



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 06/04/2011

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
2011/04/06	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/06	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/06	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/06	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/06	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/06	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/06	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/06	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/06	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/06	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/06	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/06	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/06	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/06	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/06	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/04/06	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/06	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/06	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/06	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/06	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/06	AL7T 2011/05/05			Index Future	373.6030	374.9920	0.372	0.0000	0.0000	30
2011/04/06	AL7T 2011/08/04			Index Future	378.9520	380.3620	0.372	0.0000	0.0000	0
2011/04/06	ALBI 2011/05/05			Index Future	343.7870	344.7930	0.293	0.0000	0.0000	1,070
2011/04/06	ALBI 2011/08/04			Index Future	348.7090	349.7310	0.293	0.0000	0.0000	0
2011/04/06	C155 2011/08/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/06	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/06	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/06	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/06	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/06	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/06	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/06	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/06	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/06	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/06	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/06	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/04/06	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0
2011/04/06	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/06	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/06	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/06	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/06	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/06	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/06	CRD1 2011/05/05			Index Future	155.5710	155.8170	0.158	0.0000	0.0000	2
2011/04/06	CRD1 2011/08/04			Index Future	157.7170	157.9680	0.159	0.0000	0.0000	0
2011/04/06	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/06	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/06	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/06	GOVI 2011/05/05			GOVI	344.8750	345.8230	0.275	0.0000	0.0000	205
2011/04/06	GOVI 2011/05/05	349.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/04/06	GOVI 2011/05/05	349.00	Put	GOVI	41,250.0000	31,770.0000	(22.982)	0	0	0
2011/04/06	GOVI 2011/05/05	349.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/04/06	GOVI 2011/05/05	349.01	Put	GOVI	41,350.0000	31,870.0000	(22.926)	0	0	0
2011/04/06	GOVI 2011/05/05	348.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/04/06	GOVI 2011/05/05	348.99	Put	GOVI	41,150.0000	31,670.0000	(23.038)	0	0	0
2011/04/06	GOVI 2011/08/04			GOVI	349.8120	350.7750	0.275	0.0000	0.0000	0
2011/04/06	GOVI 2011/08/04	348.00	Call	GOVI	18,120.0000	27,750.0000	53.146	0	0	0
2011/04/06	GOVI 2011/08/04	348.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/04/06	GOVI 2011/08/04	348.01	Call	GOVI	18,020.0000	27,650.0000	53.441	0	0	0
2011/04/06	GOVI 2011/08/04	348.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/04/06	GOVI 2011/08/04	347.99	Call	GOVI	18,220.0000	27,850.0000	52.854	0	0	0
2011/04/06	GOVI 2011/08/04	347.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0

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2011/04/06	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/04/06	IGOV 2011/05/05			Index Future	150.2090	150.1680	(0.027)	0.0000	0.0000	63
2011/04/06	IGOV 2011/08/04			Index Future	152.3600	152.3180	(0.028)	0.0000	0.0000	0
2011/04/06	ILBI 2011/05/05			Index Future	406.2820	406.3540	0.018	0.0000	0.0000	336
2011/04/06	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/04/06	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/04/06	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/04/06	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/04/06	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/04/06	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/04/06	JBAF 2011/04/20			Jibar Tradeable Future	5.5930	5.5900	(0.054)	0.0000	0.0000	2,001
2011/04/06	JBAF 2011/05/18			Jibar Tradeable Future	5.6210	5.6200	(0.018)	0.0000	0.0000	3,001
2011/04/06	JBAF 2011/06/15			Jibar Tradeable Future	5.6470	5.6500	0.053	0.0000	0.0000	3,890
2011/04/06	JBAF 2011/07/20			Jibar Tradeable Future	5.7290	5.7100	(0.332)	0.0000	0.0000	2,000
2011/04/06	JBAF 2011/08/17			Jibar Tradeable Future	5.8240	5.7900	(0.584)	0.0000	0.0000	0
2011/04/06	JBAF 2011/09/21			Jibar Tradeable Future	5.9520	5.9200	(0.538)	0.0000	0.0000	14,700
2011/04/06	JBAF 2011/12/21			Jibar Tradeable Future	6.3800	6.3400	(0.627)	0.0000	0.0000	5,591
2011/04/06	JBAF 2012/03/20			Jibar Tradeable Future	6.9040	6.8400	(0.927)	0.0000	0.0000	1,090
2011/04/06	JBAF 2012/06/20			Jibar Tradeable Future	7.4100	7.3400	(0.945)	0.0000	0.0000	2,890
2011/04/06	JBAF 2012/09/19			Jibar Tradeable Future	7.8070	7.7400	(0.858)	0.0000	0.0000	44,710
2011/04/06	JBAF 2012/12/19			Jibar Tradeable Future	8.1480	8.0900	(0.712)	0.0000	0.0000	513
2011/04/06	JBAF 2013/03/20			Jibar Tradeable Future	8.4830	8.3400	(1.686)	0.0000	0.0000	0
2011/04/06	JN02 2011/05/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/04/06	JN02 2011/05/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/04/06	JN02 2011/05/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/04/06	JN02 2011/05/05	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0

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2011/04/06	JN02 2011/05/05	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2011/04/06	JN02 2011/05/05	8.25	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/04/06	JN02 2011/05/05	8.25	Put	JNOTE	750,000.0000	750,000.0000	0.000	0	0	0
2011/04/06	JN05 2011/05/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/04/06	JN05 2011/05/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/04/06	JN05 2011/05/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/04/06	JN05 2011/05/05	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/04/06	JN05 2011/05/05	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2011/04/06	JN05 2011/05/05	8.25	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/04/06	JN05 2011/05/05	8.25	Put	JNOTE	750,000.0000	750,000.0000	0.000	0	0	0
2011/04/06	JN10 2011/05/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/04/06	JN10 2011/05/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/04/06	JN10 2011/05/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/04/06	JN10 2011/05/05	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/04/06	JN10 2011/05/05	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2011/04/06	JN10 2011/05/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/04/06	JN10 2011/05/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/04/06	OTH1 2011/05/05			Index Future	337.5530	338.8710	0.390	0.0000	0.0000	3
2011/04/06	OTH1 2011/08/04			Index Future	342.3860	343.7230	0.390	0.0000	0.0000	0
2011/04/06	R157 2011/05/05			Bond Future	7.7630	7.7380	(0.322)	0.0000	0.0000	2,405
2011/04/06	R157 2011/05/05	7.75	Call	Bond Future	493.0000	536.0000	8.722	0	0	0
2011/04/06	R157 2011/05/05	7.75	Put	Bond Future	546.0000	487.0000	(10.806)	0	0	0
2011/04/06	R157 2011/05/05	7.80	Call	Bond Future	600.0000	649.0000	8.167	0	0	0
2011/04/06	R157 2011/05/05	7.80	Put	Bond Future	449.0000	395.0000	(12.027)	0	0	0
2011/04/06	R157 2011/05/05	7.70	Call	Bond Future	399.0000	436.0000	9.273	0	0	0
2011/04/06	R157 2011/05/05	7.70	Put	Bond Future	657.0000	592.0000	(9.893)	0	0	0
2011/04/06	R157 2011/05/05	7.65	Call	Bond Future	318.0000	348.0000	9.434	0	0	0
2011/04/06	R157 2011/05/05	7.65	Put	Bond Future	782.0000	710.0000	(9.207)	0	0	0
2011/04/06	R157 2011/08/04			Bond Future	7.9140	7.8870	(0.341)	0.0000	0.0000	0
2011/04/06	R157 2011/08/04	7.50	Call	Bond Future	491.0000	517.0000	5.295	0	0	0
2011/04/06	R157 2011/08/04	7.50	Put	Bond Future	2,099.0000	2,021.0000	(3.716)	0	0	0
2011/04/06	R157 2011/08/04	7.55	Call	Bond Future	551.0000	580.0000	5.263	0	0	0

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2011/04/06	R157 2011/08/04	7.55	Put	Bond Future	1,963.0000	1,888.0000	(3.821)	0	0	0
2011/04/06	R157 2011/08/04	7.45	Call	Bond Future	436.0000	461.0000	5.734	0	0	0
2011/04/06	R157 2011/08/04	7.45	Put	Bond Future	2,240.0000	2,161.0000	(3.527)	0	0	0
2011/04/06	R157 2011/08/04	7.20	Put	Bond Future	0.0000	2,929.0000	100.000	0	0	0
2011/04/06	R157 2011/08/04	7.20	Call	Bond Future	0.0000	243.0000	100.000	0	0	1,320
2011/04/06	R157 2011/08/04	7.60	Put	Bond Future	0.0000	1,760.0000	100.000	0	0	0
2011/04/06	R157 2011/08/04	7.60	Call	Bond Future	0.0000	647.0000	100.000	0	0	440
2011/04/06	R157 2011/08/04	7.80	Call	Bond Future	0.0000	968.0000	100.000	0	0	0
2011/04/06	R157 2011/08/04	7.80	Put	Bond Future	0.0000	1,304.0000	100.000	0	0	440
2011/04/06	R157 2011/08/04	8.20	Call	Bond Future	0.0000	1,850.0000	100.000	0	0	0
2011/04/06	R157 2011/08/04	8.20	Put	Bond Future	0.0000	651.0000	100.000	0	0	1,320
2011/04/06	R157 2011/11/03			Bond Future	8.0830	8.0540	(0.359)	0.0000	0.0000	3,684
2011/04/06	R157 2011/11/03	8.25	Call	Bond Future	1,861.0000	1,917.0000	3.009	0	0	0
2011/04/06	R157 2011/11/03	8.25	Put	Bond Future	1,260.0000	1,211.0000	(3.889)	0	0	0
2011/04/06	R157 2011/11/03	8.30	Call	Bond Future	1,967.0000	2,026.0000	2.999	0	0	0
2011/04/06	R157 2011/11/03	8.30	Put	Bond Future	1,187.0000	1,141.0000	(3.875)	0	0	0
2011/04/06	R157 2011/11/03	8.20	Call	Bond Future	1,757.0000	1,812.0000	3.130	0	0	0
2011/04/06	R157 2011/11/03	8.20	Put	Bond Future	1,336.0000	1,286.0000	(3.743)	0	0	0
2011/04/06	R157 2012/02/02			Bond Future	8.2760	8.2450	(0.375)	0.0000	0.0000	0
2011/04/06	R157 2012/02/02	8.50	Call	Bond Future	2,268.0000	2,325.0000	2.513	0	0	0
2011/04/06	R157 2012/02/02	8.50	Put	Bond Future	1,517.0000	1,470.0000	(3.098)	0	0	0
2011/04/06	R157 2012/02/02	8.55	Call	Bond Future	2,369.0000	2,427.0000	2.448	0	0	0
2011/04/06	R157 2012/02/02	8.55	Put	Bond Future	1,452.0000	1,405.0000	(3.237)	0	0	0
2011/04/06	R157 2012/02/02	8.45	Call	Bond Future	2,170.0000	2,225.0000	2.535	0	0	0
2011/04/06	R157 2012/02/02	8.45	Put	Bond Future	1,586.0000	1,537.0000	(3.090)	0	0	0
2011/04/06	R186 2011/05/05			Bond Future	8.8000	8.7370	(0.716)	0.0000	0.0000	29,349
2011/04/06	R186 2011/05/05	8.75	Call	Bond Future	1,153.0000	1,415.0000	22.723	0	0	0
2011/04/06	R186 2011/05/05	8.75	Put	Bond Future	1,618.0000	1,294.0000	(20.025)	0	0	0
2011/04/06	R186 2011/05/05	8.80	Call	Bond Future	1,374.0000	1,668.0000	21.397	0	0	1
2011/04/06	R186 2011/05/05	8.80	Put	Bond Future	1,374.0000	1,081.0000	(21.325)	0	0	0
2011/04/06	R186 2011/05/05	8.70	Call	Bond Future	956.0000	1,187.0000	24.163	0	0	0
2011/04/06	R186 2011/05/05	8.70	Put	Bond Future	1,889.0000	1,534.0000	(18.793)	0	0	0
2011/04/06	R186 2011/05/05	8.00	Put	Bond Future	7,801.0000	7,221.0000	(7.435)	0	0	0
2011/04/06	R186 2011/05/05	8.00	Call	Bond Future	14.0000	21.0000	50.000	0	0	5,500

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2011/04/06	R186 2011/08/04			Bond Future	8.8950	8.8290	(0.742)	0.0000	0.0000	0
2011/04/06	R186 2011/08/04	8.25	Call	Bond Future	873.0000	1,002.0000	14.777	0	0	0
2011/04/06	R186 2011/08/04	8.25	Put	Bond Future	6,966.0000	6,493.0000	(6.790)	0	0	0
2011/04/06	R186 2011/08/04	8.30	Call	Bond Future	979.0000	1,119.0000	14.300	0	0	0
2011/04/06	R186 2011/08/04	8.30	Put	Bond Future	6,583.0000	6,120.0000	(7.033)	0	0	0
2011/04/06	R186 2011/08/04	8.20	Call	Bond Future	779.0000	896.0000	15.019	0	0	0
2011/04/06	R186 2011/08/04	8.20	Put	Bond Future	7,364.0000	6,879.0000	(6.586)	0	0	0
2011/04/06	R186 2011/08/04	8.35	Put	Bond Future	6,210.0000	5,760.0000	(7.246)	0	0	0
2011/04/06	R186 2011/08/04	8.35	Call	Bond Future	1,093.0000	1,245.0000	13.907	0	0	600
2011/04/06	R186 2011/08/04	8.70	Put	Bond Future	3,953.0000	3,600.0000	(8.930)	0	0	0
2011/04/06	R186 2011/08/04	8.70	Call	Bond Future	2,160.0000	2,409.0000	11.528	0	0	200
2011/04/06	R186 2011/08/04	8.95	Call	Bond Future	3,233.0000	3,556.0000	9.991	0	0	0
2011/04/06	R186 2011/08/04	8.95	Put	Bond Future	2,735.0000	2,455.0000	(10.238)	0	0	200
2011/04/06	R186 2011/08/04	9.70	Call	Bond Future	7,712.0000	8,210.0000	6.457	0	0	0
2011/04/06	R186 2011/08/04	9.70	Put	Bond Future	728.0000	623.0000	(14.423)	0	0	600
2011/04/06	R186 2011/11/03			Bond Future	8.9900	8.9220	(0.756)	0.0000	0.0000	12,982
2011/04/06	R186 2011/11/03	9.00	Call	Bond Future	4,143.0000	4,458.0000	7.603	0	0	0
2011/04/06	R186 2011/11/03	9.00	Put	Bond Future	4,054.0000	3,760.0000	(7.252)	0	0	0
2011/04/06	R186 2011/11/03	9.05	Call	Bond Future	4,374.0000	4,699.0000	7.430	0	0	0
2011/04/06	R186 2011/11/03	9.05	Put	Bond Future	3,841.0000	3,558.0000	(7.368)	0	0	0
2011/04/06	R186 2011/11/03	8.95	Call	Bond Future	3,919.0000	4,223.0000	7.757	0	0	0
2011/04/06	R186 2011/11/03	8.95	Put	Bond Future	4,276.0000	3,972.0000	(7.109)	0	0	0
2011/04/06	R186 2012/02/02			Bond Future	9.0870	9.0170	(0.770)	0.0000	0.0000	2,500
2011/04/06	R186 2012/02/02	9.00	Call	Bond Future	4,695.0000	4,999.0000	6.475	0	0	0
2011/04/06	R186 2012/02/02	9.00	Put	Bond Future	5,459.0000	5,149.0000	(5.679)	0	0	0
2011/04/06	R186 2012/02/02	9.05	Call	Bond Future	4,912.0000	5,224.0000	6.352	0	0	0
2011/04/06	R186 2012/02/02	9.05	Put	Bond Future	5,236.0000	4,934.0000	(5.768)	0	0	0
2011/04/06	R186 2012/02/02	8.95	Call	Bond Future	4,483.0000	4,779.0000	6.603	0	0	0
2011/04/06	R186 2012/02/02	8.95	Put	Bond Future	5,689.0000	5,371.0000	(5.590)	0	0	0
2011/04/06	R189 2011/05/05			Bond Future	208.7894	208.8019	0.006	0.0000	0.0000	0
2011/04/06	R189 2011/05/05	207.30	Call	Bond Future	1,489.0000	1,502.0000	0.873	0	0	0
2011/04/06	R189 2011/05/05	207.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/06	R189 2011/05/05	207.35	Call	Bond Future	1,439.0000	1,452.0000	0.903	0	0	0
2011/04/06	R189 2011/05/05	207.35	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/04/06	R189 2011/05/05	207.25	Call	Bond Future	1,539.0000	1,552.0000	0.845	0	0	0
2011/04/06	R189 2011/05/05	207.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/06	R197 2011/05/05			Bond Future	231.9660	232.0053	0.017	0.0000	0.0000	0
2011/04/06	R197 2011/05/05	232.00	Call	Bond Future	0.0000	5.0000	100.000	0	0	0
2011/04/06	R197 2011/05/05	232.00	Put	Bond Future	34.0000	0.0000	(100.000)	0	0	0
2011/04/06	R197 2011/05/05	232.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/06	R197 2011/05/05	232.05	Put	Bond Future	84.0000	45.0000	(46.429)	0	0	0
2011/04/06	R197 2011/05/05	231.95	Call	Bond Future	16.0000	55.0000	243.750	0	0	0
2011/04/06	R197 2011/05/05	231.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/06	R201 2011/05/05			Bond Future	7.3900	7.3650	(0.338)	0.0000	0.0000	484
2011/04/06	R201 2011/05/05	7.75	Call	Bond Future	1,197.0000	1,266.0000	5.764	0	0	0
2011/04/06	R201 2011/05/05	7.75	Put	Bond Future	51.0000	40.0000	(21.569)	0	0	0
2011/04/06	R201 2011/05/05	7.80	Call	Bond Future	1,340.0000	1,412.0000	5.373	0	0	0
2011/04/06	R201 2011/05/05	7.80	Put	Bond Future	36.0000	28.0000	(22.222)	0	0	0
2011/04/06	R201 2011/05/05	7.70	Call	Bond Future	1,058.0000	1,124.0000	6.238	0	0	0
2011/04/06	R201 2011/05/05	7.70	Put	Bond Future	70.0000	56.0000	(20.000)	0	0	0
2011/04/06	R201 2011/08/04			Bond Future	7.5290	7.5030	(0.345)	0.0000	0.0000	0
2011/04/06	R201 2011/08/04	7.25	Call	Bond Future	467.0000	491.0000	5.139	0	0	0
2011/04/06	R201 2011/08/04	7.25	Put	Bond Future	1,305.0000	1,251.0000	(4.138)	0	0	0
2011/04/06	R201 2011/08/04	7.30	Call	Bond Future	523.0000	549.0000	4.971	0	0	0
2011/04/06	R201 2011/08/04	7.30	Put	Bond Future	1,210.0000	1,159.0000	(4.215)	0	0	0
2011/04/06	R201 2011/08/04	7.20	Call	Bond Future	416.0000	438.0000	5.288	0	0	0
2011/04/06	R201 2011/08/04	7.20	Put	Bond Future	1,405.0000	1,350.0000	(3.915)	0	0	0
2011/04/06	R201 2011/11/03			Bond Future	7.6850	7.6560	(0.377)	0.0000	0.0000	0
2011/04/06	R201 2011/11/03	8.00	Call	Bond Future	1,635.0000	1,684.0000	2.997	0	0	0
2011/04/06	R201 2011/11/03	8.00	Put	Bond Future	765.0000	733.0000	(4.183)	0	0	0
2011/04/06	R201 2011/11/03	8.05	Call	Bond Future	1,725.0000	1,775.0000	2.899	0	0	0
2011/04/06	R201 2011/11/03	8.05	Put	Bond Future	718.0000	687.0000	(4.318)	0	0	0
2011/04/06	R201 2011/11/03	7.95	Call	Bond Future	1,548.0000	1,595.0000	3.036	0	0	0
2011/04/06	R201 2011/11/03	7.95	Put	Bond Future	815.0000	782.0000	(4.049)	0	0	0
2011/04/06	R201 2012/02/02			Bond Future	7.8620	7.8310	(0.394)	0.0000	0.0000	0
2011/04/06	R201 2012/02/02	8.25	Call	Bond Future	1,887.0000	1,934.0000	2.491	0	0	0
2011/04/06	R201 2012/02/02	8.25	Put	Bond Future	899.0000	867.0000	(3.560)	0	0	0

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2011/04/06	R201 2012/02/02	8.30	Call	Bond Future	1,970.0000	2,018.0000	2.437	0	0	0
2011/04/06	R201 2012/02/02	8.30	Put	Bond Future	856.0000	824.0000	(3.738)	0	0	0
2011/04/06	R201 2012/02/02	8.20	Call	Bond Future	1,805.0000	1,852.0000	2.604	0	0	0
2011/04/06	R201 2012/02/02	8.20	Put	Bond Future	944.0000	911.0000	(3.496)	0	0	0
2011/04/06	R202 2011/05/05			Bond Future	0.3590	0.3580	(0.279)	0.0000	0.0000	10,539
2011/04/06	R202 2011/05/05	2.05	Call	Bond Future	41,774.0000	41,804.0000	0.072	0	0	0
2011/04/06	R202 2011/05/05	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/06	R202 2011/05/05	2.10	Call	Bond Future	42,802.0000	42,832.0000	0.070	0	0	0
2011/04/06	R202 2011/05/05	2.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/06	R202 2011/05/05	2.00	Call	Bond Future	40,736.0000	40,765.0000	0.071	0	0	0
2011/04/06	R202 2011/05/05	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/06	R203 2011/05/05			Bond Future	8.3400	8.2850	(0.659)	0.0000	0.0000	517
2011/04/06	R203 2011/05/05	8.25	Call	Bond Future	459.0000	562.0000	22.440	0	0	0
2011/04/06	R203 2011/05/05	8.25	Put	Bond Future	896.0000	732.0000	(18.304)	0	0	0
2011/04/06	R203 2011/05/05	8.30	Call	Bond Future	563.0000	682.0000	21.137	0	0	0
2011/04/06	R203 2011/05/05	8.30	Put	Bond Future	757.0000	609.0000	(19.551)	0	0	0
2011/04/06	R203 2011/05/05	8.20	Call	Bond Future	368.0000	457.0000	24.185	0	0	0
2011/04/06	R203 2011/05/05	8.20	Put	Bond Future	1,049.0000	871.0000	(16.969)	0	0	0
2011/04/06	R203 2011/08/04			Bond Future	8.4720	8.4150	(0.673)	0.0000	0.0000	0
2011/04/06	R203 2011/08/04	8.00	Call	Bond Future	574.0000	644.0000	12.195	0	0	0
2011/04/06	R203 2011/08/04	8.00	Put	Bond Future	2,803.0000	2,607.0000	(6.993)	0	0	0
2011/04/06	R203 2011/08/04	8.05	Call	Bond Future	641.0000	718.0000	12.012	0	0	0
2011/04/06	R203 2011/08/04	8.05	Put	Bond Future	2,631.0000	2,442.0000	(7.184)	0	0	0
2011/04/06	R203 2011/08/04	7.95	Call	Bond Future	512.0000	576.0000	12.500	0	0	0
2011/04/06	R203 2011/08/04	7.95	Put	Bond Future	2,981.0000	2,779.0000	(6.776)	0	0	0
2011/04/06	R203 2011/11/03			Bond Future	8.6150	8.5550	(0.696)	0.0000	0.0000	1,416
2011/04/06	R203 2011/11/03	8.50	Call	Bond Future	1,692.0000	1,816.0000	7.329	0	0	0
2011/04/06	R203 2011/11/03	8.50	Put	Bond Future	2,209.0000	2,063.0000	(6.609)	0	0	0
2011/04/06	R203 2011/11/03	8.55	Call	Bond Future	1,801.0000	1,930.0000	7.163	0	0	0
2011/04/06	R203 2011/11/03	8.55	Put	Bond Future	2,093.0000	1,952.0000	(6.737)	0	0	0
2011/04/06	R203 2011/11/03	8.45	Call	Bond Future	1,586.0000	1,705.0000	7.503	0	0	0
2011/04/06	R203 2011/11/03	8.45	Put	Bond Future	2,328.0000	2,178.0000	(6.443)	0	0	0
2011/04/06	R203 2012/02/02			Bond Future	8.7710	8.7070	(0.730)	0.0000	0.0000	0

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2011/04/06	R203 2012/02/02	8.75	Call	Bond Future	2,390.0000	2,528.0000	5.774	0	0	0
2011/04/06	R203 2012/02/02	8.75	Put	Bond Future	2,480.0000	2,343.0000	(5.524)	0	0	0
2011/04/06	R203 2012/02/02	8.80	Call	Bond Future	2,504.0000	2,645.0000	5.631	0	0	0
2011/04/06	R203 2012/02/02	8.80	Put	Bond Future	2,380.0000	2,245.0000	(5.672)	0	0	0
2011/04/06	R203 2012/02/02	8.70	Call	Bond Future	2,279.0000	2,413.0000	5.880	0	0	0
2011/04/06	R203 2012/02/02	8.70	Put	Bond Future	2,584.0000	2,443.0000	(5.457)	0	0	0
2011/04/06	R204 2011/05/05			Bond Future	8.4690	8.4190	(0.590)	0.0000	0.0000	100
2011/04/06	R204 2011/05/05	8.50	Call	Bond Future	852.0000	994.0000	16.667	0	0	0
2011/04/06	R204 2011/05/05	8.50	Put	Bond Future	684.0000	553.0000	(19.152)	0	0	0
2011/04/06	R204 2011/05/05	8.55	Call	Bond Future	1,005.0000	1,163.0000	15.721	0	0	0
2011/04/06	R204 2011/05/05	8.55	Put	Bond Future	566.0000	451.0000	(20.318)	0	0	0
2011/04/06	R204 2011/05/05	8.45	Call	Bond Future	713.0000	839.0000	17.672	0	0	0
2011/04/06	R204 2011/05/05	8.45	Put	Bond Future	816.0000	670.0000	(17.892)	0	0	0
2011/04/06	R204 2011/08/04			Bond Future	8.5920	8.5410	(0.594)	0.0000	0.0000	0
2011/04/06	R204 2011/08/04	8.00	Call	Bond Future	523.0000	582.0000	11.281	0	0	0
2011/04/06	R204 2011/08/04	8.00	Put	Bond Future	3,706.0000	3,496.0000	(5.666)	0	0	0
2011/04/06	R204 2011/08/04	8.05	Call	Bond Future	587.0000	651.0000	10.903	0	0	0
2011/04/06	R204 2011/08/04	8.05	Put	Bond Future	3,496.0000	3,291.0000	(5.864)	0	0	0
2011/04/06	R204 2011/08/04	7.95	Call	Bond Future	465.0000	518.0000	11.398	0	0	0
2011/04/06	R204 2011/08/04	7.95	Put	Bond Future	3,922.0000	3,706.0000	(5.507)	0	0	0
2011/04/06	R204 2011/11/03			Bond Future	8.7200	8.6660	(0.619)	0.0000	0.0000	1,876
2011/04/06	R204 2011/11/03	8.75	Call	Bond Future	2,380.0000	2,521.0000	5.924	0	0	0
2011/04/06	R204 2011/11/03	8.75	Put	Bond Future	2,227.0000	2,092.0000	(6.062)	0	0	0
2011/04/06	R204 2011/11/03	8.80	Call	Bond Future	2,516.0000	2,662.0000	5.803	0	0	0
2011/04/06	R204 2011/11/03	8.80	Put	Bond Future	2,109.0000	1,979.0000	(6.164)	0	0	0
2011/04/06	R204 2011/11/03	8.70	Call	Bond Future	2,248.0000	2,384.0000	6.050	0	0	0
2011/04/06	R204 2011/11/03	8.70	Put	Bond Future	2,350.0000	2,210.0000	(5.957)	0	0	0
2011/04/06	R204 2012/02/02			Bond Future	8.8560	8.7990	(0.644)	0.0000	0.0000	0
2011/04/06	R204 2012/02/02	9.00	Call	Bond Future	3,255.0000	3,409.0000	4.731	0	0	0
2011/04/06	R204 2012/02/02	9.00	Put	Bond Future	2,549.0000	2,421.0000	(5.022)	0	0	0
2011/04/06	R204 2012/02/02	9.05	Call	Bond Future	3,394.0000	3,551.0000	4.626	0	0	0
2011/04/06	R204 2012/02/02	9.05	Put	Bond Future	2,444.0000	2,320.0000	(5.074)	0	0	0
2011/04/06	R204 2012/02/02	8.95	Call	Bond Future	3,120.0000	3,270.0000	4.808	0	0	0
2011/04/06	R204 2012/02/02	8.95	Put	Bond Future	2,658.0000	2,527.0000	(4.929)	0	0	0

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2011/04/06	R206 2011/05/05			Bond Future	7.0810	7.0720	(0.127)	0.0000	0.0000	0
2011/04/06	R206 2011/05/05	7.50	Call	Bond Future	1,030.0000	1,049.0000	1.845	0	0	0
2011/04/06	R206 2011/05/05	7.50	Put	Bond Future	22.0000	19.0000	(13.636)	0	0	0
2011/04/06	R206 2011/05/05	7.55	Call	Bond Future	1,143.0000	1,163.0000	1.750	0	0	0
2011/04/06	R206 2011/05/05	7.55	Put	Bond Future	15.0000	13.0000	(13.333)	0	0	0
2011/04/06	R206 2011/05/05	7.45	Call	Bond Future	920.0000	938.0000	1.957	0	0	0
2011/04/06	R206 2011/05/05	7.45	Put	Bond Future	31.0000	27.0000	(12.903)	0	0	0
2011/04/06	R206 2011/08/04			Bond Future	7.2330	7.2230	(0.138)	0.0000	0.0000	0
2011/04/06	R206 2011/08/04	7.00	Call	Bond Future	341.0000	347.0000	1.760	0	0	0
2011/04/06	R206 2011/08/04	7.00	Put	Bond Future	855.0000	839.0000	(1.871)	0	0	0
2011/04/06	R206 2011/08/04	7.05	Call	Bond Future	386.0000	392.0000	1.554	0	0	0
2011/04/06	R206 2011/08/04	7.05	Put	Bond Future	790.0000	774.0000	(2.025)	0	0	0
2011/04/06	R206 2011/08/04	6.95	Call	Bond Future	302.0000	307.0000	1.656	0	0	0
2011/04/06	R206 2011/08/04	6.95	Put	Bond Future	927.0000	910.0000	(1.834)	0	0	0
2011/04/06	R206 2011/11/03			Bond Future	7.4020	7.3910	(0.149)	0.0000	0.0000	0
2011/04/06	R206 2011/11/03	7.75	Call	Bond Future	1,182.0000	1,195.0000	1.100	0	0	0
2011/04/06	R206 2011/11/03	7.75	Put	Bond Future	493.0000	484.0000	(1.826)	0	0	0
2011/04/06	R206 2011/11/03	7.80	Call	Bond Future	1,248.0000	1,261.0000	1.042	0	0	0
2011/04/06	R206 2011/11/03	7.80	Put	Bond Future	461.0000	452.0000	(1.952)	0	0	0
2011/04/06	R206 2011/11/03	7.70	Call	Bond Future	1,118.0000	1,130.0000	1.073	0	0	0
2011/04/06	R206 2011/11/03	7.70	Put	Bond Future	528.0000	518.0000	(1.894)	0	0	0
2011/04/06	R206 2012/02/02			Bond Future	7.6100	7.5970	(0.171)	0.0000	0.0000	0
2011/04/06	R206 2012/02/02	8.00	Call	Bond Future	1,310.0000	1,323.0000	0.992	0	0	0
2011/04/06	R206 2012/02/02	8.00	Put	Bond Future	623.0000	613.0000	(1.605)	0	0	0
2011/04/06	R206 2012/02/02	8.05	Call	Bond Future	1,367.0000	1,381.0000	1.024	0	0	0
2011/04/06	R206 2012/02/02	8.05	Put	Bond Future	593.0000	584.0000	(1.518)	0	0	0
2011/04/06	R206 2012/02/02	7.95	Call	Bond Future	1,253.0000	1,266.0000	1.038	0	0	0
2011/04/06	R206 2012/02/02	7.95	Put	Bond Future	654.0000	644.0000	(1.529)	0	0	0
2011/04/06	R207 2011/05/05			Bond Future	8.5560	8.4870	(0.806)	0.0000	0.0000	1,020
2011/04/06	R207 2011/05/05	8.50	Call	Bond Future	650.0000	827.0000	27.231	0	0	0
2011/04/06	R207 2011/05/05	8.50	Put	Bond Future	972.0000	752.0000	(22.634)	0	0	0
2011/04/06	R207 2011/05/05	8.55	Call	Bond Future	785.0000	984.0000	25.350	0	0	0
2011/04/06	R207 2011/05/05	8.55	Put	Bond Future	819.0000	622.0000	(24.054)	0	0	0

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2011/04/06	R207 2011/05/05	8.45	Call	Bond Future	532.0000	686.0000	28.947	0	0	0
2011/04/06	R207 2011/05/05	8.45	Put	Bond Future	1,142.0000	900.0000	(21.191)	0	0	0
2011/04/06	R207 2011/08/04			Bond Future	8.6720	8.6000	(0.830)	0.0000	0.0000	0
2011/04/06	R207 2011/08/04	8.25	Call	Bond Future	813.0000	934.0000	14.883	0	0	0
2011/04/06	R207 2011/08/04	8.25	Put	Bond Future	3,205.0000	2,923.0000	(8.799)	0	0	0
2011/04/06	R207 2011/08/04	8.30	Call	Bond Future	901.0000	1,032.0000	14.539	0	0	0
2011/04/06	R207 2011/08/04	8.30	Put	Bond Future	3,005.0000	2,734.0000	(9.018)	0	0	0
2011/04/06	R207 2011/08/04	8.20	Call	Bond Future	730.0000	843.0000	15.479	0	0	0
2011/04/06	R207 2011/08/04	8.20	Put	Bond Future	3,410.0000	3,121.0000	(8.475)	0	0	0
2011/04/06	R207 2011/11/03			Bond Future	8.7870	8.7120	(0.854)	0.0000	0.0000	600
2011/04/06	R207 2011/11/03	8.75	Call	Bond Future	2,353.0000	2,557.0000	8.670	0	0	0
2011/04/06	R207 2011/11/03	8.75	Put	Bond Future	2,554.0000	2,350.0000	(7.987)	0	0	0
2011/04/06	R207 2011/11/03	8.80	Call	Bond Future	2,491.0000	2,702.0000	8.470	0	0	0
2011/04/06	R207 2011/11/03	8.80	Put	Bond Future	2,421.0000	2,223.0000	(8.178)	0	0	0
2011/04/06	R207 2011/11/03	8.70	Call	Bond Future	2,219.0000	2,416.0000	8.878	0	0	0
2011/04/06	R207 2011/11/03	8.70	Put	Bond Future	2,693.0000	2,482.0000	(7.835)	0	0	0
2011/04/06	R207 2012/02/02			Bond Future	8.9090	8.8300	(0.887)	0.0000	0.0000	0
2011/04/06	R207 2012/02/02	9.00	Call	Bond Future	3,301.0000	3,526.0000	6.816	0	0	0
2011/04/06	R207 2012/02/02	9.00	Put	Bond Future	2,823.0000	2,630.0000	(6.837)	0	0	0
2011/04/06	R207 2012/02/02	9.05	Call	Bond Future	3,445.0000	3,677.0000	6.734	0	0	0
2011/04/06	R207 2012/02/02	9.05	Put	Bond Future	2,706.0000	2,520.0000	(6.874)	0	0	0
2011/04/06	R207 2012/02/02	8.95	Call	Bond Future	3,151.0000	3,371.0000	6.982	0	0	0
2011/04/06	R207 2012/02/02	8.95	Put	Bond Future	2,935.0000	2,738.0000	(6.712)	0	0	0
2011/04/06	R208 2011/05/05			Bond Future	8.6070	8.5230	(0.976)	0.0000	0.0000	190
2011/04/06	R208 2011/05/05	8.50	Call	Bond Future	565.0000	771.0000	36.460	0	0	0
2011/04/06	R208 2011/05/05	8.50	Put	Bond Future	1,215.0000	911.0000	(25.021)	0	0	0
2011/04/06	R208 2011/05/05	8.55	Call	Bond Future	691.0000	925.0000	33.864	0	0	0
2011/04/06	R208 2011/05/05	8.55	Put	Bond Future	1,036.0000	761.0000	(26.544)	0	0	0
2011/04/06	R208 2011/05/05	8.45	Call	Bond Future	456.0000	634.0000	39.035	0	0	0
2011/04/06	R208 2011/05/05	8.45	Put	Bond Future	1,411.0000	1,080.0000	(23.459)	0	0	0
2011/04/06	R208 2011/08/04			Bond Future	8.7100	8.6230	(0.999)	0.0000	0.0000	120
2011/04/06	R208 2011/08/04	8.25	Call	Bond Future	790.0000	940.0000	18.987	0	0	0
2011/04/06	R208 2011/08/04	8.25	Put	Bond Future	3,559.0000	3,194.0000	(10.256)	0	0	0
2011/04/06	R208 2011/08/04	8.30	Call	Bond Future	879.0000	1,040.0000	18.316	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
2011/04/06	R208 2011/08/04	8.30	Put	Bond Future	3,342.0000	2,988.0000	(10.592)	0	0	0
2011/04/06	R208 2011/08/04	8.20	Call	Bond Future	708.0000	847.0000	19.633	0	0	0
2011/04/06	R208 2011/08/04	8.20	Put	Bond Future	3,785.0000	3,409.0000	(9.934)	0	0	0
2011/04/06	R208 2011/11/03			Bond Future	8.8170	8.7270	(1.021)	0.0000	0.0000	5,604
2011/04/06	R208 2011/11/03	8.75	Call	Bond Future	2,373.0000	2,631.0000	10.872	0	0	0
2011/04/06	R208 2011/11/03	8.75	Put	Bond Future	2,760.0000	2,498.0000	(9.493)	0	0	0
2011/04/06	R208 2011/11/03	8.80	Call	Bond Future	2,517.0000	2,784.0000	10.608	0	0	0
2011/04/06	R208 2011/11/03	8.80	Put	Bond Future	2,615.0000	2,362.0000	(9.675)	0	0	0
2011/04/06	R208 2011/11/03	8.70	Call	Bond Future	2,233.0000	2,481.0000	11.106	0	0	0
2011/04/06	R208 2011/11/03	8.70	Put	Bond Future	2,910.0000	2,638.0000	(9.347)	0	0	0
2011/04/06	R208 2012/02/02			Bond Future	8.9280	8.8340	(1.053)	0.0000	0.0000	0
2011/04/06	R208 2012/02/02	9.00	Call	Bond Future	3,457.0000	3,744.0000	8.302	0	0	0
2011/04/06	R208 2012/02/02	9.00	Put	Bond Future	3,054.0000	2,810.0000	(7.990)	0	0	0
2011/04/06	R208 2012/02/02	9.05	Call	Bond Future	3,609.0000	3,903.0000	8.146	0	0	0
2011/04/06	R208 2012/02/02	9.05	Put	Bond Future	2,927.0000	2,690.0000	(8.097)	0	0	0
2011/04/06	R208 2012/02/02	8.95	Call	Bond Future	3,307.0000	3,587.0000	8.467	0	0	0
2011/04/06	R208 2012/02/02	8.95	Put	Bond Future	3,183.0000	2,933.0000	(7.854)	0	0	0
2011/04/06	R209 2011/05/05			Bond Future	8.8630	8.8100	(0.598)	0.0000	0.0000	21,100
2011/04/06	R209 2011/05/05	8.50	Call	Bond Future	228.0000	289.0000	26.754	0	0	0
2011/04/06	R209 2011/05/05	8.50	Put	Bond Future	3,169.0000	2,812.0000	(11.265)	0	0	0
2011/04/06	R209 2011/05/05	8.55	Call	Bond Future	299.0000	374.0000	25.084	0	0	0
2011/04/06	R209 2011/05/05	8.55	Put	Bond Future	2,824.0000	2,481.0000	(12.146)	0	0	0
2011/04/06	R209 2011/05/05	8.45	Call	Bond Future	172.0000	219.0000	27.326	0	0	0
2011/04/06	R209 2011/05/05	8.45	Put	Bond Future	3,532.0000	3,161.0000	(10.504)	0	0	0
2011/04/06	R209 2011/08/04			Bond Future	8.9350	8.8810	(0.604)	0.0000	0.0000	0
2011/04/06	R209 2011/08/04	8.50	Call	Bond Future	1,158.0000	1,282.0000	10.708	0	0	0
2011/04/06	R209 2011/08/04	8.50	Put	Bond Future	4,655.0000	4,359.0000	(6.359)	0	0	0
2011/04/06	R209 2011/08/04	8.55	Call	Bond Future	1,281.0000	1,415.0000	10.461	0	0	0
2011/04/06	R209 2011/08/04	8.55	Put	Bond Future	4,363.0000	4,077.0000	(6.555)	0	0	0
2011/04/06	R209 2011/08/04	8.45	Call	Bond Future	1,043.0000	1,157.0000	10.930	0	0	0
2011/04/06	R209 2011/08/04	8.45	Put	Bond Future	4,959.0000	4,653.0000	(6.171)	0	0	0
2011/04/06	R209 2011/08/04	10.10	Call	Bond Future	8,502.0000	8,880.0000	4.446	0	0	0
2011/04/06	R209 2011/08/04	10.10	Put	Bond Future	308.0000	266.0000	(13.636)	0	0	0
2011/04/06	R209 2011/11/03			Bond Future	9.0080	8.9520	(0.622)	0.0000	0.0000	1,033

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2011/04/06	R209 2011/11/03	8.75	Call	Bond Future	2,561.0000	2,742.0000	7.068	0	0	0
2011/04/06	R209 2011/11/03	8.75	Put	Bond Future	4,576.0000	4,327.0000	(5.441)	0	0	0
2011/04/06	R209 2011/11/03	8.80	Call	Bond Future	2,727.0000	2,916.0000	6.931	0	0	0
2011/04/06	R209 2011/11/03	8.80	Put	Bond Future	4,344.0000	4,103.0000	(5.548)	0	0	0
2011/04/06	R209 2011/11/03	8.70	Call	Bond Future	2,403.0000	2,577.0000	7.241	0	0	0
2011/04/06	R209 2011/11/03	8.70	Put	Bond Future	4,818.0000	4,562.0000	(5.313)	0	0	0
2011/04/06	R209 2012/02/02			Bond Future	9.0820	9.0250	(0.628)	0.0000	0.0000	0
2011/04/06	R209 2012/02/02	9.00	Call	Bond Future	4,060.0000	4,275.0000	5.296	0	0	0
2011/04/06	R209 2012/02/02	9.00	Put	Bond Future	4,682.0000	4,466.0000	(4.613)	0	0	0
2011/04/06	R209 2012/02/02	9.05	Call	Bond Future	4,245.0000	4,466.0000	5.206	0	0	0
2011/04/06	R209 2012/02/02	9.05	Put	Bond Future	4,487.0000	4,276.0000	(4.702)	0	0	0
2011/04/06	R209 2012/02/02	8.95	Call	Bond Future	3,878.0000	4,087.0000	5.389	0	0	0
2011/04/06	R209 2012/02/02	8.95	Put	Bond Future	4,884.0000	4,661.0000	(4.566)	0	0	0
2011/04/06	R210 2011/05/05			Bond Future	125.3671	125.3893	0.018	0.0000	0.0000	278
2011/04/06	R210 2011/05/05	126.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/06	R210 2011/05/05	126.00	Put	Bond Future	633.0000	611.0000	(3.476)	0	0	0
2011/04/06	R210 2011/05/05	126.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/06	R210 2011/05/05	126.05	Put	Bond Future	683.0000	661.0000	(3.221)	0	0	0
2011/04/06	R210 2011/05/05	125.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/06	R210 2011/05/05	125.95	Put	Bond Future	583.0000	561.0000	(3.774)	0	0	0
2011/04/06	R211 2011/05/05			Bond Future	1.6360	1.6330	(0.183)	0.0000	0.0000	539
2011/04/06	R211 2011/05/05	2.14	Call	Bond Future	2,775.0000	2,791.0000	0.577	0	0	0
2011/04/06	R211 2011/05/05	2.14	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/06	R211 2011/05/05	2.19	Call	Bond Future	3,045.0000	3,062.0000	0.558	0	0	0
2011/04/06	R211 2011/05/05	2.19	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/06	R211 2011/05/05	2.09	Call	Bond Future	2,503.0000	2,520.0000	0.679	0	0	0
2011/04/06	R211 2011/05/05	2.09	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/06	R212 2011/05/05			Bond Future	2.4530	2.4510	(0.082)	0.0000	0.0000	2,532
2011/04/06	R212 2011/05/05	2.25	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/06	R212 2011/05/05	2.25	Put	Bond Future	1,956.0000	1,936.0000	(1.022)	0	0	0
2011/04/06	R212 2011/05/05	2.30	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/06	R212 2011/05/05	2.30	Put	Bond Future	1,470.0000	1,451.0000	(1.293)	0	0	0
2011/04/06	R212 2011/05/05	2.20	Call	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/04/06	R212 2011/05/05	2.20	Put	Bond Future	2,444.0000	2,425.0000	(0.777)	0	0	0
2011/04/06	R213 2011/05/05			Bond Future	8.9350	8.8720	(0.705)	0.0000	0.0000	0
2011/04/06	R213 2011/05/05	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/06	R213 2011/05/05	8.00	Put	Bond Future	7,967.0000	7,465.0000	(6.301)	0	0	0
2011/04/06	R213 2011/05/05	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/06	R213 2011/05/05	8.05	Put	Bond Future	7,513.0000	7,010.0000	(6.695)	0	0	0
2011/04/06	R213 2011/05/05	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/06	R213 2011/05/05	7.95	Put	Bond Future	8,426.0000	7,923.0000	(5.970)	0	0	0
2011/04/06	R213 2011/08/04			Bond Future	9.0160	8.9510	(0.721)	0.0000	0.0000	0
2011/04/06	R213 2011/08/04	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/06	R213 2011/08/04	8.00	Put	Bond Future	8,572.0000	8,061.0000	(5.961)	0	0	0
2011/04/06	R213 2011/08/04	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/06	R213 2011/08/04	8.05	Put	Bond Future	8,119.0000	7,608.0000	(6.294)	0	0	0
2011/04/06	R213 2011/08/04	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/06	R213 2011/08/04	7.95	Put	Bond Future	9,028.0000	8,517.0000	(5.660)	0	0	0
2011/04/06	R213 2011/11/03			Bond Future	9.1000	9.0330	(0.736)	0.0000	0.0000	0
2011/04/06	R213 2011/11/03	8.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/06	R213 2011/11/03	8.75	Put	Bond Future	2,765.0000	2,247.0000	(18.734)	0	0	0
2011/04/06	R213 2011/11/03	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/06	R213 2011/11/03	8.80	Put	Bond Future	2,362.0000	1,843.0000	(21.973)	0	0	0
2011/04/06	R213 2011/11/03	8.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/06	R213 2011/11/03	8.70	Put	Bond Future	3,172.0000	2,654.0000	(16.330)	0	0	0
2011/04/06	R213 2012/02/02			Bond Future	9.1870	9.1180	(0.751)	0.0000	0.0000	0
2011/04/06	R213 2012/02/02	9.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/06	R213 2012/02/02	9.00	Put	Bond Future	1,437.0000	911.0000	(36.604)	0	0	0
2011/04/06	R213 2012/02/02	9.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/06	R213 2012/02/02	9.05	Put	Bond Future	1,049.0000	523.0000	(50.143)	0	0	0
2011/04/06	R213 2012/02/02	8.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/06	R213 2012/02/02	8.95	Put	Bond Future	1,827.0000	1,302.0000	(28.736)	0	0	0
2011/04/06	TRT1 2011/05/05			Index Future	340.7350	341.6900	0.280	0.0000	0.0000	100
2011/04/06	TRT1 2011/08/04			Index Future	345.4360	346.4060	0.281	0.0000	0.0000	0

Total

191684.00