



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 29/03/2011

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2011/03/29	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/29	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/29	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/29	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/29	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/29	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/29	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/29	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/29	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/29	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/29	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/29	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/29	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/29	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/29	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/03/29	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/29	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/29	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/29	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/29	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/29	AL7T 2011/05/05			Index Future	371.0420	370.2320	(0.218)	0.0000	0.0000	30
2011/03/29	AL7T 2011/08/04			Index Future	376.3450	375.5240	(0.218)	0.0000	0.0000	0
2011/03/29	ALBI 2011/05/05			Index Future	341.3890	340.6990	(0.202)	0.0000	0.0000	1,070
2011/03/29	ALBI 2011/08/04			Index Future	346.2680	345.5690	(0.202)	0.0000	0.0000	0
2011/03/29	C155 2011/08/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/29	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/29	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/29	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/29	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/29	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/29	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/29	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/29	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/29	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/29	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/29	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/03/29	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0
2011/03/29	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/29	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/29	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/29	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/29	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/29	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/29	CRD1 2011/05/05			Index Future	154.9600	154.7610	(0.128)	0.0000	0.0000	2
2011/03/29	CRD1 2011/08/04			Index Future	157.0960	156.8940	(0.129)	0.0000	0.0000	0
2011/03/29	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/29	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/29	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/29	GOVI 2011/05/05			GOVI	342.6690	341.9980	(0.196)	0.0000	0.0000	209
2011/03/29	GOVI 2011/05/05	349.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/03/29	GOVI 2011/05/05	349.00	Put	GOVI	63,310.0000	70,020.0000	10.599	0	0	0
2011/03/29	GOVI 2011/05/05	349.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/03/29	GOVI 2011/05/05	349.01	Put	GOVI	63,410.0000	70,120.0000	10.582	0	0	0
2011/03/29	GOVI 2011/05/05	348.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/03/29	GOVI 2011/05/05	348.99	Put	GOVI	63,210.0000	69,920.0000	10.615	0	0	0
2011/03/29	GOVI 2011/08/04			GOVI	347.5670	346.8870	(0.196)	0.0000	0.0000	0
2011/03/29	GOVI 2011/08/04	348.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/03/29	GOVI 2011/08/04	348.00	Put	GOVI	4,330.0000	11,130.0000	157.044	0	0	0
2011/03/29	GOVI 2011/08/04	348.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/03/29	GOVI 2011/08/04	348.01	Put	GOVI	4,430.0000	11,230.0000	153.499	0	0	0
2011/03/29	GOVI 2011/08/04	347.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/03/29	GOVI 2011/08/04	347.99	Put	GOVI	4,230.0000	11,030.0000	160.757	0	0	0

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2011/03/29	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/03/29	IGOV 2011/05/05			Index Future	150.1960	150.1900	(0.004)	0.0000	0.0000	61
2011/03/29	IGOV 2011/08/04			Index Future	152.3420	152.3360	(0.004)	0.0000	0.0000	0
2011/03/29	ILBI 2011/05/05			Index Future	406.2110	406.1980	(0.003)	0.0000	0.0000	336
2011/03/29	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/03/29	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/03/29	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/03/29	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/03/29	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/03/29	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/03/29	JBAF 2011/04/20			Jibar Tradeable Future	5.6080	5.6000	(0.143)	0.0000	0.0000	2,001
2011/03/29	JBAF 2011/05/18			Jibar Tradeable Future	5.6440	5.6200	(0.425)	0.0000	0.0000	3,001
2011/03/29	JBAF 2011/06/15			Jibar Tradeable Future	5.6720	5.6500	(0.388)	0.0000	0.0000	3,890
2011/03/29	JBAF 2011/07/20			Jibar Tradeable Future	5.7180	5.7400	0.385	0.0000	0.0000	2,000
2011/03/29	JBAF 2011/08/17			Jibar Tradeable Future	5.7630	5.8100	0.816	0.0000	0.0000	0
2011/03/29	JBAF 2011/09/21			Jibar Tradeable Future	5.8280	5.9300	1.750	0.0000	0.0000	14,390
2011/03/29	JBAF 2011/12/21			Jibar Tradeable Future	6.2390	6.3200	1.298	0.0000	0.0000	5,591
2011/03/29	JBAF 2012/03/20			Jibar Tradeable Future	6.8080	6.8400	0.470	0.0000	0.0000	1,090
2011/03/29	JBAF 2012/06/20			Jibar Tradeable Future	7.3070	7.3500	0.588	0.0000	0.0000	2,890
2011/03/29	JBAF 2012/09/19			Jibar Tradeable Future	7.7320	7.7800	0.621	0.0000	0.0000	44,710
2011/03/29	JBAF 2012/12/19			Jibar Tradeable Future	8.0930	8.1300	0.457	0.0000	0.0000	513
2011/03/29	JBAF 2013/03/20			Jibar Tradeable Future	8.4300	8.3800	(0.593)	0.0000	0.0000	0
2011/03/29	JN02 2011/05/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/03/29	JN02 2011/05/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/29	JN02 2011/05/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/03/29	JN02 2011/05/05	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0

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2011/03/29	JN02 2011/05/05	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2011/03/29	JN02 2011/05/05	8.25	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/29	JN02 2011/05/05	8.25	Put	JNOTE	750,000.0000	750,000.0000	0.000	0	0	0
2011/03/29	JN05 2011/05/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/03/29	JN05 2011/05/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/29	JN05 2011/05/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/03/29	JN05 2011/05/05	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/29	JN05 2011/05/05	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2011/03/29	JN05 2011/05/05	8.25	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/29	JN05 2011/05/05	8.25	Put	JNOTE	750,000.0000	750,000.0000	0.000	0	0	0
2011/03/29	JN10 2011/05/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/03/29	JN10 2011/05/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/29	JN10 2011/05/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/03/29	JN10 2011/05/05	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/29	JN10 2011/05/05	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2011/03/29	JN10 2011/05/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/29	JN10 2011/05/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/29	OTH1 2011/05/05			Index Future	334.1110	333.3250	(0.235)	0.0000	0.0000	3
2011/03/29	OTH1 2011/08/04			Index Future	338.8860	338.0900	(0.235)	0.0000	0.0000	0
2011/03/29	R157 2011/05/05			Bond Future	7.8040	7.8440	0.513	0.0000	0.0000	2,405
2011/03/29	R157 2011/05/05	7.75	Call	Bond Future	597.0000	517.0000	(13.400)	0	0	0
2011/03/29	R157 2011/05/05	7.75	Put	Bond Future	818.0000	902.0000	10.269	0	0	0
2011/03/29	R157 2011/05/05	7.80	Call	Bond Future	695.0000	607.0000	(12.662)	0	0	0
2011/03/29	R157 2011/05/05	7.80	Put	Bond Future	711.0000	787.0000	10.689	0	0	0
2011/03/29	R157 2011/05/05	7.70	Call	Bond Future	508.0000	436.0000	(14.173)	0	0	0
2011/03/29	R157 2011/05/05	7.70	Put	Bond Future	934.0000	1,026.0000	9.850	0	0	0
2011/03/29	R157 2011/05/05	7.65	Call	Bond Future	428.0000	364.0000	(14.953)	0	0	0
2011/03/29	R157 2011/05/05	7.65	Put	Bond Future	1,060.0000	1,159.0000	9.340	0	0	0
2011/03/29	R157 2011/08/04			Bond Future	7.9590	8.0020	0.540	0.0000	0.0000	0
2011/03/29	R157 2011/08/04	7.50	Call	Bond Future	598.0000	547.0000	(8.528)	0	0	0
2011/03/29	R157 2011/08/04	7.50	Put	Bond Future	2,379.0000	2,493.0000	4.792	0	0	0
2011/03/29	R157 2011/08/04	7.55	Call	Bond Future	660.0000	605.0000	(8.333)	0	0	0

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2011/03/29	R157 2011/08/04	7.55	Put	Bond Future	2,245.0000	2,355.0000	4.900	0	0	0
2011/03/29	R157 2011/08/04	7.45	Call	Bond Future	541.0000	493.0000	(8.872)	0	0	0
2011/03/29	R157 2011/08/04	7.45	Put	Bond Future	2,518.0000	2,635.0000	4.647	0	0	0
2011/03/29	R157 2011/11/03			Bond Future	8.1330	8.1800	0.578	0.0000	0.0000	3,694
2011/03/29	R157 2011/11/03	8.25	Call	Bond Future	1,972.0000	1,877.0000	(4.817)	0	0	0
2011/03/29	R157 2011/11/03	8.25	Put	Bond Future	1,551.0000	1,626.0000	4.836	0	0	0
2011/03/29	R157 2011/11/03	8.30	Call	Bond Future	2,074.0000	1,976.0000	(4.725)	0	0	0
2011/03/29	R157 2011/11/03	8.30	Put	Bond Future	1,474.0000	1,545.0000	4.817	0	0	0
2011/03/29	R157 2011/11/03	8.20	Call	Bond Future	1,873.0000	1,781.0000	(4.912)	0	0	0
2011/03/29	R157 2011/11/03	8.20	Put	Bond Future	1,632.0000	1,709.0000	4.718	0	0	0
2011/03/29	R157 2012/02/02			Bond Future	8.3290	8.3800	0.612	0.0000	0.0000	0
2011/03/29	R157 2012/02/02	8.50	Call	Bond Future	2,413.0000	2,316.0000	(4.020)	0	0	0
2011/03/29	R157 2012/02/02	8.50	Put	Bond Future	1,841.0000	1,915.0000	4.020	0	0	0
2011/03/29	R157 2012/02/02	8.55	Call	Bond Future	2,509.0000	2,411.0000	(3.906)	0	0	0
2011/03/29	R157 2012/02/02	8.55	Put	Bond Future	1,770.0000	1,843.0000	4.124	0	0	0
2011/03/29	R157 2012/02/02	8.45	Call	Bond Future	2,318.0000	2,224.0000	(4.055)	0	0	0
2011/03/29	R157 2012/02/02	8.45	Put	Bond Future	1,913.0000	1,990.0000	4.025	0	0	0
2011/03/29	R186 2011/05/05			Bond Future	8.9600	8.9900	0.335	0.0000	0.0000	28,849
2011/03/29	R186 2011/05/05	8.75	Call	Bond Future	1,031.0000	918.0000	(10.960)	0	0	0
2011/03/29	R186 2011/05/05	8.75	Put	Bond Future	2,966.0000	3,126.0000	5.394	0	0	0
2011/03/29	R186 2011/05/05	8.80	Call	Bond Future	1,196.0000	1,073.0000	(10.284)	0	0	0
2011/03/29	R186 2011/05/05	8.80	Put	Bond Future	2,666.0000	2,815.0000	5.589	0	0	0
2011/03/29	R186 2011/05/05	8.70	Call	Bond Future	881.0000	780.0000	(11.464)	0	0	0
2011/03/29	R186 2011/05/05	8.70	Put	Bond Future	3,284.0000	3,455.0000	5.207	0	0	0
2011/03/29	R186 2011/05/05	8.00	Put	Bond Future	9,297.0000	9,560.0000	2.829	0	0	0
2011/03/29	R186 2011/05/05	8.00	Call	Bond Future	40.0000	31.0000	(22.500)	0	0	5,500
2011/03/29	R186 2011/08/04			Bond Future	9.0610	9.0910	0.331	0.0000	0.0000	0
2011/03/29	R186 2011/08/04	8.25	Call	Bond Future	889.0000	829.0000	(6.749)	0	0	0
2011/03/29	R186 2011/08/04	8.25	Put	Bond Future	8,476.0000	8,683.0000	2.442	0	0	0
2011/03/29	R186 2011/08/04	8.30	Call	Bond Future	985.0000	919.0000	(6.701)	0	0	0
2011/03/29	R186 2011/08/04	8.30	Put	Bond Future	8,083.0000	8,284.0000	2.487	0	0	0
2011/03/29	R186 2011/08/04	8.20	Call	Bond Future	801.0000	745.0000	(6.991)	0	0	0
2011/03/29	R186 2011/08/04	8.20	Put	Bond Future	8,880.0000	9,091.0000	2.376	0	0	0
2011/03/29	R186 2011/11/03			Bond Future	9.1620	9.1930	0.338	0.0000	0.0000	12,982

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2011/03/29	R186 2011/11/03	9.00	Call	Bond Future	3,831.0000	3,695.0000	(3.550)	0	0	0
2011/03/29	R186 2011/11/03	9.00	Put	Bond Future	5,260.0000	5,394.0000	2.548	0	0	0
2011/03/29	R186 2011/11/03	9.05	Call	Bond Future	4,035.0000	3,895.0000	(3.470)	0	0	0
2011/03/29	R186 2011/11/03	9.05	Put	Bond Future	5,020.0000	5,150.0000	2.590	0	0	0
2011/03/29	R186 2011/11/03	8.95	Call	Bond Future	3,632.0000	3,500.0000	(3.634)	0	0	0
2011/03/29	R186 2011/11/03	8.95	Put	Bond Future	5,507.0000	5,646.0000	2.524	0	0	0
2011/03/29	R186 2012/02/02			Bond Future	9.2650	9.2970	0.345	0.0000	0.0000	0
2011/03/29	R186 2012/02/02	9.00	Call	Bond Future	4,138.0000	4,007.0000	(3.166)	0	0	0
2011/03/29	R186 2012/02/02	9.00	Put	Bond Future	6,441.0000	6,584.0000	2.220	0	0	0
2011/03/29	R186 2012/02/02	9.05	Call	Bond Future	4,333.0000	4,198.0000	(3.116)	0	0	0
2011/03/29	R186 2012/02/02	9.05	Put	Bond Future	6,196.0000	6,335.0000	2.243	0	0	0
2011/03/29	R186 2012/02/02	8.95	Call	Bond Future	3,948.0000	3,821.0000	(3.217)	0	0	0
2011/03/29	R186 2012/02/02	8.95	Put	Bond Future	6,694.0000	6,840.0000	2.181	0	0	0
2011/03/29	R189 2011/05/05			Bond Future	207.3000	208.6196	0.637	0.0000	0.0000	0
2011/03/29	R189 2011/05/05	207.30	Call	Bond Future	0.0000	1,320.0000	100.000	0	0	0
2011/03/29	R189 2011/05/05	207.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/29	R189 2011/05/05	207.35	Call	Bond Future	0.0000	1,270.0000	100.000	0	0	0
2011/03/29	R189 2011/05/05	207.35	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/29	R189 2011/05/05	207.25	Call	Bond Future	0.0000	1,370.0000	100.000	0	0	0
2011/03/29	R189 2011/05/05	207.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/29	R197 2011/05/05			Bond Future	232.0000	230.9902	(0.435)	0.0000	0.0000	0
2011/03/29	R197 2011/05/05	232.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/29	R197 2011/05/05	232.00	Put	Bond Future	0.0000	1,010.0000	100.000	0	0	0
2011/03/29	R197 2011/05/05	232.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/29	R197 2011/05/05	232.05	Put	Bond Future	0.0000	1,060.0000	100.000	0	0	0
2011/03/29	R197 2011/05/05	231.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/29	R197 2011/05/05	231.95	Put	Bond Future	0.0000	960.0000	100.000	0	0	0
2011/03/29	R201 2011/05/05			Bond Future	7.3840	7.4290	0.609	0.0000	0.0000	484
2011/03/29	R201 2011/05/05	7.75	Call	Bond Future	1,325.0000	1,206.0000	(8.981)	0	0	0
2011/03/29	R201 2011/05/05	7.75	Put	Bond Future	160.0000	185.0000	15.625	0	0	0
2011/03/29	R201 2011/05/05	7.80	Call	Bond Future	1,454.0000	1,331.0000	(8.459)	0	0	0
2011/03/29	R201 2011/05/05	7.80	Put	Bond Future	131.0000	152.0000	16.031	0	0	0
2011/03/29	R201 2011/05/05	7.70	Call	Bond Future	1,200.0000	1,086.0000	(9.500)	0	0	0

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2011/03/29	R201 2011/05/05	7.70	Put	Bond Future	193.0000	223.0000	15.544	0	0	0
2011/03/29	R201 2011/08/04			Bond Future	7.5240	7.5740	0.665	0.0000	0.0000	0
2011/03/29	R201 2011/08/04	7.25	Call	Bond Future	611.0000	554.0000	(9.329)	0	0	0
2011/03/29	R201 2011/08/04	7.25	Put	Bond Future	1,434.0000	1,527.0000	6.485	0	0	0
2011/03/29	R201 2011/08/04	7.30	Call	Bond Future	671.0000	610.0000	(9.091)	0	0	0
2011/03/29	R201 2011/08/04	7.30	Put	Bond Future	1,343.0000	1,432.0000	6.627	0	0	0
2011/03/29	R201 2011/08/04	7.20	Call	Bond Future	556.0000	502.0000	(9.712)	0	0	0
2011/03/29	R201 2011/08/04	7.20	Put	Bond Future	1,530.0000	1,626.0000	6.275	0	0	0
2011/03/29	R201 2011/11/03			Bond Future	7.6810	7.7340	0.690	0.0000	0.0000	0
2011/03/29	R201 2011/11/03	8.00	Call	Bond Future	1,740.0000	1,648.0000	(5.287)	0	0	0
2011/03/29	R201 2011/11/03	8.00	Put	Bond Future	859.0000	914.0000	6.403	0	0	0
2011/03/29	R201 2011/11/03	8.05	Call	Bond Future	1,828.0000	1,734.0000	(5.142)	0	0	0
2011/03/29	R201 2011/11/03	8.05	Put	Bond Future	809.0000	863.0000	6.675	0	0	0
2011/03/29	R201 2011/11/03	7.95	Call	Bond Future	1,654.0000	1,564.0000	(5.441)	0	0	0
2011/03/29	R201 2011/11/03	7.95	Put	Bond Future	910.0000	967.0000	6.264	0	0	0
2011/03/29	R201 2012/02/02			Bond Future	7.8550	7.9140	0.751	0.0000	0.0000	0
2011/03/29	R201 2012/02/02	8.25	Call	Bond Future	2,095.0000	2,002.0000	(4.439)	0	0	0
2011/03/29	R201 2012/02/02	8.25	Put	Bond Future	1,089.0000	1,147.0000	5.326	0	0	0
2011/03/29	R201 2012/02/02	8.30	Call	Bond Future	2,176.0000	2,081.0000	(4.366)	0	0	0
2011/03/29	R201 2012/02/02	8.30	Put	Bond Future	1,044.0000	1,100.0000	5.364	0	0	0
2011/03/29	R201 2012/02/02	8.20	Call	Bond Future	2,016.0000	1,924.0000	(4.563)	0	0	0
2011/03/29	R201 2012/02/02	8.20	Put	Bond Future	1,137.0000	1,196.0000	5.189	0	0	0
2011/03/29	R202 2011/05/05			Bond Future	0.3150	0.3150	0.000	0.0000	0.0000	10,539
2011/03/29	R202 2011/05/05	2.05	Call	Bond Future	43,069.0000	43,069.0000	0.000	0	0	0
2011/03/29	R202 2011/05/05	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/29	R202 2011/05/05	2.10	Call	Bond Future	44,097.0000	44,097.0000	0.000	0	0	0
2011/03/29	R202 2011/05/05	2.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/29	R202 2011/05/05	2.00	Call	Bond Future	42,030.0000	42,030.0000	0.000	0	0	0
2011/03/29	R202 2011/05/05	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/29	R203 2011/05/05			Bond Future	8.4310	8.4610	0.356	0.0000	0.0000	517
2011/03/29	R203 2011/05/05	8.25	Call	Bond Future	525.0000	465.0000	(11.429)	0	0	0
2011/03/29	R203 2011/05/05	8.25	Put	Bond Future	1,401.0000	1,486.0000	6.067	0	0	0
2011/03/29	R203 2011/05/05	8.30	Call	Bond Future	616.0000	550.0000	(10.714)	0	0	0

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2011/03/29	R203 2011/05/05	8.30	Put	Bond Future	1,249.0000	1,328.0000	6.325	0	0	0
2011/03/29	R203 2011/05/05	8.20	Call	Bond Future	444.0000	390.0000	(12.162)	0	0	0
2011/03/29	R203 2011/05/05	8.20	Put	Bond Future	1,564.0000	1,654.0000	5.754	0	0	0
2011/03/29	R203 2011/08/04			Bond Future	8.5700	8.6010	0.362	0.0000	0.0000	0
2011/03/29	R203 2011/08/04	8.00	Call	Bond Future	652.0000	610.0000	(6.442)	0	0	0
2011/03/29	R203 2011/08/04	8.00	Put	Bond Future	3,336.0000	3,438.0000	3.058	0	0	0
2011/03/29	R203 2011/08/04	8.05	Call	Bond Future	719.0000	674.0000	(6.259)	0	0	0
2011/03/29	R203 2011/08/04	8.05	Put	Bond Future	3,164.0000	3,263.0000	3.129	0	0	0
2011/03/29	R203 2011/08/04	7.95	Call	Bond Future	588.0000	549.0000	(6.633)	0	0	0
2011/03/29	R203 2011/08/04	7.95	Put	Bond Future	3,512.0000	3,617.0000	2.990	0	0	0
2011/03/29	R203 2011/11/03			Bond Future	8.7190	8.7510	0.367	0.0000	0.0000	1,416
2011/03/29	R203 2011/11/03	8.50	Call	Bond Future	1,748.0000	1,681.0000	(3.833)	0	0	0
2011/03/29	R203 2011/11/03	8.50	Put	Bond Future	2,729.0000	2,804.0000	2.748	0	0	0
2011/03/29	R203 2011/11/03	8.55	Call	Bond Future	1,850.0000	1,781.0000	(3.730)	0	0	0
2011/03/29	R203 2011/11/03	8.55	Put	Bond Future	2,606.0000	2,679.0000	2.801	0	0	0
2011/03/29	R203 2011/11/03	8.45	Call	Bond Future	1,649.0000	1,584.0000	(3.942)	0	0	0
2011/03/29	R203 2011/11/03	8.45	Put	Bond Future	2,856.0000	2,933.0000	2.696	0	0	0
2011/03/29	R203 2012/02/02			Bond Future	8.8790	8.9140	0.394	0.0000	0.0000	0
2011/03/29	R203 2012/02/02	8.75	Call	Bond Future	2,383.0000	2,308.0000	(3.147)	0	0	0
2011/03/29	R203 2012/02/02	8.75	Put	Bond Future	2,935.0000	3,010.0000	2.555	0	0	0
2011/03/29	R203 2012/02/02	8.80	Call	Bond Future	2,490.0000	2,413.0000	(3.092)	0	0	0
2011/03/29	R203 2012/02/02	8.80	Put	Bond Future	2,828.0000	2,900.0000	2.546	0	0	0
2011/03/29	R203 2012/02/02	8.70	Call	Bond Future	2,279.0000	2,206.0000	(3.203)	0	0	0
2011/03/29	R203 2012/02/02	8.70	Put	Bond Future	3,047.0000	3,123.0000	2.494	0	0	0
2011/03/29	R204 2011/05/05			Bond Future	8.6110	8.6400	0.337	0.0000	0.0000	100
2011/03/29	R204 2011/05/05	8.50	Call	Bond Future	745.0000	670.0000	(10.067)	0	0	0
2011/03/29	R204 2011/05/05	8.50	Put	Bond Future	1,345.0000	1,426.0000	6.022	0	0	0
2011/03/29	R204 2011/05/05	8.55	Call	Bond Future	862.0000	780.0000	(9.513)	0	0	0
2011/03/29	R204 2011/05/05	8.55	Put	Bond Future	1,191.0000	1,265.0000	6.213	0	0	0
2011/03/29	R204 2011/05/05	8.45	Call	Bond Future	639.0000	571.0000	(10.642)	0	0	0
2011/03/29	R204 2011/05/05	8.45	Put	Bond Future	1,511.0000	1,599.0000	5.824	0	0	0
2011/03/29	R204 2011/08/04			Bond Future	8.7420	8.7730	0.355	0.0000	0.0000	0
2011/03/29	R204 2011/08/04	8.00	Call	Bond Future	559.0000	520.0000	(6.977)	0	0	0
2011/03/29	R204 2011/08/04	8.00	Put	Bond Future	4,528.0000	4,650.0000	2.694	0	0	0

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2011/03/29	R204 2011/08/04	8.05	Call	Bond Future	618.0000	576.0000	(6.796)	0	0	0
2011/03/29	R204 2011/08/04	8.05	Put	Bond Future	4,313.0000	4,432.0000	2.759	0	0	0
2011/03/29	R204 2011/08/04	7.95	Call	Bond Future	504.0000	468.0000	(7.143)	0	0	0
2011/03/29	R204 2011/08/04	7.95	Put	Bond Future	4,748.0000	4,873.0000	2.633	0	0	0
2011/03/29	R204 2011/11/03			Bond Future	8.8780	8.9100	0.360	0.0000	0.0000	1,876
2011/03/29	R204 2011/11/03	8.75	Call	Bond Future	2,256.0000	2,175.0000	(3.590)	0	0	0
2011/03/29	R204 2011/11/03	8.75	Put	Bond Future	2,905.0000	2,985.0000	2.754	0	0	0
2011/03/29	R204 2011/11/03	8.80	Call	Bond Future	2,378.0000	2,294.0000	(3.532)	0	0	0
2011/03/29	R204 2011/11/03	8.80	Put	Bond Future	2,773.0000	2,850.0000	2.777	0	0	0
2011/03/29	R204 2011/11/03	8.70	Call	Bond Future	2,137.0000	2,059.0000	(3.650)	0	0	0
2011/03/29	R204 2011/11/03	8.70	Put	Bond Future	3,040.0000	3,124.0000	2.763	0	0	0
2011/03/29	R204 2012/02/02			Bond Future	9.0200	9.0540	0.377	0.0000	0.0000	0
2011/03/29	R204 2012/02/02	9.00	Call	Bond Future	2,954.0000	2,865.0000	(3.013)	0	0	0
2011/03/29	R204 2012/02/02	9.00	Put	Bond Future	3,052.0000	3,128.0000	2.490	0	0	0
2011/03/29	R204 2012/02/02	9.05	Call	Bond Future	3,081.0000	2,990.0000	(2.954)	0	0	0
2011/03/29	R204 2012/02/02	9.05	Put	Bond Future	2,935.0000	3,009.0000	2.521	0	0	0
2011/03/29	R204 2012/02/02	8.95	Call	Bond Future	2,830.0000	2,744.0000	(3.039)	0	0	0
2011/03/29	R204 2012/02/02	8.95	Put	Bond Future	3,172.0000	3,252.0000	2.522	0	0	0
2011/03/29	R206 2011/05/05			Bond Future	7.0590	7.1000	0.581	0.0000	0.0000	0
2011/03/29	R206 2011/05/05	7.50	Call	Bond Future	1,142.0000	1,055.0000	(7.618)	0	0	0
2011/03/29	R206 2011/05/05	7.50	Put	Bond Future	80.0000	93.0000	16.250	0	0	0
2011/03/29	R206 2011/05/05	7.55	Call	Bond Future	1,245.0000	1,156.0000	(7.149)	0	0	0
2011/03/29	R206 2011/05/05	7.55	Put	Bond Future	64.0000	74.0000	15.625	0	0	0
2011/03/29	R206 2011/05/05	7.45	Call	Bond Future	1,040.0000	956.0000	(8.077)	0	0	0
2011/03/29	R206 2011/05/05	7.45	Put	Bond Future	98.0000	113.0000	15.306	0	0	0
2011/03/29	R206 2011/08/04			Bond Future	7.2110	7.2560	0.624	0.0000	0.0000	0
2011/03/29	R206 2011/08/04	7.00	Call	Bond Future	491.0000	450.0000	(8.350)	0	0	0
2011/03/29	R206 2011/08/04	7.00	Put	Bond Future	957.0000	1,015.0000	6.061	0	0	0
2011/03/29	R206 2011/08/04	7.05	Call	Bond Future	540.0000	497.0000	(7.963)	0	0	0
2011/03/29	R206 2011/08/04	7.05	Put	Bond Future	895.0000	951.0000	6.257	0	0	0
2011/03/29	R206 2011/08/04	6.95	Call	Bond Future	447.0000	409.0000	(8.501)	0	0	0
2011/03/29	R206 2011/08/04	6.95	Put	Bond Future	1,024.0000	1,085.0000	5.957	0	0	0
2011/03/29	R206 2011/11/03			Bond Future	7.3780	7.4280	0.678	0.0000	0.0000	0
2011/03/29	R206 2011/11/03	7.75	Call	Bond Future	1,302.0000	1,237.0000	(4.992)	0	0	0

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2011/03/29	R206 2011/11/03	7.75	Put	Bond Future	565.0000	600.0000	6.195	0	0	0
2011/03/29	R206 2011/11/03	7.80	Call	Bond Future	1,367.0000	1,301.0000	(4.828)	0	0	0
2011/03/29	R206 2011/11/03	7.80	Put	Bond Future	532.0000	565.0000	6.203	0	0	0
2011/03/29	R206 2011/11/03	7.70	Call	Bond Future	1,238.0000	1,175.0000	(5.089)	0	0	0
2011/03/29	R206 2011/11/03	7.70	Put	Bond Future	600.0000	636.0000	6.000	0	0	0
2011/03/29	R206 2012/02/02			Bond Future	7.5800	7.6380	0.765	0.0000	0.0000	0
2011/03/29	R206 2012/02/02	8.00	Call	Bond Future	1,441.0000	1,376.0000	(4.511)	0	0	0
2011/03/29	R206 2012/02/02	8.00	Put	Bond Future	701.0000	739.0000	5.421	0	0	0
2011/03/29	R206 2012/02/02	8.05	Call	Bond Future	1,498.0000	1,432.0000	(4.406)	0	0	0
2011/03/29	R206 2012/02/02	8.05	Put	Bond Future	671.0000	707.0000	5.365	0	0	0
2011/03/29	R206 2012/02/02	7.95	Call	Bond Future	1,385.0000	1,322.0000	(4.549)	0	0	0
2011/03/29	R206 2012/02/02	7.95	Put	Bond Future	733.0000	773.0000	5.457	0	0	0
2011/03/29	R207 2011/05/05			Bond Future	8.6570	8.6970	0.462	0.0000	0.0000	1,020
2011/03/29	R207 2011/05/05	8.50	Call	Bond Future	719.0000	623.0000	(13.352)	0	0	0
2011/03/29	R207 2011/05/05	8.50	Put	Bond Future	1,618.0000	1,749.0000	8.096	0	0	0
2011/03/29	R207 2011/05/05	8.55	Call	Bond Future	833.0000	727.0000	(12.725)	0	0	0
2011/03/29	R207 2011/05/05	8.55	Put	Bond Future	1,444.0000	1,566.0000	8.449	0	0	0
2011/03/29	R207 2011/05/05	8.45	Call	Bond Future	617.0000	530.0000	(14.100)	0	0	0
2011/03/29	R207 2011/05/05	8.45	Put	Bond Future	1,804.0000	1,945.0000	7.816	0	0	0
2011/03/29	R207 2011/08/04			Bond Future	8.7780	8.8190	0.467	0.0000	0.0000	0
2011/03/29	R207 2011/08/04	8.25	Call	Bond Future	941.0000	869.0000	(7.651)	0	0	0
2011/03/29	R207 2011/08/04	8.25	Put	Bond Future	3,921.0000	4,076.0000	3.953	0	0	0
2011/03/29	R207 2011/08/04	8.30	Call	Bond Future	1,027.0000	951.0000	(7.400)	0	0	0
2011/03/29	R207 2011/08/04	8.30	Put	Bond Future	3,720.0000	3,870.0000	4.032	0	0	0
2011/03/29	R207 2011/08/04	8.20	Call	Bond Future	861.0000	794.0000	(7.782)	0	0	0
2011/03/29	R207 2011/08/04	8.20	Put	Bond Future	4,130.0000	4,289.0000	3.850	0	0	0
2011/03/29	R207 2011/11/03			Bond Future	8.8970	8.9400	0.483	0.0000	0.0000	600
2011/03/29	R207 2011/11/03	8.75	Call	Bond Future	2,333.0000	2,221.0000	(4.801)	0	0	0
2011/03/29	R207 2011/11/03	8.75	Put	Bond Future	3,128.0000	3,247.0000	3.804	0	0	0
2011/03/29	R207 2011/11/03	8.80	Call	Bond Future	2,461.0000	2,344.0000	(4.754)	0	0	0
2011/03/29	R207 2011/11/03	8.80	Put	Bond Future	2,985.0000	3,099.0000	3.819	0	0	0
2011/03/29	R207 2011/11/03	8.70	Call	Bond Future	2,210.0000	2,101.0000	(4.932)	0	0	0
2011/03/29	R207 2011/11/03	8.70	Put	Bond Future	3,278.0000	3,400.0000	3.722	0	0	0
2011/03/29	R207 2012/02/02			Bond Future	9.0240	9.0680	0.488	0.0000	0.0000	0

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2011/03/29	R207 2012/02/02	9.00	Call	Bond Future	3,107.0000	2,985.0000	(3.927)	0	0	0
2011/03/29	R207 2012/02/02	9.00	Put	Bond Future	3,233.0000	3,340.0000	3.310	0	0	0
2011/03/29	R207 2012/02/02	9.05	Call	Bond Future	3,241.0000	3,117.0000	(3.826)	0	0	0
2011/03/29	R207 2012/02/02	9.05	Put	Bond Future	3,105.0000	3,211.0000	3.414	0	0	0
2011/03/29	R207 2012/02/02	8.95	Call	Bond Future	2,976.0000	2,858.0000	(3.965)	0	0	0
2011/03/29	R207 2012/02/02	8.95	Put	Bond Future	3,364.0000	3,475.0000	3.300	0	0	0
2011/03/29	R208 2011/05/05			Bond Future	8.7010	8.7410	0.460	0.0000	0.0000	190
2011/03/29	R208 2011/05/05	8.50	Call	Bond Future	676.0000	582.0000	(13.905)	0	0	0
2011/03/29	R208 2011/05/05	8.50	Put	Bond Future	1,891.0000	2,037.0000	7.721	0	0	0
2011/03/29	R208 2011/05/05	8.55	Call	Bond Future	786.0000	682.0000	(13.232)	0	0	0
2011/03/29	R208 2011/05/05	8.55	Put	Bond Future	1,697.0000	1,832.0000	7.955	0	0	0
2011/03/29	R208 2011/05/05	8.45	Call	Bond Future	577.0000	493.0000	(14.558)	0	0	0
2011/03/29	R208 2011/05/05	8.45	Put	Bond Future	2,098.0000	2,253.0000	7.388	0	0	0
2011/03/29	R208 2011/08/04			Bond Future	8.8090	8.8500	0.465	0.0000	0.0000	120
2011/03/29	R208 2011/08/04	8.25	Call	Bond Future	916.0000	843.0000	(7.969)	0	0	0
2011/03/29	R208 2011/08/04	8.25	Put	Bond Future	4,267.0000	4,434.0000	3.914	0	0	0
2011/03/29	R208 2011/08/04	8.30	Call	Bond Future	1,002.0000	924.0000	(7.784)	0	0	0
2011/03/29	R208 2011/08/04	8.30	Put	Bond Future	4,047.0000	4,208.0000	3.978	0	0	0
2011/03/29	R208 2011/08/04	8.20	Call	Bond Future	835.0000	767.0000	(8.144)	0	0	0
2011/03/29	R208 2011/08/04	8.20	Put	Bond Future	4,494.0000	4,665.0000	3.805	0	0	0
2011/03/29	R208 2011/11/03			Bond Future	8.9200	8.9620	0.471	0.0000	0.0000	5,604
2011/03/29	R208 2011/11/03	8.75	Call	Bond Future	2,420.0000	2,305.0000	(4.752)	0	0	0
2011/03/29	R208 2011/11/03	8.75	Put	Bond Future	3,398.0000	3,522.0000	3.649	0	0	0
2011/03/29	R208 2011/11/03	8.80	Call	Bond Future	2,553.0000	2,434.0000	(4.661)	0	0	0
2011/03/29	R208 2011/11/03	8.80	Put	Bond Future	3,242.0000	3,362.0000	3.701	0	0	0
2011/03/29	R208 2011/11/03	8.70	Call	Bond Future	2,291.0000	2,179.0000	(4.889)	0	0	0
2011/03/29	R208 2011/11/03	8.70	Put	Bond Future	3,559.0000	3,687.0000	3.597	0	0	0
2011/03/29	R208 2012/02/02			Bond Future	9.0340	9.0780	0.487	0.0000	0.0000	0
2011/03/29	R208 2012/02/02	9.00	Call	Bond Future	3,359.0000	3,230.0000	(3.840)	0	0	0
2011/03/29	R208 2012/02/02	9.00	Put	Bond Future	3,549.0000	3,664.0000	3.240	0	0	0
2011/03/29	R208 2012/02/02	9.05	Call	Bond Future	3,502.0000	3,370.0000	(3.769)	0	0	0
2011/03/29	R208 2012/02/02	9.05	Put	Bond Future	3,413.0000	3,526.0000	3.311	0	0	0
2011/03/29	R208 2012/02/02	8.95	Call	Bond Future	3,220.0000	3,094.0000	(3.913)	0	0	0
2011/03/29	R208 2012/02/02	8.95	Put	Bond Future	3,690.0000	3,808.0000	3.198	0	0	0

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2011/03/29	R209 2011/05/05			Bond Future	9.0410	9.0800	0.431	0.0000	0.0000	21,100
2011/03/29	R209 2011/05/05	8.50	Call	Bond Future	257.0000	209.0000	(18.677)	0	0	0
2011/03/29	R209 2011/05/05	8.50	Put	Bond Future	4,574.0000	4,822.0000	5.422	0	0	0
2011/03/29	R209 2011/05/05	8.55	Call	Bond Future	317.0000	260.0000	(17.981)	0	0	0
2011/03/29	R209 2011/05/05	8.55	Put	Bond Future	4,218.0000	4,457.0000	5.666	0	0	0
2011/03/29	R209 2011/05/05	8.45	Call	Bond Future	207.0000	167.0000	(19.324)	0	0	0
2011/03/29	R209 2011/05/05	8.45	Put	Bond Future	4,944.0000	5,200.0000	5.178	0	0	0
2011/03/29	R209 2011/08/04			Bond Future	9.1180	9.1590	0.450	0.0000	0.0000	0
2011/03/29	R209 2011/08/04	8.50	Call	Bond Future	1,110.0000	1,021.0000	(8.018)	0	0	0
2011/03/29	R209 2011/08/04	8.50	Put	Bond Future	6,003.0000	6,220.0000	3.615	0	0	0
2011/03/29	R209 2011/08/04	8.55	Call	Bond Future	1,219.0000	1,124.0000	(7.793)	0	0	0
2011/03/29	R209 2011/08/04	8.55	Put	Bond Future	5,696.0000	5,908.0000	3.722	0	0	0
2011/03/29	R209 2011/08/04	8.45	Call	Bond Future	1,011.0000	928.0000	(8.210)	0	0	0
2011/03/29	R209 2011/08/04	8.45	Put	Bond Future	6,323.0000	6,546.0000	3.527	0	0	0
2011/03/29	R209 2011/08/04	10.10	Call	Bond Future	7,517.0000	7,255.0000	(3.485)	0	0	0
2011/03/29	R209 2011/08/04	10.10	Put	Bond Future	718.0000	763.0000	6.267	0	0	0
2011/03/29	R209 2011/11/03			Bond Future	9.1970	9.2380	0.446	0.0000	0.0000	1,033
2011/03/29	R209 2011/11/03	8.75	Call	Bond Future	2,321.0000	2,199.0000	(5.256)	0	0	0
2011/03/29	R209 2011/11/03	8.75	Put	Bond Future	5,757.0000	5,937.0000	3.127	0	0	0
2011/03/29	R209 2011/11/03	8.80	Call	Bond Future	2,466.0000	2,339.0000	(5.150)	0	0	0
2011/03/29	R209 2011/11/03	8.80	Put	Bond Future	5,504.0000	5,680.0000	3.198	0	0	0
2011/03/29	R209 2011/11/03	8.70	Call	Bond Future	2,183.0000	2,066.0000	(5.360)	0	0	0
2011/03/29	R209 2011/11/03	8.70	Put	Bond Future	6,019.0000	6,205.0000	3.090	0	0	0
2011/03/29	R209 2012/02/02			Bond Future	9.2750	9.3180	0.464	0.0000	0.0000	0
2011/03/29	R209 2012/02/02	9.00	Call	Bond Future	3,568.0000	3,419.0000	(4.176)	0	0	0
2011/03/29	R209 2012/02/02	9.00	Put	Bond Future	5,621.0000	5,785.0000	2.918	0	0	0
2011/03/29	R209 2012/02/02	9.05	Call	Bond Future	3,733.0000	3,580.0000	(4.099)	0	0	0
2011/03/29	R209 2012/02/02	9.05	Put	Bond Future	5,406.0000	5,565.0000	2.941	0	0	0
2011/03/29	R209 2012/02/02	8.95	Call	Bond Future	3,407.0000	3,262.0000	(4.256)	0	0	0
2011/03/29	R209 2012/02/02	8.95	Put	Bond Future	5,844.0000	6,011.0000	2.858	0	0	0
2011/03/29	R210 2011/05/05			Bond Future	126.0000	0.9680	(99.232)	0.0000	0.0000	0
2011/03/29	R210 2011/05/05	126.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/29	R210 2011/05/05	126.00	Put	Bond Future	0.0000	125,032.0000	100.000	0	0	0

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2011/03/29	R210 2011/05/05	126.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/29	R210 2011/05/05	126.05	Put	Bond Future	0.0000	125,082.0000	100.000	0	0	0
2011/03/29	R210 2011/05/05	125.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/29	R210 2011/05/05	125.95	Put	Bond Future	0.0000	124,982.0000	100.000	0	0	0
2011/03/29	R211 2011/05/05			Bond Future	1.6710	1.6720	0.060	0.0000	0.0000	539
2011/03/29	R211 2011/05/05	2.14	Call	Bond Future	2,579.0000	2,574.0000	(0.194)	0	0	0
2011/03/29	R211 2011/05/05	2.14	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/29	R211 2011/05/05	2.19	Call	Bond Future	2,850.0000	2,844.0000	(0.211)	0	0	0
2011/03/29	R211 2011/05/05	2.19	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/29	R211 2011/05/05	2.09	Call	Bond Future	2,308.0000	2,302.0000	(0.260)	0	0	0
2011/03/29	R211 2011/05/05	2.09	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/29	R212 2011/05/05			Bond Future	2.4270	2.4270	0.000	0.0000	0.0000	2,532
2011/03/29	R212 2011/05/05	2.25	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/29	R212 2011/05/05	2.25	Put	Bond Future	1,707.0000	1,707.0000	0.000	0	0	0
2011/03/29	R212 2011/05/05	2.30	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/29	R212 2011/05/05	2.30	Put	Bond Future	1,222.0000	1,222.0000	0.000	0	0	0
2011/03/29	R212 2011/05/05	2.20	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/29	R212 2011/05/05	2.20	Put	Bond Future	2,196.0000	2,196.0000	0.000	0	0	0
2011/03/29	R213 2011/05/05			Bond Future	9.0990	9.1280	0.319	0.0000	0.0000	0
2011/03/29	R213 2011/05/05	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/29	R213 2011/05/05	8.00	Put	Bond Future	9,255.0000	9,479.0000	2.420	0	0	0
2011/03/29	R213 2011/05/05	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/29	R213 2011/05/05	8.05	Put	Bond Future	8,800.0000	9,025.0000	2.557	0	0	0
2011/03/29	R213 2011/05/05	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/29	R213 2011/05/05	7.95	Put	Bond Future	9,713.0000	9,938.0000	2.316	0	0	0
2011/03/29	R213 2011/08/04			Bond Future	9.1850	9.2150	0.327	0.0000	0.0000	0
2011/03/29	R213 2011/08/04	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/29	R213 2011/08/04	8.00	Put	Bond Future	9,878.0000	10,106.0000	2.308	0	0	0
2011/03/29	R213 2011/08/04	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/29	R213 2011/08/04	8.05	Put	Bond Future	9,425.0000	9,653.0000	2.419	0	0	0
2011/03/29	R213 2011/08/04	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/29	R213 2011/08/04	7.95	Put	Bond Future	10,334.0000	10,562.0000	2.206	0	0	0
2011/03/29	R213 2011/11/03			Bond Future	9.2740	9.3050	0.334	0.0000	0.0000	0

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2011/03/29	R213 2011/11/03	8.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/29	R213 2011/11/03	8.75	Put	Bond Future	4,089.0000	4,322.0000	5.698	0	0	0
2011/03/29	R213 2011/11/03	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/29	R213 2011/11/03	8.80	Put	Bond Future	3,686.0000	3,918.0000	6.294	0	0	0
2011/03/29	R213 2011/11/03	8.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/29	R213 2011/11/03	8.70	Put	Bond Future	4,496.0000	4,728.0000	5.160	0	0	0
2011/03/29	R213 2012/02/02			Bond Future	9.3660	9.3980	0.342	0.0000	0.0000	0
2011/03/29	R213 2012/02/02	9.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/29	R213 2012/02/02	9.00	Put	Bond Future	2,776.0000	3,012.0000	8.501	0	0	0
2011/03/29	R213 2012/02/02	9.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/29	R213 2012/02/02	9.05	Put	Bond Future	2,388.0000	2,624.0000	9.883	0	0	0
2011/03/29	R213 2012/02/02	8.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/29	R213 2012/02/02	8.95	Put	Bond Future	3,167.0000	3,403.0000	7.452	0	0	0
2011/03/29	TRT1 2011/05/05			Index Future	338.5130	337.8510	(0.196)	0.0000	0.0000	100
2011/03/29	TRT1 2011/08/04			Index Future	343.1780	342.5070	(0.196)	0.0000	0.0000	0
Total										182987.00