



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 07/04/2011

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
2011/04/07	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/07	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/07	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/07	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/07	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/07	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/07	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/07	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/07	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/07	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/07	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/07	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/07	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/07	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/07	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/04/07	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/07	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/07	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/07	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/07	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/07	AL7T 2011/05/05			Index Future	374.9920	375.4280	0.116	0.0000	0.0000	30
2011/04/07	AL7T 2011/08/04			Index Future	380.3620	380.8060	0.117	0.0000	0.0000	0
2011/04/07	ALBI 2011/05/05			Index Future	344.7930	345.1220	0.095	0.0000	0.0000	1,070
2011/04/07	ALBI 2011/08/04			Index Future	349.7310	350.0660	0.096	0.0000	0.0000	0
2011/04/07	C155 2011/08/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/07	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/07	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/07	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/07	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/07	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/07	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/07	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/07	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/07	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/07	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/07	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/04/07	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0
2011/04/07	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/07	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/07	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/07	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/07	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/07	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/07	CRD1 2011/05/05			Index Future	155.8170	155.9180	0.065	0.0000	0.0000	2
2011/04/07	CRD1 2011/08/04			Index Future	157.9680	158.0700	0.065	0.0000	0.0000	0
2011/04/07	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/07	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/07	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/07	GOVI 2011/05/05			GOVI	345.8230	346.1550	0.096	0.0000	0.0000	205
2011/04/07	GOVI 2011/05/05	349.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/04/07	GOVI 2011/05/05	349.00	Put	GOVI	31,770.0000	28,450.0000	(10.450)	0	0	0
2011/04/07	GOVI 2011/05/05	349.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/04/07	GOVI 2011/05/05	349.01	Put	GOVI	31,870.0000	28,550.0000	(10.417)	0	0	0
2011/04/07	GOVI 2011/05/05	348.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/04/07	GOVI 2011/05/05	348.99	Put	GOVI	31,670.0000	28,350.0000	(10.483)	0	0	0
2011/04/07	GOVI 2011/08/04			GOVI	350.7750	351.1130	0.096	0.0000	0.0000	0
2011/04/07	GOVI 2011/08/04	348.00	Call	GOVI	27,750.0000	31,130.0000	12.180	0	0	0
2011/04/07	GOVI 2011/08/04	348.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/04/07	GOVI 2011/08/04	348.01	Call	GOVI	27,650.0000	31,030.0000	12.224	0	0	0
2011/04/07	GOVI 2011/08/04	348.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/04/07	GOVI 2011/08/04	347.99	Call	GOVI	27,850.0000	31,230.0000	12.136	0	0	0
2011/04/07	GOVI 2011/08/04	347.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0

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2011/04/07	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/04/07	IGOV 2011/05/05			Index Future	150.1680	150.2160	0.032	0.0000	0.0000	63
2011/04/07	IGOV 2011/08/04			Index Future	152.3180	152.3670	0.032	0.0000	0.0000	0
2011/04/07	ILBI 2011/05/05			Index Future	406.3540	406.5850	0.057	0.0000	0.0000	336
2011/04/07	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/04/07	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/04/07	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/04/07	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/04/07	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/04/07	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/04/07	JBAF 2011/04/20			Jibar Tradeable Future	5.5900	5.5930	0.054	0.0000	0.0000	2,001
2011/04/07	JBAF 2011/05/18			Jibar Tradeable Future	5.6200	5.6480	0.498	0.0000	0.0000	3,001
2011/04/07	JBAF 2011/06/15			Jibar Tradeable Future	5.6500	5.6600	0.177	0.0000	0.0000	3,890
2011/04/07	JBAF 2011/07/20			Jibar Tradeable Future	5.7100	5.7090	(0.018)	0.0000	0.0000	2,000
2011/04/07	JBAF 2011/08/17			Jibar Tradeable Future	5.7900	5.7990	0.155	0.0000	0.0000	0
2011/04/07	JBAF 2011/09/21			Jibar Tradeable Future	5.9200	5.8930	(0.456)	0.0000	0.0000	14,700
2011/04/07	JBAF 2011/12/21			Jibar Tradeable Future	6.3400	6.3690	0.457	0.0000	0.0000	5,591
2011/04/07	JBAF 2012/03/20			Jibar Tradeable Future	6.8400	6.8350	(0.073)	0.0000	0.0000	1,090
2011/04/07	JBAF 2012/06/20			Jibar Tradeable Future	7.3400	7.3410	0.014	0.0000	0.0000	2,890
2011/04/07	JBAF 2012/09/19			Jibar Tradeable Future	7.7400	7.7640	0.310	0.0000	0.0000	44,710
2011/04/07	JBAF 2012/12/19			Jibar Tradeable Future	8.0900	8.1260	0.445	0.0000	0.0000	513
2011/04/07	JBAF 2013/03/20			Jibar Tradeable Future	8.3400	8.3200	(0.240)	0.0000	0.0000	0
2011/04/07	JN02 2011/05/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/04/07	JN02 2011/05/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/04/07	JN02 2011/05/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/04/07	JN02 2011/05/05	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0

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2011/04/07	JN02 2011/05/05	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2011/04/07	JN02 2011/05/05	8.25	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/04/07	JN02 2011/05/05	8.25	Put	JNOTE	750,000.0000	750,000.0000	0.000	0	0	0
2011/04/07	JN05 2011/05/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/04/07	JN05 2011/05/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/04/07	JN05 2011/05/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/04/07	JN05 2011/05/05	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/04/07	JN05 2011/05/05	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2011/04/07	JN05 2011/05/05	8.25	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/04/07	JN05 2011/05/05	8.25	Put	JNOTE	750,000.0000	750,000.0000	0.000	0	0	0
2011/04/07	JN10 2011/05/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/04/07	JN10 2011/05/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/04/07	JN10 2011/05/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/04/07	JN10 2011/05/05	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/04/07	JN10 2011/05/05	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2011/04/07	JN10 2011/05/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/04/07	JN10 2011/05/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/04/07	OTH1 2011/05/05			Index Future	338.8710	339.1840	0.092	0.0000	0.0000	3
2011/04/07	OTH1 2011/08/04			Index Future	343.7230	344.0420	0.093	0.0000	0.0000	0
2011/04/07	R157 2011/05/05			Bond Future	7.7380	7.7370	(0.013)	0.0000	0.0000	2,405
2011/04/07	R157 2011/05/05	7.75	Call	Bond Future	536.0000	529.0000	(1.306)	0	0	0
2011/04/07	R157 2011/05/05	7.75	Put	Bond Future	487.0000	476.0000	(2.259)	0	0	0
2011/04/07	R157 2011/05/05	7.80	Call	Bond Future	649.0000	643.0000	(0.924)	0	0	0
2011/04/07	R157 2011/05/05	7.80	Put	Bond Future	395.0000	385.0000	(2.532)	0	0	0
2011/04/07	R157 2011/05/05	7.70	Call	Bond Future	436.0000	429.0000	(1.606)	0	0	0
2011/04/07	R157 2011/05/05	7.70	Put	Bond Future	592.0000	581.0000	(1.858)	0	0	0
2011/04/07	R157 2011/05/05	7.65	Call	Bond Future	348.0000	341.0000	(2.011)	0	0	0
2011/04/07	R157 2011/05/05	7.65	Put	Bond Future	710.0000	699.0000	(1.549)	0	0	0
2011/04/07	R157 2011/08/04			Bond Future	7.8870	7.8860	(0.013)	0.0000	0.0000	0
2011/04/07	R157 2011/08/04	7.50	Call	Bond Future	517.0000	514.0000	(0.580)	0	0	0
2011/04/07	R157 2011/08/04	7.50	Put	Bond Future	2,021.0000	2,014.0000	(0.346)	0	0	0
2011/04/07	R157 2011/08/04	7.55	Call	Bond Future	580.0000	577.0000	(0.517)	0	0	0

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2011/04/07	R157 2011/08/04	7.55	Put	Bond Future	1,888.0000	1,881.0000	(0.371)	0	0	0
2011/04/07	R157 2011/08/04	7.45	Call	Bond Future	461.0000	458.0000	(0.651)	0	0	0
2011/04/07	R157 2011/08/04	7.45	Put	Bond Future	2,161.0000	2,154.0000	(0.324)	0	0	0
2011/04/07	R157 2011/08/04	7.20	Put	Bond Future	2,929.0000	2,922.0000	(0.239)	0	0	0
2011/04/07	R157 2011/08/04	7.20	Call	Bond Future	243.0000	240.0000	(1.235)	0	0	1,320
2011/04/07	R157 2011/08/04	7.60	Put	Bond Future	1,760.0000	1,753.0000	(0.398)	0	0	0
2011/04/07	R157 2011/08/04	7.60	Call	Bond Future	647.0000	644.0000	(0.464)	0	0	440
2011/04/07	R157 2011/08/04	7.80	Call	Bond Future	968.0000	965.0000	(0.310)	0	0	0
2011/04/07	R157 2011/08/04	7.80	Put	Bond Future	1,304.0000	1,297.0000	(0.537)	0	0	440
2011/04/07	R157 2011/08/04	8.20	Call	Bond Future	1,850.0000	1,848.0000	(0.108)	0	0	0
2011/04/07	R157 2011/08/04	8.20	Put	Bond Future	651.0000	645.0000	(0.922)	0	0	1,320
2011/04/07	R157 2011/11/03			Bond Future	8.0540	8.0530	(0.012)	0.0000	0.0000	3,732
2011/04/07	R157 2011/11/03	8.25	Call	Bond Future	1,917.0000	1,916.0000	(0.052)	0	0	0
2011/04/07	R157 2011/11/03	8.25	Put	Bond Future	1,211.0000	1,207.0000	(0.330)	0	0	0
2011/04/07	R157 2011/11/03	8.30	Call	Bond Future	2,026.0000	2,024.0000	(0.099)	0	0	0
2011/04/07	R157 2011/11/03	8.30	Put	Bond Future	1,141.0000	1,136.0000	(0.438)	0	0	0
2011/04/07	R157 2011/11/03	8.20	Call	Bond Future	1,812.0000	1,810.0000	(0.110)	0	0	0
2011/04/07	R157 2011/11/03	8.20	Put	Bond Future	1,286.0000	1,280.0000	(0.467)	0	0	0
2011/04/07	R157 2012/02/02			Bond Future	8.2450	8.2430	(0.024)	0.0000	0.0000	0
2011/04/07	R157 2012/02/02	8.50	Call	Bond Future	2,325.0000	2,326.0000	0.043	0	0	0
2011/04/07	R157 2012/02/02	8.50	Put	Bond Future	1,470.0000	1,464.0000	(0.408)	0	0	0
2011/04/07	R157 2012/02/02	8.55	Call	Bond Future	2,427.0000	2,428.0000	0.041	0	0	0
2011/04/07	R157 2012/02/02	8.55	Put	Bond Future	1,405.0000	1,400.0000	(0.356)	0	0	0
2011/04/07	R157 2012/02/02	8.45	Call	Bond Future	2,225.0000	2,226.0000	0.045	0	0	0
2011/04/07	R157 2012/02/02	8.45	Put	Bond Future	1,537.0000	1,531.0000	(0.390)	0	0	0
2011/04/07	R186 2011/05/05			Bond Future	8.7370	8.7260	(0.126)	0.0000	0.0000	29,349
2011/04/07	R186 2011/05/05	8.75	Call	Bond Future	1,415.0000	1,446.0000	2.191	0	0	0
2011/04/07	R186 2011/05/05	8.75	Put	Bond Future	1,294.0000	1,222.0000	(5.564)	0	0	0
2011/04/07	R186 2011/05/05	8.80	Call	Bond Future	1,668.0000	1,704.0000	2.158	0	0	1
2011/04/07	R186 2011/05/05	8.80	Put	Bond Future	1,081.0000	1,015.0000	(6.105)	0	0	0
2011/04/07	R186 2011/05/05	8.70	Call	Bond Future	1,187.0000	1,212.0000	2.106	0	0	0
2011/04/07	R186 2011/05/05	8.70	Put	Bond Future	1,534.0000	1,456.0000	(5.085)	0	0	0
2011/04/07	R186 2011/05/05	8.00	Put	Bond Future	7,221.0000	7,118.0000	(1.426)	0	0	0
2011/04/07	R186 2011/05/05	8.00	Call	Bond Future	21.0000	20.0000	(4.762)	0	0	5,500

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2011/04/07	R186 2011/08/04			Bond Future	8.8290	8.8180	(0.125)	0.0000	0.0000	0
2011/04/07	R186 2011/08/04	8.25	Call	Bond Future	1,002.0000	1,017.0000	1.497	0	0	0
2011/04/07	R186 2011/08/04	8.25	Put	Bond Future	6,493.0000	6,407.0000	(1.325)	0	0	0
2011/04/07	R186 2011/08/04	8.30	Call	Bond Future	1,119.0000	1,135.0000	1.430	0	0	0
2011/04/07	R186 2011/08/04	8.30	Put	Bond Future	6,120.0000	6,036.0000	(1.373)	0	0	0
2011/04/07	R186 2011/08/04	8.20	Call	Bond Future	896.0000	909.0000	1.451	0	0	0
2011/04/07	R186 2011/08/04	8.20	Put	Bond Future	6,879.0000	6,791.0000	(1.279)	0	0	0
2011/04/07	R186 2011/08/04	8.35	Put	Bond Future	5,760.0000	5,678.0000	(1.424)	0	0	0
2011/04/07	R186 2011/08/04	8.35	Call	Bond Future	1,245.0000	1,264.0000	1.526	0	0	600
2011/04/07	R186 2011/08/04	8.70	Put	Bond Future	3,600.0000	3,533.0000	(1.861)	0	0	0
2011/04/07	R186 2011/08/04	8.70	Call	Bond Future	2,409.0000	2,443.0000	1.411	0	0	200
2011/04/07	R186 2011/08/04	8.95	Call	Bond Future	3,556.0000	3,601.0000	1.265	0	0	0
2011/04/07	R186 2011/08/04	8.95	Put	Bond Future	2,455.0000	2,399.0000	(2.281)	0	0	200
2011/04/07	R186 2011/08/04	9.70	Call	Bond Future	8,210.0000	8,289.0000	0.962	0	0	0
2011/04/07	R186 2011/08/04	9.70	Put	Bond Future	623.0000	602.0000	(3.371)	0	0	600
2011/04/07	R186 2011/11/03			Bond Future	8.9220	8.9100	(0.134)	0.0000	0.0000	12,982
2011/04/07	R186 2011/11/03	9.00	Call	Bond Future	4,458.0000	4,507.0000	1.099	0	0	0
2011/04/07	R186 2011/11/03	9.00	Put	Bond Future	3,760.0000	3,702.0000	(1.543)	0	0	0
2011/04/07	R186 2011/11/03	9.05	Call	Bond Future	4,699.0000	4,750.0000	1.085	0	0	0
2011/04/07	R186 2011/11/03	9.05	Put	Bond Future	3,558.0000	3,501.0000	(1.602)	0	0	0
2011/04/07	R186 2011/11/03	8.95	Call	Bond Future	4,223.0000	4,271.0000	1.137	0	0	0
2011/04/07	R186 2011/11/03	8.95	Put	Bond Future	3,972.0000	3,912.0000	(1.511)	0	0	0
2011/04/07	R186 2012/02/02			Bond Future	9.0170	9.0050	(0.133)	0.0000	0.0000	2,500
2011/04/07	R186 2012/02/02	9.00	Call	Bond Future	4,999.0000	5,045.0000	0.920	0	0	0
2011/04/07	R186 2012/02/02	9.00	Put	Bond Future	5,149.0000	5,089.0000	(1.165)	0	0	0
2011/04/07	R186 2012/02/02	9.05	Call	Bond Future	5,224.0000	5,272.0000	0.919	0	0	0
2011/04/07	R186 2012/02/02	9.05	Put	Bond Future	4,934.0000	4,876.0000	(1.176)	0	0	0
2011/04/07	R186 2012/02/02	8.95	Call	Bond Future	4,779.0000	4,824.0000	0.942	0	0	0
2011/04/07	R186 2012/02/02	8.95	Put	Bond Future	5,371.0000	5,311.0000	(1.117)	0	0	0
2011/04/07	R189 2011/05/05			Bond Future	208.8019	208.7281	(0.035)	0.0000	0.0000	0
2011/04/07	R189 2011/05/05	207.30	Call	Bond Future	1,502.0000	1,428.0000	(4.927)	0	0	0
2011/04/07	R189 2011/05/05	207.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/07	R189 2011/05/05	207.35	Call	Bond Future	1,452.0000	1,378.0000	(5.096)	0	0	0
2011/04/07	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
2011/04/07	R189 2011/05/05	207.25	Call	Bond Future	1,552.0000	1,478.0000	(4.768)	0	0	0
2011/04/07	R189 2011/05/05	207.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/07	R197 2011/05/05			Bond Future	232.0053	232.0187	0.006	0.0000	0.0000	0
2011/04/07	R197 2011/05/05	232.00	Call	Bond Future	5.0000	19.0000	280.000	0	0	0
2011/04/07	R197 2011/05/05	232.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/07	R197 2011/05/05	232.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/07	R197 2011/05/05	232.05	Put	Bond Future	45.0000	31.0000	(31.111)	0	0	0
2011/04/07	R197 2011/05/05	231.95	Call	Bond Future	55.0000	69.0000	25.455	0	0	0
2011/04/07	R197 2011/05/05	231.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/07	R201 2011/05/05			Bond Future	7.3650	7.3490	(0.217)	0.0000	0.0000	484
2011/04/07	R201 2011/05/05	7.75	Call	Bond Future	1,266.0000	1,310.0000	3.476	0	0	0
2011/04/07	R201 2011/05/05	7.75	Put	Bond Future	40.0000	32.0000	(20.000)	0	0	0
2011/04/07	R201 2011/05/05	7.80	Call	Bond Future	1,412.0000	1,458.0000	3.258	0	0	0
2011/04/07	R201 2011/05/05	7.80	Put	Bond Future	28.0000	22.0000	(21.429)	0	0	0
2011/04/07	R201 2011/05/05	7.70	Call	Bond Future	1,124.0000	1,166.0000	3.737	0	0	0
2011/04/07	R201 2011/05/05	7.70	Put	Bond Future	56.0000	47.0000	(16.071)	0	0	0
2011/04/07	R201 2011/08/04			Bond Future	7.5030	7.4850	(0.240)	0.0000	0.0000	0
2011/04/07	R201 2011/08/04	7.25	Call	Bond Future	491.0000	508.0000	3.462	0	0	0
2011/04/07	R201 2011/08/04	7.25	Put	Bond Future	1,251.0000	1,215.0000	(2.878)	0	0	0
2011/04/07	R201 2011/08/04	7.30	Call	Bond Future	549.0000	567.0000	3.279	0	0	0
2011/04/07	R201 2011/08/04	7.30	Put	Bond Future	1,159.0000	1,123.0000	(3.106)	0	0	0
2011/04/07	R201 2011/08/04	7.20	Call	Bond Future	438.0000	453.0000	3.425	0	0	0
2011/04/07	R201 2011/08/04	7.20	Put	Bond Future	1,350.0000	1,311.0000	(2.889)	0	0	0
2011/04/07	R201 2011/11/03			Bond Future	7.6560	7.6370	(0.248)	0.0000	0.0000	45
2011/04/07	R201 2011/11/03	8.00	Call	Bond Future	1,684.0000	1,715.0000	1.841	0	0	0
2011/04/07	R201 2011/11/03	8.00	Put	Bond Future	733.0000	711.0000	(3.001)	0	0	0
2011/04/07	R201 2011/11/03	8.05	Call	Bond Future	1,775.0000	1,807.0000	1.803	0	0	0
2011/04/07	R201 2011/11/03	8.05	Put	Bond Future	687.0000	666.0000	(3.057)	0	0	0
2011/04/07	R201 2011/11/03	7.95	Call	Bond Future	1,595.0000	1,625.0000	1.881	0	0	0
2011/04/07	R201 2011/11/03	7.95	Put	Bond Future	782.0000	759.0000	(2.941)	0	0	0
2011/04/07	R201 2012/02/02			Bond Future	7.8310	7.8090	(0.281)	0.0000	0.0000	0
2011/04/07	R201 2012/02/02	8.25	Call	Bond Future	1,934.0000	1,968.0000	1.758	0	0	0
2011/04/07	R201 2012/02/02	8.25	Put	Bond Future	867.0000	844.0000	(2.653)	0	0	0

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2011/04/07	R201 2012/02/02	8.30	Call	Bond Future	2,018.0000	2,053.0000	1.734	0	0	0
2011/04/07	R201 2012/02/02	8.30	Put	Bond Future	824.0000	803.0000	(2.549)	0	0	0
2011/04/07	R201 2012/02/02	8.20	Call	Bond Future	1,852.0000	1,885.0000	1.782	0	0	0
2011/04/07	R201 2012/02/02	8.20	Put	Bond Future	911.0000	888.0000	(2.525)	0	0	0
2011/04/07	R202 2011/05/05			Bond Future	0.3580	0.3480	(2.793)	0.0000	0.0000	10,539
2011/04/07	R202 2011/05/05	2.05	Call	Bond Future	41,804.0000	42,097.0000	0.701	0	0	0
2011/04/07	R202 2011/05/05	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/07	R202 2011/05/05	2.10	Call	Bond Future	42,832.0000	43,125.0000	0.684	0	0	0
2011/04/07	R202 2011/05/05	2.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/07	R202 2011/05/05	2.00	Call	Bond Future	40,765.0000	41,058.0000	0.719	0	0	0
2011/04/07	R202 2011/05/05	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/07	R203 2011/05/05			Bond Future	8.2850	8.2480	(0.447)	0.0000	0.0000	517
2011/04/07	R203 2011/05/05	8.25	Call	Bond Future	562.0000	638.0000	13.523	0	0	0
2011/04/07	R203 2011/05/05	8.25	Put	Bond Future	732.0000	628.0000	(14.208)	0	0	0
2011/04/07	R203 2011/05/05	8.30	Call	Bond Future	682.0000	769.0000	12.757	0	0	0
2011/04/07	R203 2011/05/05	8.30	Put	Bond Future	609.0000	516.0000	(15.271)	0	0	0
2011/04/07	R203 2011/05/05	8.20	Call	Bond Future	457.0000	522.0000	14.223	0	0	0
2011/04/07	R203 2011/05/05	8.20	Put	Bond Future	871.0000	756.0000	(13.203)	0	0	0
2011/04/07	R203 2011/08/04			Bond Future	8.4150	8.3760	(0.463)	0.0000	0.0000	0
2011/04/07	R203 2011/08/04	8.00	Call	Bond Future	644.0000	695.0000	7.919	0	0	0
2011/04/07	R203 2011/08/04	8.00	Put	Bond Future	2,607.0000	2,476.0000	(5.025)	0	0	0
2011/04/07	R203 2011/08/04	8.05	Call	Bond Future	718.0000	772.0000	7.521	0	0	0
2011/04/07	R203 2011/08/04	8.05	Put	Bond Future	2,442.0000	2,314.0000	(5.242)	0	0	0
2011/04/07	R203 2011/08/04	7.95	Call	Bond Future	576.0000	623.0000	8.160	0	0	0
2011/04/07	R203 2011/08/04	7.95	Put	Bond Future	2,779.0000	2,644.0000	(4.858)	0	0	0
2011/04/07	R203 2011/11/03			Bond Future	8.5550	8.5140	(0.479)	0.0000	0.0000	1,416
2011/04/07	R203 2011/11/03	8.50	Call	Bond Future	1,816.0000	1,903.0000	4.791	0	0	0
2011/04/07	R203 2011/11/03	8.50	Put	Bond Future	2,063.0000	1,966.0000	(4.702)	0	0	0
2011/04/07	R203 2011/11/03	8.55	Call	Bond Future	1,930.0000	2,021.0000	4.715	0	0	0
2011/04/07	R203 2011/11/03	8.55	Put	Bond Future	1,952.0000	1,859.0000	(4.764)	0	0	0
2011/04/07	R203 2011/11/03	8.45	Call	Bond Future	1,705.0000	1,789.0000	4.927	0	0	0
2011/04/07	R203 2011/11/03	8.45	Put	Bond Future	2,178.0000	2,078.0000	(4.591)	0	0	0
2011/04/07	R203 2012/02/02			Bond Future	8.7070	8.6640	(0.494)	0.0000	0.0000	0

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2011/04/07	R203 2012/02/02	8.75	Call	Bond Future	2,528.0000	2,622.0000	3.718	0	0	0
2011/04/07	R203 2012/02/02	8.75	Put	Bond Future	2,343.0000	2,252.0000	(3.884)	0	0	0
2011/04/07	R203 2012/02/02	8.80	Call	Bond Future	2,645.0000	2,742.0000	3.667	0	0	0
2011/04/07	R203 2012/02/02	8.80	Put	Bond Future	2,245.0000	2,157.0000	(3.920)	0	0	0
2011/04/07	R203 2012/02/02	8.70	Call	Bond Future	2,413.0000	2,505.0000	3.813	0	0	0
2011/04/07	R203 2012/02/02	8.70	Put	Bond Future	2,443.0000	2,350.0000	(3.807)	0	0	0
2011/04/07	R204 2011/05/05			Bond Future	8.4190	8.3930	(0.309)	0.0000	0.0000	100
2011/04/07	R204 2011/05/05	8.50	Call	Bond Future	994.0000	1,068.0000	7.445	0	0	0
2011/04/07	R204 2011/05/05	8.50	Put	Bond Future	553.0000	485.0000	(12.297)	0	0	0
2011/04/07	R204 2011/05/05	8.55	Call	Bond Future	1,163.0000	1,245.0000	7.051	0	0	0
2011/04/07	R204 2011/05/05	8.55	Put	Bond Future	451.0000	391.0000	(13.304)	0	0	0
2011/04/07	R204 2011/05/05	8.45	Call	Bond Future	839.0000	905.0000	7.867	0	0	0
2011/04/07	R204 2011/05/05	8.45	Put	Bond Future	670.0000	594.0000	(11.343)	0	0	0
2011/04/07	R204 2011/08/04			Bond Future	8.5410	8.5130	(0.328)	0.0000	0.0000	0
2011/04/07	R204 2011/08/04	8.00	Call	Bond Future	582.0000	614.0000	5.498	0	0	0
2011/04/07	R204 2011/08/04	8.00	Put	Bond Future	3,496.0000	3,379.0000	(3.347)	0	0	0
2011/04/07	R204 2011/08/04	8.05	Call	Bond Future	651.0000	686.0000	5.376	0	0	0
2011/04/07	R204 2011/08/04	8.05	Put	Bond Future	3,291.0000	3,178.0000	(3.434)	0	0	0
2011/04/07	R204 2011/08/04	7.95	Call	Bond Future	518.0000	547.0000	5.598	0	0	0
2011/04/07	R204 2011/08/04	7.95	Put	Bond Future	3,706.0000	3,587.0000	(3.211)	0	0	0
2011/04/07	R204 2011/11/03			Bond Future	8.6660	8.6370	(0.335)	0.0000	0.0000	1,876
2011/04/07	R204 2011/11/03	8.75	Call	Bond Future	2,521.0000	2,597.0000	3.015	0	0	0
2011/04/07	R204 2011/11/03	8.75	Put	Bond Future	2,092.0000	2,020.0000	(3.442)	0	0	0
2011/04/07	R204 2011/11/03	8.80	Call	Bond Future	2,662.0000	2,740.0000	2.930	0	0	0
2011/04/07	R204 2011/11/03	8.80	Put	Bond Future	1,979.0000	1,909.0000	(3.537)	0	0	0
2011/04/07	R204 2011/11/03	8.70	Call	Bond Future	2,384.0000	2,457.0000	3.062	0	0	0
2011/04/07	R204 2011/11/03	8.70	Put	Bond Future	2,210.0000	2,135.0000	(3.394)	0	0	0
2011/04/07	R204 2012/02/02			Bond Future	8.7990	8.7680	(0.352)	0.0000	0.0000	0
2011/04/07	R204 2012/02/02	9.00	Call	Bond Future	3,409.0000	3,492.0000	2.435	0	0	0
2011/04/07	R204 2012/02/02	9.00	Put	Bond Future	2,421.0000	2,351.0000	(2.891)	0	0	0
2011/04/07	R204 2012/02/02	9.05	Call	Bond Future	3,551.0000	3,636.0000	2.394	0	0	0
2011/04/07	R204 2012/02/02	9.05	Put	Bond Future	2,320.0000	2,251.0000	(2.974)	0	0	0
2011/04/07	R204 2012/02/02	8.95	Call	Bond Future	3,270.0000	3,351.0000	2.477	0	0	0
2011/04/07	R204 2012/02/02	8.95	Put	Bond Future	2,527.0000	2,454.0000	(2.889)	0	0	0

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2011/04/07	R206 2011/05/05			Bond Future	7.0720	7.0240	(0.679)	0.0000	0.0000	0
2011/04/07	R206 2011/05/05	7.50	Call	Bond Future	1,049.0000	1,158.0000	10.391	0	0	0
2011/04/07	R206 2011/05/05	7.50	Put	Bond Future	19.0000	11.0000	(42.105)	0	0	0
2011/04/07	R206 2011/05/05	7.55	Call	Bond Future	1,163.0000	1,274.0000	9.544	0	0	0
2011/04/07	R206 2011/05/05	7.55	Put	Bond Future	13.0000	8.0000	(38.462)	0	0	0
2011/04/07	R206 2011/05/05	7.45	Call	Bond Future	938.0000	1,044.0000	11.301	0	0	0
2011/04/07	R206 2011/05/05	7.45	Put	Bond Future	27.0000	17.0000	(37.037)	0	0	0
2011/04/07	R206 2011/08/04			Bond Future	7.2230	7.1690	(0.748)	0.0000	0.0000	0
2011/04/07	R206 2011/08/04	7.00	Call	Bond Future	347.0000	390.0000	12.392	0	0	0
2011/04/07	R206 2011/08/04	7.00	Put	Bond Future	839.0000	764.0000	(8.939)	0	0	0
2011/04/07	R206 2011/08/04	7.05	Call	Bond Future	392.0000	439.0000	11.990	0	0	0
2011/04/07	R206 2011/08/04	7.05	Put	Bond Future	774.0000	702.0000	(9.302)	0	0	0
2011/04/07	R206 2011/08/04	6.95	Call	Bond Future	307.0000	347.0000	13.029	0	0	0
2011/04/07	R206 2011/08/04	6.95	Put	Bond Future	910.0000	831.0000	(8.681)	0	0	0
2011/04/07	R206 2011/11/03			Bond Future	7.3910	7.3310	(0.812)	0.0000	0.0000	0
2011/04/07	R206 2011/11/03	7.75	Call	Bond Future	1,195.0000	1,271.0000	6.360	0	0	0
2011/04/07	R206 2011/11/03	7.75	Put	Bond Future	484.0000	441.0000	(8.884)	0	0	0
2011/04/07	R206 2011/11/03	7.80	Call	Bond Future	1,261.0000	1,340.0000	6.265	0	0	0
2011/04/07	R206 2011/11/03	7.80	Put	Bond Future	452.0000	411.0000	(9.071)	0	0	0
2011/04/07	R206 2011/11/03	7.70	Call	Bond Future	1,130.0000	1,205.0000	6.637	0	0	0
2011/04/07	R206 2011/11/03	7.70	Put	Bond Future	518.0000	473.0000	(8.687)	0	0	0
2011/04/07	R206 2012/02/02			Bond Future	7.5970	7.5290	(0.895)	0.0000	0.0000	0
2011/04/07	R206 2012/02/02	8.00	Call	Bond Future	1,323.0000	1,398.0000	5.669	0	0	0
2011/04/07	R206 2012/02/02	8.00	Put	Bond Future	613.0000	568.0000	(7.341)	0	0	0
2011/04/07	R206 2012/02/02	8.05	Call	Bond Future	1,381.0000	1,457.0000	5.503	0	0	0
2011/04/07	R206 2012/02/02	8.05	Put	Bond Future	584.0000	539.0000	(7.705)	0	0	0
2011/04/07	R206 2012/02/02	7.95	Call	Bond Future	1,266.0000	1,339.0000	5.766	0	0	0
2011/04/07	R206 2012/02/02	7.95	Put	Bond Future	644.0000	597.0000	(7.298)	0	0	0
2011/04/07	R207 2011/05/05			Bond Future	8.4870	8.4760	(0.130)	0.0000	0.0000	1,020
2011/04/07	R207 2011/05/05	8.50	Call	Bond Future	827.0000	847.0000	2.418	0	0	0
2011/04/07	R207 2011/05/05	8.50	Put	Bond Future	752.0000	709.0000	(5.718)	0	0	0
2011/04/07	R207 2011/05/05	8.55	Call	Bond Future	984.0000	1,008.0000	2.439	0	0	0
2011/04/07	R207 2011/05/05	8.55	Put	Bond Future	622.0000	582.0000	(6.431)	0	0	0

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2011/04/07	R207 2011/05/05	8.45	Call	Bond Future	686.0000	702.0000	2.332	0	0	0
2011/04/07	R207 2011/05/05	8.45	Put	Bond Future	900.0000	852.0000	(5.333)	0	0	0
2011/04/07	R207 2011/08/04			Bond Future	8.6000	8.5880	(0.140)	0.0000	0.0000	0
2011/04/07	R207 2011/08/04	8.25	Call	Bond Future	934.0000	950.0000	1.713	0	0	0
2011/04/07	R207 2011/08/04	8.25	Put	Bond Future	2,923.0000	2,872.0000	(1.745)	0	0	0
2011/04/07	R207 2011/08/04	8.30	Call	Bond Future	1,032.0000	1,049.0000	1.647	0	0	0
2011/04/07	R207 2011/08/04	8.30	Put	Bond Future	2,734.0000	2,683.0000	(1.865)	0	0	0
2011/04/07	R207 2011/08/04	8.20	Call	Bond Future	843.0000	857.0000	1.661	0	0	0
2011/04/07	R207 2011/08/04	8.20	Put	Bond Future	3,121.0000	3,068.0000	(1.698)	0	0	0
2011/04/07	R207 2011/11/03			Bond Future	8.7120	8.6990	(0.149)	0.0000	0.0000	600
2011/04/07	R207 2011/11/03	8.75	Call	Bond Future	2,557.0000	2,588.0000	1.212	0	0	0
2011/04/07	R207 2011/11/03	8.75	Put	Bond Future	2,350.0000	2,310.0000	(1.702)	0	0	0
2011/04/07	R207 2011/11/03	8.80	Call	Bond Future	2,702.0000	2,735.0000	1.221	0	0	0
2011/04/07	R207 2011/11/03	8.80	Put	Bond Future	2,223.0000	2,186.0000	(1.664)	0	0	0
2011/04/07	R207 2011/11/03	8.70	Call	Bond Future	2,416.0000	2,446.0000	1.242	0	0	0
2011/04/07	R207 2011/11/03	8.70	Put	Bond Future	2,482.0000	2,441.0000	(1.652)	0	0	0
2011/04/07	R207 2012/02/02			Bond Future	8.8300	8.8180	(0.136)	0.0000	0.0000	0
2011/04/07	R207 2012/02/02	9.00	Call	Bond Future	3,526.0000	3,557.0000	0.879	0	0	0
2011/04/07	R207 2012/02/02	9.00	Put	Bond Future	2,630.0000	2,598.0000	(1.217)	0	0	0
2011/04/07	R207 2012/02/02	9.05	Call	Bond Future	3,677.0000	3,708.0000	0.843	0	0	0
2011/04/07	R207 2012/02/02	9.05	Put	Bond Future	2,520.0000	2,487.0000	(1.310)	0	0	0
2011/04/07	R207 2012/02/02	8.95	Call	Bond Future	3,371.0000	3,401.0000	0.890	0	0	0
2011/04/07	R207 2012/02/02	8.95	Put	Bond Future	2,738.0000	2,704.0000	(1.242)	0	0	0
2011/04/07	R208 2011/05/05			Bond Future	8.5230	8.5020	(0.246)	0.0000	0.0000	190
2011/04/07	R208 2011/05/05	8.50	Call	Bond Future	771.0000	819.0000	6.226	0	0	0
2011/04/07	R208 2011/05/05	8.50	Put	Bond Future	911.0000	831.0000	(8.782)	0	0	0
2011/04/07	R208 2011/05/05	8.55	Call	Bond Future	925.0000	980.0000	5.946	0	0	0
2011/04/07	R208 2011/05/05	8.55	Put	Bond Future	761.0000	688.0000	(9.593)	0	0	0
2011/04/07	R208 2011/05/05	8.45	Call	Bond Future	634.0000	675.0000	6.467	0	0	0
2011/04/07	R208 2011/05/05	8.45	Put	Bond Future	1,080.0000	993.0000	(8.056)	0	0	0
2011/04/07	R208 2011/08/04			Bond Future	8.6230	8.6010	(0.255)	0.0000	0.0000	120
2011/04/07	R208 2011/08/04	8.25	Call	Bond Future	940.0000	976.0000	3.830	0	0	0
2011/04/07	R208 2011/08/04	8.25	Put	Bond Future	3,194.0000	3,099.0000	(2.974)	0	0	0
2011/04/07	R208 2011/08/04	8.30	Call	Bond Future	1,040.0000	1,079.0000	3.750	0	0	0

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2011/04/07	R208 2011/08/04	8.30	Put	Bond Future	2,988.0000	2,896.0000	(3.079)	0	0	0
2011/04/07	R208 2011/08/04	8.20	Call	Bond Future	847.0000	880.0000	3.896	0	0	0
2011/04/07	R208 2011/08/04	8.20	Put	Bond Future	3,409.0000	3,311.0000	(2.875)	0	0	0
2011/04/07	R208 2011/11/03			Bond Future	8.7270	8.7040	(0.264)	0.0000	0.0000	5,604
2011/04/07	R208 2011/11/03	8.75	Call	Bond Future	2,631.0000	2,695.0000	2.433	0	0	0
2011/04/07	R208 2011/11/03	8.75	Put	Bond Future	2,498.0000	2,428.0000	(2.802)	0	0	0
2011/04/07	R208 2011/11/03	8.80	Call	Bond Future	2,784.0000	2,851.0000	2.407	0	0	0
2011/04/07	R208 2011/11/03	8.80	Put	Bond Future	2,362.0000	2,295.0000	(2.837)	0	0	0
2011/04/07	R208 2011/11/03	8.70	Call	Bond Future	2,481.0000	2,543.0000	2.499	0	0	0
2011/04/07	R208 2011/11/03	8.70	Put	Bond Future	2,638.0000	2,566.0000	(2.729)	0	0	0
2011/04/07	R208 2012/02/02			Bond Future	8.8340	8.8100	(0.272)	0.0000	0.0000	0
2011/04/07	R208 2012/02/02	9.00	Call	Bond Future	3,744.0000	3,815.0000	1.896	0	0	0
2011/04/07	R208 2012/02/02	9.00	Put	Bond Future	2,810.0000	2,745.0000	(2.313)	0	0	0
2011/04/07	R208 2012/02/02	9.05	Call	Bond Future	3,903.0000	3,977.0000	1.896	0	0	0
2011/04/07	R208 2012/02/02	9.05	Put	Bond Future	2,690.0000	2,628.0000	(2.305)	0	0	0
2011/04/07	R208 2012/02/02	8.95	Call	Bond Future	3,587.0000	3,657.0000	1.951	0	0	0
2011/04/07	R208 2012/02/02	8.95	Put	Bond Future	2,933.0000	2,867.0000	(2.250)	0	0	0
2011/04/07	R209 2011/05/05			Bond Future	8.8100	8.7990	(0.125)	0.0000	0.0000	21,100
2011/04/07	R209 2011/05/05	8.50	Call	Bond Future	289.0000	293.0000	1.384	0	0	0
2011/04/07	R209 2011/05/05	8.50	Put	Bond Future	2,812.0000	2,729.0000	(2.952)	0	0	0
2011/04/07	R209 2011/05/05	8.55	Call	Bond Future	374.0000	380.0000	1.604	0	0	0
2011/04/07	R209 2011/05/05	8.55	Put	Bond Future	2,481.0000	2,399.0000	(3.305)	0	0	0
2011/04/07	R209 2011/05/05	8.45	Call	Bond Future	219.0000	221.0000	0.913	0	0	0
2011/04/07	R209 2011/05/05	8.45	Put	Bond Future	3,161.0000	3,076.0000	(2.689)	0	0	0
2011/04/07	R209 2011/08/04			Bond Future	8.8810	8.8700	(0.124)	0.0000	0.0000	0
2011/04/07	R209 2011/08/04	8.50	Call	Bond Future	1,282.0000	1,301.0000	1.482	0	0	0
2011/04/07	R209 2011/08/04	8.50	Put	Bond Future	4,359.0000	4,292.0000	(1.537)	0	0	0
2011/04/07	R209 2011/08/04	8.55	Call	Bond Future	1,415.0000	1,435.0000	1.413	0	0	0
2011/04/07	R209 2011/08/04	8.55	Put	Bond Future	4,077.0000	4,011.0000	(1.619)	0	0	0
2011/04/07	R209 2011/08/04	8.45	Call	Bond Future	1,157.0000	1,174.0000	1.469	0	0	0
2011/04/07	R209 2011/08/04	8.45	Put	Bond Future	4,653.0000	4,584.0000	(1.483)	0	0	0
2011/04/07	R209 2011/08/04	10.10	Call	Bond Future	8,880.0000	8,955.0000	0.845	0	0	0
2011/04/07	R209 2011/08/04	10.10	Put	Bond Future	266.0000	255.0000	(4.135)	0	0	0
2011/04/07	R209 2011/11/03			Bond Future	8.9520	8.9410	(0.123)	0.0000	0.0000	1,033

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2011/04/07	R209 2011/11/03	8.75	Call	Bond Future	2,742.0000	2,773.0000	1.131	0	0	0
2011/04/07	R209 2011/11/03	8.75	Put	Bond Future	4,327.0000	4,273.0000	(1.248)	0	0	0
2011/04/07	R209 2011/11/03	8.80	Call	Bond Future	2,916.0000	2,948.0000	1.097	0	0	0
2011/04/07	R209 2011/11/03	8.80	Put	Bond Future	4,103.0000	4,050.0000	(1.292)	0	0	0
2011/04/07	R209 2011/11/03	8.70	Call	Bond Future	2,577.0000	2,606.0000	1.125	0	0	0
2011/04/07	R209 2011/11/03	8.70	Put	Bond Future	4,562.0000	4,507.0000	(1.206)	0	0	0
2011/04/07	R209 2012/02/02			Bond Future	9.0250	9.0130	(0.133)	0.0000	0.0000	0
2011/04/07	R209 2012/02/02	9.00	Call	Bond Future	4,275.0000	4,315.0000	0.936	0	0	0
2011/04/07	R209 2012/02/02	9.00	Put	Bond Future	4,466.0000	4,414.0000	(1.164)	0	0	0
2011/04/07	R209 2012/02/02	9.05	Call	Bond Future	4,466.0000	4,508.0000	0.940	0	0	0
2011/04/07	R209 2012/02/02	9.05	Put	Bond Future	4,276.0000	4,227.0000	(1.146)	0	0	0
2011/04/07	R209 2012/02/02	8.95	Call	Bond Future	4,087.0000	4,126.0000	0.954	0	0	0
2011/04/07	R209 2012/02/02	8.95	Put	Bond Future	4,661.0000	4,609.0000	(1.116)	0	0	0
2011/04/07	R210 2011/05/05			Bond Future	125.3893	125.5675	0.142	0.0000	0.0000	278
2011/04/07	R210 2011/05/05	126.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/07	R210 2011/05/05	126.00	Put	Bond Future	611.0000	433.0000	(29.133)	0	0	0
2011/04/07	R210 2011/05/05	126.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/07	R210 2011/05/05	126.05	Put	Bond Future	661.0000	483.0000	(26.929)	0	0	0
2011/04/07	R210 2011/05/05	125.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/07	R210 2011/05/05	125.95	Put	Bond Future	561.0000	383.0000	(31.729)	0	0	0
2011/04/07	R211 2011/05/05			Bond Future	1.6330	1.6320	(0.061)	0.0000	0.0000	539
2011/04/07	R211 2011/05/05	2.14	Call	Bond Future	2,791.0000	2,797.0000	0.215	0	0	0
2011/04/07	R211 2011/05/05	2.14	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/07	R211 2011/05/05	2.19	Call	Bond Future	3,062.0000	3,068.0000	0.196	0	0	0
2011/04/07	R211 2011/05/05	2.19	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/07	R211 2011/05/05	2.09	Call	Bond Future	2,520.0000	2,525.0000	0.198	0	0	0
2011/04/07	R211 2011/05/05	2.09	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/07	R212 2011/05/05			Bond Future	2.4510	2.4600	0.367	0.0000	0.0000	2,532
2011/04/07	R212 2011/05/05	2.25	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/07	R212 2011/05/05	2.25	Put	Bond Future	1,936.0000	2,022.0000	4.442	0	0	0
2011/04/07	R212 2011/05/05	2.30	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/07	R212 2011/05/05	2.30	Put	Bond Future	1,451.0000	1,537.0000	5.927	0	0	0
2011/04/07	R212 2011/05/05	2.20	Call	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/04/07	R212 2011/05/05	2.20	Put	Bond Future	2,425.0000	2,510.0000	3.505	0	0	0
2011/04/07	R213 2011/05/05			Bond Future	8.8720	8.8620	(0.113)	0.0000	0.0000	0
2011/04/07	R213 2011/05/05	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/07	R213 2011/05/05	8.00	Put	Bond Future	7,465.0000	7,384.0000	(1.085)	0	0	0
2011/04/07	R213 2011/05/05	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/07	R213 2011/05/05	8.05	Put	Bond Future	7,010.0000	6,930.0000	(1.141)	0	0	0
2011/04/07	R213 2011/05/05	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/07	R213 2011/05/05	7.95	Put	Bond Future	7,923.0000	7,843.0000	(1.010)	0	0	0
2011/04/07	R213 2011/08/04			Bond Future	8.9510	8.9400	(0.123)	0.0000	0.0000	0
2011/04/07	R213 2011/08/04	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/07	R213 2011/08/04	8.00	Put	Bond Future	8,061.0000	7,974.0000	(1.079)	0	0	0
2011/04/07	R213 2011/08/04	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/07	R213 2011/08/04	8.05	Put	Bond Future	7,608.0000	7,521.0000	(1.144)	0	0	0
2011/04/07	R213 2011/08/04	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/07	R213 2011/08/04	7.95	Put	Bond Future	8,517.0000	8,430.0000	(1.021)	0	0	0
2011/04/07	R213 2011/11/03			Bond Future	9.0330	9.0210	(0.133)	0.0000	0.0000	0
2011/04/07	R213 2011/11/03	8.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/07	R213 2011/11/03	8.75	Put	Bond Future	2,247.0000	2,153.0000	(4.183)	0	0	0
2011/04/07	R213 2011/11/03	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/07	R213 2011/11/03	8.80	Put	Bond Future	1,843.0000	1,750.0000	(5.046)	0	0	0
2011/04/07	R213 2011/11/03	8.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/07	R213 2011/11/03	8.70	Put	Bond Future	2,654.0000	2,560.0000	(3.542)	0	0	0
2011/04/07	R213 2012/02/02			Bond Future	9.1180	9.1060	(0.132)	0.0000	0.0000	0
2011/04/07	R213 2012/02/02	9.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/07	R213 2012/02/02	9.00	Put	Bond Future	911.0000	819.0000	(10.099)	0	0	0
2011/04/07	R213 2012/02/02	9.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/07	R213 2012/02/02	9.05	Put	Bond Future	523.0000	431.0000	(17.591)	0	0	0
2011/04/07	R213 2012/02/02	8.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/07	R213 2012/02/02	8.95	Put	Bond Future	1,302.0000	1,210.0000	(7.066)	0	0	0
2011/04/07	TRT1 2011/05/05			Index Future	341.6900	342.0570	0.107	0.0000	0.0000	100
2011/04/07	TRT1 2011/08/04			Index Future	346.4060	346.7790	0.108	0.0000	0.0000	0
Total										191777.00