



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 29/04/2011

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
2011/04/29	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/29	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/29	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/29	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/29	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/29	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/29	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/29	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/29	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/29	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/29	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/29	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/29	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/29	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/29	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/04/29	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/29	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/29	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/29	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/29	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/29	AL7T 2011/05/05			Index Future	376.7440	376.5480	(0.052)	0.0000	0.0000	0
2011/04/29	AL7T 2011/08/04			Index Future	382.1690	381.9720	(0.052)	0.0000	0.0000	30
2011/04/29	AL7T 2011/11/03			Index Future	387.6750	387.4750	(0.052)	0.0000	0.0000	0
2011/04/29	ALBI 2011/05/05			Index Future	346.4780	346.2560	(0.064)	0.0000	0.0000	819
2011/04/29	ALBI 2011/08/04			Index Future	351.4670	351.2430	(0.064)	0.0000	0.0000	336
2011/04/29	ALBI 2011/11/03			Index Future	356.5310	356.3040	(0.064)	0.0000	0.0000	0
2011/04/29	C155 2011/08/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/29	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/29	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/29	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/29	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/29	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/29	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/29	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/29	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/29	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/29	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/04/29	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/29	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0
2011/04/29	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/29	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/29	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/29	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/29	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/29	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/29	CRD1 2011/05/05			Index Future	156.6650	156.5900	(0.048)	0.0000	0.0000	2
2011/04/29	CRD1 2011/08/04			Index Future	158.8350	158.7590	(0.048)	0.0000	0.0000	0
2011/04/29	CRD1 2011/11/03			Index Future	160.9570	160.8810	(0.047)	0.0000	0.0000	0
2011/04/29	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/29	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/29	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/29	GOVI 2011/05/05			GOVI	347.4760	347.2580	(0.063)	0.0000	0.0000	206
2011/04/29	GOVI 2011/05/05	349.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/04/29	GOVI 2011/05/05	349.00	Put	GOVI	15,240.0000	17,420.0000	14.304	0	0	0
2011/04/29	GOVI 2011/05/05	349.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/04/29	GOVI 2011/05/05	349.01	Put	GOVI	15,340.0000	17,520.0000	14.211	0	0	0
2011/04/29	GOVI 2011/05/05	348.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/04/29	GOVI 2011/05/05	348.99	Put	GOVI	15,140.0000	17,320.0000	14.399	0	0	0
2011/04/29	GOVI 2011/08/04			GOVI	352.4800	352.2600	(0.062)	0.0000	0.0000	0
2011/04/29	GOVI 2011/08/04	348.00	Call	GOVI	44,800.0000	42,600.0000	(4.911)	0	0	0
2011/04/29	GOVI 2011/08/04	348.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/04/29	GOVI 2011/08/04	348.01	Call	GOVI	44,700.0000	42,500.0000	(4.922)	0	0	0

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2011/04/29	GOVI 2011/08/04	348.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/04/29	GOVI 2011/08/04	347.99	Call	GOVI	44,900.0000	42,700.0000	(4.900)	0	0	0
2011/04/29	GOVI 2011/08/04	347.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/04/29	GOVI 2011/11/03			GOVI	357.5580	357.3350	(0.062)	0.0000	0.0000	0
2011/04/29	GOVI 2011/11/03	357.00	Call	GOVI	5,580.0000	3,350.0000	(39.964)	0	0	0
2011/04/29	GOVI 2011/11/03	357.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/04/29	GOVI 2011/11/03	357.01	Call	GOVI	5,480.0000	3,250.0000	(40.693)	0	0	0
2011/04/29	GOVI 2011/11/03	357.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/04/29	GOVI 2011/11/03	356.99	Call	GOVI	5,680.0000	3,450.0000	(39.261)	0	0	0
2011/04/29	GOVI 2011/11/03	356.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/04/29	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/04/29	IGOV 2011/05/05			Index Future	150.6930	150.6780	(0.010)	0.0000	0.0000	67
2011/04/29	IGOV 2011/08/04			Index Future	152.8630	152.8490	(0.009)	0.0000	0.0000	910
2011/04/29	IGOV 2011/11/03			Index Future	155.0650	155.0510	(0.009)	0.0000	0.0000	0
2011/04/29	ILBI 2011/05/05			Index Future	408.0290	408.1250	0.024	0.0000	0.0000	0
2011/04/29	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/04/29	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/04/29	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/04/29	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/04/29	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/04/29	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/04/29	JBAF 2011/05/18			Jibar Tradeable Future	5.6000	5.5950	(0.089)	0.0000	0.0000	3,001
2011/04/29	JBAF 2011/06/15			Jibar Tradeable Future	5.6100	5.6100	0.000	0.0000	0.0000	3,890
2011/04/29	JBAF 2011/07/20			Jibar Tradeable Future	5.6400	5.6460	0.106	0.0000	0.0000	2,000
2011/04/29	JBAF 2011/08/17			Jibar Tradeable Future	5.7200	5.7160	(0.070)	0.0000	0.0000	0
2011/04/29	JBAF 2011/09/21			Jibar Tradeable Future	5.8800	5.8630	(0.289)	0.0000	0.0000	14,700
2011/04/29	JBAF 2011/10/19			Jibar Tradeable Future	5.9700	5.9520	(0.302)	0.0000	0.0000	0

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2011/04/29	JBAF 2011/12/21			Jibar Tradeable Future	6.2100	6.2160	0.097	0.0000	0.0000	5,591
2011/04/29	JBAF 2012/03/20			Jibar Tradeable Future	6.6000	6.5980	(0.030)	0.0000	0.0000	1,090
2011/04/29	JBAF 2012/06/20			Jibar Tradeable Future	7.0600	7.0600	0.000	0.0000	0.0000	2,890
2011/04/29	JBAF 2012/09/19			Jibar Tradeable Future	7.4900	7.4860	(0.053)	0.0000	0.0000	44,710
2011/04/29	JBAF 2012/12/19			Jibar Tradeable Future	7.8500	7.8430	(0.089)	0.0000	0.0000	490
2011/04/29	JBAF 2013/03/20			Jibar Tradeable Future	8.1700	8.1650	(0.061)	0.0000	0.0000	290
2011/04/29	JN02 2011/05/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/04/29	JN05 2011/05/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/04/29	JN10 2011/05/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/04/29	JN10 2011/05/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/04/29	JN10 2011/05/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/04/29	JN10 2011/05/05	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/04/29	JN10 2011/05/05	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2011/04/29	JN10 2011/05/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/04/29	JN10 2011/05/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/04/29	OTH1 2011/05/05			Index Future	340.7250	340.4840	(0.071)	0.0000	0.0000	3
2011/04/29	OTH1 2011/08/04			Index Future	345.6320	345.3890	(0.070)	0.0000	0.0000	0
2011/04/29	OTH1 2011/11/03			Index Future	350.6110	350.3650	(0.070)	0.0000	0.0000	0
2011/04/29	R157 2011/05/05			Bond Future	7.6270	7.6460	0.249	0.0000	0.0000	705
2011/04/29	R157 2011/05/05	7.75	Call	Bond Future	581.0000	506.0000	(12.909)	0	0	0
2011/04/29	R157 2011/05/05	7.75	Put	Bond Future	75.0000	79.0000	5.333	0	0	0
2011/04/29	R157 2011/05/05	7.80	Call	Bond Future	752.0000	674.0000	(10.372)	0	0	0
2011/04/29	R157 2011/05/05	7.80	Put	Bond Future	42.0000	42.0000	0.000	0	0	0
2011/04/29	R157 2011/05/05	7.70	Call	Bond Future	429.0000	360.0000	(16.084)	0	0	0
2011/04/29	R157 2011/05/05	7.70	Put	Bond Future	129.0000	138.0000	6.977	0	0	0
2011/04/29	R157 2011/05/05	7.65	Call	Bond Future	301.0000	240.0000	(20.266)	0	0	0
2011/04/29	R157 2011/05/05	7.65	Put	Bond Future	206.0000	224.0000	8.738	0	0	0
2011/04/29	R157 2011/08/04			Bond Future	7.7650	7.7850	0.258	0.0000	0.0000	1,960
2011/04/29	R157 2011/08/04	7.50	Call	Bond Future	573.0000	542.0000	(5.410)	0	0	1,000
2011/04/29	R157 2011/08/04	7.50	Put	Bond Future	1,605.0000	1,652.0000	2.928	0	0	0
2011/04/29	R157 2011/08/04	7.55	Call	Bond Future	645.0000	611.0000	(5.271)	0	0	0

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2011/04/29	R157 2011/08/04	7.55	Put	Bond Future	1,482.0000	1,525.0000	2.901	0	0	0
2011/04/29	R157 2011/08/04	7.45	Call	Bond Future	508.0000	479.0000	(5.709)	0	0	0
2011/04/29	R157 2011/08/04	7.45	Put	Bond Future	1,736.0000	1,785.0000	2.823	0	0	0
2011/04/29	R157 2011/08/04	7.20	Put	Bond Future	2,473.0000	2,532.0000	2.386	0	0	0
2011/04/29	R157 2011/08/04	7.20	Call	Bond Future	258.0000	240.0000	(6.977)	0	0	1,320
2011/04/29	R157 2011/08/04	7.60	Put	Bond Future	1,364.0000	1,406.0000	3.079	0	0	0
2011/04/29	R157 2011/08/04	7.60	Call	Bond Future	723.0000	687.0000	(4.979)	0	0	440
2011/04/29	R157 2011/08/04	7.80	Call	Bond Future	1,091.0000	1,045.0000	(4.216)	0	0	0
2011/04/29	R157 2011/08/04	7.80	Put	Bond Future	956.0000	987.0000	3.243	0	0	440
2011/04/29	R157 2011/08/04	8.20	Call	Bond Future	2,085.0000	2,023.0000	(2.974)	0	0	0
2011/04/29	R157 2011/08/04	8.20	Put	Bond Future	415.0000	430.0000	3.614	0	0	1,320
2011/04/29	R157 2011/11/03			Bond Future	7.9210	7.9420	0.265	0.0000	0.0000	3,684
2011/04/29	R157 2011/11/03	8.25	Call	Bond Future	2,129.0000	2,077.0000	(2.442)	0	0	0
2011/04/29	R157 2011/11/03	8.25	Put	Bond Future	941.0000	966.0000	2.657	0	0	0
2011/04/29	R157 2011/11/03	8.30	Call	Bond Future	2,247.0000	2,194.0000	(2.359)	0	0	0
2011/04/29	R157 2011/11/03	8.30	Put	Bond Future	880.0000	904.0000	2.727	0	0	0
2011/04/29	R157 2011/11/03	8.20	Call	Bond Future	2,015.0000	1,964.0000	(2.531)	0	0	0
2011/04/29	R157 2011/11/03	8.20	Put	Bond Future	1,007.0000	1,032.0000	2.483	0	0	0
2011/04/29	R157 2012/02/02			Bond Future	8.1040	8.1270	0.284	0.0000	0.0000	0
2011/04/29	R157 2012/02/02	8.50	Call	Bond Future	2,544.0000	2,493.0000	(2.005)	0	0	0
2011/04/29	R157 2012/02/02	8.50	Put	Bond Future	1,213.0000	1,240.0000	2.226	0	0	0
2011/04/29	R157 2012/02/02	8.55	Call	Bond Future	2,653.0000	2,601.0000	(1.960)	0	0	0
2011/04/29	R157 2012/02/02	8.55	Put	Bond Future	1,155.0000	1,181.0000	2.251	0	0	0
2011/04/29	R157 2012/02/02	8.45	Call	Bond Future	2,437.0000	2,387.0000	(2.052)	0	0	0
2011/04/29	R157 2012/02/02	8.45	Put	Bond Future	1,273.0000	1,301.0000	2.200	0	0	0
2011/04/29	R157 2012/05/03			Bond Future	8.2160	8.2420	0.316	0.0000	0.0000	0
2011/04/29	R157 2012/05/03	8.25	Call	Bond Future	107.0000	25.0000	(76.636)	0	0	0
2011/04/29	R157 2012/05/03	8.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/29	R157 2012/05/03	8.30	Call	Bond Future	265.0000	183.0000	(30.943)	0	0	0
2011/04/29	R157 2012/05/03	8.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/29	R157 2012/05/03	8.20	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/29	R157 2012/05/03	8.20	Put	Bond Future	50.0000	132.0000	164.000	0	0	0
2011/04/29	R186 2011/05/05			Bond Future	8.6450	8.6550	0.116	0.0000	0.0000	12,490
2011/04/29	R186 2011/05/05	8.75	Call	Bond Future	1,273.0000	1,163.0000	(8.641)	0	0	0

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2011/04/29	R186 2011/05/05	8.75	Put	Bond Future	287.0000	272.0000	(5.226)	0	0	0
2011/04/29	R186 2011/05/05	8.80	Call	Bond Future	1,629.0000	1,519.0000	(6.753)	0	0	0
2011/04/29	R186 2011/05/05	8.80	Put	Bond Future	178.0000	162.0000	(8.989)	0	0	0
2011/04/29	R186 2011/05/05	8.70	Call	Bond Future	958.0000	852.0000	(11.065)	0	0	0
2011/04/29	R186 2011/05/05	8.70	Put	Bond Future	440.0000	429.0000	(2.500)	0	0	0
2011/04/29	R186 2011/05/05	8.00	Put	Bond Future	6,336.0000	6,430.0000	1.484	0	0	0
2011/04/29	R186 2011/05/05	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	5,500
2011/04/29	R186 2011/08/04			Bond Future	8.7330	8.7430	0.115	0.0000	0.0000	17,576
2011/04/29	R186 2011/08/04	8.25	Call	Bond Future	998.0000	964.0000	(3.407)	0	0	0
2011/04/29	R186 2011/08/04	8.25	Put	Bond Future	5,604.0000	5,663.0000	1.053	0	0	0
2011/04/29	R186 2011/08/04	8.30	Call	Bond Future	1,125.0000	1,087.0000	(3.378)	0	0	0
2011/04/29	R186 2011/08/04	8.30	Put	Bond Future	5,242.0000	5,296.0000	1.030	0	0	0
2011/04/29	R186 2011/08/04	8.20	Call	Bond Future	885.0000	853.0000	(3.616)	0	0	0
2011/04/29	R186 2011/08/04	8.20	Put	Bond Future	5,983.0000	6,044.0000	1.020	0	0	0
2011/04/29	R186 2011/08/04	8.35	Put	Bond Future	4,893.0000	4,945.0000	1.063	0	0	0
2011/04/29	R186 2011/08/04	8.35	Call	Bond Future	1,262.0000	1,222.0000	(3.170)	0	0	600
2011/04/29	R186 2011/08/04	8.70	Put	Bond Future	2,847.0000	2,881.0000	1.194	0	0	0
2011/04/29	R186 2011/08/04	8.70	Call	Bond Future	2,541.0000	2,482.0000	(2.322)	0	0	200
2011/04/29	R186 2011/08/04	8.95	Call	Bond Future	3,805.0000	3,734.0000	(1.866)	0	0	0
2011/04/29	R186 2011/08/04	8.95	Put	Bond Future	1,820.0000	1,841.0000	1.154	0	0	200
2011/04/29	R186 2011/08/04	9.70	Call	Bond Future	8,828.0000	8,738.0000	(1.019)	0	0	0
2011/04/29	R186 2011/08/04	9.70	Put	Bond Future	357.0000	359.0000	0.560	0	0	600
2011/04/29	R186 2011/11/03			Bond Future	8.8220	8.8320	0.113	0.0000	0.0000	13,291
2011/04/29	R186 2011/11/03	9.00	Call	Bond Future	4,748.0000	4,685.0000	(1.327)	0	0	0
2011/04/29	R186 2011/11/03	9.00	Put	Bond Future	3,147.0000	3,175.0000	0.890	0	0	0
2011/04/29	R186 2011/11/03	9.05	Call	Bond Future	5,006.0000	4,941.0000	(1.298)	0	0	0
2011/04/29	R186 2011/11/03	9.05	Put	Bond Future	2,961.0000	2,987.0000	0.878	0	0	0
2011/04/29	R186 2011/11/03	8.95	Call	Bond Future	4,497.0000	4,436.0000	(1.356)	0	0	0
2011/04/29	R186 2011/11/03	8.95	Put	Bond Future	3,342.0000	3,372.0000	0.898	0	0	0
2011/04/29	R186 2012/02/02			Bond Future	8.9150	8.9260	0.123	0.0000	0.0000	2,500
2011/04/29	R186 2012/02/02	9.00	Call	Bond Future	5,291.0000	5,229.0000	(1.172)	0	0	0
2011/04/29	R186 2012/02/02	9.00	Put	Bond Future	4,537.0000	4,573.0000	0.793	0	0	0
2011/04/29	R186 2012/02/02	9.05	Call	Bond Future	5,528.0000	5,465.0000	(1.140)	0	0	0
2011/04/29	R186 2012/02/02	9.05	Put	Bond Future	4,334.0000	4,369.0000	0.808	0	0	0
2011/04/29	R186 2012/02/02	8.95	Call	Bond Future	5,058.0000	4,997.0000	(1.206)	0	0	0

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2011/04/29	R186 2012/02/02	8.95	Put	Bond Future	4,747.0000	4,784.0000	0.779	0	0	0
2011/04/29	R186 2012/05/03			Bond Future	8.9810	8.9910	0.111	0.0000	0.0000	0
2011/04/29	R186 2012/05/03	9.00	Call	Bond Future	166.0000	79.0000	(52.410)	0	0	0
2011/04/29	R186 2012/05/03	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/29	R186 2012/05/03	9.05	Call	Bond Future	602.0000	515.0000	(14.452)	0	0	0
2011/04/29	R186 2012/05/03	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/29	R186 2012/05/03	8.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/29	R186 2012/05/03	8.95	Put	Bond Future	272.0000	360.0000	32.353	0	0	0
2011/04/29	R189 2011/05/05			Bond Future	209.0644	208.9341	(0.062)	0.0000	0.0000	0
2011/04/29	R189 2011/05/05	207.30	Call	Bond Future	1,764.0000	1,634.0000	(7.370)	0	0	0
2011/04/29	R189 2011/05/05	207.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/29	R189 2011/05/05	207.35	Call	Bond Future	1,714.0000	1,584.0000	(7.585)	0	0	0
2011/04/29	R189 2011/05/05	207.35	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/29	R189 2011/05/05	207.25	Call	Bond Future	1,814.0000	1,684.0000	(7.166)	0	0	0
2011/04/29	R189 2011/05/05	207.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/29	R189 2011/08/04			Bond Future	212.1094	211.9780	(0.062)	0.0000	0.0000	0
2011/04/29	R189 2011/08/04	212.00	Call	Bond Future	109.0000	0.0000	(100.000)	0	0	0
2011/04/29	R189 2011/08/04	212.00	Put	Bond Future	0.0000	22.0000	100.000	0	0	0
2011/04/29	R189 2011/08/04	212.05	Call	Bond Future	59.0000	0.0000	(100.000)	0	0	0
2011/04/29	R189 2011/08/04	212.05	Put	Bond Future	0.0000	72.0000	100.000	0	0	0
2011/04/29	R189 2011/08/04	211.95	Call	Bond Future	159.0000	28.0000	(82.390)	0	0	0
2011/04/29	R189 2011/08/04	211.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/29	R197 2011/05/05			Bond Future	233.0258	233.0575	0.014	0.0000	0.0000	0
2011/04/29	R197 2011/05/05	232.00	Call	Bond Future	1,026.0000	1,057.0000	3.021	0	0	0
2011/04/29	R197 2011/05/05	232.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/29	R197 2011/05/05	232.05	Call	Bond Future	976.0000	1,007.0000	3.176	0	0	0
2011/04/29	R197 2011/05/05	232.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/29	R197 2011/05/05	231.95	Call	Bond Future	1,076.0000	1,107.0000	2.881	0	0	0
2011/04/29	R197 2011/05/05	231.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/29	R197 2011/08/04			Bond Future	231.5313	231.5644	0.014	0.0000	0.0000	0
2011/04/29	R197 2011/08/04	231.50	Call	Bond Future	31.0000	64.0000	106.452	0	0	0
2011/04/29	R197 2011/08/04	231.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/29	R197 2011/08/04	231.55	Call	Bond Future	0.0000	14.0000	100.000	0	0	0



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2011/04/29	R197 2011/08/04	231.55	Put	Bond Future	19.0000	0.0000	(100.000)	0	0	0
2011/04/29	R197 2011/08/04	231.45	Call	Bond Future	81.0000	114.0000	40.741	0	0	0
2011/04/29	R197 2011/08/04	231.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/29	R201 2011/05/05			Bond Future	7.2370	7.2560	0.263	0.0000	0.0000	484
2011/04/29	R201 2011/05/05	7.75	Call	Bond Future	1,638.0000	1,577.0000	(3.724)	0	0	0
2011/04/29	R201 2011/05/05	7.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/29	R201 2011/05/05	7.80	Call	Bond Future	1,796.0000	1,735.0000	(3.396)	0	0	0
2011/04/29	R201 2011/05/05	7.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/29	R201 2011/05/05	7.70	Call	Bond Future	1,480.0000	1,419.0000	(4.122)	0	0	0
2011/04/29	R201 2011/05/05	7.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/29	R201 2011/08/04			Bond Future	7.3600	7.3800	0.272	0.0000	0.0000	0
2011/04/29	R201 2011/08/04	7.25	Call	Bond Future	585.0000	556.0000	(4.957)	0	0	0
2011/04/29	R201 2011/08/04	7.25	Put	Bond Future	916.0000	948.0000	3.493	0	0	0
2011/04/29	R201 2011/08/04	7.30	Call	Bond Future	654.0000	622.0000	(4.893)	0	0	0
2011/04/29	R201 2011/08/04	7.30	Put	Bond Future	835.0000	863.0000	3.353	0	0	0
2011/04/29	R201 2011/08/04	7.20	Call	Bond Future	521.0000	494.0000	(5.182)	0	0	0
2011/04/29	R201 2011/08/04	7.20	Put	Bond Future	1,004.0000	1,037.0000	3.287	0	0	0
2011/04/29	R201 2011/11/03			Bond Future	7.4990	7.5210	0.293	0.0000	0.0000	0
2011/04/29	R201 2011/11/03	8.00	Call	Bond Future	1,919.0000	1,874.0000	(2.345)	0	0	0
2011/04/29	R201 2011/11/03	8.00	Put	Bond Future	531.0000	547.0000	3.013	0	0	0
2011/04/29	R201 2011/11/03	8.05	Call	Bond Future	2,019.0000	1,973.0000	(2.278)	0	0	0
2011/04/29	R201 2011/11/03	8.05	Put	Bond Future	493.0000	509.0000	3.245	0	0	0
2011/04/29	R201 2011/11/03	7.95	Call	Bond Future	1,822.0000	1,777.0000	(2.470)	0	0	0
2011/04/29	R201 2011/11/03	7.95	Put	Bond Future	571.0000	588.0000	2.977	0	0	0
2011/04/29	R201 2012/02/02			Bond Future	7.6610	7.6860	0.326	0.0000	0.0000	0
2011/04/29	R201 2012/02/02	8.25	Call	Bond Future	2,176.0000	2,130.0000	(2.114)	0	0	0
2011/04/29	R201 2012/02/02	8.25	Put	Bond Future	672.0000	690.0000	2.679	0	0	0
2011/04/29	R201 2012/02/02	8.30	Call	Bond Future	2,267.0000	2,220.0000	(2.073)	0	0	0
2011/04/29	R201 2012/02/02	8.30	Put	Bond Future	636.0000	654.0000	2.830	0	0	0
2011/04/29	R201 2012/02/02	8.20	Call	Bond Future	2,087.0000	2,042.0000	(2.156)	0	0	0
2011/04/29	R201 2012/02/02	8.20	Put	Bond Future	709.0000	729.0000	2.821	0	0	0
2011/04/29	R201 2012/05/03			Bond Future	7.7480	7.7760	0.361	0.0000	0.0000	0
2011/04/29	R201 2012/05/03	7.75	Call	Bond Future	5.0000	0.0000	(100.000)	0	0	0
2011/04/29	R201 2012/05/03	7.75	Put	Bond Future	0.0000	62.0000	100.000	0	0	0

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2011/04/29	R201 2012/05/03	7.80	Call	Bond Future	123.0000	57.0000	(53.659)	0	0	0
2011/04/29	R201 2012/05/03	7.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/29	R201 2012/05/03	7.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/29	R201 2012/05/03	7.70	Put	Bond Future	114.0000	180.0000	57.895	0	0	0
2011/04/29	R202 2011/05/05			Bond Future	0.3300	0.3290	(0.303)	0.0000	0.0000	451
2011/04/29	R202 2011/05/05	2.05	Call	Bond Future	42,626.0000	42,656.0000	0.070	0	0	0
2011/04/29	R202 2011/05/05	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/29	R202 2011/05/05	2.10	Call	Bond Future	43,654.0000	43,684.0000	0.069	0	0	0
2011/04/29	R202 2011/05/05	2.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/29	R202 2011/05/05	2.00	Call	Bond Future	41,588.0000	41,617.0000	0.070	0	0	0
2011/04/29	R202 2011/05/05	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/29	R202 2011/08/04			Bond Future	0.2800	0.2800	0.000	0.0000	0.0000	10,088
2011/04/29	R202 2011/08/04	1.00	Call	Bond Future	19,646.0000	19,646.0000	0.000	0	0	0
2011/04/29	R202 2011/08/04	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/29	R202 2011/08/04	1.05	Call	Bond Future	20,906.0000	20,906.0000	0.000	0	0	0
2011/04/29	R202 2011/08/04	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/29	R202 2011/08/04	0.95	Call	Bond Future	18,374.0000	18,374.0000	0.000	0	0	0
2011/04/29	R202 2011/08/04	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/29	R203 2011/05/05			Bond Future	8.1770	8.1860	0.110	0.0000	0.0000	516
2011/04/29	R203 2011/05/05	8.25	Call	Bond Future	526.0000	476.0000	(9.506)	0	0	0
2011/04/29	R203 2011/05/05	8.25	Put	Bond Future	170.0000	164.0000	(3.529)	0	0	0
2011/04/29	R203 2011/05/05	8.30	Call	Bond Future	703.0000	651.0000	(7.397)	0	0	0
2011/04/29	R203 2011/05/05	8.30	Put	Bond Future	104.0000	96.0000	(7.692)	0	0	0
2011/04/29	R203 2011/05/05	8.20	Call	Bond Future	376.0000	328.0000	(12.766)	0	0	0
2011/04/29	R203 2011/05/05	8.20	Put	Bond Future	264.0000	260.0000	(1.515)	0	0	0
2011/04/29	R203 2011/08/04			Bond Future	8.2990	8.3080	0.108	0.0000	0.0000	0
2011/04/29	R203 2011/08/04	8.00	Call	Bond Future	695.0000	675.0000	(2.878)	0	0	0
2011/04/29	R203 2011/08/04	8.00	Put	Bond Future	2,114.0000	2,137.0000	1.088	0	0	0
2011/04/29	R203 2011/08/04	8.05	Call	Bond Future	778.0000	757.0000	(2.699)	0	0	0
2011/04/29	R203 2011/08/04	8.05	Put	Bond Future	1,958.0000	1,980.0000	1.124	0	0	0
2011/04/29	R203 2011/08/04	7.95	Call	Bond Future	618.0000	600.0000	(2.913)	0	0	0
2011/04/29	R203 2011/08/04	7.95	Put	Bond Future	2,277.0000	2,301.0000	1.054	0	0	0
2011/04/29	R203 2011/11/03			Bond Future	8.4310	8.4410	0.119	0.0000	0.0000	1,633

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2011/04/29	R203 2011/11/03	8.50	Call	Bond Future	1,998.0000	1,969.0000	(1.451)	0	0	0
2011/04/29	R203 2011/11/03	8.50	Put	Bond Future	1,686.0000	1,703.0000	1.008	0	0	0
2011/04/29	R203 2011/11/03	8.55	Call	Bond Future	2,123.0000	2,093.0000	(1.413)	0	0	0
2011/04/29	R203 2011/11/03	8.55	Put	Bond Future	1,586.0000	1,602.0000	1.009	0	0	0
2011/04/29	R203 2011/11/03	8.45	Call	Bond Future	1,877.0000	1,849.0000	(1.492)	0	0	0
2011/04/29	R203 2011/11/03	8.45	Put	Bond Future	1,791.0000	1,808.0000	0.949	0	0	0
2011/04/29	R203 2012/02/02			Bond Future	8.5790	8.5900	0.128	0.0000	0.0000	0
2011/04/29	R203 2012/02/02	8.75	Call	Bond Future	2,738.0000	2,707.0000	(1.132)	0	0	0
2011/04/29	R203 2012/02/02	8.75	Put	Bond Future	2,000.0000	2,016.0000	0.800	0	0	0
2011/04/29	R203 2012/02/02	8.80	Call	Bond Future	2,863.0000	2,832.0000	(1.083)	0	0	0
2011/04/29	R203 2012/02/02	8.80	Put	Bond Future	1,910.0000	1,927.0000	0.890	0	0	0
2011/04/29	R203 2012/02/02	8.70	Call	Bond Future	2,615.0000	2,585.0000	(1.147)	0	0	0
2011/04/29	R203 2012/02/02	8.70	Put	Bond Future	2,092.0000	2,110.0000	0.860	0	0	0
2011/04/29	R203 2012/05/03			Bond Future	8.6790	8.6900	0.127	0.0000	0.0000	0
2011/04/29	R203 2012/05/03	8.75	Call	Bond Future	295.0000	249.0000	(15.593)	0	0	0
2011/04/29	R203 2012/05/03	8.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/29	R203 2012/05/03	8.80	Call	Bond Future	502.0000	457.0000	(8.964)	0	0	0
2011/04/29	R203 2012/05/03	8.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/29	R203 2012/05/03	8.70	Call	Bond Future	87.0000	42.0000	(51.724)	0	0	0
2011/04/29	R203 2012/05/03	8.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/29	R204 2011/05/05			Bond Future	8.3170	8.3310	0.168	0.0000	0.0000	100
2011/04/29	R204 2011/05/05	8.50	Call	Bond Future	1,067.0000	985.0000	(7.685)	0	0	0
2011/04/29	R204 2011/05/05	8.50	Put	Bond Future	67.0000	62.0000	(7.463)	0	0	0
2011/04/29	R204 2011/05/05	8.55	Call	Bond Future	1,308.0000	1,226.0000	(6.269)	0	0	0
2011/04/29	R204 2011/05/05	8.55	Put	Bond Future	37.0000	32.0000	(13.514)	0	0	0
2011/04/29	R204 2011/05/05	8.45	Call	Bond Future	843.0000	762.0000	(9.609)	0	0	0
2011/04/29	R204 2011/05/05	8.45	Put	Bond Future	115.0000	111.0000	(3.478)	0	0	0
2011/04/29	R204 2011/08/04			Bond Future	8.4320	8.4460	0.166	0.0000	0.0000	0
2011/04/29	R204 2011/08/04	8.00	Call	Bond Future	604.0000	578.0000	(4.305)	0	0	0
2011/04/29	R204 2011/08/04	8.00	Put	Bond Future	2,939.0000	2,988.0000	1.667	0	0	0
2011/04/29	R204 2011/08/04	8.05	Call	Bond Future	682.0000	653.0000	(4.252)	0	0	0
2011/04/29	R204 2011/08/04	8.05	Put	Bond Future	2,743.0000	2,789.0000	1.677	0	0	0
2011/04/29	R204 2011/08/04	7.95	Call	Bond Future	534.0000	510.0000	(4.494)	0	0	0
2011/04/29	R204 2011/08/04	7.95	Put	Bond Future	3,144.0000	3,195.0000	1.622	0	0	0

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2011/04/29	R204 2011/11/03			Bond Future	8.5510	8.5660	0.175	0.0000	0.0000	2,034
2011/04/29	R204 2011/11/03	8.75	Call	Bond Future	2,731.0000	2,680.0000	(1.867)	0	0	0
2011/04/29	R204 2011/11/03	8.75	Put	Bond Future	1,712.0000	1,738.0000	1.519	0	0	0
2011/04/29	R204 2011/11/03	8.80	Call	Bond Future	2,883.0000	2,831.0000	(1.804)	0	0	0
2011/04/29	R204 2011/11/03	8.80	Put	Bond Future	1,610.0000	1,635.0000	1.553	0	0	0
2011/04/29	R204 2011/11/03	8.70	Call	Bond Future	2,583.0000	2,534.0000	(1.897)	0	0	0
2011/04/29	R204 2011/11/03	8.70	Put	Bond Future	1,819.0000	1,847.0000	1.539	0	0	0
2011/04/29	R204 2012/02/02			Bond Future	8.6800	8.6960	0.184	0.0000	0.0000	0
2011/04/29	R204 2012/02/02	9.00	Call	Bond Future	3,649.0000	3,596.0000	(1.452)	0	0	0
2011/04/29	R204 2012/02/02	9.00	Put	Bond Future	2,070.0000	2,097.0000	1.304	0	0	0
2011/04/29	R204 2012/02/02	9.05	Call	Bond Future	3,800.0000	3,746.0000	(1.421)	0	0	0
2011/04/29	R204 2012/02/02	9.05	Put	Bond Future	1,978.0000	2,003.0000	1.264	0	0	0
2011/04/29	R204 2012/02/02	8.95	Call	Bond Future	3,502.0000	3,450.0000	(1.485)	0	0	0
2011/04/29	R204 2012/02/02	8.95	Put	Bond Future	2,168.0000	2,196.0000	1.292	0	0	0
2011/04/29	R204 2012/05/03			Bond Future	8.7700	8.7870	0.194	0.0000	0.0000	0
2011/04/29	R204 2012/05/03	8.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/29	R204 2012/05/03	8.75	Put	Bond Future	97.0000	179.0000	84.536	0	0	0
2011/04/29	R204 2012/05/03	8.80	Call	Bond Future	145.0000	63.0000	(56.552)	0	0	0
2011/04/29	R204 2012/05/03	8.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/29	R204 2012/05/03	8.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/29	R204 2012/05/03	8.70	Put	Bond Future	339.0000	421.0000	24.189	0	0	0
2011/04/29	R206 2011/05/05			Bond Future	6.9220	6.9410	0.274	0.0000	0.0000	0
2011/04/29	R206 2011/05/05	7.50	Call	Bond Future	1,394.0000	1,348.0000	(3.300)	0	0	0
2011/04/29	R206 2011/05/05	7.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/29	R206 2011/05/05	7.55	Call	Bond Future	1,514.0000	1,468.0000	(3.038)	0	0	0
2011/04/29	R206 2011/05/05	7.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/29	R206 2011/05/05	7.45	Call	Bond Future	1,275.0000	1,228.0000	(3.686)	0	0	0
2011/04/29	R206 2011/05/05	7.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/29	R206 2011/08/04			Bond Future	7.0520	7.0730	0.298	0.0000	0.0000	6,506
2011/04/29	R206 2011/08/04	7.00	Call	Bond Future	451.0000	427.0000	(5.322)	0	0	0
2011/04/29	R206 2011/08/04	7.00	Put	Bond Future	566.0000	589.0000	4.064	0	0	0
2011/04/29	R206 2011/08/04	7.05	Call	Bond Future	507.0000	482.0000	(4.931)	0	0	0
2011/04/29	R206 2011/08/04	7.05	Put	Bond Future	511.0000	533.0000	4.305	0	0	0
2011/04/29	R206 2011/08/04	6.95	Call	Bond Future	400.0000	378.0000	(5.500)	0	0	0

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2011/04/29	R206 2011/08/04	6.95	Put	Bond Future	626.0000	650.0000	3.834	0	0	0
2011/04/29	R206 2011/11/03			Bond Future	7.1960	7.2190	0.320	0.0000	0.0000	0
2011/04/29	R206 2011/11/03	7.75	Call	Bond Future	1,423.0000	1,388.0000	(2.460)	0	0	0
2011/04/29	R206 2011/11/03	7.75	Put	Bond Future	323.0000	334.0000	3.406	0	0	0
2011/04/29	R206 2011/11/03	7.80	Call	Bond Future	1,497.0000	1,461.0000	(2.405)	0	0	0
2011/04/29	R206 2011/11/03	7.80	Put	Bond Future	299.0000	309.0000	3.344	0	0	0
2011/04/29	R206 2011/11/03	7.70	Call	Bond Future	1,351.0000	1,317.0000	(2.517)	0	0	0
2011/04/29	R206 2011/11/03	7.70	Put	Bond Future	350.0000	362.0000	3.429	0	0	0
2011/04/29	R206 2012/02/02			Bond Future	7.3810	7.4090	0.379	0.0000	0.0000	0
2011/04/29	R206 2012/02/02	8.00	Call	Bond Future	1,543.0000	1,507.0000	(2.333)	0	0	0
2011/04/29	R206 2012/02/02	8.00	Put	Bond Future	450.0000	464.0000	3.111	0	0	0
2011/04/29	R206 2012/02/02	8.05	Call	Bond Future	1,606.0000	1,570.0000	(2.242)	0	0	0
2011/04/29	R206 2012/02/02	8.05	Put	Bond Future	426.0000	439.0000	3.052	0	0	0
2011/04/29	R206 2012/02/02	7.95	Call	Bond Future	1,480.0000	1,445.0000	(2.365)	0	0	0
2011/04/29	R206 2012/02/02	7.95	Put	Bond Future	475.0000	490.0000	3.158	0	0	0
2011/04/29	R206 2012/05/03			Bond Future	7.4720	7.5030	0.415	0.0000	0.0000	0
2011/04/29	R206 2012/05/03	7.50	Call	Bond Future	44.0000	0.0000	(100.000)	0	0	0
2011/04/29	R206 2012/05/03	7.50	Put	Bond Future	0.0000	5.0000	100.000	0	0	0
2011/04/29	R206 2012/05/03	7.55	Call	Bond Future	122.0000	73.0000	(40.164)	0	0	0
2011/04/29	R206 2012/05/03	7.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/29	R206 2012/05/03	7.45	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/29	R206 2012/05/03	7.45	Put	Bond Future	34.0000	83.0000	144.118	0	0	0
2011/04/29	R207 2011/05/05			Bond Future	8.4060	8.4150	0.107	0.0000	0.0000	6,260
2011/04/29	R207 2011/05/05	8.50	Call	Bond Future	719.0000	657.0000	(8.623)	0	0	0
2011/04/29	R207 2011/05/05	8.50	Put	Bond Future	176.0000	166.0000	(5.682)	0	0	0
2011/04/29	R207 2011/05/05	8.55	Call	Bond Future	938.0000	876.0000	(6.610)	0	0	0
2011/04/29	R207 2011/05/05	8.55	Put	Bond Future	107.0000	97.0000	(9.346)	0	0	0
2011/04/29	R207 2011/05/05	8.45	Call	Bond Future	529.0000	470.0000	(11.153)	0	0	0
2011/04/29	R207 2011/05/05	8.45	Put	Bond Future	274.0000	267.0000	(2.555)	0	0	0
2011/04/29	R207 2011/08/04			Bond Future	8.5140	8.5240	0.117	0.0000	0.0000	0
2011/04/29	R207 2011/08/04	8.25	Call	Bond Future	947.0000	919.0000	(2.957)	0	0	0
2011/04/29	R207 2011/08/04	8.25	Put	Bond Future	2,452.0000	2,481.0000	1.183	0	0	0
2011/04/29	R207 2011/08/04	8.30	Call	Bond Future	1,053.0000	1,023.0000	(2.849)	0	0	0
2011/04/29	R207 2011/08/04	8.30	Put	Bond Future	2,271.0000	2,297.0000	1.145	0	0	0

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2011/04/29	R207 2011/08/04	8.20	Call	Bond Future	848.0000	822.0000	(3.066)	0	0	0
2011/04/29	R207 2011/08/04	8.20	Put	Bond Future	2,642.0000	2,672.0000	1.136	0	0	0
2011/04/29	R207 2011/11/03			Bond Future	8.6220	8.6310	0.104	0.0000	0.0000	600
2011/04/29	R207 2011/11/03	8.75	Call	Bond Future	2,693.0000	2,659.0000	(1.263)	0	0	0
2011/04/29	R207 2011/11/03	8.75	Put	Bond Future	1,993.0000	2,009.0000	0.803	0	0	0
2011/04/29	R207 2011/11/03	8.80	Call	Bond Future	2,848.0000	2,813.0000	(1.229)	0	0	0
2011/04/29	R207 2011/11/03	8.80	Put	Bond Future	1,877.0000	1,891.0000	0.746	0	0	0
2011/04/29	R207 2011/11/03	8.70	Call	Bond Future	2,543.0000	2,510.0000	(1.298)	0	0	0
2011/04/29	R207 2011/11/03	8.70	Put	Bond Future	2,116.0000	2,132.0000	0.756	0	0	0
2011/04/29	R207 2012/02/02			Bond Future	8.7380	8.7490	0.126	0.0000	0.0000	0
2011/04/29	R207 2012/02/02	9.00	Call	Bond Future	3,696.0000	3,656.0000	(1.082)	0	0	0
2011/04/29	R207 2012/02/02	9.00	Put	Bond Future	2,311.0000	2,330.0000	0.822	0	0	0
2011/04/29	R207 2012/02/02	9.05	Call	Bond Future	3,854.0000	3,813.0000	(1.064)	0	0	0
2011/04/29	R207 2012/02/02	9.05	Put	Bond Future	2,208.0000	2,225.0000	0.770	0	0	0
2011/04/29	R207 2012/02/02	8.95	Call	Bond Future	3,534.0000	3,495.0000	(1.104)	0	0	0
2011/04/29	R207 2012/02/02	8.95	Put	Bond Future	2,411.0000	2,431.0000	0.830	0	0	0
2011/04/29	R207 2012/05/03			Bond Future	8.8220	8.8320	0.113	0.0000	0.0000	0
2011/04/29	R207 2012/05/03	8.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/29	R207 2012/05/03	8.75	Put	Bond Future	375.0000	427.0000	13.867	0	0	0
2011/04/29	R207 2012/05/03	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/29	R207 2012/05/03	8.80	Put	Bond Future	114.0000	166.0000	45.614	0	0	0
2011/04/29	R207 2012/05/03	8.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/29	R207 2012/05/03	8.70	Put	Bond Future	637.0000	689.0000	8.163	0	0	0
2011/04/29	R208 2011/05/05			Bond Future	8.4760	8.4800	0.047	0.0000	0.0000	190
2011/04/29	R208 2011/05/05	8.50	Call	Bond Future	490.0000	446.0000	(8.980)	0	0	0
2011/04/29	R208 2011/05/05	8.50	Put	Bond Future	343.0000	324.0000	(5.539)	0	0	0
2011/04/29	R208 2011/05/05	8.55	Call	Bond Future	677.0000	633.0000	(6.499)	0	0	0
2011/04/29	R208 2011/05/05	8.55	Put	Bond Future	226.0000	207.0000	(8.407)	0	0	0
2011/04/29	R208 2011/05/05	8.45	Call	Bond Future	338.0000	297.0000	(12.130)	0	0	0
2011/04/29	R208 2011/05/05	8.45	Put	Bond Future	497.0000	481.0000	(3.219)	0	0	0
2011/04/29	R208 2011/08/04			Bond Future	8.5730	8.5770	0.047	0.0000	0.0000	120
2011/04/29	R208 2011/08/04	8.25	Call	Bond Future	878.0000	862.0000	(1.822)	0	0	0
2011/04/29	R208 2011/08/04	8.25	Put	Bond Future	2,834.0000	2,842.0000	0.282	0	0	0
2011/04/29	R208 2011/08/04	8.30	Call	Bond Future	981.0000	964.0000	(1.733)	0	0	0

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2011/04/29	R208 2011/08/04	8.30	Put	Bond Future	2,631.0000	2,638.0000	0.266	0	0	0
2011/04/29	R208 2011/08/04	8.20	Call	Bond Future	782.0000	768.0000	(1.790)	0	0	0
2011/04/29	R208 2011/08/04	8.20	Put	Bond Future	3,046.0000	3,056.0000	0.328	0	0	0
2011/04/29	R208 2011/11/03			Bond Future	8.6730	8.6780	0.058	0.0000	0.0000	5,899
2011/04/29	R208 2011/11/03	8.75	Call	Bond Future	2,661.0000	2,639.0000	(0.827)	0	0	0
2011/04/29	R208 2011/11/03	8.75	Put	Bond Future	2,213.0000	2,221.0000	0.362	0	0	0
2011/04/29	R208 2011/11/03	8.80	Call	Bond Future	2,821.0000	2,798.0000	(0.815)	0	0	0
2011/04/29	R208 2011/11/03	8.80	Put	Bond Future	2,084.0000	2,090.0000	0.288	0	0	0
2011/04/29	R208 2011/11/03	8.70	Call	Bond Future	2,506.0000	2,484.0000	(0.878)	0	0	0
2011/04/29	R208 2011/11/03	8.70	Put	Bond Future	2,349.0000	2,356.0000	0.298	0	0	0
2011/04/29	R208 2012/02/02			Bond Future	8.7800	8.7850	0.057	0.0000	0.0000	0
2011/04/29	R208 2012/02/02	9.00	Call	Bond Future	3,799.0000	3,777.0000	(0.579)	0	0	0
2011/04/29	R208 2012/02/02	9.00	Put	Bond Future	2,558.0000	2,565.0000	0.274	0	0	0
2011/04/29	R208 2012/02/02	9.05	Call	Bond Future	3,963.0000	3,941.0000	(0.555)	0	0	0
2011/04/29	R208 2012/02/02	9.05	Put	Bond Future	2,444.0000	2,450.0000	0.245	0	0	0
2011/04/29	R208 2012/02/02	8.95	Call	Bond Future	3,638.0000	3,616.0000	(0.605)	0	0	0
2011/04/29	R208 2012/02/02	8.95	Put	Bond Future	2,677.0000	2,684.0000	0.261	0	0	0
2011/04/29	R208 2012/05/03			Bond Future	8.8550	8.8600	0.056	0.0000	0.0000	0
2011/04/29	R208 2012/05/03	9.00	Call	Bond Future	802.0000	774.0000	(3.491)	0	0	0
2011/04/29	R208 2012/05/03	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/29	R208 2012/05/03	9.05	Call	Bond Future	1,076.0000	1,049.0000	(2.509)	0	0	0
2011/04/29	R208 2012/05/03	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/29	R208 2012/05/03	8.95	Call	Bond Future	527.0000	499.0000	(5.313)	0	0	0
2011/04/29	R208 2012/05/03	8.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/29	R209 2011/05/05			Bond Future	8.7840	8.7980	0.159	0.0000	0.0000	21,100
2011/04/29	R209 2011/05/05	8.50	Call	Bond Future	28.0000	15.0000	(46.429)	0	0	0
2011/04/29	R209 2011/05/05	8.50	Put	Bond Future	2,344.0000	2,443.0000	4.224	0	0	0
2011/04/29	R209 2011/05/05	8.55	Call	Bond Future	55.0000	33.0000	(40.000)	0	0	0
2011/04/29	R209 2011/05/05	8.55	Put	Bond Future	1,955.0000	2,044.0000	4.552	0	0	0
2011/04/29	R209 2011/05/05	8.45	Call	Bond Future	13.0000	6.0000	(53.846)	0	0	0
2011/04/29	R209 2011/05/05	8.45	Put	Bond Future	2,749.0000	2,853.0000	3.783	0	0	0
2011/04/29	R209 2011/08/04			Bond Future	8.8530	8.8680	0.169	0.0000	0.0000	0
2011/04/29	R209 2011/08/04	8.50	Call	Bond Future	1,137.0000	1,090.0000	(4.134)	0	0	0
2011/04/29	R209 2011/08/04	8.50	Put	Bond Future	3,995.0000	4,065.0000	1.752	0	0	0

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2011/04/29	R209 2011/08/04	8.55	Call	Bond Future	1,269.0000	1,218.0000	(4.019)	0	0	0
2011/04/29	R209 2011/08/04	8.55	Put	Bond Future	3,711.0000	3,778.0000	1.805	0	0	0
2011/04/29	R209 2011/08/04	8.45	Call	Bond Future	1,015.0000	971.0000	(4.335)	0	0	0
2011/04/29	R209 2011/08/04	8.45	Put	Bond Future	4,292.0000	4,365.0000	1.701	0	0	0
2011/04/29	R209 2011/08/04	10.10	Call	Bond Future	8,995.0000	8,881.0000	(1.267)	0	0	0
2011/04/29	R209 2011/08/04	10.10	Put	Bond Future	161.0000	165.0000	2.484	0	0	0
2011/04/29	R209 2011/11/03			Bond Future	8.9240	8.9390	0.168	0.0000	0.0000	1,118
2011/04/29	R209 2011/11/03	8.75	Call	Bond Future	2,657.0000	2,596.0000	(2.296)	0	0	0
2011/04/29	R209 2011/11/03	8.75	Put	Bond Future	4,025.0000	4,080.0000	1.366	0	0	0
2011/04/29	R209 2011/11/03	8.80	Call	Bond Future	2,834.0000	2,770.0000	(2.258)	0	0	0
2011/04/29	R209 2011/11/03	8.80	Put	Bond Future	3,805.0000	3,857.0000	1.367	0	0	0
2011/04/29	R209 2011/11/03	8.70	Call	Bond Future	2,489.0000	2,430.0000	(2.370)	0	0	0
2011/04/29	R209 2011/11/03	8.70	Put	Bond Future	4,258.0000	4,315.0000	1.339	0	0	0
2011/04/29	R209 2012/02/02			Bond Future	8.9960	9.0120	0.178	0.0000	0.0000	0
2011/04/29	R209 2012/02/02	9.00	Call	Bond Future	4,229.0000	4,157.0000	(1.703)	0	0	0
2011/04/29	R209 2012/02/02	9.00	Put	Bond Future	4,198.0000	4,249.0000	1.215	0	0	0
2011/04/29	R209 2012/02/02	9.05	Call	Bond Future	4,423.0000	4,350.0000	(1.650)	0	0	0
2011/04/29	R209 2012/02/02	9.05	Put	Bond Future	4,012.0000	4,061.0000	1.221	0	0	0
2011/04/29	R209 2012/02/02	8.95	Call	Bond Future	4,038.0000	3,968.0000	(1.734)	0	0	0
2011/04/29	R209 2012/02/02	8.95	Put	Bond Future	4,391.0000	4,443.0000	1.184	0	0	0
2011/04/29	R209 2012/05/03			Bond Future	9.0470	9.0630	0.177	0.0000	0.0000	0
2011/04/29	R209 2012/05/03	9.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/29	R209 2012/05/03	9.00	Put	Bond Future	357.0000	478.0000	33.894	0	0	0
2011/04/29	R209 2012/05/03	9.05	Call	Bond Future	23.0000	0.0000	(100.000)	0	0	0
2011/04/29	R209 2012/05/03	9.05	Put	Bond Future	0.0000	98.0000	100.000	0	0	0
2011/04/29	R209 2012/05/03	8.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/29	R209 2012/05/03	8.95	Put	Bond Future	740.0000	861.0000	16.351	0	0	0
2011/04/29	R210 2011/05/05			Bond Future	125.7613	125.7789	0.014	0.0000	0.0000	0
2011/04/29	R210 2011/05/05	126.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/29	R210 2011/05/05	126.00	Put	Bond Future	239.0000	221.0000	(7.531)	0	0	0
2011/04/29	R210 2011/05/05	126.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/29	R210 2011/05/05	126.05	Put	Bond Future	289.0000	271.0000	(6.228)	0	0	0
2011/04/29	R210 2011/05/05	125.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/29	R210 2011/05/05	125.95	Put	Bond Future	189.0000	171.0000	(9.524)	0	0	0



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2011/04/29	R210 2011/08/04			Bond Future	105.9011	127.6114	20.501	0.0000	0.0000	278
2011/04/29	R210 2011/08/04	106.00	Call	Bond Future	0.0000	21,611.0000	100.000	0	0	0
2011/04/29	R210 2011/08/04	106.00	Put	Bond Future	99.0000	0.0000	(100.000)	0	0	0
2011/04/29	R210 2011/08/04	106.05	Call	Bond Future	0.0000	21,561.0000	100.000	0	0	0
2011/04/29	R210 2011/08/04	106.05	Put	Bond Future	149.0000	0.0000	(100.000)	0	0	0
2011/04/29	R210 2011/08/04	105.95	Call	Bond Future	0.0000	21,661.0000	100.000	0	0	0
2011/04/29	R210 2011/08/04	105.95	Put	Bond Future	49.0000	0.0000	(100.000)	0	0	0
2011/04/29	R211 2011/05/05			Bond Future	1.5440	1.5420	(0.130)	0.0000	0.0000	539
2011/04/29	R211 2011/05/05	2.14	Call	Bond Future	3,290.0000	3,301.0000	0.334	0	0	0
2011/04/29	R211 2011/05/05	2.14	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/29	R211 2011/05/05	2.19	Call	Bond Future	3,561.0000	3,572.0000	0.309	0	0	0
2011/04/29	R211 2011/05/05	2.19	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/29	R211 2011/05/05	2.09	Call	Bond Future	3,019.0000	3,030.0000	0.364	0	0	0
2011/04/29	R211 2011/05/05	2.09	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/29	R211 2011/08/04			Bond Future	1.3460	1.3440	(0.149)	0.0000	0.0000	0
2011/04/29	R211 2011/08/04	1.50	Call	Bond Future	834.0000	844.0000	1.199	0	0	0
2011/04/29	R211 2011/08/04	1.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/29	R211 2011/08/04	1.55	Call	Bond Future	1,103.0000	1,114.0000	0.997	0	0	0
2011/04/29	R211 2011/08/04	1.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/29	R211 2011/08/04	1.45	Call	Bond Future	564.0000	575.0000	1.950	0	0	0
2011/04/29	R211 2011/08/04	1.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/29	R212 2011/05/05			Bond Future	2.3930	2.3920	(0.042)	0.0000	0.0000	240
2011/04/29	R212 2011/05/05	2.25	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/29	R212 2011/05/05	2.25	Put	Bond Future	1,382.0000	1,372.0000	(0.724)	0	0	0
2011/04/29	R212 2011/05/05	2.30	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/29	R212 2011/05/05	2.30	Put	Bond Future	896.0000	887.0000	(1.004)	0	0	0
2011/04/29	R212 2011/05/05	2.20	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/29	R212 2011/05/05	2.20	Put	Bond Future	1,870.0000	1,860.0000	(0.535)	0	0	0
2011/04/29	R212 2011/08/04			Bond Future	2.3060	2.3040	(0.087)	0.0000	0.0000	2,292
2011/04/29	R212 2011/08/04	2.50	Call	Bond Future	1,819.0000	1,838.0000	1.045	0	0	0
2011/04/29	R212 2011/08/04	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/29	R212 2011/08/04	2.55	Call	Bond Future	2,282.0000	2,301.0000	0.833	0	0	0
2011/04/29	R212 2011/08/04	2.55	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
2011/04/29	R212 2011/08/04	2.45	Call	Bond Future	1,354.0000	1,373.0000	1.403	0	0	0
2011/04/29	R212 2011/08/04	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/29	R213 2011/05/05			Bond Future	8.8300	8.8390	0.102	0.0000	0.0000	0
2011/04/29	R213 2011/05/05	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/29	R213 2011/05/05	8.00	Put	Bond Future	7,127.0000	7,199.0000	1.010	0	0	0
2011/04/29	R213 2011/05/05	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/29	R213 2011/05/05	8.05	Put	Bond Future	6,672.0000	6,745.0000	1.094	0	0	0
2011/04/29	R213 2011/05/05	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/29	R213 2011/05/05	7.95	Put	Bond Future	7,585.0000	7,658.0000	0.962	0	0	0
2011/04/29	R213 2011/08/04			Bond Future	8.9060	8.9160	0.112	0.0000	0.0000	0
2011/04/29	R213 2011/08/04	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/29	R213 2011/08/04	8.00	Put	Bond Future	7,704.0000	7,783.0000	1.025	0	0	0
2011/04/29	R213 2011/08/04	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/29	R213 2011/08/04	8.05	Put	Bond Future	7,251.0000	7,331.0000	1.103	0	0	0
2011/04/29	R213 2011/08/04	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/29	R213 2011/08/04	7.95	Put	Bond Future	8,160.0000	8,239.0000	0.968	0	0	0
2011/04/29	R213 2011/11/03			Bond Future	8.9860	8.9960	0.111	0.0000	0.0000	0
2011/04/29	R213 2011/11/03	8.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/29	R213 2011/11/03	8.75	Put	Bond Future	1,880.0000	1,958.0000	4.149	0	0	0
2011/04/29	R213 2011/11/03	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/29	R213 2011/11/03	8.80	Put	Bond Future	1,476.0000	1,555.0000	5.352	0	0	0
2011/04/29	R213 2011/11/03	8.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/29	R213 2011/11/03	8.70	Put	Bond Future	2,287.0000	2,365.0000	3.411	0	0	0
2011/04/29	R213 2012/02/02			Bond Future	9.0710	9.0810	0.110	0.0000	0.0000	0
2011/04/29	R213 2012/02/02	9.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/29	R213 2012/02/02	9.00	Put	Bond Future	550.0000	627.0000	14.000	0	0	0
2011/04/29	R213 2012/02/02	9.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/29	R213 2012/02/02	9.05	Put	Bond Future	162.0000	239.0000	47.531	0	0	0
2011/04/29	R213 2012/02/02	8.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/29	R213 2012/02/02	8.95	Put	Bond Future	941.0000	1,018.0000	8.183	0	0	0
2011/04/29	R213 2012/05/03			Bond Future	9.1270	9.1380	0.121	0.0000	0.0000	0
2011/04/29	R213 2012/05/03	9.25	Call	Bond Future	929.0000	845.0000	(9.042)	0	0	0
2011/04/29	R213 2012/05/03	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/29	R213 2012/05/03	9.30	Call	Bond Future	1,302.0000	1,218.0000	(6.452)	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
2011/04/29	R213 2012/05/03	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/29	R213 2012/05/03	9.20	Call	Bond Future	553.0000	470.0000	(15.009)	0	0	0
2011/04/29	R213 2012/05/03	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/29	TRT1 2011/05/05			Index Future	343.4280	343.1820	(0.072)	0.0000	0.0000	100
2011/04/29	TRT1 2011/08/04			Index Future	348.1830	347.9350	(0.071)	0.0000	0.0000	0
2011/04/29	TRT1 2011/11/03			Index Future	352.8360	352.5850	(0.071)	0.0000	0.0000	0
<b>Total</b>										<b>205399.00</b>