



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 30/03/2011

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
2011/03/30	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/30	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/30	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/30	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/30	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/30	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/30	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/30	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/30	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/30	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/30	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/30	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/30	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/30	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/30	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/03/30	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/30	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/30	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/30	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/30	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/30	AL7T 2011/05/05			Index Future	370.2320	369.1830	(0.283)	0.0000	0.0000	30
2011/03/30	AL7T 2011/08/04			Index Future	375.5240	374.4620	(0.283)	0.0000	0.0000	0
2011/03/30	ALBI 2011/05/05			Index Future	340.6990	339.6840	(0.298)	0.0000	0.0000	1,070
2011/03/30	ALBI 2011/08/04			Index Future	345.5690	344.5410	(0.297)	0.0000	0.0000	0
2011/03/30	C155 2011/08/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/30	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/30	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/30	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/30	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/30	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/30	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/30	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/30	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/30	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/30	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/30	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/03/30	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0
2011/03/30	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/30	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/30	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/30	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/30	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/30	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/30	CRD1 2011/05/05			Index Future	154.7610	154.4440	(0.205)	0.0000	0.0000	2
2011/03/30	CRD1 2011/08/04			Index Future	156.8940	156.5740	(0.204)	0.0000	0.0000	0
2011/03/30	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/30	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/30	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/30	GOVI 2011/05/05			GOVI	341.9980	341.0100	(0.289)	0.0000	0.0000	209
2011/03/30	GOVI 2011/05/05	349.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/03/30	GOVI 2011/05/05	349.00	Put	GOVI	70,020.0000	79,900.0000	14.110	0	0	0
2011/03/30	GOVI 2011/05/05	349.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/03/30	GOVI 2011/05/05	349.01	Put	GOVI	70,120.0000	80,000.0000	14.090	0	0	0
2011/03/30	GOVI 2011/05/05	348.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/03/30	GOVI 2011/05/05	348.99	Put	GOVI	69,920.0000	79,800.0000	14.130	0	0	0
2011/03/30	GOVI 2011/08/04			GOVI	346.8870	345.8860	(0.289)	0.0000	0.0000	0
2011/03/30	GOVI 2011/08/04	348.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/03/30	GOVI 2011/08/04	348.00	Put	GOVI	11,130.0000	21,140.0000	89.937	0	0	0
2011/03/30	GOVI 2011/08/04	348.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/03/30	GOVI 2011/08/04	348.01	Put	GOVI	11,230.0000	21,240.0000	89.136	0	0	0
2011/03/30	GOVI 2011/08/04	347.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/03/30	GOVI 2011/08/04	347.99	Put	GOVI	11,030.0000	21,040.0000	90.752	0	0	0

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2011/03/30	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/03/30	IGOV 2011/05/05			Index Future	150.1900	150.1430	(0.031)	0.0000	0.0000	61
2011/03/30	IGOV 2011/08/04			Index Future	152.3360	152.2900	(0.030)	0.0000	0.0000	0
2011/03/30	ILBI 2011/05/05			Index Future	406.1980	406.2930	0.023	0.0000	0.0000	336
2011/03/30	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/03/30	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/03/30	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/03/30	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/03/30	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/03/30	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/03/30	JBAF 2011/04/20			Jibar Tradeable Future	5.6000	5.6000	0.000	0.0000	0.0000	2,001
2011/03/30	JBAF 2011/05/18			Jibar Tradeable Future	5.6200	5.6400	0.356	0.0000	0.0000	3,001
2011/03/30	JBAF 2011/06/15			Jibar Tradeable Future	5.6500	5.6700	0.354	0.0000	0.0000	3,890
2011/03/30	JBAF 2011/07/20			Jibar Tradeable Future	5.7400	5.7800	0.697	0.0000	0.0000	2,000
2011/03/30	JBAF 2011/08/17			Jibar Tradeable Future	5.8100	5.8700	1.033	0.0000	0.0000	0
2011/03/30	JBAF 2011/09/21			Jibar Tradeable Future	5.9300	5.9900	1.012	94.0600	94.0460	14,489
2011/03/30	JBAF 2011/12/21			Jibar Tradeable Future	6.3200	6.4000	1.266	0.0000	0.0000	5,591
2011/03/30	JBAF 2012/03/20			Jibar Tradeable Future	6.8400	6.9600	1.754	0.0000	0.0000	1,090
2011/03/30	JBAF 2012/06/20			Jibar Tradeable Future	7.3500	7.4800	1.769	0.0000	0.0000	2,890
2011/03/30	JBAF 2012/09/19			Jibar Tradeable Future	7.7800	7.8900	1.414	0.0000	0.0000	44,710
2011/03/30	JBAF 2012/12/19			Jibar Tradeable Future	8.1300	8.2300	1.230	0.0000	0.0000	513
2011/03/30	JBAF 2013/03/20			Jibar Tradeable Future	8.3800	8.4700	1.074	0.0000	0.0000	0
2011/03/30	JN02 2011/05/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/03/30	JN02 2011/05/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/30	JN02 2011/05/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/03/30	JN02 2011/05/05	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0

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2011/03/30	JN02 2011/05/05	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2011/03/30	JN02 2011/05/05	8.25	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/30	JN02 2011/05/05	8.25	Put	JNOTE	750,000.0000	750,000.0000	0.000	0	0	0
2011/03/30	JN05 2011/05/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/03/30	JN05 2011/05/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/30	JN05 2011/05/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/03/30	JN05 2011/05/05	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/30	JN05 2011/05/05	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2011/03/30	JN05 2011/05/05	8.25	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/30	JN05 2011/05/05	8.25	Put	JNOTE	750,000.0000	750,000.0000	0.000	0	0	0
2011/03/30	JN10 2011/05/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/03/30	JN10 2011/05/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/30	JN10 2011/05/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/03/30	JN10 2011/05/05	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/30	JN10 2011/05/05	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2011/03/30	JN10 2011/05/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/30	JN10 2011/05/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/30	OTH1 2011/05/05			Index Future	333.3250	332.1650	(0.348)	0.0000	0.0000	3
2011/03/30	OTH1 2011/08/04			Index Future	338.0900	336.9140	(0.348)	0.0000	0.0000	0
2011/03/30	R157 2011/05/05			Bond Future	7.8440	7.8910	0.599	0.0000	0.0000	2,405
2011/03/30	R157 2011/05/05	7.75	Call	Bond Future	517.0000	432.0000	(16.441)	0	0	0
2011/03/30	R157 2011/05/05	7.75	Put	Bond Future	902.0000	1,008.0000	11.752	0	0	0
2011/03/30	R157 2011/05/05	7.80	Call	Bond Future	607.0000	514.0000	(15.321)	0	0	0
2011/03/30	R157 2011/05/05	7.80	Put	Bond Future	787.0000	886.0000	12.579	0	0	0
2011/03/30	R157 2011/05/05	7.70	Call	Bond Future	436.0000	360.0000	(17.431)	0	0	0
2011/03/30	R157 2011/05/05	7.70	Put	Bond Future	1,026.0000	1,141.0000	11.209	0	0	0
2011/03/30	R157 2011/05/05	7.65	Call	Bond Future	364.0000	297.0000	(18.407)	0	0	0
2011/03/30	R157 2011/05/05	7.65	Put	Bond Future	1,159.0000	1,284.0000	10.785	0	0	0
2011/03/30	R157 2011/08/04			Bond Future	8.0020	8.0530	0.637	0.0000	0.0000	0
2011/03/30	R157 2011/08/04	7.50	Call	Bond Future	547.0000	490.0000	(10.420)	0	0	0
2011/03/30	R157 2011/08/04	7.50	Put	Bond Future	2,493.0000	2,631.0000	5.535	0	0	0
2011/03/30	R157 2011/08/04	7.55	Call	Bond Future	605.0000	544.0000	(10.083)	0	0	0

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2011/03/30	R157 2011/08/04	7.55	Put	Bond Future	2,355.0000	2,490.0000	5.732	0	0	0
2011/03/30	R157 2011/08/04	7.45	Call	Bond Future	493.0000	441.0000	(10.548)	0	0	0
2011/03/30	R157 2011/08/04	7.45	Put	Bond Future	2,635.0000	2,778.0000	5.427	0	0	0
2011/03/30	R157 2011/11/03			Bond Future	8.1800	8.2350	0.672	0.0000	0.0000	3,694
2011/03/30	R157 2011/11/03	8.25	Call	Bond Future	1,877.0000	1,770.0000	(5.701)	0	0	0
2011/03/30	R157 2011/11/03	8.25	Put	Bond Future	1,626.0000	1,716.0000	5.535	0	0	0
2011/03/30	R157 2011/11/03	8.30	Call	Bond Future	1,976.0000	1,866.0000	(5.567)	0	0	0
2011/03/30	R157 2011/11/03	8.30	Put	Bond Future	1,545.0000	1,633.0000	5.696	0	0	0
2011/03/30	R157 2011/11/03	8.20	Call	Bond Future	1,781.0000	1,677.0000	(5.839)	0	0	0
2011/03/30	R157 2011/11/03	8.20	Put	Bond Future	1,709.0000	1,803.0000	5.500	0	0	0
2011/03/30	R157 2012/02/02			Bond Future	8.3800	8.4400	0.716	0.0000	0.0000	0
2011/03/30	R157 2012/02/02	8.50	Call	Bond Future	2,316.0000	2,206.0000	(4.750)	0	0	0
2011/03/30	R157 2012/02/02	8.50	Put	Bond Future	1,915.0000	2,006.0000	4.752	0	0	0
2011/03/30	R157 2012/02/02	8.55	Call	Bond Future	2,411.0000	2,298.0000	(4.687)	0	0	0
2011/03/30	R157 2012/02/02	8.55	Put	Bond Future	1,843.0000	1,931.0000	4.775	0	0	0
2011/03/30	R157 2012/02/02	8.45	Call	Bond Future	2,224.0000	2,116.0000	(4.856)	0	0	0
2011/03/30	R157 2012/02/02	8.45	Put	Bond Future	1,990.0000	2,083.0000	4.673	0	0	0
2011/03/30	R186 2011/05/05			Bond Future	8.9900	9.0370	0.523	0.0000	0.0000	28,849
2011/03/30	R186 2011/05/05	8.75	Call	Bond Future	918.0000	768.0000	(16.340)	0	0	0
2011/03/30	R186 2011/05/05	8.75	Put	Bond Future	3,126.0000	3,401.0000	8.797	0	0	0
2011/03/30	R186 2011/05/05	8.80	Call	Bond Future	1,073.0000	906.0000	(15.564)	0	0	0
2011/03/30	R186 2011/05/05	8.80	Put	Bond Future	2,815.0000	3,073.0000	9.165	0	0	0
2011/03/30	R186 2011/05/05	8.70	Call	Bond Future	780.0000	646.0000	(17.179)	0	0	0
2011/03/30	R186 2011/05/05	8.70	Put	Bond Future	3,455.0000	3,746.0000	8.423	0	0	0
2011/03/30	R186 2011/05/05	8.00	Put	Bond Future	9,560.0000	9,975.0000	4.341	0	0	0
2011/03/30	R186 2011/05/05	8.00	Call	Bond Future	31.0000	21.0000	(32.258)	0	0	5,500
2011/03/30	R186 2011/08/04			Bond Future	9.0910	9.1400	0.539	0.0000	0.0000	0
2011/03/30	R186 2011/08/04	8.25	Call	Bond Future	829.0000	742.0000	(10.495)	0	0	0
2011/03/30	R186 2011/08/04	8.25	Put	Bond Future	8,683.0000	9,030.0000	3.996	0	0	0
2011/03/30	R186 2011/08/04	8.30	Call	Bond Future	919.0000	825.0000	(10.229)	0	0	0
2011/03/30	R186 2011/08/04	8.30	Put	Bond Future	8,284.0000	8,624.0000	4.104	0	0	0
2011/03/30	R186 2011/08/04	8.20	Call	Bond Future	745.0000	665.0000	(10.738)	0	0	0
2011/03/30	R186 2011/08/04	8.20	Put	Bond Future	9,091.0000	9,446.0000	3.905	0	0	0
2011/03/30	R186 2011/11/03			Bond Future	9.1930	9.2440	0.555	0.0000	0.0000	12,982

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2011/03/30	R186 2011/11/03	9.00	Call	Bond Future	3,695.0000	3,485.0000	(5.683)	0	0	0
2011/03/30	R186 2011/11/03	9.00	Put	Bond Future	5,394.0000	5,627.0000	4.320	0	0	0
2011/03/30	R186 2011/11/03	9.05	Call	Bond Future	3,895.0000	3,678.0000	(5.571)	0	0	0
2011/03/30	R186 2011/11/03	9.05	Put	Bond Future	5,150.0000	5,376.0000	4.388	0	0	0
2011/03/30	R186 2011/11/03	8.95	Call	Bond Future	3,500.0000	3,297.0000	(5.800)	0	0	0
2011/03/30	R186 2011/11/03	8.95	Put	Bond Future	5,646.0000	5,885.0000	4.233	0	0	0
2011/03/30	R186 2012/02/02			Bond Future	9.2970	9.3500	0.570	0.0000	0.0000	0
2011/03/30	R186 2012/02/02	9.00	Call	Bond Future	4,007.0000	3,802.0000	(5.116)	0	0	0
2011/03/30	R186 2012/02/02	9.00	Put	Bond Future	6,584.0000	6,829.0000	3.721	0	0	0
2011/03/30	R186 2012/02/02	9.05	Call	Bond Future	4,198.0000	3,987.0000	(5.026)	0	0	0
2011/03/30	R186 2012/02/02	9.05	Put	Bond Future	6,335.0000	6,574.0000	3.773	0	0	0
2011/03/30	R186 2012/02/02	8.95	Call	Bond Future	3,821.0000	3,622.0000	(5.208)	0	0	0
2011/03/30	R186 2012/02/02	8.95	Put	Bond Future	6,840.0000	7,092.0000	3.684	0	0	0
2011/03/30	R189 2011/05/05			Bond Future	208.6196	208.6327	0.006	0.0000	0.0000	0
2011/03/30	R189 2011/05/05	207.30	Call	Bond Future	1,320.0000	1,333.0000	0.985	0	0	0
2011/03/30	R189 2011/05/05	207.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/30	R189 2011/05/05	207.35	Call	Bond Future	1,270.0000	1,283.0000	1.024	0	0	0
2011/03/30	R189 2011/05/05	207.35	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/30	R189 2011/05/05	207.25	Call	Bond Future	1,370.0000	1,383.0000	0.949	0	0	0
2011/03/30	R189 2011/05/05	207.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/30	R197 2011/05/05			Bond Future	230.9902	231.0302	0.017	0.0000	0.0000	0
2011/03/30	R197 2011/05/05	232.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/30	R197 2011/05/05	232.00	Put	Bond Future	1,010.0000	970.0000	(3.960)	0	0	0
2011/03/30	R197 2011/05/05	232.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/30	R197 2011/05/05	232.05	Put	Bond Future	1,060.0000	1,020.0000	(3.774)	0	0	0
2011/03/30	R197 2011/05/05	231.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/30	R197 2011/05/05	231.95	Put	Bond Future	960.0000	920.0000	(4.167)	0	0	0
2011/03/30	R201 2011/05/05			Bond Future	7.4290	7.4720	0.579	0.0000	0.0000	484
2011/03/30	R201 2011/05/05	7.75	Call	Bond Future	1,206.0000	1,096.0000	(9.121)	0	0	0
2011/03/30	R201 2011/05/05	7.75	Put	Bond Future	185.0000	212.0000	14.595	0	0	0
2011/03/30	R201 2011/05/05	7.80	Call	Bond Future	1,331.0000	1,217.0000	(8.565)	0	0	0
2011/03/30	R201 2011/05/05	7.80	Put	Bond Future	152.0000	175.0000	15.132	0	0	0
2011/03/30	R201 2011/05/05	7.70	Call	Bond Future	1,086.0000	981.0000	(9.669)	0	0	0

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2011/03/30	R201 2011/05/05	7.70	Put	Bond Future	223.0000	256.0000	14.798	0	0	0
2011/03/30	R201 2011/08/04			Bond Future	7.5740	7.6200	0.607	0.0000	0.0000	0
2011/03/30	R201 2011/08/04	7.25	Call	Bond Future	554.0000	504.0000	(9.025)	0	0	0
2011/03/30	R201 2011/08/04	7.25	Put	Bond Future	1,527.0000	1,614.0000	5.697	0	0	0
2011/03/30	R201 2011/08/04	7.30	Call	Bond Future	610.0000	557.0000	(8.689)	0	0	0
2011/03/30	R201 2011/08/04	7.30	Put	Bond Future	1,432.0000	1,516.0000	5.866	0	0	0
2011/03/30	R201 2011/08/04	7.20	Call	Bond Future	502.0000	456.0000	(9.163)	0	0	0
2011/03/30	R201 2011/08/04	7.20	Put	Bond Future	1,626.0000	1,717.0000	5.597	0	0	0
2011/03/30	R201 2011/11/03			Bond Future	7.7340	7.7850	0.659	0.0000	0.0000	0
2011/03/30	R201 2011/11/03	8.00	Call	Bond Future	1,648.0000	1,562.0000	(5.218)	0	0	0
2011/03/30	R201 2011/11/03	8.00	Put	Bond Future	914.0000	969.0000	6.018	0	0	0
2011/03/30	R201 2011/11/03	8.05	Call	Bond Future	1,734.0000	1,645.0000	(5.133)	0	0	0
2011/03/30	R201 2011/11/03	8.05	Put	Bond Future	863.0000	915.0000	6.025	0	0	0
2011/03/30	R201 2011/11/03	7.95	Call	Bond Future	1,564.0000	1,480.0000	(5.371)	0	0	0
2011/03/30	R201 2011/11/03	7.95	Put	Bond Future	967.0000	1,025.0000	5.998	0	0	0
2011/03/30	R201 2012/02/02			Bond Future	7.9140	7.9700	0.708	0.0000	0.0000	0
2011/03/30	R201 2012/02/02	8.25	Call	Bond Future	2,002.0000	1,915.0000	(4.346)	0	0	0
2011/03/30	R201 2012/02/02	8.25	Put	Bond Future	1,147.0000	1,203.0000	4.882	0	0	0
2011/03/30	R201 2012/02/02	8.30	Call	Bond Future	2,081.0000	1,992.0000	(4.277)	0	0	0
2011/03/30	R201 2012/02/02	8.30	Put	Bond Future	1,100.0000	1,154.0000	4.909	0	0	0
2011/03/30	R201 2012/02/02	8.20	Call	Bond Future	1,924.0000	1,839.0000	(4.418)	0	0	0
2011/03/30	R201 2012/02/02	8.20	Put	Bond Future	1,196.0000	1,254.0000	4.849	0	0	0
2011/03/30	R202 2011/05/05			Bond Future	0.3150	0.3140	(0.317)	0.0000	0.0000	10,539
2011/03/30	R202 2011/05/05	2.05	Call	Bond Future	43,069.0000	43,098.0000	0.067	0	0	0
2011/03/30	R202 2011/05/05	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/30	R202 2011/05/05	2.10	Call	Bond Future	44,097.0000	44,126.0000	0.066	0	0	0
2011/03/30	R202 2011/05/05	2.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/30	R202 2011/05/05	2.00	Call	Bond Future	42,030.0000	42,060.0000	0.071	0	0	0
2011/03/30	R202 2011/05/05	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/30	R203 2011/05/05			Bond Future	8.4610	8.5130	0.615	0.0000	0.0000	517
2011/03/30	R203 2011/05/05	8.25	Call	Bond Future	465.0000	379.0000	(18.495)	0	0	0
2011/03/30	R203 2011/05/05	8.25	Put	Bond Future	1,486.0000	1,649.0000	10.969	0	0	0
2011/03/30	R203 2011/05/05	8.30	Call	Bond Future	550.0000	453.0000	(17.636)	0	0	0

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2011/03/30	R203 2011/05/05	8.30	Put	Bond Future	1,328.0000	1,480.0000	11.446	0	0	0
2011/03/30	R203 2011/05/05	8.20	Call	Bond Future	390.0000	314.0000	(19.487)	0	0	0
2011/03/30	R203 2011/05/05	8.20	Put	Bond Future	1,654.0000	1,828.0000	10.520	0	0	0
2011/03/30	R203 2011/08/04			Bond Future	8.6010	8.6560	0.639	0.0000	0.0000	0
2011/03/30	R203 2011/08/04	8.00	Call	Bond Future	610.0000	543.0000	(10.984)	0	0	0
2011/03/30	R203 2011/08/04	8.00	Put	Bond Future	3,438.0000	3,625.0000	5.439	0	0	0
2011/03/30	R203 2011/08/04	8.05	Call	Bond Future	674.0000	602.0000	(10.682)	0	0	0
2011/03/30	R203 2011/08/04	8.05	Put	Bond Future	3,263.0000	3,445.0000	5.578	0	0	0
2011/03/30	R203 2011/08/04	7.95	Call	Bond Future	549.0000	487.0000	(11.293)	0	0	0
2011/03/30	R203 2011/08/04	7.95	Put	Bond Future	3,617.0000	3,809.0000	5.308	0	0	0
2011/03/30	R203 2011/11/03			Bond Future	8.7510	8.8090	0.663	0.0000	0.0000	1,416
2011/03/30	R203 2011/11/03	8.50	Call	Bond Future	1,681.0000	1,568.0000	(6.722)	0	0	0
2011/03/30	R203 2011/11/03	8.50	Put	Bond Future	2,804.0000	2,948.0000	5.136	0	0	0
2011/03/30	R203 2011/11/03	8.55	Call	Bond Future	1,781.0000	1,663.0000	(6.625)	0	0	0
2011/03/30	R203 2011/11/03	8.55	Put	Bond Future	2,679.0000	2,818.0000	5.189	0	0	0
2011/03/30	R203 2011/11/03	8.45	Call	Bond Future	1,584.0000	1,475.0000	(6.881)	0	0	0
2011/03/30	R203 2011/11/03	8.45	Put	Bond Future	2,933.0000	3,081.0000	5.046	0	0	0
2011/03/30	R203 2012/02/02			Bond Future	8.9140	8.9750	0.684	0.0000	0.0000	0
2011/03/30	R203 2012/02/02	8.75	Call	Bond Future	2,308.0000	2,184.0000	(5.373)	0	0	0
2011/03/30	R203 2012/02/02	8.75	Put	Bond Future	3,010.0000	3,145.0000	4.485	0	0	0
2011/03/30	R203 2012/02/02	8.80	Call	Bond Future	2,413.0000	2,285.0000	(5.305)	0	0	0
2011/03/30	R203 2012/02/02	8.80	Put	Bond Future	2,900.0000	3,031.0000	4.517	0	0	0
2011/03/30	R203 2012/02/02	8.70	Call	Bond Future	2,206.0000	2,085.0000	(5.485)	0	0	0
2011/03/30	R203 2012/02/02	8.70	Put	Bond Future	3,123.0000	3,261.0000	4.419	0	0	0
2011/03/30	R204 2011/05/05			Bond Future	8.6400	8.6770	0.428	0.0000	0.0000	100
2011/03/30	R204 2011/05/05	8.50	Call	Bond Future	670.0000	584.0000	(12.836)	0	0	0
2011/03/30	R204 2011/05/05	8.50	Put	Bond Future	1,426.0000	1,539.0000	7.924	0	0	0
2011/03/30	R204 2011/05/05	8.55	Call	Bond Future	780.0000	685.0000	(12.179)	0	0	0
2011/03/30	R204 2011/05/05	8.55	Put	Bond Future	1,265.0000	1,369.0000	8.221	0	0	0
2011/03/30	R204 2011/05/05	8.45	Call	Bond Future	571.0000	493.0000	(13.660)	0	0	0
2011/03/30	R204 2011/05/05	8.45	Put	Bond Future	1,599.0000	1,720.0000	7.567	0	0	0
2011/03/30	R204 2011/08/04			Bond Future	8.7730	8.8110	0.433	0.0000	0.0000	0
2011/03/30	R204 2011/08/04	8.00	Call	Bond Future	520.0000	476.0000	(8.462)	0	0	0
2011/03/30	R204 2011/08/04	8.00	Put	Bond Future	4,650.0000	4,804.0000	3.312	0	0	0

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2011/03/30	R204 2011/08/04	8.05	Call	Bond Future	576.0000	529.0000	(8.160)	0	0	0
2011/03/30	R204 2011/08/04	8.05	Put	Bond Future	4,432.0000	4,583.0000	3.407	0	0	0
2011/03/30	R204 2011/08/04	7.95	Call	Bond Future	468.0000	427.0000	(8.761)	0	0	0
2011/03/30	R204 2011/08/04	7.95	Put	Bond Future	4,873.0000	5,030.0000	3.222	0	0	0
2011/03/30	R204 2011/11/03			Bond Future	8.9100	8.9500	0.449	0.0000	0.0000	1,876
2011/03/30	R204 2011/11/03	8.75	Call	Bond Future	2,175.0000	2,077.0000	(4.506)	0	0	0
2011/03/30	R204 2011/11/03	8.75	Put	Bond Future	2,985.0000	3,088.0000	3.451	0	0	0
2011/03/30	R204 2011/11/03	8.80	Call	Bond Future	2,294.0000	2,194.0000	(4.359)	0	0	0
2011/03/30	R204 2011/11/03	8.80	Put	Bond Future	2,850.0000	2,951.0000	3.544	0	0	0
2011/03/30	R204 2011/11/03	8.70	Call	Bond Future	2,059.0000	1,964.0000	(4.614)	0	0	0
2011/03/30	R204 2011/11/03	8.70	Put	Bond Future	3,124.0000	3,230.0000	3.393	0	0	0
2011/03/30	R204 2012/02/02			Bond Future	9.0540	9.0960	0.464	0.0000	0.0000	0
2011/03/30	R204 2012/02/02	9.00	Call	Bond Future	2,865.0000	2,759.0000	(3.700)	0	0	0
2011/03/30	R204 2012/02/02	9.00	Put	Bond Future	3,128.0000	3,226.0000	3.133	0	0	0
2011/03/30	R204 2012/02/02	9.05	Call	Bond Future	2,990.0000	2,881.0000	(3.645)	0	0	0
2011/03/30	R204 2012/02/02	9.05	Put	Bond Future	3,009.0000	3,105.0000	3.190	0	0	0
2011/03/30	R204 2012/02/02	8.95	Call	Bond Future	2,744.0000	2,641.0000	(3.754)	0	0	0
2011/03/30	R204 2012/02/02	8.95	Put	Bond Future	3,252.0000	3,353.0000	3.106	0	0	0
2011/03/30	R206 2011/05/05			Bond Future	7.1000	7.1530	0.746	0.0000	0.0000	0
2011/03/30	R206 2011/05/05	7.50	Call	Bond Future	1,055.0000	947.0000	(10.237)	0	0	0
2011/03/30	R206 2011/05/05	7.50	Put	Bond Future	93.0000	113.0000	21.505	0	0	0
2011/03/30	R206 2011/05/05	7.55	Call	Bond Future	1,156.0000	1,045.0000	(9.602)	0	0	0
2011/03/30	R206 2011/05/05	7.55	Put	Bond Future	74.0000	91.0000	22.973	0	0	0
2011/03/30	R206 2011/05/05	7.45	Call	Bond Future	956.0000	852.0000	(10.879)	0	0	0
2011/03/30	R206 2011/05/05	7.45	Put	Bond Future	113.0000	137.0000	21.239	0	0	0
2011/03/30	R206 2011/08/04			Bond Future	7.2560	7.3150	0.813	0.0000	0.0000	0
2011/03/30	R206 2011/08/04	7.00	Call	Bond Future	450.0000	401.0000	(10.889)	0	0	0
2011/03/30	R206 2011/08/04	7.00	Put	Bond Future	1,015.0000	1,096.0000	7.980	0	0	0
2011/03/30	R206 2011/08/04	7.05	Call	Bond Future	497.0000	444.0000	(10.664)	0	0	0
2011/03/30	R206 2011/08/04	7.05	Put	Bond Future	951.0000	1,028.0000	8.097	0	0	0
2011/03/30	R206 2011/08/04	6.95	Call	Bond Future	409.0000	362.0000	(11.491)	0	0	0
2011/03/30	R206 2011/08/04	6.95	Put	Bond Future	1,085.0000	1,168.0000	7.650	0	0	0
2011/03/30	R206 2011/11/03			Bond Future	7.4280	7.4950	0.902	0.0000	0.0000	0
2011/03/30	R206 2011/11/03	7.75	Call	Bond Future	1,237.0000	1,155.0000	(6.629)	0	0	0

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2011/03/30	R206 2011/11/03	7.75	Put	Bond Future	600.0000	651.0000	8.500	0	0	0
2011/03/30	R206 2011/11/03	7.80	Call	Bond Future	1,301.0000	1,216.0000	(6.533)	0	0	0
2011/03/30	R206 2011/11/03	7.80	Put	Bond Future	565.0000	613.0000	8.496	0	0	0
2011/03/30	R206 2011/11/03	7.70	Call	Bond Future	1,175.0000	1,095.0000	(6.809)	0	0	0
2011/03/30	R206 2011/11/03	7.70	Put	Bond Future	636.0000	689.0000	8.333	0	0	0
2011/03/30	R206 2012/02/02			Bond Future	7.6380	7.7140	0.995	0.0000	0.0000	0
2011/03/30	R206 2012/02/02	8.00	Call	Bond Future	1,376.0000	1,295.0000	(5.887)	0	0	0
2011/03/30	R206 2012/02/02	8.00	Put	Bond Future	739.0000	792.0000	7.172	0	0	0
2011/03/30	R206 2012/02/02	8.05	Call	Bond Future	1,432.0000	1,349.0000	(5.796)	0	0	0
2011/03/30	R206 2012/02/02	8.05	Put	Bond Future	707.0000	758.0000	7.214	0	0	0
2011/03/30	R206 2012/02/02	7.95	Call	Bond Future	1,322.0000	1,242.0000	(6.051)	0	0	0
2011/03/30	R206 2012/02/02	7.95	Put	Bond Future	773.0000	827.0000	6.986	0	0	0
2011/03/30	R207 2011/05/05			Bond Future	8.6970	8.7340	0.425	0.0000	0.0000	1,020
2011/03/30	R207 2011/05/05	8.50	Call	Bond Future	623.0000	540.0000	(13.323)	0	0	0
2011/03/30	R207 2011/05/05	8.50	Put	Bond Future	1,749.0000	1,875.0000	7.204	0	0	0
2011/03/30	R207 2011/05/05	8.55	Call	Bond Future	727.0000	636.0000	(12.517)	0	0	0
2011/03/30	R207 2011/05/05	8.55	Put	Bond Future	1,566.0000	1,684.0000	7.535	0	0	0
2011/03/30	R207 2011/05/05	8.45	Call	Bond Future	530.0000	456.0000	(13.962)	0	0	0
2011/03/30	R207 2011/05/05	8.45	Put	Bond Future	1,945.0000	2,080.0000	6.941	0	0	0
2011/03/30	R207 2011/08/04			Bond Future	8.8190	8.8580	0.442	0.0000	0.0000	0
2011/03/30	R207 2011/08/04	8.25	Call	Bond Future	869.0000	804.0000	(7.480)	0	0	0
2011/03/30	R207 2011/08/04	8.25	Put	Bond Future	4,076.0000	4,226.0000	3.680	0	0	0
2011/03/30	R207 2011/08/04	8.30	Call	Bond Future	951.0000	881.0000	(7.361)	0	0	0
2011/03/30	R207 2011/08/04	8.30	Put	Bond Future	3,870.0000	4,015.0000	3.747	0	0	0
2011/03/30	R207 2011/08/04	8.20	Call	Bond Future	794.0000	732.0000	(7.809)	0	0	0
2011/03/30	R207 2011/08/04	8.20	Put	Bond Future	4,289.0000	4,442.0000	3.567	0	0	0
2011/03/30	R207 2011/11/03			Bond Future	8.9400	8.9810	0.459	0.0000	0.0000	600
2011/03/30	R207 2011/11/03	8.75	Call	Bond Future	2,221.0000	2,116.0000	(4.728)	0	0	0
2011/03/30	R207 2011/11/03	8.75	Put	Bond Future	3,247.0000	3,362.0000	3.542	0	0	0
2011/03/30	R207 2011/11/03	8.80	Call	Bond Future	2,344.0000	2,236.0000	(4.608)	0	0	0
2011/03/30	R207 2011/11/03	8.80	Put	Bond Future	3,099.0000	3,210.0000	3.582	0	0	0
2011/03/30	R207 2011/11/03	8.70	Call	Bond Future	2,101.0000	2,000.0000	(4.807)	0	0	0
2011/03/30	R207 2011/11/03	8.70	Put	Bond Future	3,400.0000	3,518.0000	3.471	0	0	0
2011/03/30	R207 2012/02/02			Bond Future	9.0680	9.1110	0.474	0.0000	0.0000	0

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2011/03/30	R207 2012/02/02	9.00	Call	Bond Future	2,985.0000	2,870.0000	(3.853)	0	0	0
2011/03/30	R207 2012/02/02	9.00	Put	Bond Future	3,340.0000	3,449.0000	3.263	0	0	0
2011/03/30	R207 2012/02/02	9.05	Call	Bond Future	3,117.0000	2,998.0000	(3.818)	0	0	0
2011/03/30	R207 2012/02/02	9.05	Put	Bond Future	3,211.0000	3,315.0000	3.239	0	0	0
2011/03/30	R207 2012/02/02	8.95	Call	Bond Future	2,858.0000	2,745.0000	(3.954)	0	0	0
2011/03/30	R207 2012/02/02	8.95	Put	Bond Future	3,475.0000	3,586.0000	3.194	0	0	0
2011/03/30	R208 2011/05/05			Bond Future	8.7410	8.7830	0.480	0.0000	0.0000	190
2011/03/30	R208 2011/05/05	8.50	Call	Bond Future	582.0000	494.0000	(15.120)	0	0	0
2011/03/30	R208 2011/05/05	8.50	Put	Bond Future	2,037.0000	2,199.0000	7.953	0	0	0
2011/03/30	R208 2011/05/05	8.55	Call	Bond Future	682.0000	584.0000	(14.370)	0	0	0
2011/03/30	R208 2011/05/05	8.55	Put	Bond Future	1,832.0000	1,985.0000	8.352	0	0	0
2011/03/30	R208 2011/05/05	8.45	Call	Bond Future	493.0000	414.0000	(16.024)	0	0	0
2011/03/30	R208 2011/05/05	8.45	Put	Bond Future	2,253.0000	2,425.0000	7.634	0	0	0
2011/03/30	R208 2011/08/04			Bond Future	8.8500	8.8940	0.497	0.0000	0.0000	120
2011/03/30	R208 2011/08/04	8.25	Call	Bond Future	843.0000	770.0000	(8.660)	0	0	0
2011/03/30	R208 2011/08/04	8.25	Put	Bond Future	4,434.0000	4,617.0000	4.127	0	0	0
2011/03/30	R208 2011/08/04	8.30	Call	Bond Future	924.0000	847.0000	(8.333)	0	0	0
2011/03/30	R208 2011/08/04	8.30	Put	Bond Future	4,208.0000	4,387.0000	4.254	0	0	0
2011/03/30	R208 2011/08/04	8.20	Call	Bond Future	767.0000	699.0000	(8.866)	0	0	0
2011/03/30	R208 2011/08/04	8.20	Put	Bond Future	4,665.0000	4,853.0000	4.030	0	0	0
2011/03/30	R208 2011/11/03			Bond Future	8.9620	9.0080	0.513	0.0000	0.0000	5,604
2011/03/30	R208 2011/11/03	8.75	Call	Bond Future	2,305.0000	2,183.0000	(5.293)	0	0	0
2011/03/30	R208 2011/11/03	8.75	Put	Bond Future	3,522.0000	3,662.0000	3.975	0	0	0
2011/03/30	R208 2011/11/03	8.80	Call	Bond Future	2,434.0000	2,308.0000	(5.177)	0	0	0
2011/03/30	R208 2011/11/03	8.80	Put	Bond Future	3,362.0000	3,498.0000	4.045	0	0	0
2011/03/30	R208 2011/11/03	8.70	Call	Bond Future	2,179.0000	2,062.0000	(5.369)	0	0	0
2011/03/30	R208 2011/11/03	8.70	Put	Bond Future	3,687.0000	3,831.0000	3.906	0	0	0
2011/03/30	R208 2012/02/02			Bond Future	9.0780	9.1260	0.529	0.0000	0.0000	0
2011/03/30	R208 2012/02/02	9.00	Call	Bond Future	3,230.0000	3,094.0000	(4.211)	0	0	0
2011/03/30	R208 2012/02/02	9.00	Put	Bond Future	3,664.0000	3,794.0000	3.548	0	0	0
2011/03/30	R208 2012/02/02	9.05	Call	Bond Future	3,370.0000	3,230.0000	(4.154)	0	0	0
2011/03/30	R208 2012/02/02	9.05	Put	Bond Future	3,526.0000	3,652.0000	3.573	0	0	0
2011/03/30	R208 2012/02/02	8.95	Call	Bond Future	3,094.0000	2,960.0000	(4.331)	0	0	0
2011/03/30	R208 2012/02/02	8.95	Put	Bond Future	3,808.0000	3,940.0000	3.466	0	0	0

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2011/03/30	R209 2011/05/05			Bond Future	9.0800	9.1180	0.419	0.0000	0.0000	21,100
2011/03/30	R209 2011/05/05	8.50	Call	Bond Future	209.0000	168.0000	(19.617)	0	0	0
2011/03/30	R209 2011/05/05	8.50	Put	Bond Future	4,822.0000	5,068.0000	5.102	0	0	0
2011/03/30	R209 2011/05/05	8.55	Call	Bond Future	260.0000	212.0000	(18.462)	0	0	0
2011/03/30	R209 2011/05/05	8.55	Put	Bond Future	4,457.0000	4,695.0000	5.340	0	0	0
2011/03/30	R209 2011/05/05	8.45	Call	Bond Future	167.0000	133.0000	(20.359)	0	0	0
2011/03/30	R209 2011/05/05	8.45	Put	Bond Future	5,200.0000	5,452.0000	4.846	0	0	0
2011/03/30	R209 2011/08/04			Bond Future	9.1590	9.1980	0.426	0.0000	0.0000	0
2011/03/30	R209 2011/08/04	8.50	Call	Bond Future	1,021.0000	941.0000	(7.835)	0	0	0
2011/03/30	R209 2011/08/04	8.50	Put	Bond Future	6,220.0000	6,430.0000	3.376	0	0	0
2011/03/30	R209 2011/08/04	8.55	Call	Bond Future	1,124.0000	1,038.0000	(7.651)	0	0	0
2011/03/30	R209 2011/08/04	8.55	Put	Bond Future	5,908.0000	6,112.0000	3.453	0	0	0
2011/03/30	R209 2011/08/04	8.45	Call	Bond Future	928.0000	853.0000	(8.082)	0	0	0
2011/03/30	R209 2011/08/04	8.45	Put	Bond Future	6,546.0000	6,761.0000	3.284	0	0	0
2011/03/30	R209 2011/08/04	10.10	Call	Bond Future	7,255.0000	7,009.0000	(3.391)	0	0	0
2011/03/30	R209 2011/08/04	10.10	Put	Bond Future	763.0000	807.0000	5.767	0	0	0
2011/03/30	R209 2011/11/03			Bond Future	9.2380	9.2790	0.444	0.0000	0.0000	1,033
2011/03/30	R209 2011/11/03	8.75	Call	Bond Future	2,199.0000	2,082.0000	(5.321)	0	0	0
2011/03/30	R209 2011/11/03	8.75	Put	Bond Future	5,937.0000	6,120.0000	3.082	0	0	0
2011/03/30	R209 2011/11/03	8.80	Call	Bond Future	2,339.0000	2,217.0000	(5.216)	0	0	0
2011/03/30	R209 2011/11/03	8.80	Put	Bond Future	5,680.0000	5,858.0000	3.134	0	0	0
2011/03/30	R209 2011/11/03	8.70	Call	Bond Future	2,066.0000	1,954.0000	(5.421)	0	0	0
2011/03/30	R209 2011/11/03	8.70	Put	Bond Future	6,205.0000	6,393.0000	3.030	0	0	0
2011/03/30	R209 2012/02/02			Bond Future	9.3180	9.3600	0.451	0.0000	0.0000	0
2011/03/30	R209 2012/02/02	9.00	Call	Bond Future	3,419.0000	3,278.0000	(4.124)	0	0	0
2011/03/30	R209 2012/02/02	9.00	Put	Bond Future	5,785.0000	5,947.0000	2.800	0	0	0
2011/03/30	R209 2012/02/02	9.05	Call	Bond Future	3,580.0000	3,435.0000	(4.050)	0	0	0
2011/03/30	R209 2012/02/02	9.05	Put	Bond Future	5,565.0000	5,724.0000	2.857	0	0	0
2011/03/30	R209 2012/02/02	8.95	Call	Bond Future	3,262.0000	3,125.0000	(4.200)	0	0	0
2011/03/30	R209 2012/02/02	8.95	Put	Bond Future	6,011.0000	6,178.0000	2.778	0	0	0
2011/03/30	R210 2011/05/05			Bond Future	0.9680	125.6785	12883.317	0.0000	0.0000	278
2011/03/30	R210 2011/05/05	126.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/30	R210 2011/05/05	126.00	Put	Bond Future	125,032.0000	321.0000	(99.743)	0	0	0

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2011/03/30	R210 2011/05/05	126.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/30	R210 2011/05/05	126.05	Put	Bond Future	125,082.0000	371.0000	(99.703)	0	0	0
2011/03/30	R210 2011/05/05	125.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/30	R210 2011/05/05	125.95	Put	Bond Future	124,982.0000	271.0000	(99.783)	0	0	0
2011/03/30	R211 2011/05/05			Bond Future	1.6720	1.6700	(0.120)	0.0000	0.0000	539
2011/03/30	R211 2011/05/05	2.14	Call	Bond Future	2,574.0000	2,585.0000	0.427	0	0	0
2011/03/30	R211 2011/05/05	2.14	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/30	R211 2011/05/05	2.19	Call	Bond Future	2,844.0000	2,855.0000	0.387	0	0	0
2011/03/30	R211 2011/05/05	2.19	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/30	R211 2011/05/05	2.09	Call	Bond Future	2,302.0000	2,313.0000	0.478	0	0	0
2011/03/30	R211 2011/05/05	2.09	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/30	R212 2011/05/05			Bond Future	2.4270	2.4100	(0.700)	0.0000	0.0000	2,532
2011/03/30	R212 2011/05/05	2.25	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/30	R212 2011/05/05	2.25	Put	Bond Future	1,707.0000	1,545.0000	(9.490)	0	0	0
2011/03/30	R212 2011/05/05	2.30	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/30	R212 2011/05/05	2.30	Put	Bond Future	1,222.0000	1,059.0000	(13.339)	0	0	0
2011/03/30	R212 2011/05/05	2.20	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/30	R212 2011/05/05	2.20	Put	Bond Future	2,196.0000	2,033.0000	(7.423)	0	0	0
2011/03/30	R213 2011/05/05			Bond Future	9.1280	9.1760	0.526	0.0000	0.0000	0
2011/03/30	R213 2011/05/05	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/30	R213 2011/05/05	8.00	Put	Bond Future	9,479.0000	9,849.0000	3.903	0	0	0
2011/03/30	R213 2011/05/05	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/30	R213 2011/05/05	8.05	Put	Bond Future	9,025.0000	9,394.0000	4.089	0	0	0
2011/03/30	R213 2011/05/05	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/30	R213 2011/05/05	7.95	Put	Bond Future	9,938.0000	10,307.0000	3.713	0	0	0
2011/03/30	R213 2011/08/04			Bond Future	9.2150	9.2650	0.543	0.0000	0.0000	0
2011/03/30	R213 2011/08/04	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/30	R213 2011/08/04	8.00	Put	Bond Future	10,106.0000	10,485.0000	3.750	0	0	0
2011/03/30	R213 2011/08/04	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/30	R213 2011/08/04	8.05	Put	Bond Future	9,653.0000	10,032.0000	3.926	0	0	0
2011/03/30	R213 2011/08/04	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/30	R213 2011/08/04	7.95	Put	Bond Future	10,562.0000	10,941.0000	3.588	0	0	0
2011/03/30	R213 2011/11/03			Bond Future	9.3050	9.3560	0.548	0.0000	0.0000	0

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2011/03/30	R213 2011/11/03	8.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/30	R213 2011/11/03	8.75	Put	Bond Future	4,322.0000	4,702.0000	8.792	0	0	0
2011/03/30	R213 2011/11/03	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/30	R213 2011/11/03	8.80	Put	Bond Future	3,918.0000	4,298.0000	9.699	0	0	0
2011/03/30	R213 2011/11/03	8.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/30	R213 2011/11/03	8.70	Put	Bond Future	4,728.0000	5,108.0000	8.037	0	0	0
2011/03/30	R213 2012/02/02			Bond Future	9.3980	9.4510	0.564	0.0000	0.0000	0
2011/03/30	R213 2012/02/02	9.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/30	R213 2012/02/02	9.00	Put	Bond Future	3,012.0000	3,401.0000	12.915	0	0	0
2011/03/30	R213 2012/02/02	9.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/30	R213 2012/02/02	9.05	Put	Bond Future	2,624.0000	3,013.0000	14.825	0	0	0
2011/03/30	R213 2012/02/02	8.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/30	R213 2012/02/02	8.95	Put	Bond Future	3,403.0000	3,791.0000	11.402	0	0	0
2011/03/30	TRT1 2011/05/05			Index Future	337.8510	337.0450	(0.239)	0.0000	0.0000	100
2011/03/30	TRT1 2011/08/04			Index Future	342.5070	341.6930	(0.238)	0.0000	0.0000	0
Total										183364.00