	0	0
2011/04/26	R157 2011/05/05	7.65	Call	Bond Future	366.0000	307.0000	(16.120)	0	0	0
2011/04/26	R157 2011/05/05	7.65	Put	Bond Future	341.0000	262.0000	(23.167)	0	0	0
2011/04/26	R157 2011/08/04			Bond Future	7.7830	7.7770	(0.077)	0.0000	0.0000	1,960
2011/04/26	R157 2011/08/04	7.50	Call	Bond Future	581.0000	566.0000	(2.582)	0	0	1,000
2011/04/26	R157 2011/08/04	7.50	Put	Bond Future	1,683.0000	1,645.0000	(2.258)	0	0	0
2011/04/26	R157 2011/08/04	7.55	Call	Bond Future	652.0000	637.0000	(2.301)	0	0	0
2011/04/26	R157 2011/08/04	7.55	Put	Bond Future	1,558.0000	1,520.0000	(2.439)	0	0	0
2011/04/26	R157 2011/08/04	7.45	Call	Bond Future	517.0000	502.0000	(2.901)	0	0	0
2011/04/26	R157 2011/08/04	7.45	Put	Bond Future	1,815.0000	1,777.0000	(2.094)	0	0	0
2011/04/26	R157 2011/08/04	7.20	Put	Bond Future	2,552.0000	2,517.0000	(1.371)	0	0	0
2011/04/26	R157 2011/08/04	7.20	Call	Bond Future	268.0000	256.0000	(4.478)	0	0	1,320
2011/04/26	R157 2011/08/04	7.60	Put	Bond Future	1,440.0000	1,402.0000	(2.639)	0	0	0
2011/04/26	R157 2011/08/04	7.60	Call	Bond Future	729.0000	714.0000	(2.058)	0	0	440
2011/04/26	R157 2011/08/04	7.80	Call	Bond Future	1,090.0000	1,077.0000	(1.193)	0	0	0
2011/04/26	R157 2011/08/04	7.80	Put	Bond Future	1,024.0000	988.0000	(3.516)	0	0	440
2011/04/26	R157 2011/08/04	8.20	Call	Bond Future	2,064.0000	2,059.0000	(0.242)	0	0	0
2011/04/26	R157 2011/08/04	8.20	Put	Bond Future	463.0000	435.0000	(6.048)	0	0	1,320
2011/04/26	R157 2011/11/03			Bond Future	7.9410	7.9340	(0.088)	0.0000	0.0000	3,684

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2011/04/26	R157 2011/11/03	8.25	Call	Bond Future	2,109.0000	2,107.0000	(0.095)	0	0	0
2011/04/26	R157 2011/11/03	8.25	Put	Bond Future	994.0000	967.0000	(2.716)	0	0	0
2011/04/26	R157 2011/11/03	8.30	Call	Bond Future	2,225.0000	2,224.0000	(0.045)	0	0	0
2011/04/26	R157 2011/11/03	8.30	Put	Bond Future	931.0000	905.0000	(2.793)	0	0	0
2011/04/26	R157 2011/11/03	8.20	Call	Bond Future	1,996.0000	1,993.0000	(0.150)	0	0	0
2011/04/26	R157 2011/11/03	8.20	Put	Bond Future	1,061.0000	1,032.0000	(2.733)	0	0	0
2011/04/26	R157 2012/02/02			Bond Future	8.1240	8.1170	(0.086)	0.0000	0.0000	0
2011/04/26	R157 2012/02/02	8.50	Call	Bond Future	2,523.0000	2,523.0000	0.000	0	0	0
2011/04/26	R157 2012/02/02	8.50	Put	Bond Future	1,260.0000	1,236.0000	(1.905)	0	0	0
2011/04/26	R157 2012/02/02	8.55	Call	Bond Future	2,631.0000	2,631.0000	0.000	0	0	0
2011/04/26	R157 2012/02/02	8.55	Put	Bond Future	1,201.0000	1,177.0000	(1.998)	0	0	0
2011/04/26	R157 2012/02/02	8.45	Call	Bond Future	2,418.0000	2,417.0000	(0.041)	0	0	0
2011/04/26	R157 2012/02/02	8.45	Put	Bond Future	1,322.0000	1,297.0000	(1.891)	0	0	0
2011/04/26	R186 2011/05/05			Bond Future	8.6500	8.6460	(0.046)	0.0000	0.0000	12,490
2011/04/26	R186 2011/05/05	8.75	Call	Bond Future	1,486.0000	1,343.0000	(9.623)	0	0	0
2011/04/26	R186 2011/05/05	8.75	Put	Bond Future	547.0000	367.0000	(32.907)	0	0	0
2011/04/26	R186 2011/05/05	8.80	Call	Bond Future	1,807.0000	1,686.0000	(6.696)	0	0	0
2011/04/26	R186 2011/05/05	8.80	Put	Bond Future	403.0000	244.0000	(39.454)	0	0	0
2011/04/26	R186 2011/05/05	8.70	Call	Bond Future	1,197.0000	1,038.0000	(13.283)	0	0	0
2011/04/26	R186 2011/05/05	8.70	Put	Bond Future	726.0000	530.0000	(26.997)	0	0	0
2011/04/26	R186 2011/05/05	8.00	Put	Bond Future	6,386.0000	6,345.0000	(0.642)	0	0	0
2011/04/26	R186 2011/05/05	8.00	Call	Bond Future	3.0000	0.0000	(100.000)	0	0	5,500
2011/04/26	R186 2011/08/04			Bond Future	8.7380	8.7340	(0.046)	0.0000	0.0000	17,576
2011/04/26	R186 2011/08/04	8.25	Call	Bond Future	1,062.0000	1,018.0000	(4.143)	0	0	0
2011/04/26	R186 2011/08/04	8.25	Put	Bond Future	5,714.0000	5,633.0000	(1.418)	0	0	0
2011/04/26	R186 2011/08/04	8.30	Call	Bond Future	1,190.0000	1,145.0000	(3.782)	0	0	0
2011/04/26	R186 2011/08/04	8.30	Put	Bond Future	5,353.0000	5,271.0000	(1.532)	0	0	0
2011/04/26	R186 2011/08/04	8.20	Call	Bond Future	946.0000	903.0000	(4.545)	0	0	0
2011/04/26	R186 2011/08/04	8.20	Put	Bond Future	6,090.0000	6,010.0000	(1.314)	0	0	0
2011/04/26	R186 2011/08/04	8.35	Put	Bond Future	5,007.0000	4,923.0000	(1.678)	0	0	0
2011/04/26	R186 2011/08/04	8.35	Call	Bond Future	1,330.0000	1,283.0000	(3.534)	0	0	600
2011/04/26	R186 2011/08/04	8.70	Put	Bond Future	2,965.0000	2,880.0000	(2.867)	0	0	0
2011/04/26	R186 2011/08/04	8.70	Call	Bond Future	2,612.0000	2,564.0000	(1.838)	0	0	200
2011/04/26	R186 2011/08/04	8.95	Call	Bond Future	3,867.0000	3,826.0000	(1.060)	0	0	0

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2011/04/26	R186 2011/08/04	8.95	Put	Bond Future	1,928.0000	1,850.0000	(4.046)	0	0	200
2011/04/26	R186 2011/08/04	9.70	Call	Bond Future	8,832.0000	8,832.0000	0.000	0	0	0
2011/04/26	R186 2011/08/04	9.70	Put	Bond Future	407.0000	370.0000	(9.091)	0	0	600
2011/04/26	R186 2011/11/03			Bond Future	8.8270	8.8230	(0.045)	0.0000	0.0000	13,291
2011/04/26	R186 2011/11/03	9.00	Call	Bond Future	4,792.0000	4,763.0000	(0.605)	0	0	0
2011/04/26	R186 2011/11/03	9.00	Put	Bond Future	3,236.0000	3,171.0000	(2.009)	0	0	0
2011/04/26	R186 2011/11/03	9.05	Call	Bond Future	5,049.0000	5,020.0000	(0.574)	0	0	0
2011/04/26	R186 2011/11/03	9.05	Put	Bond Future	3,049.0000	2,984.0000	(2.132)	0	0	0
2011/04/26	R186 2011/11/03	8.95	Call	Bond Future	4,542.0000	4,512.0000	(0.661)	0	0	0
2011/04/26	R186 2011/11/03	8.95	Put	Bond Future	3,433.0000	3,366.0000	(1.952)	0	0	0
2011/04/26	R186 2012/02/02			Bond Future	8.9200	8.9160	(0.045)	0.0000	0.0000	2,500
2011/04/26	R186 2012/02/02	9.00	Call	Bond Future	5,327.0000	5,303.0000	(0.451)	0	0	0
2011/04/26	R186 2012/02/02	9.00	Put	Bond Future	4,618.0000	4,558.0000	(1.299)	0	0	0
2011/04/26	R186 2012/02/02	9.05	Call	Bond Future	5,564.0000	5,541.0000	(0.413)	0	0	0
2011/04/26	R186 2012/02/02	9.05	Put	Bond Future	4,415.0000	4,356.0000	(1.336)	0	0	0
2011/04/26	R186 2012/02/02	8.95	Call	Bond Future	5,095.0000	5,071.0000	(0.471)	0	0	0
2011/04/26	R186 2012/02/02	8.95	Put	Bond Future	4,828.0000	4,769.0000	(1.222)	0	0	0
2011/04/26	R189 2011/05/05			Bond Future	208.8032	209.0438	0.115	0.0000	0.0000	0
2011/04/26	R189 2011/05/05	207.30	Call	Bond Future	1,503.0000	1,744.0000	16.035	0	0	0
2011/04/26	R189 2011/05/05	207.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/26	R189 2011/05/05	207.35	Call	Bond Future	1,453.0000	1,694.0000	16.586	0	0	0
2011/04/26	R189 2011/05/05	207.35	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/26	R189 2011/05/05	207.25	Call	Bond Future	1,553.0000	1,794.0000	15.518	0	0	0
2011/04/26	R189 2011/05/05	207.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/26	R197 2011/05/05			Bond Future	231.9156	232.9942	0.465	0.0000	0.0000	0
2011/04/26	R197 2011/05/05	232.00	Call	Bond Future	0.0000	994.0000	100.000	0	0	0
2011/04/26	R197 2011/05/05	232.00	Put	Bond Future	84.0000	0.0000	(100.000)	0	0	0
2011/04/26	R197 2011/05/05	232.05	Call	Bond Future	0.0000	944.0000	100.000	0	0	0
2011/04/26	R197 2011/05/05	232.05	Put	Bond Future	134.0000	0.0000	(100.000)	0	0	0
2011/04/26	R197 2011/05/05	231.95	Call	Bond Future	0.0000	1,044.0000	100.000	0	0	0
2011/04/26	R197 2011/05/05	231.95	Put	Bond Future	34.0000	0.0000	(100.000)	0	0	0
2011/04/26	R201 2011/05/05			Bond Future	7.2530	7.2480	(0.069)	0.0000	0.0000	484
2011/04/26	R201 2011/05/05	7.75	Call	Bond Future	1,588.0000	1,603.0000	0.945	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
2011/04/26	R201 2011/05/05	7.75	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2011/04/26	R201 2011/05/05	7.80	Call	Bond Future	1,745.0000	1,761.0000	0.917	0	0	0
2011/04/26	R201 2011/05/05	7.80	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2011/04/26	R201 2011/05/05	7.70	Call	Bond Future	1,431.0000	1,445.0000	0.978	0	0	0
2011/04/26	R201 2011/05/05	7.70	Put	Bond Future	3.0000	1.0000	(66.667)	0	0	0
2011/04/26	R201 2011/08/04			Bond Future	7.3780	7.3720	(0.081)	0.0000	0.0000	0
2011/04/26	R201 2011/08/04	7.25	Call	Bond Future	587.0000	577.0000	(1.704)	0	0	0
2011/04/26	R201 2011/08/04	7.25	Put	Bond Future	973.0000	945.0000	(2.878)	0	0	0
2011/04/26	R201 2011/08/04	7.30	Call	Bond Future	655.0000	645.0000	(1.527)	0	0	0
2011/04/26	R201 2011/08/04	7.30	Put	Bond Future	890.0000	862.0000	(3.146)	0	0	0
2011/04/26	R201 2011/08/04	7.20	Call	Bond Future	524.0000	514.0000	(1.908)	0	0	0
2011/04/26	R201 2011/08/04	7.20	Put	Bond Future	1,061.0000	1,033.0000	(2.639)	0	0	0
2011/04/26	R201 2011/11/03			Bond Future	7.5180	7.5110	(0.093)	0.0000	0.0000	0
2011/04/26	R201 2011/11/03	8.00	Call	Bond Future	1,900.0000	1,901.0000	0.053	0	0	0
2011/04/26	R201 2011/11/03	8.00	Put	Bond Future	565.0000	546.0000	(3.363)	0	0	0
2011/04/26	R201 2011/11/03	8.05	Call	Bond Future	1,998.0000	2,000.0000	0.100	0	0	0
2011/04/26	R201 2011/11/03	8.05	Put	Bond Future	526.0000	508.0000	(3.422)	0	0	0
2011/04/26	R201 2011/11/03	7.95	Call	Bond Future	1,804.0000	1,804.0000	0.000	0	0	0
2011/04/26	R201 2011/11/03	7.95	Put	Bond Future	606.0000	587.0000	(3.135)	0	0	0
2011/04/26	R201 2012/02/02			Bond Future	7.6820	7.6750	(0.091)	0.0000	0.0000	0
2011/04/26	R201 2012/02/02	8.25	Call	Bond Future	2,154.0000	2,156.0000	0.093	0	0	0
2011/04/26	R201 2012/02/02	8.25	Put	Bond Future	704.0000	688.0000	(2.273)	0	0	0
2011/04/26	R201 2012/02/02	8.30	Call	Bond Future	2,243.0000	2,246.0000	0.134	0	0	0
2011/04/26	R201 2012/02/02	8.30	Put	Bond Future	666.0000	651.0000	(2.252)	0	0	0
2011/04/26	R201 2012/02/02	8.20	Call	Bond Future	2,066.0000	2,067.0000	0.048	0	0	0
2011/04/26	R201 2012/02/02	8.20	Put	Bond Future	742.0000	725.0000	(2.291)	0	0	0
2011/04/26	R202 2011/05/05			Bond Future	0.3700	0.3310	(10.541)	0.0000	0.0000	10,539
2011/04/26	R202 2011/05/05	2.05	Call	Bond Future	41,453.0000	42,597.0000	2.760	0	0	0
2011/04/26	R202 2011/05/05	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/26	R202 2011/05/05	2.10	Call	Bond Future	42,481.0000	43,625.0000	2.693	0	0	0
2011/04/26	R202 2011/05/05	2.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/26	R202 2011/05/05	2.00	Call	Bond Future	40,414.0000	41,558.0000	2.831	0	0	0
2011/04/26	R202 2011/05/05	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/04/26	R203 2011/05/05			Bond Future	8.1880	8.1880	0.000	0.0000	0.0000	516
2011/04/26	R203 2011/05/05	8.25	Call	Bond Future	616.0000	531.0000	(13.799)	0	0	0
2011/04/26	R203 2011/05/05	8.25	Put	Bond Future	314.0000	229.0000	(27.070)	0	0	0
2011/04/26	R203 2011/05/05	8.30	Call	Bond Future	774.0000	697.0000	(9.948)	0	0	0
2011/04/26	R203 2011/05/05	8.30	Put	Bond Future	229.0000	152.0000	(33.624)	0	0	0
2011/04/26	R203 2011/05/05	8.20	Call	Bond Future	477.0000	389.0000	(18.449)	0	0	0
2011/04/26	R203 2011/05/05	8.20	Put	Bond Future	418.0000	330.0000	(21.053)	0	0	0
2011/04/26	R203 2011/08/04			Bond Future	8.3110	8.3110	0.000	0.0000	0.0000	0
2011/04/26	R203 2011/08/04	8.00	Call	Bond Future	717.0000	688.0000	(4.045)	0	0	0
2011/04/26	R203 2011/08/04	8.00	Put	Bond Future	2,193.0000	2,164.0000	(1.322)	0	0	0
2011/04/26	R203 2011/08/04	8.05	Call	Bond Future	800.0000	770.0000	(3.750)	0	0	0
2011/04/26	R203 2011/08/04	8.05	Put	Bond Future	2,037.0000	2,007.0000	(1.473)	0	0	0
2011/04/26	R203 2011/08/04	7.95	Call	Bond Future	640.0000	612.0000	(4.375)	0	0	0
2011/04/26	R203 2011/08/04	7.95	Put	Bond Future	2,356.0000	2,328.0000	(1.188)	0	0	0
2011/04/26	R203 2011/11/03			Bond Future	8.4440	8.4440	0.000	0.0000	0.0000	1,633
2011/04/26	R203 2011/11/03	8.50	Call	Bond Future	2,001.0000	1,977.0000	(1.199)	0	0	0
2011/04/26	R203 2011/11/03	8.50	Put	Bond Future	1,748.0000	1,724.0000	(1.373)	0	0	0
2011/04/26	R203 2011/11/03	8.55	Call	Bond Future	2,124.0000	2,101.0000	(1.083)	0	0	0
2011/04/26	R203 2011/11/03	8.55	Put	Bond Future	1,646.0000	1,623.0000	(1.397)	0	0	0
2011/04/26	R203 2011/11/03	8.45	Call	Bond Future	1,881.0000	1,857.0000	(1.276)	0	0	0
2011/04/26	R203 2011/11/03	8.45	Put	Bond Future	1,854.0000	1,830.0000	(1.294)	0	0	0
2011/04/26	R203 2012/02/02			Bond Future	8.5920	8.5920	0.000	0.0000	0.0000	0
2011/04/26	R203 2012/02/02	8.75	Call	Bond Future	2,735.0000	2,715.0000	(0.731)	0	0	0
2011/04/26	R203 2012/02/02	8.75	Put	Bond Future	2,053.0000	2,033.0000	(0.974)	0	0	0
2011/04/26	R203 2012/02/02	8.80	Call	Bond Future	2,860.0000	2,839.0000	(0.734)	0	0	0
2011/04/26	R203 2012/02/02	8.80	Put	Bond Future	1,964.0000	1,943.0000	(1.069)	0	0	0
2011/04/26	R203 2012/02/02	8.70	Call	Bond Future	2,613.0000	2,593.0000	(0.765)	0	0	0
2011/04/26	R203 2012/02/02	8.70	Put	Bond Future	2,146.0000	2,126.0000	(0.932)	0	0	0
2011/04/26	R204 2011/05/05			Bond Future	8.3330	8.3280	(0.060)	0.0000	0.0000	100
2011/04/26	R204 2011/05/05	8.50	Call	Bond Future	1,102.0000	1,047.0000	(4.991)	0	0	0
2011/04/26	R204 2011/05/05	8.50	Put	Bond Future	190.0000	108.0000	(43.158)	0	0	0
2011/04/26	R204 2011/05/05	8.55	Call	Bond Future	1,315.0000	1,276.0000	(2.966)	0	0	0
2011/04/26	R204 2011/05/05	8.55	Put	Bond Future	132.0000	66.0000	(50.000)	0	0	0
2011/04/26	R204 2011/05/05	8.45	Call	Bond Future	905.0000	835.0000	(7.735)	0	0	0

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2011/04/26	R204 2011/05/05	8.45	Put	Bond Future	265.0000	168.0000	(36.604)	0	0	0
2011/04/26	R204 2011/08/04			Bond Future	8.4480	8.4430	(0.059)	0.0000	0.0000	0
2011/04/26	R204 2011/08/04	8.00	Call	Bond Future	624.0000	601.0000	(3.686)	0	0	0
2011/04/26	R204 2011/08/04	8.00	Put	Bond Future	3,044.0000	2,995.0000	(1.610)	0	0	0
2011/04/26	R204 2011/08/04	8.05	Call	Bond Future	701.0000	677.0000	(3.424)	0	0	0
2011/04/26	R204 2011/08/04	8.05	Put	Bond Future	2,848.0000	2,797.0000	(1.791)	0	0	0
2011/04/26	R204 2011/08/04	7.95	Call	Bond Future	554.0000	531.0000	(4.152)	0	0	0
2011/04/26	R204 2011/08/04	7.95	Put	Bond Future	3,249.0000	3,200.0000	(1.508)	0	0	0
2011/04/26	R204 2011/11/03			Bond Future	8.5690	8.5630	(0.070)	0.0000	0.0000	2,034
2011/04/26	R204 2011/11/03	8.75	Call	Bond Future	2,717.0000	2,706.0000	(0.405)	0	0	0
2011/04/26	R204 2011/11/03	8.75	Put	Bond Future	1,790.0000	1,749.0000	(2.291)	0	0	0
2011/04/26	R204 2011/11/03	8.80	Call	Bond Future	2,866.0000	2,857.0000	(0.314)	0	0	0
2011/04/26	R204 2011/11/03	8.80	Put	Bond Future	1,685.0000	1,646.0000	(2.315)	0	0	0
2011/04/26	R204 2011/11/03	8.70	Call	Bond Future	2,571.0000	2,560.0000	(0.428)	0	0	0
2011/04/26	R204 2011/11/03	8.70	Put	Bond Future	1,899.0000	1,857.0000	(2.212)	0	0	0
2011/04/26	R204 2012/02/02			Bond Future	8.6980	8.6930	(0.057)	0.0000	0.0000	0
2011/04/26	R204 2012/02/02	9.00	Call	Bond Future	3,629.0000	3,620.0000	(0.248)	0	0	0
2011/04/26	R204 2012/02/02	9.00	Put	Bond Future	2,140.0000	2,106.0000	(1.589)	0	0	0
2011/04/26	R204 2012/02/02	9.05	Call	Bond Future	3,779.0000	3,770.0000	(0.238)	0	0	0
2011/04/26	R204 2012/02/02	9.05	Put	Bond Future	2,046.0000	2,012.0000	(1.662)	0	0	0
2011/04/26	R204 2012/02/02	8.95	Call	Bond Future	3,483.0000	3,474.0000	(0.258)	0	0	0
2011/04/26	R204 2012/02/02	8.95	Put	Bond Future	2,239.0000	2,205.0000	(1.519)	0	0	0
2011/04/26	R206 2011/05/05			Bond Future	6.9320	6.9330	0.014	0.0000	0.0000	0
2011/04/26	R206 2011/05/05	7.50	Call	Bond Future	1,370.0000	1,368.0000	(0.146)	0	0	0
2011/04/26	R206 2011/05/05	7.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/26	R206 2011/05/05	7.55	Call	Bond Future	1,490.0000	1,487.0000	(0.201)	0	0	0
2011/04/26	R206 2011/05/05	7.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/26	R206 2011/05/05	7.45	Call	Bond Future	1,251.0000	1,248.0000	(0.240)	0	0	0
2011/04/26	R206 2011/05/05	7.45	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2011/04/26	R206 2011/08/04			Bond Future	7.0640	7.0640	0.000	0.0000	0.0000	6,506
2011/04/26	R206 2011/08/04	7.00	Call	Bond Future	456.0000	443.0000	(2.851)	0	0	0
2011/04/26	R206 2011/08/04	7.00	Put	Bond Future	598.0000	585.0000	(2.174)	0	0	0
2011/04/26	R206 2011/08/04	7.05	Call	Bond Future	512.0000	499.0000	(2.539)	0	0	0
2011/04/26	R206 2011/08/04	7.05	Put	Bond Future	543.0000	530.0000	(2.394)	0	0	0

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2011/04/26	R206 2011/08/04	6.95	Call	Bond Future	406.0000	394.0000	(2.956)	0	0	0
2011/04/26	R206 2011/08/04	6.95	Put	Bond Future	658.0000	646.0000	(1.824)	0	0	0
2011/04/26	R206 2011/11/03			Bond Future	7.2110	7.2090	(0.028)	0.0000	0.0000	0
2011/04/26	R206 2011/11/03	7.75	Call	Bond Future	1,413.0000	1,408.0000	(0.354)	0	0	0
2011/04/26	R206 2011/11/03	7.75	Put	Bond Future	343.0000	334.0000	(2.624)	0	0	0
2011/04/26	R206 2011/11/03	7.80	Call	Bond Future	1,486.0000	1,481.0000	(0.336)	0	0	0
2011/04/26	R206 2011/11/03	7.80	Put	Bond Future	318.0000	309.0000	(2.830)	0	0	0
2011/04/26	R206 2011/11/03	7.70	Call	Bond Future	1,342.0000	1,336.0000	(0.447)	0	0	0
2011/04/26	R206 2011/11/03	7.70	Put	Bond Future	371.0000	361.0000	(2.695)	0	0	0
2011/04/26	R206 2012/02/02			Bond Future	7.3960	7.3960	0.000	0.0000	0.0000	0
2011/04/26	R206 2012/02/02	8.00	Call	Bond Future	1,534.0000	1,527.0000	(0.456)	0	0	0
2011/04/26	R206 2012/02/02	8.00	Put	Bond Future	468.0000	461.0000	(1.496)	0	0	0
2011/04/26	R206 2012/02/02	8.05	Call	Bond Future	1,597.0000	1,591.0000	(0.376)	0	0	0
2011/04/26	R206 2012/02/02	8.05	Put	Bond Future	443.0000	437.0000	(1.354)	0	0	0
2011/04/26	R206 2012/02/02	7.95	Call	Bond Future	1,472.0000	1,465.0000	(0.476)	0	0	0
2011/04/26	R206 2012/02/02	7.95	Put	Bond Future	494.0000	487.0000	(1.417)	0	0	0
2011/04/26	R207 2011/05/05			Bond Future	8.4220	8.4230	0.012	0.0000	0.0000	6,260
2011/04/26	R207 2011/05/05	8.50	Call	Bond Future	804.0000	698.0000	(13.184)	0	0	0
2011/04/26	R207 2011/05/05	8.50	Put	Bond Future	353.0000	253.0000	(28.329)	0	0	0
2011/04/26	R207 2011/05/05	8.55	Call	Bond Future	996.0000	900.0000	(9.639)	0	0	0
2011/04/26	R207 2011/05/05	8.55	Put	Bond Future	258.0000	168.0000	(34.884)	0	0	0
2011/04/26	R207 2011/05/05	8.45	Call	Bond Future	634.0000	523.0000	(17.508)	0	0	0
2011/04/26	R207 2011/05/05	8.45	Put	Bond Future	472.0000	367.0000	(22.246)	0	0	0
2011/04/26	R207 2011/08/04			Bond Future	8.5310	8.5310	0.000	0.0000	0.0000	0
2011/04/26	R207 2011/08/04	8.25	Call	Bond Future	964.0000	928.0000	(3.734)	0	0	0
2011/04/26	R207 2011/08/04	8.25	Put	Bond Future	2,565.0000	2,529.0000	(1.404)	0	0	0
2011/04/26	R207 2011/08/04	8.30	Call	Bond Future	1,069.0000	1,031.0000	(3.555)	0	0	0
2011/04/26	R207 2011/08/04	8.30	Put	Bond Future	2,383.0000	2,345.0000	(1.595)	0	0	0
2011/04/26	R207 2011/08/04	8.20	Call	Bond Future	867.0000	831.0000	(4.152)	0	0	0
2011/04/26	R207 2011/08/04	8.20	Put	Bond Future	2,757.0000	2,721.0000	(1.306)	0	0	0
2011/04/26	R207 2011/11/03			Bond Future	8.6390	8.6390	0.000	0.0000	0.0000	600
2011/04/26	R207 2011/11/03	8.75	Call	Bond Future	2,684.0000	2,653.0000	(1.155)	0	0	0
2011/04/26	R207 2011/11/03	8.75	Put	Bond Future	2,078.0000	2,047.0000	(1.492)	0	0	0
2011/04/26	R207 2011/11/03	8.80	Call	Bond Future	2,836.0000	2,806.0000	(1.058)	0	0	0

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2011/04/26	R207 2011/11/03	8.80	Put	Bond Future	1,958.0000	1,928.0000	(1.532)	0	0	0
2011/04/26	R207 2011/11/03	8.70	Call	Bond Future	2,535.0000	2,505.0000	(1.183)	0	0	0
2011/04/26	R207 2011/11/03	8.70	Put	Bond Future	2,201.0000	2,171.0000	(1.363)	0	0	0
2011/04/26	R207 2012/02/02			Bond Future	8.7560	8.7560	0.000	0.0000	0.0000	0
2011/04/26	R207 2012/02/02	9.00	Call	Bond Future	3,676.0000	3,650.0000	(0.707)	0	0	0
2011/04/26	R207 2012/02/02	9.00	Put	Bond Future	2,387.0000	2,361.0000	(1.089)	0	0	0
2011/04/26	R207 2012/02/02	9.05	Call	Bond Future	3,832.0000	3,806.0000	(0.678)	0	0	0
2011/04/26	R207 2012/02/02	9.05	Put	Bond Future	2,282.0000	2,256.0000	(1.139)	0	0	0
2011/04/26	R207 2012/02/02	8.95	Call	Bond Future	3,515.0000	3,489.0000	(0.740)	0	0	0
2011/04/26	R207 2012/02/02	8.95	Put	Bond Future	2,488.0000	2,462.0000	(1.045)	0	0	0
2011/04/26	R208 2011/05/05			Bond Future	8.4860	8.4870	0.012	0.0000	0.0000	190
2011/04/26	R208 2011/05/05	8.50	Call	Bond Future	628.0000	509.0000	(18.949)	0	0	0
2011/04/26	R208 2011/05/05	8.50	Put	Bond Future	543.0000	430.0000	(20.810)	0	0	0
2011/04/26	R208 2011/05/05	8.55	Call	Bond Future	800.0000	685.0000	(14.375)	0	0	0
2011/04/26	R208 2011/05/05	8.55	Put	Bond Future	410.0000	301.0000	(26.585)	0	0	0
2011/04/26	R208 2011/05/05	8.45	Call	Bond Future	480.0000	363.0000	(24.375)	0	0	0
2011/04/26	R208 2011/05/05	8.45	Put	Bond Future	700.0000	589.0000	(15.857)	0	0	0
2011/04/26	R208 2011/08/04			Bond Future	8.5830	8.5840	0.012	0.0000	0.0000	120
2011/04/26	R208 2011/08/04	8.25	Call	Bond Future	911.0000	871.0000	(4.391)	0	0	0
2011/04/26	R208 2011/08/04	8.25	Put	Bond Future	2,927.0000	2,893.0000	(1.162)	0	0	0
2011/04/26	R208 2011/08/04	8.30	Call	Bond Future	1,014.0000	973.0000	(4.043)	0	0	0
2011/04/26	R208 2011/08/04	8.30	Put	Bond Future	2,723.0000	2,688.0000	(1.285)	0	0	0
2011/04/26	R208 2011/08/04	8.20	Call	Bond Future	815.0000	777.0000	(4.663)	0	0	0
2011/04/26	R208 2011/08/04	8.20	Put	Bond Future	3,139.0000	3,107.0000	(1.019)	0	0	0
2011/04/26	R208 2011/11/03			Bond Future	8.6840	8.6850	0.012	0.0000	0.0000	5,899
2011/04/26	R208 2011/11/03	8.75	Call	Bond Future	2,671.0000	2,636.0000	(1.310)	0	0	0
2011/04/26	R208 2011/11/03	8.75	Put	Bond Future	2,288.0000	2,258.0000	(1.311)	0	0	0
2011/04/26	R208 2011/11/03	8.80	Call	Bond Future	2,829.0000	2,794.0000	(1.237)	0	0	0
2011/04/26	R208 2011/11/03	8.80	Put	Bond Future	2,156.0000	2,127.0000	(1.345)	0	0	0
2011/04/26	R208 2011/11/03	8.70	Call	Bond Future	2,517.0000	2,482.0000	(1.391)	0	0	0
2011/04/26	R208 2011/11/03	8.70	Put	Bond Future	2,424.0000	2,395.0000	(1.196)	0	0	0
2011/04/26	R208 2012/02/02			Bond Future	8.7910	8.7920	0.011	0.0000	0.0000	0
2011/04/26	R208 2012/02/02	9.00	Call	Bond Future	3,801.0000	3,771.0000	(0.789)	0	0	0
2011/04/26	R208 2012/02/02	9.00	Put	Bond Future	2,623.0000	2,599.0000	(0.915)	0	0	0

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2011/04/26	R208 2012/02/02	9.05	Call	Bond Future	3,965.0000	3,934.0000	(0.782)	0	0	0
2011/04/26	R208 2012/02/02	9.05	Put	Bond Future	2,508.0000	2,483.0000	(0.997)	0	0	0
2011/04/26	R208 2012/02/02	8.95	Call	Bond Future	3,641.0000	3,611.0000	(0.824)	0	0	0
2011/04/26	R208 2012/02/02	8.95	Put	Bond Future	2,743.0000	2,719.0000	(0.875)	0	0	0
2011/04/26	R209 2011/05/05			Bond Future	8.8030	8.8000	(0.034)	0.0000	0.0000	21,100
2011/04/26	R209 2011/05/05	8.50	Call	Bond Future	99.0000	41.0000	(58.586)	0	0	0
2011/04/26	R209 2011/05/05	8.50	Put	Bond Future	2,566.0000	2,484.0000	(3.196)	0	0	0
2011/04/26	R209 2011/05/05	8.55	Call	Bond Future	151.0000	74.0000	(50.993)	0	0	0
2011/04/26	R209 2011/05/05	8.55	Put	Bond Future	2,202.0000	2,101.0000	(4.587)	0	0	0
2011/04/26	R209 2011/05/05	8.45	Call	Bond Future	62.0000	22.0000	(64.516)	0	0	0
2011/04/26	R209 2011/05/05	8.45	Put	Bond Future	2,949.0000	2,885.0000	(2.170)	0	0	0
2011/04/26	R209 2011/08/04			Bond Future	8.8730	8.8700	(0.034)	0.0000	0.0000	0
2011/04/26	R209 2011/08/04	8.50	Call	Bond Future	1,158.0000	1,115.0000	(3.713)	0	0	0
2011/04/26	R209 2011/08/04	8.50	Put	Bond Future	4,173.0000	4,106.0000	(1.606)	0	0	0
2011/04/26	R209 2011/08/04	8.55	Call	Bond Future	1,288.0000	1,244.0000	(3.416)	0	0	0
2011/04/26	R209 2011/08/04	8.55	Put	Bond Future	3,887.0000	3,820.0000	(1.724)	0	0	0
2011/04/26	R209 2011/08/04	8.45	Call	Bond Future	1,037.0000	995.0000	(4.050)	0	0	0
2011/04/26	R209 2011/08/04	8.45	Put	Bond Future	4,471.0000	4,405.0000	(1.476)	0	0	0
2011/04/26	R209 2011/08/04	10.10	Call	Bond Future	8,875.0000	8,878.0000	0.034	0	0	0
2011/04/26	R209 2011/08/04	10.10	Put	Bond Future	198.0000	178.0000	(10.101)	0	0	0
2011/04/26	R209 2011/11/03			Bond Future	8.9430	8.9400	(0.034)	0.0000	0.0000	1,118
2011/04/26	R209 2011/11/03	8.75	Call	Bond Future	2,650.0000	2,618.0000	(1.208)	0	0	0
2011/04/26	R209 2011/11/03	8.75	Put	Bond Future	4,165.0000	4,110.0000	(1.321)	0	0	0
2011/04/26	R209 2011/11/03	8.80	Call	Bond Future	2,824.0000	2,792.0000	(1.133)	0	0	0
2011/04/26	R209 2011/11/03	8.80	Put	Bond Future	3,942.0000	3,887.0000	(1.395)	0	0	0
2011/04/26	R209 2011/11/03	8.70	Call	Bond Future	2,484.0000	2,452.0000	(1.288)	0	0	0
2011/04/26	R209 2011/11/03	8.70	Put	Bond Future	4,400.0000	4,345.0000	(1.250)	0	0	0
2011/04/26	R209 2012/02/02			Bond Future	9.0160	9.0130	(0.033)	0.0000	0.0000	0
2011/04/26	R209 2012/02/02	9.00	Call	Bond Future	4,201.0000	4,176.0000	(0.595)	0	0	0
2011/04/26	R209 2012/02/02	9.00	Put	Bond Future	4,323.0000	4,275.0000	(1.110)	0	0	0
2011/04/26	R209 2012/02/02	9.05	Call	Bond Future	4,393.0000	4,368.0000	(0.569)	0	0	0
2011/04/26	R209 2012/02/02	9.05	Put	Bond Future	4,135.0000	4,087.0000	(1.161)	0	0	0
2011/04/26	R209 2012/02/02	8.95	Call	Bond Future	4,012.0000	3,987.0000	(0.623)	0	0	0
2011/04/26	R209 2012/02/02	8.95	Put	Bond Future	4,518.0000	4,470.0000	(1.062)	0	0	0

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2011/04/26	R210 2011/05/05			Bond Future	125.6942	125.7440	0.040	0.0000	0.0000	278
2011/04/26	R210 2011/05/05	126.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/26	R210 2011/05/05	126.00	Put	Bond Future	306.0000	256.0000	(16.340)	0	0	0
2011/04/26	R210 2011/05/05	126.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/26	R210 2011/05/05	126.05	Put	Bond Future	356.0000	306.0000	(14.045)	0	0	0
2011/04/26	R210 2011/05/05	125.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/26	R210 2011/05/05	125.95	Put	Bond Future	256.0000	206.0000	(19.531)	0	0	0
2011/04/26	R211 2011/05/05			Bond Future	1.5730	1.5670	(0.381)	0.0000	0.0000	539
2011/04/26	R211 2011/05/05	2.14	Call	Bond Future	3,127.0000	3,161.0000	1.087	0	0	0
2011/04/26	R211 2011/05/05	2.14	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/26	R211 2011/05/05	2.19	Call	Bond Future	3,398.0000	3,432.0000	1.001	0	0	0
2011/04/26	R211 2011/05/05	2.19	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/26	R211 2011/05/05	2.09	Call	Bond Future	2,856.0000	2,890.0000	1.190	0	0	0
2011/04/26	R211 2011/05/05	2.09	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2011/04/26	R212 2011/05/05			Bond Future	2.3990	2.3950	(0.167)	0.0000	0.0000	2,532
2011/04/26	R212 2011/05/05	2.25	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/26	R212 2011/05/05	2.25	Put	Bond Future	1,439.0000	1,401.0000	(2.641)	0	0	0
2011/04/26	R212 2011/05/05	2.30	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/26	R212 2011/05/05	2.30	Put	Bond Future	954.0000	916.0000	(3.983)	0	0	0
2011/04/26	R212 2011/05/05	2.20	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/26	R212 2011/05/05	2.20	Put	Bond Future	1,928.0000	1,889.0000	(2.023)	0	0	0
2011/04/26	R213 2011/05/05			Bond Future	8.8330	8.8350	0.023	0.0000	0.0000	0
2011/04/26	R213 2011/05/05	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/26	R213 2011/05/05	8.00	Put	Bond Future	7,151.0000	7,167.0000	0.224	0	0	0
2011/04/26	R213 2011/05/05	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/26	R213 2011/05/05	8.05	Put	Bond Future	6,696.0000	6,712.0000	0.239	0	0	0
2011/04/26	R213 2011/05/05	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/26	R213 2011/05/05	7.95	Put	Bond Future	7,609.0000	7,625.0000	0.210	0	0	0
2011/04/26	R213 2011/08/04			Bond Future	8.9100	8.9120	0.022	0.0000	0.0000	0
2011/04/26	R213 2011/08/04	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/26	R213 2011/08/04	8.00	Put	Bond Future	7,736.0000	7,752.0000	0.207	0	0	0
2011/04/26	R213 2011/08/04	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/04/26	R213 2011/08/04	8.05	Put	Bond Future	7,283.0000	7,299.0000	0.220	0	0	0
2011/04/26	R213 2011/08/04	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/26	R213 2011/08/04	7.95	Put	Bond Future	8,192.0000	8,208.0000	0.195	0	0	0
2011/04/26	R213 2011/11/03			Bond Future	8.9900	8.9920	0.022	0.0000	0.0000	0
2011/04/26	R213 2011/11/03	8.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/26	R213 2011/11/03	8.75	Put	Bond Future	1,911.0000	1,927.0000	0.837	0	0	0
2011/04/26	R213 2011/11/03	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/26	R213 2011/11/03	8.80	Put	Bond Future	1,508.0000	1,523.0000	0.995	0	0	0
2011/04/26	R213 2011/11/03	8.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/26	R213 2011/11/03	8.70	Put	Bond Future	2,318.0000	2,334.0000	0.690	0	0	0
2011/04/26	R213 2012/02/02			Bond Future	9.0750	9.0770	0.022	0.0000	0.0000	0
2011/04/26	R213 2012/02/02	9.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/26	R213 2012/02/02	9.00	Put	Bond Future	581.0000	596.0000	2.582	0	0	0
2011/04/26	R213 2012/02/02	9.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/26	R213 2012/02/02	9.05	Put	Bond Future	193.0000	208.0000	7.772	0	0	0
2011/04/26	R213 2012/02/02	8.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/26	R213 2012/02/02	8.95	Put	Bond Future	971.0000	987.0000	1.648	0	0	0
2011/04/26	TRT1 2011/05/05			Index Future	343.1020	343.2920	0.055	0.0000	0.0000	100
2011/04/26	TRT1 2011/08/04			Index Future	347.8480	348.0430	0.056	0.0000	0.0000	0
Total										204737.00