



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 17/05/2011

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
2011/05/17	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/17	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/17	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/17	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/17	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/17	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/17	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/17	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/17	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/17	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/17	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/17	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/17	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/17	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/17	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/05/17	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/17	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/17	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/17	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/17	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/17	AL7T 2011/08/04			Index Future	381.5580	383.4080	0.485	0.0000	0.0000	30
2011/05/17	AL7T 2011/11/03			Index Future	387.3020	389.1800	0.485	0.0000	0.0000	0
2011/05/17	ALBI 2011/08/04			Index Future	350.4510	352.0960	0.469	0.0000	0.0000	1,019
2011/05/17	ALBI 2011/11/03			Index Future	355.7270	357.3960	0.469	0.0000	0.0000	0
2011/05/17	C155 2011/08/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/17	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/17	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/17	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/17	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/17	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/17	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/17	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/17	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/17	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/17	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/17	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/05/17	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0
2011/05/17	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/17	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/17	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/17	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/17	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/17	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/17	CRD1 2011/08/04			Index Future	158.6930	159.2150	0.329	0.0000	0.0000	2
2011/05/17	CRD1 2011/11/03			Index Future	160.8190	161.3480	0.329	0.0000	0.0000	0
2011/05/17	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/17	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/17	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/17	GOVI 2011/08/04			GOVI	351.4930	353.0970	0.456	0.0000	0.0000	179
2011/05/17	GOVI 2011/08/04	348.00	Call	GOVI	34,930.0000	50,970.0000	45.920	0	0	0
2011/05/17	GOVI 2011/08/04	348.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/05/17	GOVI 2011/08/04	348.01	Call	GOVI	34,830.0000	50,870.0000	46.052	0	0	0
2011/05/17	GOVI 2011/08/04	348.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/05/17	GOVI 2011/08/04	347.99	Call	GOVI	35,030.0000	51,070.0000	45.789	0	0	0
2011/05/17	GOVI 2011/08/04	347.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/05/17	GOVI 2011/11/03			GOVI	356.7840	358.4120	0.456	0.0000	0.0000	0
2011/05/17	GOVI 2011/11/03	357.00	Call	GOVI	0.0000	14,120.0000	100.000	0	0	0
2011/05/17	GOVI 2011/11/03	357.00	Put	GOVI	2,160.0000	0.0000	(100.000)	0	0	0
2011/05/17	GOVI 2011/11/03	357.01	Call	GOVI	0.0000	14,020.0000	100.000	0	0	0
2011/05/17	GOVI 2011/11/03	357.01	Put	GOVI	2,260.0000	0.0000	(100.000)	0	0	0
2011/05/17	GOVI 2011/11/03	356.99	Call	GOVI	0.0000	14,220.0000	100.000	0	0	0
2011/05/17	GOVI 2011/11/03	356.99	Put	GOVI	2,060.0000	0.0000	(100.000)	0	0	0

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2011/05/17	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/05/17	IGOV 2011/08/04			Index Future	154.4820	154.4570	(0.016)	0.0000	0.0000	977
2011/05/17	IGOV 2011/11/03			Index Future	156.8070	156.7820	(0.016)	0.0000	0.0000	0
2011/05/17	ILBI 2011/08/04			Index Future	411.7210	411.7210	0.000	0.0000	0.0000	0
2011/05/17	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/05/17	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/05/17	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/05/17	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/05/17	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/05/17	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/05/17	JBAF 2011/05/18			Jibar Tradeable Future	5.5700	5.5750	0.090	0.0000	0.0000	0
2011/05/17	JBAF 2011/06/15			Jibar Tradeable Future	5.6300	5.6000	(0.533)	0.0000	0.0000	3,890
2011/05/17	JBAF 2011/07/20			Jibar Tradeable Future	5.6700	5.6300	(0.705)	0.0000	0.0000	4,000
2011/05/17	JBAF 2011/08/17			Jibar Tradeable Future	5.7700	5.7000	(1.213)	0.0000	0.0000	0
2011/05/17	JBAF 2011/09/21			Jibar Tradeable Future	5.9100	5.7800	(2.200)	0.0000	0.0000	14,200
2011/05/17	JBAF 2011/10/19			Jibar Tradeable Future	6.0500	5.9500	(1.653)	0.0000	0.0000	0
2011/05/17	JBAF 2011/12/21			Jibar Tradeable Future	6.3400	6.2600	(1.262)	0.0000	0.0000	5,591
2011/05/17	JBAF 2012/03/20			Jibar Tradeable Future	6.7700	6.6800	(1.329)	0.0000	0.0000	1,090
2011/05/17	JBAF 2012/06/20			Jibar Tradeable Future	7.1600	7.0600	(1.397)	0.0000	0.0000	2,890
2011/05/17	JBAF 2012/09/19			Jibar Tradeable Future	7.5600	7.4200	(1.852)	0.0000	0.0000	44,710
2011/05/17	JBAF 2012/12/19			Jibar Tradeable Future	7.9300	7.7700	(2.018)	0.0000	0.0000	490
2011/05/17	JBAF 2013/03/20			Jibar Tradeable Future	8.2300	8.0200	(2.552)	0.0000	0.0000	290
2011/05/17	JN02 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/05/17	JN02 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/17	JN02 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/17	JN02 2011/08/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0

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2011/05/17	JN02 2011/08/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/05/17	JN02 2011/08/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/05/17	JN02 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/17	JN05 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/05/17	JN05 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/17	JN05 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/17	JN05 2011/08/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/17	JN05 2011/08/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/05/17	JN05 2011/08/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/05/17	JN05 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/17	JN10 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/05/17	JN10 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/17	JN10 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/17	JN10 2011/08/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/17	JN10 2011/08/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/05/17	JN10 2011/08/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/05/17	JN10 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/17	OTH1 2011/08/04			Index Future	344.4510	346.3160	0.541	0.0000	0.0000	3
2011/05/17	OTH1 2011/11/03			Index Future	349.6360	351.5300	0.542	0.0000	0.0000	0
2011/05/17	R157 2011/08/04			Bond Future	7.8410	7.7510	(1.148)	0.0000	0.0000	6,655
2011/05/17	R157 2011/08/04	7.50	Call	Bond Future	359.0000	459.0000	27.855	0	0	1,000
2011/05/17	R157 2011/08/04	7.50	Put	Bond Future	1,685.0000	1,437.0000	(14.718)	0	0	0
2011/05/17	R157 2011/08/04	7.55	Call	Bond Future	417.0000	528.0000	26.619	0	0	0
2011/05/17	R157 2011/08/04	7.55	Put	Bond Future	1,548.0000	1,310.0000	(15.375)	0	0	0
2011/05/17	R157 2011/08/04	7.45	Call	Bond Future	307.0000	397.0000	29.316	0	0	0
2011/05/17	R157 2011/08/04	7.45	Put	Bond Future	1,829.0000	1,571.0000	(14.106)	0	0	0
2011/05/17	R157 2011/08/04	7.20	Put	Bond Future	2,636.0000	2,332.0000	(11.533)	0	0	0
2011/05/17	R157 2011/08/04	7.20	Call	Bond Future	127.0000	172.0000	35.433	0	0	1,320
2011/05/17	R157 2011/08/04	7.60	Put	Bond Future	1,416.0000	1,190.0000	(15.960)	0	0	0
2011/05/17	R157 2011/08/04	7.60	Call	Bond Future	481.0000	603.0000	25.364	0	0	440
2011/05/17	R157 2011/08/04	7.80	Call	Bond Future	802.0000	973.0000	21.322	0	0	0
2011/05/17	R157 2011/08/04	7.80	Put	Bond Future	960.0000	783.0000	(18.438)	0	0	440

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2011/05/17	R157 2011/08/04	8.20	Call	Bond Future	1,752.0000	2,011.0000	14.783	0	0	0
2011/05/17	R157 2011/08/04	8.20	Put	Bond Future	376.0000	286.0000	(23.936)	0	0	1,320
2011/05/17	R157 2011/11/03			Bond Future	7.9810	7.8840	(1.215)	0.0000	0.0000	3,358
2011/05/17	R157 2011/11/03	8.25	Call	Bond Future	1,794.0000	2,019.0000	12.542	0	0	0
2011/05/17	R157 2011/11/03	8.25	Put	Bond Future	824.0000	697.0000	(15.413)	0	0	0
2011/05/17	R157 2011/11/03	8.30	Call	Bond Future	1,911.0000	2,143.0000	12.140	0	0	0
2011/05/17	R157 2011/11/03	8.30	Put	Bond Future	762.0000	642.0000	(15.748)	0	0	0
2011/05/17	R157 2011/11/03	8.20	Call	Bond Future	1,680.0000	1,897.0000	12.917	0	0	0
2011/05/17	R157 2011/11/03	8.20	Put	Bond Future	890.0000	754.0000	(15.281)	0	0	0
2011/05/17	R157 2012/02/02			Bond Future	8.1390	8.0330	(1.302)	0.0000	0.0000	0
2011/05/17	R157 2012/02/02	8.50	Call	Bond Future	2,249.0000	2,478.0000	10.182	0	0	0
2011/05/17	R157 2012/02/02	8.50	Put	Bond Future	1,036.0000	906.0000	(12.548)	0	0	0
2011/05/17	R157 2012/02/02	8.55	Call	Bond Future	2,359.0000	2,593.0000	9.919	0	0	0
2011/05/17	R157 2012/02/02	8.55	Put	Bond Future	980.0000	854.0000	(12.857)	0	0	0
2011/05/17	R157 2012/02/02	8.45	Call	Bond Future	2,142.0000	2,365.0000	10.411	0	0	0
2011/05/17	R157 2012/02/02	8.45	Put	Bond Future	1,096.0000	960.0000	(12.409)	0	0	0
2011/05/17	R157 2012/05/03			Bond Future	8.3190	8.2030	(1.394)	0.0000	0.0000	0
2011/05/17	R157 2012/05/03	8.25	Call	Bond Future	1,614.0000	1,796.0000	11.276	0	0	0
2011/05/17	R157 2012/05/03	8.25	Put	Bond Future	1,831.0000	1,648.0000	(9.995)	0	0	0
2011/05/17	R157 2012/05/03	8.30	Call	Bond Future	1,697.0000	1,884.0000	11.019	0	0	0
2011/05/17	R157 2012/05/03	8.30	Put	Bond Future	1,757.0000	1,578.0000	(10.188)	0	0	0
2011/05/17	R157 2012/05/03	8.20	Call	Bond Future	1,534.0000	1,710.0000	11.473	0	0	0
2011/05/17	R157 2012/05/03	8.20	Put	Bond Future	1,909.0000	1,719.0000	(9.953)	0	0	0
2011/05/17	R186 2011/08/04			Bond Future	8.7710	8.6860	(0.969)	0.0000	0.0000	21,627
2011/05/17	R186 2011/08/04	8.25	Call	Bond Future	668.0000	836.0000	25.150	0	0	0
2011/05/17	R186 2011/08/04	8.25	Put	Bond Future	5,625.0000	5,005.0000	(11.022)	0	0	0
2011/05/17	R186 2011/08/04	8.30	Call	Bond Future	773.0000	962.0000	24.450	0	0	0
2011/05/17	R186 2011/08/04	8.30	Put	Bond Future	5,241.0000	4,642.0000	(11.429)	0	0	0
2011/05/17	R186 2011/08/04	8.20	Call	Bond Future	574.0000	725.0000	26.307	0	0	0
2011/05/17	R186 2011/08/04	8.20	Put	Bond Future	6,023.0000	5,386.0000	(10.576)	0	0	0
2011/05/17	R186 2011/08/04	8.35	Put	Bond Future	4,873.0000	4,294.0000	(11.882)	0	0	0
2011/05/17	R186 2011/08/04	8.35	Call	Bond Future	891.0000	1,100.0000	23.457	0	0	600
2011/05/17	R186 2011/08/04	8.70	Put	Bond Future	2,724.0000	2,309.0000	(15.235)	0	0	0
2011/05/17	R186 2011/08/04	8.70	Call	Bond Future	2,066.0000	2,439.0000	18.054	0	0	200

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2011/05/17	R186 2011/08/04	8.95	Call	Bond Future	3,300.0000	3,792.0000	14.909	0	0	0
2011/05/17	R186 2011/08/04	8.95	Put	Bond Future	1,666.0000	1,370.0000	(17.767)	0	0	200
2011/05/17	R186 2011/08/04	9.70	Call	Bond Future	8,386.0000	9,106.0000	8.586	0	0	0
2011/05/17	R186 2011/08/04	9.70	Put	Bond Future	266.0000	198.0000	(25.564)	0	0	600
2011/05/17	R186 2011/11/03			Bond Future	8.8530	8.7650	(0.994)	0.0000	0.0000	13,791
2011/05/17	R186 2011/11/03	9.00	Call	Bond Future	4,272.0000	4,735.0000	10.838	0	0	0
2011/05/17	R186 2011/11/03	9.00	Put	Bond Future	2,952.0000	2,614.0000	(11.450)	0	0	0
2011/05/17	R186 2011/11/03	9.05	Call	Bond Future	4,530.0000	5,008.0000	10.552	0	0	0
2011/05/17	R186 2011/11/03	9.05	Put	Bond Future	2,766.0000	2,443.0000	(11.678)	0	0	0
2011/05/17	R186 2011/11/03	8.95	Call	Bond Future	4,021.0000	4,469.0000	11.142	0	0	0
2011/05/17	R186 2011/11/03	8.95	Put	Bond Future	3,148.0000	2,794.0000	(11.245)	0	0	0
2011/05/17	R186 2011/11/03	8.75	Put	Bond Future	4,033.0000	3,615.0000	(10.364)	0	0	0
2011/05/17	R186 2011/11/03	8.75	Call	Bond Future	3,095.0000	3,478.0000	12.375	0	0	5,600
2011/05/17	R186 2012/02/02			Bond Future	8.9360	8.8450	(1.018)	0.0000	0.0000	2,500
2011/05/17	R186 2012/02/02	9.00	Call	Bond Future	4,807.0000	5,249.0000	9.195	0	0	0
2011/05/17	R186 2012/02/02	9.00	Put	Bond Future	4,240.0000	3,869.0000	(8.750)	0	0	0
2011/05/17	R186 2012/02/02	9.05	Call	Bond Future	5,046.0000	5,500.0000	8.997	0	0	0
2011/05/17	R186 2012/02/02	9.05	Put	Bond Future	4,039.0000	3,680.0000	(8.888)	0	0	0
2011/05/17	R186 2012/02/02	8.95	Call	Bond Future	4,576.0000	5,005.0000	9.375	0	0	0
2011/05/17	R186 2012/02/02	8.95	Put	Bond Future	4,452.0000	4,068.0000	(8.625)	0	0	0
2011/05/17	R186 2012/05/03			Bond Future	9.0250	8.9300	(1.053)	0.0000	0.0000	0
2011/05/17	R186 2012/05/03	9.00	Call	Bond Future	5,006.0000	5,438.0000	8.630	0	0	0
2011/05/17	R186 2012/05/03	9.00	Put	Bond Future	5,224.0000	4,824.0000	(7.657)	0	0	0
2011/05/17	R186 2012/05/03	9.05	Call	Bond Future	5,239.0000	5,683.0000	8.475	0	0	0
2011/05/17	R186 2012/05/03	9.05	Put	Bond Future	5,021.0000	4,633.0000	(7.728)	0	0	0
2011/05/17	R186 2012/05/03	8.95	Call	Bond Future	4,782.0000	5,204.0000	8.825	0	0	0
2011/05/17	R186 2012/05/03	8.95	Put	Bond Future	5,439.0000	5,028.0000	(7.557)	0	0	0
2011/05/17	R189 2011/08/04			Bond Future	212.4707	212.5352	0.030	0.0000	0.0000	0
2011/05/17	R189 2011/08/04	212.00	Call	Bond Future	471.0000	535.0000	13.588	0	0	0
2011/05/17	R189 2011/08/04	212.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/17	R189 2011/08/04	212.05	Call	Bond Future	421.0000	485.0000	15.202	0	0	0
2011/05/17	R189 2011/08/04	212.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/17	R189 2011/08/04	211.95	Call	Bond Future	521.0000	585.0000	12.284	0	0	0
2011/05/17	R189 2011/08/04	211.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/05/17	R197 2011/08/04			Bond Future	233.2269	233.3241	0.042	0.0000	0.0000	0
2011/05/17	R197 2011/08/04	231.50	Call	Bond Future	1,727.0000	1,824.0000	5.617	0	0	0
2011/05/17	R197 2011/08/04	231.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/17	R197 2011/08/04	231.55	Call	Bond Future	1,677.0000	1,774.0000	5.784	0	0	0
2011/05/17	R197 2011/08/04	231.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/17	R197 2011/08/04	231.45	Call	Bond Future	1,777.0000	1,874.0000	5.459	0	0	0
2011/05/17	R197 2011/08/04	231.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/17	R201 2011/08/04			Bond Future	7.4160	7.3210	(1.281)	0.0000	0.0000	170
2011/05/17	R201 2011/08/04	7.25	Call	Bond Future	410.0000	524.0000	27.805	0	0	0
2011/05/17	R201 2011/08/04	7.25	Put	Bond Future	910.0000	738.0000	(18.901)	0	0	0
2011/05/17	R201 2011/08/04	7.30	Call	Bond Future	471.0000	596.0000	26.539	0	0	0
2011/05/17	R201 2011/08/04	7.30	Put	Bond Future	820.0000	659.0000	(19.634)	0	0	0
2011/05/17	R201 2011/08/04	7.20	Call	Bond Future	354.0000	458.0000	29.379	0	0	0
2011/05/17	R201 2011/08/04	7.20	Put	Bond Future	1,005.0000	823.0000	(18.109)	0	0	0
2011/05/17	R201 2011/11/03			Bond Future	7.5360	7.4310	(1.393)	0.0000	0.0000	695
2011/05/17	R201 2011/11/03	8.00	Call	Bond Future	1,692.0000	1,907.0000	12.707	0	0	0
2011/05/17	R201 2011/11/03	8.00	Put	Bond Future	407.0000	329.0000	(19.165)	0	0	0
2011/05/17	R201 2011/11/03	8.05	Call	Bond Future	1,794.0000	2,015.0000	12.319	0	0	0
2011/05/17	R201 2011/11/03	8.05	Put	Bond Future	372.0000	299.0000	(19.624)	0	0	0
2011/05/17	R201 2011/11/03	7.95	Call	Bond Future	1,592.0000	1,801.0000	13.128	0	0	0
2011/05/17	R201 2011/11/03	7.95	Put	Bond Future	445.0000	360.0000	(19.101)	0	0	0
2011/05/17	R201 2012/02/02			Bond Future	7.6670	7.5530	(1.487)	0.0000	0.0000	0
2011/05/17	R201 2012/02/02	8.25	Call	Bond Future	2,095.0000	2,303.0000	9.928	0	0	0
2011/05/17	R201 2012/02/02	8.25	Put	Bond Future	606.0000	520.0000	(14.191)	0	0	0
2011/05/17	R201 2012/02/02	8.30	Call	Bond Future	2,187.0000	2,398.0000	9.648	0	0	0
2011/05/17	R201 2012/02/02	8.30	Put	Bond Future	572.0000	488.0000	(14.685)	0	0	0
2011/05/17	R201 2012/02/02	8.20	Call	Bond Future	2,005.0000	2,208.0000	10.125	0	0	0
2011/05/17	R201 2012/02/02	8.20	Put	Bond Future	643.0000	551.0000	(14.308)	0	0	0
2011/05/17	R201 2012/05/03			Bond Future	7.8280	7.7010	(1.622)	0.0000	0.0000	0
2011/05/17	R201 2012/05/03	7.75	Call	Bond Future	1,152.0000	1,301.0000	12.934	0	0	0
2011/05/17	R201 2012/05/03	7.75	Put	Bond Future	1,336.0000	1,185.0000	(11.302)	0	0	0
2011/05/17	R201 2012/05/03	7.80	Call	Bond Future	1,217.0000	1,371.0000	12.654	0	0	0
2011/05/17	R201 2012/05/03	7.80	Put	Bond Future	1,283.0000	1,137.0000	(11.380)	0	0	0

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2011/05/17	R201 2012/05/03	7.70	Call	Bond Future	1,090.0000	1,234.0000	13.211	0	0	0
2011/05/17	R201 2012/05/03	7.70	Put	Bond Future	1,393.0000	1,236.0000	(11.271)	0	0	0
2011/05/17	R202 2011/08/04			Bond Future	0.1540	0.1520	(1.299)	0.0000	0.0000	10,128
2011/05/17	R202 2011/08/04	1.00	Call	Bond Future	23,394.0000	23,455.0000	0.261	0	0	0
2011/05/17	R202 2011/08/04	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/17	R202 2011/08/04	1.05	Call	Bond Future	24,654.0000	24,714.0000	0.243	0	0	0
2011/05/17	R202 2011/08/04	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/17	R202 2011/08/04	0.95	Call	Bond Future	22,122.0000	22,182.0000	0.271	0	0	0
2011/05/17	R202 2011/08/04	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/17	R202 2011/11/03			Bond Future	0.0710	0.0680	(4.225)	0.0000	0.0000	400
2011/05/17	R202 2011/11/03	0.50	Call	Bond Future	12,417.0000	12,508.0000	0.733	0	0	0
2011/05/17	R202 2011/11/03	0.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/17	R202 2011/11/03	0.55	Call	Bond Future	13,794.0000	13,885.0000	0.660	0	0	0
2011/05/17	R202 2011/11/03	0.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/17	R202 2011/11/03	0.45	Call	Bond Future	11,025.0000	11,116.0000	0.825	0	0	0
2011/05/17	R202 2011/11/03	0.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/17	R203 2011/08/04			Bond Future	8.3780	8.2850	(1.110)	0.0000	0.0000	824
2011/05/17	R203 2011/08/04	8.00	Call	Bond Future	423.0000	543.0000	28.369	0	0	0
2011/05/17	R203 2011/08/04	8.00	Put	Bond Future	2,213.0000	1,896.0000	(14.324)	0	0	0
2011/05/17	R203 2011/08/04	8.05	Call	Bond Future	490.0000	623.0000	27.143	0	0	0
2011/05/17	R203 2011/08/04	8.05	Put	Bond Future	2,041.0000	1,737.0000	(14.895)	0	0	0
2011/05/17	R203 2011/08/04	7.95	Call	Bond Future	363.0000	470.0000	29.477	0	0	0
2011/05/17	R203 2011/08/04	7.95	Put	Bond Future	2,393.0000	2,063.0000	(13.790)	0	0	0
2011/05/17	R203 2011/11/03			Bond Future	8.5000	8.4020	(1.153)	0.0000	0.0000	1,631
2011/05/17	R203 2011/11/03	8.50	Call	Bond Future	1,639.0000	1,869.0000	14.033	0	0	0
2011/05/17	R203 2011/11/03	8.50	Put	Bond Future	1,639.0000	1,426.0000	(12.996)	0	0	0
2011/05/17	R203 2011/11/03	8.55	Call	Bond Future	1,759.0000	1,999.0000	13.644	0	0	0
2011/05/17	R203 2011/11/03	8.55	Put	Bond Future	1,534.0000	1,331.0000	(13.233)	0	0	0
2011/05/17	R203 2011/11/03	8.45	Call	Bond Future	1,525.0000	1,745.0000	14.426	0	0	0
2011/05/17	R203 2011/11/03	8.45	Put	Bond Future	1,751.0000	1,528.0000	(12.736)	0	0	0
2011/05/17	R203 2012/02/02			Bond Future	8.6320	8.5290	(1.193)	0.0000	0.0000	0
2011/05/17	R203 2012/02/02	8.75	Call	Bond Future	2,449.0000	2,697.0000	10.127	0	0	0
2011/05/17	R203 2012/02/02	8.75	Put	Bond Future	1,940.0000	1,742.0000	(10.206)	0	0	0

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2011/05/17	R203 2012/02/02	8.80	Call	Bond Future	2,572.0000	2,827.0000	9.914	0	0	0
2011/05/17	R203 2012/02/02	8.80	Put	Bond Future	1,849.0000	1,657.0000	(10.384)	0	0	0
2011/05/17	R203 2012/02/02	8.70	Call	Bond Future	2,329.0000	2,569.0000	10.305	0	0	0
2011/05/17	R203 2012/02/02	8.70	Put	Bond Future	2,035.0000	1,829.0000	(10.123)	0	0	0
2011/05/17	R203 2012/05/03			Bond Future	8.7750	8.6650	(1.254)	0.0000	0.0000	0
2011/05/17	R203 2012/05/03	8.75	Call	Bond Future	2,280.0000	2,514.0000	10.263	0	0	0
2011/05/17	R203 2012/05/03	8.75	Put	Bond Future	2,384.0000	2,160.0000	(9.396)	0	0	0
2011/05/17	R203 2012/05/03	8.80	Call	Bond Future	2,396.0000	2,637.0000	10.058	0	0	0
2011/05/17	R203 2012/05/03	8.80	Put	Bond Future	2,292.0000	2,076.0000	(9.424)	0	0	0
2011/05/17	R203 2012/05/03	8.70	Call	Bond Future	2,168.0000	2,396.0000	10.517	0	0	0
2011/05/17	R203 2012/05/03	8.70	Put	Bond Future	2,479.0000	2,250.0000	(9.238)	0	0	0
2011/05/17	R204 2011/08/04			Bond Future	8.4850	8.3930	(1.084)	0.0000	0.0000	0
2011/05/17	R204 2011/08/04	8.00	Call	Bond Future	363.0000	471.0000	29.752	0	0	0
2011/05/17	R204 2011/08/04	8.00	Put	Bond Future	2,980.0000	2,598.0000	(12.819)	0	0	0
2011/05/17	R204 2011/08/04	8.05	Call	Bond Future	424.0000	545.0000	28.538	0	0	0
2011/05/17	R204 2011/08/04	8.05	Put	Bond Future	2,767.0000	2,398.0000	(13.336)	0	0	0
2011/05/17	R204 2011/08/04	7.95	Call	Bond Future	310.0000	405.0000	30.645	0	0	0
2011/05/17	R204 2011/08/04	7.95	Put	Bond Future	3,202.0000	2,807.0000	(12.336)	0	0	0
2011/05/17	R204 2011/11/03			Bond Future	8.5950	8.4980	(1.129)	0.0000	0.0000	2,134
2011/05/17	R204 2011/11/03	8.75	Call	Bond Future	2,361.0000	2,653.0000	12.368	0	0	0
2011/05/17	R204 2011/11/03	8.75	Put	Bond Future	1,568.0000	1,360.0000	(13.265)	0	0	0
2011/05/17	R204 2011/11/03	8.80	Call	Bond Future	2,512.0000	2,814.0000	12.022	0	0	0
2011/05/17	R204 2011/11/03	8.80	Put	Bond Future	1,465.0000	1,267.0000	(13.515)	0	0	0
2011/05/17	R204 2011/11/03	8.70	Call	Bond Future	2,215.0000	2,497.0000	12.731	0	0	0
2011/05/17	R204 2011/11/03	8.70	Put	Bond Future	1,677.0000	1,459.0000	(12.999)	0	0	0
2011/05/17	R204 2012/02/02			Bond Future	8.7090	8.6080	(1.160)	0.0000	0.0000	0
2011/05/17	R204 2012/02/02	9.00	Call	Bond Future	3,201.0000	3,510.0000	9.653	0	0	0
2011/05/17	R204 2012/02/02	9.00	Put	Bond Future	1,767.0000	1,572.0000	(11.036)	0	0	0
2011/05/17	R204 2012/02/02	9.05	Call	Bond Future	3,354.0000	3,670.0000	9.422	0	0	0
2011/05/17	R204 2012/02/02	9.05	Put	Bond Future	1,676.0000	1,488.0000	(11.217)	0	0	0
2011/05/17	R204 2012/02/02	8.95	Call	Bond Future	3,052.0000	3,353.0000	9.862	0	0	0
2011/05/17	R204 2012/02/02	8.95	Put	Bond Future	1,862.0000	1,659.0000	(10.902)	0	0	0
2011/05/17	R204 2012/05/03			Bond Future	8.8350	8.7280	(1.211)	0.0000	0.0000	0
2011/05/17	R204 2012/05/03	8.75	Call	Bond Future	2,521.0000	2,778.0000	10.194	0	0	0

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2011/05/17	R204 2012/05/03	8.75	Put	Bond Future	2,931.0000	2,672.0000	(8.837)	0	0	0
2011/05/17	R204 2012/05/03	8.80	Call	Bond Future	2,651.0000	2,914.0000	9.921	0	0	0
2011/05/17	R204 2012/05/03	8.80	Put	Bond Future	2,819.0000	2,566.0000	(8.975)	0	0	0
2011/05/17	R204 2012/05/03	8.70	Call	Bond Future	2,398.0000	2,647.0000	10.384	0	0	0
2011/05/17	R204 2012/05/03	8.70	Put	Bond Future	3,050.0000	2,783.0000	(8.754)	0	0	0
2011/05/17	R206 2011/08/04			Bond Future	7.1890	7.0850	(1.447)	0.0000	0.0000	9,866
2011/05/17	R206 2011/08/04	7.00	Call	Bond Future	250.0000	337.0000	34.800	0	0	0
2011/05/17	R206 2011/08/04	7.00	Put	Bond Future	668.0000	525.0000	(21.407)	0	0	0
2011/05/17	R206 2011/08/04	7.05	Call	Bond Future	292.0000	388.0000	32.877	0	0	0
2011/05/17	R206 2011/08/04	7.05	Put	Bond Future	599.0000	465.0000	(22.371)	0	0	0
2011/05/17	R206 2011/08/04	6.95	Call	Bond Future	211.0000	289.0000	36.967	0	0	0
2011/05/17	R206 2011/08/04	6.95	Put	Bond Future	739.0000	588.0000	(20.433)	0	0	0
2011/05/17	R206 2011/11/03			Bond Future	7.3170	7.2010	(1.585)	0.0000	0.0000	0
2011/05/17	R206 2011/11/03	7.75	Call	Bond Future	1,170.0000	1,337.0000	14.274	0	0	0
2011/05/17	R206 2011/11/03	7.75	Put	Bond Future	312.0000	247.0000	(20.833)	0	0	0
2011/05/17	R206 2011/11/03	7.80	Call	Bond Future	1,244.0000	1,415.0000	13.746	0	0	0
2011/05/17	R206 2011/11/03	7.80	Put	Bond Future	287.0000	227.0000	(20.906)	0	0	0
2011/05/17	R206 2011/11/03	7.70	Call	Bond Future	1,100.0000	1,262.0000	14.727	0	0	0
2011/05/17	R206 2011/11/03	7.70	Put	Bond Future	341.0000	271.0000	(20.528)	0	0	0
2011/05/17	R206 2012/02/02			Bond Future	7.4700	7.3380	(1.767)	0.0000	0.0000	0
2011/05/17	R206 2012/02/02	8.00	Call	Bond Future	1,360.0000	1,523.0000	11.985	0	0	0
2011/05/17	R206 2012/02/02	8.00	Put	Bond Future	425.0000	354.0000	(16.706)	0	0	0
2011/05/17	R206 2012/02/02	8.05	Call	Bond Future	1,423.0000	1,589.0000	11.665	0	0	0
2011/05/17	R206 2012/02/02	8.05	Put	Bond Future	401.0000	332.0000	(17.207)	0	0	0
2011/05/17	R206 2012/02/02	7.95	Call	Bond Future	1,299.0000	1,458.0000	12.240	0	0	0
2011/05/17	R206 2012/02/02	7.95	Put	Bond Future	452.0000	377.0000	(16.593)	0	0	0
2011/05/17	R206 2012/05/03			Bond Future	7.6830	7.5290	(2.004)	0.0000	0.0000	0
2011/05/17	R206 2012/05/03	7.50	Call	Bond Future	667.0000	779.0000	16.792	0	0	0
2011/05/17	R206 2012/05/03	7.50	Put	Bond Future	952.0000	824.0000	(13.445)	0	0	0
2011/05/17	R206 2012/05/03	7.55	Call	Bond Future	708.0000	823.0000	16.243	0	0	0
2011/05/17	R206 2012/05/03	7.55	Put	Bond Future	915.0000	790.0000	(13.661)	0	0	0
2011/05/17	R206 2012/05/03	7.45	Call	Bond Future	629.0000	737.0000	17.170	0	0	0
2011/05/17	R206 2012/05/03	7.45	Put	Bond Future	992.0000	860.0000	(13.306)	0	0	0

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2011/05/17	R207 2011/08/04			Bond Future	8.5640	8.4880	(0.887)	0.0000	0.0000	5,725
2011/05/17	R207 2011/08/04	8.25	Call	Bond Future	627.0000	758.0000	20.893	0	0	0
2011/05/17	R207 2011/08/04	8.25	Put	Bond Future	2,414.0000	2,117.0000	(12.303)	0	0	0
2011/05/17	R207 2011/08/04	8.30	Call	Bond Future	718.0000	863.0000	20.195	0	0	0
2011/05/17	R207 2011/08/04	8.30	Put	Bond Future	2,218.0000	1,934.0000	(12.804)	0	0	0
2011/05/17	R207 2011/08/04	8.20	Call	Bond Future	543.0000	663.0000	22.099	0	0	0
2011/05/17	R207 2011/08/04	8.20	Put	Bond Future	2,619.0000	2,310.0000	(11.798)	0	0	0
2011/05/17	R207 2011/11/03			Bond Future	8.6620	8.5830	(0.912)	0.0000	0.0000	600
2011/05/17	R207 2011/11/03	8.75	Call	Bond Future	2,236.0000	2,476.0000	10.733	0	0	0
2011/05/17	R207 2011/11/03	8.75	Put	Bond Future	1,756.0000	1,562.0000	(11.048)	0	0	0
2011/05/17	R207 2011/11/03	8.80	Call	Bond Future	2,390.0000	2,639.0000	10.418	0	0	0
2011/05/17	R207 2011/11/03	8.80	Put	Bond Future	1,638.0000	1,453.0000	(11.294)	0	0	0
2011/05/17	R207 2011/11/03	8.70	Call	Bond Future	2,088.0000	2,319.0000	11.063	0	0	0
2011/05/17	R207 2011/11/03	8.70	Put	Bond Future	1,880.0000	1,677.0000	(10.798)	0	0	0
2011/05/17	R207 2012/02/02			Bond Future	8.7660	8.6830	(0.947)	0.0000	0.0000	0
2011/05/17	R207 2012/02/02	9.00	Call	Bond Future	3,335.0000	3,596.0000	7.826	0	0	0
2011/05/17	R207 2012/02/02	9.00	Put	Bond Future	2,099.0000	1,917.0000	(8.671)	0	0	0
2011/05/17	R207 2012/02/02	9.05	Call	Bond Future	3,492.0000	3,760.0000	7.675	0	0	0
2011/05/17	R207 2012/02/02	9.05	Put	Bond Future	1,995.0000	1,820.0000	(8.772)	0	0	0
2011/05/17	R207 2012/02/02	8.95	Call	Bond Future	3,180.0000	3,435.0000	8.019	0	0	0
2011/05/17	R207 2012/02/02	8.95	Put	Bond Future	2,207.0000	2,018.0000	(8.564)	0	0	0
2011/05/17	R207 2012/05/03			Bond Future	8.8800	8.7940	(0.968)	0.0000	0.0000	0
2011/05/17	R207 2012/05/03	8.75	Call	Bond Future	2,613.0000	2,828.0000	8.228	0	0	0
2011/05/17	R207 2012/05/03	8.75	Put	Bond Future	3,289.0000	3,057.0000	(7.054)	0	0	0
2011/05/17	R207 2012/05/03	8.80	Call	Bond Future	2,748.0000	2,970.0000	8.079	0	0	0
2011/05/17	R207 2012/05/03	8.80	Put	Bond Future	3,163.0000	2,939.0000	(7.082)	0	0	0
2011/05/17	R207 2012/05/03	8.70	Call	Bond Future	2,484.0000	2,692.0000	8.374	0	0	0
2011/05/17	R207 2012/05/03	8.70	Put	Bond Future	3,421.0000	3,183.0000	(6.957)	0	0	0
2011/05/17	R208 2011/08/04			Bond Future	8.5840	8.4980	(1.002)	0.0000	0.0000	100
2011/05/17	R208 2011/08/04	8.25	Call	Bond Future	639.0000	795.0000	24.413	0	0	0
2011/05/17	R208 2011/08/04	8.25	Put	Bond Future	2,661.0000	2,302.0000	(13.491)	0	0	0
2011/05/17	R208 2011/08/04	8.30	Call	Bond Future	734.0000	905.0000	23.297	0	0	0
2011/05/17	R208 2011/08/04	8.30	Put	Bond Future	2,449.0000	2,105.0000	(14.047)	0	0	0
2011/05/17	R208 2011/08/04	8.20	Call	Bond Future	553.0000	694.0000	25.497	0	0	0

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2011/05/17	R208 2011/08/04	8.20	Put	Bond Future	2,883.0000	2,509.0000	(12.973)	0	0	0
2011/05/17	R208 2011/11/03			Bond Future	8.6750	8.5860	(1.026)	0.0000	0.0000	5,999
2011/05/17	R208 2011/11/03	8.75	Call	Bond Future	2,394.0000	2,681.0000	11.988	0	0	0
2011/05/17	R208 2011/11/03	8.75	Put	Bond Future	1,958.0000	1,724.0000	(11.951)	0	0	0
2011/05/17	R208 2011/11/03	8.80	Call	Bond Future	2,557.0000	2,855.0000	11.654	0	0	0
2011/05/17	R208 2011/11/03	8.80	Put	Bond Future	1,832.0000	1,609.0000	(12.172)	0	0	0
2011/05/17	R208 2011/11/03	8.70	Call	Bond Future	2,239.0000	2,515.0000	12.327	0	0	0
2011/05/17	R208 2011/11/03	8.70	Put	Bond Future	2,093.0000	1,848.0000	(11.706)	0	0	0
2011/05/17	R208 2012/02/02			Bond Future	8.7680	8.6760	(1.049)	0.0000	0.0000	0
2011/05/17	R208 2012/02/02	9.00	Call	Bond Future	3,551.0000	3,862.0000	8.758	0	0	0
2011/05/17	R208 2012/02/02	9.00	Put	Bond Future	2,242.0000	2,027.0000	(9.590)	0	0	0
2011/05/17	R208 2012/02/02	9.05	Call	Bond Future	3,720.0000	4,039.0000	8.575	0	0	0
2011/05/17	R208 2012/02/02	9.05	Put	Bond Future	2,132.0000	1,925.0000	(9.709)	0	0	0
2011/05/17	R208 2012/02/02	8.95	Call	Bond Future	3,385.0000	3,689.0000	8.981	0	0	0
2011/05/17	R208 2012/02/02	8.95	Put	Bond Future	2,356.0000	2,134.0000	(9.423)	0	0	0
2011/05/17	R208 2012/05/03			Bond Future	8.8690	8.7730	(1.082)	0.0000	0.0000	0
2011/05/17	R208 2012/05/03	9.00	Call	Bond Future	3,564.0000	3,863.0000	8.389	0	0	0
2011/05/17	R208 2012/05/03	9.00	Put	Bond Future	2,840.0000	2,603.0000	(8.345)	0	0	0
2011/05/17	R208 2012/05/03	9.05	Call	Bond Future	3,728.0000	4,035.0000	8.235	0	0	0
2011/05/17	R208 2012/05/03	9.05	Put	Bond Future	2,729.0000	2,501.0000	(8.355)	0	0	0
2011/05/17	R208 2012/05/03	8.95	Call	Bond Future	3,403.0000	3,695.0000	8.581	0	0	0
2011/05/17	R208 2012/05/03	8.95	Put	Bond Future	2,954.0000	2,711.0000	(8.226)	0	0	0
2011/05/17	R209 2011/08/04			Bond Future	8.9980	8.9190	(0.878)	0.0000	0.0000	0
2011/05/17	R209 2011/08/04	8.50	Call	Bond Future	593.0000	729.0000	22.934	0	0	0
2011/05/17	R209 2011/08/04	8.50	Put	Bond Future	4,576.0000	4,102.0000	(10.358)	0	0	0
2011/05/17	R209 2011/08/04	8.55	Call	Bond Future	685.0000	837.0000	22.190	0	0	0
2011/05/17	R209 2011/08/04	8.55	Put	Bond Future	4,252.0000	3,795.0000	(10.748)	0	0	0
2011/05/17	R209 2011/08/04	8.45	Call	Bond Future	511.0000	632.0000	23.679	0	0	0
2011/05/17	R209 2011/08/04	8.45	Put	Bond Future	4,913.0000	4,424.0000	(9.953)	0	0	0
2011/05/17	R209 2011/08/04	10.10	Call	Bond Future	7,848.0000	8,422.0000	7.314	0	0	0
2011/05/17	R209 2011/08/04	10.10	Put	Bond Future	139.0000	104.0000	(25.180)	0	0	0
2011/05/17	R209 2011/11/03			Bond Future	9.0660	8.9850	(0.893)	0.0000	0.0000	1,318
2011/05/17	R209 2011/11/03	8.75	Call	Bond Future	1,884.0000	2,125.0000	12.792	0	0	0
2011/05/17	R209 2011/11/03	8.75	Put	Bond Future	4,339.0000	3,963.0000	(8.666)	0	0	0

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2011/05/17	R209 2011/11/03	8.80	Call	Bond Future	2,036.0000	2,290.0000	12.475	0	0	0
2011/05/17	R209 2011/11/03	8.80	Put	Bond Future	4,094.0000	3,731.0000	(8.867)	0	0	0
2011/05/17	R209 2011/11/03	8.70	Call	Bond Future	1,738.0000	1,967.0000	13.176	0	0	0
2011/05/17	R209 2011/11/03	8.70	Put	Bond Future	4,594.0000	4,206.0000	(8.446)	0	0	0
2011/05/17	R209 2012/02/02			Bond Future	9.1340	9.0500	(0.920)	0.0000	0.0000	0
2011/05/17	R209 2012/02/02	9.00	Call	Bond Future	3,305.0000	3,611.0000	9.259	0	0	0
2011/05/17	R209 2012/02/02	9.00	Put	Bond Future	4,317.0000	3,991.0000	(7.552)	0	0	0
2011/05/17	R209 2012/02/02	9.05	Call	Bond Future	3,486.0000	3,802.0000	9.065	0	0	0
2011/05/17	R209 2012/02/02	9.05	Put	Bond Future	4,118.0000	3,802.0000	(7.674)	0	0	0
2011/05/17	R209 2012/02/02	8.95	Call	Bond Future	3,130.0000	3,426.0000	9.457	0	0	0
2011/05/17	R209 2012/02/02	8.95	Put	Bond Future	4,526.0000	4,190.0000	(7.424)	0	0	0
2011/05/17	R209 2012/05/03			Bond Future	9.2050	9.1190	(0.934)	0.0000	0.0000	0
2011/05/17	R209 2012/05/03	9.00	Call	Bond Future	3,569.0000	3,873.0000	8.518	0	0	0
2011/05/17	R209 2012/05/03	9.00	Put	Bond Future	5,106.0000	4,772.0000	(6.541)	0	0	0
2011/05/17	R209 2012/05/03	9.05	Call	Bond Future	3,745.0000	4,057.0000	8.331	0	0	0
2011/05/17	R209 2012/05/03	9.05	Put	Bond Future	4,903.0000	4,576.0000	(6.669)	0	0	0
2011/05/17	R209 2012/05/03	8.95	Call	Bond Future	3,400.0000	3,694.0000	8.647	0	0	0
2011/05/17	R209 2012/05/03	8.95	Put	Bond Future	5,320.0000	4,976.0000	(6.466)	0	0	0
2011/05/17	R210 2011/08/04			Bond Future	130.0059	130.0594	0.041	0.0000	0.0000	425
2011/05/17	R210 2011/08/04	106.00	Call	Bond Future	24,006.0000	24,059.0000	0.221	0	0	0
2011/05/17	R210 2011/08/04	106.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/17	R210 2011/08/04	106.05	Call	Bond Future	23,956.0000	24,009.0000	0.221	0	0	0
2011/05/17	R210 2011/08/04	106.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/17	R210 2011/08/04	105.95	Call	Bond Future	24,056.0000	24,109.0000	0.220	0	0	0
2011/05/17	R210 2011/08/04	105.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/17	R211 2011/08/04			Bond Future	1.1620	1.1560	(0.516)	0.0000	0.0000	0
2011/05/17	R211 2011/08/04	1.50	Call	Bond Future	1,839.0000	1,872.0000	1.794	0	0	0
2011/05/17	R211 2011/08/04	1.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/17	R211 2011/08/04	1.55	Call	Bond Future	2,108.0000	2,141.0000	1.565	0	0	0
2011/05/17	R211 2011/08/04	1.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/17	R211 2011/08/04	1.45	Call	Bond Future	1,570.0000	1,603.0000	2.102	0	0	0
2011/05/17	R211 2011/08/04	1.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/17	R211 2011/11/03			Bond Future	0.9170	0.9110	(0.654)	0.0000	0.0000	539

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2011/05/17	R211 2011/11/03	1.25	Call	Bond Future	1,756.0000	1,788.0000	1.822	0	0	0
2011/05/17	R211 2011/11/03	1.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/17	R211 2011/11/03	1.30	Call	Bond Future	2,017.0000	2,049.0000	1.587	0	0	0
2011/05/17	R211 2011/11/03	1.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/17	R211 2011/11/03	1.20	Call	Bond Future	1,494.0000	1,526.0000	2.142	0	0	0
2011/05/17	R211 2011/11/03	1.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/17	R212 2011/08/04			Bond Future	2.1550	2.1510	(0.186)	0.0000	0.0000	2,772
2011/05/17	R212 2011/08/04	2.50	Call	Bond Future	3,261.0000	3,299.0000	1.165	0	0	0
2011/05/17	R212 2011/08/04	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/17	R212 2011/08/04	2.55	Call	Bond Future	3,724.0000	3,762.0000	1.020	0	0	0
2011/05/17	R212 2011/08/04	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/17	R212 2011/08/04	2.45	Call	Bond Future	2,795.0000	2,834.0000	1.395	0	0	0
2011/05/17	R212 2011/08/04	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/17	R212 2011/11/03			Bond Future	2.0480	2.0440	(0.195)	0.0000	0.0000	240
2011/05/17	R212 2011/11/03	2.50	Call	Bond Future	4,205.0000	4,243.0000	0.904	0	0	0
2011/05/17	R212 2011/11/03	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/17	R212 2011/11/03	2.55	Call	Bond Future	4,658.0000	4,696.0000	0.816	0	0	0
2011/05/17	R212 2011/11/03	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/17	R212 2011/11/03	2.45	Call	Bond Future	3,749.0000	3,787.0000	1.014	0	0	0
2011/05/17	R212 2011/11/03	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/17	R213 2011/08/04			Bond Future	9.0040	8.9240	(0.888)	0.0000	0.0000	0
2011/05/17	R213 2011/08/04	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/17	R213 2011/08/04	8.00	Put	Bond Future	8,478.0000	7,847.0000	(7.443)	0	0	0
2011/05/17	R213 2011/08/04	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/17	R213 2011/08/04	8.05	Put	Bond Future	8,025.0000	7,394.0000	(7.863)	0	0	0
2011/05/17	R213 2011/08/04	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/17	R213 2011/08/04	7.95	Put	Bond Future	8,934.0000	8,303.0000	(7.063)	0	0	0
2011/05/17	R213 2011/11/03			Bond Future	9.0790	8.9970	(0.903)	0.0000	0.0000	0
2011/05/17	R213 2011/11/03	8.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/17	R213 2011/11/03	8.75	Put	Bond Future	2,603.0000	1,966.0000	(24.472)	0	0	0
2011/05/17	R213 2011/11/03	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/17	R213 2011/11/03	8.80	Put	Bond Future	2,200.0000	1,562.0000	(29.000)	0	0	0
2011/05/17	R213 2011/11/03	8.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/05/17	R213 2011/11/03	8.70	Put	Bond Future	3,010.0000	2,373.0000	(21.163)	0	0	0
2011/05/17	R213 2012/02/02			Bond Future	9.1580	9.0730	(0.928)	0.0000	0.0000	0
2011/05/17	R213 2012/02/02	9.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/17	R213 2012/02/02	9.00	Put	Bond Future	1,216.0000	565.0000	(53.536)	0	0	0
2011/05/17	R213 2012/02/02	9.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/17	R213 2012/02/02	9.05	Put	Bond Future	828.0000	178.0000	(78.502)	0	0	0
2011/05/17	R213 2012/02/02	8.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/17	R213 2012/02/02	8.95	Put	Bond Future	1,607.0000	956.0000	(40.510)	0	0	0
2011/05/17	R213 2012/05/03			Bond Future	9.2350	9.1480	(0.942)	0.0000	0.0000	0
2011/05/17	R213 2012/05/03	9.25	Call	Bond Future	112.0000	769.0000	586.607	0	0	0
2011/05/17	R213 2012/05/03	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/17	R213 2012/05/03	9.30	Call	Bond Future	486.0000	1,142.0000	134.979	0	0	0
2011/05/17	R213 2012/05/03	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/17	R213 2012/05/03	9.20	Call	Bond Future	0.0000	394.0000	100.000	0	0	0
2011/05/17	R213 2012/05/03	9.20	Put	Bond Future	263.0000	0.0000	(100.000)	0	0	0
2011/05/17	TRT1 2011/08/04			Index Future	347.1330	348.7380	0.462	0.0000	0.0000	100
2011/05/17	TRT1 2011/11/03			Index Future	351.7820	353.4090	0.463	0.0000	0.0000	0
Total										182678.00