



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 11/05/2011

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
2011/05/11	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/11	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/11	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/11	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/11	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/11	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/11	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/11	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/11	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/11	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/11	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/11	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/11	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/11	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/11	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/05/11	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/11	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/11	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/11	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/11	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/11	AL7T 2011/08/04			Index Future	384.7960	384.0860	(0.185)	0.0000	0.0000	30
2011/05/11	AL7T 2011/11/03			Index Future	390.5880	389.8680	(0.184)	0.0000	0.0000	0
2011/05/11	ALBI 2011/08/04			Index Future	353.7310	352.9900	(0.209)	0.0000	0.0000	1,007
2011/05/11	ALBI 2011/11/03			Index Future	359.0560	358.3030	(0.210)	0.0000	0.0000	0
2011/05/11	C155 2011/08/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/11	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/11	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/11	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/11	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/11	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/11	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/11	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/11	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/11	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/11	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/11	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/05/11	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0
2011/05/11	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/11	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/11	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/11	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/11	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/11	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/11	CRD1 2011/08/04			Index Future	159.6450	159.3990	(0.154)	0.0000	0.0000	2
2011/05/11	CRD1 2011/11/03			Index Future	161.7810	161.5330	(0.153)	0.0000	0.0000	0
2011/05/11	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/11	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/11	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/11	GOVI 2011/08/04			GOVI	354.6510	353.9200	(0.206)	0.0000	0.0000	179
2011/05/11	GOVI 2011/08/04	348.00	Call	GOVI	66,510.0000	59,200.0000	(10.991)	0	0	0
2011/05/11	GOVI 2011/08/04	348.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/05/11	GOVI 2011/08/04	348.01	Call	GOVI	66,410.0000	59,100.0000	(11.007)	0	0	0
2011/05/11	GOVI 2011/08/04	348.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/05/11	GOVI 2011/08/04	347.99	Call	GOVI	66,610.0000	59,300.0000	(10.974)	0	0	0
2011/05/11	GOVI 2011/08/04	347.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/05/11	GOVI 2011/11/03			GOVI	359.9890	359.2480	(0.206)	0.0000	0.0000	0
2011/05/11	GOVI 2011/11/03	357.00	Call	GOVI	29,890.0000	22,480.0000	(24.791)	0	0	0
2011/05/11	GOVI 2011/11/03	357.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/05/11	GOVI 2011/11/03	357.01	Call	GOVI	29,790.0000	22,380.0000	(24.874)	0	0	0
2011/05/11	GOVI 2011/11/03	357.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/05/11	GOVI 2011/11/03	356.99	Call	GOVI	29,990.0000	22,580.0000	(24.708)	0	0	0
2011/05/11	GOVI 2011/11/03	356.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0

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2011/05/11	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/05/11	IGOV 2011/08/04			Index Future	154.0880	154.0670	(0.014)	0.0000	0.0000	977
2011/05/11	IGOV 2011/11/03			Index Future	156.4080	156.3860	(0.014)	0.0000	0.0000	0
2011/05/11	ILBI 2011/08/04			Index Future	411.4870	411.6480	0.039	0.0000	0.0000	0
2011/05/11	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/05/11	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/05/11	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/05/11	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/05/11	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/05/11	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/05/11	JBAF 2011/05/18			Jibar Tradeable Future	5.5800	5.5800	0.000	0.0000	0.0000	3,001
2011/05/11	JBAF 2011/06/15			Jibar Tradeable Future	5.5900	5.6000	0.179	0.0000	0.0000	3,890
2011/05/11	JBAF 2011/07/20			Jibar Tradeable Future	5.6100	5.6200	0.178	0.0000	0.0000	2,000
2011/05/11	JBAF 2011/08/17			Jibar Tradeable Future	5.6400	5.6600	0.355	0.0000	0.0000	0
2011/05/11	JBAF 2011/09/21			Jibar Tradeable Future	5.6800	5.7200	0.704	0.0000	0.0000	14,200
2011/05/11	JBAF 2011/10/19			Jibar Tradeable Future	5.7700	5.8500	1.386	0.0000	0.0000	0
2011/05/11	JBAF 2011/12/21			Jibar Tradeable Future	6.0000	6.0800	1.333	0.0000	0.0000	5,591
2011/05/11	JBAF 2012/03/20			Jibar Tradeable Future	6.4200	6.4700	0.779	0.0000	0.0000	1,090
2011/05/11	JBAF 2012/06/20			Jibar Tradeable Future	6.8400	6.8900	0.731	0.0000	0.0000	2,890
2011/05/11	JBAF 2012/09/19			Jibar Tradeable Future	7.2600	7.3200	0.826	0.0000	0.0000	44,710
2011/05/11	JBAF 2012/12/19			Jibar Tradeable Future	7.6300	7.6800	0.655	0.0000	0.0000	490
2011/05/11	JBAF 2013/03/20			Jibar Tradeable Future	7.9800	7.9600	(0.251)	0.0000	0.0000	290
2011/05/11	JN02 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/05/11	JN02 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/11	JN02 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/11	JN02 2011/08/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0

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2011/05/11	JN02 2011/08/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/05/11	JN02 2011/08/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/05/11	JN02 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/11	JN05 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/05/11	JN05 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/11	JN05 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/11	JN05 2011/08/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/11	JN05 2011/08/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/05/11	JN05 2011/08/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/05/11	JN05 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/11	JN10 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/05/11	JN10 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/11	JN10 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/11	JN10 2011/08/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/11	JN10 2011/08/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/05/11	JN10 2011/08/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/05/11	JN10 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/11	OTH1 2011/08/04			Index Future	348.3870	347.5960	(0.227)	0.0000	0.0000	3
2011/05/11	OTH1 2011/11/03			Index Future	353.6310	352.8280	(0.227)	0.0000	0.0000	0
2011/05/11	R157 2011/08/04			Bond Future	7.6680	7.7180	0.652	0.0000	0.0000	3,760
2011/05/11	R157 2011/08/04	7.50	Call	Bond Future	610.0000	532.0000	(12.787)	0	0	1,000
2011/05/11	R157 2011/08/04	7.50	Put	Bond Future	1,266.0000	1,382.0000	9.163	0	0	0
2011/05/11	R157 2011/08/04	7.55	Call	Bond Future	691.0000	607.0000	(12.156)	0	0	0
2011/05/11	R157 2011/08/04	7.55	Put	Bond Future	1,151.0000	1,261.0000	9.557	0	0	0
2011/05/11	R157 2011/08/04	7.45	Call	Bond Future	535.0000	464.0000	(13.271)	0	0	0
2011/05/11	R157 2011/08/04	7.45	Put	Bond Future	1,387.0000	1,510.0000	8.868	0	0	0
2011/05/11	R157 2011/08/04	7.20	Put	Bond Future	2,093.0000	2,246.0000	7.310	0	0	0
2011/05/11	R157 2011/08/04	7.20	Call	Bond Future	255.0000	214.0000	(16.078)	0	0	1,320
2011/05/11	R157 2011/08/04	7.60	Put	Bond Future	1,043.0000	1,146.0000	9.875	0	0	0
2011/05/11	R157 2011/08/04	7.60	Call	Bond Future	778.0000	687.0000	(11.697)	0	0	440
2011/05/11	R157 2011/08/04	7.80	Call	Bond Future	1,193.0000	1,075.0000	(9.891)	0	0	0
2011/05/11	R157 2011/08/04	7.80	Put	Bond Future	681.0000	757.0000	11.160	0	0	440

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2011/05/11	R157 2011/08/04	8.20	Call	Bond Future	2,295.0000	2,136.0000	(6.928)	0	0	0
2011/05/11	R157 2011/08/04	8.20	Put	Bond Future	248.0000	283.0000	14.113	0	0	1,320
2011/05/11	R157 2011/11/03			Bond Future	7.7950	7.8480	0.680	0.0000	0.0000	3,684
2011/05/11	R157 2011/11/03	8.25	Call	Bond Future	2,264.0000	2,127.0000	(6.051)	0	0	0
2011/05/11	R157 2011/11/03	8.25	Put	Bond Future	618.0000	674.0000	9.061	0	0	0
2011/05/11	R157 2011/11/03	8.30	Call	Bond Future	2,394.0000	2,254.0000	(5.848)	0	0	0
2011/05/11	R157 2011/11/03	8.30	Put	Bond Future	569.0000	622.0000	9.315	0	0	0
2011/05/11	R157 2011/11/03	8.20	Call	Bond Future	2,136.0000	2,003.0000	(6.227)	0	0	0
2011/05/11	R157 2011/11/03	8.20	Put	Bond Future	669.0000	729.0000	8.969	0	0	0
2011/05/11	R157 2012/02/02			Bond Future	7.9350	7.9930	0.731	0.0000	0.0000	0
2011/05/11	R157 2012/02/02	8.50	Call	Bond Future	2,722.0000	2,585.0000	(5.033)	0	0	0
2011/05/11	R157 2012/02/02	8.50	Put	Bond Future	817.0000	877.0000	7.344	0	0	0
2011/05/11	R157 2012/02/02	8.55	Call	Bond Future	2,842.0000	2,702.0000	(4.926)	0	0	0
2011/05/11	R157 2012/02/02	8.55	Put	Bond Future	770.0000	827.0000	7.403	0	0	0
2011/05/11	R157 2012/02/02	8.45	Call	Bond Future	2,604.0000	2,470.0000	(5.146)	0	0	0
2011/05/11	R157 2012/02/02	8.45	Put	Bond Future	866.0000	929.0000	7.275	0	0	0
2011/05/11	R157 2012/05/03			Bond Future	8.0960	8.1600	0.791	0.0000	0.0000	0
2011/05/11	R157 2012/05/03	8.25	Call	Bond Future	1,994.0000	1,882.0000	(5.617)	0	0	0
2011/05/11	R157 2012/05/03	8.25	Put	Bond Future	1,508.0000	1,598.0000	5.968	0	0	0
2011/05/11	R157 2012/05/03	8.30	Call	Bond Future	2,087.0000	1,972.0000	(5.510)	0	0	0
2011/05/11	R157 2012/05/03	8.30	Put	Bond Future	1,443.0000	1,531.0000	6.098	0	0	0
2011/05/11	R157 2012/05/03	8.20	Call	Bond Future	1,904.0000	1,795.0000	(5.725)	0	0	0
2011/05/11	R157 2012/05/03	8.20	Put	Bond Future	1,575.0000	1,669.0000	5.968	0	0	0
2011/05/11	R186 2011/08/04			Bond Future	8.5870	8.6150	0.326	0.0000	0.0000	20,446
2011/05/11	R186 2011/08/04	8.25	Call	Bond Future	1,180.0000	1,088.0000	(7.797)	0	0	0
2011/05/11	R186 2011/08/04	8.25	Put	Bond Future	4,421.0000	4,593.0000	3.891	0	0	0
2011/05/11	R186 2011/08/04	8.30	Call	Bond Future	1,335.0000	1,235.0000	(7.491)	0	0	0
2011/05/11	R186 2011/08/04	8.30	Put	Bond Future	4,087.0000	4,251.0000	4.013	0	0	0
2011/05/11	R186 2011/08/04	8.20	Call	Bond Future	1,039.0000	955.0000	(8.085)	0	0	0
2011/05/11	R186 2011/08/04	8.20	Put	Bond Future	4,772.0000	4,952.0000	3.772	0	0	0
2011/05/11	R186 2011/08/04	8.35	Put	Bond Future	3,769.0000	3,926.0000	4.166	0	0	0
2011/05/11	R186 2011/08/04	8.35	Call	Bond Future	1,503.0000	1,396.0000	(7.119)	0	0	600
2011/05/11	R186 2011/08/04	8.70	Put	Bond Future	1,993.0000	2,091.0000	4.917	0	0	0
2011/05/11	R186 2011/08/04	8.70	Call	Bond Future	3,051.0000	2,886.0000	(5.408)	0	0	200

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2011/05/11	R186 2011/08/04	8.95	Call	Bond Future	4,525.0000	4,326.0000	(4.398)	0	0	0
2011/05/11	R186 2011/08/04	8.95	Put	Bond Future	1,175.0000	1,240.0000	5.532	0	0	200
2011/05/11	R186 2011/08/04	9.70	Call	Bond Future	10,009.0000	9,757.0000	(2.518)	0	0	0
2011/05/11	R186 2011/08/04	9.70	Put	Bond Future	173.0000	185.0000	6.936	0	0	600
2011/05/11	R186 2011/11/03			Bond Future	8.6630	8.6920	0.335	0.0000	0.0000	13,791
2011/05/11	R186 2011/11/03	9.00	Call	Bond Future	5,394.0000	5,212.0000	(3.374)	0	0	0
2011/05/11	R186 2011/11/03	9.00	Put	Bond Future	2,334.0000	2,420.0000	3.685	0	0	0
2011/05/11	R186 2011/11/03	9.05	Call	Bond Future	5,683.0000	5,497.0000	(3.273)	0	0	0
2011/05/11	R186 2011/11/03	9.05	Put	Bond Future	2,179.0000	2,261.0000	3.763	0	0	0
2011/05/11	R186 2011/11/03	8.95	Call	Bond Future	5,111.0000	4,934.0000	(3.463)	0	0	0
2011/05/11	R186 2011/11/03	8.95	Put	Bond Future	2,498.0000	2,589.0000	3.643	0	0	0
2011/05/11	R186 2011/11/03	8.75	Put	Bond Future	3,247.0000	3,359.0000	3.449	0	0	0
2011/05/11	R186 2011/11/03	8.75	Call	Bond Future	4,048.0000	3,892.0000	(3.854)	0	0	5,600
2011/05/11	R186 2012/02/02			Bond Future	8.7390	8.7690	0.343	0.0000	0.0000	2,500
2011/05/11	R186 2012/02/02	9.00	Call	Bond Future	5,868.0000	5,697.0000	(2.914)	0	0	0
2011/05/11	R186 2012/02/02	9.00	Put	Bond Future	3,530.0000	3,631.0000	2.861	0	0	0
2011/05/11	R186 2012/02/02	9.05	Call	Bond Future	6,133.0000	5,959.0000	(2.837)	0	0	0
2011/05/11	R186 2012/02/02	9.05	Put	Bond Future	3,355.0000	3,454.0000	2.951	0	0	0
2011/05/11	R186 2012/02/02	8.95	Call	Bond Future	5,609.0000	5,443.0000	(2.960)	0	0	0
2011/05/11	R186 2012/02/02	8.95	Put	Bond Future	3,714.0000	3,820.0000	2.854	0	0	0
2011/05/11	R186 2012/05/03			Bond Future	8.8200	8.8520	0.363	0.0000	0.0000	0
2011/05/11	R186 2012/05/03	9.00	Call	Bond Future	6,031.0000	5,862.0000	(2.802)	0	0	0
2011/05/11	R186 2012/05/03	9.00	Put	Bond Future	4,441.0000	4,557.0000	2.612	0	0	0
2011/05/11	R186 2012/05/03	9.05	Call	Bond Future	6,289.0000	6,116.0000	(2.751)	0	0	0
2011/05/11	R186 2012/05/03	9.05	Put	Bond Future	4,263.0000	4,375.0000	2.627	0	0	0
2011/05/11	R186 2012/05/03	8.95	Call	Bond Future	5,783.0000	5,618.0000	(2.853)	0	0	0
2011/05/11	R186 2012/05/03	8.95	Put	Bond Future	4,632.0000	4,752.0000	2.591	0	0	0
2011/05/11	R189 2011/08/04			Bond Future	212.3587	212.4236	0.031	0.0000	0.0000	0
2011/05/11	R189 2011/08/04	212.00	Call	Bond Future	359.0000	424.0000	18.106	0	0	0
2011/05/11	R189 2011/08/04	212.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/11	R189 2011/08/04	212.05	Call	Bond Future	309.0000	374.0000	21.036	0	0	0
2011/05/11	R189 2011/08/04	212.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/11	R189 2011/08/04	211.95	Call	Bond Future	409.0000	474.0000	15.892	0	0	0
2011/05/11	R189 2011/08/04	211.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/05/11	R197 2011/08/04			Bond Future	232.1049	232.2035	0.042	0.0000	0.0000	0
2011/05/11	R197 2011/08/04	231.50	Call	Bond Future	605.0000	703.0000	16.198	0	0	0
2011/05/11	R197 2011/08/04	231.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/11	R197 2011/08/04	231.55	Call	Bond Future	555.0000	653.0000	17.658	0	0	0
2011/05/11	R197 2011/08/04	231.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/11	R197 2011/08/04	231.45	Call	Bond Future	655.0000	753.0000	14.962	0	0	0
2011/05/11	R197 2011/08/04	231.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/11	R201 2011/08/04			Bond Future	7.2410	7.2810	0.552	0.0000	0.0000	170
2011/05/11	R201 2011/08/04	7.25	Call	Bond Future	667.0000	603.0000	(9.595)	0	0	0
2011/05/11	R201 2011/08/04	7.25	Put	Bond Future	640.0000	697.0000	8.906	0	0	0
2011/05/11	R201 2011/08/04	7.30	Call	Bond Future	748.0000	680.0000	(9.091)	0	0	0
2011/05/11	R201 2011/08/04	7.30	Put	Bond Future	570.0000	623.0000	9.298	0	0	0
2011/05/11	R201 2011/08/04	7.20	Call	Bond Future	591.0000	532.0000	(9.983)	0	0	0
2011/05/11	R201 2011/08/04	7.20	Put	Bond Future	715.0000	777.0000	8.671	0	0	0
2011/05/11	R201 2011/11/03			Bond Future	7.3450	7.3880	0.585	0.0000	0.0000	317
2011/05/11	R201 2011/11/03	8.00	Call	Bond Future	2,107.0000	2,011.0000	(4.556)	0	0	0
2011/05/11	R201 2011/11/03	8.00	Put	Bond Future	287.0000	312.0000	8.711	0	0	0
2011/05/11	R201 2011/11/03	8.05	Call	Bond Future	2,219.0000	2,121.0000	(4.416)	0	0	0
2011/05/11	R201 2011/11/03	8.05	Put	Bond Future	262.0000	285.0000	8.779	0	0	0
2011/05/11	R201 2011/11/03	7.95	Call	Bond Future	1,998.0000	1,904.0000	(4.705)	0	0	0
2011/05/11	R201 2011/11/03	7.95	Put	Bond Future	316.0000	343.0000	8.544	0	0	0
2011/05/11	R201 2012/02/02			Bond Future	7.4560	7.5040	0.644	0.0000	0.0000	0
2011/05/11	R201 2012/02/02	8.25	Call	Bond Future	2,502.0000	2,407.0000	(3.797)	0	0	0
2011/05/11	R201 2012/02/02	8.25	Put	Bond Future	467.0000	497.0000	6.424	0	0	0
2011/05/11	R201 2012/02/02	8.30	Call	Bond Future	2,600.0000	2,504.0000	(3.692)	0	0	0
2011/05/11	R201 2012/02/02	8.30	Put	Bond Future	439.0000	467.0000	6.378	0	0	0
2011/05/11	R201 2012/02/02	8.20	Call	Bond Future	2,404.0000	2,311.0000	(3.869)	0	0	0
2011/05/11	R201 2012/02/02	8.20	Put	Bond Future	496.0000	528.0000	6.452	0	0	0
2011/05/11	R201 2012/05/03			Bond Future	7.5950	7.6480	0.698	0.0000	0.0000	0
2011/05/11	R201 2012/05/03	7.75	Call	Bond Future	1,448.0000	1,378.0000	(4.834)	0	0	0
2011/05/11	R201 2012/05/03	7.75	Put	Bond Future	1,080.0000	1,136.0000	5.185	0	0	0
2011/05/11	R201 2012/05/03	7.80	Call	Bond Future	1,522.0000	1,450.0000	(4.731)	0	0	0
2011/05/11	R201 2012/05/03	7.80	Put	Bond Future	1,036.0000	1,090.0000	5.212	0	0	0

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2011/05/11	R201 2012/05/03	7.70	Call	Bond Future	1,377.0000	1,309.0000	(4.938)	0	0	0
2011/05/11	R201 2012/05/03	7.70	Put	Bond Future	1,128.0000	1,186.0000	5.142	0	0	0
2011/05/11	R202 2011/08/04			Bond Future	0.1600	0.1580	(1.250)	0.0000	0.0000	10,088
2011/05/11	R202 2011/08/04	1.00	Call	Bond Future	23,214.0000	23,274.0000	0.258	0	0	0
2011/05/11	R202 2011/08/04	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/11	R202 2011/08/04	1.05	Call	Bond Future	24,473.0000	24,533.0000	0.245	0	0	0
2011/05/11	R202 2011/08/04	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/11	R202 2011/08/04	0.95	Call	Bond Future	21,941.0000	22,002.0000	0.278	0	0	0
2011/05/11	R202 2011/08/04	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/11	R202 2011/11/03			Bond Future	0.0760	0.0740	(2.632)	0.0000	0.0000	400
2011/05/11	R202 2011/11/03	0.50	Call	Bond Future	12,266.0000	12,326.0000	0.489	0	0	0
2011/05/11	R202 2011/11/03	0.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/11	R202 2011/11/03	0.55	Call	Bond Future	13,643.0000	13,704.0000	0.447	0	0	0
2011/05/11	R202 2011/11/03	0.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/11	R202 2011/11/03	0.45	Call	Bond Future	10,874.0000	10,934.0000	0.552	0	0	0
2011/05/11	R202 2011/11/03	0.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/11	R203 2011/08/04			Bond Future	8.2400	8.2670	0.328	0.0000	0.0000	824
2011/05/11	R203 2011/08/04	8.00	Call	Bond Future	656.0000	607.0000	(7.470)	0	0	0
2011/05/11	R203 2011/08/04	8.00	Put	Bond Future	1,797.0000	1,876.0000	4.396	0	0	0
2011/05/11	R203 2011/08/04	8.05	Call	Bond Future	745.0000	691.0000	(7.248)	0	0	0
2011/05/11	R203 2011/08/04	8.05	Put	Bond Future	1,647.0000	1,721.0000	4.493	0	0	0
2011/05/11	R203 2011/08/04	7.95	Call	Bond Future	575.0000	530.0000	(7.826)	0	0	0
2011/05/11	R203 2011/08/04	7.95	Put	Bond Future	1,956.0000	2,038.0000	4.192	0	0	0
2011/05/11	R203 2011/11/03			Bond Future	8.3540	8.3840	0.359	0.0000	0.0000	1,631
2011/05/11	R203 2011/11/03	8.50	Call	Bond Future	2,024.0000	1,943.0000	(4.002)	0	0	0
2011/05/11	R203 2011/11/03	8.50	Put	Bond Future	1,363.0000	1,419.0000	4.109	0	0	0
2011/05/11	R203 2011/11/03	8.55	Call	Bond Future	2,158.0000	2,074.0000	(3.892)	0	0	0
2011/05/11	R203 2011/11/03	8.55	Put	Bond Future	1,272.0000	1,325.0000	4.167	0	0	0
2011/05/11	R203 2011/11/03	8.45	Call	Bond Future	1,896.0000	1,817.0000	(4.167)	0	0	0
2011/05/11	R203 2011/11/03	8.45	Put	Bond Future	1,461.0000	1,518.0000	3.901	0	0	0
2011/05/11	R203 2012/02/02			Bond Future	8.4770	8.5080	0.366	0.0000	0.0000	0
2011/05/11	R203 2012/02/02	8.75	Call	Bond Future	2,858.0000	2,775.0000	(2.904)	0	0	0
2011/05/11	R203 2012/02/02	8.75	Put	Bond Future	1,676.0000	1,728.0000	3.103	0	0	0

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2011/05/11	R203 2012/02/02	8.80	Call	Bond Future	2,992.0000	2,906.0000	(2.874)	0	0	0
2011/05/11	R203 2012/02/02	8.80	Put	Bond Future	1,595.0000	1,645.0000	3.135	0	0	0
2011/05/11	R203 2012/02/02	8.70	Call	Bond Future	2,728.0000	2,646.0000	(3.006)	0	0	0
2011/05/11	R203 2012/02/02	8.70	Put	Bond Future	1,761.0000	1,814.0000	3.010	0	0	0
2011/05/11	R203 2012/05/03			Bond Future	8.6120	8.6440	0.372	0.0000	0.0000	0
2011/05/11	R203 2012/05/03	8.75	Call	Bond Future	2,657.0000	2,581.0000	(2.860)	0	0	0
2011/05/11	R203 2012/05/03	8.75	Put	Bond Future	2,082.0000	2,140.0000	2.786	0	0	0
2011/05/11	R203 2012/05/03	8.80	Call	Bond Future	2,783.0000	2,705.0000	(2.803)	0	0	0
2011/05/11	R203 2012/05/03	8.80	Put	Bond Future	2,001.0000	2,057.0000	2.799	0	0	0
2011/05/11	R203 2012/05/03	8.70	Call	Bond Future	2,536.0000	2,462.0000	(2.918)	0	0	0
2011/05/11	R203 2012/05/03	8.70	Put	Bond Future	2,169.0000	2,229.0000	2.766	0	0	0
2011/05/11	R204 2011/08/04			Bond Future	8.3680	8.3800	0.143	0.0000	0.0000	0
2011/05/11	R204 2011/08/04	8.00	Call	Bond Future	551.0000	527.0000	(4.356)	0	0	0
2011/05/11	R204 2011/08/04	8.00	Put	Bond Future	2,545.0000	2,585.0000	1.572	0	0	0
2011/05/11	R204 2011/08/04	8.05	Call	Bond Future	631.0000	605.0000	(4.120)	0	0	0
2011/05/11	R204 2011/08/04	8.05	Put	Bond Future	2,351.0000	2,389.0000	1.616	0	0	0
2011/05/11	R204 2011/08/04	7.95	Call	Bond Future	479.0000	457.0000	(4.593)	0	0	0
2011/05/11	R204 2011/08/04	7.95	Put	Bond Future	2,747.0000	2,790.0000	1.565	0	0	0
2011/05/11	R204 2011/11/03			Bond Future	8.4730	8.4850	0.142	0.0000	0.0000	2,134
2011/05/11	R204 2011/11/03	8.75	Call	Bond Future	2,771.0000	2,727.0000	(1.588)	0	0	0
2011/05/11	R204 2011/11/03	8.75	Put	Bond Future	1,348.0000	1,367.0000	1.409	0	0	0
2011/05/11	R204 2011/11/03	8.80	Call	Bond Future	2,934.0000	2,889.0000	(1.534)	0	0	0
2011/05/11	R204 2011/11/03	8.80	Put	Bond Future	1,257.0000	1,275.0000	1.432	0	0	0
2011/05/11	R204 2011/11/03	8.70	Call	Bond Future	2,612.0000	2,570.0000	(1.608)	0	0	0
2011/05/11	R204 2011/11/03	8.70	Put	Bond Future	1,444.0000	1,464.0000	1.385	0	0	0
2011/05/11	R204 2012/02/02			Bond Future	8.5800	8.5940	0.163	0.0000	0.0000	0
2011/05/11	R204 2012/02/02	9.00	Call	Bond Future	3,631.0000	3,581.0000	(1.377)	0	0	0
2011/05/11	R204 2012/02/02	9.00	Put	Bond Future	1,552.0000	1,573.0000	1.353	0	0	0
2011/05/11	R204 2012/02/02	9.05	Call	Bond Future	3,793.0000	3,742.0000	(1.345)	0	0	0
2011/05/11	R204 2012/02/02	9.05	Put	Bond Future	1,471.0000	1,490.0000	1.292	0	0	0
2011/05/11	R204 2012/02/02	8.95	Call	Bond Future	3,472.0000	3,423.0000	(1.411)	0	0	0
2011/05/11	R204 2012/02/02	8.95	Put	Bond Future	1,638.0000	1,659.0000	1.282	0	0	0
2011/05/11	R204 2012/05/03			Bond Future	8.7000	8.7130	0.149	0.0000	0.0000	0
2011/05/11	R204 2012/05/03	8.75	Call	Bond Future	2,876.0000	2,839.0000	(1.287)	0	0	0

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2011/05/11	R204 2012/05/03	8.75	Put	Bond Future	2,634.0000	2,660.0000	0.987	0	0	0
2011/05/11	R204 2012/05/03	8.80	Call	Bond Future	3,014.0000	2,977.0000	(1.228)	0	0	0
2011/05/11	R204 2012/05/03	8.80	Put	Bond Future	2,531.0000	2,557.0000	1.027	0	0	0
2011/05/11	R204 2012/05/03	8.70	Call	Bond Future	2,743.0000	2,707.0000	(1.312)	0	0	0
2011/05/11	R204 2012/05/03	8.70	Put	Bond Future	2,743.0000	2,770.0000	0.984	0	0	0
2011/05/11	R206 2011/08/04			Bond Future	6.9660	7.0510	1.220	0.0000	0.0000	9,798
2011/05/11	R206 2011/08/04	7.00	Call	Bond Future	482.0000	386.0000	(19.917)	0	0	0
2011/05/11	R206 2011/08/04	7.00	Put	Bond Future	407.0000	499.0000	22.604	0	0	0
2011/05/11	R206 2011/08/04	7.05	Call	Bond Future	544.0000	440.0000	(19.118)	0	0	0
2011/05/11	R206 2011/08/04	7.05	Put	Bond Future	358.0000	442.0000	23.464	0	0	0
2011/05/11	R206 2011/08/04	6.95	Call	Bond Future	423.0000	334.0000	(21.040)	0	0	0
2011/05/11	R206 2011/08/04	6.95	Put	Bond Future	458.0000	558.0000	21.834	0	0	0
2011/05/11	R206 2011/11/03			Bond Future	7.0670	7.1620	1.344	0.0000	0.0000	0
2011/05/11	R206 2011/11/03	7.75	Call	Bond Future	1,554.0000	1,405.0000	(9.588)	0	0	0
2011/05/11	R206 2011/11/03	7.75	Put	Bond Future	196.0000	238.0000	21.429	0	0	0
2011/05/11	R206 2011/11/03	7.80	Call	Bond Future	1,636.0000	1,484.0000	(9.291)	0	0	0
2011/05/11	R206 2011/11/03	7.80	Put	Bond Future	180.0000	218.0000	21.111	0	0	0
2011/05/11	R206 2011/11/03	7.70	Call	Bond Future	1,475.0000	1,329.0000	(9.898)	0	0	0
2011/05/11	R206 2011/11/03	7.70	Put	Bond Future	216.0000	260.0000	20.370	0	0	0
2011/05/11	R206 2012/02/02			Bond Future	7.1830	7.2920	1.517	0.0000	0.0000	0
2011/05/11	R206 2012/02/02	8.00	Call	Bond Future	1,737.0000	1,591.0000	(8.405)	0	0	0
2011/05/11	R206 2012/02/02	8.00	Put	Bond Future	291.0000	340.0000	16.838	0	0	0
2011/05/11	R206 2012/02/02	8.05	Call	Bond Future	1,807.0000	1,658.0000	(8.246)	0	0	0
2011/05/11	R206 2012/02/02	8.05	Put	Bond Future	274.0000	319.0000	16.423	0	0	0
2011/05/11	R206 2012/02/02	7.95	Call	Bond Future	1,669.0000	1,525.0000	(8.628)	0	0	0
2011/05/11	R206 2012/02/02	7.95	Put	Bond Future	311.0000	362.0000	16.399	0	0	0
2011/05/11	R206 2012/05/03			Bond Future	7.3510	7.4770	1.714	0.0000	0.0000	0
2011/05/11	R206 2012/05/03	7.50	Call	Bond Future	932.0000	827.0000	(11.266)	0	0	0
2011/05/11	R206 2012/05/03	7.50	Put	Bond Future	699.0000	791.0000	13.162	0	0	0
2011/05/11	R206 2012/05/03	7.55	Call	Bond Future	981.0000	872.0000	(11.111)	0	0	0
2011/05/11	R206 2012/05/03	7.55	Put	Bond Future	670.0000	758.0000	13.134	0	0	0
2011/05/11	R206 2012/05/03	7.45	Call	Bond Future	885.0000	783.0000	(11.525)	0	0	0
2011/05/11	R206 2012/05/03	7.45	Put	Bond Future	730.0000	825.0000	13.014	0	0	0

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2011/05/11	R207 2011/08/04			Bond Future	8.4060	8.4440	0.452	0.0000	0.0000	5,725
2011/05/11	R207 2011/08/04	8.25	Call	Bond Future	989.0000	896.0000	(9.403)	0	0	0
2011/05/11	R207 2011/08/04	8.25	Put	Bond Future	1,882.0000	2,005.0000	6.536	0	0	0
2011/05/11	R207 2011/08/04	8.30	Call	Bond Future	1,110.0000	1,010.0000	(9.009)	0	0	0
2011/05/11	R207 2011/08/04	8.30	Put	Bond Future	1,716.0000	1,832.0000	6.760	0	0	0
2011/05/11	R207 2011/08/04	8.20	Call	Bond Future	876.0000	790.0000	(9.817)	0	0	0
2011/05/11	R207 2011/08/04	8.20	Put	Bond Future	2,058.0000	2,188.0000	6.317	0	0	0
2011/05/11	R207 2011/11/03			Bond Future	8.4970	8.5370	0.471	0.0000	0.0000	600
2011/05/11	R207 2011/11/03	8.75	Call	Bond Future	2,801.0000	2,660.0000	(5.034)	0	0	0
2011/05/11	R207 2011/11/03	8.75	Put	Bond Future	1,411.0000	1,492.0000	5.741	0	0	0
2011/05/11	R207 2011/11/03	8.80	Call	Bond Future	2,973.0000	2,828.0000	(4.877)	0	0	0
2011/05/11	R207 2011/11/03	8.80	Put	Bond Future	1,312.0000	1,388.0000	5.793	0	0	0
2011/05/11	R207 2011/11/03	8.70	Call	Bond Future	2,634.0000	2,498.0000	(5.163)	0	0	0
2011/05/11	R207 2011/11/03	8.70	Put	Bond Future	1,517.0000	1,602.0000	5.603	0	0	0
2011/05/11	R207 2012/02/02			Bond Future	8.5930	8.6350	0.489	0.0000	0.0000	0
2011/05/11	R207 2012/02/02	9.00	Call	Bond Future	3,933.0000	3,785.0000	(3.763)	0	0	0
2011/05/11	R207 2012/02/02	9.00	Put	Bond Future	1,770.0000	1,848.0000	4.407	0	0	0
2011/05/11	R207 2012/02/02	9.05	Call	Bond Future	4,104.0000	3,953.0000	(3.679)	0	0	0
2011/05/11	R207 2012/02/02	9.05	Put	Bond Future	1,680.0000	1,755.0000	4.464	0	0	0
2011/05/11	R207 2012/02/02	8.95	Call	Bond Future	3,765.0000	3,620.0000	(3.851)	0	0	0
2011/05/11	R207 2012/02/02	8.95	Put	Bond Future	1,864.0000	1,946.0000	4.399	0	0	0
2011/05/11	R207 2012/05/03			Bond Future	8.7000	8.7440	0.506	0.0000	0.0000	0
2011/05/11	R207 2012/05/03	8.75	Call	Bond Future	3,111.0000	2,986.0000	(4.018)	0	0	0
2011/05/11	R207 2012/05/03	8.75	Put	Bond Future	2,849.0000	2,955.0000	3.721	0	0	0
2011/05/11	R207 2012/05/03	8.80	Call	Bond Future	3,260.0000	3,132.0000	(3.926)	0	0	0
2011/05/11	R207 2012/05/03	8.80	Put	Bond Future	2,738.0000	2,840.0000	3.725	0	0	0
2011/05/11	R207 2012/05/03	8.70	Call	Bond Future	2,968.0000	2,847.0000	(4.077)	0	0	0
2011/05/11	R207 2012/05/03	8.70	Put	Bond Future	2,968.0000	3,077.0000	3.673	0	0	0
2011/05/11	R208 2011/08/04			Bond Future	8.4400	8.4580	0.213	0.0000	0.0000	100
2011/05/11	R208 2011/08/04	8.25	Call	Bond Future	980.0000	930.0000	(5.102)	0	0	0
2011/05/11	R208 2011/08/04	8.25	Put	Bond Future	2,137.0000	2,196.0000	2.761	0	0	0
2011/05/11	R208 2011/08/04	8.30	Call	Bond Future	1,103.0000	1,050.0000	(4.805)	0	0	0
2011/05/11	R208 2011/08/04	8.30	Put	Bond Future	1,954.0000	2,010.0000	2.866	0	0	0
2011/05/11	R208 2011/08/04	8.20	Call	Bond Future	866.0000	820.0000	(5.312)	0	0	0

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2011/05/11	R208 2011/08/04	8.20	Put	Bond Future	2,331.0000	2,394.0000	2.703	0	0	0
2011/05/11	R208 2011/11/03			Bond Future	8.5260	8.5450	0.223	0.0000	0.0000	5,999
2011/05/11	R208 2011/11/03	8.75	Call	Bond Future	2,935.0000	2,861.0000	(2.521)	0	0	0
2011/05/11	R208 2011/11/03	8.75	Put	Bond Future	1,625.0000	1,663.0000	2.338	0	0	0
2011/05/11	R208 2011/11/03	8.80	Call	Bond Future	3,115.0000	3,039.0000	(2.440)	0	0	0
2011/05/11	R208 2011/11/03	8.80	Put	Bond Future	1,516.0000	1,552.0000	2.375	0	0	0
2011/05/11	R208 2011/11/03	8.70	Call	Bond Future	2,761.0000	2,690.0000	(2.572)	0	0	0
2011/05/11	R208 2011/11/03	8.70	Put	Bond Future	1,741.0000	1,782.0000	2.355	0	0	0
2011/05/11	R208 2012/02/02			Bond Future	8.6130	8.6320	0.221	0.0000	0.0000	0
2011/05/11	R208 2012/02/02	9.00	Call	Bond Future	4,126.0000	4,051.0000	(1.818)	0	0	0
2011/05/11	R208 2012/02/02	9.00	Put	Bond Future	1,929.0000	1,963.0000	1.763	0	0	0
2011/05/11	R208 2012/02/02	9.05	Call	Bond Future	4,308.0000	4,232.0000	(1.764)	0	0	0
2011/05/11	R208 2012/02/02	9.05	Put	Bond Future	1,832.0000	1,865.0000	1.801	0	0	0
2011/05/11	R208 2012/02/02	8.95	Call	Bond Future	3,947.0000	3,874.0000	(1.850)	0	0	0
2011/05/11	R208 2012/02/02	8.95	Put	Bond Future	2,030.0000	2,066.0000	1.773	0	0	0
2011/05/11	R208 2012/05/03			Bond Future	8.7080	8.7280	0.230	0.0000	0.0000	0
2011/05/11	R208 2012/05/03	9.00	Call	Bond Future	4,109.0000	4,038.0000	(1.728)	0	0	0
2011/05/11	R208 2012/05/03	9.00	Put	Bond Future	2,484.0000	2,526.0000	1.691	0	0	0
2011/05/11	R208 2012/05/03	9.05	Call	Bond Future	4,285.0000	4,213.0000	(1.680)	0	0	0
2011/05/11	R208 2012/05/03	9.05	Put	Bond Future	2,386.0000	2,426.0000	1.676	0	0	0
2011/05/11	R208 2012/05/03	8.95	Call	Bond Future	3,936.0000	3,867.0000	(1.753)	0	0	0
2011/05/11	R208 2012/05/03	8.95	Put	Bond Future	2,587.0000	2,630.0000	1.662	0	0	0
2011/05/11	R209 2011/08/04			Bond Future	8.8030	8.8320	0.329	0.0000	0.0000	0
2011/05/11	R209 2011/08/04	8.50	Call	Bond Future	1,069.0000	985.0000	(7.858)	0	0	0
2011/05/11	R209 2011/08/04	8.50	Put	Bond Future	3,532.0000	3,678.0000	4.134	0	0	0
2011/05/11	R209 2011/08/04	8.55	Call	Bond Future	1,206.0000	1,115.0000	(7.546)	0	0	0
2011/05/11	R209 2011/08/04	8.55	Put	Bond Future	3,254.0000	3,392.0000	4.241	0	0	0
2011/05/11	R209 2011/08/04	8.45	Call	Bond Future	943.0000	866.0000	(8.165)	0	0	0
2011/05/11	R209 2011/08/04	8.45	Put	Bond Future	3,825.0000	3,978.0000	4.000	0	0	0
2011/05/11	R209 2011/08/04	10.10	Call	Bond Future	9,315.0000	9,092.0000	(2.394)	0	0	0
2011/05/11	R209 2011/08/04	10.10	Put	Bond Future	87.0000	93.0000	6.897	0	0	0
2011/05/11	R209 2011/11/03			Bond Future	8.8660	8.8950	0.327	0.0000	0.0000	1,318
2011/05/11	R209 2011/11/03	8.75	Call	Bond Future	2,596.0000	2,482.0000	(4.391)	0	0	0
2011/05/11	R209 2011/11/03	8.75	Put	Bond Future	3,513.0000	3,625.0000	3.188	0	0	0

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2011/05/11	R209 2011/11/03	8.80	Call	Bond Future	2,781.0000	2,662.0000	(4.279)	0	0	0
2011/05/11	R209 2011/11/03	8.80	Put	Bond Future	3,300.0000	3,408.0000	3.273	0	0	0
2011/05/11	R209 2011/11/03	8.70	Call	Bond Future	2,418.0000	2,309.0000	(4.508)	0	0	0
2011/05/11	R209 2011/11/03	8.70	Put	Bond Future	3,735.0000	3,853.0000	3.159	0	0	0
2011/05/11	R209 2012/02/02			Bond Future	8.9280	8.9580	0.336	0.0000	0.0000	0
2011/05/11	R209 2012/02/02	9.00	Call	Bond Future	4,156.0000	4,023.0000	(3.200)	0	0	0
2011/05/11	R209 2012/02/02	9.00	Put	Bond Future	3,603.0000	3,701.0000	2.720	0	0	0
2011/05/11	R209 2012/02/02	9.05	Call	Bond Future	4,362.0000	4,225.0000	(3.141)	0	0	0
2011/05/11	R209 2012/02/02	9.05	Put	Bond Future	3,428.0000	3,523.0000	2.771	0	0	0
2011/05/11	R209 2012/02/02	8.95	Call	Bond Future	3,956.0000	3,826.0000	(3.286)	0	0	0
2011/05/11	R209 2012/02/02	8.95	Put	Bond Future	3,786.0000	3,888.0000	2.694	0	0	0
2011/05/11	R209 2012/05/03			Bond Future	8.9930	9.0250	0.356	0.0000	0.0000	0
2011/05/11	R209 2012/05/03	9.00	Call	Bond Future	4,405.0000	4,270.0000	(3.065)	0	0	0
2011/05/11	R209 2012/05/03	9.00	Put	Bond Future	4,352.0000	4,460.0000	2.482	0	0	0
2011/05/11	R209 2012/05/03	9.05	Call	Bond Future	4,603.0000	4,465.0000	(2.998)	0	0	0
2011/05/11	R209 2012/05/03	9.05	Put	Bond Future	4,170.0000	4,275.0000	2.518	0	0	0
2011/05/11	R209 2012/05/03	8.95	Call	Bond Future	4,213.0000	4,082.0000	(3.109)	0	0	0
2011/05/11	R209 2012/05/03	8.95	Put	Bond Future	4,543.0000	4,655.0000	2.465	0	0	0
2011/05/11	R210 2011/08/04			Bond Future	129.7055	129.7593	0.042	0.0000	0.0000	270
2011/05/11	R210 2011/08/04	106.00	Call	Bond Future	23,706.0000	23,759.0000	0.224	0	0	0
2011/05/11	R210 2011/08/04	106.00	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2011/05/11	R210 2011/08/04	106.05	Call	Bond Future	23,656.0000	23,709.0000	0.224	0	0	0
2011/05/11	R210 2011/08/04	106.05	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2011/05/11	R210 2011/08/04	105.95	Call	Bond Future	23,756.0000	23,809.0000	0.223	0	0	0
2011/05/11	R210 2011/08/04	105.95	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2011/05/11	R211 2011/08/04			Bond Future	1.2410	1.2230	(1.450)	0.0000	0.0000	0
2011/05/11	R211 2011/08/04	1.50	Call	Bond Future	1,406.0000	1,505.0000	7.041	0	0	0
2011/05/11	R211 2011/08/04	1.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/11	R211 2011/08/04	1.55	Call	Bond Future	1,675.0000	1,774.0000	5.910	0	0	0
2011/05/11	R211 2011/08/04	1.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/11	R211 2011/08/04	1.45	Call	Bond Future	1,136.0000	1,235.0000	8.715	0	0	0
2011/05/11	R211 2011/08/04	1.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/11	R211 2011/11/03			Bond Future	1.0000	0.9820	(1.800)	0.0000	0.0000	539

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2011/05/11	R211 2011/11/03	1.25	Call	Bond Future	1,315.0000	1,411.0000	7.300	0	0	0
2011/05/11	R211 2011/11/03	1.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/11	R211 2011/11/03	1.30	Call	Bond Future	1,576.0000	1,672.0000	6.091	0	0	0
2011/05/11	R211 2011/11/03	1.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/11	R211 2011/11/03	1.20	Call	Bond Future	1,054.0000	1,149.0000	9.013	0	0	0
2011/05/11	R211 2011/11/03	1.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/11	R212 2011/08/04			Bond Future	2.2170	2.2120	(0.226)	0.0000	0.0000	2,292
2011/05/11	R212 2011/08/04	2.50	Call	Bond Future	2,666.0000	2,714.0000	1.800	0	0	0
2011/05/11	R212 2011/08/04	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/11	R212 2011/08/04	2.55	Call	Bond Future	3,129.0000	3,177.0000	1.534	0	0	0
2011/05/11	R212 2011/08/04	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/11	R212 2011/08/04	2.45	Call	Bond Future	2,201.0000	2,248.0000	2.135	0	0	0
2011/05/11	R212 2011/08/04	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/11	R212 2011/11/03			Bond Future	2.1110	2.1060	(0.237)	0.0000	0.0000	240
2011/05/11	R212 2011/11/03	2.50	Call	Bond Future	3,607.0000	3,654.0000	1.303	0	0	0
2011/05/11	R212 2011/11/03	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/11	R212 2011/11/03	2.55	Call	Bond Future	4,061.0000	4,108.0000	1.157	0	0	0
2011/05/11	R212 2011/11/03	2.55	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2011/05/11	R212 2011/11/03	2.45	Call	Bond Future	3,151.0000	3,199.0000	1.523	0	0	0
2011/05/11	R212 2011/11/03	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/11	R213 2011/08/04			Bond Future	8.8090	8.8370	0.318	0.0000	0.0000	0
2011/05/11	R213 2011/08/04	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/11	R213 2011/08/04	8.00	Put	Bond Future	6,927.0000	7,153.0000	3.263	0	0	0
2011/05/11	R213 2011/08/04	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/11	R213 2011/08/04	8.05	Put	Bond Future	6,475.0000	6,700.0000	3.475	0	0	0
2011/05/11	R213 2011/08/04	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/11	R213 2011/08/04	7.95	Put	Bond Future	7,383.0000	7,609.0000	3.061	0	0	0
2011/05/11	R213 2011/11/03			Bond Future	8.8790	8.9080	0.327	0.0000	0.0000	0
2011/05/11	R213 2011/11/03	8.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/11	R213 2011/11/03	8.75	Put	Bond Future	1,036.0000	1,266.0000	22.201	0	0	0
2011/05/11	R213 2011/11/03	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/11	R213 2011/11/03	8.80	Put	Bond Future	632.0000	862.0000	36.392	0	0	0
2011/05/11	R213 2011/11/03	8.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/05/11	R213 2011/11/03	8.70	Put	Bond Future	1,442.0000	1,672.0000	15.950	0	0	0
2011/05/11	R213 2012/02/02			Bond Future	8.9510	8.9810	0.335	0.0000	0.0000	0
2011/05/11	R213 2012/02/02	9.00	Call	Bond Future	383.0000	148.0000	(61.358)	0	0	0
2011/05/11	R213 2012/02/02	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/11	R213 2012/02/02	9.05	Call	Bond Future	771.0000	536.0000	(30.480)	0	0	0
2011/05/11	R213 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/11	R213 2012/02/02	8.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/11	R213 2012/02/02	8.95	Put	Bond Future	8.0000	243.0000	2937.500	0	0	0
2011/05/11	R213 2012/05/03			Bond Future	9.0220	9.0530	0.344	0.0000	0.0000	0
2011/05/11	R213 2012/05/03	9.25	Call	Bond Future	1,735.0000	1,496.0000	(13.775)	0	0	0
2011/05/11	R213 2012/05/03	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/11	R213 2012/05/03	9.30	Call	Bond Future	2,108.0000	1,869.0000	(11.338)	0	0	0
2011/05/11	R213 2012/05/03	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/11	R213 2012/05/03	9.20	Call	Bond Future	1,359.0000	1,120.0000	(17.586)	0	0	0
2011/05/11	R213 2012/05/03	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/11	TRT1 2011/08/04			Index Future	350.2700	349.5690	(0.200)	0.0000	0.0000	100
2011/05/11	TRT1 2011/11/03			Index Future	354.9580	354.2490	(0.200)	0.0000	0.0000	0
Total										178796.00