



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 14/04/2011

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
2011/04/14	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/14	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/14	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/14	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/14	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/14	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/14	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/14	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/14	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/14	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/14	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/14	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/14	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/14	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/14	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/04/14	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/14	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/14	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/14	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/14	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/14	AL7T 2011/05/05			Index Future	373.3780	373.8200	0.118	0.0000	0.0000	30
2011/04/14	AL7T 2011/08/04			Index Future	378.7340	379.1830	0.119	0.0000	0.0000	0
2011/04/14	ALBI 2011/05/05			Index Future	343.3940	343.7470	0.103	0.0000	0.0000	1,070
2011/04/14	ALBI 2011/08/04			Index Future	348.3200	348.6790	0.103	0.0000	0.0000	0
2011/04/14	C155 2011/08/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/14	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/14	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/14	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/14	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/14	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/14	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/14	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/14	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/14	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/14	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/14	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/04/14	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0
2011/04/14	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/14	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/14	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/14	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/14	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/14	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/14	CRD1 2011/05/05			Index Future	155.4740	155.5880	0.073	0.0000	0.0000	2
2011/04/14	CRD1 2011/08/04			Index Future	157.6220	157.7380	0.074	0.0000	0.0000	0
2011/04/14	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/14	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/14	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/14	GOVI 2011/05/05			GOVI	344.4740	344.8240	0.102	0.0000	0.0000	205
2011/04/14	GOVI 2011/05/05	349.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/04/14	GOVI 2011/05/05	349.00	Put	GOVI	45,260.0000	41,760.0000	(7.733)	0	0	0
2011/04/14	GOVI 2011/05/05	349.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/04/14	GOVI 2011/05/05	349.01	Put	GOVI	45,360.0000	41,860.0000	(7.716)	0	0	0
2011/04/14	GOVI 2011/05/05	348.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/04/14	GOVI 2011/05/05	348.99	Put	GOVI	45,160.0000	41,660.0000	(7.750)	0	0	0
2011/04/14	GOVI 2011/08/04			GOVI	349.4150	349.7710	0.102	0.0000	0.0000	0
2011/04/14	GOVI 2011/08/04	348.00	Call	GOVI	14,150.0000	17,710.0000	25.159	0	0	0
2011/04/14	GOVI 2011/08/04	348.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/04/14	GOVI 2011/08/04	348.01	Call	GOVI	14,050.0000	17,610.0000	25.338	0	0	0
2011/04/14	GOVI 2011/08/04	348.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/04/14	GOVI 2011/08/04	347.99	Call	GOVI	14,250.0000	17,810.0000	24.982	0	0	0
2011/04/14	GOVI 2011/08/04	347.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0

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2011/04/14	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/04/14	IGOV 2011/05/05			Index Future	150.0840	150.0890	0.003	0.0000	0.0000	65
2011/04/14	IGOV 2011/08/04			Index Future	152.2370	152.2430	0.004	0.0000	0.0000	0
2011/04/14	ILBI 2011/05/05			Index Future	406.6090	406.2130	(0.097)	0.0000	0.0000	336
2011/04/14	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/04/14	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/04/14	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/04/14	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/04/14	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/04/14	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/04/14	JBAF 2011/04/20			Jibar Tradeable Future	5.5800	5.5800	0.000	0.0000	0.0000	2,001
2011/04/14	JBAF 2011/05/18			Jibar Tradeable Future	5.6100	5.6100	0.000	0.0000	0.0000	3,001
2011/04/14	JBAF 2011/06/15			Jibar Tradeable Future	5.6300	5.6300	0.000	0.0000	0.0000	3,890
2011/04/14	JBAF 2011/07/20			Jibar Tradeable Future	5.6800	5.6800	0.000	0.0000	0.0000	2,000
2011/04/14	JBAF 2011/08/17			Jibar Tradeable Future	5.7800	5.7800	0.000	0.0000	0.0000	0
2011/04/14	JBAF 2011/09/21			Jibar Tradeable Future	5.8900	5.8900	0.000	0.0000	0.0000	14,700
2011/04/14	JBAF 2011/12/21			Jibar Tradeable Future	6.3300	6.3300	0.000	0.0000	0.0000	5,591
2011/04/14	JBAF 2012/03/20			Jibar Tradeable Future	6.8000	6.8000	0.000	0.0000	0.0000	1,090
2011/04/14	JBAF 2012/06/20			Jibar Tradeable Future	7.2900	7.2900	0.000	0.0000	0.0000	2,890
2011/04/14	JBAF 2012/09/19			Jibar Tradeable Future	7.6900	7.7000	0.130	0.0000	0.0000	44,710
2011/04/14	JBAF 2012/12/19			Jibar Tradeable Future	8.0400	8.0500	0.124	0.0000	0.0000	490
2011/04/14	JBAF 2013/03/20			Jibar Tradeable Future	8.3600	8.3700	0.120	0.0000	0.0000	0
2011/04/14	JN02 2011/05/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/04/14	JN02 2011/05/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/04/14	JN02 2011/05/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/04/14	JN02 2011/05/05	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0

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2011/04/14	JN02 2011/05/05	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2011/04/14	JN02 2011/05/05	8.25	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/04/14	JN02 2011/05/05	8.25	Put	JNOTE	750,000.0000	750,000.0000	0.000	0	0	0
2011/04/14	JN05 2011/05/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/04/14	JN05 2011/05/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/04/14	JN05 2011/05/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/04/14	JN05 2011/05/05	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/04/14	JN05 2011/05/05	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2011/04/14	JN05 2011/05/05	8.25	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/04/14	JN05 2011/05/05	8.25	Put	JNOTE	750,000.0000	750,000.0000	0.000	0	0	0
2011/04/14	JN10 2011/05/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/04/14	JN10 2011/05/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/04/14	JN10 2011/05/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/04/14	JN10 2011/05/05	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/04/14	JN10 2011/05/05	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2011/04/14	JN10 2011/05/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/04/14	JN10 2011/05/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/04/14	OTH1 2011/05/05			Index Future	337.2040	337.5740	0.110	0.0000	0.0000	3
2011/04/14	OTH1 2011/08/04			Index Future	342.0410	342.4180	0.110	0.0000	0.0000	0
2011/04/14	R157 2011/05/05			Bond Future	7.8200	7.7990	(0.269)	0.0000	0.0000	2,405
2011/04/14	R157 2011/05/05	7.75	Call	Bond Future	316.0000	341.0000	7.911	0	0	0
2011/04/14	R157 2011/05/05	7.75	Put	Bond Future	603.0000	542.0000	(10.116)	0	0	0
2011/04/14	R157 2011/05/05	7.80	Call	Bond Future	406.0000	437.0000	7.635	0	0	0
2011/04/14	R157 2011/05/05	7.80	Put	Bond Future	488.0000	433.0000	(11.270)	0	0	0
2011/04/14	R157 2011/05/05	7.70	Call	Bond Future	240.0000	260.0000	8.333	0	0	0
2011/04/14	R157 2011/05/05	7.70	Put	Bond Future	732.0000	666.0000	(9.016)	0	0	0
2011/04/14	R157 2011/05/05	7.65	Call	Bond Future	178.0000	194.0000	8.989	0	0	0
2011/04/14	R157 2011/05/05	7.65	Put	Bond Future	875.0000	805.0000	(8.000)	0	0	0
2011/04/14	R157 2011/08/04			Bond Future	7.9750	7.9520	(0.288)	0.0000	0.0000	0
2011/04/14	R157 2011/08/04	7.50	Call	Bond Future	397.0000	416.0000	4.786	0	0	0
2011/04/14	R157 2011/08/04	7.50	Put	Bond Future	2,239.0000	2,170.0000	(3.082)	0	0	0
2011/04/14	R157 2011/08/04	7.55	Call	Bond Future	450.0000	471.0000	4.667	0	0	0

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2011/04/14	R157 2011/08/04	7.55	Put	Bond Future	2,097.0000	2,029.0000	(3.243)	0	0	0
2011/04/14	R157 2011/08/04	7.45	Call	Bond Future	350.0000	367.0000	4.857	0	0	0
2011/04/14	R157 2011/08/04	7.45	Put	Bond Future	2,388.0000	2,317.0000	(2.973)	0	0	0
2011/04/14	R157 2011/08/04	7.20	Put	Bond Future	3,198.0000	3,119.0000	(2.470)	0	0	0
2011/04/14	R157 2011/08/04	7.20	Call	Bond Future	173.0000	183.0000	5.780	0	0	1,320
2011/04/14	R157 2011/08/04	7.60	Put	Bond Future	1,959.0000	1,893.0000	(3.369)	0	0	0
2011/04/14	R157 2011/08/04	7.60	Call	Bond Future	508.0000	530.0000	4.331	0	0	440
2011/04/14	R157 2011/08/04	7.80	Call	Bond Future	789.0000	821.0000	4.056	0	0	0
2011/04/14	R157 2011/08/04	7.80	Put	Bond Future	1,464.0000	1,407.0000	(3.893)	0	0	440
2011/04/14	R157 2011/08/04	8.20	Call	Bond Future	1,600.0000	1,651.0000	3.188	0	0	0
2011/04/14	R157 2011/08/04	8.20	Put	Bond Future	740.0000	702.0000	(5.135)	0	0	1,320
2011/04/14	R157 2011/11/03			Bond Future	8.1490	8.1240	(0.307)	0.0000	0.0000	3,732
2011/04/14	R157 2011/11/03	8.25	Call	Bond Future	1,699.0000	1,745.0000	2.707	0	0	0
2011/04/14	R157 2011/11/03	8.25	Put	Bond Future	1,336.0000	1,292.0000	(3.293)	0	0	0
2011/04/14	R157 2011/11/03	8.30	Call	Bond Future	1,802.0000	1,849.0000	2.608	0	0	0
2011/04/14	R157 2011/11/03	8.30	Put	Bond Future	1,260.0000	1,217.0000	(3.413)	0	0	0
2011/04/14	R157 2011/11/03	8.20	Call	Bond Future	1,600.0000	1,644.0000	2.750	0	0	0
2011/04/14	R157 2011/11/03	8.20	Put	Bond Future	1,417.0000	1,371.0000	(3.246)	0	0	0
2011/04/14	R157 2012/02/02			Bond Future	8.3500	8.3220	(0.335)	0.0000	0.0000	0
2011/04/14	R157 2012/02/02	8.50	Call	Bond Future	2,104.0000	2,153.0000	2.329	0	0	0
2011/04/14	R157 2012/02/02	8.50	Put	Bond Future	1,602.0000	1,557.0000	(2.809)	0	0	0
2011/04/14	R157 2012/02/02	8.55	Call	Bond Future	2,201.0000	2,251.0000	2.272	0	0	0
2011/04/14	R157 2012/02/02	8.55	Put	Bond Future	1,532.0000	1,488.0000	(2.872)	0	0	0
2011/04/14	R157 2012/02/02	8.45	Call	Bond Future	2,009.0000	2,057.0000	2.389	0	0	0
2011/04/14	R157 2012/02/02	8.45	Put	Bond Future	1,674.0000	1,628.0000	(2.748)	0	0	0
2011/04/14	R186 2011/05/05			Bond Future	8.8110	8.8000	(0.125)	0.0000	0.0000	29,349
2011/04/14	R186 2011/05/05	8.75	Call	Bond Future	914.0000	931.0000	1.860	0	0	0
2011/04/14	R186 2011/05/05	8.75	Put	Bond Future	1,481.0000	1,396.0000	(5.739)	0	0	0
2011/04/14	R186 2011/05/05	8.80	Call	Bond Future	1,126.0000	1,149.0000	2.043	0	0	1
2011/04/14	R186 2011/05/05	8.80	Put	Bond Future	1,228.0000	1,149.0000	(6.433)	0	0	0
2011/04/14	R186 2011/05/05	8.70	Call	Bond Future	729.0000	742.0000	1.783	0	0	0
2011/04/14	R186 2011/05/05	8.70	Put	Bond Future	1,764.0000	1,675.0000	(5.045)	0	0	0
2011/04/14	R186 2011/05/05	8.00	Put	Bond Future	7,892.0000	7,790.0000	(1.292)	0	0	0
2011/04/14	R186 2011/05/05	8.00	Call	Bond Future	3.0000	3.0000	0.000	0	0	5,500

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2011/04/14	R186 2011/08/04			Bond Future	8.9050	8.8940	(0.124)	0.0000	0.0000	0
2011/04/14	R186 2011/08/04	8.25	Call	Bond Future	783.0000	795.0000	1.533	0	0	0
2011/04/14	R186 2011/08/04	8.25	Put	Bond Future	6,967.0000	6,879.0000	(1.263)	0	0	0
2011/04/14	R186 2011/08/04	8.30	Call	Bond Future	883.0000	896.0000	1.472	0	0	0
2011/04/14	R186 2011/08/04	8.30	Put	Bond Future	6,578.0000	6,491.0000	(1.323)	0	0	0
2011/04/14	R186 2011/08/04	8.20	Call	Bond Future	694.0000	705.0000	1.585	0	0	0
2011/04/14	R186 2011/08/04	8.20	Put	Bond Future	7,370.0000	7,281.0000	(1.208)	0	0	0
2011/04/14	R186 2011/08/04	8.35	Put	Bond Future	6,200.0000	6,115.0000	(1.371)	0	0	0
2011/04/14	R186 2011/08/04	8.35	Call	Bond Future	992.0000	1,007.0000	1.512	0	0	600
2011/04/14	R186 2011/08/04	8.70	Put	Bond Future	3,910.0000	3,839.0000	(1.816)	0	0	0
2011/04/14	R186 2011/08/04	8.70	Call	Bond Future	2,026.0000	2,055.0000	1.431	0	0	200
2011/04/14	R186 2011/08/04	8.95	Call	Bond Future	3,085.0000	3,126.0000	1.329	0	0	0
2011/04/14	R186 2011/08/04	8.95	Put	Bond Future	2,677.0000	2,619.0000	(2.167)	0	0	200
2011/04/14	R186 2011/08/04	9.70	Call	Bond Future	7,570.0000	7,646.0000	1.004	0	0	0
2011/04/14	R186 2011/08/04	9.70	Put	Bond Future	677.0000	653.0000	(3.545)	0	0	600
2011/04/14	R186 2011/11/03			Bond Future	9.0010	8.9890	(0.133)	0.0000	0.0000	13,291
2011/04/14	R186 2011/11/03	9.00	Call	Bond Future	4,015.0000	4,060.0000	1.121	0	0	0
2011/04/14	R186 2011/11/03	9.00	Put	Bond Future	4,024.0000	3,962.0000	(1.541)	0	0	0
2011/04/14	R186 2011/11/03	9.05	Call	Bond Future	4,243.0000	4,291.0000	1.131	0	0	0
2011/04/14	R186 2011/11/03	9.05	Put	Bond Future	3,808.0000	3,749.0000	(1.549)	0	0	0
2011/04/14	R186 2011/11/03	8.95	Call	Bond Future	3,792.0000	3,836.0000	1.160	0	0	0
2011/04/14	R186 2011/11/03	8.95	Put	Bond Future	4,247.0000	4,184.0000	(1.483)	0	0	0
2011/04/14	R186 2012/02/02			Bond Future	9.0990	9.0870	(0.132)	0.0000	0.0000	2,500
2011/04/14	R186 2012/02/02	9.00	Call	Bond Future	4,576.0000	4,620.0000	0.962	0	0	0
2011/04/14	R186 2012/02/02	9.00	Put	Bond Future	5,445.0000	5,384.0000	(1.120)	0	0	0
2011/04/14	R186 2012/02/02	9.05	Call	Bond Future	4,791.0000	4,836.0000	0.939	0	0	0
2011/04/14	R186 2012/02/02	9.05	Put	Bond Future	5,220.0000	5,160.0000	(1.149)	0	0	0
2011/04/14	R186 2012/02/02	8.95	Call	Bond Future	4,366.0000	4,408.0000	0.962	0	0	0
2011/04/14	R186 2012/02/02	8.95	Put	Bond Future	5,677.0000	5,614.0000	(1.110)	0	0	0
2011/04/14	R189 2011/05/05			Bond Future	208.7549	208.7593	0.002	0.0000	0.0000	0
2011/04/14	R189 2011/05/05	207.30	Call	Bond Future	1,455.0000	1,459.0000	0.275	0	0	0
2011/04/14	R189 2011/05/05	207.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/14	R189 2011/05/05	207.35	Call	Bond Future	1,405.0000	1,409.0000	0.285	0	0	0
2011/04/14	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
2011/04/14	R189 2011/05/05	207.25	Call	Bond Future	1,505.0000	1,509.0000	0.266	0	0	0
2011/04/14	R189 2011/05/05	207.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/14	R197 2011/05/05			Bond Future	231.6591	231.6724	0.006	0.0000	0.0000	0
2011/04/14	R197 2011/05/05	232.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/14	R197 2011/05/05	232.00	Put	Bond Future	341.0000	328.0000	(3.812)	0	0	0
2011/04/14	R197 2011/05/05	232.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/14	R197 2011/05/05	232.05	Put	Bond Future	391.0000	378.0000	(3.325)	0	0	0
2011/04/14	R197 2011/05/05	231.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/14	R197 2011/05/05	231.95	Put	Bond Future	291.0000	278.0000	(4.467)	0	0	0
2011/04/14	R201 2011/05/05			Bond Future	7.4180	7.3960	(0.297)	0.0000	0.0000	484
2011/04/14	R201 2011/05/05	7.75	Call	Bond Future	1,092.0000	1,154.0000	5.678	0	0	0
2011/04/14	R201 2011/05/05	7.75	Put	Bond Future	36.0000	27.0000	(25.000)	0	0	0
2011/04/14	R201 2011/05/05	7.80	Call	Bond Future	1,238.0000	1,302.0000	5.170	0	0	0
2011/04/14	R201 2011/05/05	7.80	Put	Bond Future	24.0000	17.0000	(29.167)	0	0	0
2011/04/14	R201 2011/05/05	7.70	Call	Bond Future	951.0000	1,009.0000	6.099	0	0	0
2011/04/14	R201 2011/05/05	7.70	Put	Bond Future	53.0000	40.0000	(24.528)	0	0	0
2011/04/14	R201 2011/08/04			Bond Future	7.5590	7.5360	(0.304)	0.0000	0.0000	0
2011/04/14	R201 2011/08/04	7.25	Call	Bond Future	412.0000	432.0000	4.854	0	0	0
2011/04/14	R201 2011/08/04	7.25	Put	Bond Future	1,340.0000	1,291.0000	(3.657)	0	0	0
2011/04/14	R201 2011/08/04	7.30	Call	Bond Future	464.0000	486.0000	4.741	0	0	0
2011/04/14	R201 2011/08/04	7.30	Put	Bond Future	1,241.0000	1,194.0000	(3.787)	0	0	0
2011/04/14	R201 2011/08/04	7.20	Call	Bond Future	365.0000	382.0000	4.658	0	0	0
2011/04/14	R201 2011/08/04	7.20	Put	Bond Future	1,444.0000	1,392.0000	(3.601)	0	0	0
2011/04/14	R201 2011/11/03			Bond Future	7.7170	7.6910	(0.337)	0.0000	0.0000	45
2011/04/14	R201 2011/11/03	8.00	Call	Bond Future	1,560.0000	1,602.0000	2.692	0	0	0
2011/04/14	R201 2011/11/03	8.00	Put	Bond Future	779.0000	749.0000	(3.851)	0	0	0
2011/04/14	R201 2011/11/03	8.05	Call	Bond Future	1,648.0000	1,691.0000	2.609	0	0	0
2011/04/14	R201 2011/11/03	8.05	Put	Bond Future	729.0000	700.0000	(3.978)	0	0	0
2011/04/14	R201 2011/11/03	7.95	Call	Bond Future	1,473.0000	1,514.0000	2.783	0	0	0
2011/04/14	R201 2011/11/03	7.95	Put	Bond Future	829.0000	798.0000	(3.739)	0	0	0
2011/04/14	R201 2012/02/02			Bond Future	7.8990	7.8710	(0.354)	0.0000	0.0000	0
2011/04/14	R201 2012/02/02	8.25	Call	Bond Future	1,811.0000	1,853.0000	2.319	0	0	0
2011/04/14	R201 2012/02/02	8.25	Put	Bond Future	918.0000	888.0000	(3.268)	0	0	0

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2011/04/14	R201 2012/02/02	8.30	Call	Bond Future	1,893.0000	1,936.0000	2.272	0	0	0
2011/04/14	R201 2012/02/02	8.30	Put	Bond Future	873.0000	845.0000	(3.207)	0	0	0
2011/04/14	R201 2012/02/02	8.20	Call	Bond Future	1,731.0000	1,772.0000	2.369	0	0	0
2011/04/14	R201 2012/02/02	8.20	Put	Bond Future	964.0000	934.0000	(3.112)	0	0	0
2011/04/14	R202 2011/05/05			Bond Future	0.3650	0.3640	(0.274)	0.0000	0.0000	10,539
2011/04/14	R202 2011/05/05	2.05	Call	Bond Future	41,599.0000	41,628.0000	0.070	0	0	0
2011/04/14	R202 2011/05/05	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/14	R202 2011/05/05	2.10	Call	Bond Future	42,627.0000	42,656.0000	0.068	0	0	0
2011/04/14	R202 2011/05/05	2.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/14	R202 2011/05/05	2.00	Call	Bond Future	40,560.0000	40,590.0000	0.074	0	0	0
2011/04/14	R202 2011/05/05	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/14	R203 2011/05/05			Bond Future	8.3320	8.3060	(0.312)	0.0000	0.0000	517
2011/04/14	R203 2011/05/05	8.25	Call	Bond Future	383.0000	422.0000	10.183	0	0	0
2011/04/14	R203 2011/05/05	8.25	Put	Bond Future	781.0000	694.0000	(11.140)	0	0	0
2011/04/14	R203 2011/05/05	8.30	Call	Bond Future	487.0000	534.0000	9.651	0	0	0
2011/04/14	R203 2011/05/05	8.30	Put	Bond Future	642.0000	563.0000	(12.305)	0	0	0
2011/04/14	R203 2011/05/05	8.20	Call	Bond Future	296.0000	327.0000	10.473	0	0	0
2011/04/14	R203 2011/05/05	8.20	Put	Bond Future	938.0000	843.0000	(10.128)	0	0	0
2011/04/14	R203 2011/08/04			Bond Future	8.4640	8.4360	(0.331)	0.0000	0.0000	0
2011/04/14	R203 2011/08/04	8.00	Call	Bond Future	545.0000	576.0000	5.688	0	0	0
2011/04/14	R203 2011/08/04	8.00	Put	Bond Future	2,737.0000	2,637.0000	(3.654)	0	0	0
2011/04/14	R203 2011/08/04	8.05	Call	Bond Future	612.0000	645.0000	5.392	0	0	0
2011/04/14	R203 2011/08/04	8.05	Put	Bond Future	2,565.0000	2,467.0000	(3.821)	0	0	0
2011/04/14	R203 2011/08/04	7.95	Call	Bond Future	484.0000	512.0000	5.785	0	0	0
2011/04/14	R203 2011/08/04	7.95	Put	Bond Future	2,916.0000	2,813.0000	(3.532)	0	0	0
2011/04/14	R203 2011/11/03			Bond Future	8.6060	8.5770	(0.337)	0.0000	0.0000	1,633
2011/04/14	R203 2011/11/03	8.50	Call	Bond Future	1,674.0000	1,731.0000	3.405	0	0	0
2011/04/14	R203 2011/11/03	8.50	Put	Bond Future	2,150.0000	2,077.0000	(3.395)	0	0	0
2011/04/14	R203 2011/11/03	8.55	Call	Bond Future	1,784.0000	1,843.0000	3.307	0	0	0
2011/04/14	R203 2011/11/03	8.55	Put	Bond Future	2,035.0000	1,964.0000	(3.489)	0	0	0
2011/04/14	R203 2011/11/03	8.45	Call	Bond Future	1,568.0000	1,622.0000	3.444	0	0	0
2011/04/14	R203 2011/11/03	8.45	Put	Bond Future	2,270.0000	2,194.0000	(3.348)	0	0	0
2011/04/14	R203 2012/02/02			Bond Future	8.7630	8.7310	(0.365)	0.0000	0.0000	0

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2011/04/14	R203 2012/02/02	8.75	Call	Bond Future	2,375.0000	2,442.0000	2.821	0	0	0
2011/04/14	R203 2012/02/02	8.75	Put	Bond Future	2,431.0000	2,360.0000	(2.921)	0	0	0
2011/04/14	R203 2012/02/02	8.80	Call	Bond Future	2,489.0000	2,558.0000	2.772	0	0	0
2011/04/14	R203 2012/02/02	8.80	Put	Bond Future	2,330.0000	2,262.0000	(2.918)	0	0	0
2011/04/14	R203 2012/02/02	8.70	Call	Bond Future	2,264.0000	2,328.0000	2.827	0	0	0
2011/04/14	R203 2012/02/02	8.70	Put	Bond Future	2,535.0000	2,461.0000	(2.919)	0	0	0
2011/04/14	R204 2011/05/05			Bond Future	8.4670	8.4450	(0.260)	0.0000	0.0000	100
2011/04/14	R204 2011/05/05	8.50	Call	Bond Future	748.0000	801.0000	7.086	0	0	0
2011/04/14	R204 2011/05/05	8.50	Put	Bond Future	569.0000	502.0000	(11.775)	0	0	0
2011/04/14	R204 2011/05/05	8.55	Call	Bond Future	905.0000	966.0000	6.740	0	0	0
2011/04/14	R204 2011/05/05	8.55	Put	Bond Future	455.0000	396.0000	(12.967)	0	0	0
2011/04/14	R204 2011/05/05	8.45	Call	Bond Future	609.0000	653.0000	7.225	0	0	0
2011/04/14	R204 2011/05/05	8.45	Put	Bond Future	702.0000	626.0000	(10.826)	0	0	0
2011/04/14	R204 2011/08/04			Bond Future	8.5900	8.5670	(0.268)	0.0000	0.0000	0
2011/04/14	R204 2011/08/04	8.00	Call	Bond Future	485.0000	507.0000	4.536	0	0	0
2011/04/14	R204 2011/08/04	8.00	Put	Bond Future	3,657.0000	3,558.0000	(2.707)	0	0	0
2011/04/14	R204 2011/08/04	8.05	Call	Bond Future	547.0000	571.0000	4.388	0	0	0
2011/04/14	R204 2011/08/04	8.05	Put	Bond Future	3,445.0000	3,348.0000	(2.816)	0	0	0
2011/04/14	R204 2011/08/04	7.95	Call	Bond Future	428.0000	448.0000	4.673	0	0	0
2011/04/14	R204 2011/08/04	7.95	Put	Bond Future	3,875.0000	3,774.0000	(2.606)	0	0	0
2011/04/14	R204 2011/11/03			Bond Future	8.7170	8.6940	(0.264)	0.0000	0.0000	2,034
2011/04/14	R204 2011/11/03	8.75	Call	Bond Future	2,344.0000	2,400.0000	2.389	0	0	0
2011/04/14	R204 2011/11/03	8.75	Put	Bond Future	2,176.0000	2,115.0000	(2.803)	0	0	0
2011/04/14	R204 2011/11/03	8.80	Call	Bond Future	2,480.0000	2,539.0000	2.379	0	0	0
2011/04/14	R204 2011/11/03	8.80	Put	Bond Future	2,058.0000	2,000.0000	(2.818)	0	0	0
2011/04/14	R204 2011/11/03	8.70	Call	Bond Future	2,212.0000	2,266.0000	2.441	0	0	0
2011/04/14	R204 2011/11/03	8.70	Put	Bond Future	2,299.0000	2,235.0000	(2.784)	0	0	0
2011/04/14	R204 2012/02/02			Bond Future	8.8530	8.8290	(0.271)	0.0000	0.0000	0
2011/04/14	R204 2012/02/02	9.00	Call	Bond Future	3,225.0000	3,287.0000	1.922	0	0	0
2011/04/14	R204 2012/02/02	9.00	Put	Bond Future	2,504.0000	2,448.0000	(2.236)	0	0	0
2011/04/14	R204 2012/02/02	9.05	Call	Bond Future	3,364.0000	3,427.0000	1.873	0	0	0
2011/04/14	R204 2012/02/02	9.05	Put	Bond Future	2,399.0000	2,344.0000	(2.293)	0	0	0
2011/04/14	R204 2012/02/02	8.95	Call	Bond Future	3,090.0000	3,150.0000	1.942	0	0	0
2011/04/14	R204 2012/02/02	8.95	Put	Bond Future	2,613.0000	2,555.0000	(2.220)	0	0	0

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2011/04/14	R206 2011/05/05			Bond Future	7.0880	7.0670	(0.296)	0.0000	0.0000	0
2011/04/14	R206 2011/05/05	7.50	Call	Bond Future	1,003.0000	1,050.0000	4.686	0	0	0
2011/04/14	R206 2011/05/05	7.50	Put	Bond Future	12.0000	8.0000	(33.333)	0	0	0
2011/04/14	R206 2011/05/05	7.55	Call	Bond Future	1,118.0000	1,167.0000	4.383	0	0	0
2011/04/14	R206 2011/05/05	7.55	Put	Bond Future	7.0000	5.0000	(28.571)	0	0	0
2011/04/14	R206 2011/05/05	7.45	Call	Bond Future	890.0000	936.0000	5.169	0	0	0
2011/04/14	R206 2011/05/05	7.45	Put	Bond Future	18.0000	13.0000	(27.778)	0	0	0
2011/04/14	R206 2011/08/04			Bond Future	7.2400	7.2160	(0.331)	0.0000	0.0000	2,805
2011/04/14	R206 2011/08/04	7.00	Call	Bond Future	318.0000	335.0000	5.346	0	0	0
2011/04/14	R206 2011/08/04	7.00	Put	Bond Future	848.0000	812.0000	(4.245)	0	0	0
2011/04/14	R206 2011/08/04	7.05	Call	Bond Future	362.0000	380.0000	4.972	0	0	0
2011/04/14	R206 2011/08/04	7.05	Put	Bond Future	781.0000	746.0000	(4.481)	0	0	0
2011/04/14	R206 2011/08/04	6.95	Call	Bond Future	280.0000	295.0000	5.357	0	0	0
2011/04/14	R206 2011/08/04	6.95	Put	Bond Future	921.0000	883.0000	(4.126)	0	0	0
2011/04/14	R206 2011/11/03			Bond Future	7.4100	7.3820	(0.378)	0.0000	0.0000	0
2011/04/14	R206 2011/11/03	7.75	Call	Bond Future	1,158.0000	1,192.0000	2.936	0	0	0
2011/04/14	R206 2011/11/03	7.75	Put	Bond Future	485.0000	463.0000	(4.536)	0	0	0
2011/04/14	R206 2011/11/03	7.80	Call	Bond Future	1,224.0000	1,259.0000	2.859	0	0	0
2011/04/14	R206 2011/11/03	7.80	Put	Bond Future	453.0000	432.0000	(4.636)	0	0	0
2011/04/14	R206 2011/11/03	7.70	Call	Bond Future	1,094.0000	1,127.0000	3.016	0	0	0
2011/04/14	R206 2011/11/03	7.70	Put	Bond Future	520.0000	497.0000	(4.423)	0	0	0
2011/04/14	R206 2012/02/02			Bond Future	7.6210	7.5900	(0.407)	0.0000	0.0000	0
2011/04/14	R206 2012/02/02	8.00	Call	Bond Future	1,286.0000	1,319.0000	2.566	0	0	0
2011/04/14	R206 2012/02/02	8.00	Put	Bond Future	619.0000	597.0000	(3.554)	0	0	0
2011/04/14	R206 2012/02/02	8.05	Call	Bond Future	1,343.0000	1,377.0000	2.532	0	0	0
2011/04/14	R206 2012/02/02	8.05	Put	Bond Future	588.0000	567.0000	(3.571)	0	0	0
2011/04/14	R206 2012/02/02	7.95	Call	Bond Future	1,230.0000	1,261.0000	2.520	0	0	0
2011/04/14	R206 2012/02/02	7.95	Put	Bond Future	651.0000	627.0000	(3.687)	0	0	0
2011/04/14	R207 2011/05/05			Bond Future	8.5600	8.5440	(0.187)	0.0000	0.0000	1,020
2011/04/14	R207 2011/05/05	8.50	Call	Bond Future	527.0000	551.0000	4.554	0	0	0
2011/04/14	R207 2011/05/05	8.50	Put	Bond Future	872.0000	804.0000	(7.798)	0	0	0
2011/04/14	R207 2011/05/05	8.55	Call	Bond Future	658.0000	688.0000	4.559	0	0	0
2011/04/14	R207 2011/05/05	8.55	Put	Bond Future	715.0000	654.0000	(8.531)	0	0	0

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2011/04/14	R207 2011/05/05	8.45	Call	Bond Future	414.0000	433.0000	4.589	0	0	0
2011/04/14	R207 2011/05/05	8.45	Put	Bond Future	1,047.0000	975.0000	(6.877)	0	0	0
2011/04/14	R207 2011/08/04			Bond Future	8.6760	8.6590	(0.196)	0.0000	0.0000	0
2011/04/14	R207 2011/08/04	8.25	Call	Bond Future	755.0000	777.0000	2.914	0	0	0
2011/04/14	R207 2011/08/04	8.25	Put	Bond Future	3,169.0000	3,096.0000	(2.304)	0	0	0
2011/04/14	R207 2011/08/04	8.30	Call	Bond Future	841.0000	865.0000	2.854	0	0	0
2011/04/14	R207 2011/08/04	8.30	Put	Bond Future	2,968.0000	2,897.0000	(2.392)	0	0	0
2011/04/14	R207 2011/08/04	8.20	Call	Bond Future	676.0000	695.0000	2.811	0	0	0
2011/04/14	R207 2011/08/04	8.20	Put	Bond Future	3,379.0000	3,303.0000	(2.249)	0	0	0
2011/04/14	R207 2011/11/03			Bond Future	8.7900	8.7720	(0.205)	0.0000	0.0000	600
2011/04/14	R207 2011/11/03	8.75	Call	Bond Future	2,298.0000	2,341.0000	1.871	0	0	0
2011/04/14	R207 2011/11/03	8.75	Put	Bond Future	2,515.0000	2,461.0000	(2.147)	0	0	0
2011/04/14	R207 2011/11/03	8.80	Call	Bond Future	2,436.0000	2,481.0000	1.847	0	0	0
2011/04/14	R207 2011/11/03	8.80	Put	Bond Future	2,382.0000	2,329.0000	(2.225)	0	0	0
2011/04/14	R207 2011/11/03	8.70	Call	Bond Future	2,165.0000	2,206.0000	1.894	0	0	0
2011/04/14	R207 2011/11/03	8.70	Put	Bond Future	2,655.0000	2,598.0000	(2.147)	0	0	0
2011/04/14	R207 2012/02/02			Bond Future	8.9130	8.8950	(0.202)	0.0000	0.0000	0
2011/04/14	R207 2012/02/02	9.00	Call	Bond Future	3,249.0000	3,295.0000	1.416	0	0	0
2011/04/14	R207 2012/02/02	9.00	Put	Bond Future	2,792.0000	2,743.0000	(1.755)	0	0	0
2011/04/14	R207 2012/02/02	9.05	Call	Bond Future	3,393.0000	3,441.0000	1.415	0	0	0
2011/04/14	R207 2012/02/02	9.05	Put	Bond Future	2,675.0000	2,628.0000	(1.757)	0	0	0
2011/04/14	R207 2012/02/02	8.95	Call	Bond Future	3,099.0000	3,144.0000	1.452	0	0	0
2011/04/14	R207 2012/02/02	8.95	Put	Bond Future	2,904.0000	2,854.0000	(1.722)	0	0	0
2011/04/14	R208 2011/05/05			Bond Future	8.6120	8.5910	(0.244)	0.0000	0.0000	190
2011/04/14	R208 2011/05/05	8.50	Call	Bond Future	439.0000	470.0000	7.062	0	0	0
2011/04/14	R208 2011/05/05	8.50	Put	Bond Future	1,119.0000	1,023.0000	(8.579)	0	0	0
2011/04/14	R208 2011/05/05	8.55	Call	Bond Future	557.0000	596.0000	7.002	0	0	0
2011/04/14	R208 2011/05/05	8.55	Put	Bond Future	933.0000	845.0000	(9.432)	0	0	0
2011/04/14	R208 2011/05/05	8.45	Call	Bond Future	339.0000	363.0000	7.080	0	0	0
2011/04/14	R208 2011/05/05	8.45	Put	Bond Future	1,325.0000	1,222.0000	(7.774)	0	0	0
2011/04/14	R208 2011/08/04			Bond Future	8.7150	8.6930	(0.252)	0.0000	0.0000	120
2011/04/14	R208 2011/08/04	8.25	Call	Bond Future	730.0000	760.0000	4.110	0	0	0
2011/04/14	R208 2011/08/04	8.25	Put	Bond Future	3,529.0000	3,429.0000	(2.834)	0	0	0
2011/04/14	R208 2011/08/04	8.30	Call	Bond Future	816.0000	849.0000	4.044	0	0	0

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2011/04/14	R208 2011/08/04	8.30	Put	Bond Future	3,309.0000	3,212.0000	(2.931)	0	0	0
2011/04/14	R208 2011/08/04	8.20	Call	Bond Future	651.0000	678.0000	4.147	0	0	0
2011/04/14	R208 2011/08/04	8.20	Put	Bond Future	3,758.0000	3,655.0000	(2.741)	0	0	0
2011/04/14	R208 2011/11/03			Bond Future	8.8220	8.7990	(0.261)	0.0000	0.0000	5,899
2011/04/14	R208 2011/11/03	8.75	Call	Bond Future	2,310.0000	2,369.0000	2.554	0	0	0
2011/04/14	R208 2011/11/03	8.75	Put	Bond Future	2,726.0000	2,652.0000	(2.715)	0	0	0
2011/04/14	R208 2011/11/03	8.80	Call	Bond Future	2,454.0000	2,515.0000	2.486	0	0	0
2011/04/14	R208 2011/11/03	8.80	Put	Bond Future	2,581.0000	2,509.0000	(2.790)	0	0	0
2011/04/14	R208 2011/11/03	8.70	Call	Bond Future	2,171.0000	2,228.0000	2.626	0	0	0
2011/04/14	R208 2011/11/03	8.70	Put	Bond Future	2,877.0000	2,802.0000	(2.607)	0	0	0
2011/04/14	R208 2012/02/02			Bond Future	8.9340	8.9100	(0.269)	0.0000	0.0000	0
2011/04/14	R208 2012/02/02	9.00	Call	Bond Future	3,395.0000	3,463.0000	2.003	0	0	0
2011/04/14	R208 2012/02/02	9.00	Put	Bond Future	3,025.0000	2,958.0000	(2.215)	0	0	0
2011/04/14	R208 2012/02/02	9.05	Call	Bond Future	3,548.0000	3,617.0000	1.945	0	0	0
2011/04/14	R208 2012/02/02	9.05	Put	Bond Future	2,899.0000	2,833.0000	(2.277)	0	0	0
2011/04/14	R208 2012/02/02	8.95	Call	Bond Future	3,247.0000	3,312.0000	2.002	0	0	0
2011/04/14	R208 2012/02/02	8.95	Put	Bond Future	3,157.0000	3,087.0000	(2.217)	0	0	0
2011/04/14	R209 2011/05/05			Bond Future	8.8910	8.8750	(0.180)	0.0000	0.0000	21,100
2011/04/14	R209 2011/05/05	8.50	Call	Bond Future	115.0000	118.0000	2.609	0	0	0
2011/04/14	R209 2011/05/05	8.50	Put	Bond Future	3,275.0000	3,153.0000	(3.725)	0	0	0
2011/04/14	R209 2011/05/05	8.55	Call	Bond Future	162.0000	167.0000	3.086	0	0	0
2011/04/14	R209 2011/05/05	8.55	Put	Bond Future	2,906.0000	2,786.0000	(4.129)	0	0	0
2011/04/14	R209 2011/05/05	8.45	Call	Bond Future	80.0000	81.0000	1.250	0	0	0
2011/04/14	R209 2011/05/05	8.45	Put	Bond Future	3,660.0000	3,536.0000	(3.388)	0	0	0
2011/04/14	R209 2011/08/04			Bond Future	8.9640	8.9480	(0.178)	0.0000	0.0000	0
2011/04/14	R209 2011/08/04	8.50	Call	Bond Future	1,020.0000	1,046.0000	2.549	0	0	0
2011/04/14	R209 2011/08/04	8.50	Put	Bond Future	4,741.0000	4,644.0000	(2.046)	0	0	0
2011/04/14	R209 2011/08/04	8.55	Call	Bond Future	1,135.0000	1,164.0000	2.555	0	0	0
2011/04/14	R209 2011/08/04	8.55	Put	Bond Future	4,441.0000	4,346.0000	(2.139)	0	0	0
2011/04/14	R209 2011/08/04	8.45	Call	Bond Future	913.0000	937.0000	2.629	0	0	0
2011/04/14	R209 2011/08/04	8.45	Put	Bond Future	5,053.0000	4,954.0000	(1.959)	0	0	0
2011/04/14	R209 2011/08/04	10.10	Call	Bond Future	8,260.0000	8,368.0000	1.308	0	0	0
2011/04/14	R209 2011/08/04	10.10	Put	Bond Future	290.0000	274.0000	(5.517)	0	0	0
2011/04/14	R209 2011/11/03			Bond Future	9.0370	9.0210	(0.177)	0.0000	0.0000	1,118

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2011/04/14	R209 2011/11/03	8.75	Call	Bond Future	2,403.0000	2,446.0000	1.789	0	0	0
2011/04/14	R209 2011/11/03	8.75	Put	Bond Future	4,638.0000	4,560.0000	(1.682)	0	0	0
2011/04/14	R209 2011/11/03	8.80	Call	Bond Future	2,564.0000	2,610.0000	1.794	0	0	0
2011/04/14	R209 2011/11/03	8.80	Put	Bond Future	4,402.0000	4,326.0000	(1.726)	0	0	0
2011/04/14	R209 2011/11/03	8.70	Call	Bond Future	2,250.0000	2,291.0000	1.822	0	0	0
2011/04/14	R209 2011/11/03	8.70	Put	Bond Future	4,886.0000	4,805.0000	(1.658)	0	0	0
2011/04/14	R209 2012/02/02			Bond Future	9.1120	9.0950	(0.187)	0.0000	0.0000	0
2011/04/14	R209 2012/02/02	9.00	Call	Bond Future	3,889.0000	3,946.0000	1.466	0	0	0
2011/04/14	R209 2012/02/02	9.00	Put	Bond Future	4,737.0000	4,666.0000	(1.499)	0	0	0
2011/04/14	R209 2012/02/02	9.05	Call	Bond Future	4,071.0000	4,129.0000	1.425	0	0	0
2011/04/14	R209 2012/02/02	9.05	Put	Bond Future	4,538.0000	4,469.0000	(1.520)	0	0	0
2011/04/14	R209 2012/02/02	8.95	Call	Bond Future	3,711.0000	3,766.0000	1.482	0	0	0
2011/04/14	R209 2012/02/02	8.95	Put	Bond Future	4,942.0000	4,870.0000	(1.457)	0	0	0
2011/04/14	R210 2011/05/05			Bond Future	125.6123	125.6198	0.006	0.0000	0.0000	278
2011/04/14	R210 2011/05/05	126.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/14	R210 2011/05/05	126.00	Put	Bond Future	388.0000	380.0000	(2.062)	0	0	0
2011/04/14	R210 2011/05/05	126.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/14	R210 2011/05/05	126.05	Put	Bond Future	438.0000	430.0000	(1.826)	0	0	0
2011/04/14	R210 2011/05/05	125.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/14	R210 2011/05/05	125.95	Put	Bond Future	338.0000	330.0000	(2.367)	0	0	0
2011/04/14	R211 2011/05/05			Bond Future	1.6170	1.6110	(0.371)	0.0000	0.0000	539
2011/04/14	R211 2011/05/05	2.14	Call	Bond Future	2,881.0000	2,914.0000	1.145	0	0	0
2011/04/14	R211 2011/05/05	2.14	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/14	R211 2011/05/05	2.19	Call	Bond Future	3,151.0000	3,185.0000	1.079	0	0	0
2011/04/14	R211 2011/05/05	2.19	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/14	R211 2011/05/05	2.09	Call	Bond Future	2,609.0000	2,643.0000	1.303	0	0	0
2011/04/14	R211 2011/05/05	2.09	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/14	R212 2011/05/05			Bond Future	2.4260	2.4360	0.412	0.0000	0.0000	2,532
2011/04/14	R212 2011/05/05	2.25	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/14	R212 2011/05/05	2.25	Put	Bond Future	1,698.0000	1,793.0000	5.595	0	0	0
2011/04/14	R212 2011/05/05	2.30	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/14	R212 2011/05/05	2.30	Put	Bond Future	1,212.0000	1,308.0000	7.921	0	0	0
2011/04/14	R212 2011/05/05	2.20	Call	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/04/14	R212 2011/05/05	2.20	Put	Bond Future	2,186.0000	2,282.0000	4.392	0	0	0
2011/04/14	R213 2011/05/05			Bond Future	8.9430	8.9320	(0.123)	0.0000	0.0000	0
2011/04/14	R213 2011/05/05	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/14	R213 2011/05/05	8.00	Put	Bond Future	8,031.0000	7,944.0000	(1.083)	0	0	0
2011/04/14	R213 2011/05/05	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/14	R213 2011/05/05	8.05	Put	Bond Future	7,576.0000	7,489.0000	(1.148)	0	0	0
2011/04/14	R213 2011/05/05	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/14	R213 2011/05/05	7.95	Put	Bond Future	8,489.0000	8,402.0000	(1.025)	0	0	0
2011/04/14	R213 2011/08/04			Bond Future	9.0230	9.0120	(0.122)	0.0000	0.0000	0
2011/04/14	R213 2011/08/04	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/14	R213 2011/08/04	8.00	Put	Bond Future	8,626.0000	8,540.0000	(0.997)	0	0	0
2011/04/14	R213 2011/08/04	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/14	R213 2011/08/04	8.05	Put	Bond Future	8,174.0000	8,088.0000	(1.052)	0	0	0
2011/04/14	R213 2011/08/04	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/14	R213 2011/08/04	7.95	Put	Bond Future	9,082.0000	8,996.0000	(0.947)	0	0	0
2011/04/14	R213 2011/11/03			Bond Future	9.1070	9.0950	(0.132)	0.0000	0.0000	0
2011/04/14	R213 2011/11/03	8.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/14	R213 2011/11/03	8.75	Put	Bond Future	2,819.0000	2,727.0000	(3.264)	0	0	0
2011/04/14	R213 2011/11/03	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/14	R213 2011/11/03	8.80	Put	Bond Future	2,416.0000	2,323.0000	(3.849)	0	0	0
2011/04/14	R213 2011/11/03	8.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/14	R213 2011/11/03	8.70	Put	Bond Future	3,226.0000	3,134.0000	(2.852)	0	0	0
2011/04/14	R213 2012/02/02			Bond Future	9.1950	9.1830	(0.131)	0.0000	0.0000	0
2011/04/14	R213 2012/02/02	9.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/14	R213 2012/02/02	9.00	Put	Bond Future	1,497.0000	1,406.0000	(6.079)	0	0	0
2011/04/14	R213 2012/02/02	9.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/14	R213 2012/02/02	9.05	Put	Bond Future	1,109.0000	1,018.0000	(8.206)	0	0	0
2011/04/14	R213 2012/02/02	8.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/14	R213 2012/02/02	8.95	Put	Bond Future	1,888.0000	1,797.0000	(4.820)	0	0	0
2011/04/14	TRT1 2011/05/05			Index Future	340.3990	340.7410	0.100	0.0000	0.0000	100
2011/04/14	TRT1 2011/08/04			Index Future	345.1020	345.4490	0.101	0.0000	0.0000	0
Total										195625.00