



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 28/04/2011

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

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2011/04/28	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/28	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/28	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/28	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/28	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/28	AL7T 2011/05/05			Index Future	376.5490	376.7440	0.052	0.0000	0.0000	0
2011/04/28	AL7T 2011/08/04			Index Future	381.9690	382.1690	0.052	0.0000	0.0000	30
2011/04/28	AL7T 2011/11/03			Index Future	387.4690	387.6750	0.053	0.0000	0.0000	0
2011/04/28	ALBI 2011/05/05			Index Future	346.3780	346.4780	0.029	0.0000	0.0000	858
2011/04/28	ALBI 2011/08/04			Index Future	351.3630	351.4670	0.030	0.0000	0.0000	297
2011/04/28	ALBI 2011/11/03			Index Future	356.4230	356.5310	0.030	0.0000	0.0000	40
2011/04/28	C155 2011/08/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/28	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/28	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/28	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/28	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/28	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/28	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/28	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/28	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/28	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/28	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/04/28	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/28	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0
2011/04/28	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/28	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/28	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/28	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/28	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/28	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/28	CRD1 2011/05/05			Index Future	156.6440	156.6650	0.013	0.0000	0.0000	2
2011/04/28	CRD1 2011/08/04			Index Future	158.8120	158.8350	0.014	0.0000	0.0000	0
2011/04/28	CRD1 2011/11/03			Index Future	161.0000	160.9570	(0.027)	0.0000	0.0000	0
2011/04/28	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/28	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/28	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/28	GOVI 2011/05/05			GOVI	347.3780	347.4760	0.028	0.0000	0.0000	206
2011/04/28	GOVI 2011/05/05	349.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/04/28	GOVI 2011/05/05	349.00	Put	GOVI	16,220.0000	15,240.0000	(6.042)	0	0	0
2011/04/28	GOVI 2011/05/05	349.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/04/28	GOVI 2011/05/05	349.01	Put	GOVI	16,320.0000	15,340.0000	(6.005)	0	0	0
2011/04/28	GOVI 2011/05/05	348.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/04/28	GOVI 2011/05/05	348.99	Put	GOVI	16,120.0000	15,140.0000	(6.079)	0	0	0
2011/04/28	GOVI 2011/08/04			GOVI	352.3780	352.4800	0.029	0.0000	0.0000	0
2011/04/28	GOVI 2011/08/04	348.00	Call	GOVI	43,780.0000	44,800.0000	2.330	0	0	0
2011/04/28	GOVI 2011/08/04	348.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/04/28	GOVI 2011/08/04	348.01	Call	GOVI	43,680.0000	44,700.0000	2.335	0	0	0

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2011/04/28	GOVI 2011/08/04	348.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/04/28	GOVI 2011/08/04	347.99	Call	GOVI	43,880.0000	44,900.0000	2.325	0	0	0
2011/04/28	GOVI 2011/08/04	347.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/04/28	GOVI 2011/11/03			GOVI	357.4530	357.5580	0.029	0.0000	0.0000	0
2011/04/28	GOVI 2011/11/03	357.00	Call	GOVI	0.0000	5,580.0000	100.000	0	0	0
2011/04/28	GOVI 2011/11/03	357.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/04/28	GOVI 2011/11/03	357.01	Call	GOVI	0.0000	5,480.0000	100.000	0	0	0
2011/04/28	GOVI 2011/11/03	357.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/04/28	GOVI 2011/11/03	356.99	Call	GOVI	0.0000	5,680.0000	100.000	0	0	0
2011/04/28	GOVI 2011/11/03	356.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/04/28	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/04/28	IGOV 2011/05/05			Index Future	150.7120	150.6930	(0.013)	0.0000	0.0000	67
2011/04/28	IGOV 2011/08/04			Index Future	152.8810	152.8630	(0.012)	0.0000	0.0000	910
2011/04/28	IGOV 2011/11/03			Index Future	155.0000	155.0650	0.042	0.0000	0.0000	0
2011/04/28	ILBI 2011/05/05			Index Future	408.1600	408.0290	(0.032)	0.0000	0.0000	0
2011/04/28	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/04/28	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/04/28	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/04/28	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/04/28	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/04/28	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/04/28	JBAF 2011/05/18			Jibar Tradeable Future	5.6010	5.6000	(0.018)	0.0000	0.0000	3,001
2011/04/28	JBAF 2011/06/15			Jibar Tradeable Future	5.6230	5.6100	(0.231)	0.0000	0.0000	3,890
2011/04/28	JBAF 2011/07/20			Jibar Tradeable Future	5.6380	5.6400	0.035	0.0000	0.0000	2,000
2011/04/28	JBAF 2011/08/17			Jibar Tradeable Future	5.7040	5.7200	0.281	0.0000	0.0000	0
2011/04/28	JBAF 2011/09/21			Jibar Tradeable Future	5.8090	5.8800	1.222	0.0000	0.0000	14,700
2011/04/28	JBAF 2011/10/19			Jibar Tradeable Future	5.9740	5.9700	(0.067)	0.0000	0.0000	0

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2011/04/28	JBAF 2011/12/21			Jibar Tradeable Future	6.2730	6.2100	(1.004)	0.0000	0.0000	5,591
2011/04/28	JBAF 2012/03/20			Jibar Tradeable Future	6.6280	6.6000	(0.422)	0.0000	0.0000	1,090
2011/04/28	JBAF 2012/06/20			Jibar Tradeable Future	7.0860	7.0600	(0.367)	0.0000	0.0000	2,890
2011/04/28	JBAF 2012/09/19			Jibar Tradeable Future	7.5550	7.4900	(0.860)	0.0000	0.0000	44,710
2011/04/28	JBAF 2012/12/19			Jibar Tradeable Future	7.9170	7.8500	(0.846)	0.0000	0.0000	490
2011/04/28	JBAF 2013/03/20			Jibar Tradeable Future	8.1700	8.1700	0.000	0.0000	0.0000	290
2011/04/28	JN02 2011/05/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/04/28	JN05 2011/05/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/04/28	JN10 2011/05/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/04/28	JN10 2011/05/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/04/28	JN10 2011/05/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/04/28	JN10 2011/05/05	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/04/28	JN10 2011/05/05	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2011/04/28	JN10 2011/05/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/04/28	JN10 2011/05/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/04/28	OTH1 2011/05/05			Index Future	340.6070	340.7250	0.035	0.0000	0.0000	3
2011/04/28	OTH1 2011/08/04			Index Future	345.5100	345.6320	0.035	0.0000	0.0000	0
2011/04/28	OTH1 2011/11/03			Index Future	350.4850	350.6110	0.036	0.0000	0.0000	0
2011/04/28	R157 2011/05/05			Bond Future	7.6390	7.6270	(0.157)	0.0000	0.0000	705
2011/04/28	R157 2011/05/05	7.75	Call	Bond Future	569.0000	581.0000	2.109	0	0	0
2011/04/28	R157 2011/05/05	7.75	Put	Bond Future	113.0000	75.0000	(33.628)	0	0	0
2011/04/28	R157 2011/05/05	7.80	Call	Bond Future	730.0000	752.0000	3.014	0	0	0
2011/04/28	R157 2011/05/05	7.80	Put	Bond Future	69.0000	42.0000	(39.130)	0	0	0
2011/04/28	R157 2011/05/05	7.70	Call	Bond Future	427.0000	429.0000	0.468	0	0	0
2011/04/28	R157 2011/05/05	7.70	Put	Bond Future	176.0000	129.0000	(26.705)	0	0	0
2011/04/28	R157 2011/05/05	7.65	Call	Bond Future	307.0000	301.0000	(1.954)	0	0	0
2011/04/28	R157 2011/05/05	7.65	Put	Bond Future	262.0000	206.0000	(21.374)	0	0	0
2011/04/28	R157 2011/08/04			Bond Future	7.7770	7.7650	(0.154)	0.0000	0.0000	1,960
2011/04/28	R157 2011/08/04	7.50	Call	Bond Future	566.0000	573.0000	1.237	0	0	1,000
2011/04/28	R157 2011/08/04	7.50	Put	Bond Future	1,645.0000	1,605.0000	(2.432)	0	0	0
2011/04/28	R157 2011/08/04	7.55	Call	Bond Future	637.0000	645.0000	1.256	0	0	0

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2011/04/28	R157 2011/08/04	7.55	Put	Bond Future	1,520.0000	1,482.0000	(2.500)	0	0	0
2011/04/28	R157 2011/08/04	7.45	Call	Bond Future	502.0000	508.0000	1.195	0	0	0
2011/04/28	R157 2011/08/04	7.45	Put	Bond Future	1,777.0000	1,736.0000	(2.307)	0	0	0
2011/04/28	R157 2011/08/04	7.20	Put	Bond Future	2,517.0000	2,473.0000	(1.748)	0	0	0
2011/04/28	R157 2011/08/04	7.20	Call	Bond Future	256.0000	258.0000	0.781	0	0	1,320
2011/04/28	R157 2011/08/04	7.60	Put	Bond Future	1,402.0000	1,364.0000	(2.710)	0	0	0
2011/04/28	R157 2011/08/04	7.60	Call	Bond Future	714.0000	723.0000	1.261	0	0	440
2011/04/28	R157 2011/08/04	7.80	Call	Bond Future	1,077.0000	1,091.0000	1.300	0	0	0
2011/04/28	R157 2011/08/04	7.80	Put	Bond Future	988.0000	956.0000	(3.239)	0	0	440
2011/04/28	R157 2011/08/04	8.20	Call	Bond Future	2,059.0000	2,085.0000	1.263	0	0	0
2011/04/28	R157 2011/08/04	8.20	Put	Bond Future	435.0000	415.0000	(4.598)	0	0	1,320
2011/04/28	R157 2011/11/03			Bond Future	7.9340	7.9210	(0.164)	0.0000	0.0000	3,684
2011/04/28	R157 2011/11/03	8.25	Call	Bond Future	2,107.0000	2,129.0000	1.044	0	0	0
2011/04/28	R157 2011/11/03	8.25	Put	Bond Future	967.0000	941.0000	(2.689)	0	0	0
2011/04/28	R157 2011/11/03	8.30	Call	Bond Future	2,224.0000	2,247.0000	1.034	0	0	0
2011/04/28	R157 2011/11/03	8.30	Put	Bond Future	905.0000	880.0000	(2.762)	0	0	0
2011/04/28	R157 2011/11/03	8.20	Call	Bond Future	1,993.0000	2,015.0000	1.104	0	0	0
2011/04/28	R157 2011/11/03	8.20	Put	Bond Future	1,032.0000	1,007.0000	(2.422)	0	0	0
2011/04/28	R157 2012/02/02			Bond Future	8.1170	8.1040	(0.160)	0.0000	0.0000	0
2011/04/28	R157 2012/02/02	8.50	Call	Bond Future	2,523.0000	2,544.0000	0.832	0	0	0
2011/04/28	R157 2012/02/02	8.50	Put	Bond Future	1,236.0000	1,213.0000	(1.861)	0	0	0
2011/04/28	R157 2012/02/02	8.55	Call	Bond Future	2,631.0000	2,653.0000	0.836	0	0	0
2011/04/28	R157 2012/02/02	8.55	Put	Bond Future	1,177.0000	1,155.0000	(1.869)	0	0	0
2011/04/28	R157 2012/02/02	8.45	Call	Bond Future	2,417.0000	2,437.0000	0.827	0	0	0
2011/04/28	R157 2012/02/02	8.45	Put	Bond Future	1,297.0000	1,273.0000	(1.850)	0	0	0
2011/04/28	R157 2012/05/03			Bond Future	8.2350	8.2160	(0.231)	0.0000	0.0000	0
2011/04/28	R157 2012/05/03	8.25	Call	Bond Future	0.0000	107.0000	100.000	0	0	0
2011/04/28	R157 2012/05/03	8.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/28	R157 2012/05/03	8.30	Call	Bond Future	0.0000	265.0000	100.000	0	0	0
2011/04/28	R157 2012/05/03	8.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/28	R157 2012/05/03	8.20	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/28	R157 2012/05/03	8.20	Put	Bond Future	0.0000	50.0000	100.000	0	0	0
2011/04/28	R186 2011/05/05			Bond Future	8.6460	8.6450	(0.012)	0.0000	0.0000	12,490
2011/04/28	R186 2011/05/05	8.75	Call	Bond Future	1,343.0000	1,273.0000	(5.212)	0	0	0

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2011/04/28	R186 2011/05/05	8.75	Put	Bond Future	367.0000	287.0000	(21.798)	0	0	0
2011/04/28	R186 2011/05/05	8.80	Call	Bond Future	1,686.0000	1,629.0000	(3.381)	0	0	0
2011/04/28	R186 2011/05/05	8.80	Put	Bond Future	244.0000	178.0000	(27.049)	0	0	0
2011/04/28	R186 2011/05/05	8.70	Call	Bond Future	1,038.0000	958.0000	(7.707)	0	0	0
2011/04/28	R186 2011/05/05	8.70	Put	Bond Future	530.0000	440.0000	(16.981)	0	0	0
2011/04/28	R186 2011/05/05	8.00	Put	Bond Future	6,345.0000	6,336.0000	(0.142)	0	0	0
2011/04/28	R186 2011/05/05	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	5,500
2011/04/28	R186 2011/08/04			Bond Future	8.7340	8.7330	(0.011)	0.0000	0.0000	17,576
2011/04/28	R186 2011/08/04	8.25	Call	Bond Future	1,018.0000	998.0000	(1.965)	0	0	0
2011/04/28	R186 2011/08/04	8.25	Put	Bond Future	5,633.0000	5,604.0000	(0.515)	0	0	0
2011/04/28	R186 2011/08/04	8.30	Call	Bond Future	1,145.0000	1,125.0000	(1.747)	0	0	0
2011/04/28	R186 2011/08/04	8.30	Put	Bond Future	5,271.0000	5,242.0000	(0.550)	0	0	0
2011/04/28	R186 2011/08/04	8.20	Call	Bond Future	903.0000	885.0000	(1.993)	0	0	0
2011/04/28	R186 2011/08/04	8.20	Put	Bond Future	6,010.0000	5,983.0000	(0.449)	0	0	0
2011/04/28	R186 2011/08/04	8.35	Put	Bond Future	4,923.0000	4,893.0000	(0.609)	0	0	0
2011/04/28	R186 2011/08/04	8.35	Call	Bond Future	1,283.0000	1,262.0000	(1.637)	0	0	600
2011/04/28	R186 2011/08/04	8.70	Put	Bond Future	2,880.0000	2,847.0000	(1.146)	0	0	0
2011/04/28	R186 2011/08/04	8.70	Call	Bond Future	2,564.0000	2,541.0000	(0.897)	0	0	200
2011/04/28	R186 2011/08/04	8.95	Call	Bond Future	3,826.0000	3,805.0000	(0.549)	0	0	0
2011/04/28	R186 2011/08/04	8.95	Put	Bond Future	1,850.0000	1,820.0000	(1.622)	0	0	200
2011/04/28	R186 2011/08/04	9.70	Call	Bond Future	8,832.0000	8,828.0000	(0.045)	0	0	0
2011/04/28	R186 2011/08/04	9.70	Put	Bond Future	370.0000	357.0000	(3.514)	0	0	600
2011/04/28	R186 2011/11/03			Bond Future	8.8230	8.8220	(0.011)	0.0000	0.0000	13,291
2011/04/28	R186 2011/11/03	9.00	Call	Bond Future	4,763.0000	4,748.0000	(0.315)	0	0	0
2011/04/28	R186 2011/11/03	9.00	Put	Bond Future	3,171.0000	3,147.0000	(0.757)	0	0	0
2011/04/28	R186 2011/11/03	9.05	Call	Bond Future	5,020.0000	5,006.0000	(0.279)	0	0	0
2011/04/28	R186 2011/11/03	9.05	Put	Bond Future	2,984.0000	2,961.0000	(0.771)	0	0	0
2011/04/28	R186 2011/11/03	8.95	Call	Bond Future	4,512.0000	4,497.0000	(0.332)	0	0	0
2011/04/28	R186 2011/11/03	8.95	Put	Bond Future	3,366.0000	3,342.0000	(0.713)	0	0	0
2011/04/28	R186 2012/02/02			Bond Future	8.9160	8.9150	(0.011)	0.0000	0.0000	2,500
2011/04/28	R186 2012/02/02	9.00	Call	Bond Future	5,303.0000	5,291.0000	(0.226)	0	0	0
2011/04/28	R186 2012/02/02	9.00	Put	Bond Future	4,558.0000	4,537.0000	(0.461)	0	0	0
2011/04/28	R186 2012/02/02	9.05	Call	Bond Future	5,541.0000	5,528.0000	(0.235)	0	0	0
2011/04/28	R186 2012/02/02	9.05	Put	Bond Future	4,356.0000	4,334.0000	(0.505)	0	0	0
2011/04/28	R186 2012/02/02	8.95	Call	Bond Future	5,071.0000	5,058.0000	(0.256)	0	0	0

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2011/04/28	R186 2012/02/02	8.95	Put	Bond Future	4,769.0000	4,747.0000	(0.461)	0	0	0
2011/04/28	R186 2012/05/03			Bond Future	8.9820	8.9810	(0.011)	0.0000	0.0000	0
2011/04/28	R186 2012/05/03	9.00	Call	Bond Future	0.0000	166.0000	100.000	0	0	0
2011/04/28	R186 2012/05/03	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/28	R186 2012/05/03	9.05	Call	Bond Future	0.0000	602.0000	100.000	0	0	0
2011/04/28	R186 2012/05/03	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/28	R186 2012/05/03	8.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/28	R186 2012/05/03	8.95	Put	Bond Future	0.0000	272.0000	100.000	0	0	0
2011/04/28	R189 2011/05/05			Bond Future	209.0438	209.0644	0.010	0.0000	0.0000	0
2011/04/28	R189 2011/05/05	207.30	Call	Bond Future	1,744.0000	1,764.0000	1.147	0	0	0
2011/04/28	R189 2011/05/05	207.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/28	R189 2011/05/05	207.35	Call	Bond Future	1,694.0000	1,714.0000	1.181	0	0	0
2011/04/28	R189 2011/05/05	207.35	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/28	R189 2011/05/05	207.25	Call	Bond Future	1,794.0000	1,814.0000	1.115	0	0	0
2011/04/28	R189 2011/05/05	207.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/28	R189 2011/08/04			Bond Future	212.0000	212.1094	0.052	0.0000	0.0000	0
2011/04/28	R189 2011/08/04	212.00	Call	Bond Future	0.0000	109.0000	100.000	0	0	0
2011/04/28	R189 2011/08/04	212.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/28	R189 2011/08/04	212.05	Call	Bond Future	0.0000	59.0000	100.000	0	0	0
2011/04/28	R189 2011/08/04	212.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/28	R189 2011/08/04	211.95	Call	Bond Future	0.0000	159.0000	100.000	0	0	0
2011/04/28	R189 2011/08/04	211.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/28	R197 2011/05/05			Bond Future	232.9942	233.0258	0.014	0.0000	0.0000	0
2011/04/28	R197 2011/05/05	232.00	Call	Bond Future	994.0000	1,026.0000	3.219	0	0	0
2011/04/28	R197 2011/05/05	232.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/28	R197 2011/05/05	232.05	Call	Bond Future	944.0000	976.0000	3.390	0	0	0
2011/04/28	R197 2011/05/05	232.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/28	R197 2011/05/05	231.95	Call	Bond Future	1,044.0000	1,076.0000	3.065	0	0	0
2011/04/28	R197 2011/05/05	231.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/28	R197 2011/08/04			Bond Future	231.5000	231.5313	0.014	0.0000	0.0000	0
2011/04/28	R197 2011/08/04	231.50	Call	Bond Future	0.0000	31.0000	100.000	0	0	0
2011/04/28	R197 2011/08/04	231.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/28	R197 2011/08/04	231.55	Call	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/04/28	R197 2011/08/04	231.55	Put	Bond Future	0.0000	19.0000	100.000	0	0	0
2011/04/28	R197 2011/08/04	231.45	Call	Bond Future	0.0000	81.0000	100.000	0	0	0
2011/04/28	R197 2011/08/04	231.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/28	R201 2011/05/05			Bond Future	7.2480	7.2370	(0.152)	0.0000	0.0000	484
2011/04/28	R201 2011/05/05	7.75	Call	Bond Future	1,603.0000	1,638.0000	2.183	0	0	0
2011/04/28	R201 2011/05/05	7.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/28	R201 2011/05/05	7.80	Call	Bond Future	1,761.0000	1,796.0000	1.988	0	0	0
2011/04/28	R201 2011/05/05	7.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/28	R201 2011/05/05	7.70	Call	Bond Future	1,445.0000	1,480.0000	2.422	0	0	0
2011/04/28	R201 2011/05/05	7.70	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2011/04/28	R201 2011/08/04			Bond Future	7.3720	7.3600	(0.163)	0.0000	0.0000	0
2011/04/28	R201 2011/08/04	7.25	Call	Bond Future	577.0000	585.0000	1.386	0	0	0
2011/04/28	R201 2011/08/04	7.25	Put	Bond Future	945.0000	916.0000	(3.069)	0	0	0
2011/04/28	R201 2011/08/04	7.30	Call	Bond Future	645.0000	654.0000	1.395	0	0	0
2011/04/28	R201 2011/08/04	7.30	Put	Bond Future	862.0000	835.0000	(3.132)	0	0	0
2011/04/28	R201 2011/08/04	7.20	Call	Bond Future	514.0000	521.0000	1.362	0	0	0
2011/04/28	R201 2011/08/04	7.20	Put	Bond Future	1,033.0000	1,004.0000	(2.807)	0	0	0
2011/04/28	R201 2011/11/03			Bond Future	7.5110	7.4990	(0.160)	0.0000	0.0000	0
2011/04/28	R201 2011/11/03	8.00	Call	Bond Future	1,901.0000	1,919.0000	0.947	0	0	0
2011/04/28	R201 2011/11/03	8.00	Put	Bond Future	546.0000	531.0000	(2.747)	0	0	0
2011/04/28	R201 2011/11/03	8.05	Call	Bond Future	2,000.0000	2,019.0000	0.950	0	0	0
2011/04/28	R201 2011/11/03	8.05	Put	Bond Future	508.0000	493.0000	(2.953)	0	0	0
2011/04/28	R201 2011/11/03	7.95	Call	Bond Future	1,804.0000	1,822.0000	0.998	0	0	0
2011/04/28	R201 2011/11/03	7.95	Put	Bond Future	587.0000	571.0000	(2.726)	0	0	0
2011/04/28	R201 2012/02/02			Bond Future	7.6750	7.6610	(0.182)	0.0000	0.0000	0
2011/04/28	R201 2012/02/02	8.25	Call	Bond Future	2,156.0000	2,176.0000	0.928	0	0	0
2011/04/28	R201 2012/02/02	8.25	Put	Bond Future	688.0000	672.0000	(2.326)	0	0	0
2011/04/28	R201 2012/02/02	8.30	Call	Bond Future	2,246.0000	2,267.0000	0.935	0	0	0
2011/04/28	R201 2012/02/02	8.30	Put	Bond Future	651.0000	636.0000	(2.304)	0	0	0
2011/04/28	R201 2012/02/02	8.20	Call	Bond Future	2,067.0000	2,087.0000	0.968	0	0	0
2011/04/28	R201 2012/02/02	8.20	Put	Bond Future	725.0000	709.0000	(2.207)	0	0	0
2011/04/28	R201 2012/05/03			Bond Future	7.7640	7.7480	(0.206)	0.0000	0.0000	0
2011/04/28	R201 2012/05/03	7.75	Call	Bond Future	0.0000	5.0000	100.000	0	0	0
2011/04/28	R201 2012/05/03	7.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/04/28	R201 2012/05/03	7.80	Call	Bond Future	0.0000	123.0000	100.000	0	0	0
2011/04/28	R201 2012/05/03	7.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/28	R201 2012/05/03	7.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/28	R201 2012/05/03	7.70	Put	Bond Future	0.0000	114.0000	100.000	0	0	0
2011/04/28	R202 2011/05/05			Bond Future	0.3310	0.3300	(0.302)	0.0000	0.0000	451
2011/04/28	R202 2011/05/05	2.05	Call	Bond Future	42,597.0000	42,626.0000	0.068	0	0	0
2011/04/28	R202 2011/05/05	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/28	R202 2011/05/05	2.10	Call	Bond Future	43,625.0000	43,654.0000	0.066	0	0	0
2011/04/28	R202 2011/05/05	2.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/28	R202 2011/05/05	2.00	Call	Bond Future	41,558.0000	41,588.0000	0.072	0	0	0
2011/04/28	R202 2011/05/05	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/28	R202 2011/08/04			Bond Future	0.2810	0.2800	(0.356)	0.0000	0.0000	10,088
2011/04/28	R202 2011/08/04	1.00	Call	Bond Future	0.0000	19,646.0000	100.000	0	0	0
2011/04/28	R202 2011/08/04	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/28	R202 2011/08/04	1.05	Call	Bond Future	0.0000	20,906.0000	100.000	0	0	0
2011/04/28	R202 2011/08/04	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/28	R202 2011/08/04	0.95	Call	Bond Future	0.0000	18,374.0000	100.000	0	0	0
2011/04/28	R202 2011/08/04	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/28	R203 2011/05/05			Bond Future	8.1880	8.1770	(0.134)	0.0000	0.0000	516
2011/04/28	R203 2011/05/05	8.25	Call	Bond Future	531.0000	526.0000	(0.942)	0	0	0
2011/04/28	R203 2011/05/05	8.25	Put	Bond Future	229.0000	170.0000	(25.764)	0	0	0
2011/04/28	R203 2011/05/05	8.30	Call	Bond Future	697.0000	703.0000	0.861	0	0	0
2011/04/28	R203 2011/05/05	8.30	Put	Bond Future	152.0000	104.0000	(31.579)	0	0	0
2011/04/28	R203 2011/05/05	8.20	Call	Bond Future	389.0000	376.0000	(3.342)	0	0	0
2011/04/28	R203 2011/05/05	8.20	Put	Bond Future	330.0000	264.0000	(20.000)	0	0	0
2011/04/28	R203 2011/08/04			Bond Future	8.3110	8.2990	(0.144)	0.0000	0.0000	0
2011/04/28	R203 2011/08/04	8.00	Call	Bond Future	688.0000	695.0000	1.017	0	0	0
2011/04/28	R203 2011/08/04	8.00	Put	Bond Future	2,164.0000	2,114.0000	(2.311)	0	0	0
2011/04/28	R203 2011/08/04	8.05	Call	Bond Future	770.0000	778.0000	1.039	0	0	0
2011/04/28	R203 2011/08/04	8.05	Put	Bond Future	2,007.0000	1,958.0000	(2.441)	0	0	0
2011/04/28	R203 2011/08/04	7.95	Call	Bond Future	612.0000	618.0000	0.980	0	0	0
2011/04/28	R203 2011/08/04	7.95	Put	Bond Future	2,328.0000	2,277.0000	(2.191)	0	0	0
2011/04/28	R203 2011/11/03			Bond Future	8.4440	8.4310	(0.154)	0.0000	0.0000	1,633

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2011/04/28	R203 2011/11/03	8.50	Call	Bond Future	1,977.0000	1,998.0000	1.062	0	0	0
2011/04/28	R203 2011/11/03	8.50	Put	Bond Future	1,724.0000	1,686.0000	(2.204)	0	0	0
2011/04/28	R203 2011/11/03	8.55	Call	Bond Future	2,101.0000	2,123.0000	1.047	0	0	0
2011/04/28	R203 2011/11/03	8.55	Put	Bond Future	1,623.0000	1,586.0000	(2.280)	0	0	0
2011/04/28	R203 2011/11/03	8.45	Call	Bond Future	1,857.0000	1,877.0000	1.077	0	0	0
2011/04/28	R203 2011/11/03	8.45	Put	Bond Future	1,830.0000	1,791.0000	(2.131)	0	0	0
2011/04/28	R203 2012/02/02			Bond Future	8.5920	8.5790	(0.151)	0.0000	0.0000	0
2011/04/28	R203 2012/02/02	8.75	Call	Bond Future	2,715.0000	2,738.0000	0.847	0	0	0
2011/04/28	R203 2012/02/02	8.75	Put	Bond Future	2,033.0000	2,000.0000	(1.623)	0	0	0
2011/04/28	R203 2012/02/02	8.80	Call	Bond Future	2,839.0000	2,863.0000	0.845	0	0	0
2011/04/28	R203 2012/02/02	8.80	Put	Bond Future	1,943.0000	1,910.0000	(1.698)	0	0	0
2011/04/28	R203 2012/02/02	8.70	Call	Bond Future	2,593.0000	2,615.0000	0.848	0	0	0
2011/04/28	R203 2012/02/02	8.70	Put	Bond Future	2,126.0000	2,092.0000	(1.599)	0	0	0
2011/04/28	R203 2012/05/03			Bond Future	8.6930	8.6790	(0.161)	0.0000	0.0000	0
2011/04/28	R203 2012/05/03	8.75	Call	Bond Future	0.0000	295.0000	100.000	0	0	0
2011/04/28	R203 2012/05/03	8.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/28	R203 2012/05/03	8.80	Call	Bond Future	0.0000	502.0000	100.000	0	0	0
2011/04/28	R203 2012/05/03	8.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/28	R203 2012/05/03	8.70	Call	Bond Future	0.0000	87.0000	100.000	0	0	0
2011/04/28	R203 2012/05/03	8.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/28	R204 2011/05/05			Bond Future	8.3280	8.3170	(0.132)	0.0000	0.0000	100
2011/04/28	R204 2011/05/05	8.50	Call	Bond Future	1,047.0000	1,067.0000	1.910	0	0	0
2011/04/28	R204 2011/05/05	8.50	Put	Bond Future	108.0000	67.0000	(37.963)	0	0	0
2011/04/28	R204 2011/05/05	8.55	Call	Bond Future	1,276.0000	1,308.0000	2.508	0	0	0
2011/04/28	R204 2011/05/05	8.55	Put	Bond Future	66.0000	37.0000	(43.939)	0	0	0
2011/04/28	R204 2011/05/05	8.45	Call	Bond Future	835.0000	843.0000	0.958	0	0	0
2011/04/28	R204 2011/05/05	8.45	Put	Bond Future	168.0000	115.0000	(31.548)	0	0	0
2011/04/28	R204 2011/08/04			Bond Future	8.4430	8.4320	(0.130)	0.0000	0.0000	0
2011/04/28	R204 2011/08/04	8.00	Call	Bond Future	601.0000	604.0000	0.499	0	0	0
2011/04/28	R204 2011/08/04	8.00	Put	Bond Future	2,995.0000	2,939.0000	(1.870)	0	0	0
2011/04/28	R204 2011/08/04	8.05	Call	Bond Future	677.0000	682.0000	0.739	0	0	0
2011/04/28	R204 2011/08/04	8.05	Put	Bond Future	2,797.0000	2,743.0000	(1.931)	0	0	0
2011/04/28	R204 2011/08/04	7.95	Call	Bond Future	531.0000	534.0000	0.565	0	0	0
2011/04/28	R204 2011/08/04	7.95	Put	Bond Future	3,200.0000	3,144.0000	(1.750)	0	0	0

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2011/04/28	R204 2011/11/03			Bond Future	8.5630	8.5510	(0.140)	0.0000	0.0000	2,034
2011/04/28	R204 2011/11/03	8.75	Call	Bond Future	2,706.0000	2,731.0000	0.924	0	0	0
2011/04/28	R204 2011/11/03	8.75	Put	Bond Future	1,749.0000	1,712.0000	(2.115)	0	0	0
2011/04/28	R204 2011/11/03	8.80	Call	Bond Future	2,857.0000	2,883.0000	0.910	0	0	0
2011/04/28	R204 2011/11/03	8.80	Put	Bond Future	1,646.0000	1,610.0000	(2.187)	0	0	0
2011/04/28	R204 2011/11/03	8.70	Call	Bond Future	2,560.0000	2,583.0000	0.898	0	0	0
2011/04/28	R204 2011/11/03	8.70	Put	Bond Future	1,857.0000	1,819.0000	(2.046)	0	0	0
2011/04/28	R204 2012/02/02			Bond Future	8.6930	8.6800	(0.150)	0.0000	0.0000	0
2011/04/28	R204 2012/02/02	9.00	Call	Bond Future	3,620.0000	3,649.0000	0.801	0	0	0
2011/04/28	R204 2012/02/02	9.00	Put	Bond Future	2,106.0000	2,070.0000	(1.709)	0	0	0
2011/04/28	R204 2012/02/02	9.05	Call	Bond Future	3,770.0000	3,800.0000	0.796	0	0	0
2011/04/28	R204 2012/02/02	9.05	Put	Bond Future	2,012.0000	1,978.0000	(1.690)	0	0	0
2011/04/28	R204 2012/02/02	8.95	Call	Bond Future	3,474.0000	3,502.0000	0.806	0	0	0
2011/04/28	R204 2012/02/02	8.95	Put	Bond Future	2,205.0000	2,168.0000	(1.678)	0	0	0
2011/04/28	R204 2012/05/03			Bond Future	8.7840	8.7700	(0.159)	0.0000	0.0000	0
2011/04/28	R204 2012/05/03	8.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/28	R204 2012/05/03	8.75	Put	Bond Future	0.0000	97.0000	100.000	0	0	0
2011/04/28	R204 2012/05/03	8.80	Call	Bond Future	0.0000	145.0000	100.000	0	0	0
2011/04/28	R204 2012/05/03	8.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/28	R204 2012/05/03	8.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/28	R204 2012/05/03	8.70	Put	Bond Future	0.0000	339.0000	100.000	0	0	0
2011/04/28	R206 2011/05/05			Bond Future	6.9330	6.9220	(0.159)	0.0000	0.0000	0
2011/04/28	R206 2011/05/05	7.50	Call	Bond Future	1,368.0000	1,394.0000	1.901	0	0	0
2011/04/28	R206 2011/05/05	7.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/28	R206 2011/05/05	7.55	Call	Bond Future	1,487.0000	1,514.0000	1.816	0	0	0
2011/04/28	R206 2011/05/05	7.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/28	R206 2011/05/05	7.45	Call	Bond Future	1,248.0000	1,275.0000	2.163	0	0	0
2011/04/28	R206 2011/05/05	7.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/28	R206 2011/08/04			Bond Future	7.0640	7.0520	(0.170)	0.0000	0.0000	6,506
2011/04/28	R206 2011/08/04	7.00	Call	Bond Future	443.0000	451.0000	1.806	0	0	0
2011/04/28	R206 2011/08/04	7.00	Put	Bond Future	585.0000	566.0000	(3.248)	0	0	0
2011/04/28	R206 2011/08/04	7.05	Call	Bond Future	499.0000	507.0000	1.603	0	0	0
2011/04/28	R206 2011/08/04	7.05	Put	Bond Future	530.0000	511.0000	(3.585)	0	0	0
2011/04/28	R206 2011/08/04	6.95	Call	Bond Future	394.0000	400.0000	1.523	0	0	0

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2011/04/28	R206 2011/08/04	6.95	Put	Bond Future	646.0000	626.0000	(3.096)	0	0	0
2011/04/28	R206 2011/11/03			Bond Future	7.2090	7.1960	(0.180)	0.0000	0.0000	0
2011/04/28	R206 2011/11/03	7.75	Call	Bond Future	1,408.0000	1,423.0000	1.065	0	0	0
2011/04/28	R206 2011/11/03	7.75	Put	Bond Future	334.0000	323.0000	(3.293)	0	0	0
2011/04/28	R206 2011/11/03	7.80	Call	Bond Future	1,481.0000	1,497.0000	1.080	0	0	0
2011/04/28	R206 2011/11/03	7.80	Put	Bond Future	309.0000	299.0000	(3.236)	0	0	0
2011/04/28	R206 2011/11/03	7.70	Call	Bond Future	1,336.0000	1,351.0000	1.123	0	0	0
2011/04/28	R206 2011/11/03	7.70	Put	Bond Future	361.0000	350.0000	(3.047)	0	0	0
2011/04/28	R206 2012/02/02			Bond Future	7.3960	7.3810	(0.203)	0.0000	0.0000	0
2011/04/28	R206 2012/02/02	8.00	Call	Bond Future	1,527.0000	1,543.0000	1.048	0	0	0
2011/04/28	R206 2012/02/02	8.00	Put	Bond Future	461.0000	450.0000	(2.386)	0	0	0
2011/04/28	R206 2012/02/02	8.05	Call	Bond Future	1,591.0000	1,606.0000	0.943	0	0	0
2011/04/28	R206 2012/02/02	8.05	Put	Bond Future	437.0000	426.0000	(2.517)	0	0	0
2011/04/28	R206 2012/02/02	7.95	Call	Bond Future	1,465.0000	1,480.0000	1.024	0	0	0
2011/04/28	R206 2012/02/02	7.95	Put	Bond Future	487.0000	475.0000	(2.464)	0	0	0
2011/04/28	R206 2012/05/03			Bond Future	7.4900	7.4720	(0.240)	0.0000	0.0000	0
2011/04/28	R206 2012/05/03	7.50	Call	Bond Future	0.0000	44.0000	100.000	0	0	0
2011/04/28	R206 2012/05/03	7.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/28	R206 2012/05/03	7.55	Call	Bond Future	0.0000	122.0000	100.000	0	0	0
2011/04/28	R206 2012/05/03	7.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/28	R206 2012/05/03	7.45	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/28	R206 2012/05/03	7.45	Put	Bond Future	0.0000	34.0000	100.000	0	0	0
2011/04/28	R207 2011/05/05			Bond Future	8.4230	8.4060	(0.202)	0.0000	0.0000	6,260
2011/04/28	R207 2011/05/05	8.50	Call	Bond Future	698.0000	719.0000	3.009	0	0	0
2011/04/28	R207 2011/05/05	8.50	Put	Bond Future	253.0000	176.0000	(30.435)	0	0	0
2011/04/28	R207 2011/05/05	8.55	Call	Bond Future	900.0000	938.0000	4.222	0	0	0
2011/04/28	R207 2011/05/05	8.55	Put	Bond Future	168.0000	107.0000	(36.310)	0	0	0
2011/04/28	R207 2011/05/05	8.45	Call	Bond Future	523.0000	529.0000	1.147	0	0	0
2011/04/28	R207 2011/05/05	8.45	Put	Bond Future	367.0000	274.0000	(25.341)	0	0	0
2011/04/28	R207 2011/08/04			Bond Future	8.5310	8.5140	(0.199)	0.0000	0.0000	0
2011/04/28	R207 2011/08/04	8.25	Call	Bond Future	928.0000	947.0000	2.047	0	0	0
2011/04/28	R207 2011/08/04	8.25	Put	Bond Future	2,529.0000	2,452.0000	(3.045)	0	0	0
2011/04/28	R207 2011/08/04	8.30	Call	Bond Future	1,031.0000	1,053.0000	2.134	0	0	0
2011/04/28	R207 2011/08/04	8.30	Put	Bond Future	2,345.0000	2,271.0000	(3.156)	0	0	0

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2011/04/28	R207 2011/08/04	8.20	Call	Bond Future	831.0000	848.0000	2.046	0	0	0
2011/04/28	R207 2011/08/04	8.20	Put	Bond Future	2,721.0000	2,642.0000	(2.903)	0	0	0
2011/04/28	R207 2011/11/03			Bond Future	8.6390	8.6220	(0.197)	0.0000	0.0000	600
2011/04/28	R207 2011/11/03	8.75	Call	Bond Future	2,653.0000	2,693.0000	1.508	0	0	0
2011/04/28	R207 2011/11/03	8.75	Put	Bond Future	2,047.0000	1,993.0000	(2.638)	0	0	0
2011/04/28	R207 2011/11/03	8.80	Call	Bond Future	2,806.0000	2,848.0000	1.497	0	0	0
2011/04/28	R207 2011/11/03	8.80	Put	Bond Future	1,928.0000	1,877.0000	(2.645)	0	0	0
2011/04/28	R207 2011/11/03	8.70	Call	Bond Future	2,505.0000	2,543.0000	1.517	0	0	0
2011/04/28	R207 2011/11/03	8.70	Put	Bond Future	2,171.0000	2,116.0000	(2.533)	0	0	0
2011/04/28	R207 2012/02/02			Bond Future	8.7560	8.7380	(0.206)	0.0000	0.0000	0
2011/04/28	R207 2012/02/02	9.00	Call	Bond Future	3,650.0000	3,696.0000	1.260	0	0	0
2011/04/28	R207 2012/02/02	9.00	Put	Bond Future	2,361.0000	2,311.0000	(2.118)	0	0	0
2011/04/28	R207 2012/02/02	9.05	Call	Bond Future	3,806.0000	3,854.0000	1.261	0	0	0
2011/04/28	R207 2012/02/02	9.05	Put	Bond Future	2,256.0000	2,208.0000	(2.128)	0	0	0
2011/04/28	R207 2012/02/02	8.95	Call	Bond Future	3,489.0000	3,534.0000	1.290	0	0	0
2011/04/28	R207 2012/02/02	8.95	Put	Bond Future	2,462.0000	2,411.0000	(2.071)	0	0	0
2011/04/28	R207 2012/05/03			Bond Future	8.8410	8.8220	(0.215)	0.0000	0.0000	0
2011/04/28	R207 2012/05/03	8.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/28	R207 2012/05/03	8.75	Put	Bond Future	0.0000	375.0000	100.000	0	0	0
2011/04/28	R207 2012/05/03	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/28	R207 2012/05/03	8.80	Put	Bond Future	0.0000	114.0000	100.000	0	0	0
2011/04/28	R207 2012/05/03	8.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/28	R207 2012/05/03	8.70	Put	Bond Future	0.0000	637.0000	100.000	0	0	0
2011/04/28	R208 2011/05/05			Bond Future	8.4870	8.4760	(0.130)	0.0000	0.0000	190
2011/04/28	R208 2011/05/05	8.50	Call	Bond Future	509.0000	490.0000	(3.733)	0	0	0
2011/04/28	R208 2011/05/05	8.50	Put	Bond Future	430.0000	343.0000	(20.233)	0	0	0
2011/04/28	R208 2011/05/05	8.55	Call	Bond Future	685.0000	677.0000	(1.168)	0	0	0
2011/04/28	R208 2011/05/05	8.55	Put	Bond Future	301.0000	226.0000	(24.917)	0	0	0
2011/04/28	R208 2011/05/05	8.45	Call	Bond Future	363.0000	338.0000	(6.887)	0	0	0
2011/04/28	R208 2011/05/05	8.45	Put	Bond Future	589.0000	497.0000	(15.620)	0	0	0
2011/04/28	R208 2011/08/04			Bond Future	8.5840	8.5730	(0.128)	0.0000	0.0000	120
2011/04/28	R208 2011/08/04	8.25	Call	Bond Future	871.0000	878.0000	0.804	0	0	0
2011/04/28	R208 2011/08/04	8.25	Put	Bond Future	2,893.0000	2,834.0000	(2.039)	0	0	0
2011/04/28	R208 2011/08/04	8.30	Call	Bond Future	973.0000	981.0000	0.822	0	0	0

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2011/04/28	R208 2011/08/04	8.30	Put	Bond Future	2,688.0000	2,631.0000	(2.121)	0	0	0
2011/04/28	R208 2011/08/04	8.20	Call	Bond Future	777.0000	782.0000	0.644	0	0	0
2011/04/28	R208 2011/08/04	8.20	Put	Bond Future	3,107.0000	3,046.0000	(1.963)	0	0	0
2011/04/28	R208 2011/11/03			Bond Future	8.6850	8.6730	(0.138)	0.0000	0.0000	5,899
2011/04/28	R208 2011/11/03	8.75	Call	Bond Future	2,636.0000	2,661.0000	0.948	0	0	0
2011/04/28	R208 2011/11/03	8.75	Put	Bond Future	2,258.0000	2,213.0000	(1.993)	0	0	0
2011/04/28	R208 2011/11/03	8.80	Call	Bond Future	2,794.0000	2,821.0000	0.966	0	0	0
2011/04/28	R208 2011/11/03	8.80	Put	Bond Future	2,127.0000	2,084.0000	(2.022)	0	0	0
2011/04/28	R208 2011/11/03	8.70	Call	Bond Future	2,482.0000	2,506.0000	0.967	0	0	0
2011/04/28	R208 2011/11/03	8.70	Put	Bond Future	2,395.0000	2,349.0000	(1.921)	0	0	0
2011/04/28	R208 2012/02/02			Bond Future	8.7920	8.7800	(0.136)	0.0000	0.0000	0
2011/04/28	R208 2012/02/02	9.00	Call	Bond Future	3,771.0000	3,799.0000	0.743	0	0	0
2011/04/28	R208 2012/02/02	9.00	Put	Bond Future	2,599.0000	2,558.0000	(1.578)	0	0	0
2011/04/28	R208 2012/02/02	9.05	Call	Bond Future	3,934.0000	3,963.0000	0.737	0	0	0
2011/04/28	R208 2012/02/02	9.05	Put	Bond Future	2,483.0000	2,444.0000	(1.571)	0	0	0
2011/04/28	R208 2012/02/02	8.95	Call	Bond Future	3,611.0000	3,638.0000	0.748	0	0	0
2011/04/28	R208 2012/02/02	8.95	Put	Bond Future	2,719.0000	2,677.0000	(1.545)	0	0	0
2011/04/28	R208 2012/05/03			Bond Future	8.8680	8.8550	(0.147)	0.0000	0.0000	0
2011/04/28	R208 2012/05/03	9.00	Call	Bond Future	0.0000	802.0000	100.000	0	0	0
2011/04/28	R208 2012/05/03	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/28	R208 2012/05/03	9.05	Call	Bond Future	0.0000	1,076.0000	100.000	0	0	0
2011/04/28	R208 2012/05/03	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/28	R208 2012/05/03	8.95	Call	Bond Future	0.0000	527.0000	100.000	0	0	0
2011/04/28	R208 2012/05/03	8.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/28	R209 2011/05/05			Bond Future	8.8000	8.7840	(0.182)	0.0000	0.0000	21,100
2011/04/28	R209 2011/05/05	8.50	Call	Bond Future	41.0000	28.0000	(31.707)	0	0	0
2011/04/28	R209 2011/05/05	8.50	Put	Bond Future	2,484.0000	2,344.0000	(5.636)	0	0	0
2011/04/28	R209 2011/05/05	8.55	Call	Bond Future	74.0000	55.0000	(25.676)	0	0	0
2011/04/28	R209 2011/05/05	8.55	Put	Bond Future	2,101.0000	1,955.0000	(6.949)	0	0	0
2011/04/28	R209 2011/05/05	8.45	Call	Bond Future	22.0000	13.0000	(40.909)	0	0	0
2011/04/28	R209 2011/05/05	8.45	Put	Bond Future	2,885.0000	2,749.0000	(4.714)	0	0	0
2011/04/28	R209 2011/08/04			Bond Future	8.8700	8.8530	(0.192)	0.0000	0.0000	0
2011/04/28	R209 2011/08/04	8.50	Call	Bond Future	1,115.0000	1,137.0000	1.973	0	0	0
2011/04/28	R209 2011/08/04	8.50	Put	Bond Future	4,106.0000	3,995.0000	(2.703)	0	0	0

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2011/04/28	R209 2011/08/04	8.55	Call	Bond Future	1,244.0000	1,269.0000	2.010	0	0	0
2011/04/28	R209 2011/08/04	8.55	Put	Bond Future	3,820.0000	3,711.0000	(2.853)	0	0	0
2011/04/28	R209 2011/08/04	8.45	Call	Bond Future	995.0000	1,015.0000	2.010	0	0	0
2011/04/28	R209 2011/08/04	8.45	Put	Bond Future	4,405.0000	4,292.0000	(2.565)	0	0	0
2011/04/28	R209 2011/08/04	10.10	Call	Bond Future	8,878.0000	8,995.0000	1.318	0	0	0
2011/04/28	R209 2011/08/04	10.10	Put	Bond Future	178.0000	161.0000	(9.551)	0	0	0
2011/04/28	R209 2011/11/03			Bond Future	8.9400	8.9240	(0.179)	0.0000	0.0000	1,118
2011/04/28	R209 2011/11/03	8.75	Call	Bond Future	2,618.0000	2,657.0000	1.490	0	0	0
2011/04/28	R209 2011/11/03	8.75	Put	Bond Future	4,110.0000	4,025.0000	(2.068)	0	0	0
2011/04/28	R209 2011/11/03	8.80	Call	Bond Future	2,792.0000	2,834.0000	1.504	0	0	0
2011/04/28	R209 2011/11/03	8.80	Put	Bond Future	3,887.0000	3,805.0000	(2.110)	0	0	0
2011/04/28	R209 2011/11/03	8.70	Call	Bond Future	2,452.0000	2,489.0000	1.509	0	0	0
2011/04/28	R209 2011/11/03	8.70	Put	Bond Future	4,345.0000	4,258.0000	(2.002)	0	0	0
2011/04/28	R209 2012/02/02			Bond Future	9.0130	8.9960	(0.189)	0.0000	0.0000	0
2011/04/28	R209 2012/02/02	9.00	Call	Bond Future	4,176.0000	4,229.0000	1.269	0	0	0
2011/04/28	R209 2012/02/02	9.00	Put	Bond Future	4,275.0000	4,198.0000	(1.801)	0	0	0
2011/04/28	R209 2012/02/02	9.05	Call	Bond Future	4,368.0000	4,423.0000	1.259	0	0	0
2011/04/28	R209 2012/02/02	9.05	Put	Bond Future	4,087.0000	4,012.0000	(1.835)	0	0	0
2011/04/28	R209 2012/02/02	8.95	Call	Bond Future	3,987.0000	4,038.0000	1.279	0	0	0
2011/04/28	R209 2012/02/02	8.95	Put	Bond Future	4,470.0000	4,391.0000	(1.767)	0	0	0
2011/04/28	R209 2012/05/03			Bond Future	9.0650	9.0470	(0.199)	0.0000	0.0000	0
2011/04/28	R209 2012/05/03	9.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/28	R209 2012/05/03	9.00	Put	Bond Future	0.0000	357.0000	100.000	0	0	0
2011/04/28	R209 2012/05/03	9.05	Call	Bond Future	0.0000	23.0000	100.000	0	0	0
2011/04/28	R209 2012/05/03	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/28	R209 2012/05/03	8.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/28	R209 2012/05/03	8.95	Put	Bond Future	0.0000	740.0000	100.000	0	0	0
2011/04/28	R210 2011/05/05			Bond Future	125.7440	125.7613	0.014	0.0000	0.0000	33
2011/04/28	R210 2011/05/05	126.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/28	R210 2011/05/05	126.00	Put	Bond Future	256.0000	239.0000	(6.641)	0	0	0
2011/04/28	R210 2011/05/05	126.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/28	R210 2011/05/05	126.05	Put	Bond Future	306.0000	289.0000	(5.556)	0	0	0
2011/04/28	R210 2011/05/05	125.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/28	R210 2011/05/05	125.95	Put	Bond Future	206.0000	189.0000	(8.252)	0	0	0

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2011/04/28	R210 2011/08/04			Bond Future	106.0000	105.9011	(0.093)	0.0000	0.0000	250
2011/04/28	R210 2011/08/04	106.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/28	R210 2011/08/04	106.00	Put	Bond Future	0.0000	99.0000	100.000	0	0	0
2011/04/28	R210 2011/08/04	106.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/28	R210 2011/08/04	106.05	Put	Bond Future	0.0000	149.0000	100.000	0	0	0
2011/04/28	R210 2011/08/04	105.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/28	R210 2011/08/04	105.95	Put	Bond Future	0.0000	49.0000	100.000	0	0	0
2011/04/28	R211 2011/05/05			Bond Future	1.5670	1.5440	(1.468)	0.0000	0.0000	539
2011/04/28	R211 2011/05/05	2.14	Call	Bond Future	3,161.0000	3,290.0000	4.081	0	0	0
2011/04/28	R211 2011/05/05	2.14	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/28	R211 2011/05/05	2.19	Call	Bond Future	3,432.0000	3,561.0000	3.759	0	0	0
2011/04/28	R211 2011/05/05	2.19	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/28	R211 2011/05/05	2.09	Call	Bond Future	2,890.0000	3,019.0000	4.464	0	0	0
2011/04/28	R211 2011/05/05	2.09	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2011/04/28	R211 2011/08/04			Bond Future	1.3690	1.3460	(1.680)	0.0000	0.0000	0
2011/04/28	R211 2011/08/04	1.50	Call	Bond Future	0.0000	834.0000	100.000	0	0	0
2011/04/28	R211 2011/08/04	1.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/28	R211 2011/08/04	1.55	Call	Bond Future	0.0000	1,103.0000	100.000	0	0	0
2011/04/28	R211 2011/08/04	1.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/28	R211 2011/08/04	1.45	Call	Bond Future	0.0000	564.0000	100.000	0	0	0
2011/04/28	R211 2011/08/04	1.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/28	R212 2011/05/05			Bond Future	2.3950	2.3930	(0.084)	0.0000	0.0000	490
2011/04/28	R212 2011/05/05	2.25	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/28	R212 2011/05/05	2.25	Put	Bond Future	1,401.0000	1,382.0000	(1.356)	0	0	0
2011/04/28	R212 2011/05/05	2.30	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/28	R212 2011/05/05	2.30	Put	Bond Future	916.0000	896.0000	(2.183)	0	0	0
2011/04/28	R212 2011/05/05	2.20	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/28	R212 2011/05/05	2.20	Put	Bond Future	1,889.0000	1,870.0000	(1.006)	0	0	0
2011/04/28	R212 2011/08/04			Bond Future	2.3070	2.3060	(0.043)	0.0000	0.0000	2,542
2011/04/28	R212 2011/08/04	2.50	Call	Bond Future	0.0000	1,819.0000	100.000	0	0	0
2011/04/28	R212 2011/08/04	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/28	R212 2011/08/04	2.55	Call	Bond Future	0.0000	2,282.0000	100.000	0	0	0
2011/04/28	R212 2011/08/04	2.55	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
2011/04/28	R212 2011/08/04	2.45	Call	Bond Future	0.0000	1,354.0000	100.000	0	0	0
2011/04/28	R212 2011/08/04	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/28	R213 2011/05/05			Bond Future	8.8350	8.8300	(0.057)	0.0000	0.0000	0
2011/04/28	R213 2011/05/05	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/28	R213 2011/05/05	8.00	Put	Bond Future	7,167.0000	7,127.0000	(0.558)	0	0	0
2011/04/28	R213 2011/05/05	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/28	R213 2011/05/05	8.05	Put	Bond Future	6,712.0000	6,672.0000	(0.596)	0	0	0
2011/04/28	R213 2011/05/05	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/28	R213 2011/05/05	7.95	Put	Bond Future	7,625.0000	7,585.0000	(0.525)	0	0	0
2011/04/28	R213 2011/08/04			Bond Future	8.9120	8.9060	(0.067)	0.0000	0.0000	0
2011/04/28	R213 2011/08/04	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/28	R213 2011/08/04	8.00	Put	Bond Future	7,752.0000	7,704.0000	(0.619)	0	0	0
2011/04/28	R213 2011/08/04	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/28	R213 2011/08/04	8.05	Put	Bond Future	7,299.0000	7,251.0000	(0.658)	0	0	0
2011/04/28	R213 2011/08/04	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/28	R213 2011/08/04	7.95	Put	Bond Future	8,208.0000	8,160.0000	(0.585)	0	0	0
2011/04/28	R213 2011/11/03			Bond Future	8.9920	8.9860	(0.067)	0.0000	0.0000	0
2011/04/28	R213 2011/11/03	8.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/28	R213 2011/11/03	8.75	Put	Bond Future	1,927.0000	1,880.0000	(2.439)	0	0	0
2011/04/28	R213 2011/11/03	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/28	R213 2011/11/03	8.80	Put	Bond Future	1,523.0000	1,476.0000	(3.086)	0	0	0
2011/04/28	R213 2011/11/03	8.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/28	R213 2011/11/03	8.70	Put	Bond Future	2,334.0000	2,287.0000	(2.014)	0	0	0
2011/04/28	R213 2012/02/02			Bond Future	9.0770	9.0710	(0.066)	0.0000	0.0000	0
2011/04/28	R213 2012/02/02	9.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/28	R213 2012/02/02	9.00	Put	Bond Future	596.0000	550.0000	(7.718)	0	0	0
2011/04/28	R213 2012/02/02	9.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/28	R213 2012/02/02	9.05	Put	Bond Future	208.0000	162.0000	(22.115)	0	0	0
2011/04/28	R213 2012/02/02	8.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/28	R213 2012/02/02	8.95	Put	Bond Future	987.0000	941.0000	(4.661)	0	0	0
2011/04/28	R213 2012/05/03			Bond Future	9.1340	9.1270	(0.077)	0.0000	0.0000	0
2011/04/28	R213 2012/05/03	9.25	Call	Bond Future	0.0000	929.0000	100.000	0	0	0
2011/04/28	R213 2012/05/03	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/28	R213 2012/05/03	9.30	Call	Bond Future	0.0000	1,302.0000	100.000	0	0	0

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2011/04/28	R213 2012/05/03	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/28	R213 2012/05/03	9.20	Call	Bond Future	0.0000	553.0000	100.000	0	0	0
2011/04/28	R213 2012/05/03	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/28	TRT1 2011/05/05			Index Future	343.2920	343.4280	0.040	0.0000	0.0000	100
2011/04/28	TRT1 2011/08/04			Index Future	348.0430	348.1830	0.040	0.0000	0.0000	0
2011/04/28	TRT1 2011/11/03			Index Future	352.6910	352.8360	0.041	0.0000	0.0000	0
Total										205944.00