



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 01/04/2011

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

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2011/04/01	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/01	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/01	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/01	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/01	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/01	AL7T 2011/05/05			Index Future	369.7690	371.4770	0.462	0.0000	0.0000	30
2011/04/01	AL7T 2011/08/04			Index Future	375.0570	376.7900	0.462	0.0000	0.0000	0
2011/04/01	ALBI 2011/05/05			Index Future	340.2660	341.9050	0.482	0.0000	0.0000	1,070
2011/04/01	ALBI 2011/08/04			Index Future	345.1320	346.7950	0.482	0.0000	0.0000	0
2011/04/01	C155 2011/08/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/01	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/01	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/01	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/01	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/01	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/01	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/01	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/01	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/01	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/01	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/01	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	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
2011/04/01	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0
2011/04/01	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/01	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/01	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/01	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/01	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/01	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/01	CRD1 2011/05/05			Index Future	154.6120	155.0510	0.284	0.0000	0.0000	2
2011/04/01	CRD1 2011/08/04			Index Future	156.7440	157.1900	0.285	0.0000	0.0000	0
2011/04/01	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/01	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/01	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/01	GOVI 2011/05/05			GOVI	341.5520	343.1110	0.456	0.0000	0.0000	205
2011/04/01	GOVI 2011/05/05	349.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/04/01	GOVI 2011/05/05	349.00	Put	GOVI	74,480.0000	58,890.0000	(20.932)	0	0	0
2011/04/01	GOVI 2011/05/05	349.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/04/01	GOVI 2011/05/05	349.01	Put	GOVI	74,580.0000	58,990.0000	(20.904)	0	0	0
2011/04/01	GOVI 2011/05/05	348.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/04/01	GOVI 2011/05/05	348.99	Put	GOVI	74,380.0000	58,790.0000	(20.960)	0	0	0
2011/04/01	GOVI 2011/08/04			GOVI	346.4360	348.0190	0.457	0.0000	0.0000	0
2011/04/01	GOVI 2011/08/04	348.00	Call	GOVI	0.0000	190.0000	100.000	0	0	0
2011/04/01	GOVI 2011/08/04	348.00	Put	GOVI	15,640.0000	0.0000	(100.000)	0	0	0
2011/04/01	GOVI 2011/08/04	348.01	Call	GOVI	0.0000	90.0000	100.000	0	0	0
2011/04/01	GOVI 2011/08/04	348.01	Put	GOVI	15,740.0000	0.0000	(100.000)	0	0	0
2011/04/01	GOVI 2011/08/04	347.99	Call	GOVI	0.0000	290.0000	100.000	0	0	0
2011/04/01	GOVI 2011/08/04	347.99	Put	GOVI	15,540.0000	0.0000	(100.000)	0	0	0

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2011/04/01	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/04/01	IGOV 2011/05/05			Index Future	150.1460	149.9990	(0.098)	0.0000	0.0000	61
2011/04/01	IGOV 2011/08/04			Index Future	152.2930	152.1450	(0.097)	0.0000	0.0000	0
2011/04/01	ILBI 2011/05/05			Index Future	406.3400	405.9130	(0.105)	0.0000	0.0000	336
2011/04/01	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/04/01	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/04/01	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/04/01	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/04/01	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/04/01	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/04/01	JBAF 2011/04/20			Jibar Tradeable Future	5.6000	5.6000	0.000	0.0000	0.0000	2,001
2011/04/01	JBAF 2011/05/18			Jibar Tradeable Future	5.6300	5.6300	0.000	0.0000	0.0000	3,001
2011/04/01	JBAF 2011/06/15			Jibar Tradeable Future	5.6600	5.6600	0.000	0.0000	0.0000	3,890
2011/04/01	JBAF 2011/07/20			Jibar Tradeable Future	5.7700	5.7700	0.000	0.0000	0.0000	2,000
2011/04/01	JBAF 2011/08/17			Jibar Tradeable Future	5.8400	5.8400	0.000	0.0000	0.0000	0
2011/04/01	JBAF 2011/09/21			Jibar Tradeable Future	5.9700	5.9700	0.000	0.0000	0.0000	14,489
2011/04/01	JBAF 2011/12/21			Jibar Tradeable Future	6.3900	6.3900	0.000	0.0000	0.0000	5,591
2011/04/01	JBAF 2012/03/20			Jibar Tradeable Future	6.9400	6.9400	0.000	0.0000	0.0000	1,090
2011/04/01	JBAF 2012/06/20			Jibar Tradeable Future	7.4500	7.4500	0.000	0.0000	0.0000	2,890
2011/04/01	JBAF 2012/09/19			Jibar Tradeable Future	7.8600	7.8600	0.000	0.0000	0.0000	44,710
2011/04/01	JBAF 2012/12/19			Jibar Tradeable Future	8.2000	8.2000	0.000	0.0000	0.0000	513
2011/04/01	JBAF 2013/03/20			Jibar Tradeable Future	8.4400	8.4400	0.000	0.0000	0.0000	0
2011/04/01	JN02 2011/05/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/04/01	JN02 2011/05/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/04/01	JN02 2011/05/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/04/01	JN02 2011/05/05	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0

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2011/04/01	JN02 2011/05/05	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2011/04/01	JN02 2011/05/05	8.25	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/04/01	JN02 2011/05/05	8.25	Put	JNOTE	750,000.0000	750,000.0000	0.000	0	0	0
2011/04/01	JN05 2011/05/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/04/01	JN05 2011/05/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/04/01	JN05 2011/05/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/04/01	JN05 2011/05/05	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/04/01	JN05 2011/05/05	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2011/04/01	JN05 2011/05/05	8.25	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/04/01	JN05 2011/05/05	8.25	Put	JNOTE	750,000.0000	750,000.0000	0.000	0	0	0
2011/04/01	JN10 2011/05/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/04/01	JN10 2011/05/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/04/01	JN10 2011/05/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/04/01	JN10 2011/05/05	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/04/01	JN10 2011/05/05	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2011/04/01	JN10 2011/05/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/04/01	JN10 2011/05/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/04/01	OTH1 2011/05/05			Index Future	332.9690	335.0310	0.619	0.0000	0.0000	3
2011/04/01	OTH1 2011/08/04			Index Future	337.7310	339.8230	0.619	0.0000	0.0000	0
2011/04/01	R157 2011/05/05			Bond Future	7.8690	7.8060	(0.801)	0.0000	0.0000	2,405
2011/04/01	R157 2011/05/05	7.75	Call	Bond Future	350.0000	445.0000	27.143	0	0	0
2011/04/01	R157 2011/05/05	7.75	Put	Bond Future	837.0000	674.0000	(19.474)	0	0	0
2011/04/01	R157 2011/05/05	7.80	Call	Bond Future	431.0000	541.0000	25.522	0	0	0
2011/04/01	R157 2011/05/05	7.80	Put	Bond Future	713.0000	566.0000	(20.617)	0	0	0
2011/04/01	R157 2011/05/05	7.70	Call	Bond Future	280.0000	361.0000	28.929	0	0	0
2011/04/01	R157 2011/05/05	7.70	Put	Bond Future	972.0000	795.0000	(18.210)	0	0	0
2011/04/01	R157 2011/05/05	7.65	Call	Bond Future	220.0000	288.0000	30.909	0	0	0
2011/04/01	R157 2011/05/05	7.65	Put	Bond Future	1,117.0000	928.0000	(16.920)	0	0	0
2011/04/01	R157 2011/08/04			Bond Future	8.0290	7.9610	(0.847)	0.0000	0.0000	0
2011/04/01	R157 2011/08/04	7.50	Call	Bond Future	393.0000	456.0000	16.031	0	0	0
2011/04/01	R157 2011/08/04	7.50	Put	Bond Future	2,443.0000	2,245.0000	(8.105)	0	0	0
2011/04/01	R157 2011/08/04	7.55	Call	Bond Future	444.0000	512.0000	15.315	0	0	0

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2011/04/01	R157 2011/08/04	7.55	Put	Bond Future	2,298.0000	2,105.0000	(8.399)	0	0	0
2011/04/01	R157 2011/08/04	7.45	Call	Bond Future	348.0000	405.0000	16.379	0	0	0
2011/04/01	R157 2011/08/04	7.45	Put	Bond Future	2,594.0000	2,390.0000	(7.864)	0	0	0
2011/04/01	R157 2011/11/03			Bond Future	8.2090	8.1350	(0.901)	0.0000	0.0000	3,694
2011/04/01	R157 2011/11/03	8.25	Call	Bond Future	1,631.0000	1,770.0000	8.522	0	0	0
2011/04/01	R157 2011/11/03	8.25	Put	Bond Future	1,484.0000	1,357.0000	(8.558)	0	0	0
2011/04/01	R157 2011/11/03	8.30	Call	Bond Future	1,730.0000	1,874.0000	8.324	0	0	0
2011/04/01	R157 2011/11/03	8.30	Put	Bond Future	1,404.0000	1,282.0000	(8.689)	0	0	0
2011/04/01	R157 2011/11/03	8.20	Call	Bond Future	1,537.0000	1,671.0000	8.718	0	0	0
2011/04/01	R157 2011/11/03	8.20	Put	Bond Future	1,569.0000	1,437.0000	(8.413)	0	0	0
2011/04/01	R157 2012/02/02			Bond Future	8.4120	8.3320	(0.951)	0.0000	0.0000	0
2011/04/01	R157 2012/02/02	8.50	Call	Bond Future	2,031.0000	2,174.0000	7.041	0	0	0
2011/04/01	R157 2012/02/02	8.50	Put	Bond Future	1,737.0000	1,612.0000	(7.196)	0	0	0
2011/04/01	R157 2012/02/02	8.55	Call	Bond Future	2,126.0000	2,272.0000	6.867	0	0	0
2011/04/01	R157 2012/02/02	8.55	Put	Bond Future	1,665.0000	1,543.0000	(7.327)	0	0	0
2011/04/01	R157 2012/02/02	8.45	Call	Bond Future	1,939.0000	2,078.0000	7.169	0	0	0
2011/04/01	R157 2012/02/02	8.45	Put	Bond Future	1,812.0000	1,683.0000	(7.119)	0	0	0
2011/04/01	R186 2011/05/05			Bond Future	9.0060	8.9090	(1.077)	0.0000	0.0000	28,849
2011/04/01	R186 2011/05/05	8.75	Call	Bond Future	585.0000	837.0000	43.077	0	0	0
2011/04/01	R186 2011/05/05	8.75	Put	Bond Future	2,937.0000	2,307.0000	(21.450)	0	0	0
2011/04/01	R186 2011/05/05	8.80	Call	Bond Future	717.0000	1,009.0000	40.725	100	100	1
2011/04/01	R186 2011/05/05	8.80	Put	Bond Future	2,604.0000	2,013.0000	(22.696)	0	0	0
2011/04/01	R186 2011/05/05	8.70	Call	Bond Future	471.0000	687.0000	45.860	0	0	0
2011/04/01	R186 2011/05/05	8.70	Put	Bond Future	3,291.0000	2,624.0000	(20.267)	0	0	0
2011/04/01	R186 2011/05/05	8.00	Put	Bond Future	9,679.0000	8,801.0000	(9.071)	0	0	0
2011/04/01	R186 2011/05/05	8.00	Call	Bond Future	5.0000	10.0000	100.000	0	0	5,500
2011/04/01	R186 2011/08/04			Bond Future	9.1080	9.0070	(1.109)	0.0000	0.0000	0
2011/04/01	R186 2011/08/04	8.25	Call	Bond Future	562.0000	705.0000	25.445	0	0	0
2011/04/01	R186 2011/08/04	8.25	Put	Bond Future	8,567.0000	7,809.0000	(8.848)	0	0	0
2011/04/01	R186 2011/08/04	8.30	Call	Bond Future	636.0000	793.0000	24.686	0	0	0
2011/04/01	R186 2011/08/04	8.30	Put	Bond Future	8,152.0000	7,408.0000	(9.127)	0	0	0
2011/04/01	R186 2011/08/04	8.20	Call	Bond Future	497.0000	626.0000	25.956	0	0	0
2011/04/01	R186 2011/08/04	8.20	Put	Bond Future	8,994.0000	8,222.0000	(8.584)	0	0	0
2011/04/01	R186 2011/11/03			Bond Future	9.2100	9.1060	(1.129)	0.0000	0.0000	12,982

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2011/04/01	R186 2011/11/03	9.00	Call	Bond Future	3,254.0000	3,667.0000	12.692	0	0	0
2011/04/01	R186 2011/11/03	9.00	Put	Bond Future	5,101.0000	4,605.0000	(9.724)	0	0	0
2011/04/01	R186 2011/11/03	9.05	Call	Bond Future	3,452.0000	3,880.0000	12.399	100	100	0
2011/04/01	R186 2011/11/03	9.05	Put	Bond Future	4,855.0000	4,374.0000	(9.907)	0	0	0
2011/04/01	R186 2011/11/03	8.95	Call	Bond Future	3,064.0000	3,461.0000	12.957	0	0	0
2011/04/01	R186 2011/11/03	8.95	Put	Bond Future	5,357.0000	4,845.0000	(9.558)	0	0	0
2011/04/01	R186 2012/02/02			Bond Future	9.3150	9.2070	(1.159)	0.0000	0.0000	0
2011/04/01	R186 2012/02/02	9.00	Call	Bond Future	3,817.0000	4,226.0000	10.715	0	0	0
2011/04/01	R186 2012/02/02	9.00	Put	Bond Future	6,547.0000	6,031.0000	(7.881)	0	0	0
2011/04/01	R186 2012/02/02	9.05	Call	Bond Future	4,006.0000	4,428.0000	10.534	0	0	0
2011/04/01	R186 2012/02/02	9.05	Put	Bond Future	6,296.0000	5,793.0000	(7.989)	0	0	0
2011/04/01	R186 2012/02/02	8.95	Call	Bond Future	3,632.0000	4,029.0000	10.931	0	0	0
2011/04/01	R186 2012/02/02	8.95	Put	Bond Future	6,804.0000	6,276.0000	(7.760)	0	0	0
2011/04/01	R189 2011/05/05			Bond Future	208.6965	208.7404	0.021	0.0000	0.0000	0
2011/04/01	R189 2011/05/05	207.30	Call	Bond Future	1,396.0000	1,440.0000	3.152	0	0	0
2011/04/01	R189 2011/05/05	207.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/01	R189 2011/05/05	207.35	Call	Bond Future	1,346.0000	1,390.0000	3.269	0	0	0
2011/04/01	R189 2011/05/05	207.35	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/01	R189 2011/05/05	207.25	Call	Bond Future	1,446.0000	1,490.0000	3.043	0	0	0
2011/04/01	R189 2011/05/05	207.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/01	R197 2011/05/05			Bond Future	231.0439	231.4975	0.196	0.0000	0.0000	0
2011/04/01	R197 2011/05/05	232.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/01	R197 2011/05/05	232.00	Put	Bond Future	956.0000	503.0000	(47.385)	0	0	0
2011/04/01	R197 2011/05/05	232.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/01	R197 2011/05/05	232.05	Put	Bond Future	1,006.0000	553.0000	(45.030)	0	0	0
2011/04/01	R197 2011/05/05	231.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/01	R197 2011/05/05	231.95	Put	Bond Future	906.0000	453.0000	(50.000)	0	0	0
2011/04/01	R201 2011/05/05			Bond Future	7.4550	7.4020	(0.711)	0.0000	0.0000	484
2011/04/01	R201 2011/05/05	7.75	Call	Bond Future	1,035.0000	1,175.0000	13.527	0	0	0
2011/04/01	R201 2011/05/05	7.75	Put	Bond Future	97.0000	67.0000	(30.928)	0	0	0
2011/04/01	R201 2011/05/05	7.80	Call	Bond Future	1,169.0000	1,315.0000	12.489	0	0	0
2011/04/01	R201 2011/05/05	7.80	Put	Bond Future	73.0000	49.0000	(32.877)	0	0	0
2011/04/01	R201 2011/05/05	7.70	Call	Bond Future	907.0000	1,040.0000	14.664	0	0	0

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2011/04/01	R201 2011/05/05	7.70	Put	Bond Future	127.0000	91.0000	(28.346)	0	0	0
2011/04/01	R201 2011/08/04			Bond Future	7.6020	7.5440	(0.763)	0.0000	0.0000	0
2011/04/01	R201 2011/08/04	7.25	Call	Bond Future	411.0000	464.0000	12.895	0	0	0
2011/04/01	R201 2011/08/04	7.25	Put	Bond Future	1,467.0000	1,347.0000	(8.180)	0	0	0
2011/04/01	R201 2011/08/04	7.30	Call	Bond Future	461.0000	519.0000	12.581	0	0	0
2011/04/01	R201 2011/08/04	7.30	Put	Bond Future	1,366.0000	1,251.0000	(8.419)	0	0	0
2011/04/01	R201 2011/08/04	7.20	Call	Bond Future	365.0000	414.0000	13.425	0	0	0
2011/04/01	R201 2011/08/04	7.20	Put	Bond Future	1,572.0000	1,448.0000	(7.888)	0	0	0
2011/04/01	R201 2011/11/03			Bond Future	7.7650	7.7020	(0.811)	0.0000	0.0000	0
2011/04/01	R201 2011/11/03	8.00	Call	Bond Future	1,513.0000	1,617.0000	6.874	0	0	0
2011/04/01	R201 2011/11/03	8.00	Put	Bond Future	865.0000	794.0000	(8.208)	0	0	0
2011/04/01	R201 2011/11/03	8.05	Call	Bond Future	1,599.0000	1,705.0000	6.629	0	0	0
2011/04/01	R201 2011/11/03	8.05	Put	Bond Future	813.0000	745.0000	(8.364)	0	0	0
2011/04/01	R201 2011/11/03	7.95	Call	Bond Future	1,430.0000	1,530.0000	6.993	0	0	0
2011/04/01	R201 2011/11/03	7.95	Put	Bond Future	919.0000	845.0000	(8.052)	0	0	0
2011/04/01	R201 2012/02/02			Bond Future	7.9480	7.8790	(0.868)	0.0000	0.0000	0
2011/04/01	R201 2012/02/02	8.25	Call	Bond Future	1,763.0000	1,868.0000	5.956	0	0	0
2011/04/01	R201 2012/02/02	8.25	Put	Bond Future	995.0000	924.0000	(7.136)	0	0	0
2011/04/01	R201 2012/02/02	8.30	Call	Bond Future	1,843.0000	1,950.0000	5.806	0	0	0
2011/04/01	R201 2012/02/02	8.30	Put	Bond Future	949.0000	879.0000	(7.376)	0	0	0
2011/04/01	R201 2012/02/02	8.20	Call	Bond Future	1,685.0000	1,787.0000	6.053	0	0	0
2011/04/01	R201 2012/02/02	8.20	Put	Bond Future	1,044.0000	969.0000	(7.184)	0	0	0
2011/04/01	R202 2011/05/05			Bond Future	0.3140	0.3590	14.331	0.0000	0.0000	10,539
2011/04/01	R202 2011/05/05	2.05	Call	Bond Future	43,098.0000	41,774.0000	(3.072)	0	0	0
2011/04/01	R202 2011/05/05	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/01	R202 2011/05/05	2.10	Call	Bond Future	44,126.0000	42,802.0000	(3.000)	0	0	0
2011/04/01	R202 2011/05/05	2.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/01	R202 2011/05/05	2.00	Call	Bond Future	42,060.0000	40,736.0000	(3.148)	0	0	0
2011/04/01	R202 2011/05/05	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/01	R203 2011/05/05			Bond Future	8.4960	8.4080	(1.036)	0.0000	0.0000	517
2011/04/01	R203 2011/05/05	8.25	Call	Bond Future	263.0000	378.0000	43.726	0	0	0
2011/04/01	R203 2011/05/05	8.25	Put	Bond Future	1,452.0000	1,143.0000	(21.281)	0	0	0
2011/04/01	R203 2011/05/05	8.30	Call	Bond Future	331.0000	466.0000	40.785	0	0	0

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2011/04/01	R203 2011/05/05	8.30	Put	Bond Future	1,277.0000	988.0000	(22.631)	0	0	0
2011/04/01	R203 2011/05/05	8.20	Call	Bond Future	207.0000	303.0000	46.377	0	0	0
2011/04/01	R203 2011/05/05	8.20	Put	Bond Future	1,639.0000	1,312.0000	(19.951)	0	0	0
2011/04/01	R203 2011/08/04			Bond Future	8.6380	8.5450	(1.077)	0.0000	0.0000	0
2011/04/01	R203 2011/08/04	8.00	Call	Bond Future	412.0000	505.0000	22.573	0	0	0
2011/04/01	R203 2011/08/04	8.00	Put	Bond Future	3,411.0000	3,074.0000	(9.880)	0	0	0
2011/04/01	R203 2011/08/04	8.05	Call	Bond Future	464.0000	566.0000	21.983	0	0	0
2011/04/01	R203 2011/08/04	8.05	Put	Bond Future	3,224.0000	2,896.0000	(10.174)	0	0	0
2011/04/01	R203 2011/08/04	7.95	Call	Bond Future	365.0000	450.0000	23.288	0	0	0
2011/04/01	R203 2011/08/04	7.95	Put	Bond Future	3,604.0000	3,258.0000	(9.600)	0	0	0
2011/04/01	R203 2011/11/03			Bond Future	8.7900	8.6920	(1.115)	0.0000	0.0000	1,416
2011/04/01	R203 2011/11/03	8.50	Call	Bond Future	1,374.0000	1,554.0000	13.100	0	0	0
2011/04/01	R203 2011/11/03	8.50	Put	Bond Future	2,670.0000	2,415.0000	(9.551)	0	0	0
2011/04/01	R203 2011/11/03	8.55	Call	Bond Future	1,469.0000	1,657.0000	12.798	0	0	0
2011/04/01	R203 2011/11/03	8.55	Put	Bond Future	2,540.0000	2,293.0000	(9.724)	0	0	0
2011/04/01	R203 2011/11/03	8.45	Call	Bond Future	1,282.0000	1,454.0000	13.417	0	0	0
2011/04/01	R203 2011/11/03	8.45	Put	Bond Future	2,804.0000	2,540.0000	(9.415)	0	0	0
2011/04/01	R203 2012/02/02			Bond Future	8.9560	8.8520	(1.161)	0.0000	0.0000	0
2011/04/01	R203 2012/02/02	8.75	Call	Bond Future	2,030.0000	2,234.0000	10.049	0	0	0
2011/04/01	R203 2012/02/02	8.75	Put	Bond Future	2,910.0000	2,671.0000	(8.213)	0	0	0
2011/04/01	R203 2012/02/02	8.80	Call	Bond Future	2,133.0000	2,343.0000	9.845	0	0	0
2011/04/01	R203 2012/02/02	8.80	Put	Bond Future	2,799.0000	2,566.0000	(8.324)	0	0	0
2011/04/01	R203 2012/02/02	8.70	Call	Bond Future	1,930.0000	2,128.0000	10.259	0	0	0
2011/04/01	R203 2012/02/02	8.70	Put	Bond Future	3,025.0000	2,780.0000	(8.099)	0	0	0
2011/04/01	R204 2011/05/05			Bond Future	8.6400	8.5520	(1.019)	0.0000	0.0000	100
2011/04/01	R204 2011/05/05	8.50	Call	Bond Future	499.0000	679.0000	36.072	0	0	0
2011/04/01	R204 2011/05/05	8.50	Put	Bond Future	1,255.0000	961.0000	(23.426)	0	0	0
2011/04/01	R204 2011/05/05	8.55	Call	Bond Future	603.0000	808.0000	33.997	0	0	0
2011/04/01	R204 2011/05/05	8.55	Put	Bond Future	1,088.0000	819.0000	(24.724)	0	0	0
2011/04/01	R204 2011/05/05	8.45	Call	Bond Future	407.0000	564.0000	38.575	0	0	0
2011/04/01	R204 2011/05/05	8.45	Put	Bond Future	1,435.0000	1,118.0000	(22.091)	0	0	0
2011/04/01	R204 2011/08/04			Bond Future	8.7720	8.6800	(1.049)	0.0000	0.0000	0
2011/04/01	R204 2011/08/04	8.00	Call	Bond Future	361.0000	445.0000	23.269	0	0	0
2011/04/01	R204 2011/08/04	8.00	Put	Bond Future	4,486.0000	4,090.0000	(8.827)	0	0	0

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2011/04/01	R204 2011/08/04	8.05	Call	Bond Future	409.0000	501.0000	22.494	0	0	0
2011/04/01	R204 2011/08/04	8.05	Put	Bond Future	4,260.0000	3,872.0000	(9.108)	0	0	0
2011/04/01	R204 2011/08/04	7.95	Call	Bond Future	318.0000	393.0000	23.585	0	0	0
2011/04/01	R204 2011/08/04	7.95	Put	Bond Future	4,718.0000	4,313.0000	(8.584)	0	0	0
2011/04/01	R204 2011/11/03			Bond Future	8.9090	8.8130	(1.078)	0.0000	0.0000	1,876
2011/04/01	R204 2011/11/03	8.75	Call	Bond Future	1,938.0000	2,162.0000	11.558	0	0	0
2011/04/01	R204 2011/11/03	8.75	Put	Bond Future	2,743.0000	2,482.0000	(9.515)	0	0	0
2011/04/01	R204 2011/11/03	8.80	Call	Bond Future	2,057.0000	2,290.0000	11.327	0	0	0
2011/04/01	R204 2011/11/03	8.80	Put	Bond Future	2,608.0000	2,356.0000	(9.663)	0	0	0
2011/04/01	R204 2011/11/03	8.70	Call	Bond Future	1,823.0000	2,039.0000	11.849	0	0	0
2011/04/01	R204 2011/11/03	8.70	Put	Bond Future	2,883.0000	2,614.0000	(9.331)	0	0	0
2011/04/01	R204 2012/02/02			Bond Future	9.0540	8.9520	(1.127)	0.0000	0.0000	0
2011/04/01	R204 2012/02/02	9.00	Call	Bond Future	2,768.0000	3,019.0000	9.068	0	0	0
2011/04/01	R204 2012/02/02	9.00	Put	Bond Future	3,031.0000	2,784.0000	(8.149)	0	0	0
2011/04/01	R204 2012/02/02	9.05	Call	Bond Future	2,894.0000	3,152.0000	8.915	0	0	0
2011/04/01	R204 2012/02/02	9.05	Put	Bond Future	2,913.0000	2,674.0000	(8.205)	0	0	0
2011/04/01	R204 2012/02/02	8.95	Call	Bond Future	2,646.0000	2,890.0000	9.221	0	0	0
2011/04/01	R204 2012/02/02	8.95	Put	Bond Future	3,154.0000	2,900.0000	(8.053)	0	0	0
2011/04/01	R206 2011/05/05			Bond Future	7.1470	7.0990	(0.672)	0.0000	0.0000	0
2011/04/01	R206 2011/05/05	7.50	Call	Bond Future	896.0000	997.0000	11.272	0	0	0
2011/04/01	R206 2011/05/05	7.50	Put	Bond Future	47.0000	32.0000	(31.915)	0	0	0
2011/04/01	R206 2011/05/05	7.55	Call	Bond Future	1,003.0000	1,107.0000	10.369	0	0	0
2011/04/01	R206 2011/05/05	7.55	Put	Bond Future	35.0000	23.0000	(34.286)	0	0	0
2011/04/01	R206 2011/05/05	7.45	Call	Bond Future	792.0000	890.0000	12.374	0	0	0
2011/04/01	R206 2011/05/05	7.45	Put	Bond Future	63.0000	45.0000	(28.571)	0	0	0
2011/04/01	R206 2011/08/04			Bond Future	7.3080	7.2540	(0.739)	0.0000	0.0000	0
2011/04/01	R206 2011/08/04	7.00	Call	Bond Future	295.0000	333.0000	12.881	0	0	0
2011/04/01	R206 2011/08/04	7.00	Put	Bond Future	974.0000	894.0000	(8.214)	0	0	0
2011/04/01	R206 2011/08/04	7.05	Call	Bond Future	336.0000	377.0000	12.202	0	0	0
2011/04/01	R206 2011/08/04	7.05	Put	Bond Future	905.0000	827.0000	(8.619)	0	0	0
2011/04/01	R206 2011/08/04	6.95	Call	Bond Future	261.0000	295.0000	13.027	0	0	0
2011/04/01	R206 2011/08/04	6.95	Put	Bond Future	1,051.0000	967.0000	(7.992)	0	0	0
2011/04/01	R206 2011/11/03			Bond Future	7.4870	7.4260	(0.815)	0.0000	0.0000	0
2011/04/01	R206 2011/11/03	7.75	Call	Bond Future	1,086.0000	1,159.0000	6.722	0	0	0

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2011/04/01	R206 2011/11/03	7.75	Put	Bond Future	566.0000	518.0000	(8.481)	0	0	0
2011/04/01	R206 2011/11/03	7.80	Call	Bond Future	1,149.0000	1,224.0000	6.527	0	0	0
2011/04/01	R206 2011/11/03	7.80	Put	Bond Future	530.0000	484.0000	(8.679)	0	0	0
2011/04/01	R206 2011/11/03	7.70	Call	Bond Future	1,025.0000	1,096.0000	6.927	0	0	0
2011/04/01	R206 2011/11/03	7.70	Put	Bond Future	604.0000	553.0000	(8.444)	0	0	0
2011/04/01	R206 2012/02/02			Bond Future	7.7050	7.6360	(0.896)	0.0000	0.0000	0
2011/04/01	R206 2012/02/02	8.00	Call	Bond Future	1,215.0000	1,287.0000	5.926	0	0	0
2011/04/01	R206 2012/02/02	8.00	Put	Bond Future	696.0000	646.0000	(7.184)	0	0	0
2011/04/01	R206 2012/02/02	8.05	Call	Bond Future	1,271.0000	1,344.0000	5.744	0	0	0
2011/04/01	R206 2012/02/02	8.05	Put	Bond Future	665.0000	616.0000	(7.368)	0	0	0
2011/04/01	R206 2012/02/02	7.95	Call	Bond Future	1,161.0000	1,231.0000	6.029	0	0	0
2011/04/01	R206 2012/02/02	7.95	Put	Bond Future	730.0000	678.0000	(7.123)	0	0	0
2011/04/01	R207 2011/05/05			Bond Future	8.7170	8.6400	(0.883)	0.0000	0.0000	1,020
2011/04/01	R207 2011/05/05	8.50	Call	Bond Future	379.0000	509.0000	34.301	0	0	0
2011/04/01	R207 2011/05/05	8.50	Put	Bond Future	1,618.0000	1,311.0000	(18.974)	0	0	0
2011/04/01	R207 2011/05/05	8.55	Call	Bond Future	468.0000	619.0000	32.265	0	0	0
2011/04/01	R207 2011/05/05	8.55	Put	Bond Future	1,420.0000	1,134.0000	(20.141)	0	0	0
2011/04/01	R207 2011/05/05	8.45	Call	Bond Future	303.0000	413.0000	36.304	0	0	0
2011/04/01	R207 2011/05/05	8.45	Put	Bond Future	1,831.0000	1,504.0000	(17.859)	0	0	0
2011/04/01	R207 2011/08/04			Bond Future	8.8400	8.7600	(0.905)	0.0000	0.0000	0
2011/04/01	R207 2011/08/04	8.25	Call	Bond Future	592.0000	698.0000	17.905	0	0	0
2011/04/01	R207 2011/08/04	8.25	Put	Bond Future	3,915.0000	3,579.0000	(8.582)	0	0	0
2011/04/01	R207 2011/08/04	8.30	Call	Bond Future	661.0000	776.0000	17.398	0	0	0
2011/04/01	R207 2011/08/04	8.30	Put	Bond Future	3,696.0000	3,369.0000	(8.847)	0	0	0
2011/04/01	R207 2011/08/04	8.20	Call	Bond Future	529.0000	625.0000	18.147	0	0	0
2011/04/01	R207 2011/08/04	8.20	Put	Bond Future	4,140.0000	3,794.0000	(8.357)	0	0	0
2011/04/01	R207 2011/11/03			Bond Future	8.9620	8.8780	(0.937)	0.0000	0.0000	600
2011/04/01	R207 2011/11/03	8.75	Call	Bond Future	1,938.0000	2,138.0000	10.320	0	0	0
2011/04/01	R207 2011/11/03	8.75	Put	Bond Future	3,082.0000	2,831.0000	(8.144)	0	0	0
2011/04/01	R207 2011/11/03	8.80	Call	Bond Future	2,060.0000	2,267.0000	10.049	0	0	0
2011/04/01	R207 2011/11/03	8.80	Put	Bond Future	2,933.0000	2,689.0000	(8.319)	0	0	0
2011/04/01	R207 2011/11/03	8.70	Call	Bond Future	1,821.0000	2,012.0000	10.489	0	0	0
2011/04/01	R207 2011/11/03	8.70	Put	Bond Future	3,238.0000	2,978.0000	(8.030)	0	0	0
2011/04/01	R207 2012/02/02			Bond Future	9.0920	9.0040	(0.968)	0.0000	0.0000	0

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2011/04/01	R207 2012/02/02	9.00	Call	Bond Future	2,831.0000	3,057.0000	7.983	0	0	0
2011/04/01	R207 2012/02/02	9.00	Put	Bond Future	3,311.0000	3,078.0000	(7.037)	0	0	0
2011/04/01	R207 2012/02/02	9.05	Call	Bond Future	2,962.0000	3,195.0000	7.866	0	0	0
2011/04/01	R207 2012/02/02	9.05	Put	Bond Future	3,181.0000	2,955.0000	(7.105)	0	0	0
2011/04/01	R207 2012/02/02	8.95	Call	Bond Future	2,694.0000	2,914.0000	8.166	0	0	0
2011/04/01	R207 2012/02/02	8.95	Put	Bond Future	3,436.0000	3,197.0000	(6.956)	0	0	0
2011/04/01	R208 2011/05/05			Bond Future	8.7570	8.6950	(0.708)	0.0000	0.0000	190
2011/04/01	R208 2011/05/05	8.50	Call	Bond Future	341.0000	433.0000	26.979	0	0	0
2011/04/01	R208 2011/05/05	8.50	Put	Bond Future	1,891.0000	1,612.0000	(14.754)	0	0	0
2011/04/01	R208 2011/05/05	8.55	Call	Bond Future	424.0000	533.0000	25.708	0	0	0
2011/04/01	R208 2011/05/05	8.55	Put	Bond Future	1,670.0000	1,408.0000	(15.689)	0	0	0
2011/04/01	R208 2011/05/05	8.45	Call	Bond Future	270.0000	347.0000	28.519	0	0	0
2011/04/01	R208 2011/05/05	8.45	Put	Bond Future	2,126.0000	1,832.0000	(13.829)	0	0	0
2011/04/01	R208 2011/08/04			Bond Future	8.8670	8.8020	(0.733)	0.0000	0.0000	120
2011/04/01	R208 2011/08/04	8.25	Call	Bond Future	587.0000	671.0000	14.310	0	0	0
2011/04/01	R208 2011/08/04	8.25	Put	Bond Future	4,277.0000	3,981.0000	(6.921)	0	0	0
2011/04/01	R208 2011/08/04	8.30	Call	Bond Future	657.0000	748.0000	13.851	0	0	0
2011/04/01	R208 2011/08/04	8.30	Put	Bond Future	4,040.0000	3,752.0000	(7.129)	0	0	0
2011/04/01	R208 2011/08/04	8.20	Call	Bond Future	522.0000	599.0000	14.751	0	0	0
2011/04/01	R208 2011/08/04	8.20	Put	Bond Future	4,519.0000	4,217.0000	(6.683)	0	0	0
2011/04/01	R208 2011/11/03			Bond Future	8.9800	8.9130	(0.746)	0.0000	0.0000	5,604
2011/04/01	R208 2011/11/03	8.75	Call	Bond Future	1,972.0000	2,136.0000	8.316	0	0	0
2011/04/01	R208 2011/11/03	8.75	Put	Bond Future	3,292.0000	3,074.0000	(6.622)	0	0	0
2011/04/01	R208 2011/11/03	8.80	Call	Bond Future	2,100.0000	2,271.0000	8.143	0	0	0
2011/04/01	R208 2011/11/03	8.80	Put	Bond Future	3,131.0000	2,920.0000	(6.739)	0	0	0
2011/04/01	R208 2011/11/03	8.70	Call	Bond Future	1,848.0000	2,006.0000	8.550	0	0	0
2011/04/01	R208 2011/11/03	8.70	Put	Bond Future	3,458.0000	3,234.0000	(6.478)	0	0	0
2011/04/01	R208 2012/02/02			Bond Future	9.0960	9.0270	(0.759)	0.0000	0.0000	0
2011/04/01	R208 2012/02/02	9.00	Call	Bond Future	3,000.0000	3,187.0000	6.233	0	0	0
2011/04/01	R208 2012/02/02	9.00	Put	Bond Future	3,534.0000	3,338.0000	(5.546)	0	0	0
2011/04/01	R208 2012/02/02	9.05	Call	Bond Future	3,140.0000	3,332.0000	6.115	0	0	0
2011/04/01	R208 2012/02/02	9.05	Put	Bond Future	3,395.0000	3,204.0000	(5.626)	0	0	0
2011/04/01	R208 2012/02/02	8.95	Call	Bond Future	2,864.0000	3,045.0000	6.320	0	0	0
2011/04/01	R208 2012/02/02	8.95	Put	Bond Future	3,678.0000	3,476.0000	(5.492)	0	0	0

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2011/04/01	R209 2011/05/05			Bond Future	9.0620	8.9700	(1.015)	0.0000	0.0000	21,100
2011/04/01	R209 2011/05/05	8.50	Call	Bond Future	99.0000	157.0000	58.586	0	0	0
2011/04/01	R209 2011/05/05	8.50	Put	Bond Future	4,576.0000	3,930.0000	(14.117)	0	0	0
2011/04/01	R209 2011/05/05	8.55	Call	Bond Future	133.0000	206.0000	54.887	0	0	0
2011/04/01	R209 2011/05/05	8.55	Put	Bond Future	4,194.0000	3,563.0000	(15.045)	0	0	0
2011/04/01	R209 2011/05/05	8.45	Call	Bond Future	73.0000	117.0000	60.274	0	0	0
2011/04/01	R209 2011/05/05	8.45	Put	Bond Future	4,969.0000	4,310.0000	(13.262)	0	0	0
2011/04/01	R209 2011/08/04			Bond Future	9.1400	9.0460	(1.028)	0.0000	0.0000	0
2011/04/01	R209 2011/08/04	8.50	Call	Bond Future	785.0000	951.0000	21.146	0	0	0
2011/04/01	R209 2011/08/04	8.50	Put	Bond Future	5,843.0000	5,300.0000	(9.293)	0	0	0
2011/04/01	R209 2011/08/04	8.55	Call	Bond Future	877.0000	1,056.0000	20.410	0	0	0
2011/04/01	R209 2011/08/04	8.55	Put	Bond Future	5,519.0000	4,989.0000	(9.603)	0	0	0
2011/04/01	R209 2011/08/04	8.45	Call	Bond Future	701.0000	853.0000	21.683	0	0	0
2011/04/01	R209 2011/08/04	8.45	Put	Bond Future	6,178.0000	5,621.0000	(9.016)	0	0	0
2011/04/01	R209 2011/08/04	10.10	Call	Bond Future	7,150.0000	7,761.0000	8.545	0	0	0
2011/04/01	R209 2011/08/04	10.10	Put	Bond Future	516.0000	418.0000	(18.992)	0	0	0
2011/04/01	R209 2011/11/03			Bond Future	9.2190	9.1220	(1.052)	0.0000	0.0000	1,033
2011/04/01	R209 2011/11/03	8.75	Call	Bond Future	1,971.0000	2,236.0000	13.445	0	0	0
2011/04/01	R209 2011/11/03	8.75	Put	Bond Future	5,569.0000	5,113.0000	(8.188)	0	0	0
2011/04/01	R209 2011/11/03	8.80	Call	Bond Future	2,110.0000	2,387.0000	13.128	0	0	0
2011/04/01	R209 2011/11/03	8.80	Put	Bond Future	5,311.0000	4,867.0000	(8.360)	0	0	0
2011/04/01	R209 2011/11/03	8.70	Call	Bond Future	1,841.0000	2,094.0000	13.743	0	0	0
2011/04/01	R209 2011/11/03	8.70	Put	Bond Future	5,840.0000	5,372.0000	(8.014)	0	0	0
2011/04/01	R209 2012/02/02			Bond Future	9.2990	9.1990	(1.075)	0.0000	0.0000	0
2011/04/01	R209 2012/02/02	9.00	Call	Bond Future	3,329.0000	3,660.0000	9.943	0	0	0
2011/04/01	R209 2012/02/02	9.00	Put	Bond Future	5,557.0000	5,155.0000	(7.234)	0	0	0
2011/04/01	R209 2012/02/02	9.05	Call	Bond Future	3,492.0000	3,833.0000	9.765	0	0	0
2011/04/01	R209 2012/02/02	9.05	Put	Bond Future	5,340.0000	4,948.0000	(7.341)	0	0	0
2011/04/01	R209 2012/02/02	8.95	Call	Bond Future	3,170.0000	3,491.0000	10.126	0	0	0
2011/04/01	R209 2012/02/02	8.95	Put	Bond Future	5,782.0000	5,370.0000	(7.126)	0	0	0
2011/04/01	R210 2011/05/05			Bond Future	125.6860	125.3517	(0.266)	0.0000	0.0000	278
2011/04/01	R210 2011/05/05	126.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/01	R210 2011/05/05	126.00	Put	Bond Future	314.0000	648.0000	106.369	0	0	0

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2011/04/01	R210 2011/05/05	126.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/01	R210 2011/05/05	126.05	Put	Bond Future	364.0000	698.0000	91.758	0	0	0
2011/04/01	R210 2011/05/05	125.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/01	R210 2011/05/05	125.95	Put	Bond Future	264.0000	598.0000	126.515	0	0	0
2011/04/01	R211 2011/05/05			Bond Future	1.6690	1.6680	(0.060)	0.0000	0.0000	539
2011/04/01	R211 2011/05/05	2.14	Call	Bond Future	2,590.0000	2,596.0000	0.232	0	0	0
2011/04/01	R211 2011/05/05	2.14	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/01	R211 2011/05/05	2.19	Call	Bond Future	2,861.0000	2,867.0000	0.210	0	0	0
2011/04/01	R211 2011/05/05	2.19	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/01	R211 2011/05/05	2.09	Call	Bond Future	2,319.0000	2,324.0000	0.216	0	0	0
2011/04/01	R211 2011/05/05	2.09	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/01	R212 2011/05/05			Bond Future	2.4090	2.4340	1.038	0.0000	0.0000	2,532
2011/04/01	R212 2011/05/05	2.25	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/01	R212 2011/05/05	2.25	Put	Bond Future	1,535.0000	1,774.0000	15.570	0	0	0
2011/04/01	R212 2011/05/05	2.30	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/01	R212 2011/05/05	2.30	Put	Bond Future	1,050.0000	1,289.0000	22.762	0	0	0
2011/04/01	R212 2011/05/05	2.20	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/01	R212 2011/05/05	2.20	Put	Bond Future	2,023.0000	2,262.0000	11.814	0	0	0
2011/04/01	R213 2011/05/05			Bond Future	9.1400	9.0380	(1.116)	0.0000	0.0000	0
2011/04/01	R213 2011/05/05	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/01	R213 2011/05/05	8.00	Put	Bond Future	9,572.0000	8,780.0000	(8.274)	0	0	0
2011/04/01	R213 2011/05/05	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/01	R213 2011/05/05	8.05	Put	Bond Future	9,117.0000	8,325.0000	(8.687)	0	0	0
2011/04/01	R213 2011/05/05	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/01	R213 2011/05/05	7.95	Put	Bond Future	10,030.0000	9,238.0000	(7.896)	0	0	0
2011/04/01	R213 2011/08/04			Bond Future	9.2270	9.1220	(1.138)	0.0000	0.0000	0
2011/04/01	R213 2011/08/04	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/01	R213 2011/08/04	8.00	Put	Bond Future	10,197.0000	9,394.0000	(7.875)	0	0	0
2011/04/01	R213 2011/08/04	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/01	R213 2011/08/04	8.05	Put	Bond Future	9,745.0000	8,942.0000	(8.240)	0	0	0
2011/04/01	R213 2011/08/04	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/01	R213 2011/08/04	7.95	Put	Bond Future	10,653.0000	9,850.0000	(7.538)	0	0	0
2011/04/01	R213 2011/11/03			Bond Future	9.3170	9.2090	(1.159)	0.0000	0.0000	0

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2011/04/01	R213 2011/11/03	8.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/01	R213 2011/11/03	8.75	Put	Bond Future	4,411.0000	3,599.0000	(18.409)	0	0	0
2011/04/01	R213 2011/11/03	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/01	R213 2011/11/03	8.80	Put	Bond Future	4,008.0000	3,195.0000	(20.284)	0	0	0
2011/04/01	R213 2011/11/03	8.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/01	R213 2011/11/03	8.70	Put	Bond Future	4,818.0000	4,005.0000	(16.874)	0	0	0
2011/04/01	R213 2012/02/02			Bond Future	9.4110	9.2990	(1.190)	0.0000	0.0000	0
2011/04/01	R213 2012/02/02	9.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/01	R213 2012/02/02	9.00	Put	Bond Future	3,108.0000	2,279.0000	(26.673)	0	0	0
2011/04/01	R213 2012/02/02	9.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/01	R213 2012/02/02	9.05	Put	Bond Future	2,720.0000	1,891.0000	(30.478)	0	0	0
2011/04/01	R213 2012/02/02	8.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/01	R213 2012/02/02	8.95	Put	Bond Future	3,499.0000	2,670.0000	(23.692)	0	0	0
2011/04/01	TRT1 2011/05/05			Index Future	337.4400	338.9330	0.442	0.0000	0.0000	100
2011/04/01	TRT1 2011/08/04			Index Future	342.0930	343.6070	0.443	0.0000	0.0000	0
Total										183361.00