



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 13/04/2011

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
2011/04/13	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/13	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/13	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/13	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/13	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/13	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/13	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/13	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/13	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/13	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/13	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/13	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/13	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/13	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/13	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/04/13	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/13	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/13	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/13	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/13	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/13	AL7T 2011/05/05			Index Future	374.0560	373.3780	(0.181)	0.0000	0.0000	30
2011/04/13	AL7T 2011/08/04			Index Future	379.4200	378.7340	(0.181)	0.0000	0.0000	0
2011/04/13	ALBI 2011/05/05			Index Future	343.9570	343.3940	(0.164)	0.0000	0.0000	1,070
2011/04/13	ALBI 2011/08/04			Index Future	348.8890	348.3200	(0.163)	0.0000	0.0000	0
2011/04/13	C155 2011/08/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/13	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/13	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/13	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/13	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/13	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/13	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/13	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/13	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/13	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/13	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/13	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/04/13	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0
2011/04/13	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/13	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/13	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/13	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/13	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/13	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/13	CRD1 2011/05/05			Index Future	155.5950	155.4740	(0.078)	0.0000	0.0000	2
2011/04/13	CRD1 2011/08/04			Index Future	157.7440	157.6220	(0.077)	0.0000	0.0000	0
2011/04/13	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/13	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/13	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/13	GOVI 2011/05/05			GOVI	345.0020	344.4740	(0.153)	0.0000	0.0000	205
2011/04/13	GOVI 2011/05/05	349.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/04/13	GOVI 2011/05/05	349.00	Put	GOVI	39,980.0000	45,260.0000	13.207	0	0	0
2011/04/13	GOVI 2011/05/05	349.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/04/13	GOVI 2011/05/05	349.01	Put	GOVI	40,080.0000	45,360.0000	13.174	0	0	0
2011/04/13	GOVI 2011/05/05	348.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/04/13	GOVI 2011/05/05	348.99	Put	GOVI	39,880.0000	45,160.0000	13.240	0	0	0
2011/04/13	GOVI 2011/08/04			GOVI	349.9500	349.4150	(0.153)	0.0000	0.0000	0
2011/04/13	GOVI 2011/08/04	348.00	Call	GOVI	19,500.0000	14,150.0000	(27.436)	0	0	0
2011/04/13	GOVI 2011/08/04	348.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/04/13	GOVI 2011/08/04	348.01	Call	GOVI	19,400.0000	14,050.0000	(27.577)	0	0	0
2011/04/13	GOVI 2011/08/04	348.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/04/13	GOVI 2011/08/04	347.99	Call	GOVI	19,600.0000	14,250.0000	(27.296)	0	0	0
2011/04/13	GOVI 2011/08/04	347.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0

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2011/04/13	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/04/13	IGOV 2011/05/05			Index Future	150.2780	150.0840	(0.129)	0.0000	0.0000	65
2011/04/13	IGOV 2011/08/04			Index Future	152.4340	152.2370	(0.129)	0.0000	0.0000	0
2011/04/13	ILBI 2011/05/05			Index Future	406.5380	406.6090	0.017	0.0000	0.0000	336
2011/04/13	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/04/13	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/04/13	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/04/13	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/04/13	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/04/13	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/04/13	JBAF 2011/04/20			Jibar Tradeable Future	5.5840	5.5800	(0.072)	0.0000	0.0000	2,001
2011/04/13	JBAF 2011/05/18			Jibar Tradeable Future	5.6130	5.6100	(0.053)	0.0000	0.0000	3,001
2011/04/13	JBAF 2011/06/15			Jibar Tradeable Future	5.6320	5.6300	(0.036)	0.0000	0.0000	3,890
2011/04/13	JBAF 2011/07/20			Jibar Tradeable Future	5.6790	5.6800	0.018	0.0000	0.0000	2,000
2011/04/13	JBAF 2011/08/17			Jibar Tradeable Future	5.7720	5.7800	0.139	0.0000	0.0000	0
2011/04/13	JBAF 2011/09/21			Jibar Tradeable Future	5.8830	5.8900	0.119	0.0000	0.0000	14,700
2011/04/13	JBAF 2011/12/21			Jibar Tradeable Future	6.3090	6.3300	0.333	0.0000	0.0000	5,591
2011/04/13	JBAF 2012/03/20			Jibar Tradeable Future	6.7790	6.8000	0.310	0.0000	0.0000	1,090
2011/04/13	JBAF 2012/06/20			Jibar Tradeable Future	7.2600	7.2900	0.413	0.0000	0.0000	2,890
2011/04/13	JBAF 2012/09/19			Jibar Tradeable Future	7.6650	7.6900	0.326	0.0000	0.0000	44,710
2011/04/13	JBAF 2012/12/19			Jibar Tradeable Future	8.0050	8.0400	0.437	0.0000	0.0000	490
2011/04/13	JBAF 2013/03/20			Jibar Tradeable Future	8.3300	8.3600	0.360	0.0000	0.0000	0
2011/04/13	JN02 2011/05/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/04/13	JN02 2011/05/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/04/13	JN02 2011/05/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/04/13	JN02 2011/05/05	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0

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2011/04/13	JN02 2011/05/05	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2011/04/13	JN02 2011/05/05	8.25	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/04/13	JN02 2011/05/05	8.25	Put	JNOTE	750,000.0000	750,000.0000	0.000	0	0	0
2011/04/13	JN05 2011/05/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/04/13	JN05 2011/05/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/04/13	JN05 2011/05/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/04/13	JN05 2011/05/05	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/04/13	JN05 2011/05/05	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2011/04/13	JN05 2011/05/05	8.25	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/04/13	JN05 2011/05/05	8.25	Put	JNOTE	750,000.0000	750,000.0000	0.000	0	0	0
2011/04/13	JN10 2011/05/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/04/13	JN10 2011/05/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/04/13	JN10 2011/05/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/04/13	JN10 2011/05/05	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/04/13	JN10 2011/05/05	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2011/04/13	JN10 2011/05/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/04/13	JN10 2011/05/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/04/13	OTH1 2011/05/05			Index Future	337.9520	337.2040	(0.221)	0.0000	0.0000	3
2011/04/13	OTH1 2011/08/04			Index Future	342.7990	342.0410	(0.221)	0.0000	0.0000	0
2011/04/13	R157 2011/05/05			Bond Future	7.8090	7.8200	0.141	0.0000	0.0000	2,405
2011/04/13	R157 2011/05/05	7.75	Call	Bond Future	344.0000	316.0000	(8.140)	0	0	0
2011/04/13	R157 2011/05/05	7.75	Put	Bond Future	586.0000	603.0000	2.901	0	0	0
2011/04/13	R157 2011/05/05	7.80	Call	Bond Future	437.0000	406.0000	(7.094)	0	0	0
2011/04/13	R157 2011/05/05	7.80	Put	Bond Future	474.0000	488.0000	2.954	0	0	0
2011/04/13	R157 2011/05/05	7.70	Call	Bond Future	265.0000	240.0000	(9.434)	0	0	0
2011/04/13	R157 2011/05/05	7.70	Put	Bond Future	712.0000	732.0000	2.809	0	0	0
2011/04/13	R157 2011/05/05	7.65	Call	Bond Future	199.0000	178.0000	(10.553)	0	0	0
2011/04/13	R157 2011/05/05	7.65	Put	Bond Future	851.0000	875.0000	2.820	0	0	0
2011/04/13	R157 2011/08/04			Bond Future	7.9630	7.9750	0.151	0.0000	0.0000	0
2011/04/13	R157 2011/08/04	7.50	Call	Bond Future	412.0000	397.0000	(3.641)	0	0	0
2011/04/13	R157 2011/08/04	7.50	Put	Bond Future	2,208.0000	2,239.0000	1.404	0	0	0
2011/04/13	R157 2011/08/04	7.55	Call	Bond Future	467.0000	450.0000	(3.640)	0	0	0

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2011/04/13	R157 2011/08/04	7.55	Put	Bond Future	2,068.0000	2,097.0000	1.402	0	0	0
2011/04/13	R157 2011/08/04	7.45	Call	Bond Future	364.0000	350.0000	(3.846)	0	0	0
2011/04/13	R157 2011/08/04	7.45	Put	Bond Future	2,356.0000	2,388.0000	1.358	0	0	0
2011/04/13	R157 2011/08/04	7.20	Put	Bond Future	3,161.0000	3,198.0000	1.171	0	0	0
2011/04/13	R157 2011/08/04	7.20	Call	Bond Future	182.0000	173.0000	(4.945)	0	0	1,320
2011/04/13	R157 2011/08/04	7.60	Put	Bond Future	1,931.0000	1,959.0000	1.450	0	0	0
2011/04/13	R157 2011/08/04	7.60	Call	Bond Future	526.0000	508.0000	(3.422)	0	0	440
2011/04/13	R157 2011/08/04	7.80	Call	Bond Future	812.0000	789.0000	(2.833)	0	0	0
2011/04/13	R157 2011/08/04	7.80	Put	Bond Future	1,440.0000	1,464.0000	1.667	0	0	440
2011/04/13	R157 2011/08/04	8.20	Call	Bond Future	1,633.0000	1,600.0000	(2.021)	0	0	0
2011/04/13	R157 2011/08/04	8.20	Put	Bond Future	727.0000	740.0000	1.788	0	0	1,320
2011/04/13	R157 2011/11/03			Bond Future	8.1360	8.1490	0.160	0.0000	0.0000	3,732
2011/04/13	R157 2011/11/03	8.25	Call	Bond Future	1,728.0000	1,699.0000	(1.678)	0	0	0
2011/04/13	R157 2011/11/03	8.25	Put	Bond Future	1,318.0000	1,336.0000	1.366	0	0	0
2011/04/13	R157 2011/11/03	8.30	Call	Bond Future	1,832.0000	1,802.0000	(1.638)	0	0	0
2011/04/13	R157 2011/11/03	8.30	Put	Bond Future	1,243.0000	1,260.0000	1.368	0	0	0
2011/04/13	R157 2011/11/03	8.20	Call	Bond Future	1,629.0000	1,600.0000	(1.780)	0	0	0
2011/04/13	R157 2011/11/03	8.20	Put	Bond Future	1,399.0000	1,417.0000	1.287	0	0	0
2011/04/13	R157 2012/02/02			Bond Future	8.3350	8.3500	0.180	0.0000	0.0000	0
2011/04/13	R157 2012/02/02	8.50	Call	Bond Future	2,135.0000	2,104.0000	(1.452)	0	0	0
2011/04/13	R157 2012/02/02	8.50	Put	Bond Future	1,583.0000	1,602.0000	1.200	0	0	0
2011/04/13	R157 2012/02/02	8.55	Call	Bond Future	2,233.0000	2,201.0000	(1.433)	0	0	0
2011/04/13	R157 2012/02/02	8.55	Put	Bond Future	1,514.0000	1,532.0000	1.189	0	0	0
2011/04/13	R157 2012/02/02	8.45	Call	Bond Future	2,039.0000	2,009.0000	(1.471)	0	0	0
2011/04/13	R157 2012/02/02	8.45	Put	Bond Future	1,654.0000	1,674.0000	1.209	0	0	0
2011/04/13	R186 2011/05/05			Bond Future	8.7940	8.8110	0.193	0.0000	0.0000	29,349
2011/04/13	R186 2011/05/05	8.75	Call	Bond Future	1,009.0000	914.0000	(9.415)	0	0	0
2011/04/13	R186 2011/05/05	8.75	Put	Bond Future	1,418.0000	1,481.0000	4.443	0	0	0
2011/04/13	R186 2011/05/05	8.80	Call	Bond Future	1,231.0000	1,126.0000	(8.530)	0	0	1
2011/04/13	R186 2011/05/05	8.80	Put	Bond Future	1,175.0000	1,228.0000	4.511	0	0	0
2011/04/13	R186 2011/05/05	8.70	Call	Bond Future	814.0000	729.0000	(10.442)	0	0	0
2011/04/13	R186 2011/05/05	8.70	Put	Bond Future	1,691.0000	1,764.0000	4.317	0	0	0
2011/04/13	R186 2011/05/05	8.00	Put	Bond Future	7,736.0000	7,892.0000	2.017	0	0	0
2011/04/13	R186 2011/05/05	8.00	Call	Bond Future	5.0000	3.0000	(40.000)	0	0	5,500

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2011/04/13	R186 2011/08/04			Bond Future	8.8880	8.9050	0.191	0.0000	0.0000	0
2011/04/13	R186 2011/08/04	8.25	Call	Bond Future	825.0000	783.0000	(5.091)	0	0	0
2011/04/13	R186 2011/08/04	8.25	Put	Bond Future	6,854.0000	6,967.0000	1.649	0	0	0
2011/04/13	R186 2011/08/04	8.30	Call	Bond Future	928.0000	883.0000	(4.849)	0	0	0
2011/04/13	R186 2011/08/04	8.30	Put	Bond Future	6,468.0000	6,578.0000	1.701	0	0	0
2011/04/13	R186 2011/08/04	8.20	Call	Bond Future	732.0000	694.0000	(5.191)	0	0	0
2011/04/13	R186 2011/08/04	8.20	Put	Bond Future	7,253.0000	7,370.0000	1.613	0	0	0
2011/04/13	R186 2011/08/04	8.35	Put	Bond Future	6,094.0000	6,200.0000	1.739	0	0	0
2011/04/13	R186 2011/08/04	8.35	Call	Bond Future	1,040.0000	992.0000	(4.615)	0	0	600
2011/04/13	R186 2011/08/04	8.70	Put	Bond Future	3,832.0000	3,910.0000	2.035	0	0	0
2011/04/13	R186 2011/08/04	8.70	Call	Bond Future	2,102.0000	2,026.0000	(3.616)	0	0	200
2011/04/13	R186 2011/08/04	8.95	Call	Bond Future	3,181.0000	3,085.0000	(3.018)	0	0	0
2011/04/13	R186 2011/08/04	8.95	Put	Bond Future	2,619.0000	2,677.0000	2.215	0	0	200
2011/04/13	R186 2011/08/04	9.70	Call	Bond Future	7,708.0000	7,570.0000	(1.790)	0	0	0
2011/04/13	R186 2011/08/04	9.70	Put	Bond Future	660.0000	677.0000	2.576	0	0	600
2011/04/13	R186 2011/11/03			Bond Future	8.9820	9.0010	0.212	0.0000	0.0000	13,291
2011/04/13	R186 2011/11/03	9.00	Call	Bond Future	4,113.0000	4,015.0000	(2.383)	0	0	0
2011/04/13	R186 2011/11/03	9.00	Put	Bond Future	3,953.0000	4,024.0000	1.796	0	0	0
2011/04/13	R186 2011/11/03	9.05	Call	Bond Future	4,344.0000	4,243.0000	(2.325)	0	0	0
2011/04/13	R186 2011/11/03	9.05	Put	Bond Future	3,740.0000	3,808.0000	1.818	0	0	0
2011/04/13	R186 2011/11/03	8.95	Call	Bond Future	3,887.0000	3,792.0000	(2.444)	0	0	0
2011/04/13	R186 2011/11/03	8.95	Put	Bond Future	4,173.0000	4,247.0000	1.773	0	0	0
2011/04/13	R186 2012/02/02			Bond Future	9.0800	9.0990	0.209	0.0000	0.0000	2,500
2011/04/13	R186 2012/02/02	9.00	Call	Bond Future	4,667.0000	4,576.0000	(1.950)	0	0	0
2011/04/13	R186 2012/02/02	9.00	Put	Bond Future	5,370.0000	5,445.0000	1.397	0	0	0
2011/04/13	R186 2012/02/02	9.05	Call	Bond Future	4,884.0000	4,791.0000	(1.904)	0	0	0
2011/04/13	R186 2012/02/02	9.05	Put	Bond Future	5,147.0000	5,220.0000	1.418	0	0	0
2011/04/13	R186 2012/02/02	8.95	Call	Bond Future	4,455.0000	4,366.0000	(1.998)	0	0	0
2011/04/13	R186 2012/02/02	8.95	Put	Bond Future	5,600.0000	5,677.0000	1.375	0	0	0
2011/04/13	R189 2011/05/05			Bond Future	208.7422	208.7549	0.006	0.0000	0.0000	0
2011/04/13	R189 2011/05/05	207.30	Call	Bond Future	1,442.0000	1,455.0000	0.902	0	0	0
2011/04/13	R189 2011/05/05	207.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/13	R189 2011/05/05	207.35	Call	Bond Future	1,392.0000	1,405.0000	0.934	0	0	0
2011/04/13	R189 2011/05/05	207.35	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2011/04/13	R189 2011/05/05	207.25	Call	Bond Future	1,492.0000	1,505.0000	0.871	0	0	0
2011/04/13	R189 2011/05/05	207.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/13	R197 2011/05/05			Bond Future	231.8394	231.6591	(0.078)	0.0000	0.0000	0
2011/04/13	R197 2011/05/05	232.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/13	R197 2011/05/05	232.00	Put	Bond Future	161.0000	341.0000	111.801	0	0	0
2011/04/13	R197 2011/05/05	232.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/13	R197 2011/05/05	232.05	Put	Bond Future	211.0000	391.0000	85.308	0	0	0
2011/04/13	R197 2011/05/05	231.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/13	R197 2011/05/05	231.95	Put	Bond Future	111.0000	291.0000	162.162	0	0	0
2011/04/13	R201 2011/05/05			Bond Future	7.4220	7.4180	(0.054)	0.0000	0.0000	484
2011/04/13	R201 2011/05/05	7.75	Call	Bond Future	1,084.0000	1,092.0000	0.738	0	0	0
2011/04/13	R201 2011/05/05	7.75	Put	Bond Future	40.0000	36.0000	(10.000)	0	0	0
2011/04/13	R201 2011/05/05	7.80	Call	Bond Future	1,228.0000	1,238.0000	0.814	0	0	0
2011/04/13	R201 2011/05/05	7.80	Put	Bond Future	26.0000	24.0000	(7.692)	0	0	0
2011/04/13	R201 2011/05/05	7.70	Call	Bond Future	944.0000	951.0000	0.742	0	0	0
2011/04/13	R201 2011/05/05	7.70	Put	Bond Future	59.0000	53.0000	(10.169)	0	0	0
2011/04/13	R201 2011/08/04			Bond Future	7.5640	7.5590	(0.066)	0.0000	0.0000	0
2011/04/13	R201 2011/08/04	7.25	Call	Bond Future	410.0000	412.0000	0.488	0	0	0
2011/04/13	R201 2011/08/04	7.25	Put	Bond Future	1,353.0000	1,340.0000	(0.961)	0	0	0
2011/04/13	R201 2011/08/04	7.30	Call	Bond Future	462.0000	464.0000	0.433	0	0	0
2011/04/13	R201 2011/08/04	7.30	Put	Bond Future	1,254.0000	1,241.0000	(1.037)	0	0	0
2011/04/13	R201 2011/08/04	7.20	Call	Bond Future	363.0000	365.0000	0.551	0	0	0
2011/04/13	R201 2011/08/04	7.20	Put	Bond Future	1,457.0000	1,444.0000	(0.892)	0	0	0
2011/04/13	R201 2011/11/03			Bond Future	7.7220	7.7170	(0.065)	0.0000	0.0000	45
2011/04/13	R201 2011/11/03	8.00	Call	Bond Future	1,554.0000	1,560.0000	0.386	0	0	0
2011/04/13	R201 2011/11/03	8.00	Put	Bond Future	787.0000	779.0000	(1.017)	0	0	0
2011/04/13	R201 2011/11/03	8.05	Call	Bond Future	1,642.0000	1,648.0000	0.365	0	0	0
2011/04/13	R201 2011/11/03	8.05	Put	Bond Future	737.0000	729.0000	(1.085)	0	0	0
2011/04/13	R201 2011/11/03	7.95	Call	Bond Future	1,468.0000	1,473.0000	0.341	0	0	0
2011/04/13	R201 2011/11/03	7.95	Put	Bond Future	838.0000	829.0000	(1.074)	0	0	0
2011/04/13	R201 2012/02/02			Bond Future	7.9040	7.8990	(0.063)	0.0000	0.0000	0
2011/04/13	R201 2012/02/02	8.25	Call	Bond Future	1,805.0000	1,811.0000	0.332	0	0	0
2011/04/13	R201 2012/02/02	8.25	Put	Bond Future	925.0000	918.0000	(0.757)	0	0	0

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2011/04/13	R201 2012/02/02	8.30	Call	Bond Future	1,887.0000	1,893.0000	0.318	0	0	0
2011/04/13	R201 2012/02/02	8.30	Put	Bond Future	880.0000	873.0000	(0.795)	0	0	0
2011/04/13	R201 2012/02/02	8.20	Call	Bond Future	1,725.0000	1,731.0000	0.348	0	0	0
2011/04/13	R201 2012/02/02	8.20	Put	Bond Future	971.0000	964.0000	(0.721)	0	0	0
2011/04/13	R202 2011/05/05			Bond Future	0.3470	0.3650	5.187	0.0000	0.0000	10,539
2011/04/13	R202 2011/05/05	2.05	Call	Bond Future	42,126.0000	41,599.0000	(1.251)	0	0	0
2011/04/13	R202 2011/05/05	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/13	R202 2011/05/05	2.10	Call	Bond Future	43,154.0000	42,627.0000	(1.221)	0	0	0
2011/04/13	R202 2011/05/05	2.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/13	R202 2011/05/05	2.00	Call	Bond Future	41,088.0000	40,560.0000	(1.285)	0	0	0
2011/04/13	R202 2011/05/05	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/13	R203 2011/05/05			Bond Future	8.3210	8.3320	0.132	0.0000	0.0000	517
2011/04/13	R203 2011/05/05	8.25	Call	Bond Future	417.0000	383.0000	(8.153)	0	0	0
2011/04/13	R203 2011/05/05	8.25	Put	Bond Future	762.0000	781.0000	2.493	0	0	0
2011/04/13	R203 2011/05/05	8.30	Call	Bond Future	524.0000	487.0000	(7.061)	0	0	0
2011/04/13	R203 2011/05/05	8.30	Put	Bond Future	626.0000	642.0000	2.556	0	0	0
2011/04/13	R203 2011/05/05	8.20	Call	Bond Future	325.0000	296.0000	(8.923)	0	0	0
2011/04/13	R203 2011/05/05	8.20	Put	Bond Future	914.0000	938.0000	2.626	0	0	0
2011/04/13	R203 2011/08/04			Bond Future	8.4520	8.4640	0.142	0.0000	0.0000	0
2011/04/13	R203 2011/08/04	8.00	Call	Bond Future	565.0000	545.0000	(3.540)	0	0	0
2011/04/13	R203 2011/08/04	8.00	Put	Bond Future	2,701.0000	2,737.0000	1.333	0	0	0
2011/04/13	R203 2011/08/04	8.05	Call	Bond Future	633.0000	612.0000	(3.318)	0	0	0
2011/04/13	R203 2011/08/04	8.05	Put	Bond Future	2,530.0000	2,565.0000	1.383	0	0	0
2011/04/13	R203 2011/08/04	7.95	Call	Bond Future	502.0000	484.0000	(3.586)	0	0	0
2011/04/13	R203 2011/08/04	7.95	Put	Bond Future	2,878.0000	2,916.0000	1.320	0	0	0
2011/04/13	R203 2011/11/03			Bond Future	8.5940	8.6060	0.140	0.0000	0.0000	1,633
2011/04/13	R203 2011/11/03	8.50	Call	Bond Future	1,704.0000	1,674.0000	(1.761)	0	0	0
2011/04/13	R203 2011/11/03	8.50	Put	Bond Future	2,126.0000	2,150.0000	1.129	0	0	0
2011/04/13	R203 2011/11/03	8.55	Call	Bond Future	1,815.0000	1,784.0000	(1.708)	0	0	0
2011/04/13	R203 2011/11/03	8.55	Put	Bond Future	2,012.0000	2,035.0000	1.143	0	0	0
2011/04/13	R203 2011/11/03	8.45	Call	Bond Future	1,597.0000	1,568.0000	(1.816)	0	0	0
2011/04/13	R203 2011/11/03	8.45	Put	Bond Future	2,245.0000	2,270.0000	1.114	0	0	0
2011/04/13	R203 2012/02/02			Bond Future	8.7490	8.7630	0.160	0.0000	0.0000	0

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2011/04/13	R203 2012/02/02	8.75	Call	Bond Future	2,410.0000	2,375.0000	(1.452)	0	0	0
2011/04/13	R203 2012/02/02	8.75	Put	Bond Future	2,406.0000	2,431.0000	1.039	0	0	0
2011/04/13	R203 2012/02/02	8.80	Call	Bond Future	2,525.0000	2,489.0000	(1.426)	0	0	0
2011/04/13	R203 2012/02/02	8.80	Put	Bond Future	2,306.0000	2,330.0000	1.041	0	0	0
2011/04/13	R203 2012/02/02	8.70	Call	Bond Future	2,298.0000	2,264.0000	(1.480)	0	0	0
2011/04/13	R203 2012/02/02	8.70	Put	Bond Future	2,509.0000	2,535.0000	1.036	0	0	0
2011/04/13	R204 2011/05/05			Bond Future	8.4450	8.4670	0.261	0.0000	0.0000	100
2011/04/13	R204 2011/05/05	8.50	Call	Bond Future	830.0000	748.0000	(9.880)	0	0	0
2011/04/13	R204 2011/05/05	8.50	Put	Bond Future	531.0000	569.0000	7.156	0	0	0
2011/04/13	R204 2011/05/05	8.55	Call	Bond Future	994.0000	905.0000	(8.954)	0	0	0
2011/04/13	R204 2011/05/05	8.55	Put	Bond Future	424.0000	455.0000	7.311	0	0	0
2011/04/13	R204 2011/05/05	8.45	Call	Bond Future	683.0000	609.0000	(10.835)	0	0	0
2011/04/13	R204 2011/05/05	8.45	Put	Bond Future	656.0000	702.0000	7.012	0	0	0
2011/04/13	R204 2011/08/04			Bond Future	8.5670	8.5900	0.268	0.0000	0.0000	0
2011/04/13	R204 2011/08/04	8.00	Call	Bond Future	517.0000	485.0000	(6.190)	0	0	0
2011/04/13	R204 2011/08/04	8.00	Put	Bond Future	3,568.0000	3,657.0000	2.494	0	0	0
2011/04/13	R204 2011/08/04	8.05	Call	Bond Future	582.0000	547.0000	(6.014)	0	0	0
2011/04/13	R204 2011/08/04	8.05	Put	Bond Future	3,359.0000	3,445.0000	2.560	0	0	0
2011/04/13	R204 2011/08/04	7.95	Call	Bond Future	458.0000	428.0000	(6.550)	0	0	0
2011/04/13	R204 2011/08/04	7.95	Put	Bond Future	3,784.0000	3,875.0000	2.405	0	0	0
2011/04/13	R204 2011/11/03			Bond Future	8.6940	8.7170	0.265	0.0000	0.0000	2,034
2011/04/13	R204 2011/11/03	8.75	Call	Bond Future	2,411.0000	2,344.0000	(2.779)	0	0	0
2011/04/13	R204 2011/11/03	8.75	Put	Bond Future	2,126.0000	2,176.0000	2.352	0	0	0
2011/04/13	R204 2011/11/03	8.80	Call	Bond Future	2,550.0000	2,480.0000	(2.745)	0	0	0
2011/04/13	R204 2011/11/03	8.80	Put	Bond Future	2,011.0000	2,058.0000	2.337	0	0	0
2011/04/13	R204 2011/11/03	8.70	Call	Bond Future	2,277.0000	2,212.0000	(2.855)	0	0	0
2011/04/13	R204 2011/11/03	8.70	Put	Bond Future	2,246.0000	2,299.0000	2.360	0	0	0
2011/04/13	R204 2012/02/02			Bond Future	8.8280	8.8530	0.283	0.0000	0.0000	0
2011/04/13	R204 2012/02/02	9.00	Call	Bond Future	3,299.0000	3,225.0000	(2.243)	0	0	0
2011/04/13	R204 2012/02/02	9.00	Put	Bond Future	2,455.0000	2,504.0000	1.996	0	0	0
2011/04/13	R204 2012/02/02	9.05	Call	Bond Future	3,440.0000	3,364.0000	(2.209)	0	0	0
2011/04/13	R204 2012/02/02	9.05	Put	Bond Future	2,352.0000	2,399.0000	1.998	0	0	0
2011/04/13	R204 2012/02/02	8.95	Call	Bond Future	3,162.0000	3,090.0000	(2.277)	0	0	0
2011/04/13	R204 2012/02/02	8.95	Put	Bond Future	2,562.0000	2,613.0000	1.991	0	0	0

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2011/04/13	R206 2011/05/05			Bond Future	7.0920	7.0880	(0.056)	0.0000	0.0000	0
2011/04/13	R206 2011/05/05	7.50	Call	Bond Future	995.0000	1,003.0000	0.804	0	0	0
2011/04/13	R206 2011/05/05	7.50	Put	Bond Future	13.0000	12.0000	(7.692)	0	0	0
2011/04/13	R206 2011/05/05	7.55	Call	Bond Future	1,110.0000	1,118.0000	0.721	0	0	0
2011/04/13	R206 2011/05/05	7.55	Put	Bond Future	9.0000	7.0000	(22.222)	0	0	0
2011/04/13	R206 2011/05/05	7.45	Call	Bond Future	882.0000	890.0000	0.907	0	0	0
2011/04/13	R206 2011/05/05	7.45	Put	Bond Future	20.0000	18.0000	(10.000)	0	0	0
2011/04/13	R206 2011/08/04			Bond Future	7.2450	7.2400	(0.069)	0.0000	0.0000	2,805
2011/04/13	R206 2011/08/04	7.00	Call	Bond Future	316.0000	318.0000	0.633	0	0	0
2011/04/13	R206 2011/08/04	7.00	Put	Bond Future	857.0000	848.0000	(1.050)	0	0	0
2011/04/13	R206 2011/08/04	7.05	Call	Bond Future	360.0000	362.0000	0.556	0	0	0
2011/04/13	R206 2011/08/04	7.05	Put	Bond Future	790.0000	781.0000	(1.139)	0	0	0
2011/04/13	R206 2011/08/04	6.95	Call	Bond Future	279.0000	280.0000	0.358	0	0	0
2011/04/13	R206 2011/08/04	6.95	Put	Bond Future	931.0000	921.0000	(1.074)	0	0	0
2011/04/13	R206 2011/11/03			Bond Future	7.4150	7.4100	(0.067)	0.0000	0.0000	0
2011/04/13	R206 2011/11/03	7.75	Call	Bond Future	1,154.0000	1,158.0000	0.347	0	0	0
2011/04/13	R206 2011/11/03	7.75	Put	Bond Future	491.0000	485.0000	(1.222)	0	0	0
2011/04/13	R206 2011/11/03	7.80	Call	Bond Future	1,219.0000	1,224.0000	0.410	0	0	0
2011/04/13	R206 2011/11/03	7.80	Put	Bond Future	458.0000	453.0000	(1.092)	0	0	0
2011/04/13	R206 2011/11/03	7.70	Call	Bond Future	1,090.0000	1,094.0000	0.367	0	0	0
2011/04/13	R206 2011/11/03	7.70	Put	Bond Future	526.0000	520.0000	(1.141)	0	0	0
2011/04/13	R206 2012/02/02			Bond Future	7.6260	7.6210	(0.066)	0.0000	0.0000	0
2011/04/13	R206 2012/02/02	8.00	Call	Bond Future	1,282.0000	1,286.0000	0.312	0	0	0
2011/04/13	R206 2012/02/02	8.00	Put	Bond Future	624.0000	619.0000	(0.801)	0	0	0
2011/04/13	R206 2012/02/02	8.05	Call	Bond Future	1,339.0000	1,343.0000	0.299	0	0	0
2011/04/13	R206 2012/02/02	8.05	Put	Bond Future	593.0000	588.0000	(0.843)	0	0	0
2011/04/13	R206 2012/02/02	7.95	Call	Bond Future	1,226.0000	1,230.0000	0.326	0	0	0
2011/04/13	R206 2012/02/02	7.95	Put	Bond Future	655.0000	651.0000	(0.611)	0	0	0
2011/04/13	R207 2011/05/05			Bond Future	8.5430	8.5600	0.199	0.0000	0.0000	1,020
2011/04/13	R207 2011/05/05	8.50	Call	Bond Future	585.0000	527.0000	(9.915)	0	0	0
2011/04/13	R207 2011/05/05	8.50	Put	Bond Future	832.0000	872.0000	4.808	0	0	0
2011/04/13	R207 2011/05/05	8.55	Call	Bond Future	722.0000	658.0000	(8.864)	0	0	0
2011/04/13	R207 2011/05/05	8.55	Put	Bond Future	682.0000	715.0000	4.839	0	0	0

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2011/04/13	R207 2011/05/05	8.45	Call	Bond Future	465.0000	414.0000	(10.968)	0	0	0
2011/04/13	R207 2011/05/05	8.45	Put	Bond Future	1,001.0000	1,047.0000	4.595	0	0	0
2011/04/13	R207 2011/08/04			Bond Future	8.6580	8.6760	0.208	0.0000	0.0000	0
2011/04/13	R207 2011/08/04	8.25	Call	Bond Future	792.0000	755.0000	(4.672)	0	0	0
2011/04/13	R207 2011/08/04	8.25	Put	Bond Future	3,106.0000	3,169.0000	2.028	0	0	0
2011/04/13	R207 2011/08/04	8.30	Call	Bond Future	880.0000	841.0000	(4.432)	0	0	0
2011/04/13	R207 2011/08/04	8.30	Put	Bond Future	2,906.0000	2,968.0000	2.134	0	0	0
2011/04/13	R207 2011/08/04	8.20	Call	Bond Future	709.0000	676.0000	(4.654)	0	0	0
2011/04/13	R207 2011/08/04	8.20	Put	Bond Future	3,311.0000	3,379.0000	2.054	0	0	0
2011/04/13	R207 2011/11/03			Bond Future	8.7720	8.7900	0.205	0.0000	0.0000	600
2011/04/13	R207 2011/11/03	8.75	Call	Bond Future	2,353.0000	2,298.0000	(2.337)	0	0	0
2011/04/13	R207 2011/11/03	8.75	Put	Bond Future	2,473.0000	2,515.0000	1.698	0	0	0
2011/04/13	R207 2011/11/03	8.80	Call	Bond Future	2,493.0000	2,436.0000	(2.286)	0	0	0
2011/04/13	R207 2011/11/03	8.80	Put	Bond Future	2,341.0000	2,382.0000	1.751	0	0	0
2011/04/13	R207 2011/11/03	8.70	Call	Bond Future	2,218.0000	2,165.0000	(2.390)	0	0	0
2011/04/13	R207 2011/11/03	8.70	Put	Bond Future	2,610.0000	2,655.0000	1.724	0	0	0
2011/04/13	R207 2012/02/02			Bond Future	8.8940	8.9130	0.214	0.0000	0.0000	0
2011/04/13	R207 2012/02/02	9.00	Call	Bond Future	3,308.0000	3,249.0000	(1.784)	0	0	0
2011/04/13	R207 2012/02/02	9.00	Put	Bond Future	2,751.0000	2,792.0000	1.490	0	0	0
2011/04/13	R207 2012/02/02	9.05	Call	Bond Future	3,454.0000	3,393.0000	(1.766)	0	0	0
2011/04/13	R207 2012/02/02	9.05	Put	Bond Future	2,636.0000	2,675.0000	1.480	0	0	0
2011/04/13	R207 2012/02/02	8.95	Call	Bond Future	3,157.0000	3,099.0000	(1.837)	0	0	0
2011/04/13	R207 2012/02/02	8.95	Put	Bond Future	2,862.0000	2,904.0000	1.468	0	0	0
2011/04/13	R208 2011/05/05			Bond Future	8.5850	8.6120	0.315	0.0000	0.0000	190
2011/04/13	R208 2011/05/05	8.50	Call	Bond Future	516.0000	439.0000	(14.922)	0	0	0
2011/04/13	R208 2011/05/05	8.50	Put	Bond Future	1,033.0000	1,119.0000	8.325	0	0	0
2011/04/13	R208 2011/05/05	8.55	Call	Bond Future	645.0000	557.0000	(13.643)	0	0	0
2011/04/13	R208 2011/05/05	8.55	Put	Bond Future	857.0000	933.0000	8.868	0	0	0
2011/04/13	R208 2011/05/05	8.45	Call	Bond Future	405.0000	339.0000	(16.296)	0	0	0
2011/04/13	R208 2011/05/05	8.45	Put	Bond Future	1,227.0000	1,325.0000	7.987	0	0	0
2011/04/13	R208 2011/08/04			Bond Future	8.6870	8.7150	0.322	0.0000	0.0000	120
2011/04/13	R208 2011/08/04	8.25	Call	Bond Future	783.0000	730.0000	(6.769)	0	0	0
2011/04/13	R208 2011/08/04	8.25	Put	Bond Future	3,417.0000	3,529.0000	3.278	0	0	0
2011/04/13	R208 2011/08/04	8.30	Call	Bond Future	873.0000	816.0000	(6.529)	0	0	0

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2011/04/13	R208 2011/08/04	8.30	Put	Bond Future	3,200.0000	3,309.0000	3.406	0	0	0
2011/04/13	R208 2011/08/04	8.20	Call	Bond Future	700.0000	651.0000	(7.000)	0	0	0
2011/04/13	R208 2011/08/04	8.20	Put	Bond Future	3,641.0000	3,758.0000	3.213	0	0	0
2011/04/13	R208 2011/11/03			Bond Future	8.7930	8.8220	0.330	0.0000	0.0000	5,899
2011/04/13	R208 2011/11/03	8.75	Call	Bond Future	2,399.0000	2,310.0000	(3.710)	0	0	0
2011/04/13	R208 2011/11/03	8.75	Put	Bond Future	2,648.0000	2,726.0000	2.946	0	0	0
2011/04/13	R208 2011/11/03	8.80	Call	Bond Future	2,546.0000	2,454.0000	(3.614)	0	0	0
2011/04/13	R208 2011/11/03	8.80	Put	Bond Future	2,506.0000	2,581.0000	2.993	0	0	0
2011/04/13	R208 2011/11/03	8.70	Call	Bond Future	2,257.0000	2,171.0000	(3.810)	0	0	0
2011/04/13	R208 2011/11/03	8.70	Put	Bond Future	2,796.0000	2,877.0000	2.897	0	0	0
2011/04/13	R208 2012/02/02			Bond Future	8.9030	8.9340	0.348	0.0000	0.0000	0
2011/04/13	R208 2012/02/02	9.00	Call	Bond Future	3,495.0000	3,395.0000	(2.861)	0	0	0
2011/04/13	R208 2012/02/02	9.00	Put	Bond Future	2,951.0000	3,025.0000	2.508	0	0	0
2011/04/13	R208 2012/02/02	9.05	Call	Bond Future	3,650.0000	3,548.0000	(2.795)	0	0	0
2011/04/13	R208 2012/02/02	9.05	Put	Bond Future	2,827.0000	2,899.0000	2.547	0	0	0
2011/04/13	R208 2012/02/02	8.95	Call	Bond Future	3,344.0000	3,247.0000	(2.901)	0	0	0
2011/04/13	R208 2012/02/02	8.95	Put	Bond Future	3,080.0000	3,157.0000	2.500	0	0	0
2011/04/13	R209 2011/05/05			Bond Future	8.8480	8.8910	0.486	0.0000	0.0000	21,100
2011/04/13	R209 2011/05/05	8.50	Call	Bond Future	165.0000	115.0000	(30.303)	0	0	0
2011/04/13	R209 2011/05/05	8.50	Put	Bond Future	2,988.0000	3,275.0000	9.605	0	0	0
2011/04/13	R209 2011/05/05	8.55	Call	Bond Future	227.0000	162.0000	(28.634)	0	0	0
2011/04/13	R209 2011/05/05	8.55	Put	Bond Future	2,634.0000	2,906.0000	10.326	0	0	0
2011/04/13	R209 2011/05/05	8.45	Call	Bond Future	118.0000	80.0000	(32.203)	0	0	0
2011/04/13	R209 2011/05/05	8.45	Put	Bond Future	3,361.0000	3,660.0000	8.896	0	0	0
2011/04/13	R209 2011/08/04			Bond Future	8.9190	8.9640	0.505	0.0000	0.0000	0
2011/04/13	R209 2011/08/04	8.50	Call	Bond Future	1,132.0000	1,020.0000	(9.894)	0	0	0
2011/04/13	R209 2011/08/04	8.50	Put	Bond Future	4,505.0000	4,741.0000	5.239	0	0	0
2011/04/13	R209 2011/08/04	8.55	Call	Bond Future	1,256.0000	1,135.0000	(9.634)	0	0	0
2011/04/13	R209 2011/08/04	8.55	Put	Bond Future	4,214.0000	4,441.0000	5.387	0	0	0
2011/04/13	R209 2011/08/04	8.45	Call	Bond Future	1,016.0000	913.0000	(10.138)	0	0	0
2011/04/13	R209 2011/08/04	8.45	Put	Bond Future	4,808.0000	5,053.0000	5.096	0	0	0
2011/04/13	R209 2011/08/04	10.10	Call	Bond Future	8,582.0000	8,260.0000	(3.752)	0	0	0
2011/04/13	R209 2011/08/04	10.10	Put	Bond Future	264.0000	290.0000	9.848	0	0	0
2011/04/13	R209 2011/11/03			Bond Future	8.9920	9.0370	0.500	0.0000	0.0000	1,118

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2011/04/13	R209 2011/11/03	8.75	Call	Bond Future	2,557.0000	2,403.0000	(6.023)	0	0	0
2011/04/13	R209 2011/11/03	8.75	Put	Bond Future	4,449.0000	4,638.0000	4.248	0	0	0
2011/04/13	R209 2011/11/03	8.80	Call	Bond Future	2,725.0000	2,564.0000	(5.908)	0	0	0
2011/04/13	R209 2011/11/03	8.80	Put	Bond Future	4,220.0000	4,402.0000	4.313	0	0	0
2011/04/13	R209 2011/11/03	8.70	Call	Bond Future	2,398.0000	2,250.0000	(6.172)	0	0	0
2011/04/13	R209 2011/11/03	8.70	Put	Bond Future	4,691.0000	4,886.0000	4.157	0	0	0
2011/04/13	R209 2012/02/02			Bond Future	9.0650	9.1120	0.518	0.0000	0.0000	0
2011/04/13	R209 2012/02/02	9.00	Call	Bond Future	4,075.0000	3,889.0000	(4.564)	0	0	0
2011/04/13	R209 2012/02/02	9.00	Put	Bond Future	4,569.0000	4,737.0000	3.677	0	0	0
2011/04/13	R209 2012/02/02	9.05	Call	Bond Future	4,262.0000	4,071.0000	(4.481)	0	0	0
2011/04/13	R209 2012/02/02	9.05	Put	Bond Future	4,375.0000	4,538.0000	3.726	0	0	0
2011/04/13	R209 2012/02/02	8.95	Call	Bond Future	3,891.0000	3,711.0000	(4.626)	0	0	0
2011/04/13	R209 2012/02/02	8.95	Put	Bond Future	4,768.0000	4,942.0000	3.649	0	0	0
2011/04/13	R210 2011/05/05			Bond Future	125.5904	125.6123	0.017	0.0000	0.0000	278
2011/04/13	R210 2011/05/05	126.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/13	R210 2011/05/05	126.00	Put	Bond Future	410.0000	388.0000	(5.366)	0	0	0
2011/04/13	R210 2011/05/05	126.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/13	R210 2011/05/05	126.05	Put	Bond Future	460.0000	438.0000	(4.783)	0	0	0
2011/04/13	R210 2011/05/05	125.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/13	R210 2011/05/05	125.95	Put	Bond Future	360.0000	338.0000	(6.111)	0	0	0
2011/04/13	R211 2011/05/05			Bond Future	1.6200	1.6170	(0.185)	0.0000	0.0000	539
2011/04/13	R211 2011/05/05	2.14	Call	Bond Future	2,864.0000	2,881.0000	0.594	0	0	0
2011/04/13	R211 2011/05/05	2.14	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/13	R211 2011/05/05	2.19	Call	Bond Future	3,135.0000	3,151.0000	0.510	0	0	0
2011/04/13	R211 2011/05/05	2.19	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/13	R211 2011/05/05	2.09	Call	Bond Future	2,593.0000	2,609.0000	0.617	0	0	0
2011/04/13	R211 2011/05/05	2.09	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/13	R212 2011/05/05			Bond Future	2.4180	2.4260	0.331	0.0000	0.0000	2,532
2011/04/13	R212 2011/05/05	2.25	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/13	R212 2011/05/05	2.25	Put	Bond Future	1,621.0000	1,698.0000	4.750	0	0	0
2011/04/13	R212 2011/05/05	2.30	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/13	R212 2011/05/05	2.30	Put	Bond Future	1,136.0000	1,212.0000	6.690	0	0	0
2011/04/13	R212 2011/05/05	2.20	Call	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/04/13	R212 2011/05/05	2.20	Put	Bond Future	2,110.0000	2,186.0000	3.602	0	0	0
2011/04/13	R213 2011/05/05			Bond Future	8.9200	8.9430	0.258	0.0000	0.0000	0
2011/04/13	R213 2011/05/05	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/13	R213 2011/05/05	8.00	Put	Bond Future	7,848.0000	8,031.0000	2.332	0	0	0
2011/04/13	R213 2011/05/05	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/13	R213 2011/05/05	8.05	Put	Bond Future	7,393.0000	7,576.0000	2.475	0	0	0
2011/04/13	R213 2011/05/05	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/13	R213 2011/05/05	7.95	Put	Bond Future	8,306.0000	8,489.0000	2.203	0	0	0
2011/04/13	R213 2011/08/04			Bond Future	9.0000	9.0230	0.256	0.0000	0.0000	0
2011/04/13	R213 2011/08/04	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/13	R213 2011/08/04	8.00	Put	Bond Future	8,446.0000	8,626.0000	2.131	0	0	0
2011/04/13	R213 2011/08/04	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/13	R213 2011/08/04	8.05	Put	Bond Future	7,994.0000	8,174.0000	2.252	0	0	0
2011/04/13	R213 2011/08/04	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/13	R213 2011/08/04	7.95	Put	Bond Future	8,902.0000	9,082.0000	2.022	0	0	0
2011/04/13	R213 2011/11/03			Bond Future	9.0830	9.1070	0.264	0.0000	0.0000	0
2011/04/13	R213 2011/11/03	8.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/13	R213 2011/11/03	8.75	Put	Bond Future	2,634.0000	2,819.0000	7.024	0	0	0
2011/04/13	R213 2011/11/03	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/13	R213 2011/11/03	8.80	Put	Bond Future	2,231.0000	2,416.0000	8.292	0	0	0
2011/04/13	R213 2011/11/03	8.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/13	R213 2011/11/03	8.70	Put	Bond Future	3,041.0000	3,226.0000	6.084	0	0	0
2011/04/13	R213 2012/02/02			Bond Future	9.1700	9.1950	0.273	0.0000	0.0000	0
2011/04/13	R213 2012/02/02	9.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/13	R213 2012/02/02	9.00	Put	Bond Future	1,308.0000	1,497.0000	14.450	0	0	0
2011/04/13	R213 2012/02/02	9.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/13	R213 2012/02/02	9.05	Put	Bond Future	920.0000	1,109.0000	20.543	0	0	0
2011/04/13	R213 2012/02/02	8.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/13	R213 2012/02/02	8.95	Put	Bond Future	1,698.0000	1,888.0000	11.190	0	0	0
2011/04/13	TRT1 2011/05/05			Index Future	340.8720	340.3990	(0.139)	0.0000	0.0000	100
2011/04/13	TRT1 2011/08/04			Index Future	345.5800	345.1020	(0.138)	0.0000	0.0000	0

Total

195625.00