



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 20/05/2011

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
2011/05/20	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/20	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/20	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/20	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/20	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/20	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/20	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/20	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/20	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/20	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/20	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/20	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/20	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/20	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/20	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/05/20	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/20	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/20	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/20	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/20	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/20	AL7T 2011/08/04			Index Future	385.7420	385.7200	(0.006)	0.0000	0.0000	30
2011/05/20	AL7T 2011/11/03			Index Future	391.5490	391.5260	(0.006)	0.0000	0.0000	0
2011/05/20	ALBI 2011/08/04			Index Future	354.2630	354.6260	0.102	0.0000	0.0000	1,019
2011/05/20	ALBI 2011/11/03			Index Future	359.5960	359.9650	0.103	0.0000	0.0000	0
2011/05/20	C155 2011/08/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/20	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/20	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/20	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/20	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/20	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/20	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/20	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/20	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/20	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/20	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/20	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/05/20	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0
2011/05/20	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/20	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/20	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/20	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/20	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/20	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/20	CRD1 2011/08/04			Index Future	159.8690	159.9140	0.028	0.0000	0.0000	2
2011/05/20	CRD1 2011/11/03			Index Future	162.0120	162.0580	0.028	0.0000	0.0000	0
2011/05/20	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/20	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/20	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/20	GOVI 2011/08/04			GOVI	355.1670	355.4690	0.085	0.0000	0.0000	179
2011/05/20	GOVI 2011/08/04	348.00	Call	GOVI	71,670.0000	74,690.0000	4.214	0	0	0
2011/05/20	GOVI 2011/08/04	348.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/05/20	GOVI 2011/08/04	348.01	Call	GOVI	71,570.0000	74,590.0000	4.220	0	0	0
2011/05/20	GOVI 2011/08/04	348.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/05/20	GOVI 2011/08/04	347.99	Call	GOVI	71,770.0000	74,790.0000	4.208	0	0	0
2011/05/20	GOVI 2011/08/04	347.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/05/20	GOVI 2011/11/03			GOVI	360.5140	360.8210	0.085	0.0000	0.0000	0
2011/05/20	GOVI 2011/11/03	357.00	Call	GOVI	35,140.0000	38,210.0000	8.736	0	0	0
2011/05/20	GOVI 2011/11/03	357.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/05/20	GOVI 2011/11/03	357.01	Call	GOVI	35,040.0000	38,110.0000	8.761	0	0	0
2011/05/20	GOVI 2011/11/03	357.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/05/20	GOVI 2011/11/03	356.99	Call	GOVI	35,240.0000	38,310.0000	8.712	0	0	0
2011/05/20	GOVI 2011/11/03	356.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0

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2011/05/20	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/05/20	IGOV 2011/08/04			Index Future	154.5140	154.5940	0.052	0.0000	0.0000	977
2011/05/20	IGOV 2011/11/03			Index Future	156.8400	156.9210	0.052	0.0000	0.0000	0
2011/05/20	ILBI 2011/08/04			Index Future	411.7210	411.7210	0.000	0.0000	0.0000	0
2011/05/20	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/05/20	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/05/20	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/05/20	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/05/20	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/05/20	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/05/20	JBAF 2011/06/15			Jibar Tradeable Future	5.6000	5.6000	0.000	0.0000	0.0000	3,890
2011/05/20	JBAF 2011/07/20			Jibar Tradeable Future	5.6100	5.6100	0.000	0.0000	0.0000	4,000
2011/05/20	JBAF 2011/08/17			Jibar Tradeable Future	5.6600	5.6500	(0.177)	0.0000	0.0000	0
2011/05/20	JBAF 2011/09/21			Jibar Tradeable Future	5.7200	5.7100	(0.175)	0.0000	0.0000	14,200
2011/05/20	JBAF 2011/10/19			Jibar Tradeable Future	5.8600	5.8400	(0.341)	0.0000	0.0000	0
2011/05/20	JBAF 2011/11/16			Jibar Tradeable Future	6.0600	6.0300	(0.495)	0.0000	0.0000	0
2011/05/20	JBAF 2011/12/21			Jibar Tradeable Future	6.1900	6.1300	(0.969)	0.0000	0.0000	5,591
2011/05/20	JBAF 2012/03/20			Jibar Tradeable Future	6.5700	6.5200	(0.761)	0.0000	0.0000	1,090
2011/05/20	JBAF 2012/06/20			Jibar Tradeable Future	6.9300	6.8600	(1.010)	0.0000	0.0000	2,890
2011/05/20	JBAF 2012/09/19			Jibar Tradeable Future	7.2800	7.1900	(1.236)	0.0000	0.0000	44,710
2011/05/20	JBAF 2012/12/19			Jibar Tradeable Future	7.6100	7.5300	(1.051)	0.0000	0.0000	490
2011/05/20	JBAF 2013/03/20			Jibar Tradeable Future	7.8700	7.8000	(0.889)	0.0000	0.0000	290
2011/05/20	JN02 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/05/20	JN02 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/20	JN02 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/20	JN02 2011/08/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0

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2011/05/20	JN02 2011/08/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/05/20	JN02 2011/08/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/05/20	JN02 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/20	JN05 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/05/20	JN05 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/20	JN05 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/20	JN05 2011/08/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/20	JN05 2011/08/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/05/20	JN05 2011/08/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/05/20	JN05 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/20	JN10 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/05/20	JN10 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/20	JN10 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/20	JN10 2011/08/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/20	JN10 2011/08/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/05/20	JN10 2011/08/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/05/20	JN10 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/20	OTH1 2011/08/04			Index Future	349.0060	349.6990	0.199	0.0000	0.0000	3
2011/05/20	OTH1 2011/11/03			Index Future	354.2600	354.9630	0.198	0.0000	0.0000	0
2011/05/20	R157 2011/08/04			Bond Future	7.6430	7.6520	0.118	0.0000	0.0000	6,655
2011/05/20	R157 2011/08/04	7.50	Call	Bond Future	601.0000	582.0000	(3.161)	0	0	1,000
2011/05/20	R157 2011/08/04	7.50	Put	Bond Future	1,159.0000	1,175.0000	1.381	0	0	0
2011/05/20	R157 2011/08/04	7.55	Call	Bond Future	685.0000	664.0000	(3.066)	0	0	0
2011/05/20	R157 2011/08/04	7.55	Put	Bond Future	1,048.0000	1,062.0000	1.336	0	0	0
2011/05/20	R157 2011/08/04	7.45	Call	Bond Future	525.0000	507.0000	(3.429)	0	0	0
2011/05/20	R157 2011/08/04	7.45	Put	Bond Future	1,279.0000	1,297.0000	1.407	0	0	0
2011/05/20	R157 2011/08/04	7.20	Put	Bond Future	1,982.0000	2,006.0000	1.211	0	0	0
2011/05/20	R157 2011/08/04	7.20	Call	Bond Future	241.0000	230.0000	(4.564)	0	0	1,320
2011/05/20	R157 2011/08/04	7.60	Put	Bond Future	943.0000	956.0000	1.379	0	0	0
2011/05/20	R157 2011/08/04	7.60	Call	Bond Future	775.0000	753.0000	(2.839)	0	0	440
2011/05/20	R157 2011/08/04	7.80	Call	Bond Future	1,204.0000	1,177.0000	(2.243)	0	0	0
2011/05/20	R157 2011/08/04	7.80	Put	Bond Future	595.0000	603.0000	1.345	0	0	440

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2011/05/20	R157 2011/08/04	8.20	Call	Bond Future	2,342.0000	2,309.0000	(1.409)	0	0	0
2011/05/20	R157 2011/08/04	8.20	Put	Bond Future	198.0000	200.0000	1.010	0	0	1,320
2011/05/20	R157 2011/11/03			Bond Future	7.7670	7.7770	0.129	0.0000	0.0000	3,358
2011/05/20	R157 2011/11/03	8.25	Call	Bond Future	2,308.0000	2,278.0000	(1.300)	0	0	0
2011/05/20	R157 2011/11/03	8.25	Put	Bond Future	559.0000	566.0000	1.252	0	0	0
2011/05/20	R157 2011/11/03	8.30	Call	Bond Future	2,441.0000	2,411.0000	(1.229)	0	0	0
2011/05/20	R157 2011/11/03	8.30	Put	Bond Future	513.0000	520.0000	1.365	0	0	0
2011/05/20	R157 2011/11/03	8.20	Call	Bond Future	2,178.0000	2,149.0000	(1.331)	0	0	0
2011/05/20	R157 2011/11/03	8.20	Put	Bond Future	609.0000	616.0000	1.149	0	0	0
2011/05/20	R157 2012/02/02			Bond Future	7.9060	7.9180	0.152	0.0000	0.0000	0
2011/05/20	R157 2012/02/02	8.50	Call	Bond Future	2,767.0000	2,736.0000	(1.120)	0	0	0
2011/05/20	R157 2012/02/02	8.50	Put	Bond Future	763.0000	773.0000	1.311	0	0	0
2011/05/20	R157 2012/02/02	8.55	Call	Bond Future	2,889.0000	2,857.0000	(1.108)	0	0	0
2011/05/20	R157 2012/02/02	8.55	Put	Bond Future	718.0000	727.0000	1.253	0	0	0
2011/05/20	R157 2012/02/02	8.45	Call	Bond Future	2,647.0000	2,616.0000	(1.171)	0	0	0
2011/05/20	R157 2012/02/02	8.45	Put	Bond Future	810.0000	820.0000	1.235	0	0	0
2011/05/20	R157 2012/05/03			Bond Future	8.0640	8.0760	0.149	0.0000	0.0000	0
2011/05/20	R157 2012/05/03	8.25	Call	Bond Future	2,029.0000	2,005.0000	(1.183)	0	0	0
2011/05/20	R157 2012/05/03	8.25	Put	Bond Future	1,441.0000	1,455.0000	0.972	0	0	0
2011/05/20	R157 2012/05/03	8.30	Call	Bond Future	2,124.0000	2,099.0000	(1.177)	0	0	0
2011/05/20	R157 2012/05/03	8.30	Put	Bond Future	1,379.0000	1,392.0000	0.943	0	0	0
2011/05/20	R157 2012/05/03	8.20	Call	Bond Future	1,937.0000	1,914.0000	(1.187)	0	0	0
2011/05/20	R157 2012/05/03	8.20	Put	Bond Future	1,507.0000	1,522.0000	0.995	0	0	0
2011/05/20	R186 2011/08/04			Bond Future	8.5670	8.5300	(0.432)	0.0000	0.0000	21,627
2011/05/20	R186 2011/08/04	8.25	Call	Bond Future	1,122.0000	1,221.0000	8.824	0	0	0
2011/05/20	R186 2011/08/04	8.25	Put	Bond Future	4,175.0000	3,923.0000	(6.036)	0	0	0
2011/05/20	R186 2011/08/04	8.30	Call	Bond Future	1,278.0000	1,387.0000	8.529	0	0	0
2011/05/20	R186 2011/08/04	8.30	Put	Bond Future	3,841.0000	3,600.0000	(6.274)	0	0	0
2011/05/20	R186 2011/08/04	8.20	Call	Bond Future	981.0000	1,070.0000	9.072	0	0	0
2011/05/20	R186 2011/08/04	8.20	Put	Bond Future	4,526.0000	4,264.0000	(5.789)	0	0	0
2011/05/20	R186 2011/08/04	8.35	Put	Bond Future	3,525.0000	3,295.0000	(6.525)	0	0	0
2011/05/20	R186 2011/08/04	8.35	Call	Bond Future	1,448.0000	1,568.0000	8.287	0	0	600
2011/05/20	R186 2011/08/04	8.70	Put	Bond Future	1,783.0000	1,630.0000	(8.581)	0	0	0
2011/05/20	R186 2011/08/04	8.70	Call	Bond Future	3,030.0000	3,227.0000	6.502	0	0	200

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2011/05/20	R186 2011/08/04	8.95	Call	Bond Future	4,547.0000	4,794.0000	5.432	0	0	0
2011/05/20	R186 2011/08/04	8.95	Put	Bond Future	1,008.0000	905.0000	(10.218)	0	0	200
2011/05/20	R186 2011/08/04	9.70	Call	Bond Future	10,149.0000	10,481.0000	3.271	0	0	0
2011/05/20	R186 2011/08/04	9.70	Put	Bond Future	124.0000	106.0000	(14.516)	0	0	600
2011/05/20	R186 2011/11/03			Bond Future	8.6420	8.6040	(0.440)	0.0000	0.0000	13,789
2011/05/20	R186 2011/11/03	9.00	Call	Bond Future	5,432.0000	5,656.0000	4.124	0	0	0
2011/05/20	R186 2011/11/03	9.00	Put	Bond Future	2,178.0000	2,048.0000	(5.969)	0	0	0
2011/05/20	R186 2011/11/03	9.05	Call	Bond Future	5,726.0000	5,957.0000	4.034	0	0	0
2011/05/20	R186 2011/11/03	9.05	Put	Bond Future	2,028.0000	1,905.0000	(6.065)	0	0	0
2011/05/20	R186 2011/11/03	8.95	Call	Bond Future	5,144.0000	5,362.0000	4.238	0	0	0
2011/05/20	R186 2011/11/03	8.95	Put	Bond Future	2,336.0000	2,201.0000	(5.779)	0	0	0
2011/05/20	R186 2011/11/03	8.75	Put	Bond Future	3,067.0000	2,903.0000	(5.347)	0	0	0
2011/05/20	R186 2011/11/03	8.75	Call	Bond Future	4,063.0000	4,253.0000	4.676	0	0	5,600
2011/05/20	R186 2012/02/02			Bond Future	8.7180	8.6790	(0.447)	0.0000	0.0000	2,500
2011/05/20	R186 2012/02/02	9.00	Call	Bond Future	5,907.0000	6,117.0000	3.555	0	0	0
2011/05/20	R186 2012/02/02	9.00	Put	Bond Future	3,378.0000	3,232.0000	(4.322)	0	0	0
2011/05/20	R186 2012/02/02	9.05	Call	Bond Future	6,176.0000	6,391.0000	3.481	0	0	0
2011/05/20	R186 2012/02/02	9.05	Put	Bond Future	3,207.0000	3,066.0000	(4.397)	0	0	0
2011/05/20	R186 2012/02/02	8.95	Call	Bond Future	5,645.0000	5,850.0000	3.632	0	0	0
2011/05/20	R186 2012/02/02	8.95	Put	Bond Future	3,558.0000	3,407.0000	(4.244)	0	0	0
2011/05/20	R186 2012/05/03			Bond Future	8.7980	8.7580	(0.455)	0.0000	0.0000	0
2011/05/20	R186 2012/05/03	9.00	Call	Bond Future	6,079.0000	6,280.0000	3.306	0	0	0
2011/05/20	R186 2012/05/03	9.00	Put	Bond Future	4,293.0000	4,135.0000	(3.680)	0	0	0
2011/05/20	R186 2012/05/03	9.05	Call	Bond Future	6,339.0000	6,545.0000	3.250	0	0	0
2011/05/20	R186 2012/05/03	9.05	Put	Bond Future	4,117.0000	3,964.0000	(3.716)	0	0	0
2011/05/20	R186 2012/05/03	8.95	Call	Bond Future	5,828.0000	6,025.0000	3.380	0	0	0
2011/05/20	R186 2012/05/03	8.95	Put	Bond Future	4,480.0000	4,318.0000	(3.616)	0	0	0
2011/05/20	R189 2011/08/04			Bond Future	212.5567	212.5780	0.010	0.0000	0.0000	0
2011/05/20	R189 2011/08/04	212.00	Call	Bond Future	557.0000	578.0000	3.770	0	0	0
2011/05/20	R189 2011/08/04	212.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/20	R189 2011/08/04	212.05	Call	Bond Future	507.0000	528.0000	4.142	0	0	0
2011/05/20	R189 2011/08/04	212.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/20	R189 2011/08/04	211.95	Call	Bond Future	607.0000	628.0000	3.460	0	0	0
2011/05/20	R189 2011/08/04	211.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/05/20	R197 2011/08/04			Bond Future	233.3567	233.3888	0.014	0.0000	0.0000	0
2011/05/20	R197 2011/08/04	231.50	Call	Bond Future	1,857.0000	1,889.0000	1.723	0	0	0
2011/05/20	R197 2011/08/04	231.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/20	R197 2011/08/04	231.55	Call	Bond Future	1,807.0000	1,839.0000	1.771	0	0	0
2011/05/20	R197 2011/08/04	231.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/20	R197 2011/08/04	231.45	Call	Bond Future	1,907.0000	1,939.0000	1.678	0	0	0
2011/05/20	R197 2011/08/04	231.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/20	R201 2011/08/04			Bond Future	7.2170	7.2320	0.208	0.0000	0.0000	170
2011/05/20	R201 2011/08/04	7.25	Call	Bond Future	670.0000	642.0000	(4.179)	0	0	0
2011/05/20	R201 2011/08/04	7.25	Put	Bond Future	570.0000	588.0000	3.158	0	0	0
2011/05/20	R201 2011/08/04	7.30	Call	Bond Future	753.0000	724.0000	(3.851)	0	0	0
2011/05/20	R201 2011/08/04	7.30	Put	Bond Future	502.0000	519.0000	3.386	0	0	0
2011/05/20	R201 2011/08/04	7.20	Call	Bond Future	591.0000	565.0000	(4.399)	0	0	0
2011/05/20	R201 2011/08/04	7.20	Put	Bond Future	642.0000	662.0000	3.115	0	0	0
2011/05/20	R201 2011/11/03			Bond Future	7.3190	7.3350	0.219	0.0000	0.0000	695
2011/05/20	R201 2011/11/03	8.00	Call	Bond Future	2,148.0000	2,110.0000	(1.769)	0	0	0
2011/05/20	R201 2011/11/03	8.00	Put	Bond Future	255.0000	262.0000	2.745	0	0	0
2011/05/20	R201 2011/11/03	8.05	Call	Bond Future	2,261.0000	2,223.0000	(1.681)	0	0	0
2011/05/20	R201 2011/11/03	8.05	Put	Bond Future	231.0000	238.0000	3.030	0	0	0
2011/05/20	R201 2011/11/03	7.95	Call	Bond Future	2,037.0000	2,000.0000	(1.816)	0	0	0
2011/05/20	R201 2011/11/03	7.95	Put	Bond Future	282.0000	290.0000	2.837	0	0	0
2011/05/20	R201 2012/02/02			Bond Future	7.4290	7.4470	0.242	0.0000	0.0000	0
2011/05/20	R201 2012/02/02	8.25	Call	Bond Future	2,538.0000	2,501.0000	(1.458)	0	0	0
2011/05/20	R201 2012/02/02	8.25	Put	Bond Future	433.0000	443.0000	2.309	0	0	0
2011/05/20	R201 2012/02/02	8.30	Call	Bond Future	2,638.0000	2,600.0000	(1.440)	0	0	0
2011/05/20	R201 2012/02/02	8.30	Put	Bond Future	407.0000	416.0000	2.211	0	0	0
2011/05/20	R201 2012/02/02	8.20	Call	Bond Future	2,439.0000	2,403.0000	(1.476)	0	0	0
2011/05/20	R201 2012/02/02	8.20	Put	Bond Future	461.0000	472.0000	2.386	0	0	0
2011/05/20	R201 2012/05/03			Bond Future	7.5640	7.5840	0.264	0.0000	0.0000	0
2011/05/20	R201 2012/05/03	7.75	Call	Bond Future	1,474.0000	1,445.0000	(1.967)	0	0	0
2011/05/20	R201 2012/05/03	7.75	Put	Bond Future	1,033.0000	1,051.0000	1.742	0	0	0
2011/05/20	R201 2012/05/03	7.80	Call	Bond Future	1,548.0000	1,519.0000	(1.873)	0	0	0
2011/05/20	R201 2012/05/03	7.80	Put	Bond Future	988.0000	1,007.0000	1.923	0	0	0



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2011/05/20	R201 2012/05/03	7.70	Call	Bond Future	1,402.0000	1,374.0000	(1.997)	0	0	0
2011/05/20	R201 2012/05/03	7.70	Put	Bond Future	1,079.0000	1,099.0000	1.854	0	0	0
2011/05/20	R202 2011/08/04			Bond Future	0.1510	0.1510	0.000	0.0000	0.0000	10,128
2011/05/20	R202 2011/08/04	1.00	Call	Bond Future	23,485.0000	23,485.0000	0.000	0	0	0
2011/05/20	R202 2011/08/04	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/20	R202 2011/08/04	1.05	Call	Bond Future	24,744.0000	24,744.0000	0.000	0	0	0
2011/05/20	R202 2011/08/04	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/20	R202 2011/08/04	0.95	Call	Bond Future	22,213.0000	22,213.0000	0.000	0	0	0
2011/05/20	R202 2011/08/04	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/20	R202 2011/11/03			Bond Future	0.0680	0.0670	(1.471)	0.0000	0.0000	400
2011/05/20	R202 2011/11/03	0.50	Call	Bond Future	12,508.0000	12,538.0000	0.240	0	0	0
2011/05/20	R202 2011/11/03	0.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/20	R202 2011/11/03	0.55	Call	Bond Future	13,885.0000	13,915.0000	0.216	0	0	0
2011/05/20	R202 2011/11/03	0.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/20	R202 2011/11/03	0.45	Call	Bond Future	11,116.0000	11,146.0000	0.270	0	0	0
2011/05/20	R202 2011/11/03	0.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/20	R203 2011/08/04			Bond Future	8.1740	8.1620	(0.147)	0.0000	0.0000	824
2011/05/20	R203 2011/08/04	8.00	Call	Bond Future	713.0000	729.0000	2.244	0	0	0
2011/05/20	R203 2011/08/04	8.00	Put	Bond Future	1,542.0000	1,501.0000	(2.659)	0	0	0
2011/05/20	R203 2011/08/04	8.05	Call	Bond Future	811.0000	828.0000	2.096	0	0	0
2011/05/20	R203 2011/08/04	8.05	Put	Bond Future	1,401.0000	1,361.0000	(2.855)	0	0	0
2011/05/20	R203 2011/08/04	7.95	Call	Bond Future	624.0000	638.0000	2.244	0	0	0
2011/05/20	R203 2011/08/04	7.95	Put	Bond Future	1,693.0000	1,650.0000	(2.540)	0	0	0
2011/05/20	R203 2011/11/03			Bond Future	8.2850	8.2730	(0.145)	0.0000	0.0000	1,630
2011/05/20	R203 2011/11/03	8.50	Call	Bond Future	2,166.0000	2,195.0000	1.339	0	0	0
2011/05/20	R203 2011/11/03	8.50	Put	Bond Future	1,191.0000	1,165.0000	(2.183)	0	0	0
2011/05/20	R203 2011/11/03	8.55	Call	Bond Future	2,307.0000	2,337.0000	1.300	0	0	0
2011/05/20	R203 2011/11/03	8.55	Put	Bond Future	1,107.0000	1,082.0000	(2.258)	0	0	0
2011/05/20	R203 2011/11/03	8.45	Call	Bond Future	2,031.0000	2,058.0000	1.329	0	0	0
2011/05/20	R203 2011/11/03	8.45	Put	Bond Future	1,282.0000	1,254.0000	(2.184)	0	0	0
2011/05/20	R203 2012/02/02			Bond Future	8.4050	8.3920	(0.155)	0.0000	0.0000	0
2011/05/20	R203 2012/02/02	8.75	Call	Bond Future	3,013.0000	3,044.0000	1.029	0	0	0
2011/05/20	R203 2012/02/02	8.75	Put	Bond Future	1,516.0000	1,490.0000	(1.715)	0	0	0

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2011/05/20	R203 2012/02/02	8.80	Call	Bond Future	3,151.0000	3,183.0000	1.016	0	0	0
2011/05/20	R203 2012/02/02	8.80	Put	Bond Future	1,440.0000	1,415.0000	(1.736)	0	0	0
2011/05/20	R203 2012/02/02	8.70	Call	Bond Future	2,877.0000	2,908.0000	1.078	0	0	0
2011/05/20	R203 2012/02/02	8.70	Put	Bond Future	1,596.0000	1,570.0000	(1.629)	0	0	0
2011/05/20	R203 2012/05/03			Bond Future	8.5340	8.5210	(0.152)	0.0000	0.0000	0
2011/05/20	R203 2012/05/03	8.75	Call	Bond Future	2,811.0000	2,839.0000	0.996	0	0	0
2011/05/20	R203 2012/05/03	8.75	Put	Bond Future	1,910.0000	1,883.0000	(1.414)	0	0	0
2011/05/20	R203 2012/05/03	8.80	Call	Bond Future	2,941.0000	2,970.0000	0.986	0	0	0
2011/05/20	R203 2012/05/03	8.80	Put	Bond Future	1,832.0000	1,807.0000	(1.365)	0	0	0
2011/05/20	R203 2012/05/03	8.70	Call	Bond Future	2,686.0000	2,713.0000	1.005	0	0	0
2011/05/20	R203 2012/05/03	8.70	Put	Bond Future	1,992.0000	1,965.0000	(1.355)	0	0	0
2011/05/20	R204 2011/08/04			Bond Future	8.2880	8.2920	0.048	0.0000	0.0000	0
2011/05/20	R204 2011/08/04	8.00	Call	Bond Future	617.0000	603.0000	(2.269)	0	0	0
2011/05/20	R204 2011/08/04	8.00	Put	Bond Future	2,182.0000	2,189.0000	0.321	0	0	0
2011/05/20	R204 2011/08/04	8.05	Call	Bond Future	708.0000	693.0000	(2.119)	0	0	0
2011/05/20	R204 2011/08/04	8.05	Put	Bond Future	1,999.0000	2,005.0000	0.300	0	0	0
2011/05/20	R204 2011/08/04	7.95	Call	Bond Future	535.0000	523.0000	(2.243)	0	0	0
2011/05/20	R204 2011/08/04	7.95	Put	Bond Future	2,374.0000	2,384.0000	0.421	0	0	0
2011/05/20	R204 2011/11/03			Bond Future	8.3880	8.3920	0.048	0.0000	0.0000	2,133
2011/05/20	R204 2011/11/03	8.75	Call	Bond Future	3,006.0000	2,987.0000	(0.632)	0	0	0
2011/05/20	R204 2011/11/03	8.75	Put	Bond Future	1,142.0000	1,143.0000	0.088	0	0	0
2011/05/20	R204 2011/11/03	8.80	Call	Bond Future	3,178.0000	3,158.0000	(0.629)	0	0	0
2011/05/20	R204 2011/11/03	8.80	Put	Bond Future	1,060.0000	1,060.0000	0.000	0	0	0
2011/05/20	R204 2011/11/03	8.70	Call	Bond Future	2,838.0000	2,819.0000	(0.669)	0	0	0
2011/05/20	R204 2011/11/03	8.70	Put	Bond Future	1,228.0000	1,230.0000	0.163	0	0	0
2011/05/20	R204 2012/02/02			Bond Future	8.4920	8.4970	0.059	0.0000	0.0000	0
2011/05/20	R204 2012/02/02	9.00	Call	Bond Future	3,883.0000	3,862.0000	(0.541)	0	0	0
2011/05/20	R204 2012/02/02	9.00	Put	Bond Future	1,362.0000	1,366.0000	0.294	0	0	0
2011/05/20	R204 2012/02/02	9.05	Call	Bond Future	4,052.0000	4,031.0000	(0.518)	0	0	0
2011/05/20	R204 2012/02/02	9.05	Put	Bond Future	1,287.0000	1,291.0000	0.311	0	0	0
2011/05/20	R204 2012/02/02	8.95	Call	Bond Future	3,717.0000	3,697.0000	(0.538)	0	0	0
2011/05/20	R204 2012/02/02	8.95	Put	Bond Future	1,440.0000	1,445.0000	0.347	0	0	0
2011/05/20	R204 2012/05/03			Bond Future	8.6070	8.6110	0.046	0.0000	0.0000	0
2011/05/20	R204 2012/05/03	8.75	Call	Bond Future	3,086.0000	3,071.0000	(0.486)	0	0	0

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2011/05/20	R204 2012/05/03	8.75	Put	Bond Future	2,392.0000	2,396.0000	0.167	0	0	0
2011/05/20	R204 2012/05/03	8.80	Call	Bond Future	3,230.0000	3,216.0000	(0.433)	0	0	0
2011/05/20	R204 2012/05/03	8.80	Put	Bond Future	2,295.0000	2,300.0000	0.218	0	0	0
2011/05/20	R204 2012/05/03	8.70	Call	Bond Future	2,947.0000	2,932.0000	(0.509)	0	0	0
2011/05/20	R204 2012/05/03	8.70	Put	Bond Future	2,495.0000	2,499.0000	0.160	0	0	0
2011/05/20	R206 2011/08/04			Bond Future	6.9850	7.0060	0.301	0.0000	0.0000	9,866
2011/05/20	R206 2011/08/04	7.00	Call	Bond Future	436.0000	410.0000	(5.963)	0	0	0
2011/05/20	R206 2011/08/04	7.00	Put	Bond Future	403.0000	423.0000	4.963	0	0	0
2011/05/20	R206 2011/08/04	7.05	Call	Bond Future	496.0000	468.0000	(5.645)	0	0	0
2011/05/20	R206 2011/08/04	7.05	Put	Bond Future	352.0000	371.0000	5.398	0	0	0
2011/05/20	R206 2011/08/04	6.95	Call	Bond Future	379.0000	354.0000	(6.596)	0	0	0
2011/05/20	R206 2011/08/04	6.95	Put	Bond Future	457.0000	478.0000	4.595	0	0	0
2011/05/20	R206 2011/11/03			Bond Future	7.0880	7.1110	0.324	0.0000	0.0000	0
2011/05/20	R206 2011/11/03	7.75	Call	Bond Future	1,508.0000	1,471.0000	(2.454)	0	0	0
2011/05/20	R206 2011/11/03	7.75	Put	Bond Future	192.0000	201.0000	4.688	0	0	0
2011/05/20	R206 2011/11/03	7.80	Call	Bond Future	1,590.0000	1,552.0000	(2.390)	0	0	0
2011/05/20	R206 2011/11/03	7.80	Put	Bond Future	176.0000	184.0000	4.545	0	0	0
2011/05/20	R206 2011/11/03	7.70	Call	Bond Future	1,430.0000	1,393.0000	(2.587)	0	0	0
2011/05/20	R206 2011/11/03	7.70	Put	Bond Future	213.0000	222.0000	4.225	0	0	0
2011/05/20	R206 2012/02/02			Bond Future	7.2100	7.2370	0.374	0.0000	0.0000	0
2011/05/20	R206 2012/02/02	8.00	Call	Bond Future	1,690.0000	1,652.0000	(2.249)	0	0	0
2011/05/20	R206 2012/02/02	8.00	Put	Bond Future	293.0000	303.0000	3.413	0	0	0
2011/05/20	R206 2012/02/02	8.05	Call	Bond Future	1,759.0000	1,721.0000	(2.160)	0	0	0
2011/05/20	R206 2012/02/02	8.05	Put	Bond Future	274.0000	284.0000	3.650	0	0	0
2011/05/20	R206 2012/02/02	7.95	Call	Bond Future	1,622.0000	1,585.0000	(2.281)	0	0	0
2011/05/20	R206 2012/02/02	7.95	Put	Bond Future	312.0000	324.0000	3.846	0	0	0
2011/05/20	R206 2012/05/03			Bond Future	7.3810	7.4120	0.420	0.0000	0.0000	0
2011/05/20	R206 2012/05/03	7.50	Call	Bond Future	897.0000	869.0000	(3.122)	0	0	0
2011/05/20	R206 2012/05/03	7.50	Put	Bond Future	711.0000	732.0000	2.954	0	0	0
2011/05/20	R206 2012/05/03	7.55	Call	Bond Future	944.0000	916.0000	(2.966)	0	0	0
2011/05/20	R206 2012/05/03	7.55	Put	Bond Future	680.0000	701.0000	3.088	0	0	0
2011/05/20	R206 2012/05/03	7.45	Call	Bond Future	850.0000	824.0000	(3.059)	0	0	0
2011/05/20	R206 2012/05/03	7.45	Put	Bond Future	742.0000	765.0000	3.100	0	0	0

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2011/05/20	R207 2011/08/04			Bond Future	8.3780	8.3820	0.048	0.0000	0.0000	5,725
2011/05/20	R207 2011/08/04	8.25	Call	Bond Future	982.0000	964.0000	(1.833)	0	0	0
2011/05/20	R207 2011/08/04	8.25	Put	Bond Future	1,716.0000	1,721.0000	0.291	0	0	0
2011/05/20	R207 2011/08/04	8.30	Call	Bond Future	1,107.0000	1,088.0000	(1.716)	0	0	0
2011/05/20	R207 2011/08/04	8.30	Put	Bond Future	1,553.0000	1,557.0000	0.258	0	0	0
2011/05/20	R207 2011/08/04	8.20	Call	Bond Future	866.0000	849.0000	(1.963)	0	0	0
2011/05/20	R207 2011/08/04	8.20	Put	Bond Future	1,888.0000	1,894.0000	0.318	0	0	0
2011/05/20	R207 2011/11/03			Bond Future	8.4680	8.4730	0.059	0.0000	0.0000	600
2011/05/20	R207 2011/11/03	8.75	Call	Bond Future	2,851.0000	2,828.0000	(0.807)	0	0	0
2011/05/20	R207 2011/11/03	8.75	Put	Bond Future	1,300.0000	1,305.0000	0.385	0	0	0
2011/05/20	R207 2011/11/03	8.80	Call	Bond Future	3,027.0000	3,004.0000	(0.760)	0	0	0
2011/05/20	R207 2011/11/03	8.80	Put	Bond Future	1,205.0000	1,210.0000	0.415	0	0	0
2011/05/20	R207 2011/11/03	8.70	Call	Bond Future	2,681.0000	2,658.0000	(0.858)	0	0	0
2011/05/20	R207 2011/11/03	8.70	Put	Bond Future	1,403.0000	1,408.0000	0.356	0	0	0
2011/05/20	R207 2012/02/02			Bond Future	8.5640	8.5680	0.047	0.0000	0.0000	0
2011/05/20	R207 2012/02/02	9.00	Call	Bond Future	3,990.0000	3,971.0000	(0.476)	0	0	0
2011/05/20	R207 2012/02/02	9.00	Put	Bond Future	1,671.0000	1,673.0000	0.120	0	0	0
2011/05/20	R207 2012/02/02	9.05	Call	Bond Future	4,164.0000	4,145.0000	(0.456)	0	0	0
2011/05/20	R207 2012/02/02	9.05	Put	Bond Future	1,583.0000	1,586.0000	0.190	0	0	0
2011/05/20	R207 2012/02/02	8.95	Call	Bond Future	3,820.0000	3,801.0000	(0.497)	0	0	0
2011/05/20	R207 2012/02/02	8.95	Put	Bond Future	1,763.0000	1,765.0000	0.113	0	0	0
2011/05/20	R207 2012/05/03			Bond Future	8.6690	8.6740	0.058	0.0000	0.0000	0
2011/05/20	R207 2012/05/03	8.75	Call	Bond Future	3,160.0000	3,142.0000	(0.570)	0	0	0
2011/05/20	R207 2012/05/03	8.75	Put	Bond Future	2,736.0000	2,744.0000	0.292	0	0	0
2011/05/20	R207 2012/05/03	8.80	Call	Bond Future	3,311.0000	3,292.0000	(0.574)	0	0	0
2011/05/20	R207 2012/05/03	8.80	Put	Bond Future	2,626.0000	2,633.0000	0.267	0	0	0
2011/05/20	R207 2012/05/03	8.70	Call	Bond Future	3,015.0000	2,997.0000	(0.597)	0	0	0
2011/05/20	R207 2012/05/03	8.70	Put	Bond Future	2,852.0000	2,861.0000	0.316	0	0	0
2011/05/20	R208 2011/08/04			Bond Future	8.3940	8.3930	(0.012)	0.0000	0.0000	100
2011/05/20	R208 2011/08/04	8.25	Call	Bond Future	1,014.0000	1,007.0000	(0.690)	0	0	0
2011/05/20	R208 2011/08/04	8.25	Put	Bond Future	1,893.0000	1,880.0000	(0.687)	0	0	0
2011/05/20	R208 2011/08/04	8.30	Call	Bond Future	1,145.0000	1,138.0000	(0.611)	0	0	0
2011/05/20	R208 2011/08/04	8.30	Put	Bond Future	1,717.0000	1,704.0000	(0.757)	0	0	0
2011/05/20	R208 2011/08/04	8.20	Call	Bond Future	893.0000	886.0000	(0.784)	0	0	0

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2011/05/20	R208 2011/08/04	8.20	Put	Bond Future	2,080.0000	2,067.0000	(0.625)	0	0	0
2011/05/20	R208 2011/11/03			Bond Future	8.4780	8.4770	(0.012)	0.0000	0.0000	5,998
2011/05/20	R208 2011/11/03	8.75	Call	Bond Future	3,054.0000	3,052.0000	(0.065)	0	0	0
2011/05/20	R208 2011/11/03	8.75	Put	Bond Future	1,460.0000	1,452.0000	(0.548)	0	0	0
2011/05/20	R208 2011/11/03	8.80	Call	Bond Future	3,241.0000	3,239.0000	(0.062)	0	0	0
2011/05/20	R208 2011/11/03	8.80	Put	Bond Future	1,358.0000	1,350.0000	(0.589)	0	0	0
2011/05/20	R208 2011/11/03	8.70	Call	Bond Future	2,874.0000	2,872.0000	(0.070)	0	0	0
2011/05/20	R208 2011/11/03	8.70	Put	Bond Future	1,570.0000	1,562.0000	(0.510)	0	0	0
2011/05/20	R208 2012/02/02			Bond Future	8.5630	8.5630	0.000	0.0000	0.0000	0
2011/05/20	R208 2012/02/02	9.00	Call	Bond Future	4,265.0000	4,260.0000	(0.117)	0	0	0
2011/05/20	R208 2012/02/02	9.00	Put	Bond Future	1,779.0000	1,774.0000	(0.281)	0	0	0
2011/05/20	R208 2012/02/02	9.05	Call	Bond Future	4,451.0000	4,446.0000	(0.112)	0	0	0
2011/05/20	R208 2012/02/02	9.05	Put	Bond Future	1,686.0000	1,681.0000	(0.297)	0	0	0
2011/05/20	R208 2012/02/02	8.95	Call	Bond Future	4,082.0000	4,077.0000	(0.122)	0	0	0
2011/05/20	R208 2012/02/02	8.95	Put	Bond Future	1,875.0000	1,870.0000	(0.267)	0	0	0
2011/05/20	R208 2012/05/03			Bond Future	8.6560	8.6550	(0.012)	0.0000	0.0000	0
2011/05/20	R208 2012/05/03	9.00	Call	Bond Future	4,247.0000	4,246.0000	(0.024)	0	0	0
2011/05/20	R208 2012/05/03	9.00	Put	Bond Future	2,329.0000	2,322.0000	(0.301)	0	0	0
2011/05/20	R208 2012/05/03	9.05	Call	Bond Future	4,427.0000	4,426.0000	(0.023)	0	0	0
2011/05/20	R208 2012/05/03	9.05	Put	Bond Future	2,234.0000	2,228.0000	(0.269)	0	0	0
2011/05/20	R208 2012/05/03	8.95	Call	Bond Future	4,070.0000	4,069.0000	(0.025)	0	0	0
2011/05/20	R208 2012/05/03	8.95	Put	Bond Future	2,427.0000	2,421.0000	(0.247)	0	0	0
2011/05/20	R209 2011/08/04			Bond Future	8.7950	8.7280	(0.762)	0.0000	0.0000	0
2011/05/20	R209 2011/08/04	8.50	Call	Bond Future	991.0000	1,163.0000	17.356	0	0	0
2011/05/20	R209 2011/08/04	8.50	Put	Bond Future	3,391.0000	3,029.0000	(10.675)	0	0	0
2011/05/20	R209 2011/08/04	8.55	Call	Bond Future	1,126.0000	1,314.0000	16.696	0	0	0
2011/05/20	R209 2011/08/04	8.55	Put	Bond Future	3,111.0000	2,764.0000	(11.154)	0	0	0
2011/05/20	R209 2011/08/04	8.45	Call	Bond Future	867.0000	1,023.0000	17.993	0	0	0
2011/05/20	R209 2011/08/04	8.45	Put	Bond Future	3,686.0000	3,308.0000	(10.255)	0	0	0
2011/05/20	R209 2011/08/04	10.10	Call	Bond Future	9,353.0000	9,872.0000	5.549	0	0	0
2011/05/20	R209 2011/08/04	10.10	Put	Bond Future	62.0000	46.0000	(25.806)	0	0	0
2011/05/20	R209 2011/11/03			Bond Future	8.8580	8.7890	(0.779)	0.0000	0.0000	1,318
2011/05/20	R209 2011/11/03	8.75	Call	Bond Future	2,548.0000	2,805.0000	10.086	0	0	0
2011/05/20	R209 2011/11/03	8.75	Put	Bond Future	3,402.0000	3,115.0000	(8.436)	0	0	0

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2011/05/20	R209 2011/11/03	8.80	Call	Bond Future	2,734.0000	3,003.0000	9.839	0	0	0
2011/05/20	R209 2011/11/03	8.80	Put	Bond Future	3,191.0000	2,916.0000	(8.618)	0	0	0
2011/05/20	R209 2011/11/03	8.70	Call	Bond Future	2,370.0000	2,615.0000	10.338	0	0	0
2011/05/20	R209 2011/11/03	8.70	Put	Bond Future	3,625.0000	3,326.0000	(8.248)	0	0	0
2011/05/20	R209 2012/02/02			Bond Future	8.9200	8.8490	(0.796)	0.0000	0.0000	0
2011/05/20	R209 2012/02/02	9.00	Call	Bond Future	4,124.0000	4,428.0000	7.371	0	0	0
2011/05/20	R209 2012/02/02	9.00	Put	Bond Future	3,509.0000	3,260.0000	(7.096)	0	0	0
2011/05/20	R209 2012/02/02	9.05	Call	Bond Future	4,331.0000	4,644.0000	7.227	0	0	0
2011/05/20	R209 2012/02/02	9.05	Put	Bond Future	3,335.0000	3,095.0000	(7.196)	0	0	0
2011/05/20	R209 2012/02/02	8.95	Call	Bond Future	3,923.0000	4,218.0000	7.520	0	0	0
2011/05/20	R209 2012/02/02	8.95	Put	Bond Future	3,691.0000	3,433.0000	(6.990)	0	0	0
2011/05/20	R209 2012/05/03			Bond Future	8.9850	8.9120	(0.812)	0.0000	0.0000	0
2011/05/20	R209 2012/05/03	9.00	Call	Bond Future	4,382.0000	4,681.0000	6.823	0	0	0
2011/05/20	R209 2012/05/03	9.00	Put	Bond Future	4,267.0000	4,005.0000	(6.140)	0	0	0
2011/05/20	R209 2012/05/03	9.05	Call	Bond Future	4,581.0000	4,888.0000	6.702	0	0	0
2011/05/20	R209 2012/05/03	9.05	Put	Bond Future	4,087.0000	3,832.0000	(6.239)	0	0	0
2011/05/20	R209 2012/05/03	8.95	Call	Bond Future	4,189.0000	4,481.0000	6.971	0	0	0
2011/05/20	R209 2012/05/03	8.95	Put	Bond Future	4,457.0000	4,188.0000	(6.035)	0	0	0
2011/05/20	R210 2011/08/04			Bond Future	130.0773	130.4475	0.285	0.0000	0.0000	425
2011/05/20	R210 2011/08/04	106.00	Call	Bond Future	24,077.0000	24,447.0000	1.537	0	0	0
2011/05/20	R210 2011/08/04	106.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/20	R210 2011/08/04	106.05	Call	Bond Future	24,027.0000	24,397.0000	1.540	0	0	0
2011/05/20	R210 2011/08/04	106.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/20	R210 2011/08/04	105.95	Call	Bond Future	24,127.0000	24,497.0000	1.534	0	0	0
2011/05/20	R210 2011/08/04	105.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/20	R211 2011/08/04			Bond Future	1.1840	1.1820	(0.169)	0.0000	0.0000	0
2011/05/20	R211 2011/08/04	1.50	Call	Bond Future	1,719.0000	1,730.0000	0.640	0	0	0
2011/05/20	R211 2011/08/04	1.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/20	R211 2011/08/04	1.55	Call	Bond Future	1,988.0000	1,999.0000	0.553	0	0	0
2011/05/20	R211 2011/08/04	1.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/20	R211 2011/08/04	1.45	Call	Bond Future	1,449.0000	1,460.0000	0.759	0	0	0
2011/05/20	R211 2011/08/04	1.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/20	R211 2011/11/03			Bond Future	0.9410	0.9390	(0.213)	0.0000	0.0000	539

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2011/05/20	R211 2011/11/03	1.25	Call	Bond Future	1,628.0000	1,639.0000	0.676	0	0	0
2011/05/20	R211 2011/11/03	1.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/20	R211 2011/11/03	1.30	Call	Bond Future	1,889.0000	1,900.0000	0.582	0	0	0
2011/05/20	R211 2011/11/03	1.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/20	R211 2011/11/03	1.20	Call	Bond Future	1,367.0000	1,377.0000	0.732	0	0	0
2011/05/20	R211 2011/11/03	1.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/20	R212 2011/08/04			Bond Future	2.1500	2.1180	(1.488)	0.0000	0.0000	2,772
2011/05/20	R212 2011/08/04	2.50	Call	Bond Future	3,309.0000	3,617.0000	9.308	0	0	0
2011/05/20	R212 2011/08/04	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/20	R212 2011/08/04	2.55	Call	Bond Future	3,772.0000	4,080.0000	8.165	0	0	0
2011/05/20	R212 2011/08/04	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/20	R212 2011/08/04	2.45	Call	Bond Future	2,843.0000	3,152.0000	10.869	0	0	0
2011/05/20	R212 2011/08/04	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/20	R212 2011/11/03			Bond Future	2.0420	2.0090	(1.616)	0.0000	0.0000	240
2011/05/20	R212 2011/11/03	2.50	Call	Bond Future	4,262.0000	4,577.0000	7.391	0	0	0
2011/05/20	R212 2011/11/03	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/20	R212 2011/11/03	2.55	Call	Bond Future	4,715.0000	5,030.0000	6.681	0	0	0
2011/05/20	R212 2011/11/03	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/20	R212 2011/11/03	2.45	Call	Bond Future	3,806.0000	4,121.0000	8.276	0	0	0
2011/05/20	R212 2011/11/03	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/20	R213 2011/08/04			Bond Future	8.7950	8.7380	(0.648)	0.0000	0.0000	0
2011/05/20	R213 2011/08/04	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/20	R213 2011/08/04	8.00	Put	Bond Future	6,814.0000	6,352.0000	(6.780)	0	0	0
2011/05/20	R213 2011/08/04	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/20	R213 2011/08/04	8.05	Put	Bond Future	6,362.0000	5,899.0000	(7.278)	0	0	0
2011/05/20	R213 2011/08/04	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/20	R213 2011/08/04	7.95	Put	Bond Future	7,270.0000	6,808.0000	(6.355)	0	0	0
2011/05/20	R213 2011/11/03			Bond Future	8.8650	8.8060	(0.666)	0.0000	0.0000	0
2011/05/20	R213 2011/11/03	8.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/20	R213 2011/11/03	8.75	Put	Bond Future	924.0000	452.0000	(51.082)	0	0	0
2011/05/20	R213 2011/11/03	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/20	R213 2011/11/03	8.80	Put	Bond Future	520.0000	48.0000	(90.769)	0	0	0
2011/05/20	R213 2011/11/03	8.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/05/20	R213 2011/11/03	8.70	Put	Bond Future	1,331.0000	859.0000	(35.462)	0	0	0
2011/05/20	R213 2012/02/02			Bond Future	8.9370	8.8760	(0.683)	0.0000	0.0000	0
2011/05/20	R213 2012/02/02	9.00	Call	Bond Future	493.0000	974.0000	97.566	0	0	0
2011/05/20	R213 2012/02/02	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/20	R213 2012/02/02	9.05	Call	Bond Future	881.0000	1,362.0000	54.597	0	0	0
2011/05/20	R213 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/20	R213 2012/02/02	8.95	Call	Bond Future	102.0000	583.0000	471.569	0	0	0
2011/05/20	R213 2012/02/02	8.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/20	R213 2012/05/03			Bond Future	9.0070	8.9450	(0.688)	0.0000	0.0000	0
2011/05/20	R213 2012/05/03	9.25	Call	Bond Future	1,851.0000	2,334.0000	26.094	0	0	0
2011/05/20	R213 2012/05/03	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/20	R213 2012/05/03	9.30	Call	Bond Future	2,224.0000	2,707.0000	21.718	0	0	0
2011/05/20	R213 2012/05/03	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/20	R213 2012/05/03	9.20	Call	Bond Future	1,476.0000	1,958.0000	32.656	0	0	0
2011/05/20	R213 2012/05/03	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/20	TRT1 2011/08/04			Index Future	350.8340	351.1100	0.079	0.0000	0.0000	100
2011/05/20	TRT1 2011/11/03			Index Future	355.5360	355.8170	0.079	0.0000	0.0000	0
<b>Total</b>										<b>182673.00</b>