



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 04/04/2011

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
2011/04/04	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/04	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/04	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/04	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/04	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/04	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/04	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/04	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/04	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/04	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/04	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/04	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/04	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/04	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/04	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/04/04	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/04	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/04	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/04	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/04	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/04	AL7T 2011/05/05			Index Future	371.4770	373.7720	0.618	0.0000	0.0000	30
2011/04/04	AL7T 2011/08/04			Index Future	376.7900	379.1220	0.619	0.0000	0.0000	0
2011/04/04	ALBI 2011/05/05			Index Future	341.9050	343.7550	0.541	0.0000	0.0000	1,070
2011/04/04	ALBI 2011/08/04			Index Future	346.7950	348.6760	0.542	0.0000	0.0000	0
2011/04/04	C155 2011/08/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/04	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/04	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/04	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/04	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/04	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/04	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/04	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/04	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/04	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/04	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/04	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/04/04	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0
2011/04/04	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/04	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/04	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/04	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/04	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/04	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/04	CRD1 2011/05/05			Index Future	155.0510	155.5750	0.338	0.0000	0.0000	2
2011/04/04	CRD1 2011/08/04			Index Future	157.1900	157.7210	0.338	0.0000	0.0000	0
2011/04/04	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/04	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/04	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/04	GOVI 2011/05/05			GOVI	343.1110	344.8950	0.520	0.0000	0.0000	205
2011/04/04	GOVI 2011/05/05	349.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/04/04	GOVI 2011/05/05	349.00	Put	GOVI	58,890.0000	41,050.0000	(30.294)	0	0	0
2011/04/04	GOVI 2011/05/05	349.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/04/04	GOVI 2011/05/05	349.01	Put	GOVI	58,990.0000	41,150.0000	(30.242)	0	0	0
2011/04/04	GOVI 2011/05/05	348.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/04/04	GOVI 2011/05/05	348.99	Put	GOVI	58,790.0000	40,950.0000	(30.345)	0	0	0
2011/04/04	GOVI 2011/08/04			GOVI	348.0190	349.8320	0.521	0.0000	0.0000	0
2011/04/04	GOVI 2011/08/04	348.00	Call	GOVI	190.0000	18,320.0000	9542.105	0	0	0
2011/04/04	GOVI 2011/08/04	348.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/04/04	GOVI 2011/08/04	348.01	Call	GOVI	90.0000	18,220.0000	20144.444	0	0	0
2011/04/04	GOVI 2011/08/04	348.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/04/04	GOVI 2011/08/04	347.99	Call	GOVI	290.0000	18,420.0000	6251.724	0	0	0
2011/04/04	GOVI 2011/08/04	347.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0

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2011/04/04	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/04/04	IGOV 2011/05/05			Index Future	149.9990	150.2130	0.143	0.0000	0.0000	61
2011/04/04	IGOV 2011/08/04			Index Future	152.1450	152.3640	0.144	0.0000	0.0000	0
2011/04/04	ILBI 2011/05/05			Index Future	405.9130	406.3130	0.099	0.0000	0.0000	336
2011/04/04	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/04/04	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/04/04	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/04/04	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/04/04	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/04/04	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/04/04	JBAF 2011/04/20			Jibar Tradeable Future	5.6000	5.5940	(0.107)	0.0000	0.0000	2,001
2011/04/04	JBAF 2011/05/18			Jibar Tradeable Future	5.6300	5.6260	(0.071)	0.0000	0.0000	3,001
2011/04/04	JBAF 2011/06/15			Jibar Tradeable Future	5.6600	5.6570	(0.053)	0.0000	0.0000	3,890
2011/04/04	JBAF 2011/07/20			Jibar Tradeable Future	5.7700	5.7330	(0.641)	0.0000	0.0000	2,000
2011/04/04	JBAF 2011/08/17			Jibar Tradeable Future	5.8400	5.8200	(0.342)	0.0000	0.0000	0
2011/04/04	JBAF 2011/09/21			Jibar Tradeable Future	5.9700	5.9350	(0.586)	94.0850	94.0850	14,700
2011/04/04	JBAF 2011/12/21			Jibar Tradeable Future	6.3900	6.3760	(0.219)	0.0000	0.0000	5,591
2011/04/04	JBAF 2012/03/20			Jibar Tradeable Future	6.9400	6.9090	(0.447)	0.0000	0.0000	1,090
2011/04/04	JBAF 2012/06/20			Jibar Tradeable Future	7.4500	7.4150	(0.470)	0.0000	0.0000	2,890
2011/04/04	JBAF 2012/09/19			Jibar Tradeable Future	7.8600	7.8110	(0.623)	0.0000	0.0000	44,710
2011/04/04	JBAF 2012/12/19			Jibar Tradeable Future	8.2000	8.1580	(0.512)	0.0000	0.0000	513
2011/04/04	JBAF 2013/03/20			Jibar Tradeable Future	8.4400	8.4900	0.592	0.0000	0.0000	0
2011/04/04	JN02 2011/05/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/04/04	JN02 2011/05/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/04/04	JN02 2011/05/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/04/04	JN02 2011/05/05	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0

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2011/04/04	JN02 2011/05/05	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2011/04/04	JN02 2011/05/05	8.25	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/04/04	JN02 2011/05/05	8.25	Put	JNOTE	750,000.0000	750,000.0000	0.000	0	0	0
2011/04/04	JN05 2011/05/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/04/04	JN05 2011/05/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/04/04	JN05 2011/05/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/04/04	JN05 2011/05/05	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/04/04	JN05 2011/05/05	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2011/04/04	JN05 2011/05/05	8.25	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/04/04	JN05 2011/05/05	8.25	Put	JNOTE	750,000.0000	750,000.0000	0.000	0	0	0
2011/04/04	JN10 2011/05/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/04/04	JN10 2011/05/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/04/04	JN10 2011/05/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/04/04	JN10 2011/05/05	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/04/04	JN10 2011/05/05	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2011/04/04	JN10 2011/05/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/04/04	JN10 2011/05/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/04/04	OTH1 2011/05/05			Index Future	335.0310	337.2400	0.659	0.0000	0.0000	3
2011/04/04	OTH1 2011/08/04			Index Future	339.8230	342.0670	0.660	0.0000	0.0000	0
2011/04/04	R157 2011/05/05			Bond Future	7.8060	7.7380	(0.871)	0.0000	0.0000	2,405
2011/04/04	R157 2011/05/05	7.75	Call	Bond Future	445.0000	553.0000	24.270	0	0	0
2011/04/04	R157 2011/05/05	7.75	Put	Bond Future	674.0000	504.0000	(25.223)	0	0	0
2011/04/04	R157 2011/05/05	7.80	Call	Bond Future	541.0000	666.0000	23.105	0	0	0
2011/04/04	R157 2011/05/05	7.80	Put	Bond Future	566.0000	412.0000	(27.208)	0	0	0
2011/04/04	R157 2011/05/05	7.70	Call	Bond Future	361.0000	453.0000	25.485	0	0	0
2011/04/04	R157 2011/05/05	7.70	Put	Bond Future	795.0000	609.0000	(23.396)	0	0	0
2011/04/04	R157 2011/05/05	7.65	Call	Bond Future	288.0000	365.0000	26.736	0	0	0
2011/04/04	R157 2011/05/05	7.65	Put	Bond Future	928.0000	727.0000	(21.659)	0	0	0
2011/04/04	R157 2011/08/04			Bond Future	7.9610	7.8870	(0.930)	0.0000	0.0000	0
2011/04/04	R157 2011/08/04	7.50	Call	Bond Future	456.0000	525.0000	15.132	0	0	0
2011/04/04	R157 2011/08/04	7.50	Put	Bond Future	2,245.0000	2,029.0000	(9.621)	0	0	0
2011/04/04	R157 2011/08/04	7.55	Call	Bond Future	512.0000	588.0000	14.844	0	0	0

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2011/04/04	R157 2011/08/04	7.55	Put	Bond Future	2,105.0000	1,896.0000	(9.929)	0	0	0
2011/04/04	R157 2011/08/04	7.45	Call	Bond Future	405.0000	468.0000	15.556	0	0	0
2011/04/04	R157 2011/08/04	7.45	Put	Bond Future	2,390.0000	2,168.0000	(9.289)	0	0	0
2011/04/04	R157 2011/11/03			Bond Future	8.1350	8.0550	(0.983)	0.0000	0.0000	3,694
2011/04/04	R157 2011/11/03	8.25	Call	Bond Future	1,770.0000	1,922.0000	8.588	0	0	0
2011/04/04	R157 2011/11/03	8.25	Put	Bond Future	1,357.0000	1,220.0000	(10.096)	0	0	0
2011/04/04	R157 2011/11/03	8.30	Call	Bond Future	1,874.0000	2,031.0000	8.378	0	0	0
2011/04/04	R157 2011/11/03	8.30	Put	Bond Future	1,282.0000	1,150.0000	(10.296)	0	0	0
2011/04/04	R157 2011/11/03	8.20	Call	Bond Future	1,671.0000	1,817.0000	8.737	0	0	0
2011/04/04	R157 2011/11/03	8.20	Put	Bond Future	1,437.0000	1,294.0000	(9.951)	0	0	0
2011/04/04	R157 2012/02/02			Bond Future	8.3320	8.2450	(1.044)	0.0000	0.0000	0
2011/04/04	R157 2012/02/02	8.50	Call	Bond Future	2,174.0000	2,331.0000	7.222	0	0	0
2011/04/04	R157 2012/02/02	8.50	Put	Bond Future	1,612.0000	1,476.0000	(8.437)	0	0	0
2011/04/04	R157 2012/02/02	8.55	Call	Bond Future	2,272.0000	2,433.0000	7.086	0	0	0
2011/04/04	R157 2012/02/02	8.55	Put	Bond Future	1,543.0000	1,411.0000	(8.555)	0	0	0
2011/04/04	R157 2012/02/02	8.45	Call	Bond Future	2,078.0000	2,231.0000	7.363	0	0	0
2011/04/04	R157 2012/02/02	8.45	Put	Bond Future	1,683.0000	1,543.0000	(8.318)	0	0	0
2011/04/04	R186 2011/05/05			Bond Future	8.9090	8.8270	(0.920)	0.0000	0.0000	28,849
2011/04/04	R186 2011/05/05	8.75	Call	Bond Future	837.0000	1,066.0000	27.360	0	0	0
2011/04/04	R186 2011/05/05	8.75	Put	Bond Future	2,307.0000	1,781.0000	(22.800)	0	0	0
2011/04/04	R186 2011/05/05	8.80	Call	Bond Future	1,009.0000	1,274.0000	26.264	0	0	1
2011/04/04	R186 2011/05/05	8.80	Put	Bond Future	2,013.0000	1,524.0000	(24.292)	0	0	0
2011/04/04	R186 2011/05/05	8.70	Call	Bond Future	687.0000	882.0000	28.384	0	0	0
2011/04/04	R186 2011/05/05	8.70	Put	Bond Future	2,624.0000	2,065.0000	(21.303)	0	0	0
2011/04/04	R186 2011/05/05	8.00	Put	Bond Future	8,801.0000	8,050.0000	(8.533)	0	0	0
2011/04/04	R186 2011/05/05	8.00	Call	Bond Future	10.0000	13.0000	30.000	0	0	5,500
2011/04/04	R186 2011/08/04			Bond Future	9.0070	8.9220	(0.944)	0.0000	0.0000	0
2011/04/04	R186 2011/08/04	8.25	Call	Bond Future	705.0000	830.0000	17.730	0	0	0
2011/04/04	R186 2011/08/04	8.25	Put	Bond Future	7,809.0000	7,168.0000	(8.208)	0	0	0
2011/04/04	R186 2011/08/04	8.30	Call	Bond Future	793.0000	931.0000	17.402	0	0	0
2011/04/04	R186 2011/08/04	8.30	Put	Bond Future	7,408.0000	6,780.0000	(8.477)	0	0	0
2011/04/04	R186 2011/08/04	8.20	Call	Bond Future	626.0000	739.0000	18.051	0	0	0
2011/04/04	R186 2011/08/04	8.20	Put	Bond Future	8,222.0000	7,569.0000	(7.942)	0	0	0
2011/04/04	R186 2011/08/04	8.35	Put	Bond Future	0.0000	6,404.0000	100.000	0	0	0

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2011/04/04	R186 2011/08/04	8.35	Call	Bond Future	0.0000	1,041.0000	100.000	0	0	600
2011/04/04	R186 2011/08/04	8.70	Put	Bond Future	0.0000	4,109.0000	100.000	0	0	0
2011/04/04	R186 2011/08/04	8.70	Call	Bond Future	0.0000	2,071.0000	100.000	0	0	200
2011/04/04	R186 2011/08/04	8.95	Call	Bond Future	0.0000	3,115.0000	100.000	0	0	0
2011/04/04	R186 2011/08/04	8.95	Put	Bond Future	0.0000	2,862.0000	100.000	0	0	200
2011/04/04	R186 2011/08/04	9.70	Call	Bond Future	0.0000	7,517.0000	100.000	0	0	0
2011/04/04	R186 2011/08/04	9.70	Put	Bond Future	0.0000	778.0000	100.000	0	0	600
2011/04/04	R186 2011/11/03			Bond Future	9.1060	9.0180	(0.966)	0.0000	0.0000	12,982
2011/04/04	R186 2011/11/03	9.00	Call	Bond Future	3,667.0000	4,024.0000	9.735	0	0	0
2011/04/04	R186 2011/11/03	9.00	Put	Bond Future	4,605.0000	4,184.0000	(9.142)	0	0	0
2011/04/04	R186 2011/11/03	9.05	Call	Bond Future	3,880.0000	4,251.0000	9.562	0	0	0
2011/04/04	R186 2011/11/03	9.05	Put	Bond Future	4,374.0000	3,967.0000	(9.305)	0	0	0
2011/04/04	R186 2011/11/03	8.95	Call	Bond Future	3,461.0000	3,805.0000	9.939	0	0	0
2011/04/04	R186 2011/11/03	8.95	Put	Bond Future	4,845.0000	4,412.0000	(8.937)	0	0	0
2011/04/04	R186 2012/02/02			Bond Future	9.2070	9.1170	(0.978)	0.0000	0.0000	0
2011/04/04	R186 2012/02/02	9.00	Call	Bond Future	4,226.0000	4,574.0000	8.235	0	0	0
2011/04/04	R186 2012/02/02	9.00	Put	Bond Future	6,031.0000	5,599.0000	(7.163)	0	0	0
2011/04/04	R186 2012/02/02	9.05	Call	Bond Future	4,428.0000	4,787.0000	8.107	0	0	0
2011/04/04	R186 2012/02/02	9.05	Put	Bond Future	5,793.0000	5,373.0000	(7.250)	0	0	0
2011/04/04	R186 2012/02/02	8.95	Call	Bond Future	4,029.0000	4,366.0000	8.364	0	0	0
2011/04/04	R186 2012/02/02	8.95	Put	Bond Future	6,276.0000	5,834.0000	(7.043)	0	0	0
2011/04/04	R189 2011/05/05			Bond Future	208.7404	208.7850	0.021	0.0000	0.0000	0
2011/04/04	R189 2011/05/05	207.30	Call	Bond Future	1,440.0000	1,485.0000	3.125	0	0	0
2011/04/04	R189 2011/05/05	207.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/04	R189 2011/05/05	207.35	Call	Bond Future	1,390.0000	1,435.0000	3.237	0	0	0
2011/04/04	R189 2011/05/05	207.35	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/04	R189 2011/05/05	207.25	Call	Bond Future	1,490.0000	1,535.0000	3.020	0	0	0
2011/04/04	R189 2011/05/05	207.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/04	R197 2011/05/05			Bond Future	231.4975	231.9527	0.197	0.0000	0.0000	0
2011/04/04	R197 2011/05/05	232.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/04	R197 2011/05/05	232.00	Put	Bond Future	503.0000	47.0000	(90.656)	0	0	0
2011/04/04	R197 2011/05/05	232.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/04	R197 2011/05/05	232.05	Put	Bond Future	553.0000	97.0000	(82.459)	0	0	0

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2011/04/04	R197 2011/05/05	231.95	Call	Bond Future	0.0000	3.0000	100.000	0	0	0
2011/04/04	R197 2011/05/05	231.95	Put	Bond Future	453.0000	0.0000	(100.000)	0	0	0
2011/04/04	R201 2011/05/05			Bond Future	7.4020	7.3550	(0.635)	0.0000	0.0000	484
2011/04/04	R201 2011/05/05	7.75	Call	Bond Future	1,175.0000	1,300.0000	10.638	0	0	0
2011/04/04	R201 2011/05/05	7.75	Put	Bond Future	67.0000	42.0000	(37.313)	0	0	0
2011/04/04	R201 2011/05/05	7.80	Call	Bond Future	1,315.0000	1,446.0000	9.962	0	0	0
2011/04/04	R201 2011/05/05	7.80	Put	Bond Future	49.0000	30.0000	(38.776)	0	0	0
2011/04/04	R201 2011/05/05	7.70	Call	Bond Future	1,040.0000	1,159.0000	11.442	0	0	0
2011/04/04	R201 2011/05/05	7.70	Put	Bond Future	91.0000	59.0000	(35.165)	0	0	0
2011/04/04	R201 2011/08/04			Bond Future	7.5440	7.4920	(0.689)	0.0000	0.0000	0
2011/04/04	R201 2011/08/04	7.25	Call	Bond Future	464.0000	510.0000	9.914	0	0	0
2011/04/04	R201 2011/08/04	7.25	Put	Bond Future	1,347.0000	1,238.0000	(8.092)	0	0	0
2011/04/04	R201 2011/08/04	7.30	Call	Bond Future	519.0000	568.0000	9.441	0	0	0
2011/04/04	R201 2011/08/04	7.30	Put	Bond Future	1,251.0000	1,145.0000	(8.473)	0	0	0
2011/04/04	R201 2011/08/04	7.20	Call	Bond Future	414.0000	455.0000	9.903	0	0	0
2011/04/04	R201 2011/08/04	7.20	Put	Bond Future	1,448.0000	1,334.0000	(7.873)	0	0	0
2011/04/04	R201 2011/11/03			Bond Future	7.7020	7.6440	(0.753)	0.0000	0.0000	0
2011/04/04	R201 2011/11/03	8.00	Call	Bond Future	1,617.0000	1,710.0000	5.751	0	0	0
2011/04/04	R201 2011/11/03	8.00	Put	Bond Future	794.0000	726.0000	(8.564)	0	0	0
2011/04/04	R201 2011/11/03	8.05	Call	Bond Future	1,705.0000	1,802.0000	5.689	0	0	0
2011/04/04	R201 2011/11/03	8.05	Put	Bond Future	745.0000	681.0000	(8.591)	0	0	0
2011/04/04	R201 2011/11/03	7.95	Call	Bond Future	1,530.0000	1,620.0000	5.882	0	0	0
2011/04/04	R201 2011/11/03	7.95	Put	Bond Future	845.0000	773.0000	(8.521)	0	0	0
2011/04/04	R201 2012/02/02			Bond Future	7.8790	7.8170	(0.787)	0.0000	0.0000	0
2011/04/04	R201 2012/02/02	8.25	Call	Bond Future	1,868.0000	1,961.0000	4.979	0	0	0
2011/04/04	R201 2012/02/02	8.25	Put	Bond Future	924.0000	858.0000	(7.143)	0	0	0
2011/04/04	R201 2012/02/02	8.30	Call	Bond Future	1,950.0000	2,046.0000	4.923	0	0	0
2011/04/04	R201 2012/02/02	8.30	Put	Bond Future	879.0000	816.0000	(7.167)	0	0	0
2011/04/04	R201 2012/02/02	8.20	Call	Bond Future	1,787.0000	1,878.0000	5.092	0	0	0
2011/04/04	R201 2012/02/02	8.20	Put	Bond Future	969.0000	901.0000	(7.018)	0	0	0
2011/04/04	R202 2011/05/05			Bond Future	0.3590	0.3590	0.000	0.0000	0.0000	10,539
2011/04/04	R202 2011/05/05	2.05	Call	Bond Future	41,774.0000	41,774.0000	0.000	0	0	0
2011/04/04	R202 2011/05/05	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/04/04	R202 2011/05/05	2.10	Call	Bond Future	42,802.0000	42,802.0000	0.000	0	0	0
2011/04/04	R202 2011/05/05	2.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/04	R202 2011/05/05	2.00	Call	Bond Future	40,736.0000	40,736.0000	0.000	0	0	0
2011/04/04	R202 2011/05/05	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/04	R203 2011/05/05			Bond Future	8.4080	8.3150	(1.106)	0.0000	0.0000	517
2011/04/04	R203 2011/05/05	8.25	Call	Bond Future	378.0000	519.0000	37.302	0	0	0
2011/04/04	R203 2011/05/05	8.25	Put	Bond Future	1,143.0000	835.0000	(26.947)	0	0	0
2011/04/04	R203 2011/05/05	8.30	Call	Bond Future	466.0000	631.0000	35.408	0	0	0
2011/04/04	R203 2011/05/05	8.30	Put	Bond Future	988.0000	704.0000	(28.745)	0	0	0
2011/04/04	R203 2011/05/05	8.20	Call	Bond Future	303.0000	421.0000	38.944	0	0	0
2011/04/04	R203 2011/05/05	8.20	Put	Bond Future	1,312.0000	981.0000	(25.229)	0	0	0
2011/04/04	R203 2011/08/04			Bond Future	8.5450	8.4470	(1.147)	0.0000	0.0000	0
2011/04/04	R203 2011/08/04	8.00	Call	Bond Future	505.0000	611.0000	20.990	0	0	0
2011/04/04	R203 2011/08/04	8.00	Put	Bond Future	3,074.0000	2,724.0000	(11.386)	0	0	0
2011/04/04	R203 2011/08/04	8.05	Call	Bond Future	566.0000	681.0000	20.318	0	0	0
2011/04/04	R203 2011/08/04	8.05	Put	Bond Future	2,896.0000	2,555.0000	(11.775)	0	0	0
2011/04/04	R203 2011/08/04	7.95	Call	Bond Future	450.0000	546.0000	21.333	0	0	0
2011/04/04	R203 2011/08/04	7.95	Put	Bond Future	3,258.0000	2,899.0000	(11.019)	0	0	0
2011/04/04	R203 2011/11/03			Bond Future	8.6920	8.5890	(1.185)	0.0000	0.0000	1,416
2011/04/04	R203 2011/11/03	8.50	Call	Bond Future	1,554.0000	1,751.0000	12.677	0	0	0
2011/04/04	R203 2011/11/03	8.50	Put	Bond Future	2,415.0000	2,151.0000	(10.932)	0	0	0
2011/04/04	R203 2011/11/03	8.55	Call	Bond Future	1,657.0000	1,863.0000	12.432	0	0	0
2011/04/04	R203 2011/11/03	8.55	Put	Bond Future	2,293.0000	2,038.0000	(11.121)	0	0	0
2011/04/04	R203 2011/11/03	8.45	Call	Bond Future	1,454.0000	1,643.0000	12.999	0	0	0
2011/04/04	R203 2011/11/03	8.45	Put	Bond Future	2,540.0000	2,269.0000	(10.669)	0	0	0
2011/04/04	R203 2012/02/02			Bond Future	8.8520	8.7430	(1.231)	0.0000	0.0000	0
2011/04/04	R203 2012/02/02	8.75	Call	Bond Future	2,234.0000	2,455.0000	9.893	0	0	0
2011/04/04	R203 2012/02/02	8.75	Put	Bond Future	2,671.0000	2,425.0000	(9.210)	0	0	0
2011/04/04	R203 2012/02/02	8.80	Call	Bond Future	2,343.0000	2,571.0000	9.731	0	0	0
2011/04/04	R203 2012/02/02	8.80	Put	Bond Future	2,566.0000	2,326.0000	(9.353)	0	0	0
2011/04/04	R203 2012/02/02	8.70	Call	Bond Future	2,128.0000	2,343.0000	10.103	0	0	0
2011/04/04	R203 2012/02/02	8.70	Put	Bond Future	2,780.0000	2,528.0000	(9.065)	0	0	0
2011/04/04	R204 2011/05/05			Bond Future	8.5520	8.4550	(1.134)	0.0000	0.0000	100

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2011/04/04	R204 2011/05/05	8.50	Call	Bond Future	679.0000	906.0000	33.432	0	0	0
2011/04/04	R204 2011/05/05	8.50	Put	Bond Future	961.0000	661.0000	(31.217)	0	0	0
2011/04/04	R204 2011/05/05	8.55	Call	Bond Future	808.0000	1,063.0000	31.559	0	0	0
2011/04/04	R204 2011/05/05	8.55	Put	Bond Future	819.0000	547.0000	(33.211)	0	0	0
2011/04/04	R204 2011/05/05	8.45	Call	Bond Future	564.0000	763.0000	35.284	0	0	0
2011/04/04	R204 2011/05/05	8.45	Put	Bond Future	1,118.0000	790.0000	(29.338)	0	0	0
2011/04/04	R204 2011/08/04			Bond Future	8.6800	8.5780	(1.175)	0.0000	0.0000	0
2011/04/04	R204 2011/08/04	8.00	Call	Bond Future	445.0000	545.0000	22.472	0	0	0
2011/04/04	R204 2011/08/04	8.00	Put	Bond Future	4,090.0000	3,654.0000	(10.660)	0	0	0
2011/04/04	R204 2011/08/04	8.05	Call	Bond Future	501.0000	611.0000	21.956	0	0	0
2011/04/04	R204 2011/08/04	8.05	Put	Bond Future	3,872.0000	3,446.0000	(11.002)	0	0	0
2011/04/04	R204 2011/08/04	7.95	Call	Bond Future	393.0000	485.0000	23.410	0	0	0
2011/04/04	R204 2011/08/04	7.95	Put	Bond Future	4,313.0000	3,869.0000	(10.294)	0	0	0
2011/04/04	R204 2011/11/03			Bond Future	8.8130	8.7050	(1.225)	0.0000	0.0000	1,876
2011/04/04	R204 2011/11/03	8.75	Call	Bond Future	2,162.0000	2,425.0000	12.165	0	0	0
2011/04/04	R204 2011/11/03	8.75	Put	Bond Future	2,482.0000	2,196.0000	(11.523)	0	0	0
2011/04/04	R204 2011/11/03	8.80	Call	Bond Future	2,290.0000	2,563.0000	11.921	0	0	0
2011/04/04	R204 2011/11/03	8.80	Put	Bond Future	2,356.0000	2,080.0000	(11.715)	0	0	0
2011/04/04	R204 2011/11/03	8.70	Call	Bond Future	2,039.0000	2,292.0000	12.408	0	0	0
2011/04/04	R204 2011/11/03	8.70	Put	Bond Future	2,614.0000	2,318.0000	(11.324)	0	0	0
2011/04/04	R204 2012/02/02			Bond Future	8.9520	8.8400	(1.251)	0.0000	0.0000	0
2011/04/04	R204 2012/02/02	9.00	Call	Bond Future	3,019.0000	3,304.0000	9.440	0	0	0
2011/04/04	R204 2012/02/02	9.00	Put	Bond Future	2,784.0000	2,519.0000	(9.519)	0	0	0
2011/04/04	R204 2012/02/02	9.05	Call	Bond Future	3,152.0000	3,444.0000	9.264	0	0	0
2011/04/04	R204 2012/02/02	9.05	Put	Bond Future	2,674.0000	2,415.0000	(9.686)	0	0	0
2011/04/04	R204 2012/02/02	8.95	Call	Bond Future	2,890.0000	3,168.0000	9.619	0	0	0
2011/04/04	R204 2012/02/02	8.95	Put	Bond Future	2,900.0000	2,627.0000	(9.414)	0	0	0
2011/04/04	R206 2011/05/05			Bond Future	7.0990	7.0610	(0.535)	0.0000	0.0000	0
2011/04/04	R206 2011/05/05	7.50	Call	Bond Future	997.0000	1,077.0000	8.024	0	0	0
2011/04/04	R206 2011/05/05	7.50	Put	Bond Future	32.0000	20.0000	(37.500)	0	0	0
2011/04/04	R206 2011/05/05	7.55	Call	Bond Future	1,107.0000	1,190.0000	7.498	0	0	0
2011/04/04	R206 2011/05/05	7.55	Put	Bond Future	23.0000	14.0000	(39.130)	0	0	0
2011/04/04	R206 2011/05/05	7.45	Call	Bond Future	890.0000	966.0000	8.539	0	0	0
2011/04/04	R206 2011/05/05	7.45	Put	Bond Future	45.0000	29.0000	(35.556)	0	0	0

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2011/04/04	R206 2011/08/04			Bond Future	7.2540	7.2110	(0.593)	0.0000	0.0000	0
2011/04/04	R206 2011/08/04	7.00	Call	Bond Future	333.0000	361.0000	8.408	0	0	0
2011/04/04	R206 2011/08/04	7.00	Put	Bond Future	894.0000	827.0000	(7.494)	0	0	0
2011/04/04	R206 2011/08/04	7.05	Call	Bond Future	377.0000	407.0000	7.958	0	0	0
2011/04/04	R206 2011/08/04	7.05	Put	Bond Future	827.0000	762.0000	(7.860)	0	0	0
2011/04/04	R206 2011/08/04	6.95	Call	Bond Future	295.0000	320.0000	8.475	0	0	0
2011/04/04	R206 2011/08/04	6.95	Put	Bond Future	967.0000	897.0000	(7.239)	0	0	0
2011/04/04	R206 2011/11/03			Bond Future	7.4260	7.3780	(0.646)	0.0000	0.0000	0
2011/04/04	R206 2011/11/03	7.75	Call	Bond Future	1,159.0000	1,215.0000	4.832	0	0	0
2011/04/04	R206 2011/11/03	7.75	Put	Bond Future	518.0000	478.0000	(7.722)	0	0	0
2011/04/04	R206 2011/11/03	7.80	Call	Bond Future	1,224.0000	1,282.0000	4.739	0	0	0
2011/04/04	R206 2011/11/03	7.80	Put	Bond Future	484.0000	447.0000	(7.645)	0	0	0
2011/04/04	R206 2011/11/03	7.70	Call	Bond Future	1,096.0000	1,150.0000	4.927	0	0	0
2011/04/04	R206 2011/11/03	7.70	Put	Bond Future	553.0000	512.0000	(7.414)	0	0	0
2011/04/04	R206 2012/02/02			Bond Future	7.6360	7.5820	(0.707)	0.0000	0.0000	0
2011/04/04	R206 2012/02/02	8.00	Call	Bond Future	1,287.0000	1,342.0000	4.274	0	0	0
2011/04/04	R206 2012/02/02	8.00	Put	Bond Future	646.0000	606.0000	(6.192)	0	0	0
2011/04/04	R206 2012/02/02	8.05	Call	Bond Future	1,344.0000	1,400.0000	4.167	0	0	0
2011/04/04	R206 2012/02/02	8.05	Put	Bond Future	616.0000	576.0000	(6.494)	0	0	0
2011/04/04	R206 2012/02/02	7.95	Call	Bond Future	1,231.0000	1,285.0000	4.387	0	0	0
2011/04/04	R206 2012/02/02	7.95	Put	Bond Future	678.0000	637.0000	(6.047)	0	0	0
2011/04/04	R207 2011/05/05			Bond Future	8.6400	8.5470	(1.076)	0.0000	0.0000	1,020
2011/04/04	R207 2011/05/05	8.50	Call	Bond Future	509.0000	686.0000	34.774	0	0	0
2011/04/04	R207 2011/05/05	8.50	Put	Bond Future	1,311.0000	956.0000	(27.079)	0	0	0
2011/04/04	R207 2011/05/05	8.55	Call	Bond Future	619.0000	824.0000	33.118	0	0	0
2011/04/04	R207 2011/05/05	8.55	Put	Bond Future	1,134.0000	807.0000	(28.836)	0	0	0
2011/04/04	R207 2011/05/05	8.45	Call	Bond Future	413.0000	564.0000	36.562	0	0	0
2011/04/04	R207 2011/05/05	8.45	Put	Bond Future	1,504.0000	1,123.0000	(25.332)	0	0	0
2011/04/04	R207 2011/08/04			Bond Future	8.7600	8.6630	(1.107)	0.0000	0.0000	0
2011/04/04	R207 2011/08/04	8.25	Call	Bond Future	698.0000	834.0000	19.484	0	0	0
2011/04/04	R207 2011/08/04	8.25	Put	Bond Future	3,579.0000	3,176.0000	(11.260)	0	0	0
2011/04/04	R207 2011/08/04	8.30	Call	Bond Future	776.0000	924.0000	19.072	0	0	0
2011/04/04	R207 2011/08/04	8.30	Put	Bond Future	3,369.0000	2,978.0000	(11.606)	0	0	0
2011/04/04	R207 2011/08/04	8.20	Call	Bond Future	625.0000	751.0000	20.160	0	0	0

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2011/04/04	R207 2011/08/04	8.20	Put	Bond Future	3,794.0000	3,381.0000	(10.886)	0	0	0
2011/04/04	R207 2011/11/03			Bond Future	8.8780	8.7770	(1.138)	0.0000	0.0000	600
2011/04/04	R207 2011/11/03	8.75	Call	Bond Future	2,138.0000	2,386.0000	11.600	0	0	0
2011/04/04	R207 2011/11/03	8.75	Put	Bond Future	2,831.0000	2,533.0000	(10.526)	0	0	0
2011/04/04	R207 2011/11/03	8.80	Call	Bond Future	2,267.0000	2,525.0000	11.381	0	0	0
2011/04/04	R207 2011/11/03	8.80	Put	Bond Future	2,689.0000	2,400.0000	(10.747)	0	0	0
2011/04/04	R207 2011/11/03	8.70	Call	Bond Future	2,012.0000	2,251.0000	11.879	0	0	0
2011/04/04	R207 2011/11/03	8.70	Put	Bond Future	2,978.0000	2,670.0000	(10.343)	0	0	0
2011/04/04	R207 2012/02/02			Bond Future	9.0040	8.8990	(1.166)	0.0000	0.0000	0
2011/04/04	R207 2012/02/02	9.00	Call	Bond Future	3,057.0000	3,334.0000	9.061	0	0	0
2011/04/04	R207 2012/02/02	9.00	Put	Bond Future	3,078.0000	2,803.0000	(8.934)	0	0	0
2011/04/04	R207 2012/02/02	9.05	Call	Bond Future	3,195.0000	3,480.0000	8.920	0	0	0
2011/04/04	R207 2012/02/02	9.05	Put	Bond Future	2,955.0000	2,688.0000	(9.036)	0	0	0
2011/04/04	R207 2012/02/02	8.95	Call	Bond Future	2,914.0000	3,184.0000	9.266	0	0	0
2011/04/04	R207 2012/02/02	8.95	Put	Bond Future	3,197.0000	2,916.0000	(8.789)	0	0	0
2011/04/04	R208 2011/05/05			Bond Future	8.6950	8.6030	(1.058)	0.0000	0.0000	190
2011/04/04	R208 2011/05/05	8.50	Call	Bond Future	433.0000	588.0000	35.797	0	0	0
2011/04/04	R208 2011/05/05	8.50	Put	Bond Future	1,612.0000	1,213.0000	(24.752)	0	0	0
2011/04/04	R208 2011/05/05	8.55	Call	Bond Future	533.0000	715.0000	34.146	0	0	0
2011/04/04	R208 2011/05/05	8.55	Put	Bond Future	1,408.0000	1,036.0000	(26.420)	0	0	0
2011/04/04	R208 2011/05/05	8.45	Call	Bond Future	347.0000	477.0000	37.464	0	0	0
2011/04/04	R208 2011/05/05	8.45	Put	Bond Future	1,832.0000	1,408.0000	(23.144)	0	0	0
2011/04/04	R208 2011/08/04			Bond Future	8.8020	8.7060	(1.091)	0.0000	0.0000	120
2011/04/04	R208 2011/08/04	8.25	Call	Bond Future	671.0000	804.0000	19.821	0	0	0
2011/04/04	R208 2011/08/04	8.25	Put	Bond Future	3,981.0000	3,550.0000	(10.826)	0	0	0
2011/04/04	R208 2011/08/04	8.30	Call	Bond Future	748.0000	893.0000	19.385	0	0	0
2011/04/04	R208 2011/08/04	8.30	Put	Bond Future	3,752.0000	3,332.0000	(11.194)	0	0	0
2011/04/04	R208 2011/08/04	8.20	Call	Bond Future	599.0000	721.0000	20.367	0	0	0
2011/04/04	R208 2011/08/04	8.20	Put	Bond Future	4,217.0000	3,775.0000	(10.481)	0	0	0
2011/04/04	R208 2011/11/03			Bond Future	8.9130	8.8130	(1.122)	0.0000	0.0000	5,604
2011/04/04	R208 2011/11/03	8.75	Call	Bond Future	2,136.0000	2,390.0000	11.891	0	0	0
2011/04/04	R208 2011/11/03	8.75	Put	Bond Future	3,074.0000	2,754.0000	(10.410)	0	0	0
2011/04/04	R208 2011/11/03	8.80	Call	Bond Future	2,271.0000	2,535.0000	11.625	0	0	0
2011/04/04	R208 2011/11/03	8.80	Put	Bond Future	2,920.0000	2,610.0000	(10.616)	0	0	0

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2011/04/04	R208 2011/11/03	8.70	Call	Bond Future	2,006.0000	2,250.0000	12.164	0	0	0
2011/04/04	R208 2011/11/03	8.70	Put	Bond Future	3,234.0000	2,904.0000	(10.204)	0	0	0
2011/04/04	R208 2012/02/02			Bond Future	9.0270	8.9230	(1.152)	0.0000	0.0000	0
2011/04/04	R208 2012/02/02	9.00	Call	Bond Future	3,187.0000	3,477.0000	9.099	0	0	0
2011/04/04	R208 2012/02/02	9.00	Put	Bond Future	3,338.0000	3,045.0000	(8.778)	0	0	0
2011/04/04	R208 2012/02/02	9.05	Call	Bond Future	3,332.0000	3,630.0000	8.944	0	0	0
2011/04/04	R208 2012/02/02	9.05	Put	Bond Future	3,204.0000	2,920.0000	(8.864)	0	0	0
2011/04/04	R208 2012/02/02	8.95	Call	Bond Future	3,045.0000	3,327.0000	9.261	0	0	0
2011/04/04	R208 2012/02/02	8.95	Put	Bond Future	3,476.0000	3,175.0000	(8.659)	0	0	0
2011/04/04	R209 2011/05/05			Bond Future	8.9700	8.8840	(0.959)	0.0000	0.0000	21,100
2011/04/04	R209 2011/05/05	8.50	Call	Bond Future	157.0000	214.0000	36.306	0	0	0
2011/04/04	R209 2011/05/05	8.50	Put	Bond Future	3,930.0000	3,319.0000	(15.547)	0	0	0
2011/04/04	R209 2011/05/05	8.55	Call	Bond Future	206.0000	280.0000	35.922	0	0	0
2011/04/04	R209 2011/05/05	8.55	Put	Bond Future	3,563.0000	2,969.0000	(16.671)	0	0	0
2011/04/04	R209 2011/05/05	8.45	Call	Bond Future	117.0000	161.0000	37.607	0	0	0
2011/04/04	R209 2011/05/05	8.45	Put	Bond Future	4,310.0000	3,686.0000	(14.478)	0	0	0
2011/04/04	R209 2011/08/04			Bond Future	9.0460	8.9570	(0.984)	0.0000	0.0000	0
2011/04/04	R209 2011/08/04	8.50	Call	Bond Future	951.0000	1,116.0000	17.350	0	0	0
2011/04/04	R209 2011/08/04	8.50	Put	Bond Future	5,300.0000	4,783.0000	(9.755)	0	0	0
2011/04/04	R209 2011/08/04	8.55	Call	Bond Future	1,056.0000	1,235.0000	16.951	0	0	0
2011/04/04	R209 2011/08/04	8.55	Put	Bond Future	4,989.0000	4,487.0000	(10.062)	0	0	0
2011/04/04	R209 2011/08/04	8.45	Call	Bond Future	853.0000	1,004.0000	17.702	0	0	0
2011/04/04	R209 2011/08/04	8.45	Put	Bond Future	5,621.0000	5,090.0000	(9.447)	0	0	0
2011/04/04	R209 2011/08/04	10.10	Call	Bond Future	7,761.0000	8,353.0000	7.628	0	0	0
2011/04/04	R209 2011/08/04	10.10	Put	Bond Future	418.0000	329.0000	(21.292)	0	0	0
2011/04/04	R209 2011/11/03			Bond Future	9.1220	9.0300	(1.009)	0.0000	0.0000	1,033
2011/04/04	R209 2011/11/03	8.75	Call	Bond Future	2,236.0000	2,497.0000	11.673	0	0	0
2011/04/04	R209 2011/11/03	8.75	Put	Bond Future	5,113.0000	4,679.0000	(8.488)	0	0	0
2011/04/04	R209 2011/11/03	8.80	Call	Bond Future	2,387.0000	2,660.0000	11.437	0	0	0
2011/04/04	R209 2011/11/03	8.80	Put	Bond Future	4,867.0000	4,445.0000	(8.671)	0	0	0
2011/04/04	R209 2011/11/03	8.70	Call	Bond Future	2,094.0000	2,342.0000	11.843	0	0	0
2011/04/04	R209 2011/11/03	8.70	Put	Bond Future	5,372.0000	4,925.0000	(8.321)	0	0	0
2011/04/04	R209 2012/02/02			Bond Future	9.1990	9.1040	(1.033)	0.0000	0.0000	0
2011/04/04	R209 2012/02/02	9.00	Call	Bond Future	3,660.0000	3,984.0000	8.852	0	0	0

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2011/04/04	R209 2012/02/02	9.00	Put	Bond Future	5,155.0000	4,772.0000	(7.430)	0	0	0
2011/04/04	R209 2012/02/02	9.05	Call	Bond Future	3,833.0000	4,167.0000	8.714	0	0	0
2011/04/04	R209 2012/02/02	9.05	Put	Bond Future	4,948.0000	4,574.0000	(7.559)	0	0	0
2011/04/04	R209 2012/02/02	8.95	Call	Bond Future	3,491.0000	3,805.0000	8.995	0	0	0
2011/04/04	R209 2012/02/02	8.95	Put	Bond Future	5,370.0000	4,976.0000	(7.337)	0	0	0
2011/04/04	R210 2011/05/05			Bond Future	125.3517	125.3597	0.006	0.0000	0.0000	278
2011/04/04	R210 2011/05/05	126.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/04	R210 2011/05/05	126.00	Put	Bond Future	648.0000	640.0000	(1.235)	0	0	0
2011/04/04	R210 2011/05/05	126.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/04	R210 2011/05/05	126.05	Put	Bond Future	698.0000	690.0000	(1.146)	0	0	0
2011/04/04	R210 2011/05/05	125.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/04	R210 2011/05/05	125.95	Put	Bond Future	598.0000	590.0000	(1.338)	0	0	0
2011/04/04	R211 2011/05/05			Bond Future	1.6680	1.6370	(1.859)	0.0000	0.0000	539
2011/04/04	R211 2011/05/05	2.14	Call	Bond Future	2,596.0000	2,769.0000	6.664	0	0	0
2011/04/04	R211 2011/05/05	2.14	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/04	R211 2011/05/05	2.19	Call	Bond Future	2,867.0000	3,040.0000	6.034	0	0	0
2011/04/04	R211 2011/05/05	2.19	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/04	R211 2011/05/05	2.09	Call	Bond Future	2,324.0000	2,497.0000	7.444	0	0	0
2011/04/04	R211 2011/05/05	2.09	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/04	R212 2011/05/05			Bond Future	2.4340	2.4330	(0.041)	0.0000	0.0000	2,532
2011/04/04	R212 2011/05/05	2.25	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/04	R212 2011/05/05	2.25	Put	Bond Future	1,774.0000	1,765.0000	(0.507)	0	0	0
2011/04/04	R212 2011/05/05	2.30	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/04	R212 2011/05/05	2.30	Put	Bond Future	1,289.0000	1,279.0000	(0.776)	0	0	0
2011/04/04	R212 2011/05/05	2.20	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/04	R212 2011/05/05	2.20	Put	Bond Future	2,262.0000	2,253.0000	(0.398)	0	0	0
2011/04/04	R213 2011/05/05			Bond Future	9.0380	8.9610	(0.852)	0.0000	0.0000	0
2011/04/04	R213 2011/05/05	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/04	R213 2011/05/05	8.00	Put	Bond Future	8,780.0000	8,174.0000	(6.902)	0	0	0
2011/04/04	R213 2011/05/05	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/04	R213 2011/05/05	8.05	Put	Bond Future	8,325.0000	7,719.0000	(7.279)	0	0	0
2011/04/04	R213 2011/05/05	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/04/04	R213 2011/05/05	7.95	Put	Bond Future	9,238.0000	8,632.0000	(6.560)	0	0	0
2011/04/04	R213 2011/08/04			Bond Future	9.1220	9.0430	(0.866)	0.0000	0.0000	0
2011/04/04	R213 2011/08/04	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/04	R213 2011/08/04	8.00	Put	Bond Future	9,394.0000	8,782.0000	(6.515)	0	0	0
2011/04/04	R213 2011/08/04	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/04	R213 2011/08/04	8.05	Put	Bond Future	8,942.0000	8,330.0000	(6.844)	0	0	0
2011/04/04	R213 2011/08/04	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/04	R213 2011/08/04	7.95	Put	Bond Future	9,850.0000	9,238.0000	(6.213)	0	0	0
2011/04/04	R213 2011/11/03			Bond Future	9.2090	9.1270	(0.890)	0.0000	0.0000	0
2011/04/04	R213 2011/11/03	8.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/04	R213 2011/11/03	8.75	Put	Bond Future	3,599.0000	2,973.0000	(17.394)	0	0	0
2011/04/04	R213 2011/11/03	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/04	R213 2011/11/03	8.80	Put	Bond Future	3,195.0000	2,569.0000	(19.593)	0	0	0
2011/04/04	R213 2011/11/03	8.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/04	R213 2011/11/03	8.70	Put	Bond Future	4,005.0000	3,380.0000	(15.605)	0	0	0
2011/04/04	R213 2012/02/02			Bond Future	9.2990	9.2150	(0.903)	0.0000	0.0000	0
2011/04/04	R213 2012/02/02	9.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/04	R213 2012/02/02	9.00	Put	Bond Future	2,279.0000	1,648.0000	(27.688)	0	0	0
2011/04/04	R213 2012/02/02	9.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/04	R213 2012/02/02	9.05	Put	Bond Future	1,891.0000	1,261.0000	(33.316)	0	0	0
2011/04/04	R213 2012/02/02	8.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/04	R213 2012/02/02	8.95	Put	Bond Future	2,670.0000	2,039.0000	(23.633)	0	0	0
2011/04/04	TRT1 2011/05/05			Index Future	338.9330	340.7120	0.525	0.0000	0.0000	100
2011/04/04	TRT1 2011/08/04			Index Future	343.6070	345.4120	0.525	0.0000	0.0000	0
Total										185172.00