



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 05/04/2011

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
2011/04/05	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/05	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/05	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/05	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/05	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/05	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/05	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/05	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/05	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/05	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/05	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/05	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/05	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/05	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/05	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/04/05	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/05	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/05	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/05	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/05	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/05	AL7T 2011/05/05			Index Future	373.7720	373.6030	(0.045)	0.0000	0.0000	30
2011/04/05	AL7T 2011/08/04			Index Future	379.1220	378.9520	(0.045)	0.0000	0.0000	0
2011/04/05	ALBI 2011/05/05			Index Future	343.7550	343.7870	0.009	0.0000	0.0000	1,070
2011/04/05	ALBI 2011/08/04			Index Future	348.6760	348.7090	0.009	0.0000	0.0000	0
2011/04/05	C155 2011/08/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/05	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/05	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/05	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/05	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/05	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/05	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/05	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/05	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/05	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/05	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/05	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/04/05	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0
2011/04/05	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/05	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/05	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/05	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/05	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/05	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/05	CRD1 2011/05/05			Index Future	155.5750	155.5710	(0.003)	0.0000	0.0000	2
2011/04/05	CRD1 2011/08/04			Index Future	157.7210	157.7170	(0.003)	0.0000	0.0000	0
2011/04/05	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/05	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/05	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/05	GOVI 2011/05/05			GOVI	344.8950	344.8750	(0.006)	0.0000	0.0000	205
2011/04/05	GOVI 2011/05/05	349.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/04/05	GOVI 2011/05/05	349.00	Put	GOVI	41,050.0000	41,250.0000	0.487	0	0	0
2011/04/05	GOVI 2011/05/05	349.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/04/05	GOVI 2011/05/05	349.01	Put	GOVI	41,150.0000	41,350.0000	0.486	0	0	0
2011/04/05	GOVI 2011/05/05	348.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/04/05	GOVI 2011/05/05	348.99	Put	GOVI	40,950.0000	41,150.0000	0.488	0	0	0
2011/04/05	GOVI 2011/08/04			GOVI	349.8320	349.8120	(0.006)	0.0000	0.0000	0
2011/04/05	GOVI 2011/08/04	348.00	Call	GOVI	18,320.0000	18,120.0000	(1.092)	0	0	0
2011/04/05	GOVI 2011/08/04	348.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/04/05	GOVI 2011/08/04	348.01	Call	GOVI	18,220.0000	18,020.0000	(1.098)	0	0	0
2011/04/05	GOVI 2011/08/04	348.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/04/05	GOVI 2011/08/04	347.99	Call	GOVI	18,420.0000	18,220.0000	(1.086)	0	0	0
2011/04/05	GOVI 2011/08/04	347.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0

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2011/04/05	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/04/05	IGOV 2011/05/05			Index Future	150.2130	150.2090	(0.003)	0.0000	0.0000	63
2011/04/05	IGOV 2011/08/04			Index Future	152.3640	152.3600	(0.003)	0.0000	0.0000	0
2011/04/05	ILBI 2011/05/05			Index Future	406.3130	406.2820	(0.008)	0.0000	0.0000	336
2011/04/05	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/04/05	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/04/05	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/04/05	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/04/05	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/04/05	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/04/05	JBAF 2011/04/20			Jibar Tradeable Future	5.5940	5.5930	(0.018)	0.0000	0.0000	2,001
2011/04/05	JBAF 2011/05/18			Jibar Tradeable Future	5.6260	5.6210	(0.089)	0.0000	0.0000	3,001
2011/04/05	JBAF 2011/06/15			Jibar Tradeable Future	5.6570	5.6470	(0.177)	0.0000	0.0000	3,890
2011/04/05	JBAF 2011/07/20			Jibar Tradeable Future	5.7330	5.7290	(0.070)	0.0000	0.0000	2,000
2011/04/05	JBAF 2011/08/17			Jibar Tradeable Future	5.8200	5.8240	0.069	0.0000	0.0000	0
2011/04/05	JBAF 2011/09/21			Jibar Tradeable Future	5.9350	5.9520	0.286	0.0000	0.0000	14,700
2011/04/05	JBAF 2011/12/21			Jibar Tradeable Future	6.3760	6.3800	0.063	0.0000	0.0000	5,591
2011/04/05	JBAF 2012/03/20			Jibar Tradeable Future	6.9090	6.9040	(0.072)	0.0000	0.0000	1,090
2011/04/05	JBAF 2012/06/20			Jibar Tradeable Future	7.4150	7.4100	(0.067)	0.0000	0.0000	2,890
2011/04/05	JBAF 2012/09/19			Jibar Tradeable Future	7.8110	7.8070	(0.051)	0.0000	0.0000	44,710
2011/04/05	JBAF 2012/12/19			Jibar Tradeable Future	8.1580	8.1480	(0.123)	0.0000	0.0000	513
2011/04/05	JBAF 2013/03/20			Jibar Tradeable Future	8.4900	8.4830	(0.082)	0.0000	0.0000	0
2011/04/05	JN02 2011/05/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/04/05	JN02 2011/05/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/04/05	JN02 2011/05/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/04/05	JN02 2011/05/05	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0

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2011/04/05	JN02 2011/05/05	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2011/04/05	JN02 2011/05/05	8.25	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/04/05	JN02 2011/05/05	8.25	Put	JNOTE	750,000.0000	750,000.0000	0.000	0	0	0
2011/04/05	JN05 2011/05/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/04/05	JN05 2011/05/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/04/05	JN05 2011/05/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/04/05	JN05 2011/05/05	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/04/05	JN05 2011/05/05	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2011/04/05	JN05 2011/05/05	8.25	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/04/05	JN05 2011/05/05	8.25	Put	JNOTE	750,000.0000	750,000.0000	0.000	0	0	0
2011/04/05	JN10 2011/05/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/04/05	JN10 2011/05/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/04/05	JN10 2011/05/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/04/05	JN10 2011/05/05	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/04/05	JN10 2011/05/05	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2011/04/05	JN10 2011/05/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/04/05	JN10 2011/05/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/04/05	OTH1 2011/05/05			Index Future	337.2400	337.5530	0.093	0.0000	0.0000	3
2011/04/05	OTH1 2011/08/04			Index Future	342.0670	342.3860	0.093	0.0000	0.0000	0
2011/04/05	R157 2011/05/05			Bond Future	7.7380	7.7630	0.323	0.0000	0.0000	2,405
2011/04/05	R157 2011/05/05	7.75	Call	Bond Future	553.0000	493.0000	(10.850)	0	0	0
2011/04/05	R157 2011/05/05	7.75	Put	Bond Future	504.0000	546.0000	8.333	0	0	0
2011/04/05	R157 2011/05/05	7.80	Call	Bond Future	666.0000	600.0000	(9.910)	0	0	0
2011/04/05	R157 2011/05/05	7.80	Put	Bond Future	412.0000	449.0000	8.981	0	0	0
2011/04/05	R157 2011/05/05	7.70	Call	Bond Future	453.0000	399.0000	(11.921)	0	0	0
2011/04/05	R157 2011/05/05	7.70	Put	Bond Future	609.0000	657.0000	7.882	0	0	0
2011/04/05	R157 2011/05/05	7.65	Call	Bond Future	365.0000	318.0000	(12.877)	0	0	0
2011/04/05	R157 2011/05/05	7.65	Put	Bond Future	727.0000	782.0000	7.565	0	0	0
2011/04/05	R157 2011/08/04			Bond Future	7.8870	7.9140	0.342	0.0000	0.0000	0
2011/04/05	R157 2011/08/04	7.50	Call	Bond Future	525.0000	491.0000	(6.476)	0	0	0
2011/04/05	R157 2011/08/04	7.50	Put	Bond Future	2,029.0000	2,099.0000	3.450	0	0	0
2011/04/05	R157 2011/08/04	7.55	Call	Bond Future	588.0000	551.0000	(6.293)	0	0	0

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2011/04/05	R157 2011/08/04	7.55	Put	Bond Future	1,896.0000	1,963.0000	3.534	0	0	0
2011/04/05	R157 2011/08/04	7.45	Call	Bond Future	468.0000	436.0000	(6.838)	0	0	0
2011/04/05	R157 2011/08/04	7.45	Put	Bond Future	2,168.0000	2,240.0000	3.321	0	0	0
2011/04/05	R157 2011/11/03			Bond Future	8.0550	8.0830	0.348	0.0000	0.0000	3,694
2011/04/05	R157 2011/11/03	8.25	Call	Bond Future	1,922.0000	1,861.0000	(3.174)	0	0	0
2011/04/05	R157 2011/11/03	8.25	Put	Bond Future	1,220.0000	1,260.0000	3.279	0	0	0
2011/04/05	R157 2011/11/03	8.30	Call	Bond Future	2,031.0000	1,967.0000	(3.151)	0	0	0
2011/04/05	R157 2011/11/03	8.30	Put	Bond Future	1,150.0000	1,187.0000	3.217	0	0	0
2011/04/05	R157 2011/11/03	8.20	Call	Bond Future	1,817.0000	1,757.0000	(3.302)	0	0	0
2011/04/05	R157 2011/11/03	8.20	Put	Bond Future	1,294.0000	1,336.0000	3.246	0	0	0
2011/04/05	R157 2012/02/02			Bond Future	8.2450	8.2760	0.376	0.0000	0.0000	0
2011/04/05	R157 2012/02/02	8.50	Call	Bond Future	2,331.0000	2,268.0000	(2.703)	0	0	0
2011/04/05	R157 2012/02/02	8.50	Put	Bond Future	1,476.0000	1,517.0000	2.778	0	0	0
2011/04/05	R157 2012/02/02	8.55	Call	Bond Future	2,433.0000	2,369.0000	(2.630)	0	0	0
2011/04/05	R157 2012/02/02	8.55	Put	Bond Future	1,411.0000	1,452.0000	2.906	0	0	0
2011/04/05	R157 2012/02/02	8.45	Call	Bond Future	2,231.0000	2,170.0000	(2.734)	0	0	0
2011/04/05	R157 2012/02/02	8.45	Put	Bond Future	1,543.0000	1,586.0000	2.787	0	0	0
2011/04/05	R186 2011/05/05			Bond Future	8.8270	8.8000	(0.306)	0.0000	0.0000	28,849
2011/04/05	R186 2011/05/05	8.75	Call	Bond Future	1,066.0000	1,153.0000	8.161	0	0	0
2011/04/05	R186 2011/05/05	8.75	Put	Bond Future	1,781.0000	1,618.0000	(9.152)	0	0	0
2011/04/05	R186 2011/05/05	8.80	Call	Bond Future	1,274.0000	1,374.0000	7.849	0	0	1
2011/04/05	R186 2011/05/05	8.80	Put	Bond Future	1,524.0000	1,374.0000	(9.843)	0	0	0
2011/04/05	R186 2011/05/05	8.70	Call	Bond Future	882.0000	956.0000	8.390	0	0	0
2011/04/05	R186 2011/05/05	8.70	Put	Bond Future	2,065.0000	1,889.0000	(8.523)	0	0	0
2011/04/05	R186 2011/05/05	8.00	Put	Bond Future	8,050.0000	7,801.0000	(3.093)	0	0	0
2011/04/05	R186 2011/05/05	8.00	Call	Bond Future	13.0000	14.0000	7.692	0	0	5,500
2011/04/05	R186 2011/08/04			Bond Future	8.9220	8.8950	(0.303)	0.0000	0.0000	0
2011/04/05	R186 2011/08/04	8.25	Call	Bond Future	830.0000	873.0000	5.181	0	0	0
2011/04/05	R186 2011/08/04	8.25	Put	Bond Future	7,168.0000	6,966.0000	(2.818)	0	0	0
2011/04/05	R186 2011/08/04	8.30	Call	Bond Future	931.0000	979.0000	5.156	0	0	0
2011/04/05	R186 2011/08/04	8.30	Put	Bond Future	6,780.0000	6,583.0000	(2.906)	0	0	0
2011/04/05	R186 2011/08/04	8.20	Call	Bond Future	739.0000	779.0000	5.413	0	0	0
2011/04/05	R186 2011/08/04	8.20	Put	Bond Future	7,569.0000	7,364.0000	(2.708)	0	0	0
2011/04/05	R186 2011/08/04	8.35	Put	Bond Future	6,404.0000	6,210.0000	(3.029)	0	0	0

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2011/04/05	R186 2011/08/04	8.35	Call	Bond Future	1,041.0000	1,093.0000	4.995	0	0	600
2011/04/05	R186 2011/08/04	8.70	Put	Bond Future	4,109.0000	3,953.0000	(3.797)	0	0	0
2011/04/05	R186 2011/08/04	8.70	Call	Bond Future	2,071.0000	2,160.0000	4.297	0	0	200
2011/04/05	R186 2011/08/04	8.95	Call	Bond Future	3,115.0000	3,233.0000	3.788	0	0	0
2011/04/05	R186 2011/08/04	8.95	Put	Bond Future	2,862.0000	2,735.0000	(4.437)	0	0	200
2011/04/05	R186 2011/08/04	9.70	Call	Bond Future	7,517.0000	7,712.0000	2.594	0	0	0
2011/04/05	R186 2011/08/04	9.70	Put	Bond Future	778.0000	728.0000	(6.427)	0	0	600
2011/04/05	R186 2011/11/03			Bond Future	9.0180	8.9900	(0.310)	0.0000	0.0000	12,982
2011/04/05	R186 2011/11/03	9.00	Call	Bond Future	4,024.0000	4,143.0000	2.957	0	0	0
2011/04/05	R186 2011/11/03	9.00	Put	Bond Future	4,184.0000	4,054.0000	(3.107)	0	0	0
2011/04/05	R186 2011/11/03	9.05	Call	Bond Future	4,251.0000	4,374.0000	2.893	0	0	0
2011/04/05	R186 2011/11/03	9.05	Put	Bond Future	3,967.0000	3,841.0000	(3.176)	0	0	0
2011/04/05	R186 2011/11/03	8.95	Call	Bond Future	3,805.0000	3,919.0000	2.996	0	0	0
2011/04/05	R186 2011/11/03	8.95	Put	Bond Future	4,412.0000	4,276.0000	(3.083)	0	0	0
2011/04/05	R186 2012/02/02			Bond Future	9.1170	9.0870	(0.329)	0.0000	0.0000	2,500
2011/04/05	R186 2012/02/02	9.00	Call	Bond Future	4,574.0000	4,695.0000	2.645	0	0	0
2011/04/05	R186 2012/02/02	9.00	Put	Bond Future	5,599.0000	5,459.0000	(2.500)	0	0	0
2011/04/05	R186 2012/02/02	9.05	Call	Bond Future	4,787.0000	4,912.0000	2.611	0	0	0
2011/04/05	R186 2012/02/02	9.05	Put	Bond Future	5,373.0000	5,236.0000	(2.550)	0	0	0
2011/04/05	R186 2012/02/02	8.95	Call	Bond Future	4,366.0000	4,483.0000	2.680	0	0	0
2011/04/05	R186 2012/02/02	8.95	Put	Bond Future	5,834.0000	5,689.0000	(2.485)	0	0	0
2011/04/05	R189 2011/05/05			Bond Future	208.7850	208.7894	0.002	0.0000	0.0000	0
2011/04/05	R189 2011/05/05	207.30	Call	Bond Future	1,485.0000	1,489.0000	0.269	0	0	0
2011/04/05	R189 2011/05/05	207.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/05	R189 2011/05/05	207.35	Call	Bond Future	1,435.0000	1,439.0000	0.279	0	0	0
2011/04/05	R189 2011/05/05	207.35	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/05	R189 2011/05/05	207.25	Call	Bond Future	1,535.0000	1,539.0000	0.261	0	0	0
2011/04/05	R189 2011/05/05	207.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/05	R197 2011/05/05			Bond Future	231.9527	231.9660	0.006	0.0000	0.0000	0
2011/04/05	R197 2011/05/05	232.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/05	R197 2011/05/05	232.00	Put	Bond Future	47.0000	34.0000	(27.660)	0	0	0
2011/04/05	R197 2011/05/05	232.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/05	R197 2011/05/05	232.05	Put	Bond Future	97.0000	84.0000	(13.402)	0	0	0

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2011/04/05	R197 2011/05/05	231.95	Call	Bond Future	3.0000	16.0000	433.333	0	0	0
2011/04/05	R197 2011/05/05	231.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/05	R201 2011/05/05			Bond Future	7.3550	7.3900	0.476	0.0000	0.0000	484
2011/04/05	R201 2011/05/05	7.75	Call	Bond Future	1,300.0000	1,197.0000	(7.923)	0	0	0
2011/04/05	R201 2011/05/05	7.75	Put	Bond Future	42.0000	51.0000	21.429	0	0	0
2011/04/05	R201 2011/05/05	7.80	Call	Bond Future	1,446.0000	1,340.0000	(7.331)	0	0	0
2011/04/05	R201 2011/05/05	7.80	Put	Bond Future	30.0000	36.0000	20.000	0	0	0
2011/04/05	R201 2011/05/05	7.70	Call	Bond Future	1,159.0000	1,058.0000	(8.714)	0	0	0
2011/04/05	R201 2011/05/05	7.70	Put	Bond Future	59.0000	70.0000	18.644	0	0	0
2011/04/05	R201 2011/08/04			Bond Future	7.4920	7.5290	0.494	0.0000	0.0000	0
2011/04/05	R201 2011/08/04	7.25	Call	Bond Future	510.0000	467.0000	(8.431)	0	0	0
2011/04/05	R201 2011/08/04	7.25	Put	Bond Future	1,238.0000	1,305.0000	5.412	0	0	0
2011/04/05	R201 2011/08/04	7.30	Call	Bond Future	568.0000	523.0000	(7.923)	0	0	0
2011/04/05	R201 2011/08/04	7.30	Put	Bond Future	1,145.0000	1,210.0000	5.677	0	0	0
2011/04/05	R201 2011/08/04	7.20	Call	Bond Future	455.0000	416.0000	(8.571)	0	0	0
2011/04/05	R201 2011/08/04	7.20	Put	Bond Future	1,334.0000	1,405.0000	5.322	0	0	0
2011/04/05	R201 2011/11/03			Bond Future	7.6440	7.6850	0.536	0.0000	0.0000	0
2011/04/05	R201 2011/11/03	8.00	Call	Bond Future	1,710.0000	1,635.0000	(4.386)	0	0	0
2011/04/05	R201 2011/11/03	8.00	Put	Bond Future	726.0000	765.0000	5.372	0	0	0
2011/04/05	R201 2011/11/03	8.05	Call	Bond Future	1,802.0000	1,725.0000	(4.273)	0	0	0
2011/04/05	R201 2011/11/03	8.05	Put	Bond Future	681.0000	718.0000	5.433	0	0	0
2011/04/05	R201 2011/11/03	7.95	Call	Bond Future	1,620.0000	1,548.0000	(4.444)	0	0	0
2011/04/05	R201 2011/11/03	7.95	Put	Bond Future	773.0000	815.0000	5.433	0	0	0
2011/04/05	R201 2012/02/02			Bond Future	7.8170	7.8620	0.576	0.0000	0.0000	0
2011/04/05	R201 2012/02/02	8.25	Call	Bond Future	1,961.0000	1,887.0000	(3.774)	0	0	0
2011/04/05	R201 2012/02/02	8.25	Put	Bond Future	858.0000	899.0000	4.779	0	0	0
2011/04/05	R201 2012/02/02	8.30	Call	Bond Future	2,046.0000	1,970.0000	(3.715)	0	0	0
2011/04/05	R201 2012/02/02	8.30	Put	Bond Future	816.0000	856.0000	4.902	0	0	0
2011/04/05	R201 2012/02/02	8.20	Call	Bond Future	1,878.0000	1,805.0000	(3.887)	0	0	0
2011/04/05	R201 2012/02/02	8.20	Put	Bond Future	901.0000	944.0000	4.772	0	0	0
2011/04/05	R202 2011/05/05			Bond Future	0.3590	0.3590	0.000	0.0000	0.0000	10,539
2011/04/05	R202 2011/05/05	2.05	Call	Bond Future	41,774.0000	41,774.0000	0.000	0	0	0
2011/04/05	R202 2011/05/05	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0



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2011/04/05	R202 2011/05/05	2.10	Call	Bond Future	42,802.0000	42,802.0000	0.000	0	0	0
2011/04/05	R202 2011/05/05	2.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/05	R202 2011/05/05	2.00	Call	Bond Future	40,736.0000	40,736.0000	0.000	0	0	0
2011/04/05	R202 2011/05/05	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/05	R203 2011/05/05			Bond Future	8.3150	8.3400	0.301	0.0000	0.0000	517
2011/04/05	R203 2011/05/05	8.25	Call	Bond Future	519.0000	459.0000	(11.561)	0	0	0
2011/04/05	R203 2011/05/05	8.25	Put	Bond Future	835.0000	896.0000	7.305	0	0	0
2011/04/05	R203 2011/05/05	8.30	Call	Bond Future	631.0000	563.0000	(10.777)	0	0	0
2011/04/05	R203 2011/05/05	8.30	Put	Bond Future	704.0000	757.0000	7.528	0	0	0
2011/04/05	R203 2011/05/05	8.20	Call	Bond Future	421.0000	368.0000	(12.589)	0	0	0
2011/04/05	R203 2011/05/05	8.20	Put	Bond Future	981.0000	1,049.0000	6.932	0	0	0
2011/04/05	R203 2011/08/04			Bond Future	8.4470	8.4720	0.296	0.0000	0.0000	0
2011/04/05	R203 2011/08/04	8.00	Call	Bond Future	611.0000	574.0000	(6.056)	0	0	0
2011/04/05	R203 2011/08/04	8.00	Put	Bond Future	2,724.0000	2,803.0000	2.900	0	0	0
2011/04/05	R203 2011/08/04	8.05	Call	Bond Future	681.0000	641.0000	(5.874)	0	0	0
2011/04/05	R203 2011/08/04	8.05	Put	Bond Future	2,555.0000	2,631.0000	2.975	0	0	0
2011/04/05	R203 2011/08/04	7.95	Call	Bond Future	546.0000	512.0000	(6.227)	0	0	0
2011/04/05	R203 2011/08/04	7.95	Put	Bond Future	2,899.0000	2,981.0000	2.829	0	0	0
2011/04/05	R203 2011/11/03			Bond Future	8.5890	8.6150	0.303	0.0000	0.0000	1,416
2011/04/05	R203 2011/11/03	8.50	Call	Bond Future	1,751.0000	1,692.0000	(3.370)	0	0	0
2011/04/05	R203 2011/11/03	8.50	Put	Bond Future	2,151.0000	2,209.0000	2.696	0	0	0
2011/04/05	R203 2011/11/03	8.55	Call	Bond Future	1,863.0000	1,801.0000	(3.328)	0	0	0
2011/04/05	R203 2011/11/03	8.55	Put	Bond Future	2,038.0000	2,093.0000	2.699	0	0	0
2011/04/05	R203 2011/11/03	8.45	Call	Bond Future	1,643.0000	1,586.0000	(3.469)	0	0	0
2011/04/05	R203 2011/11/03	8.45	Put	Bond Future	2,269.0000	2,328.0000	2.600	0	0	0
2011/04/05	R203 2012/02/02			Bond Future	8.7430	8.7710	0.320	0.0000	0.0000	0
2011/04/05	R203 2012/02/02	8.75	Call	Bond Future	2,455.0000	2,390.0000	(2.648)	0	0	0
2011/04/05	R203 2012/02/02	8.75	Put	Bond Future	2,425.0000	2,480.0000	2.268	0	0	0
2011/04/05	R203 2012/02/02	8.80	Call	Bond Future	2,571.0000	2,504.0000	(2.606)	0	0	0
2011/04/05	R203 2012/02/02	8.80	Put	Bond Future	2,326.0000	2,380.0000	2.322	0	0	0
2011/04/05	R203 2012/02/02	8.70	Call	Bond Future	2,343.0000	2,279.0000	(2.732)	0	0	0
2011/04/05	R203 2012/02/02	8.70	Put	Bond Future	2,528.0000	2,584.0000	2.215	0	0	0
2011/04/05	R204 2011/05/05			Bond Future	8.4550	8.4690	0.166	0.0000	0.0000	100

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2011/04/05	R204 2011/05/05	8.50	Call	Bond Future	906.0000	852.0000	(5.960)	0	0	0
2011/04/05	R204 2011/05/05	8.50	Put	Bond Future	661.0000	684.0000	3.480	0	0	0
2011/04/05	R204 2011/05/05	8.55	Call	Bond Future	1,063.0000	1,005.0000	(5.456)	0	0	0
2011/04/05	R204 2011/05/05	8.55	Put	Bond Future	547.0000	566.0000	3.473	0	0	0
2011/04/05	R204 2011/05/05	8.45	Call	Bond Future	763.0000	713.0000	(6.553)	0	0	0
2011/04/05	R204 2011/05/05	8.45	Put	Bond Future	790.0000	816.0000	3.291	0	0	0
2011/04/05	R204 2011/08/04			Bond Future	8.5780	8.5920	0.163	0.0000	0.0000	0
2011/04/05	R204 2011/08/04	8.00	Call	Bond Future	545.0000	523.0000	(4.037)	0	0	0
2011/04/05	R204 2011/08/04	8.00	Put	Bond Future	3,654.0000	3,706.0000	1.423	0	0	0
2011/04/05	R204 2011/08/04	8.05	Call	Bond Future	611.0000	587.0000	(3.928)	0	0	0
2011/04/05	R204 2011/08/04	8.05	Put	Bond Future	3,446.0000	3,496.0000	1.451	0	0	0
2011/04/05	R204 2011/08/04	7.95	Call	Bond Future	485.0000	465.0000	(4.124)	0	0	0
2011/04/05	R204 2011/08/04	7.95	Put	Bond Future	3,869.0000	3,922.0000	1.370	0	0	0
2011/04/05	R204 2011/11/03			Bond Future	8.7050	8.7200	0.172	0.0000	0.0000	1,876
2011/04/05	R204 2011/11/03	8.75	Call	Bond Future	2,425.0000	2,380.0000	(1.856)	0	0	0
2011/04/05	R204 2011/11/03	8.75	Put	Bond Future	2,196.0000	2,227.0000	1.412	0	0	0
2011/04/05	R204 2011/11/03	8.80	Call	Bond Future	2,563.0000	2,516.0000	(1.834)	0	0	0
2011/04/05	R204 2011/11/03	8.80	Put	Bond Future	2,080.0000	2,109.0000	1.394	0	0	0
2011/04/05	R204 2011/11/03	8.70	Call	Bond Future	2,292.0000	2,248.0000	(1.920)	0	0	0
2011/04/05	R204 2011/11/03	8.70	Put	Bond Future	2,318.0000	2,350.0000	1.381	0	0	0
2011/04/05	R204 2012/02/02			Bond Future	8.8400	8.8560	0.181	0.0000	0.0000	0
2011/04/05	R204 2012/02/02	9.00	Call	Bond Future	3,304.0000	3,255.0000	(1.483)	0	0	0
2011/04/05	R204 2012/02/02	9.00	Put	Bond Future	2,519.0000	2,549.0000	1.191	0	0	0
2011/04/05	R204 2012/02/02	9.05	Call	Bond Future	3,444.0000	3,394.0000	(1.452)	0	0	0
2011/04/05	R204 2012/02/02	9.05	Put	Bond Future	2,415.0000	2,444.0000	1.201	0	0	0
2011/04/05	R204 2012/02/02	8.95	Call	Bond Future	3,168.0000	3,120.0000	(1.515)	0	0	0
2011/04/05	R204 2012/02/02	8.95	Put	Bond Future	2,627.0000	2,658.0000	1.180	0	0	0
2011/04/05	R206 2011/05/05			Bond Future	7.0610	7.0810	0.283	0.0000	0.0000	0
2011/04/05	R206 2011/05/05	7.50	Call	Bond Future	1,077.0000	1,030.0000	(4.364)	0	0	0
2011/04/05	R206 2011/05/05	7.50	Put	Bond Future	20.0000	22.0000	10.000	0	0	0
2011/04/05	R206 2011/05/05	7.55	Call	Bond Future	1,190.0000	1,143.0000	(3.950)	0	0	0
2011/04/05	R206 2011/05/05	7.55	Put	Bond Future	14.0000	15.0000	7.143	0	0	0
2011/04/05	R206 2011/05/05	7.45	Call	Bond Future	966.0000	920.0000	(4.762)	0	0	0
2011/04/05	R206 2011/05/05	7.45	Put	Bond Future	29.0000	31.0000	6.897	0	0	0

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2011/04/05	R206 2011/08/04			Bond Future	7.2110	7.2330	0.305	0.0000	0.0000	0
2011/04/05	R206 2011/08/04	7.00	Call	Bond Future	361.0000	341.0000	(5.540)	0	0	0
2011/04/05	R206 2011/08/04	7.00	Put	Bond Future	827.0000	855.0000	3.386	0	0	0
2011/04/05	R206 2011/08/04	7.05	Call	Bond Future	407.0000	386.0000	(5.160)	0	0	0
2011/04/05	R206 2011/08/04	7.05	Put	Bond Future	762.0000	790.0000	3.675	0	0	0
2011/04/05	R206 2011/08/04	6.95	Call	Bond Future	320.0000	302.0000	(5.625)	0	0	0
2011/04/05	R206 2011/08/04	6.95	Put	Bond Future	897.0000	927.0000	3.344	0	0	0
2011/04/05	R206 2011/11/03			Bond Future	7.3780	7.4020	0.325	0.0000	0.0000	0
2011/04/05	R206 2011/11/03	7.75	Call	Bond Future	1,215.0000	1,182.0000	(2.716)	0	0	0
2011/04/05	R206 2011/11/03	7.75	Put	Bond Future	478.0000	493.0000	3.138	0	0	0
2011/04/05	R206 2011/11/03	7.80	Call	Bond Future	1,282.0000	1,248.0000	(2.652)	0	0	0
2011/04/05	R206 2011/11/03	7.80	Put	Bond Future	447.0000	461.0000	3.132	0	0	0
2011/04/05	R206 2011/11/03	7.70	Call	Bond Future	1,150.0000	1,118.0000	(2.783)	0	0	0
2011/04/05	R206 2011/11/03	7.70	Put	Bond Future	512.0000	528.0000	3.125	0	0	0
2011/04/05	R206 2012/02/02			Bond Future	7.5820	7.6100	0.369	0.0000	0.0000	0
2011/04/05	R206 2012/02/02	8.00	Call	Bond Future	1,342.0000	1,310.0000	(2.385)	0	0	0
2011/04/05	R206 2012/02/02	8.00	Put	Bond Future	606.0000	623.0000	2.805	0	0	0
2011/04/05	R206 2012/02/02	8.05	Call	Bond Future	1,400.0000	1,367.0000	(2.357)	0	0	0
2011/04/05	R206 2012/02/02	8.05	Put	Bond Future	576.0000	593.0000	2.951	0	0	0
2011/04/05	R206 2012/02/02	7.95	Call	Bond Future	1,285.0000	1,253.0000	(2.490)	0	0	0
2011/04/05	R206 2012/02/02	7.95	Put	Bond Future	637.0000	654.0000	2.669	0	0	0
2011/04/05	R207 2011/05/05			Bond Future	8.5470	8.5560	0.105	0.0000	0.0000	1,020
2011/04/05	R207 2011/05/05	8.50	Call	Bond Future	686.0000	650.0000	(5.248)	0	0	0
2011/04/05	R207 2011/05/05	8.50	Put	Bond Future	956.0000	972.0000	1.674	0	0	0
2011/04/05	R207 2011/05/05	8.55	Call	Bond Future	824.0000	785.0000	(4.733)	0	0	0
2011/04/05	R207 2011/05/05	8.55	Put	Bond Future	807.0000	819.0000	1.487	0	0	0
2011/04/05	R207 2011/05/05	8.45	Call	Bond Future	564.0000	532.0000	(5.674)	0	0	0
2011/04/05	R207 2011/05/05	8.45	Put	Bond Future	1,123.0000	1,142.0000	1.692	0	0	0
2011/04/05	R207 2011/08/04			Bond Future	8.6630	8.6720	0.104	0.0000	0.0000	0
2011/04/05	R207 2011/08/04	8.25	Call	Bond Future	834.0000	813.0000	(2.518)	0	0	0
2011/04/05	R207 2011/08/04	8.25	Put	Bond Future	3,176.0000	3,205.0000	0.913	0	0	0
2011/04/05	R207 2011/08/04	8.30	Call	Bond Future	924.0000	901.0000	(2.489)	0	0	0
2011/04/05	R207 2011/08/04	8.30	Put	Bond Future	2,978.0000	3,005.0000	0.907	0	0	0
2011/04/05	R207 2011/08/04	8.20	Call	Bond Future	751.0000	730.0000	(2.796)	0	0	0

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2011/04/05	R207 2011/08/04	8.20	Put	Bond Future	3,381.0000	3,410.0000	0.858	0	0	0
2011/04/05	R207 2011/11/03			Bond Future	8.7770	8.7870	0.114	0.0000	0.0000	600
2011/04/05	R207 2011/11/03	8.75	Call	Bond Future	2,386.0000	2,353.0000	(1.383)	0	0	0
2011/04/05	R207 2011/11/03	8.75	Put	Bond Future	2,533.0000	2,554.0000	0.829	0	0	0
2011/04/05	R207 2011/11/03	8.80	Call	Bond Future	2,525.0000	2,491.0000	(1.347)	0	0	0
2011/04/05	R207 2011/11/03	8.80	Put	Bond Future	2,400.0000	2,421.0000	0.875	0	0	0
2011/04/05	R207 2011/11/03	8.70	Call	Bond Future	2,251.0000	2,219.0000	(1.422)	0	0	0
2011/04/05	R207 2011/11/03	8.70	Put	Bond Future	2,670.0000	2,693.0000	0.861	0	0	0
2011/04/05	R207 2012/02/02			Bond Future	8.8990	8.9090	0.112	0.0000	0.0000	0
2011/04/05	R207 2012/02/02	9.00	Call	Bond Future	3,334.0000	3,301.0000	(0.990)	0	0	0
2011/04/05	R207 2012/02/02	9.00	Put	Bond Future	2,803.0000	2,823.0000	0.714	0	0	0
2011/04/05	R207 2012/02/02	9.05	Call	Bond Future	3,480.0000	3,445.0000	(1.006)	0	0	0
2011/04/05	R207 2012/02/02	9.05	Put	Bond Future	2,688.0000	2,706.0000	0.670	0	0	0
2011/04/05	R207 2012/02/02	8.95	Call	Bond Future	3,184.0000	3,151.0000	(1.036)	0	0	0
2011/04/05	R207 2012/02/02	8.95	Put	Bond Future	2,916.0000	2,935.0000	0.652	0	0	0
2011/04/05	R208 2011/05/05			Bond Future	8.6030	8.6070	0.046	0.0000	0.0000	190
2011/04/05	R208 2011/05/05	8.50	Call	Bond Future	588.0000	565.0000	(3.912)	0	0	0
2011/04/05	R208 2011/05/05	8.50	Put	Bond Future	1,213.0000	1,215.0000	0.165	0	0	0
2011/04/05	R208 2011/05/05	8.55	Call	Bond Future	715.0000	691.0000	(3.357)	0	0	0
2011/04/05	R208 2011/05/05	8.55	Put	Bond Future	1,036.0000	1,036.0000	0.000	0	0	0
2011/04/05	R208 2011/05/05	8.45	Call	Bond Future	477.0000	456.0000	(4.403)	0	0	0
2011/04/05	R208 2011/05/05	8.45	Put	Bond Future	1,408.0000	1,411.0000	0.213	0	0	0
2011/04/05	R208 2011/08/04			Bond Future	8.7060	8.7100	0.046	0.0000	0.0000	120
2011/04/05	R208 2011/08/04	8.25	Call	Bond Future	804.0000	790.0000	(1.741)	0	0	0
2011/04/05	R208 2011/08/04	8.25	Put	Bond Future	3,550.0000	3,559.0000	0.254	0	0	0
2011/04/05	R208 2011/08/04	8.30	Call	Bond Future	893.0000	879.0000	(1.568)	0	0	0
2011/04/05	R208 2011/08/04	8.30	Put	Bond Future	3,332.0000	3,342.0000	0.300	0	0	0
2011/04/05	R208 2011/08/04	8.20	Call	Bond Future	721.0000	708.0000	(1.803)	0	0	0
2011/04/05	R208 2011/08/04	8.20	Put	Bond Future	3,775.0000	3,785.0000	0.265	0	0	0
2011/04/05	R208 2011/11/03			Bond Future	8.8130	8.8170	0.045	0.0000	0.0000	5,604
2011/04/05	R208 2011/11/03	8.75	Call	Bond Future	2,390.0000	2,373.0000	(0.711)	0	0	0
2011/04/05	R208 2011/11/03	8.75	Put	Bond Future	2,754.0000	2,760.0000	0.218	0	0	0
2011/04/05	R208 2011/11/03	8.80	Call	Bond Future	2,535.0000	2,517.0000	(0.710)	0	0	0
2011/04/05	R208 2011/11/03	8.80	Put	Bond Future	2,610.0000	2,615.0000	0.192	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
2011/04/05	R208 2011/11/03	8.70	Call	Bond Future	2,250.0000	2,233.0000	(0.756)	0	0	0
2011/04/05	R208 2011/11/03	8.70	Put	Bond Future	2,904.0000	2,910.0000	0.207	0	0	0
2011/04/05	R208 2012/02/02			Bond Future	8.9230	8.9280	0.056	0.0000	0.0000	0
2011/04/05	R208 2012/02/02	9.00	Call	Bond Future	3,477.0000	3,457.0000	(0.575)	0	0	0
2011/04/05	R208 2012/02/02	9.00	Put	Bond Future	3,045.0000	3,054.0000	0.296	0	0	0
2011/04/05	R208 2012/02/02	9.05	Call	Bond Future	3,630.0000	3,609.0000	(0.579)	0	0	0
2011/04/05	R208 2012/02/02	9.05	Put	Bond Future	2,920.0000	2,927.0000	0.240	0	0	0
2011/04/05	R208 2012/02/02	8.95	Call	Bond Future	3,327.0000	3,307.0000	(0.601)	0	0	0
2011/04/05	R208 2012/02/02	8.95	Put	Bond Future	3,175.0000	3,183.0000	0.252	0	0	0
2011/04/05	R209 2011/05/05			Bond Future	8.8840	8.8630	(0.236)	0.0000	0.0000	21,100
2011/04/05	R209 2011/05/05	8.50	Call	Bond Future	214.0000	228.0000	6.542	0	0	0
2011/04/05	R209 2011/05/05	8.50	Put	Bond Future	3,319.0000	3,169.0000	(4.519)	0	0	0
2011/04/05	R209 2011/05/05	8.55	Call	Bond Future	280.0000	299.0000	6.786	0	0	0
2011/04/05	R209 2011/05/05	8.55	Put	Bond Future	2,969.0000	2,824.0000	(4.884)	0	0	0
2011/04/05	R209 2011/05/05	8.45	Call	Bond Future	161.0000	172.0000	6.832	0	0	0
2011/04/05	R209 2011/05/05	8.45	Put	Bond Future	3,686.0000	3,532.0000	(4.178)	0	0	0
2011/04/05	R209 2011/08/04			Bond Future	8.9570	8.9350	(0.246)	0.0000	0.0000	0
2011/04/05	R209 2011/08/04	8.50	Call	Bond Future	1,116.0000	1,158.0000	3.763	0	0	0
2011/04/05	R209 2011/08/04	8.50	Put	Bond Future	4,783.0000	4,655.0000	(2.676)	0	0	0
2011/04/05	R209 2011/08/04	8.55	Call	Bond Future	1,235.0000	1,281.0000	3.725	0	0	0
2011/04/05	R209 2011/08/04	8.55	Put	Bond Future	4,487.0000	4,363.0000	(2.764)	0	0	0
2011/04/05	R209 2011/08/04	8.45	Call	Bond Future	1,004.0000	1,043.0000	3.884	0	0	0
2011/04/05	R209 2011/08/04	8.45	Put	Bond Future	5,090.0000	4,959.0000	(2.574)	0	0	0
2011/04/05	R209 2011/08/04	10.10	Call	Bond Future	8,353.0000	8,502.0000	1.784	0	0	0
2011/04/05	R209 2011/08/04	10.10	Put	Bond Future	329.0000	308.0000	(6.383)	0	0	0
2011/04/05	R209 2011/11/03			Bond Future	9.0300	9.0080	(0.244)	0.0000	0.0000	1,033
2011/04/05	R209 2011/11/03	8.75	Call	Bond Future	2,497.0000	2,561.0000	2.563	0	0	0
2011/04/05	R209 2011/11/03	8.75	Put	Bond Future	4,679.0000	4,576.0000	(2.201)	0	0	0
2011/04/05	R209 2011/11/03	8.80	Call	Bond Future	2,660.0000	2,727.0000	2.519	0	0	0
2011/04/05	R209 2011/11/03	8.80	Put	Bond Future	4,445.0000	4,344.0000	(2.272)	0	0	0
2011/04/05	R209 2011/11/03	8.70	Call	Bond Future	2,342.0000	2,403.0000	2.605	0	0	0
2011/04/05	R209 2011/11/03	8.70	Put	Bond Future	4,925.0000	4,818.0000	(2.173)	0	0	0
2011/04/05	R209 2012/02/02			Bond Future	9.1040	9.0820	(0.242)	0.0000	0.0000	0
2011/04/05	R209 2012/02/02	9.00	Call	Bond Future	3,984.0000	4,060.0000	1.908	0	0	0

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2011/04/05	R209 2012/02/02	9.00	Put	Bond Future	4,772.0000	4,682.0000	(1.886)	0	0	0
2011/04/05	R209 2012/02/02	9.05	Call	Bond Future	4,167.0000	4,245.0000	1.872	0	0	0
2011/04/05	R209 2012/02/02	9.05	Put	Bond Future	4,574.0000	4,487.0000	(1.902)	0	0	0
2011/04/05	R209 2012/02/02	8.95	Call	Bond Future	3,805.0000	3,878.0000	1.919	0	0	0
2011/04/05	R209 2012/02/02	8.95	Put	Bond Future	4,976.0000	4,884.0000	(1.849)	0	0	0
2011/04/05	R210 2011/05/05			Bond Future	125.3597	125.3671	0.006	0.0000	0.0000	278
2011/04/05	R210 2011/05/05	126.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/05	R210 2011/05/05	126.00	Put	Bond Future	640.0000	633.0000	(1.094)	0	0	0
2011/04/05	R210 2011/05/05	126.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/05	R210 2011/05/05	126.05	Put	Bond Future	690.0000	683.0000	(1.014)	0	0	0
2011/04/05	R210 2011/05/05	125.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/05	R210 2011/05/05	125.95	Put	Bond Future	590.0000	583.0000	(1.186)	0	0	0
2011/04/05	R211 2011/05/05			Bond Future	1.6370	1.6360	(0.061)	0.0000	0.0000	539
2011/04/05	R211 2011/05/05	2.14	Call	Bond Future	2,769.0000	2,775.0000	0.217	0	0	0
2011/04/05	R211 2011/05/05	2.14	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/05	R211 2011/05/05	2.19	Call	Bond Future	3,040.0000	3,045.0000	0.164	0	0	0
2011/04/05	R211 2011/05/05	2.19	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/05	R211 2011/05/05	2.09	Call	Bond Future	2,497.0000	2,503.0000	0.240	0	0	0
2011/04/05	R211 2011/05/05	2.09	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/05	R212 2011/05/05			Bond Future	2.4330	2.4530	0.822	0.0000	0.0000	2,532
2011/04/05	R212 2011/05/05	2.25	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/05	R212 2011/05/05	2.25	Put	Bond Future	1,765.0000	1,956.0000	10.822	0	0	0
2011/04/05	R212 2011/05/05	2.30	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/05	R212 2011/05/05	2.30	Put	Bond Future	1,279.0000	1,470.0000	14.934	0	0	0
2011/04/05	R212 2011/05/05	2.20	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/05	R212 2011/05/05	2.20	Put	Bond Future	2,253.0000	2,444.0000	8.478	0	0	0
2011/04/05	R213 2011/05/05			Bond Future	8.9610	8.9350	(0.290)	0.0000	0.0000	0
2011/04/05	R213 2011/05/05	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/05	R213 2011/05/05	8.00	Put	Bond Future	8,174.0000	7,967.0000	(2.532)	0	0	0
2011/04/05	R213 2011/05/05	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/05	R213 2011/05/05	8.05	Put	Bond Future	7,719.0000	7,513.0000	(2.669)	0	0	0
2011/04/05	R213 2011/05/05	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/04/05	R213 2011/05/05	7.95	Put	Bond Future	8,632.0000	8,426.0000	(2.386)	0	0	0
2011/04/05	R213 2011/08/04			Bond Future	9.0430	9.0160	(0.299)	0.0000	0.0000	0
2011/04/05	R213 2011/08/04	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/05	R213 2011/08/04	8.00	Put	Bond Future	8,782.0000	8,572.0000	(2.391)	0	0	0
2011/04/05	R213 2011/08/04	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/05	R213 2011/08/04	8.05	Put	Bond Future	8,330.0000	8,119.0000	(2.533)	0	0	0
2011/04/05	R213 2011/08/04	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/05	R213 2011/08/04	7.95	Put	Bond Future	9,238.0000	9,028.0000	(2.273)	0	0	0
2011/04/05	R213 2011/11/03			Bond Future	9.1270	9.1000	(0.296)	0.0000	0.0000	0
2011/04/05	R213 2011/11/03	8.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/05	R213 2011/11/03	8.75	Put	Bond Future	2,973.0000	2,765.0000	(6.996)	0	0	0
2011/04/05	R213 2011/11/03	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/05	R213 2011/11/03	8.80	Put	Bond Future	2,569.0000	2,362.0000	(8.058)	0	0	0
2011/04/05	R213 2011/11/03	8.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/05	R213 2011/11/03	8.70	Put	Bond Future	3,380.0000	3,172.0000	(6.154)	0	0	0
2011/04/05	R213 2012/02/02			Bond Future	9.2150	9.1870	(0.304)	0.0000	0.0000	0
2011/04/05	R213 2012/02/02	9.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/05	R213 2012/02/02	9.00	Put	Bond Future	1,648.0000	1,437.0000	(12.803)	0	0	0
2011/04/05	R213 2012/02/02	9.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/05	R213 2012/02/02	9.05	Put	Bond Future	1,261.0000	1,049.0000	(16.812)	0	0	0
2011/04/05	R213 2012/02/02	8.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/05	R213 2012/02/02	8.95	Put	Bond Future	2,039.0000	1,827.0000	(10.397)	0	0	0
2011/04/05	TRT1 2011/05/05			Index Future	340.7120	340.7350	0.007	0.0000	0.0000	100
2011/04/05	TRT1 2011/08/04			Index Future	345.4120	345.4360	0.007	0.0000	0.0000	0
<b>Total</b>										<b>187674.00</b>