



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 05/05/2011

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

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2011/05/05	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/05	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/05	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/05	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/05	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/05	AL7T 2011/05/05			Index Future	376.8270	375.8530	(0.258)	0.0000	0.0000	0
2011/05/05	AL7T 2011/08/04			Index Future	382.2620	380.9080	(0.354)	0.0000	0.0000	30
2011/05/05	AL7T 2011/11/03			Index Future	387.7740	386.7150	(0.273)	0.0000	0.0000	0
2011/05/05	ALBI 2011/05/05			Index Future	346.6350	345.7530	(0.254)	0.0000	0.0000	0
2011/05/05	ALBI 2011/08/04			Index Future	351.6350	350.4500	(0.337)	0.0000	0.0000	995
2011/05/05	ALBI 2011/11/03			Index Future	356.7050	355.7930	(0.256)	0.0000	0.0000	0
2011/05/05	C155 2011/08/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/05	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/05	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/05	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/05	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/05	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/05	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/05	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/05	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/05	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/05	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/05/05	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/05	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0
2011/05/05	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/05	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/05	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/05	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/05	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/05	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/05	CRD1 2011/05/05			Index Future	156.7540	157.3670	0.391	0.0000	0.0000	0
2011/05/05	CRD1 2011/08/04			Index Future	158.9260	158.6600	(0.167)	0.0000	0.0000	2
2011/05/05	CRD1 2011/11/03			Index Future	161.0520	160.7830	(0.167)	0.0000	0.0000	0
2011/05/05	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/05	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/05	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/05	GOVI 2011/05/05			GOVI	347.5930	346.7560	(0.241)	0.0000	0.0000	0
2011/05/05	GOVI 2011/05/05	349.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/05/05	GOVI 2011/05/05	349.00	Put	GOVI	14,070.0000	22,440.0000	59.488	0	0	0
2011/05/05	GOVI 2011/05/05	349.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/05/05	GOVI 2011/05/05	349.01	Put	GOVI	14,170.0000	22,540.0000	59.068	0	0	0
2011/05/05	GOVI 2011/05/05	348.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/05/05	GOVI 2011/05/05	348.99	Put	GOVI	13,970.0000	22,340.0000	59.914	0	0	0
2011/05/05	GOVI 2011/08/04			GOVI	352.6070	351.4820	(0.319)	0.0000	0.0000	179
2011/05/05	GOVI 2011/08/04	348.00	Call	GOVI	46,070.0000	34,820.0000	(24.419)	0	0	0
2011/05/05	GOVI 2011/08/04	348.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/05/05	GOVI 2011/08/04	348.01	Call	GOVI	45,970.0000	34,720.0000	(24.472)	0	0	0

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2011/05/05	GOVI 2011/08/04	348.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/05/05	GOVI 2011/08/04	347.99	Call	GOVI	46,170.0000	34,920.0000	(24.366)	0	0	0
2011/05/05	GOVI 2011/08/04	347.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/05/05	GOVI 2011/11/03			GOVI	357.6910	356.8400	(0.238)	0.0000	0.0000	0
2011/05/05	GOVI 2011/11/03	357.00	Call	GOVI	6,910.0000	0.0000	(100.000)	0	0	0
2011/05/05	GOVI 2011/11/03	357.00	Put	GOVI	0.0000	1,600.0000	100.000	0	0	0
2011/05/05	GOVI 2011/11/03	357.01	Call	GOVI	6,810.0000	0.0000	(100.000)	0	0	0
2011/05/05	GOVI 2011/11/03	357.01	Put	GOVI	0.0000	1,700.0000	100.000	0	0	0
2011/05/05	GOVI 2011/11/03	356.99	Call	GOVI	7,010.0000	0.0000	(100.000)	0	0	0
2011/05/05	GOVI 2011/11/03	356.99	Put	GOVI	0.0000	1,500.0000	100.000	0	0	0
2011/05/05	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/05/05	IGOV 2011/05/05			Index Future	150.7590	150.7780	0.013	0.0000	0.0000	0
2011/05/05	IGOV 2011/08/04			Index Future	152.9330	153.1330	0.131	0.0000	0.0000	977
2011/05/05	IGOV 2011/11/03			Index Future	155.1380	155.4680	0.213	0.0000	0.0000	0
2011/05/05	ILBI 2011/05/05			Index Future	408.2860	395.8990	(3.034)	0.0000	0.0000	0
2011/05/05	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/05/05	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/05/05	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/05/05	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/05/05	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/05/05	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/05/05	JBAF 2011/05/18			Jibar Tradeable Future	5.5810	5.5800	(0.018)	0.0000	0.0000	3,001
2011/05/05	JBAF 2011/06/15			Jibar Tradeable Future	5.5970	5.6000	0.054	0.0000	0.0000	3,890
2011/05/05	JBAF 2011/07/20			Jibar Tradeable Future	5.6310	5.6300	(0.018)	0.0000	0.0000	2,000
2011/05/05	JBAF 2011/08/17			Jibar Tradeable Future	5.6710	5.6700	(0.018)	0.0000	0.0000	0
2011/05/05	JBAF 2011/09/21			Jibar Tradeable Future	5.7840	5.7800	(0.069)	0.0000	0.0000	14,700
2011/05/05	JBAF 2011/10/19			Jibar Tradeable Future	5.8860	5.8800	(0.102)	0.0000	0.0000	0

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2011/05/05	JBAF 2011/12/21			Jibar Tradeable Future	6.1610	6.1300	(0.503)	0.0000	0.0000	5,591
2011/05/05	JBAF 2012/03/20			Jibar Tradeable Future	6.5350	6.5400	0.077	0.0000	0.0000	1,090
2011/05/05	JBAF 2012/06/20			Jibar Tradeable Future	6.9730	6.9900	0.244	0.0000	0.0000	2,890
2011/05/05	JBAF 2012/09/19			Jibar Tradeable Future	7.3950	7.4100	0.203	0.0000	0.0000	44,710
2011/05/05	JBAF 2012/12/19			Jibar Tradeable Future	7.7650	7.7800	0.193	0.0000	0.0000	490
2011/05/05	JBAF 2013/03/20			Jibar Tradeable Future	8.1000	8.1100	0.123	0.0000	0.0000	290
2011/05/05	JN02 2011/05/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/05/05	JN02 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/05/05	JN02 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/05	JN02 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/05	JN02 2011/08/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/05	JN02 2011/08/04	7.75	Put	JNOTE	0.0000	250,000.0000	100.000	0	0	0
2011/05/05	JN02 2011/08/04	7.25	Call	JNOTE	0.0000	250,000.0000	100.000	0	0	0
2011/05/05	JN02 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/05	JN05 2011/05/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/05/05	JN05 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/05/05	JN05 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/05	JN05 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/05	JN05 2011/08/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/05	JN05 2011/08/04	7.75	Put	JNOTE	0.0000	250,000.0000	100.000	0	0	0
2011/05/05	JN05 2011/08/04	7.25	Call	JNOTE	0.0000	250,000.0000	100.000	0	0	0
2011/05/05	JN05 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/05	JN10 2011/05/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/05/05	JN10 2011/05/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/05	JN10 2011/05/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/05/05	JN10 2011/05/05	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/05	JN10 2011/05/05	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2011/05/05	JN10 2011/05/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/05	JN10 2011/05/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/05	JN10 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/05/05	JN10 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/05	JN10 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/05	JN10 2011/08/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0

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2011/05/05	JN10 2011/08/04	7.75	Put	JNOTE	0.0000	250,000.0000	100.000	0	0	0
2011/05/05	JN10 2011/08/04	7.25	Call	JNOTE	0.0000	250,000.0000	100.000	0	0	0
2011/05/05	JN10 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/05	OTH1 2011/05/05			Index Future	341.0940	339.9740	(0.328)	0.0000	0.0000	0
2011/05/05	OTH1 2011/08/04			Index Future	346.0140	344.5110	(0.434)	0.0000	0.0000	3
2011/05/05	OTH1 2011/11/03			Index Future	351.0030	349.7630	(0.353)	0.0000	0.0000	0
2011/05/05	R157 2011/05/05			Bond Future	7.6160	7.6500	0.446	0.0000	0.0000	0
2011/05/05	R157 2011/05/05	7.75	Call	Bond Future	551.0000	411.0000	(25.408)	0	0	0
2011/05/05	R157 2011/05/05	7.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/05	R157 2011/05/05	7.80	Call	Bond Future	756.0000	616.0000	(18.519)	0	0	0
2011/05/05	R157 2011/05/05	7.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/05	R157 2011/05/05	7.70	Call	Bond Future	350.0000	206.0000	(41.143)	0	0	0
2011/05/05	R157 2011/05/05	7.70	Put	Bond Future	4.0000	0.0000	(100.000)	0	0	0
2011/05/05	R157 2011/05/05	7.65	Call	Bond Future	171.0000	0.0000	(100.000)	0	0	0
2011/05/05	R157 2011/05/05	7.65	Put	Bond Future	31.0000	0.0000	(100.000)	0	0	0
2011/05/05	R157 2011/08/04			Bond Future	7.7520	7.7970	0.580	0.0000	0.0000	3,070
2011/05/05	R157 2011/08/04	7.50	Call	Bond Future	520.0000	458.0000	(11.923)	0	0	1,000
2011/05/05	R157 2011/08/04	7.50	Put	Bond Future	1,502.0000	1,614.0000	7.457	0	0	0
2011/05/05	R157 2011/08/04	7.55	Call	Bond Future	591.0000	524.0000	(11.337)	0	0	0
2011/05/05	R157 2011/08/04	7.55	Put	Bond Future	1,377.0000	1,485.0000	7.843	0	0	0
2011/05/05	R157 2011/08/04	7.45	Call	Bond Future	455.0000	399.0000	(12.308)	0	0	0
2011/05/05	R157 2011/08/04	7.45	Put	Bond Future	1,633.0000	1,751.0000	7.226	0	0	0
2011/05/05	R157 2011/08/04	7.20	Put	Bond Future	2,377.0000	2,520.0000	6.016	0	0	0
2011/05/05	R157 2011/08/04	7.20	Call	Bond Future	213.0000	182.0000	(14.554)	0	0	1,320
2011/05/05	R157 2011/08/04	7.60	Put	Bond Future	1,259.0000	1,360.0000	8.022	0	0	0
2011/05/05	R157 2011/08/04	7.60	Call	Bond Future	668.0000	595.0000	(10.928)	0	0	440
2011/05/05	R157 2011/08/04	7.80	Call	Bond Future	1,040.0000	944.0000	(9.231)	0	0	0
2011/05/05	R157 2011/08/04	7.80	Put	Bond Future	854.0000	932.0000	9.133	0	0	440
2011/05/05	R157 2011/08/04	8.20	Call	Bond Future	2,062.0000	1,927.0000	(6.547)	0	0	0
2011/05/05	R157 2011/08/04	8.20	Put	Bond Future	341.0000	381.0000	11.730	0	0	1,320
2011/05/05	R157 2011/11/03			Bond Future	7.9070	7.9270	0.253	0.0000	0.0000	3,684
2011/05/05	R157 2011/11/03	8.25	Call	Bond Future	2,006.0000	1,956.0000	(2.493)	0	0	0
2011/05/05	R157 2011/11/03	8.25	Put	Bond Future	768.0000	790.0000	2.865	0	0	0

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2011/05/05	R157 2011/11/03	8.30	Call	Bond Future	2,129.0000	2,077.0000	(2.442)	0	0	0
2011/05/05	R157 2011/11/03	8.30	Put	Bond Future	711.0000	732.0000	2.954	0	0	0
2011/05/05	R157 2011/11/03	8.20	Call	Bond Future	1,888.0000	1,839.0000	(2.595)	0	0	0
2011/05/05	R157 2011/11/03	8.20	Put	Bond Future	829.0000	853.0000	2.895	0	0	0
2011/05/05	R157 2012/02/02			Bond Future	8.0890	8.0960	0.087	0.0000	0.0000	0
2011/05/05	R157 2012/02/02	8.50	Call	Bond Future	2,390.0000	2,372.0000	(0.753)	0	0	0
2011/05/05	R157 2012/02/02	8.50	Put	Bond Future	1,008.0000	1,014.0000	0.595	0	0	0
2011/05/05	R157 2012/02/02	8.55	Call	Bond Future	2,502.0000	2,484.0000	(0.719)	0	0	0
2011/05/05	R157 2012/02/02	8.55	Put	Bond Future	953.0000	959.0000	0.630	0	0	0
2011/05/05	R157 2012/02/02	8.45	Call	Bond Future	2,280.0000	2,263.0000	(0.746)	0	0	0
2011/05/05	R157 2012/02/02	8.45	Put	Bond Future	1,065.0000	1,072.0000	0.657	0	0	0
2011/05/05	R157 2012/05/03			Bond Future	8.2000	8.2640	0.780	0.0000	0.0000	0
2011/05/05	R157 2012/05/03	8.25	Call	Bond Future	1,832.0000	1,727.0000	(5.731)	0	0	0
2011/05/05	R157 2012/05/03	8.25	Put	Bond Future	1,674.0000	1,771.0000	5.795	0	0	0
2011/05/05	R157 2012/05/03	8.30	Call	Bond Future	1,921.0000	1,812.0000	(5.674)	0	0	0
2011/05/05	R157 2012/05/03	8.30	Put	Bond Future	1,606.0000	1,699.0000	5.791	0	0	0
2011/05/05	R157 2012/05/03	8.20	Call	Bond Future	1,747.0000	1,644.0000	(5.896)	0	0	0
2011/05/05	R157 2012/05/03	8.20	Put	Bond Future	1,747.0000	1,846.0000	5.667	0	0	0
2011/05/05	R186 2011/05/05			Bond Future	8.6260	8.6700	0.510	0.0000	0.0000	0
2011/05/05	R186 2011/05/05	8.75	Call	Bond Future	1,169.0000	750.0000	(35.843)	0	0	0
2011/05/05	R186 2011/05/05	8.75	Put	Bond Future	3.0000	0.0000	(100.000)	0	0	0
2011/05/05	R186 2011/05/05	8.80	Call	Bond Future	1,631.0000	1,215.0000	(25.506)	0	0	0
2011/05/05	R186 2011/05/05	8.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/05	R186 2011/05/05	8.70	Call	Bond Future	724.0000	282.0000	(61.050)	0	0	0
2011/05/05	R186 2011/05/05	8.70	Put	Bond Future	26.0000	0.0000	(100.000)	0	0	0
2011/05/05	R186 2011/05/05	8.00	Put	Bond Future	6,156.0000	6,572.0000	6.758	0	0	0
2011/05/05	R186 2011/05/05	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/05	R186 2011/08/04			Bond Future	8.7130	8.7680	0.631	0.0000	0.0000	19,476
2011/05/05	R186 2011/08/04	8.25	Call	Bond Future	919.0000	787.0000	(14.363)	0	0	0
2011/05/05	R186 2011/08/04	8.25	Put	Bond Future	5,339.0000	5,717.0000	7.080	0	0	0
2011/05/05	R186 2011/08/04	8.30	Call	Bond Future	1,046.0000	901.0000	(13.862)	0	0	0
2011/05/05	R186 2011/08/04	8.30	Put	Bond Future	4,977.0000	5,341.0000	7.314	0	0	0
2011/05/05	R186 2011/08/04	8.20	Call	Bond Future	806.0000	686.0000	(14.888)	0	0	0
2011/05/05	R186 2011/08/04	8.20	Put	Bond Future	5,718.0000	6,108.0000	6.821	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2011/05/05	R186 2011/08/04	8.35	Put	Bond Future	4,630.0000	4,980.0000	7.559	0	0	0
2011/05/05	R186 2011/08/04	8.35	Call	Bond Future	1,185.0000	1,026.0000	(13.418)	0	0	600
2011/05/05	R186 2011/08/04	8.70	Put	Bond Future	2,619.0000	2,866.0000	9.431	0	0	0
2011/05/05	R186 2011/08/04	8.70	Call	Bond Future	2,498.0000	2,236.0000	(10.488)	0	0	200
2011/05/05	R186 2011/08/04	8.95	Call	Bond Future	3,804.0000	3,471.0000	(8.754)	0	0	0
2011/05/05	R186 2011/08/04	8.95	Put	Bond Future	1,633.0000	1,809.0000	10.778	0	0	200
2011/05/05	R186 2011/08/04	9.70	Call	Bond Future	8,949.0000	8,482.0000	(5.218)	0	0	0
2011/05/05	R186 2011/08/04	9.70	Put	Bond Future	292.0000	334.0000	14.384	0	0	600
2011/05/05	R186 2011/11/03			Bond Future	8.8010	8.8470	0.523	0.0000	0.0000	13,791
2011/05/05	R186 2011/11/03	9.00	Call	Bond Future	4,669.0000	4,415.0000	(5.440)	0	0	0
2011/05/05	R186 2011/11/03	9.00	Put	Bond Future	2,877.0000	3,041.0000	5.700	0	0	0
2011/05/05	R186 2011/11/03	9.05	Call	Bond Future	4,934.0000	4,673.0000	(5.290)	0	0	0
2011/05/05	R186 2011/11/03	9.05	Put	Bond Future	2,698.0000	2,855.0000	5.819	0	0	0
2011/05/05	R186 2011/11/03	8.95	Call	Bond Future	4,410.0000	4,164.0000	(5.578)	0	0	0
2011/05/05	R186 2011/11/03	8.95	Put	Bond Future	3,064.0000	3,236.0000	5.614	0	0	0
2011/05/05	R186 2011/11/03	8.75	Put	Bond Future	0.0000	4,117.0000	100.000	0	0	0
2011/05/05	R186 2011/11/03	8.75	Call	Bond Future	0.0000	3,233.0000	100.000	0	0	5,600
2011/05/05	R186 2012/02/02			Bond Future	8.8940	8.9360	0.472	0.0000	0.0000	2,500
2011/05/05	R186 2012/02/02	9.00	Call	Bond Future	5,113.0000	4,901.0000	(4.146)	0	0	0
2011/05/05	R186 2012/02/02	9.00	Put	Bond Future	4,172.0000	4,334.0000	3.883	0	0	0
2011/05/05	R186 2012/02/02	9.05	Call	Bond Future	5,358.0000	5,139.0000	(4.087)	0	0	0
2011/05/05	R186 2012/02/02	9.05	Put	Bond Future	3,977.0000	4,132.0000	3.897	0	0	0
2011/05/05	R186 2012/02/02	8.95	Call	Bond Future	4,876.0000	4,669.0000	(4.245)	0	0	0
2011/05/05	R186 2012/02/02	8.95	Put	Bond Future	4,377.0000	4,545.0000	3.838	0	0	0
2011/05/05	R186 2012/05/03			Bond Future	8.9580	9.0210	0.703	0.0000	0.0000	0
2011/05/05	R186 2012/05/03	9.00	Call	Bond Future	5,399.0000	5,102.0000	(5.501)	0	0	0
2011/05/05	R186 2012/05/03	9.00	Put	Bond Future	5,031.0000	5,285.0000	5.049	0	0	0
2011/05/05	R186 2012/05/03	9.05	Call	Bond Future	5,641.0000	5,337.0000	(5.389)	0	0	0
2011/05/05	R186 2012/05/03	9.05	Put	Bond Future	4,837.0000	5,084.0000	5.106	0	0	0
2011/05/05	R186 2012/05/03	8.95	Call	Bond Future	5,168.0000	4,879.0000	(5.592)	0	0	0
2011/05/05	R186 2012/05/03	8.95	Put	Bond Future	5,238.0000	5,501.0000	5.021	0	0	0
2011/05/05	R189 2011/05/05			Bond Future	209.0181	209.0165	(0.001)	0.0000	0.0000	0
2011/05/05	R189 2011/05/05	207.30	Call	Bond Future	1,718.0000	1,716.0000	(0.116)	0	0	0
2011/05/05	R189 2011/05/05	207.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2011/05/05	R189 2011/05/05	207.35	Call	Bond Future	1,668.0000	1,666.0000	(0.120)	0	0	0
2011/05/05	R189 2011/05/05	207.35	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/05	R189 2011/05/05	207.25	Call	Bond Future	1,768.0000	1,766.0000	(0.113)	0	0	0
2011/05/05	R189 2011/05/05	207.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/05	R189 2011/08/04			Bond Future	212.0661	212.1055	0.019	0.0000	0.0000	0
2011/05/05	R189 2011/08/04	212.00	Call	Bond Future	66.0000	105.0000	59.091	0	0	0
2011/05/05	R189 2011/08/04	212.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/05	R189 2011/08/04	212.05	Call	Bond Future	16.0000	55.0000	243.750	0	0	0
2011/05/05	R189 2011/08/04	212.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/05	R189 2011/08/04	211.95	Call	Bond Future	116.0000	155.0000	33.621	0	0	0
2011/05/05	R189 2011/08/04	211.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/05	R197 2011/05/05			Bond Future	232.9646	232.9628	(0.001)	0.0000	0.0000	0
2011/05/05	R197 2011/05/05	232.00	Call	Bond Future	965.0000	963.0000	(0.207)	0	0	0
2011/05/05	R197 2011/05/05	232.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/05	R197 2011/05/05	232.05	Call	Bond Future	915.0000	913.0000	(0.219)	0	0	0
2011/05/05	R197 2011/05/05	232.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/05	R197 2011/05/05	231.95	Call	Bond Future	1,015.0000	1,013.0000	(0.197)	0	0	0
2011/05/05	R197 2011/05/05	231.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/05	R197 2011/08/04			Bond Future	231.4689	232.1908	0.312	0.0000	0.0000	0
2011/05/05	R197 2011/08/04	231.50	Call	Bond Future	0.0000	691.0000	100.000	0	0	0
2011/05/05	R197 2011/08/04	231.50	Put	Bond Future	31.0000	0.0000	(100.000)	0	0	0
2011/05/05	R197 2011/08/04	231.55	Call	Bond Future	0.0000	641.0000	100.000	0	0	0
2011/05/05	R197 2011/08/04	231.55	Put	Bond Future	81.0000	0.0000	(100.000)	0	0	0
2011/05/05	R197 2011/08/04	231.45	Call	Bond Future	19.0000	741.0000	3800.000	0	0	0
2011/05/05	R197 2011/08/04	231.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/05	R201 2011/05/05			Bond Future	7.2110	7.2400	0.402	0.0000	0.0000	0
2011/05/05	R201 2011/05/05	7.75	Call	Bond Future	1,722.0000	1,628.0000	(5.459)	0	0	0
2011/05/05	R201 2011/05/05	7.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/05	R201 2011/05/05	7.80	Call	Bond Future	1,880.0000	1,786.0000	(5.000)	0	0	0
2011/05/05	R201 2011/05/05	7.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/05	R201 2011/05/05	7.70	Call	Bond Future	1,564.0000	1,470.0000	(6.010)	0	0	0
2011/05/05	R201 2011/05/05	7.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/05	R201 2011/08/04			Bond Future	7.3310	7.3710	0.546	0.0000	0.0000	170

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
2011/05/05	R201 2011/08/04	7.25	Call	Bond Future	560.0000	504.0000	(10.000)	0	0	0
2011/05/05	R201 2011/08/04	7.25	Put	Bond Future	804.0000	869.0000	8.085	0	0	0
2011/05/05	R201 2011/08/04	7.30	Call	Bond Future	631.0000	571.0000	(9.509)	0	0	0
2011/05/05	R201 2011/08/04	7.30	Put	Bond Future	724.0000	785.0000	8.425	0	0	0
2011/05/05	R201 2011/08/04	7.20	Call	Bond Future	494.0000	443.0000	(10.324)	0	0	0
2011/05/05	R201 2011/08/04	7.20	Put	Bond Future	889.0000	959.0000	7.874	0	0	0
2011/05/05	R201 2011/11/03			Bond Future	7.4670	7.4780	0.147	0.0000	0.0000	317
2011/05/05	R201 2011/11/03	8.00	Call	Bond Future	1,859.0000	1,834.0000	(1.345)	0	0	0
2011/05/05	R201 2011/11/03	8.00	Put	Bond Future	381.0000	387.0000	1.575	0	0	0
2011/05/05	R201 2011/11/03	8.05	Call	Bond Future	1,964.0000	1,938.0000	(1.324)	0	0	0
2011/05/05	R201 2011/11/03	8.05	Put	Bond Future	349.0000	354.0000	1.433	0	0	0
2011/05/05	R201 2011/11/03	7.95	Call	Bond Future	1,756.0000	1,732.0000	(1.367)	0	0	0
2011/05/05	R201 2011/11/03	7.95	Put	Bond Future	416.0000	423.0000	1.683	0	0	0
2011/05/05	R201 2012/02/02			Bond Future	7.6280	7.6230	(0.066)	0.0000	0.0000	0
2011/05/05	R201 2012/02/02	8.25	Call	Bond Future	2,190.0000	2,197.0000	0.320	0	0	0
2011/05/05	R201 2012/02/02	8.25	Put	Bond Future	600.0000	595.0000	(0.833)	0	0	0
2011/05/05	R201 2012/02/02	8.30	Call	Bond Future	2,283.0000	2,290.0000	0.307	0	0	0
2011/05/05	R201 2012/02/02	8.30	Put	Bond Future	567.0000	561.0000	(1.058)	0	0	0
2011/05/05	R201 2012/02/02	8.20	Call	Bond Future	2,098.0000	2,105.0000	0.334	0	0	0
2011/05/05	R201 2012/02/02	8.20	Put	Bond Future	635.0000	629.0000	(0.945)	0	0	0
2011/05/05	R201 2012/05/03			Bond Future	7.7110	7.7710	0.778	0.0000	0.0000	0
2011/05/05	R201 2012/05/03	7.75	Call	Bond Future	1,312.0000	1,238.0000	(5.640)	0	0	0
2011/05/05	R201 2012/05/03	7.75	Put	Bond Future	1,220.0000	1,288.0000	5.574	0	0	0
2011/05/05	R201 2012/05/03	7.80	Call	Bond Future	1,381.0000	1,305.0000	(5.503)	0	0	0
2011/05/05	R201 2012/05/03	7.80	Put	Bond Future	1,170.0000	1,236.0000	5.641	0	0	0
2011/05/05	R201 2012/05/03	7.70	Call	Bond Future	1,245.0000	1,173.0000	(5.783)	0	0	0
2011/05/05	R201 2012/05/03	7.70	Put	Bond Future	1,271.0000	1,341.0000	5.507	0	0	0
2011/05/05	R202 2011/05/05			Bond Future	0.3260	2.6800	722.086	0.0000	0.0000	0
2011/05/05	R202 2011/05/05	2.05	Call	Bond Future	42,744.0000	0.0000	(100.000)	0	0	0
2011/05/05	R202 2011/05/05	2.05	Put	Bond Future	0.0000	12,222.0000	100.000	0	0	0
2011/05/05	R202 2011/05/05	2.10	Call	Bond Future	43,772.0000	0.0000	(100.000)	0	0	0
2011/05/05	R202 2011/05/05	2.10	Put	Bond Future	0.0000	11,194.0000	100.000	0	0	0
2011/05/05	R202 2011/05/05	2.00	Call	Bond Future	41,705.0000	0.0000	(100.000)	0	0	0
2011/05/05	R202 2011/05/05	2.00	Put	Bond Future	0.0000	13,260.0000	100.000	0	0	0

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2011/05/05	R202 2011/08/04			Bond Future	0.2760	0.2750	(0.362)	0.0000	0.0000	10,088
2011/05/05	R202 2011/08/04	1.00	Call	Bond Future	19,764.0000	19,793.0000	0.147	0	0	0
2011/05/05	R202 2011/08/04	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/05	R202 2011/08/04	1.05	Call	Bond Future	21,023.0000	21,053.0000	0.143	0	0	0
2011/05/05	R202 2011/08/04	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/05	R202 2011/08/04	0.95	Call	Bond Future	18,491.0000	18,521.0000	0.162	0	0	0
2011/05/05	R202 2011/08/04	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/05	R202 2011/11/03			Bond Future	0.5000	0.1920	(61.600)	0.0000	0.0000	400
2011/05/05	R202 2011/11/03	0.50	Call	Bond Future	0.0000	8,803.0000	100.000	0	0	0
2011/05/05	R202 2011/11/03	0.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/05	R202 2011/11/03	0.55	Call	Bond Future	0.0000	10,181.0000	100.000	0	0	0
2011/05/05	R202 2011/11/03	0.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/05	R202 2011/11/03	0.45	Call	Bond Future	0.0000	7,412.0000	100.000	0	0	0
2011/05/05	R202 2011/11/03	0.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/05	R203 2011/05/05			Bond Future	8.1960	8.2400	0.537	0.0000	0.0000	0
2011/05/05	R203 2011/05/05	8.25	Call	Bond Future	286.0000	49.0000	(82.867)	0	0	0
2011/05/05	R203 2011/05/05	8.25	Put	Bond Future	23.0000	0.0000	(100.000)	0	0	0
2011/05/05	R203 2011/05/05	8.30	Call	Bond Future	509.0000	292.0000	(42.633)	0	0	0
2011/05/05	R203 2011/05/05	8.30	Put	Bond Future	3.0000	0.0000	(100.000)	0	0	0
2011/05/05	R203 2011/05/05	8.20	Call	Bond Future	116.0000	0.0000	(100.000)	0	0	0
2011/05/05	R203 2011/05/05	8.20	Put	Bond Future	96.0000	195.0000	103.125	0	0	0
2011/05/05	R203 2011/08/04			Bond Future	8.3190	8.3740	0.661	0.0000	0.0000	516
2011/05/05	R203 2011/08/04	8.00	Call	Bond Future	569.0000	488.0000	(14.236)	0	0	0
2011/05/05	R203 2011/08/04	8.00	Put	Bond Future	2,082.0000	2,259.0000	8.501	0	0	0
2011/05/05	R203 2011/08/04	8.05	Call	Bond Future	648.0000	559.0000	(13.735)	0	0	0
2011/05/05	R203 2011/08/04	8.05	Put	Bond Future	1,922.0000	2,091.0000	8.793	0	0	0
2011/05/05	R203 2011/08/04	7.95	Call	Bond Future	497.0000	424.0000	(14.688)	0	0	0
2011/05/05	R203 2011/08/04	7.95	Put	Bond Future	2,250.0000	2,435.0000	8.222	0	0	0
2011/05/05	R203 2011/11/03			Bond Future	8.4520	8.4910	0.461	0.0000	0.0000	1,633
2011/05/05	R203 2011/11/03	8.50	Call	Bond Future	1,808.0000	1,712.0000	(5.310)	0	0	0
2011/05/05	R203 2011/11/03	8.50	Put	Bond Future	1,591.0000	1,671.0000	5.028	0	0	0
2011/05/05	R203 2011/11/03	8.55	Call	Bond Future	1,933.0000	1,833.0000	(5.173)	0	0	0
2011/05/05	R203 2011/11/03	8.55	Put	Bond Future	1,491.0000	1,567.0000	5.097	0	0	0
2011/05/05	R203 2011/11/03	8.45	Call	Bond Future	1,689.0000	1,597.0000	(5.447)	0	0	0

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2011/05/05	R203 2011/11/03	8.45	Put	Bond Future	1,698.0000	1,782.0000	4.947	0	0	0
2011/05/05	R203 2012/02/02			Bond Future	8.6020	8.6330	0.360	0.0000	0.0000	0
2011/05/05	R203 2012/02/02	8.75	Call	Bond Future	2,570.0000	2,492.0000	(3.035)	0	0	0
2011/05/05	R203 2012/02/02	8.75	Put	Bond Future	1,931.0000	1,988.0000	2.952	0	0	0
2011/05/05	R203 2012/02/02	8.80	Call	Bond Future	2,695.0000	2,615.0000	(2.968)	0	0	0
2011/05/05	R203 2012/02/02	8.80	Put	Bond Future	1,842.0000	1,896.0000	2.932	0	0	0
2011/05/05	R203 2012/02/02	8.70	Call	Bond Future	2,448.0000	2,371.0000	(3.145)	0	0	0
2011/05/05	R203 2012/02/02	8.70	Put	Bond Future	2,025.0000	2,082.0000	2.815	0	0	0
2011/05/05	R203 2012/05/03			Bond Future	8.7030	8.7720	0.793	0.0000	0.0000	0
2011/05/05	R203 2012/05/03	8.75	Call	Bond Future	2,473.0000	2,322.0000	(6.106)	0	0	0
2011/05/05	R203 2012/05/03	8.75	Put	Bond Future	2,278.0000	2,413.0000	5.926	0	0	0
2011/05/05	R203 2012/05/03	8.80	Call	Bond Future	2,593.0000	2,439.0000	(5.939)	0	0	0
2011/05/05	R203 2012/05/03	8.80	Put	Bond Future	2,190.0000	2,323.0000	6.073	0	0	0
2011/05/05	R203 2012/05/03	8.70	Call	Bond Future	2,357.0000	2,210.0000	(6.237)	0	0	0
2011/05/05	R203 2012/05/03	8.70	Put	Bond Future	2,369.0000	2,509.0000	5.910	0	0	0
2011/05/05	R204 2011/05/05			Bond Future	8.3460	8.3900	0.527	0.0000	0.0000	0
2011/05/05	R204 2011/05/05	8.50	Call	Bond Future	841.0000	599.0000	(28.775)	0	0	0
2011/05/05	R204 2011/05/05	8.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/05	R204 2011/05/05	8.55	Call	Bond Future	1,111.0000	870.0000	(21.692)	0	0	0
2011/05/05	R204 2011/05/05	8.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/05	R204 2011/05/05	8.45	Call	Bond Future	572.0000	328.0000	(42.657)	0	0	0
2011/05/05	R204 2011/05/05	8.45	Put	Bond Future	3.0000	0.0000	(100.000)	0	0	0
2011/05/05	R204 2011/08/04			Bond Future	8.4620	8.5170	0.650	0.0000	0.0000	0
2011/05/05	R204 2011/08/04	8.00	Call	Bond Future	458.0000	387.0000	(15.502)	0	0	0
2011/05/05	R204 2011/08/04	8.00	Put	Bond Future	2,953.0000	3,174.0000	7.484	0	0	0
2011/05/05	R204 2011/08/04	8.05	Call	Bond Future	527.0000	449.0000	(14.801)	0	0	0
2011/05/05	R204 2011/08/04	8.05	Put	Bond Future	2,748.0000	2,962.0000	7.787	0	0	0
2011/05/05	R204 2011/08/04	7.95	Call	Bond Future	397.0000	334.0000	(15.869)	0	0	0
2011/05/05	R204 2011/08/04	7.95	Put	Bond Future	3,167.0000	3,395.0000	7.199	0	0	0
2011/05/05	R204 2011/11/03			Bond Future	8.5830	8.6240	0.478	0.0000	0.0000	2,134
2011/05/05	R204 2011/11/03	8.75	Call	Bond Future	2,463.0000	2,337.0000	(5.116)	0	0	0
2011/05/05	R204 2011/11/03	8.75	Put	Bond Future	1,609.0000	1,693.0000	5.221	0	0	0
2011/05/05	R204 2011/11/03	8.80	Call	Bond Future	2,614.0000	2,485.0000	(4.935)	0	0	0
2011/05/05	R204 2011/11/03	8.80	Put	Bond Future	1,506.0000	1,587.0000	5.378	0	0	0

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2011/05/05	R204 2011/11/03	8.70	Call	Bond Future	2,315.0000	2,194.0000	(5.227)	0	0	0
2011/05/05	R204 2011/11/03	8.70	Put	Bond Future	1,715.0000	1,805.0000	5.248	0	0	0
2011/05/05	R204 2012/02/02			Bond Future	8.7140	8.7490	0.402	0.0000	0.0000	0
2011/05/05	R204 2012/02/02	9.00	Call	Bond Future	3,239.0000	3,131.0000	(3.334)	0	0	0
2011/05/05	R204 2012/02/02	9.00	Put	Bond Future	1,830.0000	1,896.0000	3.607	0	0	0
2011/05/05	R204 2012/02/02	9.05	Call	Bond Future	3,391.0000	3,281.0000	(3.244)	0	0	0
2011/05/05	R204 2012/02/02	9.05	Put	Bond Future	1,738.0000	1,802.0000	3.682	0	0	0
2011/05/05	R204 2012/02/02	8.95	Call	Bond Future	3,091.0000	2,985.0000	(3.429)	0	0	0
2011/05/05	R204 2012/02/02	8.95	Put	Bond Future	1,926.0000	1,994.0000	3.531	0	0	0
2011/05/05	R204 2012/05/03			Bond Future	8.8060	8.8720	0.749	0.0000	0.0000	0
2011/05/05	R204 2012/05/03	8.75	Call	Bond Future	2,636.0000	2,477.0000	(6.032)	0	0	0
2011/05/05	R204 2012/05/03	8.75	Put	Bond Future	2,906.0000	3,064.0000	5.437	0	0	0
2011/05/05	R204 2012/05/03	8.80	Call	Bond Future	2,767.0000	2,604.0000	(5.891)	0	0	0
2011/05/05	R204 2012/05/03	8.80	Put	Bond Future	2,796.0000	2,950.0000	5.508	0	0	0
2011/05/05	R204 2012/05/03	8.70	Call	Bond Future	2,511.0000	2,356.0000	(6.173)	0	0	0
2011/05/05	R204 2012/05/03	8.70	Put	Bond Future	3,023.0000	3,185.0000	5.359	0	0	0
2011/05/05	R206 2011/05/05			Bond Future	6.9160	6.9450	0.419	0.0000	0.0000	0
2011/05/05	R206 2011/05/05	7.50	Call	Bond Future	1,409.0000	1,338.0000	(5.039)	0	0	0
2011/05/05	R206 2011/05/05	7.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/05	R206 2011/05/05	7.55	Call	Bond Future	1,528.0000	1,458.0000	(4.581)	0	0	0
2011/05/05	R206 2011/05/05	7.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/05	R206 2011/05/05	7.45	Call	Bond Future	1,289.0000	1,219.0000	(5.431)	0	0	0
2011/05/05	R206 2011/05/05	7.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/05	R206 2011/08/04			Bond Future	7.0440	7.0840	0.568	0.0000	0.0000	6,506
2011/05/05	R206 2011/08/04	7.00	Call	Bond Future	411.0000	368.0000	(10.462)	0	0	0
2011/05/05	R206 2011/08/04	7.00	Put	Bond Future	508.0000	554.0000	9.055	0	0	0
2011/05/05	R206 2011/08/04	7.05	Call	Bond Future	466.0000	420.0000	(9.871)	0	0	0
2011/05/05	R206 2011/08/04	7.05	Put	Bond Future	453.0000	495.0000	9.272	0	0	0
2011/05/05	R206 2011/08/04	6.95	Call	Bond Future	358.0000	319.0000	(10.894)	0	0	0
2011/05/05	R206 2011/08/04	6.95	Put	Bond Future	566.0000	616.0000	8.834	0	0	0
2011/05/05	R206 2011/11/03			Bond Future	7.1870	7.1890	0.028	0.0000	0.0000	0
2011/05/05	R206 2011/11/03	7.75	Call	Bond Future	1,377.0000	1,373.0000	(0.290)	0	0	0
2011/05/05	R206 2011/11/03	7.75	Put	Bond Future	260.0000	259.0000	(0.385)	0	0	0
2011/05/05	R206 2011/11/03	7.80	Call	Bond Future	1,455.0000	1,451.0000	(0.275)	0	0	0

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2011/05/05	R206 2011/11/03	7.80	Put	Bond Future	239.0000	239.0000	0.000	0	0	0
2011/05/05	R206 2011/11/03	7.70	Call	Bond Future	1,303.0000	1,299.0000	(0.307)	0	0	0
2011/05/05	R206 2011/11/03	7.70	Put	Bond Future	284.0000	284.0000	0.000	0	0	0
2011/05/05	R206 2012/02/02			Bond Future	7.3740	7.3500	(0.325)	0.0000	0.0000	0
2011/05/05	R206 2012/02/02	8.00	Call	Bond Future	1,495.0000	1,524.0000	1.940	0	0	0
2011/05/05	R206 2012/02/02	8.00	Put	Bond Future	390.0000	376.0000	(3.590)	0	0	0
2011/05/05	R206 2012/02/02	8.05	Call	Bond Future	1,559.0000	1,589.0000	1.924	0	0	0
2011/05/05	R206 2012/02/02	8.05	Put	Bond Future	366.0000	354.0000	(3.279)	0	0	0
2011/05/05	R206 2012/02/02	7.95	Call	Bond Future	1,431.0000	1,459.0000	1.957	0	0	0
2011/05/05	R206 2012/02/02	7.95	Put	Bond Future	414.0000	399.0000	(3.623)	0	0	0
2011/05/05	R206 2012/05/03			Bond Future	7.4620	7.5310	0.925	0.0000	0.0000	0
2011/05/05	R206 2012/05/03	7.50	Call	Bond Future	847.0000	791.0000	(6.612)	0	0	0
2011/05/05	R206 2012/05/03	7.50	Put	Bond Future	788.0000	839.0000	6.472	0	0	0
2011/05/05	R206 2012/05/03	7.55	Call	Bond Future	893.0000	835.0000	(6.495)	0	0	0
2011/05/05	R206 2012/05/03	7.55	Put	Bond Future	756.0000	805.0000	6.481	0	0	0
2011/05/05	R206 2012/05/03	7.45	Call	Bond Future	802.0000	749.0000	(6.608)	0	0	0
2011/05/05	R206 2012/05/03	7.45	Put	Bond Future	821.0000	875.0000	6.577	0	0	0
2011/05/05	R207 2011/05/05			Bond Future	8.4010	8.4400	0.464	0.0000	0.0000	0
2011/05/05	R207 2011/05/05	8.50	Call	Bond Future	577.0000	346.0000	(40.035)	0	0	0
2011/05/05	R207 2011/05/05	8.50	Put	Bond Future	5.0000	0.0000	(100.000)	0	0	0
2011/05/05	R207 2011/05/05	8.55	Call	Bond Future	860.0000	634.0000	(26.279)	0	0	0
2011/05/05	R207 2011/05/05	8.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/05	R207 2011/05/05	8.45	Call	Bond Future	318.0000	58.0000	(81.761)	0	0	0
2011/05/05	R207 2011/05/05	8.45	Put	Bond Future	34.0000	0.0000	(100.000)	0	0	0
2011/05/05	R207 2011/08/04			Bond Future	8.5080	8.5680	0.705	0.0000	0.0000	5,725
2011/05/05	R207 2011/08/04	8.25	Call	Bond Future	816.0000	697.0000	(14.583)	0	0	0
2011/05/05	R207 2011/08/04	8.25	Put	Bond Future	2,288.0000	2,507.0000	9.572	0	0	0
2011/05/05	R207 2011/08/04	8.30	Call	Bond Future	920.0000	791.0000	(14.022)	0	0	0
2011/05/05	R207 2011/08/04	8.30	Put	Bond Future	2,104.0000	2,313.0000	9.933	0	0	0
2011/05/05	R207 2011/08/04	8.20	Call	Bond Future	720.0000	611.0000	(15.139)	0	0	0
2011/05/05	R207 2011/08/04	8.20	Put	Bond Future	2,480.0000	2,709.0000	9.234	0	0	0
2011/05/05	R207 2011/11/03			Bond Future	8.6150	8.6640	0.569	0.0000	0.0000	600
2011/05/05	R207 2011/11/03	8.75	Call	Bond Future	2,448.0000	2,292.0000	(6.373)	0	0	0
2011/05/05	R207 2011/11/03	8.75	Put	Bond Future	1,710.0000	1,823.0000	6.608	0	0	0

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2011/05/05	R207 2011/11/03	8.80	Call	Bond Future	2,607.0000	2,446.0000	(6.176)	0	0	0
2011/05/05	R207 2011/11/03	8.80	Put	Bond Future	1,597.0000	1,705.0000	6.763	0	0	0
2011/05/05	R207 2011/11/03	8.70	Call	Bond Future	2,295.0000	2,145.0000	(6.536)	0	0	0
2011/05/05	R207 2011/11/03	8.70	Put	Bond Future	1,829.0000	1,948.0000	6.506	0	0	0
2011/05/05	R207 2012/02/02			Bond Future	8.7320	8.7750	0.492	0.0000	0.0000	0
2011/05/05	R207 2012/02/02	9.00	Call	Bond Future	3,501.0000	3,361.0000	(3.999)	0	0	0
2011/05/05	R207 2012/02/02	9.00	Put	Bond Future	2,084.0000	2,173.0000	4.271	0	0	0
2011/05/05	R207 2012/02/02	9.05	Call	Bond Future	3,661.0000	3,518.0000	(3.906)	0	0	0
2011/05/05	R207 2012/02/02	9.05	Put	Bond Future	1,983.0000	2,069.0000	4.337	0	0	0
2011/05/05	R207 2012/02/02	8.95	Call	Bond Future	3,345.0000	3,208.0000	(4.096)	0	0	0
2011/05/05	R207 2012/02/02	8.95	Put	Bond Future	2,190.0000	2,283.0000	4.247	0	0	0
2011/05/05	R207 2012/05/03			Bond Future	8.8150	8.8870	0.817	0.0000	0.0000	0
2011/05/05	R207 2012/05/03	8.75	Call	Bond Future	2,827.0000	2,641.0000	(6.579)	0	0	0
2011/05/05	R207 2012/05/03	8.75	Put	Bond Future	3,166.0000	3,353.0000	5.907	0	0	0
2011/05/05	R207 2012/05/03	8.80	Call	Bond Future	2,968.0000	2,776.0000	(6.469)	0	0	0
2011/05/05	R207 2012/05/03	8.80	Put	Bond Future	3,046.0000	3,227.0000	5.942	0	0	0
2011/05/05	R207 2012/05/03	8.70	Call	Bond Future	2,693.0000	2,512.0000	(6.721)	0	0	0
2011/05/05	R207 2012/05/03	8.70	Put	Bond Future	3,293.0000	3,486.0000	5.861	0	0	0
2011/05/05	R208 2011/05/05			Bond Future	8.4560	8.5000	0.520	0.0000	0.0000	0
2011/05/05	R208 2011/05/05	8.50	Call	Bond Future	310.0000	0.0000	(100.000)	0	0	0
2011/05/05	R208 2011/05/05	8.50	Put	Bond Future	41.0000	0.0000	(100.000)	0	0	0
2011/05/05	R208 2011/05/05	8.55	Call	Bond Future	580.0000	304.0000	(47.586)	0	0	0
2011/05/05	R208 2011/05/05	8.55	Put	Bond Future	7.0000	0.0000	(100.000)	0	0	0
2011/05/05	R208 2011/05/05	8.45	Call	Bond Future	117.0000	0.0000	(100.000)	0	0	0
2011/05/05	R208 2011/05/05	8.45	Put	Bond Future	154.0000	306.0000	98.701	0	0	0
2011/05/05	R208 2011/08/04			Bond Future	8.5520	8.6170	0.760	0.0000	0.0000	220
2011/05/05	R208 2011/08/04	8.25	Call	Bond Future	788.0000	662.0000	(15.990)	0	0	0
2011/05/05	R208 2011/08/04	8.25	Put	Bond Future	2,619.0000	2,880.0000	9.966	0	0	0
2011/05/05	R208 2011/08/04	8.30	Call	Bond Future	893.0000	755.0000	(15.454)	0	0	0
2011/05/05	R208 2011/08/04	8.30	Put	Bond Future	2,417.0000	2,667.0000	10.343	0	0	0
2011/05/05	R208 2011/08/04	8.20	Call	Bond Future	693.0000	578.0000	(16.595)	0	0	0
2011/05/05	R208 2011/08/04	8.20	Put	Bond Future	2,831.0000	3,104.0000	9.643	0	0	0
2011/05/05	R208 2011/11/03			Bond Future	8.6520	8.7070	0.636	0.0000	0.0000	5,999
2011/05/05	R208 2011/11/03	8.75	Call	Bond Future	2,543.0000	2,363.0000	(7.078)	0	0	0

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2011/05/05	R208 2011/11/03	8.75	Put	Bond Future	1,973.0000	2,113.0000	7.096	0	0	0
2011/05/05	R208 2011/11/03	8.80	Call	Bond Future	2,708.0000	2,522.0000	(6.869)	0	0	0
2011/05/05	R208 2011/11/03	8.80	Put	Bond Future	1,849.0000	1,983.0000	7.247	0	0	0
2011/05/05	R208 2011/11/03	8.70	Call	Bond Future	2,384.0000	2,211.0000	(7.257)	0	0	0
2011/05/05	R208 2011/11/03	8.70	Put	Bond Future	2,104.0000	2,252.0000	7.034	0	0	0
2011/05/05	R208 2012/02/02			Bond Future	8.7580	8.8080	0.571	0.0000	0.0000	0
2011/05/05	R208 2012/02/02	9.00	Call	Bond Future	3,648.0000	3,477.0000	(4.688)	0	0	0
2011/05/05	R208 2012/02/02	9.00	Put	Bond Future	2,282.0000	2,396.0000	4.996	0	0	0
2011/05/05	R208 2012/02/02	9.05	Call	Bond Future	3,818.0000	3,642.0000	(4.610)	0	0	0
2011/05/05	R208 2012/02/02	9.05	Put	Bond Future	2,173.0000	2,282.0000	5.016	0	0	0
2011/05/05	R208 2012/02/02	8.95	Call	Bond Future	3,482.0000	3,315.0000	(4.796)	0	0	0
2011/05/05	R208 2012/02/02	8.95	Put	Bond Future	2,396.0000	2,514.0000	4.925	0	0	0
2011/05/05	R208 2012/05/03			Bond Future	8.8320	8.9080	0.861	0.0000	0.0000	0
2011/05/05	R208 2012/05/03	9.00	Call	Bond Future	3,733.0000	3,494.0000	(6.402)	0	0	0
2011/05/05	R208 2012/05/03	9.00	Put	Bond Future	2,803.0000	2,986.0000	6.529	0	0	0
2011/05/05	R208 2012/05/03	9.05	Call	Bond Future	3,899.0000	3,656.0000	(6.232)	0	0	0
2011/05/05	R208 2012/05/03	9.05	Put	Bond Future	2,694.0000	2,874.0000	6.682	0	0	0
2011/05/05	R208 2012/05/03	8.95	Call	Bond Future	3,569.0000	3,336.0000	(6.528)	0	0	0
2011/05/05	R208 2012/05/03	8.95	Put	Bond Future	2,914.0000	3,104.0000	6.520	0	0	0
2011/05/05	R209 2011/05/05			Bond Future	8.7860	8.8400	0.615	0.0000	0.0000	0
2011/05/05	R209 2011/05/05	8.50	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/05	R209 2011/05/05	8.50	Put	Bond Future	2,332.0000	2,760.0000	18.353	0	0	0
2011/05/05	R209 2011/05/05	8.55	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/05	R209 2011/05/05	8.55	Put	Bond Future	1,916.0000	2,344.0000	22.338	0	0	0
2011/05/05	R209 2011/05/05	8.45	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/05	R209 2011/05/05	8.45	Put	Bond Future	2,752.0000	3,180.0000	15.552	0	0	0
2011/05/05	R209 2011/08/04			Bond Future	8.8550	8.9460	1.028	0.0000	0.0000	0
2011/05/05	R209 2011/08/04	8.50	Call	Bond Future	1,001.0000	790.0000	(21.079)	0	0	0
2011/05/05	R209 2011/08/04	8.50	Put	Bond Future	3,875.0000	4,372.0000	12.826	0	0	0
2011/05/05	R209 2011/08/04	8.55	Call	Bond Future	1,128.0000	898.0000	(20.390)	0	0	0
2011/05/05	R209 2011/08/04	8.55	Put	Bond Future	3,586.0000	4,065.0000	13.358	0	0	0
2011/05/05	R209 2011/08/04	8.45	Call	Bond Future	884.0000	692.0000	(21.719)	0	0	0
2011/05/05	R209 2011/08/04	8.45	Put	Bond Future	4,177.0000	4,693.0000	12.353	0	0	0
2011/05/05	R209 2011/08/04	10.10	Call	Bond Future	8,940.0000	8,267.0000	(7.528)	0	0	0

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2011/05/05	R209 2011/08/04	10.10	Put	Bond Future	122.0000	158.0000	29.508	0	0	0
2011/05/05	R209 2011/11/03			Bond Future	8.9250	9.0100	0.952	0.0000	0.0000	1,318
2011/05/05	R209 2011/11/03	8.75	Call	Bond Future	2,435.0000	2,144.0000	(11.951)	0	0	0
2011/05/05	R209 2011/11/03	8.75	Put	Bond Future	3,811.0000	4,174.0000	9.525	0	0	0
2011/05/05	R209 2011/11/03	8.80	Call	Bond Future	2,611.0000	2,306.0000	(11.681)	0	0	0
2011/05/05	R209 2011/11/03	8.80	Put	Bond Future	3,590.0000	3,938.0000	9.694	0	0	0
2011/05/05	R209 2011/11/03	8.70	Call	Bond Future	2,266.0000	1,989.0000	(12.224)	0	0	0
2011/05/05	R209 2011/11/03	8.70	Put	Bond Future	4,043.0000	4,420.0000	9.325	0	0	0
2011/05/05	R209 2012/02/02			Bond Future	8.9980	9.0810	0.922	0.0000	0.0000	0
2011/05/05	R209 2012/02/02	9.00	Call	Bond Future	3,909.0000	3,579.0000	(8.442)	0	0	0
2011/05/05	R209 2012/02/02	9.00	Put	Bond Future	3,894.0000	4,194.0000	7.704	0	0	0
2011/05/05	R209 2012/02/02	9.05	Call	Bond Future	4,107.0000	3,767.0000	(8.279)	0	0	0
2011/05/05	R209 2012/02/02	9.05	Put	Bond Future	3,711.0000	4,001.0000	7.815	0	0	0
2011/05/05	R209 2012/02/02	8.95	Call	Bond Future	3,718.0000	3,397.0000	(8.634)	0	0	0
2011/05/05	R209 2012/02/02	8.95	Put	Bond Future	4,086.0000	4,395.0000	7.562	0	0	0
2011/05/05	R209 2012/05/03			Bond Future	9.0490	9.1490	1.105	0.0000	0.0000	0
2011/05/05	R209 2012/05/03	9.00	Call	Bond Future	4,218.0000	3,835.0000	(9.080)	0	0	0
2011/05/05	R209 2012/05/03	9.00	Put	Bond Future	4,590.0000	4,958.0000	8.017	0	0	0
2011/05/05	R209 2012/05/03	9.05	Call	Bond Future	4,410.0000	4,016.0000	(8.934)	0	0	0
2011/05/05	R209 2012/05/03	9.05	Put	Bond Future	4,402.0000	4,759.0000	8.110	0	0	0
2011/05/05	R209 2012/05/03	8.95	Call	Bond Future	4,032.0000	3,659.0000	(9.251)	0	0	0
2011/05/05	R209 2012/05/03	8.95	Put	Bond Future	4,787.0000	5,165.0000	7.896	0	0	0
2011/05/05	R210 2011/05/05			Bond Future	126.1900	126.1889	(0.001)	0.0000	0.0000	0
2011/05/05	R210 2011/05/05	126.00	Call	Bond Future	190.0000	189.0000	(0.526)	0	0	0
2011/05/05	R210 2011/05/05	126.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/05	R210 2011/05/05	126.05	Call	Bond Future	140.0000	139.0000	(0.714)	0	0	0
2011/05/05	R210 2011/05/05	126.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/05	R210 2011/05/05	125.95	Call	Bond Future	240.0000	239.0000	(0.417)	0	0	0
2011/05/05	R210 2011/05/05	125.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/05	R210 2011/08/04			Bond Future	128.0301	128.0587	0.022	0.0000	0.0000	278
2011/05/05	R210 2011/08/04	106.00	Call	Bond Future	22,030.0000	22,059.0000	0.132	0	0	0
2011/05/05	R210 2011/08/04	106.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/05	R210 2011/08/04	106.05	Call	Bond Future	21,980.0000	22,009.0000	0.132	0	0	0
2011/05/05	R210 2011/08/04	106.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/05/05	R210 2011/08/04	105.95	Call	Bond Future	22,080.0000	22,109.0000	0.131	0	0	0
2011/05/05	R210 2011/08/04	105.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/05	R211 2011/05/05			Bond Future	1.5330	2.0850	36.008	0.0000	0.0000	0
2011/05/05	R211 2011/05/05	2.14	Call	Bond Future	3,352.0000	299.0000	(91.080)	0	0	0
2011/05/05	R211 2011/05/05	2.14	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/05	R211 2011/05/05	2.19	Call	Bond Future	3,623.0000	569.0000	(84.295)	0	0	0
2011/05/05	R211 2011/05/05	2.19	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/05	R211 2011/05/05	2.09	Call	Bond Future	3,081.0000	27.0000	(99.124)	0	0	0
2011/05/05	R211 2011/05/05	2.09	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/05	R211 2011/08/04			Bond Future	1.3340	1.3300	(0.300)	0.0000	0.0000	0
2011/05/05	R211 2011/08/04	1.50	Call	Bond Future	899.0000	921.0000	2.447	0	0	0
2011/05/05	R211 2011/08/04	1.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/05	R211 2011/08/04	1.55	Call	Bond Future	1,168.0000	1,190.0000	1.884	0	0	0
2011/05/05	R211 2011/08/04	1.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/05	R211 2011/08/04	1.45	Call	Bond Future	629.0000	651.0000	3.498	0	0	0
2011/05/05	R211 2011/08/04	1.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/05	R211 2011/11/03			Bond Future	1.1100	1.0890	(1.892)	0.0000	0.0000	539
2011/05/05	R211 2011/11/03	1.25	Call	Bond Future	734.0000	845.0000	15.123	0	0	0
2011/05/05	R211 2011/11/03	1.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/05	R211 2011/11/03	1.30	Call	Bond Future	995.0000	1,106.0000	11.156	0	0	0
2011/05/05	R211 2011/11/03	1.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/05	R211 2011/11/03	1.20	Call	Bond Future	473.0000	583.0000	23.256	0	0	0
2011/05/05	R211 2011/11/03	1.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/05	R212 2011/05/05			Bond Future	2.3360	2.6300	12.586	0.0000	0.0000	0
2011/05/05	R212 2011/05/05	2.25	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/05	R212 2011/05/05	2.25	Put	Bond Future	834.0000	3,627.0000	334.892	0	0	0
2011/05/05	R212 2011/05/05	2.30	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/05	R212 2011/05/05	2.30	Put	Bond Future	348.0000	3,141.0000	802.586	0	0	0
2011/05/05	R212 2011/05/05	2.20	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/05	R212 2011/05/05	2.20	Put	Bond Future	1,322.0000	4,115.0000	211.271	0	0	0
2011/05/05	R212 2011/08/04			Bond Future	2.2460	2.2440	(0.089)	0.0000	0.0000	2,292
2011/05/05	R212 2011/08/04	2.50	Call	Bond Future	2,389.0000	2,408.0000	0.795	0	0	0
2011/05/05	R212 2011/08/04	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/05/05	R212 2011/08/04	2.55	Call	Bond Future	2,852.0000	2,871.0000	0.666	0	0	0
2011/05/05	R212 2011/08/04	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/05	R212 2011/08/04	2.45	Call	Bond Future	1,924.0000	1,943.0000	0.988	0	0	0
2011/05/05	R212 2011/08/04	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/05	R212 2011/11/03			Bond Future	2.1480	2.1370	(0.512)	0.0000	0.0000	240
2011/05/05	R212 2011/11/03	2.50	Call	Bond Future	3,258.0000	3,362.0000	3.192	0	0	0
2011/05/05	R212 2011/11/03	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/05	R212 2011/11/03	2.55	Call	Bond Future	3,711.0000	3,815.0000	2.802	0	0	0
2011/05/05	R212 2011/11/03	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/05	R212 2011/11/03	2.45	Call	Bond Future	2,802.0000	2,906.0000	3.712	0	0	0
2011/05/05	R212 2011/11/03	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/05	R213 2011/05/05			Bond Future	8.8060	8.8600	0.613	0.0000	0.0000	0
2011/05/05	R213 2011/05/05	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/05	R213 2011/05/05	8.00	Put	Bond Future	6,933.0000	7,368.0000	6.274	0	0	0
2011/05/05	R213 2011/05/05	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/05	R213 2011/05/05	8.05	Put	Bond Future	6,478.0000	6,914.0000	6.730	0	0	0
2011/05/05	R213 2011/05/05	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/05	R213 2011/05/05	7.95	Put	Bond Future	7,391.0000	7,827.0000	5.899	0	0	0
2011/05/05	R213 2011/08/04			Bond Future	8.8820	8.9470	0.732	0.0000	0.0000	0
2011/05/05	R213 2011/08/04	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/05	R213 2011/08/04	8.00	Put	Bond Future	7,513.0000	8,029.0000	6.868	0	0	0
2011/05/05	R213 2011/08/04	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/05	R213 2011/08/04	8.05	Put	Bond Future	7,060.0000	7,576.0000	7.309	0	0	0
2011/05/05	R213 2011/08/04	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/05	R213 2011/08/04	7.95	Put	Bond Future	7,969.0000	8,485.0000	6.475	0	0	0
2011/05/05	R213 2011/11/03			Bond Future	8.9600	9.0190	0.658	0.0000	0.0000	0
2011/05/05	R213 2011/11/03	8.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/05	R213 2011/11/03	8.75	Put	Bond Future	1,676.0000	2,138.0000	27.566	0	0	0
2011/05/05	R213 2011/11/03	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/05	R213 2011/11/03	8.80	Put	Bond Future	1,272.0000	1,734.0000	36.321	0	0	0
2011/05/05	R213 2011/11/03	8.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/05	R213 2011/11/03	8.70	Put	Bond Future	2,083.0000	2,544.0000	22.132	0	0	0
2011/05/05	R213 2012/02/02			Bond Future	9.0450	9.1000	0.608	0.0000	0.0000	0
2011/05/05	R213 2012/02/02	9.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/05/05	R213 2012/02/02	9.00	Put	Bond Future	349.0000	773.0000	121.490	0	0	0
2011/05/05	R213 2012/02/02	9.05	Call	Bond Future	39.0000	0.0000	(100.000)	0	0	0
2011/05/05	R213 2012/02/02	9.05	Put	Bond Future	0.0000	385.0000	100.000	0	0	0
2011/05/05	R213 2012/02/02	8.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/05	R213 2012/02/02	8.95	Put	Bond Future	740.0000	1,164.0000	57.297	0	0	0
2011/05/05	R213 2012/05/03			Bond Future	9.1000	9.1730	0.802	0.0000	0.0000	0
2011/05/05	R213 2012/05/03	9.25	Call	Bond Future	1,135.0000	580.0000	(48.899)	0	0	0
2011/05/05	R213 2012/05/03	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/05	R213 2012/05/03	9.30	Call	Bond Future	1,508.0000	953.0000	(36.804)	0	0	0
2011/05/05	R213 2012/05/03	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/05	R213 2012/05/03	9.20	Call	Bond Future	759.0000	204.0000	(73.123)	0	0	0
2011/05/05	R213 2012/05/03	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/05	TRT1 2011/05/05			Index Future	343.4970	339.8680	(1.056)	0.0000	0.0000	0
2011/05/05	TRT1 2011/08/04			Index Future	348.2580	347.1830	(0.309)	0.0000	0.0000	100
2011/05/05	TRT1 2011/11/03			Index Future	352.9160	351.8270	(0.309)	0.0000	0.0000	0
Total										174154.00