



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 31/03/2011

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

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2011/03/31	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/31	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/31	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/31	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/31	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/31	AL7T 2011/05/05			Index Future	369.1830	369.7690	0.159	0.0000	0.0000	30
2011/03/31	AL7T 2011/08/04			Index Future	374.4620	375.0570	0.159	0.0000	0.0000	0
2011/03/31	ALBI 2011/05/05			Index Future	339.6840	340.2660	0.171	0.0000	0.0000	1,070
2011/03/31	ALBI 2011/08/04			Index Future	344.5410	345.1320	0.172	0.0000	0.0000	0
2011/03/31	C155 2011/08/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/31	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/31	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/31	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/31	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/31	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/31	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/31	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/31	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/31	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/31	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/31	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	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
2011/03/31	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0
2011/03/31	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/31	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/31	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/31	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/31	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/31	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/31	CRD1 2011/05/05			Index Future	154.4440	154.6120	0.109	0.0000	0.0000	2
2011/03/31	CRD1 2011/08/04			Index Future	156.5740	156.7440	0.109	0.0000	0.0000	0
2011/03/31	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/31	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/31	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/31	GOVI 2011/05/05			GOVI	341.0100	341.5520	0.159	0.0000	0.0000	209
2011/03/31	GOVI 2011/05/05	349.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/03/31	GOVI 2011/05/05	349.00	Put	GOVI	79,900.0000	74,480.0000	(6.783)	0	0	0
2011/03/31	GOVI 2011/05/05	349.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/03/31	GOVI 2011/05/05	349.01	Put	GOVI	80,000.0000	74,580.0000	(6.775)	0	0	0
2011/03/31	GOVI 2011/05/05	348.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/03/31	GOVI 2011/05/05	348.99	Put	GOVI	79,800.0000	74,380.0000	(6.792)	0	0	0
2011/03/31	GOVI 2011/08/04			GOVI	345.8860	346.4360	0.159	0.0000	0.0000	0
2011/03/31	GOVI 2011/08/04	348.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/03/31	GOVI 2011/08/04	348.00	Put	GOVI	21,140.0000	15,640.0000	(26.017)	0	0	0
2011/03/31	GOVI 2011/08/04	348.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/03/31	GOVI 2011/08/04	348.01	Put	GOVI	21,240.0000	15,740.0000	(25.895)	0	0	0
2011/03/31	GOVI 2011/08/04	347.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/03/31	GOVI 2011/08/04	347.99	Put	GOVI	21,040.0000	15,540.0000	(26.141)	0	0	0

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2011/03/31	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/03/31	IGOV 2011/05/05			Index Future	150.1430	150.1460	0.002	0.0000	0.0000	61
2011/03/31	IGOV 2011/08/04			Index Future	152.2900	152.2930	0.002	0.0000	0.0000	0
2011/03/31	ILBI 2011/05/05			Index Future	406.2930	406.3400	0.012	0.0000	0.0000	336
2011/03/31	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/03/31	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/03/31	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/03/31	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/03/31	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/03/31	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/03/31	JBAF 2011/04/20			Jibar Tradeable Future	5.6000	5.6000	0.000	0.0000	0.0000	2,001
2011/03/31	JBAF 2011/05/18			Jibar Tradeable Future	5.6400	5.6300	(0.177)	0.0000	0.0000	3,001
2011/03/31	JBAF 2011/06/15			Jibar Tradeable Future	5.6700	5.6600	(0.176)	0.0000	0.0000	3,890
2011/03/31	JBAF 2011/07/20			Jibar Tradeable Future	5.7800	5.7700	(0.173)	0.0000	0.0000	2,000
2011/03/31	JBAF 2011/08/17			Jibar Tradeable Future	5.8700	5.8400	(0.511)	0.0000	0.0000	0
2011/03/31	JBAF 2011/09/21			Jibar Tradeable Future	5.9900	5.9700	(0.334)	0.0000	0.0000	14,489
2011/03/31	JBAF 2011/12/21			Jibar Tradeable Future	6.4000	6.3900	(0.156)	0.0000	0.0000	5,591
2011/03/31	JBAF 2012/03/20			Jibar Tradeable Future	6.9600	6.9400	(0.287)	0.0000	0.0000	1,090
2011/03/31	JBAF 2012/06/20			Jibar Tradeable Future	7.4800	7.4500	(0.401)	0.0000	0.0000	2,890
2011/03/31	JBAF 2012/09/19			Jibar Tradeable Future	7.8900	7.8600	(0.380)	0.0000	0.0000	44,710
2011/03/31	JBAF 2012/12/19			Jibar Tradeable Future	8.2300	8.2000	(0.365)	0.0000	0.0000	513
2011/03/31	JBAF 2013/03/20			Jibar Tradeable Future	8.4700	8.4400	(0.354)	0.0000	0.0000	0
2011/03/31	JN02 2011/05/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/03/31	JN02 2011/05/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/31	JN02 2011/05/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/03/31	JN02 2011/05/05	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0

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2011/03/31	JN02 2011/05/05	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2011/03/31	JN02 2011/05/05	8.25	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/31	JN02 2011/05/05	8.25	Put	JNOTE	750,000.0000	750,000.0000	0.000	0	0	0
2011/03/31	JN05 2011/05/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/03/31	JN05 2011/05/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/31	JN05 2011/05/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/03/31	JN05 2011/05/05	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/31	JN05 2011/05/05	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2011/03/31	JN05 2011/05/05	8.25	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/31	JN05 2011/05/05	8.25	Put	JNOTE	750,000.0000	750,000.0000	0.000	0	0	0
2011/03/31	JN10 2011/05/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/03/31	JN10 2011/05/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/31	JN10 2011/05/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/03/31	JN10 2011/05/05	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/31	JN10 2011/05/05	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2011/03/31	JN10 2011/05/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/31	JN10 2011/05/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/31	OTH1 2011/05/05			Index Future	332.1650	332.9690	0.242	0.0000	0.0000	3
2011/03/31	OTH1 2011/08/04			Index Future	336.9140	337.7310	0.242	0.0000	0.0000	0
2011/03/31	R157 2011/05/05			Bond Future	7.8910	7.8690	(0.279)	0.0000	0.0000	2,405
2011/03/31	R157 2011/05/05	7.75	Call	Bond Future	432.0000	350.0000	(18.981)	0	0	0
2011/03/31	R157 2011/05/05	7.75	Put	Bond Future	1,008.0000	837.0000	(16.964)	0	0	0
2011/03/31	R157 2011/05/05	7.80	Call	Bond Future	514.0000	431.0000	(16.148)	0	0	0
2011/03/31	R157 2011/05/05	7.80	Put	Bond Future	886.0000	713.0000	(19.526)	0	0	0
2011/03/31	R157 2011/05/05	7.70	Call	Bond Future	360.0000	280.0000	(22.222)	0	0	0
2011/03/31	R157 2011/05/05	7.70	Put	Bond Future	1,141.0000	972.0000	(14.812)	0	0	0
2011/03/31	R157 2011/05/05	7.65	Call	Bond Future	297.0000	220.0000	(25.926)	0	0	0
2011/03/31	R157 2011/05/05	7.65	Put	Bond Future	1,284.0000	1,117.0000	(13.006)	0	0	0
2011/03/31	R157 2011/08/04			Bond Future	8.0530	8.0290	(0.298)	0.0000	0.0000	0
2011/03/31	R157 2011/08/04	7.50	Call	Bond Future	490.0000	393.0000	(19.796)	0	0	0
2011/03/31	R157 2011/08/04	7.50	Put	Bond Future	2,631.0000	2,443.0000	(7.146)	0	0	0
2011/03/31	R157 2011/08/04	7.55	Call	Bond Future	544.0000	444.0000	(18.382)	0	0	0

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2011/03/31	R157 2011/08/04	7.55	Put	Bond Future	2,490.0000	2,298.0000	(7.711)	0	0	0
2011/03/31	R157 2011/08/04	7.45	Call	Bond Future	441.0000	348.0000	(21.088)	0	0	0
2011/03/31	R157 2011/08/04	7.45	Put	Bond Future	2,778.0000	2,594.0000	(6.623)	0	0	0
2011/03/31	R157 2011/11/03			Bond Future	8.2350	8.2090	(0.316)	0.0000	0.0000	3,694
2011/03/31	R157 2011/11/03	8.25	Call	Bond Future	1,770.0000	1,631.0000	(7.853)	0	0	0
2011/03/31	R157 2011/11/03	8.25	Put	Bond Future	1,716.0000	1,484.0000	(13.520)	0	0	0
2011/03/31	R157 2011/11/03	8.30	Call	Bond Future	1,866.0000	1,730.0000	(7.288)	0	0	0
2011/03/31	R157 2011/11/03	8.30	Put	Bond Future	1,633.0000	1,404.0000	(14.023)	0	0	0
2011/03/31	R157 2011/11/03	8.20	Call	Bond Future	1,677.0000	1,537.0000	(8.348)	0	0	0
2011/03/31	R157 2011/11/03	8.20	Put	Bond Future	1,803.0000	1,569.0000	(12.978)	0	0	0
2011/03/31	R157 2012/02/02			Bond Future	8.4400	8.4120	(0.332)	0.0000	0.0000	0
2011/03/31	R157 2012/02/02	8.50	Call	Bond Future	2,206.0000	2,031.0000	(7.933)	0	0	0
2011/03/31	R157 2012/02/02	8.50	Put	Bond Future	2,006.0000	1,737.0000	(13.410)	0	0	0
2011/03/31	R157 2012/02/02	8.55	Call	Bond Future	2,298.0000	2,126.0000	(7.485)	0	0	0
2011/03/31	R157 2012/02/02	8.55	Put	Bond Future	1,931.0000	1,665.0000	(13.775)	0	0	0
2011/03/31	R157 2012/02/02	8.45	Call	Bond Future	2,116.0000	1,939.0000	(8.365)	0	0	0
2011/03/31	R157 2012/02/02	8.45	Put	Bond Future	2,083.0000	1,812.0000	(13.010)	0	0	0
2011/03/31	R186 2011/05/05			Bond Future	9.0370	9.0060	(0.343)	0.0000	0.0000	28,849
2011/03/31	R186 2011/05/05	8.75	Call	Bond Future	768.0000	585.0000	(23.828)	0	0	0
2011/03/31	R186 2011/05/05	8.75	Put	Bond Future	3,401.0000	2,937.0000	(13.643)	0	0	0
2011/03/31	R186 2011/05/05	8.80	Call	Bond Future	906.0000	717.0000	(20.861)	0	0	0
2011/03/31	R186 2011/05/05	8.80	Put	Bond Future	3,073.0000	2,604.0000	(15.262)	0	0	0
2011/03/31	R186 2011/05/05	8.70	Call	Bond Future	646.0000	471.0000	(27.090)	0	0	0
2011/03/31	R186 2011/05/05	8.70	Put	Bond Future	3,746.0000	3,291.0000	(12.146)	0	0	0
2011/03/31	R186 2011/05/05	8.00	Put	Bond Future	9,975.0000	9,679.0000	(2.967)	0	0	0
2011/03/31	R186 2011/05/05	8.00	Call	Bond Future	21.0000	5.0000	(76.190)	0	0	5,500
2011/03/31	R186 2011/08/04			Bond Future	9.1400	9.1080	(0.350)	0.0000	0.0000	0
2011/03/31	R186 2011/08/04	8.25	Call	Bond Future	742.0000	562.0000	(24.259)	0	0	0
2011/03/31	R186 2011/08/04	8.25	Put	Bond Future	9,030.0000	8,567.0000	(5.127)	0	0	0
2011/03/31	R186 2011/08/04	8.30	Call	Bond Future	825.0000	636.0000	(22.909)	0	0	0
2011/03/31	R186 2011/08/04	8.30	Put	Bond Future	8,624.0000	8,152.0000	(5.473)	0	0	0
2011/03/31	R186 2011/08/04	8.20	Call	Bond Future	665.0000	497.0000	(25.263)	0	0	0
2011/03/31	R186 2011/08/04	8.20	Put	Bond Future	9,446.0000	8,994.0000	(4.785)	0	0	0
2011/03/31	R186 2011/11/03			Bond Future	9.2440	9.2100	(0.368)	0.0000	0.0000	12,982

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2011/03/31	R186 2011/11/03	9.00	Call	Bond Future	3,485.0000	3,254.0000	(6.628)	0	0	0
2011/03/31	R186 2011/11/03	9.00	Put	Bond Future	5,627.0000	5,101.0000	(9.348)	0	0	0
2011/03/31	R186 2011/11/03	9.05	Call	Bond Future	3,678.0000	3,452.0000	(6.145)	0	0	0
2011/03/31	R186 2011/11/03	9.05	Put	Bond Future	5,376.0000	4,855.0000	(9.691)	0	0	0
2011/03/31	R186 2011/11/03	8.95	Call	Bond Future	3,297.0000	3,064.0000	(7.067)	0	0	0
2011/03/31	R186 2011/11/03	8.95	Put	Bond Future	5,885.0000	5,357.0000	(8.972)	0	0	0
2011/03/31	R186 2012/02/02			Bond Future	9.3500	9.3150	(0.374)	0.0000	0.0000	0
2011/03/31	R186 2012/02/02	9.00	Call	Bond Future	3,802.0000	3,817.0000	0.395	0	0	0
2011/03/31	R186 2012/02/02	9.00	Put	Bond Future	6,829.0000	6,547.0000	(4.129)	0	0	0
2011/03/31	R186 2012/02/02	9.05	Call	Bond Future	3,987.0000	4,006.0000	0.477	0	0	0
2011/03/31	R186 2012/02/02	9.05	Put	Bond Future	6,574.0000	6,296.0000	(4.229)	0	0	0
2011/03/31	R186 2012/02/02	8.95	Call	Bond Future	3,622.0000	3,632.0000	0.276	0	0	0
2011/03/31	R186 2012/02/02	8.95	Put	Bond Future	7,092.0000	6,804.0000	(4.061)	0	0	0
2011/03/31	R189 2011/05/05			Bond Future	208.6327	208.6965	0.031	0.0000	0.0000	0
2011/03/31	R189 2011/05/05	207.30	Call	Bond Future	1,333.0000	1,396.0000	4.726	0	0	0
2011/03/31	R189 2011/05/05	207.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/31	R189 2011/05/05	207.35	Call	Bond Future	1,283.0000	1,346.0000	4.910	0	0	0
2011/03/31	R189 2011/05/05	207.35	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/31	R189 2011/05/05	207.25	Call	Bond Future	1,383.0000	1,446.0000	4.555	0	0	0
2011/03/31	R189 2011/05/05	207.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/31	R197 2011/05/05			Bond Future	231.0302	231.0439	0.006	0.0000	0.0000	0
2011/03/31	R197 2011/05/05	232.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/31	R197 2011/05/05	232.00	Put	Bond Future	970.0000	956.0000	(1.443)	0	0	0
2011/03/31	R197 2011/05/05	232.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/31	R197 2011/05/05	232.05	Put	Bond Future	1,020.0000	1,006.0000	(1.373)	0	0	0
2011/03/31	R197 2011/05/05	231.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/31	R197 2011/05/05	231.95	Put	Bond Future	920.0000	906.0000	(1.522)	0	0	0
2011/03/31	R201 2011/05/05			Bond Future	7.4720	7.4550	(0.228)	0.0000	0.0000	484
2011/03/31	R201 2011/05/05	7.75	Call	Bond Future	1,096.0000	1,035.0000	(5.566)	0	0	0
2011/03/31	R201 2011/05/05	7.75	Put	Bond Future	212.0000	97.0000	(54.245)	0	0	0
2011/03/31	R201 2011/05/05	7.80	Call	Bond Future	1,217.0000	1,169.0000	(3.944)	0	0	0
2011/03/31	R201 2011/05/05	7.80	Put	Bond Future	175.0000	73.0000	(58.286)	0	0	0
2011/03/31	R201 2011/05/05	7.70	Call	Bond Future	981.0000	907.0000	(7.543)	0	0	0

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2011/03/31	R201 2011/05/05	7.70	Put	Bond Future	256.0000	127.0000	(50.391)	0	0	0
2011/03/31	R201 2011/08/04			Bond Future	7.6200	7.6020	(0.236)	0.0000	0.0000	0
2011/03/31	R201 2011/08/04	7.25	Call	Bond Future	504.0000	411.0000	(18.452)	0	0	0
2011/03/31	R201 2011/08/04	7.25	Put	Bond Future	1,614.0000	1,467.0000	(9.108)	0	0	0
2011/03/31	R201 2011/08/04	7.30	Call	Bond Future	557.0000	461.0000	(17.235)	0	0	0
2011/03/31	R201 2011/08/04	7.30	Put	Bond Future	1,516.0000	1,366.0000	(9.894)	0	0	0
2011/03/31	R201 2011/08/04	7.20	Call	Bond Future	456.0000	365.0000	(19.956)	0	0	0
2011/03/31	R201 2011/08/04	7.20	Put	Bond Future	1,717.0000	1,572.0000	(8.445)	0	0	0
2011/03/31	R201 2011/11/03			Bond Future	7.7850	7.7650	(0.257)	0.0000	0.0000	0
2011/03/31	R201 2011/11/03	8.00	Call	Bond Future	1,562.0000	1,513.0000	(3.137)	0	0	0
2011/03/31	R201 2011/11/03	8.00	Put	Bond Future	969.0000	865.0000	(10.733)	0	0	0
2011/03/31	R201 2011/11/03	8.05	Call	Bond Future	1,645.0000	1,599.0000	(2.796)	0	0	0
2011/03/31	R201 2011/11/03	8.05	Put	Bond Future	915.0000	813.0000	(11.148)	0	0	0
2011/03/31	R201 2011/11/03	7.95	Call	Bond Future	1,480.0000	1,430.0000	(3.378)	0	0	0
2011/03/31	R201 2011/11/03	7.95	Put	Bond Future	1,025.0000	919.0000	(10.341)	0	0	0
2011/03/31	R201 2012/02/02			Bond Future	7.9700	7.9480	(0.276)	0.0000	0.0000	0
2011/03/31	R201 2012/02/02	8.25	Call	Bond Future	1,915.0000	1,763.0000	(7.937)	0	0	0
2011/03/31	R201 2012/02/02	8.25	Put	Bond Future	1,203.0000	995.0000	(17.290)	0	0	0
2011/03/31	R201 2012/02/02	8.30	Call	Bond Future	1,992.0000	1,843.0000	(7.480)	0	0	0
2011/03/31	R201 2012/02/02	8.30	Put	Bond Future	1,154.0000	949.0000	(17.764)	0	0	0
2011/03/31	R201 2012/02/02	8.20	Call	Bond Future	1,839.0000	1,685.0000	(8.374)	0	0	0
2011/03/31	R201 2012/02/02	8.20	Put	Bond Future	1,254.0000	1,044.0000	(16.746)	0	0	0
2011/03/31	R202 2011/05/05			Bond Future	0.3140	0.3140	0.000	0.0000	0.0000	10,539
2011/03/31	R202 2011/05/05	2.05	Call	Bond Future	43,098.0000	43,098.0000	0.000	0	0	0
2011/03/31	R202 2011/05/05	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/31	R202 2011/05/05	2.10	Call	Bond Future	44,126.0000	44,126.0000	0.000	0	0	0
2011/03/31	R202 2011/05/05	2.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/31	R202 2011/05/05	2.00	Call	Bond Future	42,060.0000	42,060.0000	0.000	0	0	0
2011/03/31	R202 2011/05/05	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/31	R203 2011/05/05			Bond Future	8.5130	8.4960	(0.200)	0.0000	0.0000	517
2011/03/31	R203 2011/05/05	8.25	Call	Bond Future	379.0000	263.0000	(30.607)	0	0	0
2011/03/31	R203 2011/05/05	8.25	Put	Bond Future	1,649.0000	1,452.0000	(11.947)	0	0	0
2011/03/31	R203 2011/05/05	8.30	Call	Bond Future	453.0000	331.0000	(26.932)	0	0	0

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2011/03/31	R203 2011/05/05	8.30	Put	Bond Future	1,480.0000	1,277.0000	(13.716)	0	0	0
2011/03/31	R203 2011/05/05	8.20	Call	Bond Future	314.0000	207.0000	(34.076)	0	0	0
2011/03/31	R203 2011/05/05	8.20	Put	Bond Future	1,828.0000	1,639.0000	(10.339)	0	0	0
2011/03/31	R203 2011/08/04			Bond Future	8.6560	8.6380	(0.208)	0.0000	0.0000	0
2011/03/31	R203 2011/08/04	8.00	Call	Bond Future	543.0000	412.0000	(24.125)	0	0	0
2011/03/31	R203 2011/08/04	8.00	Put	Bond Future	3,625.0000	3,411.0000	(5.903)	0	0	0
2011/03/31	R203 2011/08/04	8.05	Call	Bond Future	602.0000	464.0000	(22.924)	0	0	0
2011/03/31	R203 2011/08/04	8.05	Put	Bond Future	3,445.0000	3,224.0000	(6.415)	0	0	0
2011/03/31	R203 2011/08/04	7.95	Call	Bond Future	487.0000	365.0000	(25.051)	0	0	0
2011/03/31	R203 2011/08/04	7.95	Put	Bond Future	3,809.0000	3,604.0000	(5.382)	0	0	0
2011/03/31	R203 2011/11/03			Bond Future	8.8090	8.7900	(0.216)	0.0000	0.0000	1,416
2011/03/31	R203 2011/11/03	8.50	Call	Bond Future	1,568.0000	1,374.0000	(12.372)	0	0	0
2011/03/31	R203 2011/11/03	8.50	Put	Bond Future	2,948.0000	2,670.0000	(9.430)	0	0	0
2011/03/31	R203 2011/11/03	8.55	Call	Bond Future	1,663.0000	1,469.0000	(11.666)	0	0	0
2011/03/31	R203 2011/11/03	8.55	Put	Bond Future	2,818.0000	2,540.0000	(9.865)	0	0	0
2011/03/31	R203 2011/11/03	8.45	Call	Bond Future	1,475.0000	1,282.0000	(13.085)	0	0	0
2011/03/31	R203 2011/11/03	8.45	Put	Bond Future	3,081.0000	2,804.0000	(8.991)	0	0	0
2011/03/31	R203 2012/02/02			Bond Future	8.9750	8.9560	(0.212)	0.0000	0.0000	0
2011/03/31	R203 2012/02/02	8.75	Call	Bond Future	2,184.0000	2,030.0000	(7.051)	0	0	0
2011/03/31	R203 2012/02/02	8.75	Put	Bond Future	3,145.0000	2,910.0000	(7.472)	0	0	0
2011/03/31	R203 2012/02/02	8.80	Call	Bond Future	2,285.0000	2,133.0000	(6.652)	0	0	0
2011/03/31	R203 2012/02/02	8.80	Put	Bond Future	3,031.0000	2,799.0000	(7.654)	0	0	0
2011/03/31	R203 2012/02/02	8.70	Call	Bond Future	2,085.0000	1,930.0000	(7.434)	0	0	0
2011/03/31	R203 2012/02/02	8.70	Put	Bond Future	3,261.0000	3,025.0000	(7.237)	0	0	0
2011/03/31	R204 2011/05/05			Bond Future	8.6770	8.6400	(0.426)	0.0000	0.0000	100
2011/03/31	R204 2011/05/05	8.50	Call	Bond Future	584.0000	499.0000	(14.555)	0	0	0
2011/03/31	R204 2011/05/05	8.50	Put	Bond Future	1,539.0000	1,255.0000	(18.454)	0	0	0
2011/03/31	R204 2011/05/05	8.55	Call	Bond Future	685.0000	603.0000	(11.971)	0	0	0
2011/03/31	R204 2011/05/05	8.55	Put	Bond Future	1,369.0000	1,088.0000	(20.526)	0	0	0
2011/03/31	R204 2011/05/05	8.45	Call	Bond Future	493.0000	407.0000	(17.444)	0	0	0
2011/03/31	R204 2011/05/05	8.45	Put	Bond Future	1,720.0000	1,435.0000	(16.570)	0	0	0
2011/03/31	R204 2011/08/04			Bond Future	8.8110	8.7720	(0.443)	0.0000	0.0000	0
2011/03/31	R204 2011/08/04	8.00	Call	Bond Future	476.0000	361.0000	(24.160)	0	0	0
2011/03/31	R204 2011/08/04	8.00	Put	Bond Future	4,804.0000	4,486.0000	(6.619)	0	0	0

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2011/03/31	R204 2011/08/04	8.05	Call	Bond Future	529.0000	409.0000	(22.684)	0	0	0
2011/03/31	R204 2011/08/04	8.05	Put	Bond Future	4,583.0000	4,260.0000	(7.048)	0	0	0
2011/03/31	R204 2011/08/04	7.95	Call	Bond Future	427.0000	318.0000	(25.527)	0	0	0
2011/03/31	R204 2011/08/04	7.95	Put	Bond Future	5,030.0000	4,718.0000	(6.203)	0	0	0
2011/03/31	R204 2011/11/03			Bond Future	8.9500	8.9090	(0.458)	0.0000	0.0000	1,876
2011/03/31	R204 2011/11/03	8.75	Call	Bond Future	2,077.0000	1,938.0000	(6.692)	0	0	0
2011/03/31	R204 2011/11/03	8.75	Put	Bond Future	3,088.0000	2,743.0000	(11.172)	0	0	0
2011/03/31	R204 2011/11/03	8.80	Call	Bond Future	2,194.0000	2,057.0000	(6.244)	0	0	0
2011/03/31	R204 2011/11/03	8.80	Put	Bond Future	2,951.0000	2,608.0000	(11.623)	0	0	0
2011/03/31	R204 2011/11/03	8.70	Call	Bond Future	1,964.0000	1,823.0000	(7.179)	0	0	0
2011/03/31	R204 2011/11/03	8.70	Put	Bond Future	3,230.0000	2,883.0000	(10.743)	0	0	0
2011/03/31	R204 2012/02/02			Bond Future	9.0960	9.0540	(0.462)	0.0000	0.0000	0
2011/03/31	R204 2012/02/02	9.00	Call	Bond Future	2,759.0000	2,768.0000	0.326	0	0	0
2011/03/31	R204 2012/02/02	9.00	Put	Bond Future	3,226.0000	3,031.0000	(6.045)	0	0	0
2011/03/31	R204 2012/02/02	9.05	Call	Bond Future	2,881.0000	2,894.0000	0.451	0	0	0
2011/03/31	R204 2012/02/02	9.05	Put	Bond Future	3,105.0000	2,913.0000	(6.184)	0	0	0
2011/03/31	R204 2012/02/02	8.95	Call	Bond Future	2,641.0000	2,646.0000	0.189	0	0	0
2011/03/31	R204 2012/02/02	8.95	Put	Bond Future	3,353.0000	3,154.0000	(5.935)	0	0	0
2011/03/31	R206 2011/05/05			Bond Future	7.1530	7.1470	(0.084)	0.0000	0.0000	0
2011/03/31	R206 2011/05/05	7.50	Call	Bond Future	947.0000	896.0000	(5.385)	0	0	0
2011/03/31	R206 2011/05/05	7.50	Put	Bond Future	113.0000	47.0000	(58.407)	0	0	0
2011/03/31	R206 2011/05/05	7.55	Call	Bond Future	1,045.0000	1,003.0000	(4.019)	0	0	0
2011/03/31	R206 2011/05/05	7.55	Put	Bond Future	91.0000	35.0000	(61.538)	0	0	0
2011/03/31	R206 2011/05/05	7.45	Call	Bond Future	852.0000	792.0000	(7.042)	0	0	0
2011/03/31	R206 2011/05/05	7.45	Put	Bond Future	137.0000	63.0000	(54.015)	0	0	0
2011/03/31	R206 2011/08/04			Bond Future	7.3150	7.3080	(0.096)	0.0000	0.0000	0
2011/03/31	R206 2011/08/04	7.00	Call	Bond Future	401.0000	295.0000	(26.434)	0	0	0
2011/03/31	R206 2011/08/04	7.00	Put	Bond Future	1,096.0000	974.0000	(11.131)	0	0	0
2011/03/31	R206 2011/08/04	7.05	Call	Bond Future	444.0000	336.0000	(24.324)	0	0	0
2011/03/31	R206 2011/08/04	7.05	Put	Bond Future	1,028.0000	905.0000	(11.965)	0	0	0
2011/03/31	R206 2011/08/04	6.95	Call	Bond Future	362.0000	261.0000	(27.901)	0	0	0
2011/03/31	R206 2011/08/04	6.95	Put	Bond Future	1,168.0000	1,051.0000	(10.017)	0	0	0
2011/03/31	R206 2011/11/03			Bond Future	7.4950	7.4870	(0.107)	0.0000	0.0000	0
2011/03/31	R206 2011/11/03	7.75	Call	Bond Future	1,155.0000	1,086.0000	(5.974)	0	0	0

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2011/03/31	R206 2011/11/03	7.75	Put	Bond Future	651.0000	566.0000	(13.057)	0	0	0
2011/03/31	R206 2011/11/03	7.80	Call	Bond Future	1,216.0000	1,149.0000	(5.510)	0	0	0
2011/03/31	R206 2011/11/03	7.80	Put	Bond Future	613.0000	530.0000	(13.540)	0	0	0
2011/03/31	R206 2011/11/03	7.70	Call	Bond Future	1,095.0000	1,025.0000	(6.393)	0	0	0
2011/03/31	R206 2011/11/03	7.70	Put	Bond Future	689.0000	604.0000	(12.337)	0	0	0
2011/03/31	R206 2012/02/02			Bond Future	7.7140	7.7050	(0.117)	0.0000	0.0000	0
2011/03/31	R206 2012/02/02	8.00	Call	Bond Future	1,295.0000	1,215.0000	(6.178)	0	0	0
2011/03/31	R206 2012/02/02	8.00	Put	Bond Future	792.0000	696.0000	(12.121)	0	0	0
2011/03/31	R206 2012/02/02	8.05	Call	Bond Future	1,349.0000	1,271.0000	(5.782)	0	0	0
2011/03/31	R206 2012/02/02	8.05	Put	Bond Future	758.0000	665.0000	(12.269)	0	0	0
2011/03/31	R206 2012/02/02	7.95	Call	Bond Future	1,242.0000	1,161.0000	(6.522)	0	0	0
2011/03/31	R206 2012/02/02	7.95	Put	Bond Future	827.0000	730.0000	(11.729)	0	0	0
2011/03/31	R207 2011/05/05			Bond Future	8.7340	8.7170	(0.195)	0.0000	0.0000	1,020
2011/03/31	R207 2011/05/05	8.50	Call	Bond Future	540.0000	379.0000	(29.815)	0	0	0
2011/03/31	R207 2011/05/05	8.50	Put	Bond Future	1,875.0000	1,618.0000	(13.707)	0	0	0
2011/03/31	R207 2011/05/05	8.55	Call	Bond Future	636.0000	468.0000	(26.415)	0	0	0
2011/03/31	R207 2011/05/05	8.55	Put	Bond Future	1,684.0000	1,420.0000	(15.677)	0	0	0
2011/03/31	R207 2011/05/05	8.45	Call	Bond Future	456.0000	303.0000	(33.553)	0	0	0
2011/03/31	R207 2011/05/05	8.45	Put	Bond Future	2,080.0000	1,831.0000	(11.971)	0	0	0
2011/03/31	R207 2011/08/04			Bond Future	8.8580	8.8400	(0.203)	0.0000	0.0000	0
2011/03/31	R207 2011/08/04	8.25	Call	Bond Future	804.0000	592.0000	(26.368)	0	0	0
2011/03/31	R207 2011/08/04	8.25	Put	Bond Future	4,226.0000	3,915.0000	(7.359)	0	0	0
2011/03/31	R207 2011/08/04	8.30	Call	Bond Future	881.0000	661.0000	(24.972)	0	0	0
2011/03/31	R207 2011/08/04	8.30	Put	Bond Future	4,015.0000	3,696.0000	(7.945)	0	0	0
2011/03/31	R207 2011/08/04	8.20	Call	Bond Future	732.0000	529.0000	(27.732)	0	0	0
2011/03/31	R207 2011/08/04	8.20	Put	Bond Future	4,442.0000	4,140.0000	(6.799)	0	0	0
2011/03/31	R207 2011/11/03			Bond Future	8.9810	8.9620	(0.212)	0.0000	0.0000	600
2011/03/31	R207 2011/11/03	8.75	Call	Bond Future	2,116.0000	1,938.0000	(8.412)	0	0	0
2011/03/31	R207 2011/11/03	8.75	Put	Bond Future	3,362.0000	3,082.0000	(8.328)	0	0	0
2011/03/31	R207 2011/11/03	8.80	Call	Bond Future	2,236.0000	2,060.0000	(7.871)	0	0	0
2011/03/31	R207 2011/11/03	8.80	Put	Bond Future	3,210.0000	2,933.0000	(8.629)	0	0	0
2011/03/31	R207 2011/11/03	8.70	Call	Bond Future	2,000.0000	1,821.0000	(8.950)	0	0	0
2011/03/31	R207 2011/11/03	8.70	Put	Bond Future	3,518.0000	3,238.0000	(7.959)	0	0	0
2011/03/31	R207 2012/02/02			Bond Future	9.1110	9.0920	(0.209)	0.0000	0.0000	0

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2011/03/31	R207 2012/02/02	9.00	Call	Bond Future	2,870.0000	2,831.0000	(1.359)	0	0	0
2011/03/31	R207 2012/02/02	9.00	Put	Bond Future	3,449.0000	3,311.0000	(4.001)	0	0	0
2011/03/31	R207 2012/02/02	9.05	Call	Bond Future	2,998.0000	2,962.0000	(1.201)	0	0	0
2011/03/31	R207 2012/02/02	9.05	Put	Bond Future	3,315.0000	3,181.0000	(4.042)	0	0	0
2011/03/31	R207 2012/02/02	8.95	Call	Bond Future	2,745.0000	2,694.0000	(1.858)	0	0	0
2011/03/31	R207 2012/02/02	8.95	Put	Bond Future	3,586.0000	3,436.0000	(4.183)	0	0	0
2011/03/31	R208 2011/05/05			Bond Future	8.7830	8.7570	(0.296)	0.0000	0.0000	190
2011/03/31	R208 2011/05/05	8.50	Call	Bond Future	494.0000	341.0000	(30.972)	0	0	0
2011/03/31	R208 2011/05/05	8.50	Put	Bond Future	2,199.0000	1,891.0000	(14.006)	0	0	0
2011/03/31	R208 2011/05/05	8.55	Call	Bond Future	584.0000	424.0000	(27.397)	0	0	0
2011/03/31	R208 2011/05/05	8.55	Put	Bond Future	1,985.0000	1,670.0000	(15.869)	0	0	0
2011/03/31	R208 2011/05/05	8.45	Call	Bond Future	414.0000	270.0000	(34.783)	0	0	0
2011/03/31	R208 2011/05/05	8.45	Put	Bond Future	2,425.0000	2,126.0000	(12.330)	0	0	0
2011/03/31	R208 2011/08/04			Bond Future	8.8940	8.8670	(0.304)	0.0000	0.0000	120
2011/03/31	R208 2011/08/04	8.25	Call	Bond Future	770.0000	587.0000	(23.766)	0	0	0
2011/03/31	R208 2011/08/04	8.25	Put	Bond Future	4,617.0000	4,277.0000	(7.364)	0	0	0
2011/03/31	R208 2011/08/04	8.30	Call	Bond Future	847.0000	657.0000	(22.432)	0	0	0
2011/03/31	R208 2011/08/04	8.30	Put	Bond Future	4,387.0000	4,040.0000	(7.910)	0	0	0
2011/03/31	R208 2011/08/04	8.20	Call	Bond Future	699.0000	522.0000	(25.322)	0	0	0
2011/03/31	R208 2011/08/04	8.20	Put	Bond Future	4,853.0000	4,519.0000	(6.882)	0	0	0
2011/03/31	R208 2011/11/03			Bond Future	9.0080	8.9800	(0.311)	0.0000	0.0000	5,604
2011/03/31	R208 2011/11/03	8.75	Call	Bond Future	2,183.0000	1,972.0000	(9.666)	0	0	0
2011/03/31	R208 2011/11/03	8.75	Put	Bond Future	3,662.0000	3,292.0000	(10.104)	0	0	0
2011/03/31	R208 2011/11/03	8.80	Call	Bond Future	2,308.0000	2,100.0000	(9.012)	0	0	0
2011/03/31	R208 2011/11/03	8.80	Put	Bond Future	3,498.0000	3,131.0000	(10.492)	0	0	0
2011/03/31	R208 2011/11/03	8.70	Call	Bond Future	2,062.0000	1,848.0000	(10.378)	0	0	0
2011/03/31	R208 2011/11/03	8.70	Put	Bond Future	3,831.0000	3,458.0000	(9.736)	0	0	0
2011/03/31	R208 2012/02/02			Bond Future	9.1260	9.0960	(0.329)	0.0000	0.0000	0
2011/03/31	R208 2012/02/02	9.00	Call	Bond Future	3,094.0000	3,000.0000	(3.038)	0	0	0
2011/03/31	R208 2012/02/02	9.00	Put	Bond Future	3,794.0000	3,534.0000	(6.853)	0	0	0
2011/03/31	R208 2012/02/02	9.05	Call	Bond Future	3,230.0000	3,140.0000	(2.786)	0	0	0
2011/03/31	R208 2012/02/02	9.05	Put	Bond Future	3,652.0000	3,395.0000	(7.037)	0	0	0
2011/03/31	R208 2012/02/02	8.95	Call	Bond Future	2,960.0000	2,864.0000	(3.243)	0	0	0
2011/03/31	R208 2012/02/02	8.95	Put	Bond Future	3,940.0000	3,678.0000	(6.650)	0	0	0

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2011/03/31	R209 2011/05/05			Bond Future	9.1180	9.0620	(0.614)	0.0000	0.0000	21,100
2011/03/31	R209 2011/05/05	8.50	Call	Bond Future	168.0000	99.0000	(41.071)	0	0	0
2011/03/31	R209 2011/05/05	8.50	Put	Bond Future	5,068.0000	4,576.0000	(9.708)	0	0	0
2011/03/31	R209 2011/05/05	8.55	Call	Bond Future	212.0000	133.0000	(37.264)	0	0	0
2011/03/31	R209 2011/05/05	8.55	Put	Bond Future	4,695.0000	4,194.0000	(10.671)	0	0	0
2011/03/31	R209 2011/05/05	8.45	Call	Bond Future	133.0000	73.0000	(45.113)	0	0	0
2011/03/31	R209 2011/05/05	8.45	Put	Bond Future	5,452.0000	4,969.0000	(8.859)	0	0	0
2011/03/31	R209 2011/08/04			Bond Future	9.1980	9.1400	(0.631)	0.0000	0.0000	0
2011/03/31	R209 2011/08/04	8.50	Call	Bond Future	941.0000	785.0000	(16.578)	0	0	0
2011/03/31	R209 2011/08/04	8.50	Put	Bond Future	6,430.0000	5,843.0000	(9.129)	0	0	0
2011/03/31	R209 2011/08/04	8.55	Call	Bond Future	1,038.0000	877.0000	(15.511)	0	0	0
2011/03/31	R209 2011/08/04	8.55	Put	Bond Future	6,112.0000	5,519.0000	(9.702)	0	0	0
2011/03/31	R209 2011/08/04	8.45	Call	Bond Future	853.0000	701.0000	(17.819)	0	0	0
2011/03/31	R209 2011/08/04	8.45	Put	Bond Future	6,761.0000	6,178.0000	(8.623)	0	0	0
2011/03/31	R209 2011/08/04	10.10	Call	Bond Future	7,009.0000	7,150.0000	2.012	0	0	0
2011/03/31	R209 2011/08/04	10.10	Put	Bond Future	807.0000	516.0000	(36.059)	0	0	0
2011/03/31	R209 2011/11/03			Bond Future	9.2790	9.2190	(0.647)	0.0000	0.0000	1,033
2011/03/31	R209 2011/11/03	8.75	Call	Bond Future	2,082.0000	1,971.0000	(5.331)	0	0	0
2011/03/31	R209 2011/11/03	8.75	Put	Bond Future	6,120.0000	5,569.0000	(9.003)	0	0	0
2011/03/31	R209 2011/11/03	8.80	Call	Bond Future	2,217.0000	2,110.0000	(4.826)	0	0	0
2011/03/31	R209 2011/11/03	8.80	Put	Bond Future	5,858.0000	5,311.0000	(9.338)	0	0	0
2011/03/31	R209 2011/11/03	8.70	Call	Bond Future	1,954.0000	1,841.0000	(5.783)	0	0	0
2011/03/31	R209 2011/11/03	8.70	Put	Bond Future	6,393.0000	5,840.0000	(8.650)	0	0	0
2011/03/31	R209 2012/02/02			Bond Future	9.3600	9.2990	(0.652)	0.0000	0.0000	0
2011/03/31	R209 2012/02/02	9.00	Call	Bond Future	3,278.0000	3,329.0000	1.556	0	0	0
2011/03/31	R209 2012/02/02	9.00	Put	Bond Future	5,947.0000	5,557.0000	(6.558)	0	0	0
2011/03/31	R209 2012/02/02	9.05	Call	Bond Future	3,435.0000	3,492.0000	1.659	0	0	0
2011/03/31	R209 2012/02/02	9.05	Put	Bond Future	5,724.0000	5,340.0000	(6.709)	0	0	0
2011/03/31	R209 2012/02/02	8.95	Call	Bond Future	3,125.0000	3,170.0000	1.440	0	0	0
2011/03/31	R209 2012/02/02	8.95	Put	Bond Future	6,178.0000	5,782.0000	(6.410)	0	0	0
2011/03/31	R210 2011/05/05			Bond Future	125.6785	125.6860	0.006	0.0000	0.0000	278
2011/03/31	R210 2011/05/05	126.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/31	R210 2011/05/05	126.00	Put	Bond Future	321.0000	314.0000	(2.181)	0	0	0

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2011/03/31	R210 2011/05/05	126.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/31	R210 2011/05/05	126.05	Put	Bond Future	371.0000	364.0000	(1.887)	0	0	0
2011/03/31	R210 2011/05/05	125.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/31	R210 2011/05/05	125.95	Put	Bond Future	271.0000	264.0000	(2.583)	0	0	0
2011/03/31	R211 2011/05/05			Bond Future	1.6700	1.6690	(0.060)	0.0000	0.0000	539
2011/03/31	R211 2011/05/05	2.14	Call	Bond Future	2,585.0000	2,590.0000	0.193	0	0	0
2011/03/31	R211 2011/05/05	2.14	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/31	R211 2011/05/05	2.19	Call	Bond Future	2,855.0000	2,861.0000	0.210	0	0	0
2011/03/31	R211 2011/05/05	2.19	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/31	R211 2011/05/05	2.09	Call	Bond Future	2,313.0000	2,319.0000	0.259	0	0	0
2011/03/31	R211 2011/05/05	2.09	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/31	R212 2011/05/05			Bond Future	2.4100	2.4090	(0.041)	0.0000	0.0000	2,532
2011/03/31	R212 2011/05/05	2.25	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/31	R212 2011/05/05	2.25	Put	Bond Future	1,545.0000	1,535.0000	(0.647)	0	0	0
2011/03/31	R212 2011/05/05	2.30	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/31	R212 2011/05/05	2.30	Put	Bond Future	1,059.0000	1,050.0000	(0.850)	0	0	0
2011/03/31	R212 2011/05/05	2.20	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/31	R212 2011/05/05	2.20	Put	Bond Future	2,033.0000	2,023.0000	(0.492)	0	0	0
2011/03/31	R213 2011/05/05			Bond Future	9.1760	9.1400	(0.392)	0.0000	0.0000	0
2011/03/31	R213 2011/05/05	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/31	R213 2011/05/05	8.00	Put	Bond Future	9,849.0000	9,572.0000	(2.812)	0	0	0
2011/03/31	R213 2011/05/05	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/31	R213 2011/05/05	8.05	Put	Bond Future	9,394.0000	9,117.0000	(2.949)	0	0	0
2011/03/31	R213 2011/05/05	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/31	R213 2011/05/05	7.95	Put	Bond Future	10,307.0000	10,030.0000	(2.687)	0	0	0
2011/03/31	R213 2011/08/04			Bond Future	9.2650	9.2270	(0.410)	0.0000	0.0000	0
2011/03/31	R213 2011/08/04	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/31	R213 2011/08/04	8.00	Put	Bond Future	10,485.0000	10,197.0000	(2.747)	0	0	0
2011/03/31	R213 2011/08/04	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/31	R213 2011/08/04	8.05	Put	Bond Future	10,032.0000	9,745.0000	(2.861)	0	0	0
2011/03/31	R213 2011/08/04	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/31	R213 2011/08/04	7.95	Put	Bond Future	10,941.0000	10,653.0000	(2.632)	0	0	0
2011/03/31	R213 2011/11/03			Bond Future	9.3560	9.3170	(0.417)	0.0000	0.0000	0

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2011/03/31	R213 2011/11/03	8.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/31	R213 2011/11/03	8.75	Put	Bond Future	4,702.0000	4,411.0000	(6.189)	0	0	0
2011/03/31	R213 2011/11/03	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/31	R213 2011/11/03	8.80	Put	Bond Future	4,298.0000	4,008.0000	(6.747)	0	0	0
2011/03/31	R213 2011/11/03	8.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/31	R213 2011/11/03	8.70	Put	Bond Future	5,108.0000	4,818.0000	(5.677)	0	0	0
2011/03/31	R213 2012/02/02			Bond Future	9.4510	9.4110	(0.423)	0.0000	0.0000	0
2011/03/31	R213 2012/02/02	9.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/31	R213 2012/02/02	9.00	Put	Bond Future	3,401.0000	3,108.0000	(8.615)	0	0	0
2011/03/31	R213 2012/02/02	9.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/31	R213 2012/02/02	9.05	Put	Bond Future	3,013.0000	2,720.0000	(9.725)	0	0	0
2011/03/31	R213 2012/02/02	8.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/31	R213 2012/02/02	8.95	Put	Bond Future	3,791.0000	3,499.0000	(7.702)	0	0	0
2011/03/31	TRT1 2011/05/05			Index Future	337.0450	337.4400	0.117	0.0000	0.0000	100
2011/03/31	TRT1 2011/08/04			Index Future	341.6930	342.0930	0.117	0.0000	0.0000	0
Total										183364.00