



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 08/04/2011

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2011/04/08	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/08	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/08	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/08	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/08	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/08	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/08	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/08	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/08	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/08	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/08	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/08	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/08	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/08	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/08	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/04/08	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/08	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/08	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/08	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/08	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/08	AL7T 2011/05/05			Index Future	375.4280	376.4210	0.264	0.0000	0.0000	30
2011/04/08	AL7T 2011/08/04			Index Future	380.8060	381.8140	0.265	0.0000	0.0000	0
2011/04/08	ALBI 2011/05/05			Index Future	345.1220	346.4470	0.384	0.0000	0.0000	1,070
2011/04/08	ALBI 2011/08/04			Index Future	350.0660	351.4100	0.384	0.0000	0.0000	0
2011/04/08	C155 2011/08/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/08	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/08	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/08	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/08	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/08	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/08	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/08	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/08	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/08	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/08	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/08	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/04/08	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0
2011/04/08	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/08	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/08	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/08	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/08	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/08	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/08	CRD1 2011/05/05			Index Future	155.9180	156.2420	0.208	0.0000	0.0000	2
2011/04/08	CRD1 2011/08/04			Index Future	158.0700	158.3990	0.208	0.0000	0.0000	0
2011/04/08	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/08	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/08	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/08	GOVI 2011/05/05			GOVI	346.1550	347.3460	0.344	0.0000	0.0000	205
2011/04/08	GOVI 2011/05/05	349.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/04/08	GOVI 2011/05/05	349.00	Put	GOVI	28,450.0000	16,540.0000	(41.863)	0	0	0
2011/04/08	GOVI 2011/05/05	349.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/04/08	GOVI 2011/05/05	349.01	Put	GOVI	28,550.0000	16,640.0000	(41.716)	0	0	0
2011/04/08	GOVI 2011/05/05	348.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/04/08	GOVI 2011/05/05	348.99	Put	GOVI	28,350.0000	16,440.0000	(42.011)	0	0	0
2011/04/08	GOVI 2011/08/04			GOVI	351.1130	352.3220	0.344	0.0000	0.0000	0
2011/04/08	GOVI 2011/08/04	348.00	Call	GOVI	31,130.0000	43,220.0000	38.837	0	0	0
2011/04/08	GOVI 2011/08/04	348.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/04/08	GOVI 2011/08/04	348.01	Call	GOVI	31,030.0000	43,120.0000	38.962	0	0	0
2011/04/08	GOVI 2011/08/04	348.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/04/08	GOVI 2011/08/04	347.99	Call	GOVI	31,230.0000	43,320.0000	38.713	0	0	0
2011/04/08	GOVI 2011/08/04	347.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0

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2011/04/08	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/04/08	IGOV 2011/05/05			Index Future	150.2160	150.1860	(0.020)	0.0000	0.0000	63
2011/04/08	IGOV 2011/08/04			Index Future	152.3670	152.3380	(0.019)	0.0000	0.0000	0
2011/04/08	ILBI 2011/05/05			Index Future	406.5850	406.6630	0.019	0.0000	0.0000	336
2011/04/08	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/04/08	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/04/08	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/04/08	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/04/08	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/04/08	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/04/08	JBAF 2011/04/20			Jibar Tradeable Future	5.5930	5.5900	(0.054)	0.0000	0.0000	2,001
2011/04/08	JBAF 2011/05/18			Jibar Tradeable Future	5.6480	5.6200	(0.496)	0.0000	0.0000	3,001
2011/04/08	JBAF 2011/06/15			Jibar Tradeable Future	5.6600	5.6500	(0.177)	0.0000	0.0000	3,890
2011/04/08	JBAF 2011/07/20			Jibar Tradeable Future	5.7090	5.7000	(0.158)	0.0000	0.0000	2,000
2011/04/08	JBAF 2011/08/17			Jibar Tradeable Future	5.7990	5.7900	(0.155)	0.0000	0.0000	0
2011/04/08	JBAF 2011/09/21			Jibar Tradeable Future	5.8930	5.9000	0.119	0.0000	0.0000	14,700
2011/04/08	JBAF 2011/12/21			Jibar Tradeable Future	6.3690	6.3300	(0.612)	0.0000	0.0000	5,591
2011/04/08	JBAF 2012/03/20			Jibar Tradeable Future	6.8350	6.8100	(0.366)	0.0000	0.0000	1,090
2011/04/08	JBAF 2012/06/20			Jibar Tradeable Future	7.3410	7.3000	(0.559)	0.0000	0.0000	2,890
2011/04/08	JBAF 2012/09/19			Jibar Tradeable Future	7.7640	7.6900	(0.953)	0.0000	0.0000	44,710
2011/04/08	JBAF 2012/12/19			Jibar Tradeable Future	8.1260	8.0400	(1.058)	0.0000	0.0000	513
2011/04/08	JBAF 2013/03/20			Jibar Tradeable Future	8.3200	8.3000	(0.240)	0.0000	0.0000	0
2011/04/08	JN02 2011/05/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/04/08	JN02 2011/05/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/04/08	JN02 2011/05/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/04/08	JN02 2011/05/05	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0

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2011/04/08	JN02 2011/05/05	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2011/04/08	JN02 2011/05/05	8.25	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/04/08	JN02 2011/05/05	8.25	Put	JNOTE	750,000.0000	750,000.0000	0.000	0	0	0
2011/04/08	JN05 2011/05/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/04/08	JN05 2011/05/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/04/08	JN05 2011/05/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/04/08	JN05 2011/05/05	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/04/08	JN05 2011/05/05	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2011/04/08	JN05 2011/05/05	8.25	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/04/08	JN05 2011/05/05	8.25	Put	JNOTE	750,000.0000	750,000.0000	0.000	0	0	0
2011/04/08	JN10 2011/05/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/04/08	JN10 2011/05/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/04/08	JN10 2011/05/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/04/08	JN10 2011/05/05	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/04/08	JN10 2011/05/05	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2011/04/08	JN10 2011/05/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/04/08	JN10 2011/05/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/04/08	OTH1 2011/05/05			Index Future	339.1840	341.2250	0.602	0.0000	0.0000	3
2011/04/08	OTH1 2011/08/04			Index Future	344.0420	346.1140	0.602	0.0000	0.0000	0
2011/04/08	R157 2011/05/05			Bond Future	7.7370	7.7050	(0.414)	0.0000	0.0000	2,405
2011/04/08	R157 2011/05/05	7.75	Call	Bond Future	529.0000	591.0000	11.720	0	0	0
2011/04/08	R157 2011/05/05	7.75	Put	Bond Future	476.0000	406.0000	(14.706)	0	0	0
2011/04/08	R157 2011/05/05	7.80	Call	Bond Future	643.0000	713.0000	10.886	0	0	0
2011/04/08	R157 2011/05/05	7.80	Put	Bond Future	385.0000	324.0000	(15.844)	0	0	0
2011/04/08	R157 2011/05/05	7.70	Call	Bond Future	429.0000	482.0000	12.354	0	0	0
2011/04/08	R157 2011/05/05	7.70	Put	Bond Future	581.0000	503.0000	(13.425)	0	0	0
2011/04/08	R157 2011/05/05	7.65	Call	Bond Future	341.0000	386.0000	13.196	0	0	0
2011/04/08	R157 2011/05/05	7.65	Put	Bond Future	699.0000	612.0000	(12.446)	0	0	0
2011/04/08	R157 2011/08/04			Bond Future	7.8860	7.8510	(0.444)	0.0000	0.0000	0
2011/04/08	R157 2011/08/04	7.50	Call	Bond Future	514.0000	552.0000	7.393	0	0	0
2011/04/08	R157 2011/08/04	7.50	Put	Bond Future	2,014.0000	1,917.0000	(4.816)	0	0	0
2011/04/08	R157 2011/08/04	7.55	Call	Bond Future	577.0000	617.0000	6.932	0	0	0

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2011/04/08	R157 2011/08/04	7.55	Put	Bond Future	1,881.0000	1,786.0000	(5.051)	0	0	0
2011/04/08	R157 2011/08/04	7.45	Call	Bond Future	458.0000	492.0000	7.424	0	0	0
2011/04/08	R157 2011/08/04	7.45	Put	Bond Future	2,154.0000	2,053.0000	(4.689)	0	0	0
2011/04/08	R157 2011/08/04	7.20	Put	Bond Future	2,922.0000	2,808.0000	(3.901)	0	0	0
2011/04/08	R157 2011/08/04	7.20	Call	Bond Future	240.0000	261.0000	8.750	0	0	1,320
2011/04/08	R157 2011/08/04	7.60	Put	Bond Future	1,753.0000	1,662.0000	(5.191)	0	0	0
2011/04/08	R157 2011/08/04	7.60	Call	Bond Future	644.0000	688.0000	6.832	0	0	440
2011/04/08	R157 2011/08/04	7.80	Call	Bond Future	965.0000	1,023.0000	6.010	0	0	0
2011/04/08	R157 2011/08/04	7.80	Put	Bond Future	1,297.0000	1,220.0000	(5.937)	0	0	440
2011/04/08	R157 2011/08/04	8.20	Call	Bond Future	1,848.0000	1,935.0000	4.708	0	0	0
2011/04/08	R157 2011/08/04	8.20	Put	Bond Future	645.0000	597.0000	(7.442)	0	0	1,320
2011/04/08	R157 2011/11/03			Bond Future	8.0530	8.0150	(0.472)	0.0000	0.0000	3,732
2011/04/08	R157 2011/11/03	8.25	Call	Bond Future	1,916.0000	1,993.0000	4.019	0	0	0
2011/04/08	R157 2011/11/03	8.25	Put	Bond Future	1,207.0000	1,146.0000	(5.054)	0	0	0
2011/04/08	R157 2011/11/03	8.30	Call	Bond Future	2,024.0000	2,104.0000	3.953	0	0	0
2011/04/08	R157 2011/11/03	8.30	Put	Bond Future	1,136.0000	1,078.0000	(5.106)	0	0	0
2011/04/08	R157 2011/11/03	8.20	Call	Bond Future	1,810.0000	1,885.0000	4.144	0	0	0
2011/04/08	R157 2011/11/03	8.20	Put	Bond Future	1,280.0000	1,218.0000	(4.844)	0	0	0
2011/04/08	R157 2012/02/02			Bond Future	8.2430	8.2030	(0.485)	0.0000	0.0000	0
2011/04/08	R157 2012/02/02	8.50	Call	Bond Future	2,326.0000	2,402.0000	3.267	0	0	0
2011/04/08	R157 2012/02/02	8.50	Put	Bond Future	1,464.0000	1,405.0000	(4.030)	0	0	0
2011/04/08	R157 2012/02/02	8.55	Call	Bond Future	2,428.0000	2,506.0000	3.213	0	0	0
2011/04/08	R157 2012/02/02	8.55	Put	Bond Future	1,400.0000	1,343.0000	(4.071)	0	0	0
2011/04/08	R157 2012/02/02	8.45	Call	Bond Future	2,226.0000	2,300.0000	3.324	0	0	0
2011/04/08	R157 2012/02/02	8.45	Put	Bond Future	1,531.0000	1,470.0000	(3.984)	0	0	0
2011/04/08	R186 2011/05/05			Bond Future	8.7260	8.6340	(1.054)	0.0000	0.0000	29,349
2011/04/08	R186 2011/05/05	8.75	Call	Bond Future	1,446.0000	1,928.0000	33.333	0	0	0
2011/04/08	R186 2011/05/05	8.75	Put	Bond Future	1,222.0000	838.0000	(31.424)	0	0	0
2011/04/08	R186 2011/05/05	8.80	Call	Bond Future	1,704.0000	2,233.0000	31.045	0	0	1
2011/04/08	R186 2011/05/05	8.80	Put	Bond Future	1,015.0000	678.0000	(33.202)	0	0	0
2011/04/08	R186 2011/05/05	8.70	Call	Bond Future	1,212.0000	1,645.0000	35.726	0	0	0
2011/04/08	R186 2011/05/05	8.70	Put	Bond Future	1,456.0000	1,023.0000	(29.739)	0	0	0
2011/04/08	R186 2011/05/05	8.00	Put	Bond Future	7,118.0000	6,269.0000	(11.928)	0	0	0
2011/04/08	R186 2011/05/05	8.00	Call	Bond Future	20.0000	37.0000	85.000	0	0	5,500

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2011/04/08	R186 2011/08/04			Bond Future	8.8180	8.7220	(1.089)	0.0000	0.0000	0
2011/04/08	R186 2011/08/04	8.25	Call	Bond Future	1,017.0000	1,240.0000	21.927	0	0	0
2011/04/08	R186 2011/08/04	8.25	Put	Bond Future	6,407.0000	5,744.0000	(10.348)	0	0	0
2011/04/08	R186 2011/08/04	8.30	Call	Bond Future	1,135.0000	1,377.0000	21.322	0	0	0
2011/04/08	R186 2011/08/04	8.30	Put	Bond Future	6,036.0000	5,392.0000	(10.669)	0	0	0
2011/04/08	R186 2011/08/04	8.20	Call	Bond Future	909.0000	1,114.0000	22.552	0	0	0
2011/04/08	R186 2011/08/04	8.20	Put	Bond Future	6,791.0000	6,110.0000	(10.028)	0	0	0
2011/04/08	R186 2011/08/04	8.35	Put	Bond Future	5,678.0000	5,054.0000	(10.990)	0	0	0
2011/04/08	R186 2011/08/04	8.35	Call	Bond Future	1,264.0000	1,525.0000	20.649	0	0	600
2011/04/08	R186 2011/08/04	8.70	Put	Bond Future	3,533.0000	3,057.0000	(13.473)	0	0	0
2011/04/08	R186 2011/08/04	8.70	Call	Bond Future	2,443.0000	2,853.0000	16.783	0	0	200
2011/04/08	R186 2011/08/04	8.95	Call	Bond Future	3,601.0000	4,121.0000	14.440	0	0	0
2011/04/08	R186 2011/08/04	8.95	Put	Bond Future	2,399.0000	2,034.0000	(15.215)	0	0	200
2011/04/08	R186 2011/08/04	9.70	Call	Bond Future	8,289.0000	9,050.0000	9.181	0	0	0
2011/04/08	R186 2011/08/04	9.70	Put	Bond Future	602.0000	477.0000	(20.764)	0	0	600
2011/04/08	R186 2011/11/03			Bond Future	8.9100	8.8120	(1.100)	0.0000	0.0000	13,291
2011/04/08	R186 2011/11/03	9.00	Call	Bond Future	4,507.0000	4,999.0000	10.916	0	0	0
2011/04/08	R186 2011/11/03	9.00	Put	Bond Future	3,702.0000	3,307.0000	(10.670)	0	0	0
2011/04/08	R186 2011/11/03	9.05	Call	Bond Future	4,750.0000	5,257.0000	10.674	0	0	0
2011/04/08	R186 2011/11/03	9.05	Put	Bond Future	3,501.0000	3,121.0000	(10.854)	0	0	0
2011/04/08	R186 2011/11/03	8.95	Call	Bond Future	4,271.0000	4,747.0000	11.145	0	0	0
2011/04/08	R186 2011/11/03	8.95	Put	Bond Future	3,912.0000	3,501.0000	(10.506)	0	0	0
2011/04/08	R186 2012/02/02			Bond Future	9.0050	8.9030	(1.133)	0.0000	0.0000	2,500
2011/04/08	R186 2012/02/02	9.00	Call	Bond Future	5,045.0000	5,521.0000	9.435	0	0	0
2011/04/08	R186 2012/02/02	9.00	Put	Bond Future	5,089.0000	4,660.0000	(8.430)	0	0	0
2011/04/08	R186 2012/02/02	9.05	Call	Bond Future	5,272.0000	5,760.0000	9.256	0	0	0
2011/04/08	R186 2012/02/02	9.05	Put	Bond Future	4,876.0000	4,459.0000	(8.552)	0	0	0
2011/04/08	R186 2012/02/02	8.95	Call	Bond Future	4,824.0000	5,287.0000	9.598	0	0	0
2011/04/08	R186 2012/02/02	8.95	Put	Bond Future	5,311.0000	4,869.0000	(8.322)	0	0	0
2011/04/08	R189 2011/05/05			Bond Future	208.7281	208.7326	0.002	0.0000	0.0000	0
2011/04/08	R189 2011/05/05	207.30	Call	Bond Future	1,428.0000	1,433.0000	0.350	0	0	0
2011/04/08	R189 2011/05/05	207.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/08	R189 2011/05/05	207.35	Call	Bond Future	1,378.0000	1,383.0000	0.363	0	0	0
2011/04/08	R189 2011/05/05	207.35	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/04/08	R189 2011/05/05	207.25	Call	Bond Future	1,478.0000	1,483.0000	0.338	0	0	0
2011/04/08	R189 2011/05/05	207.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/08	R197 2011/05/05			Bond Future	232.0187	231.8118	(0.089)	0.0000	0.0000	0
2011/04/08	R197 2011/05/05	232.00	Call	Bond Future	19.0000	0.0000	(100.000)	0	0	0
2011/04/08	R197 2011/05/05	232.00	Put	Bond Future	0.0000	188.0000	100.000	0	0	0
2011/04/08	R197 2011/05/05	232.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/08	R197 2011/05/05	232.05	Put	Bond Future	31.0000	238.0000	667.742	0	0	0
2011/04/08	R197 2011/05/05	231.95	Call	Bond Future	69.0000	0.0000	(100.000)	0	0	0
2011/04/08	R197 2011/05/05	231.95	Put	Bond Future	0.0000	138.0000	100.000	0	0	0
2011/04/08	R201 2011/05/05			Bond Future	7.3490	7.3220	(0.367)	0.0000	0.0000	484
2011/04/08	R201 2011/05/05	7.75	Call	Bond Future	1,310.0000	1,389.0000	6.031	0	0	0
2011/04/08	R201 2011/05/05	7.75	Put	Bond Future	32.0000	25.0000	(21.875)	0	0	0
2011/04/08	R201 2011/05/05	7.80	Call	Bond Future	1,458.0000	1,539.0000	5.556	0	0	0
2011/04/08	R201 2011/05/05	7.80	Put	Bond Future	22.0000	17.0000	(22.727)	0	0	0
2011/04/08	R201 2011/05/05	7.70	Call	Bond Future	1,166.0000	1,242.0000	6.518	0	0	0
2011/04/08	R201 2011/05/05	7.70	Put	Bond Future	47.0000	36.0000	(23.404)	0	0	0
2011/04/08	R201 2011/08/04			Bond Future	7.4850	7.4560	(0.387)	0.0000	0.0000	0
2011/04/08	R201 2011/08/04	7.25	Call	Bond Future	508.0000	537.0000	5.709	0	0	0
2011/04/08	R201 2011/08/04	7.25	Put	Bond Future	1,215.0000	1,157.0000	(4.774)	0	0	0
2011/04/08	R201 2011/08/04	7.30	Call	Bond Future	567.0000	599.0000	5.644	0	0	0
2011/04/08	R201 2011/08/04	7.30	Put	Bond Future	1,123.0000	1,068.0000	(4.898)	0	0	0
2011/04/08	R201 2011/08/04	7.20	Call	Bond Future	453.0000	480.0000	5.960	0	0	0
2011/04/08	R201 2011/08/04	7.20	Put	Bond Future	1,311.0000	1,251.0000	(4.577)	0	0	0
2011/04/08	R201 2011/11/03			Bond Future	7.6370	7.6040	(0.432)	0.0000	0.0000	45
2011/04/08	R201 2011/11/03	8.00	Call	Bond Future	1,715.0000	1,772.0000	3.324	0	0	0
2011/04/08	R201 2011/11/03	8.00	Put	Bond Future	711.0000	677.0000	(4.782)	0	0	0
2011/04/08	R201 2011/11/03	8.05	Call	Bond Future	1,807.0000	1,865.0000	3.210	0	0	0
2011/04/08	R201 2011/11/03	8.05	Put	Bond Future	666.0000	632.0000	(5.105)	0	0	0
2011/04/08	R201 2011/11/03	7.95	Call	Bond Future	1,625.0000	1,680.0000	3.385	0	0	0
2011/04/08	R201 2011/11/03	7.95	Put	Bond Future	759.0000	722.0000	(4.875)	0	0	0
2011/04/08	R201 2012/02/02			Bond Future	7.8090	7.7740	(0.448)	0.0000	0.0000	0
2011/04/08	R201 2012/02/02	8.25	Call	Bond Future	1,968.0000	2,024.0000	2.846	0	0	0
2011/04/08	R201 2012/02/02	8.25	Put	Bond Future	844.0000	810.0000	(4.028)	0	0	0



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2011/04/08	R201 2012/02/02	8.30	Call	Bond Future	2,053.0000	2,110.0000	2.776	0	0	0
2011/04/08	R201 2012/02/02	8.30	Put	Bond Future	803.0000	770.0000	(4.110)	0	0	0
2011/04/08	R201 2012/02/02	8.20	Call	Bond Future	1,885.0000	1,939.0000	2.865	0	0	0
2011/04/08	R201 2012/02/02	8.20	Put	Bond Future	888.0000	852.0000	(4.054)	0	0	0
2011/04/08	R202 2011/05/05			Bond Future	0.3480	0.3480	0.000	0.0000	0.0000	10,539
2011/04/08	R202 2011/05/05	2.05	Call	Bond Future	42,097.0000	42,097.0000	0.000	0	0	0
2011/04/08	R202 2011/05/05	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/08	R202 2011/05/05	2.10	Call	Bond Future	43,125.0000	43,125.0000	0.000	0	0	0
2011/04/08	R202 2011/05/05	2.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/08	R202 2011/05/05	2.00	Call	Bond Future	41,058.0000	41,058.0000	0.000	0	0	0
2011/04/08	R202 2011/05/05	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/08	R203 2011/05/05			Bond Future	8.2480	8.2120	(0.436)	0.0000	0.0000	517
2011/04/08	R203 2011/05/05	8.25	Call	Bond Future	638.0000	719.0000	12.696	0	0	0
2011/04/08	R203 2011/05/05	8.25	Put	Bond Future	628.0000	534.0000	(14.968)	0	0	0
2011/04/08	R203 2011/05/05	8.30	Call	Bond Future	769.0000	861.0000	11.964	0	0	0
2011/04/08	R203 2011/05/05	8.30	Put	Bond Future	516.0000	433.0000	(16.085)	0	0	0
2011/04/08	R203 2011/05/05	8.20	Call	Bond Future	522.0000	592.0000	13.410	0	0	0
2011/04/08	R203 2011/05/05	8.20	Put	Bond Future	756.0000	651.0000	(13.889)	0	0	0
2011/04/08	R203 2011/08/04			Bond Future	8.3760	8.3370	(0.466)	0.0000	0.0000	0
2011/04/08	R203 2011/08/04	8.00	Call	Bond Future	695.0000	748.0000	7.626	0	0	0
2011/04/08	R203 2011/08/04	8.00	Put	Bond Future	2,476.0000	2,346.0000	(5.250)	0	0	0
2011/04/08	R203 2011/08/04	8.05	Call	Bond Future	772.0000	830.0000	7.513	0	0	0
2011/04/08	R203 2011/08/04	8.05	Put	Bond Future	2,314.0000	2,189.0000	(5.402)	0	0	0
2011/04/08	R203 2011/08/04	7.95	Call	Bond Future	623.0000	672.0000	7.865	0	0	0
2011/04/08	R203 2011/08/04	7.95	Put	Bond Future	2,644.0000	2,510.0000	(5.068)	0	0	0
2011/04/08	R203 2011/11/03			Bond Future	8.5140	8.4730	(0.482)	0.0000	0.0000	1,633
2011/04/08	R203 2011/11/03	8.50	Call	Bond Future	1,903.0000	1,993.0000	4.729	0	0	0
2011/04/08	R203 2011/11/03	8.50	Put	Bond Future	1,966.0000	1,871.0000	(4.832)	0	0	0
2011/04/08	R203 2011/11/03	8.55	Call	Bond Future	2,021.0000	2,114.0000	4.602	0	0	0
2011/04/08	R203 2011/11/03	8.55	Put	Bond Future	1,859.0000	1,767.0000	(4.949)	0	0	0
2011/04/08	R203 2011/11/03	8.45	Call	Bond Future	1,789.0000	1,875.0000	4.807	0	0	0
2011/04/08	R203 2011/11/03	8.45	Put	Bond Future	2,078.0000	1,979.0000	(4.764)	0	0	0
2011/04/08	R203 2012/02/02			Bond Future	8.6640	8.6210	(0.496)	0.0000	0.0000	0

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2011/04/08	R203 2012/02/02	8.75	Call	Bond Future	2,622.0000	2,719.0000	3.699	0	0	0
2011/04/08	R203 2012/02/02	8.75	Put	Bond Future	2,252.0000	2,163.0000	(3.952)	0	0	0
2011/04/08	R203 2012/02/02	8.80	Call	Bond Future	2,742.0000	2,842.0000	3.647	0	0	0
2011/04/08	R203 2012/02/02	8.80	Put	Bond Future	2,157.0000	2,071.0000	(3.987)	0	0	0
2011/04/08	R203 2012/02/02	8.70	Call	Bond Future	2,505.0000	2,599.0000	3.752	0	0	0
2011/04/08	R203 2012/02/02	8.70	Put	Bond Future	2,350.0000	2,258.0000	(3.915)	0	0	0
2011/04/08	R204 2011/05/05			Bond Future	8.3930	8.3510	(0.500)	0.0000	0.0000	100
2011/04/08	R204 2011/05/05	8.50	Call	Bond Future	1,068.0000	1,205.0000	12.828	0	0	0
2011/04/08	R204 2011/05/05	8.50	Put	Bond Future	485.0000	392.0000	(19.175)	0	0	0
2011/04/08	R204 2011/05/05	8.55	Call	Bond Future	1,245.0000	1,395.0000	12.048	0	0	0
2011/04/08	R204 2011/05/05	8.55	Put	Bond Future	391.0000	311.0000	(20.460)	0	0	0
2011/04/08	R204 2011/05/05	8.45	Call	Bond Future	905.0000	1,029.0000	13.702	0	0	0
2011/04/08	R204 2011/05/05	8.45	Put	Bond Future	594.0000	488.0000	(17.845)	0	0	0
2011/04/08	R204 2011/08/04			Bond Future	8.5130	8.4690	(0.517)	0.0000	0.0000	0
2011/04/08	R204 2011/08/04	8.00	Call	Bond Future	614.0000	670.0000	9.121	0	0	0
2011/04/08	R204 2011/08/04	8.00	Put	Bond Future	3,379.0000	3,202.0000	(5.238)	0	0	0
2011/04/08	R204 2011/08/04	8.05	Call	Bond Future	686.0000	748.0000	9.038	0	0	0
2011/04/08	R204 2011/08/04	8.05	Put	Bond Future	3,178.0000	3,006.0000	(5.412)	0	0	0
2011/04/08	R204 2011/08/04	7.95	Call	Bond Future	547.0000	598.0000	9.324	0	0	0
2011/04/08	R204 2011/08/04	7.95	Put	Bond Future	3,587.0000	3,405.0000	(5.074)	0	0	0
2011/04/08	R204 2011/11/03			Bond Future	8.6370	8.5910	(0.533)	0.0000	0.0000	2,034
2011/04/08	R204 2011/11/03	8.75	Call	Bond Future	2,597.0000	2,723.0000	4.852	0	0	0
2011/04/08	R204 2011/11/03	8.75	Put	Bond Future	2,020.0000	1,910.0000	(5.446)	0	0	0
2011/04/08	R204 2011/11/03	8.80	Call	Bond Future	2,740.0000	2,871.0000	4.781	0	0	0
2011/04/08	R204 2011/11/03	8.80	Put	Bond Future	1,909.0000	1,804.0000	(5.500)	0	0	0
2011/04/08	R204 2011/11/03	8.70	Call	Bond Future	2,457.0000	2,580.0000	5.006	0	0	0
2011/04/08	R204 2011/11/03	8.70	Put	Bond Future	2,135.0000	2,022.0000	(5.293)	0	0	0
2011/04/08	R204 2012/02/02			Bond Future	8.7680	8.7200	(0.547)	0.0000	0.0000	0
2011/04/08	R204 2012/02/02	9.00	Call	Bond Future	3,492.0000	3,626.0000	3.837	0	0	0
2011/04/08	R204 2012/02/02	9.00	Put	Bond Future	2,351.0000	2,247.0000	(4.424)	0	0	0
2011/04/08	R204 2012/02/02	9.05	Call	Bond Future	3,636.0000	3,774.0000	3.795	0	0	0
2011/04/08	R204 2012/02/02	9.05	Put	Bond Future	2,251.0000	2,151.0000	(4.442)	0	0	0
2011/04/08	R204 2012/02/02	8.95	Call	Bond Future	3,351.0000	3,482.0000	3.909	0	0	0
2011/04/08	R204 2012/02/02	8.95	Put	Bond Future	2,454.0000	2,347.0000	(4.360)	0	0	0

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2011/04/08	R206 2011/05/05			Bond Future	7.0240	6.9970	(0.384)	0.0000	0.0000	0
2011/04/08	R206 2011/05/05	7.50	Call	Bond Future	1,158.0000	1,220.0000	5.354	0	0	0
2011/04/08	R206 2011/05/05	7.50	Put	Bond Future	11.0000	8.0000	(27.273)	0	0	0
2011/04/08	R206 2011/05/05	7.55	Call	Bond Future	1,274.0000	1,337.0000	4.945	0	0	0
2011/04/08	R206 2011/05/05	7.55	Put	Bond Future	8.0000	5.0000	(37.500)	0	0	0
2011/04/08	R206 2011/05/05	7.45	Call	Bond Future	1,044.0000	1,105.0000	5.843	0	0	0
2011/04/08	R206 2011/05/05	7.45	Put	Bond Future	17.0000	13.0000	(23.529)	0	0	0
2011/04/08	R206 2011/08/04			Bond Future	7.1690	7.1390	(0.418)	0.0000	0.0000	0
2011/04/08	R206 2011/08/04	7.00	Call	Bond Future	390.0000	415.0000	6.410	0	0	0
2011/04/08	R206 2011/08/04	7.00	Put	Bond Future	764.0000	722.0000	(5.497)	0	0	0
2011/04/08	R206 2011/08/04	7.05	Call	Bond Future	439.0000	466.0000	6.150	0	0	0
2011/04/08	R206 2011/08/04	7.05	Put	Bond Future	702.0000	663.0000	(5.556)	0	0	0
2011/04/08	R206 2011/08/04	6.95	Call	Bond Future	347.0000	369.0000	6.340	0	0	0
2011/04/08	R206 2011/08/04	6.95	Put	Bond Future	831.0000	787.0000	(5.295)	0	0	0
2011/04/08	R206 2011/11/03			Bond Future	7.3310	7.2960	(0.477)	0.0000	0.0000	0
2011/04/08	R206 2011/11/03	7.75	Call	Bond Future	1,271.0000	1,317.0000	3.619	0	0	0
2011/04/08	R206 2011/11/03	7.75	Put	Bond Future	441.0000	417.0000	(5.442)	0	0	0
2011/04/08	R206 2011/11/03	7.80	Call	Bond Future	1,340.0000	1,386.0000	3.433	0	0	0
2011/04/08	R206 2011/11/03	7.80	Put	Bond Future	411.0000	388.0000	(5.596)	0	0	0
2011/04/08	R206 2011/11/03	7.70	Call	Bond Future	1,205.0000	1,249.0000	3.651	0	0	0
2011/04/08	R206 2011/11/03	7.70	Put	Bond Future	473.0000	448.0000	(5.285)	0	0	0
2011/04/08	R206 2012/02/02			Bond Future	7.5290	7.4900	(0.518)	0.0000	0.0000	0
2011/04/08	R206 2012/02/02	8.00	Call	Bond Future	1,398.0000	1,441.0000	3.076	0	0	0
2011/04/08	R206 2012/02/02	8.00	Put	Bond Future	568.0000	542.0000	(4.577)	0	0	0
2011/04/08	R206 2012/02/02	8.05	Call	Bond Future	1,457.0000	1,502.0000	3.089	0	0	0
2011/04/08	R206 2012/02/02	8.05	Put	Bond Future	539.0000	515.0000	(4.453)	0	0	0
2011/04/08	R206 2012/02/02	7.95	Call	Bond Future	1,339.0000	1,382.0000	3.211	0	0	0
2011/04/08	R206 2012/02/02	7.95	Put	Bond Future	597.0000	571.0000	(4.355)	0	0	0
2011/04/08	R207 2011/05/05			Bond Future	8.4760	8.4390	(0.437)	0.0000	0.0000	1,020
2011/04/08	R207 2011/05/05	8.50	Call	Bond Future	847.0000	951.0000	12.279	0	0	0
2011/04/08	R207 2011/05/05	8.50	Put	Bond Future	709.0000	599.0000	(15.515)	0	0	0
2011/04/08	R207 2011/05/05	8.55	Call	Bond Future	1,008.0000	1,125.0000	11.607	0	0	0
2011/04/08	R207 2011/05/05	8.55	Put	Bond Future	582.0000	485.0000	(16.667)	0	0	0

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2011/04/08	R207 2011/05/05	8.45	Call	Bond Future	702.0000	794.0000	13.105	0	0	0
2011/04/08	R207 2011/05/05	8.45	Put	Bond Future	852.0000	730.0000	(14.319)	0	0	0
2011/04/08	R207 2011/08/04			Bond Future	8.5880	8.5500	(0.442)	0.0000	0.0000	0
2011/04/08	R207 2011/08/04	8.25	Call	Bond Future	950.0000	1,017.0000	7.053	0	0	0
2011/04/08	R207 2011/08/04	8.25	Put	Bond Future	2,872.0000	2,725.0000	(5.118)	0	0	0
2011/04/08	R207 2011/08/04	8.30	Call	Bond Future	1,049.0000	1,122.0000	6.959	0	0	0
2011/04/08	R207 2011/08/04	8.30	Put	Bond Future	2,683.0000	2,543.0000	(5.218)	0	0	0
2011/04/08	R207 2011/08/04	8.20	Call	Bond Future	857.0000	920.0000	7.351	0	0	0
2011/04/08	R207 2011/08/04	8.20	Put	Bond Future	3,068.0000	2,917.0000	(4.922)	0	0	0
2011/04/08	R207 2011/11/03			Bond Future	8.6990	8.6590	(0.460)	0.0000	0.0000	600
2011/04/08	R207 2011/11/03	8.75	Call	Bond Future	2,588.0000	2,700.0000	4.328	0	0	0
2011/04/08	R207 2011/11/03	8.75	Put	Bond Future	2,310.0000	2,203.0000	(4.632)	0	0	0
2011/04/08	R207 2011/11/03	8.80	Call	Bond Future	2,735.0000	2,851.0000	4.241	0	0	0
2011/04/08	R207 2011/11/03	8.80	Put	Bond Future	2,186.0000	2,083.0000	(4.712)	0	0	0
2011/04/08	R207 2011/11/03	8.70	Call	Bond Future	2,446.0000	2,554.0000	4.415	0	0	0
2011/04/08	R207 2011/11/03	8.70	Put	Bond Future	2,441.0000	2,330.0000	(4.547)	0	0	0
2011/04/08	R207 2012/02/02			Bond Future	8.8180	8.7760	(0.476)	0.0000	0.0000	0
2011/04/08	R207 2012/02/02	9.00	Call	Bond Future	3,557.0000	3,680.0000	3.458	0	0	0
2011/04/08	R207 2012/02/02	9.00	Put	Bond Future	2,598.0000	2,498.0000	(3.849)	0	0	0
2011/04/08	R207 2012/02/02	9.05	Call	Bond Future	3,708.0000	3,834.0000	3.398	0	0	0
2011/04/08	R207 2012/02/02	9.05	Put	Bond Future	2,487.0000	2,390.0000	(3.900)	0	0	0
2011/04/08	R207 2012/02/02	8.95	Call	Bond Future	3,401.0000	3,520.0000	3.499	0	0	0
2011/04/08	R207 2012/02/02	8.95	Put	Bond Future	2,704.0000	2,600.0000	(3.846)	0	0	0
2011/04/08	R208 2011/05/05			Bond Future	8.5020	8.4550	(0.553)	0.0000	0.0000	190
2011/04/08	R208 2011/05/05	8.50	Call	Bond Future	819.0000	957.0000	16.850	0	0	0
2011/04/08	R208 2011/05/05	8.50	Put	Bond Future	831.0000	682.0000	(17.930)	0	0	0
2011/04/08	R208 2011/05/05	8.55	Call	Bond Future	980.0000	1,135.0000	15.816	0	0	0
2011/04/08	R208 2011/05/05	8.55	Put	Bond Future	688.0000	556.0000	(19.186)	0	0	0
2011/04/08	R208 2011/05/05	8.45	Call	Bond Future	675.0000	795.0000	17.778	0	0	0
2011/04/08	R208 2011/05/05	8.45	Put	Bond Future	993.0000	826.0000	(16.818)	0	0	0
2011/04/08	R208 2011/08/04			Bond Future	8.6010	8.5530	(0.558)	0.0000	0.0000	120
2011/04/08	R208 2011/08/04	8.25	Call	Bond Future	976.0000	1,067.0000	9.324	0	0	0
2011/04/08	R208 2011/08/04	8.25	Put	Bond Future	3,099.0000	2,904.0000	(6.292)	0	0	0
2011/04/08	R208 2011/08/04	8.30	Call	Bond Future	1,079.0000	1,178.0000	9.175	0	0	0

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2011/04/08	R208 2011/08/04	8.30	Put	Bond Future	2,896.0000	2,708.0000	(6.492)	0	0	0
2011/04/08	R208 2011/08/04	8.20	Call	Bond Future	880.0000	964.0000	9.545	0	0	0
2011/04/08	R208 2011/08/04	8.20	Put	Bond Future	3,311.0000	3,108.0000	(6.131)	0	0	0
2011/04/08	R208 2011/11/03			Bond Future	8.7040	8.6530	(0.586)	0.0000	0.0000	5,899
2011/04/08	R208 2011/11/03	8.75	Call	Bond Future	2,695.0000	2,849.0000	5.714	0	0	0
2011/04/08	R208 2011/11/03	8.75	Put	Bond Future	2,428.0000	2,285.0000	(5.890)	0	0	0
2011/04/08	R208 2011/11/03	8.80	Call	Bond Future	2,851.0000	3,011.0000	5.612	0	0	0
2011/04/08	R208 2011/11/03	8.80	Put	Bond Future	2,295.0000	2,158.0000	(5.969)	0	0	0
2011/04/08	R208 2011/11/03	8.70	Call	Bond Future	2,543.0000	2,692.0000	5.859	0	0	0
2011/04/08	R208 2011/11/03	8.70	Put	Bond Future	2,566.0000	2,418.0000	(5.768)	0	0	0
2011/04/08	R208 2012/02/02			Bond Future	8.8100	8.7580	(0.590)	0.0000	0.0000	0
2011/04/08	R208 2012/02/02	9.00	Call	Bond Future	3,815.0000	3,981.0000	4.351	0	0	0
2011/04/08	R208 2012/02/02	9.00	Put	Bond Future	2,745.0000	2,615.0000	(4.736)	0	0	0
2011/04/08	R208 2012/02/02	9.05	Call	Bond Future	3,977.0000	4,146.0000	4.249	0	0	0
2011/04/08	R208 2012/02/02	9.05	Put	Bond Future	2,628.0000	2,501.0000	(4.833)	0	0	0
2011/04/08	R208 2012/02/02	8.95	Call	Bond Future	3,657.0000	3,818.0000	4.403	0	0	0
2011/04/08	R208 2012/02/02	8.95	Put	Bond Future	2,867.0000	2,732.0000	(4.709)	0	0	0
2011/04/08	R209 2011/05/05			Bond Future	8.7990	8.6830	(1.318)	0.0000	0.0000	21,100
2011/04/08	R209 2011/05/05	8.50	Call	Bond Future	293.0000	505.0000	72.355	0	0	0
2011/04/08	R209 2011/05/05	8.50	Put	Bond Future	2,729.0000	2,011.0000	(26.310)	0	0	0
2011/04/08	R209 2011/05/05	8.55	Call	Bond Future	380.0000	636.0000	67.368	0	0	0
2011/04/08	R209 2011/05/05	8.55	Put	Bond Future	2,399.0000	1,725.0000	(28.095)	0	0	0
2011/04/08	R209 2011/05/05	8.45	Call	Bond Future	221.0000	394.0000	78.281	0	0	0
2011/04/08	R209 2011/05/05	8.45	Put	Bond Future	3,076.0000	2,319.0000	(24.610)	0	0	0
2011/04/08	R209 2011/08/04			Bond Future	8.8700	8.7500	(1.353)	0.0000	0.0000	0
2011/04/08	R209 2011/08/04	8.50	Call	Bond Future	1,301.0000	1,633.0000	25.519	0	0	0
2011/04/08	R209 2011/08/04	8.50	Put	Bond Future	4,292.0000	3,675.0000	(14.376)	0	0	0
2011/04/08	R209 2011/08/04	8.55	Call	Bond Future	1,435.0000	1,791.0000	24.808	0	0	0
2011/04/08	R209 2011/08/04	8.55	Put	Bond Future	4,011.0000	3,417.0000	(14.809)	0	0	0
2011/04/08	R209 2011/08/04	8.45	Call	Bond Future	1,174.0000	1,484.0000	26.405	0	0	0
2011/04/08	R209 2011/08/04	8.45	Put	Bond Future	4,584.0000	3,945.0000	(13.940)	0	0	0
2011/04/08	R209 2011/08/04	10.10	Call	Bond Future	8,955.0000	9,834.0000	9.816	0	0	0
2011/04/08	R209 2011/08/04	10.10	Put	Bond Future	255.0000	184.0000	(27.843)	0	0	0
2011/04/08	R209 2011/11/03			Bond Future	8.9410	8.8180	(1.376)	0.0000	0.0000	1,118

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2011/04/08	R209 2011/11/03	8.75	Call	Bond Future	2,773.0000	3,222.0000	16.192	0	0	0
2011/04/08	R209 2011/11/03	8.75	Put	Bond Future	4,273.0000	3,762.0000	(11.959)	0	0	0
2011/04/08	R209 2011/11/03	8.80	Call	Bond Future	2,948.0000	3,415.0000	15.841	0	0	0
2011/04/08	R209 2011/11/03	8.80	Put	Bond Future	4,050.0000	3,557.0000	(12.173)	0	0	0
2011/04/08	R209 2011/11/03	8.70	Call	Bond Future	2,606.0000	3,038.0000	16.577	0	0	0
2011/04/08	R209 2011/11/03	8.70	Put	Bond Future	4,507.0000	3,978.0000	(11.737)	0	0	0
2011/04/08	R209 2012/02/02			Bond Future	9.0130	8.8860	(1.409)	0.0000	0.0000	0
2011/04/08	R209 2012/02/02	9.00	Call	Bond Future	4,315.0000	4,839.0000	12.144	0	0	0
2011/04/08	R209 2012/02/02	9.00	Put	Bond Future	4,414.0000	3,960.0000	(10.285)	0	0	0
2011/04/08	R209 2012/02/02	9.05	Call	Bond Future	4,508.0000	5,046.0000	11.934	0	0	0
2011/04/08	R209 2012/02/02	9.05	Put	Bond Future	4,227.0000	3,786.0000	(10.433)	0	0	0
2011/04/08	R209 2012/02/02	8.95	Call	Bond Future	4,126.0000	4,637.0000	12.385	0	0	0
2011/04/08	R209 2012/02/02	8.95	Put	Bond Future	4,609.0000	4,141.0000	(10.154)	0	0	0
2011/04/08	R210 2011/05/05			Bond Future	125.5675	125.5749	0.006	0.0000	0.0000	278
2011/04/08	R210 2011/05/05	126.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/08	R210 2011/05/05	126.00	Put	Bond Future	433.0000	425.0000	(1.848)	0	0	0
2011/04/08	R210 2011/05/05	126.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/08	R210 2011/05/05	126.05	Put	Bond Future	483.0000	475.0000	(1.656)	0	0	0
2011/04/08	R210 2011/05/05	125.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/08	R210 2011/05/05	125.95	Put	Bond Future	383.0000	375.0000	(2.089)	0	0	0
2011/04/08	R211 2011/05/05			Bond Future	1.6320	1.6320	0.000	0.0000	0.0000	539
2011/04/08	R211 2011/05/05	2.14	Call	Bond Future	2,797.0000	2,797.0000	0.000	0	0	0
2011/04/08	R211 2011/05/05	2.14	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/08	R211 2011/05/05	2.19	Call	Bond Future	3,068.0000	3,068.0000	0.000	0	0	0
2011/04/08	R211 2011/05/05	2.19	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/08	R211 2011/05/05	2.09	Call	Bond Future	2,525.0000	2,525.0000	0.000	0	0	0
2011/04/08	R211 2011/05/05	2.09	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/08	R212 2011/05/05			Bond Future	2.4600	2.4290	(1.260)	0.0000	0.0000	2,532
2011/04/08	R212 2011/05/05	2.25	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/08	R212 2011/05/05	2.25	Put	Bond Future	2,022.0000	1,727.0000	(14.590)	0	0	0
2011/04/08	R212 2011/05/05	2.30	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/08	R212 2011/05/05	2.30	Put	Bond Future	1,537.0000	1,241.0000	(19.258)	0	0	0
2011/04/08	R212 2011/05/05	2.20	Call	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/04/08	R212 2011/05/05	2.20	Put	Bond Future	2,510.0000	2,215.0000	(11.753)	0	0	0
2011/04/08	R213 2011/05/05			Bond Future	8.8620	8.7600	(1.151)	0.0000	0.0000	0
2011/04/08	R213 2011/05/05	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/08	R213 2011/05/05	8.00	Put	Bond Future	7,384.0000	6,559.0000	(11.173)	0	0	0
2011/04/08	R213 2011/05/05	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/08	R213 2011/05/05	8.05	Put	Bond Future	6,930.0000	6,104.0000	(11.919)	0	0	0
2011/04/08	R213 2011/05/05	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/08	R213 2011/05/05	7.95	Put	Bond Future	7,843.0000	7,017.0000	(10.532)	0	0	0
2011/04/08	R213 2011/08/04			Bond Future	8.9400	8.8350	(1.174)	0.0000	0.0000	0
2011/04/08	R213 2011/08/04	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/08	R213 2011/08/04	8.00	Put	Bond Future	7,974.0000	7,137.0000	(10.497)	0	0	0
2011/04/08	R213 2011/08/04	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/08	R213 2011/08/04	8.05	Put	Bond Future	7,521.0000	6,684.0000	(11.129)	0	0	0
2011/04/08	R213 2011/08/04	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/08	R213 2011/08/04	7.95	Put	Bond Future	8,430.0000	7,593.0000	(9.929)	0	0	0
2011/04/08	R213 2011/11/03			Bond Future	9.0210	8.9140	(1.186)	0.0000	0.0000	0
2011/04/08	R213 2011/11/03	8.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/08	R213 2011/11/03	8.75	Put	Bond Future	2,153.0000	1,313.0000	(39.015)	0	0	0
2011/04/08	R213 2011/11/03	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/08	R213 2011/11/03	8.80	Put	Bond Future	1,750.0000	910.0000	(48.000)	0	0	0
2011/04/08	R213 2011/11/03	8.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/08	R213 2011/11/03	8.70	Put	Bond Future	2,560.0000	1,720.0000	(32.813)	0	0	0
2011/04/08	R213 2012/02/02			Bond Future	9.1060	8.9950	(1.219)	0.0000	0.0000	0
2011/04/08	R213 2012/02/02	9.00	Call	Bond Future	0.0000	39.0000	100.000	0	0	0
2011/04/08	R213 2012/02/02	9.00	Put	Bond Future	819.0000	0.0000	(100.000)	0	0	0
2011/04/08	R213 2012/02/02	9.05	Call	Bond Future	0.0000	427.0000	100.000	0	0	0
2011/04/08	R213 2012/02/02	9.05	Put	Bond Future	431.0000	0.0000	(100.000)	0	0	0
2011/04/08	R213 2012/02/02	8.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/08	R213 2012/02/02	8.95	Put	Bond Future	1,210.0000	352.0000	(70.909)	0	0	0
2011/04/08	TRT1 2011/05/05			Index Future	342.0570	349.1020	2.060	0.0000	0.0000	100
2011/04/08	TRT1 2011/08/04			Index Future	346.7790	353.9220	2.060	0.0000	0.0000	0

**Total**

**192841.00**