



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 11/04/2011

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
2011/04/11	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/11	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/11	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/11	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/11	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/11	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/11	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/11	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/11	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/11	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/11	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/11	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/11	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/11	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/11	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/04/11	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/11	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/11	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/11	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/11	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/11	AL7T 2011/05/05			Index Future	376.4210	375.1790	(0.330)	0.0000	0.0000	30
2011/04/11	AL7T 2011/08/04			Index Future	381.8140	380.5580	(0.329)	0.0000	0.0000	0
2011/04/11	ALBI 2011/05/05			Index Future	346.4470	345.2540	(0.344)	0.0000	0.0000	1,070
2011/04/11	ALBI 2011/08/04			Index Future	351.4100	350.2040	(0.343)	0.0000	0.0000	0
2011/04/11	C155 2011/08/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/11	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/11	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/11	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/11	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/11	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/11	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/11	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/11	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/11	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/11	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/11	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/04/11	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0
2011/04/11	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/11	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/11	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/11	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/11	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/11	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/11	CRD1 2011/05/05			Index Future	156.2420	155.9280	(0.201)	0.0000	0.0000	2
2011/04/11	CRD1 2011/08/04			Index Future	158.3990	158.0810	(0.201)	0.0000	0.0000	0
2011/04/11	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/11	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/11	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/11	GOVI 2011/05/05			GOVI	347.3460	346.1960	(0.331)	0.0000	0.0000	205
2011/04/11	GOVI 2011/05/05	349.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/04/11	GOVI 2011/05/05	349.00	Put	GOVI	16,540.0000	28,040.0000	69.528	0	0	0
2011/04/11	GOVI 2011/05/05	349.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/04/11	GOVI 2011/05/05	349.01	Put	GOVI	16,640.0000	28,140.0000	69.111	0	0	0
2011/04/11	GOVI 2011/05/05	348.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/04/11	GOVI 2011/05/05	348.99	Put	GOVI	16,440.0000	27,940.0000	69.951	0	0	0
2011/04/11	GOVI 2011/08/04			GOVI	352.3220	351.1600	(0.330)	0.0000	0.0000	0
2011/04/11	GOVI 2011/08/04	348.00	Call	GOVI	43,220.0000	31,600.0000	(26.886)	0	0	0
2011/04/11	GOVI 2011/08/04	348.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/04/11	GOVI 2011/08/04	348.01	Call	GOVI	43,120.0000	31,500.0000	(26.948)	0	0	0
2011/04/11	GOVI 2011/08/04	348.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/04/11	GOVI 2011/08/04	347.99	Call	GOVI	43,320.0000	31,700.0000	(26.824)	0	0	0
2011/04/11	GOVI 2011/08/04	347.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0

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2011/04/11	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/04/11	IGOV 2011/05/05			Index Future	150.1860	150.2800	0.063	0.0000	0.0000	63
2011/04/11	IGOV 2011/08/04			Index Future	152.3380	152.4350	0.064	0.0000	0.0000	0
2011/04/11	ILBI 2011/05/05			Index Future	406.6630	406.5420	(0.030)	0.0000	0.0000	336
2011/04/11	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/04/11	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/04/11	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/04/11	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/04/11	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/04/11	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/04/11	JBAF 2011/04/20			Jibar Tradeable Future	5.5900	5.5860	(0.072)	0.0000	0.0000	2,001
2011/04/11	JBAF 2011/05/18			Jibar Tradeable Future	5.6200	5.6160	(0.071)	0.0000	0.0000	3,001
2011/04/11	JBAF 2011/06/15			Jibar Tradeable Future	5.6500	5.6420	(0.142)	0.0000	0.0000	3,890
2011/04/11	JBAF 2011/07/20			Jibar Tradeable Future	5.7000	5.6980	(0.035)	0.0000	0.0000	2,000
2011/04/11	JBAF 2011/08/17			Jibar Tradeable Future	5.7900	5.8040	0.242	0.0000	0.0000	0
2011/04/11	JBAF 2011/09/21			Jibar Tradeable Future	5.9000	5.9140	0.237	0.0000	0.0000	14,700
2011/04/11	JBAF 2011/12/21			Jibar Tradeable Future	6.3300	6.3400	0.158	0.0000	0.0000	5,591
2011/04/11	JBAF 2012/03/20			Jibar Tradeable Future	6.8100	6.8150	0.073	0.0000	0.0000	1,090
2011/04/11	JBAF 2012/06/20			Jibar Tradeable Future	7.3000	7.2950	(0.068)	0.0000	0.0000	2,890
2011/04/11	JBAF 2012/09/19			Jibar Tradeable Future	7.6900	7.7070	0.221	0.0000	0.0000	44,710
2011/04/11	JBAF 2012/12/19			Jibar Tradeable Future	8.0400	8.0540	0.174	0.0000	0.0000	513
2011/04/11	JBAF 2013/03/20			Jibar Tradeable Future	8.3000	8.3860	1.036	0.0000	0.0000	0
2011/04/11	JN02 2011/05/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/04/11	JN02 2011/05/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/04/11	JN02 2011/05/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/04/11	JN02 2011/05/05	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0

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2011/04/11	JN02 2011/05/05	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2011/04/11	JN02 2011/05/05	8.25	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/04/11	JN02 2011/05/05	8.25	Put	JNOTE	750,000.0000	750,000.0000	0.000	0	0	0
2011/04/11	JN05 2011/05/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/04/11	JN05 2011/05/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/04/11	JN05 2011/05/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/04/11	JN05 2011/05/05	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/04/11	JN05 2011/05/05	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2011/04/11	JN05 2011/05/05	8.25	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/04/11	JN05 2011/05/05	8.25	Put	JNOTE	750,000.0000	750,000.0000	0.000	0	0	0
2011/04/11	JN10 2011/05/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/04/11	JN10 2011/05/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/04/11	JN10 2011/05/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/04/11	JN10 2011/05/05	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/04/11	JN10 2011/05/05	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2011/04/11	JN10 2011/05/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/04/11	JN10 2011/05/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/04/11	OTH1 2011/05/05			Index Future	341.2250	339.8040	(0.416)	0.0000	0.0000	3
2011/04/11	OTH1 2011/08/04			Index Future	346.1140	344.6750	(0.416)	0.0000	0.0000	0
2011/04/11	R157 2011/05/05			Bond Future	7.7050	7.7750	0.909	0.0000	0.0000	2,405
2011/04/11	R157 2011/05/05	7.75	Call	Bond Future	591.0000	415.0000	(29.780)	0	0	0
2011/04/11	R157 2011/05/05	7.75	Put	Bond Future	406.0000	517.0000	27.340	0	0	0
2011/04/11	R157 2011/05/05	7.80	Call	Bond Future	713.0000	518.0000	(27.349)	0	0	0
2011/04/11	R157 2011/05/05	7.80	Put	Bond Future	324.0000	416.0000	28.395	0	0	0
2011/04/11	R157 2011/05/05	7.70	Call	Bond Future	482.0000	326.0000	(32.365)	0	0	0
2011/04/11	R157 2011/05/05	7.70	Put	Bond Future	503.0000	634.0000	26.044	0	0	0
2011/04/11	R157 2011/05/05	7.65	Call	Bond Future	386.0000	250.0000	(35.233)	0	0	0
2011/04/11	R157 2011/05/05	7.65	Put	Bond Future	612.0000	763.0000	24.673	0	0	0
2011/04/11	R157 2011/08/04			Bond Future	7.8510	7.9260	0.955	0.0000	0.0000	0
2011/04/11	R157 2011/08/04	7.50	Call	Bond Future	552.0000	454.0000	(17.754)	0	0	0
2011/04/11	R157 2011/08/04	7.50	Put	Bond Future	1,917.0000	2,108.0000	9.963	0	0	0
2011/04/11	R157 2011/08/04	7.55	Call	Bond Future	617.0000	512.0000	(17.018)	0	0	0

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2011/04/11	R157 2011/08/04	7.55	Put	Bond Future	1,786.0000	1,970.0000	10.302	0	0	0
2011/04/11	R157 2011/08/04	7.45	Call	Bond Future	492.0000	402.0000	(18.293)	0	0	0
2011/04/11	R157 2011/08/04	7.45	Put	Bond Future	2,053.0000	2,252.0000	9.693	0	0	0
2011/04/11	R157 2011/08/04	7.20	Put	Bond Future	2,808.0000	3,041.0000	8.298	0	0	0
2011/04/11	R157 2011/08/04	7.20	Call	Bond Future	261.0000	205.0000	(21.456)	0	0	1,320
2011/04/11	R157 2011/08/04	7.60	Put	Bond Future	1,662.0000	1,838.0000	10.590	0	0	0
2011/04/11	R157 2011/08/04	7.60	Call	Bond Future	688.0000	575.0000	(16.424)	0	0	440
2011/04/11	R157 2011/08/04	7.80	Call	Bond Future	1,023.0000	878.0000	(14.174)	0	0	0
2011/04/11	R157 2011/08/04	7.80	Put	Bond Future	1,220.0000	1,364.0000	11.803	0	0	440
2011/04/11	R157 2011/08/04	8.20	Call	Bond Future	1,935.0000	1,729.0000	(10.646)	0	0	0
2011/04/11	R157 2011/08/04	8.20	Put	Bond Future	597.0000	680.0000	13.903	0	0	1,320
2011/04/11	R157 2011/11/03			Bond Future	8.0150	8.0960	1.011	0.0000	0.0000	3,732
2011/04/11	R157 2011/11/03	8.25	Call	Bond Future	1,993.0000	1,812.0000	(9.082)	0	0	0
2011/04/11	R157 2011/11/03	8.25	Put	Bond Future	1,146.0000	1,258.0000	9.773	0	0	0
2011/04/11	R157 2011/11/03	8.30	Call	Bond Future	2,104.0000	1,918.0000	(8.840)	0	0	0
2011/04/11	R157 2011/11/03	8.30	Put	Bond Future	1,078.0000	1,185.0000	9.926	0	0	0
2011/04/11	R157 2011/11/03	8.20	Call	Bond Future	1,885.0000	1,710.0000	(9.284)	0	0	0
2011/04/11	R157 2011/11/03	8.20	Put	Bond Future	1,218.0000	1,336.0000	9.688	0	0	0
2011/04/11	R157 2012/02/02			Bond Future	8.2030	8.2920	1.085	0.0000	0.0000	0
2011/04/11	R157 2012/02/02	8.50	Call	Bond Future	2,402.0000	2,219.0000	(7.619)	0	0	0
2011/04/11	R157 2012/02/02	8.50	Put	Bond Future	1,405.0000	1,522.0000	8.327	0	0	0
2011/04/11	R157 2012/02/02	8.55	Call	Bond Future	2,506.0000	2,319.0000	(7.462)	0	0	0
2011/04/11	R157 2012/02/02	8.55	Put	Bond Future	1,343.0000	1,456.0000	8.414	0	0	0
2011/04/11	R157 2012/02/02	8.45	Call	Bond Future	2,300.0000	2,121.0000	(7.783)	0	0	0
2011/04/11	R157 2012/02/02	8.45	Put	Bond Future	1,470.0000	1,591.0000	8.231	0	0	0
2011/04/11	R186 2011/05/05			Bond Future	8.6340	8.7040	0.811	0.0000	0.0000	29,349
2011/04/11	R186 2011/05/05	8.75	Call	Bond Future	1,928.0000	1,460.0000	(24.274)	0	0	0
2011/04/11	R186 2011/05/05	8.75	Put	Bond Future	838.0000	1,030.0000	22.912	0	0	0
2011/04/11	R186 2011/05/05	8.80	Call	Bond Future	2,233.0000	1,733.0000	(22.391)	0	0	1
2011/04/11	R186 2011/05/05	8.80	Put	Bond Future	678.0000	838.0000	23.599	0	0	0
2011/04/11	R186 2011/05/05	8.70	Call	Bond Future	1,645.0000	1,214.0000	(26.201)	0	0	0
2011/04/11	R186 2011/05/05	8.70	Put	Bond Future	1,023.0000	1,252.0000	22.385	0	0	0
2011/04/11	R186 2011/05/05	8.00	Put	Bond Future	6,269.0000	6,905.0000	10.145	0	0	0
2011/04/11	R186 2011/05/05	8.00	Call	Bond Future	37.0000	14.0000	(62.162)	0	0	5,500

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2011/04/11	R186 2011/08/04			Bond Future	8.7220	8.7940	0.825	0.0000	0.0000	0
2011/04/11	R186 2011/08/04	8.25	Call	Bond Future	1,240.0000	1,032.0000	(16.774)	0	0	0
2011/04/11	R186 2011/08/04	8.25	Put	Bond Future	5,744.0000	6,201.0000	7.956	0	0	0
2011/04/11	R186 2011/08/04	8.30	Call	Bond Future	1,377.0000	1,154.0000	(16.195)	0	0	0
2011/04/11	R186 2011/08/04	8.30	Put	Bond Future	5,392.0000	5,834.0000	8.197	0	0	0
2011/04/11	R186 2011/08/04	8.20	Call	Bond Future	1,114.0000	922.0000	(17.235)	0	0	0
2011/04/11	R186 2011/08/04	8.20	Put	Bond Future	6,110.0000	6,583.0000	7.741	0	0	0
2011/04/11	R186 2011/08/04	8.35	Put	Bond Future	5,054.0000	5,479.0000	8.409	0	0	0
2011/04/11	R186 2011/08/04	8.35	Call	Bond Future	1,525.0000	1,285.0000	(15.738)	0	0	600
2011/04/11	R186 2011/08/04	8.70	Put	Bond Future	3,057.0000	3,364.0000	10.043	0	0	0
2011/04/11	R186 2011/08/04	8.70	Call	Bond Future	2,853.0000	2,494.0000	(12.583)	0	0	200
2011/04/11	R186 2011/08/04	8.95	Call	Bond Future	4,121.0000	3,680.0000	(10.701)	0	0	0
2011/04/11	R186 2011/08/04	8.95	Put	Bond Future	2,034.0000	2,258.0000	11.013	0	0	200
2011/04/11	R186 2011/08/04	9.70	Call	Bond Future	9,050.0000	8,449.0000	(6.641)	0	0	0
2011/04/11	R186 2011/08/04	9.70	Put	Bond Future	477.0000	541.0000	13.417	0	0	600
2011/04/11	R186 2011/11/03			Bond Future	8.8120	8.8860	0.840	0.0000	0.0000	13,291
2011/04/11	R186 2011/11/03	9.00	Call	Bond Future	4,999.0000	4,588.0000	(8.222)	0	0	0
2011/04/11	R186 2011/11/03	9.00	Put	Bond Future	3,307.0000	3,566.0000	7.832	0	0	0
2011/04/11	R186 2011/11/03	9.05	Call	Bond Future	5,257.0000	4,834.0000	(8.046)	0	0	0
2011/04/11	R186 2011/11/03	9.05	Put	Bond Future	3,121.0000	3,369.0000	7.946	0	0	0
2011/04/11	R186 2011/11/03	8.95	Call	Bond Future	4,747.0000	4,348.0000	(8.405)	0	0	0
2011/04/11	R186 2011/11/03	8.95	Put	Bond Future	3,501.0000	3,773.0000	7.769	0	0	0
2011/04/11	R186 2012/02/02			Bond Future	8.9030	8.9800	0.865	0.0000	0.0000	2,500
2011/04/11	R186 2012/02/02	9.00	Call	Bond Future	5,521.0000	5,127.0000	(7.136)	0	0	0
2011/04/11	R186 2012/02/02	9.00	Put	Bond Future	4,660.0000	4,950.0000	6.223	0	0	0
2011/04/11	R186 2012/02/02	9.05	Call	Bond Future	5,760.0000	5,357.0000	(6.997)	0	0	0
2011/04/11	R186 2012/02/02	9.05	Put	Bond Future	4,459.0000	4,740.0000	6.302	0	0	0
2011/04/11	R186 2012/02/02	8.95	Call	Bond Future	5,287.0000	4,903.0000	(7.263)	0	0	0
2011/04/11	R186 2012/02/02	8.95	Put	Bond Future	4,869.0000	5,169.0000	6.161	0	0	0
2011/04/11	R189 2011/05/05			Bond Future	208.7326	208.7377	0.002	0.0000	0.0000	0
2011/04/11	R189 2011/05/05	207.30	Call	Bond Future	1,433.0000	1,438.0000	0.349	0	0	0
2011/04/11	R189 2011/05/05	207.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/11	R189 2011/05/05	207.35	Call	Bond Future	1,383.0000	1,388.0000	0.362	0	0	0
2011/04/11	R189 2011/05/05	207.35	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/04/11	R189 2011/05/05	207.25	Call	Bond Future	1,483.0000	1,488.0000	0.337	0	0	0
2011/04/11	R189 2011/05/05	207.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/11	R197 2011/05/05			Bond Future	231.8118	231.8258	0.006	0.0000	0.0000	0
2011/04/11	R197 2011/05/05	232.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/11	R197 2011/05/05	232.00	Put	Bond Future	188.0000	174.0000	(7.447)	0	0	0
2011/04/11	R197 2011/05/05	232.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/11	R197 2011/05/05	232.05	Put	Bond Future	238.0000	224.0000	(5.882)	0	0	0
2011/04/11	R197 2011/05/05	231.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/11	R197 2011/05/05	231.95	Put	Bond Future	138.0000	124.0000	(10.145)	0	0	0
2011/04/11	R201 2011/05/05			Bond Future	7.3220	7.3920	0.956	0.0000	0.0000	484
2011/04/11	R201 2011/05/05	7.75	Call	Bond Future	1,389.0000	1,174.0000	(15.479)	0	0	0
2011/04/11	R201 2011/05/05	7.75	Put	Bond Future	25.0000	34.0000	36.000	0	0	0
2011/04/11	R201 2011/05/05	7.80	Call	Bond Future	1,539.0000	1,320.0000	(14.230)	0	0	0
2011/04/11	R201 2011/05/05	7.80	Put	Bond Future	17.0000	22.0000	29.412	0	0	0
2011/04/11	R201 2011/05/05	7.70	Call	Bond Future	1,242.0000	1,031.0000	(16.989)	0	0	0
2011/04/11	R201 2011/05/05	7.70	Put	Bond Future	36.0000	49.0000	36.111	0	0	0
2011/04/11	R201 2011/08/04			Bond Future	7.4560	7.5320	1.019	0.0000	0.0000	0
2011/04/11	R201 2011/08/04	7.25	Call	Bond Future	537.0000	445.0000	(17.132)	0	0	0
2011/04/11	R201 2011/08/04	7.25	Put	Bond Future	1,157.0000	1,292.0000	11.668	0	0	0
2011/04/11	R201 2011/08/04	7.30	Call	Bond Future	599.0000	500.0000	(16.528)	0	0	0
2011/04/11	R201 2011/08/04	7.30	Put	Bond Future	1,068.0000	1,196.0000	11.985	0	0	0
2011/04/11	R201 2011/08/04	7.20	Call	Bond Future	480.0000	395.0000	(17.708)	0	0	0
2011/04/11	R201 2011/08/04	7.20	Put	Bond Future	1,251.0000	1,393.0000	11.351	0	0	0
2011/04/11	R201 2011/11/03			Bond Future	7.6040	7.6870	1.092	0.0000	0.0000	45
2011/04/11	R201 2011/11/03	8.00	Call	Bond Future	1,772.0000	1,616.0000	(8.804)	0	0	0
2011/04/11	R201 2011/11/03	8.00	Put	Bond Future	677.0000	751.0000	10.931	0	0	0
2011/04/11	R201 2011/11/03	8.05	Call	Bond Future	1,865.0000	1,706.0000	(8.525)	0	0	0
2011/04/11	R201 2011/11/03	8.05	Put	Bond Future	632.0000	704.0000	11.392	0	0	0
2011/04/11	R201 2011/11/03	7.95	Call	Bond Future	1,680.0000	1,529.0000	(8.988)	0	0	0
2011/04/11	R201 2011/11/03	7.95	Put	Bond Future	722.0000	802.0000	11.080	0	0	0
2011/04/11	R201 2012/02/02			Bond Future	7.7740	7.8660	1.183	0.0000	0.0000	0
2011/04/11	R201 2012/02/02	8.25	Call	Bond Future	2,024.0000	1,868.0000	(7.708)	0	0	0
2011/04/11	R201 2012/02/02	8.25	Put	Bond Future	810.0000	890.0000	9.877	0	0	0

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2011/04/11	R201 2012/02/02	8.30	Call	Bond Future	2,110.0000	1,950.0000	(7.583)	0	0	0
2011/04/11	R201 2012/02/02	8.30	Put	Bond Future	770.0000	846.0000	9.870	0	0	0
2011/04/11	R201 2012/02/02	8.20	Call	Bond Future	1,939.0000	1,786.0000	(7.891)	0	0	0
2011/04/11	R201 2012/02/02	8.20	Put	Bond Future	852.0000	935.0000	9.742	0	0	0
2011/04/11	R202 2011/05/05			Bond Future	0.3480	0.3480	0.000	0.0000	0.0000	10,539
2011/04/11	R202 2011/05/05	2.05	Call	Bond Future	42,097.0000	42,097.0000	0.000	0	0	0
2011/04/11	R202 2011/05/05	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/11	R202 2011/05/05	2.10	Call	Bond Future	43,125.0000	43,125.0000	0.000	0	0	0
2011/04/11	R202 2011/05/05	2.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/11	R202 2011/05/05	2.00	Call	Bond Future	41,058.0000	41,058.0000	0.000	0	0	0
2011/04/11	R202 2011/05/05	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/11	R203 2011/05/05			Bond Future	8.2120	8.2810	0.840	0.0000	0.0000	517
2011/04/11	R203 2011/05/05	8.25	Call	Bond Future	719.0000	513.0000	(28.651)	0	0	0
2011/04/11	R203 2011/05/05	8.25	Put	Bond Future	534.0000	664.0000	24.345	0	0	0
2011/04/11	R203 2011/05/05	8.30	Call	Bond Future	861.0000	634.0000	(26.365)	0	0	0
2011/04/11	R203 2011/05/05	8.30	Put	Bond Future	433.0000	542.0000	25.173	0	0	0
2011/04/11	R203 2011/05/05	8.20	Call	Bond Future	592.0000	408.0000	(31.081)	0	0	0
2011/04/11	R203 2011/05/05	8.20	Put	Bond Future	651.0000	803.0000	23.349	0	0	0
2011/04/11	R203 2011/08/04			Bond Future	8.3370	8.4110	0.888	0.0000	0.0000	0
2011/04/11	R203 2011/08/04	8.00	Call	Bond Future	748.0000	624.0000	(16.578)	0	0	0
2011/04/11	R203 2011/08/04	8.00	Put	Bond Future	2,346.0000	2,569.0000	9.506	0	0	0
2011/04/11	R203 2011/08/04	8.05	Call	Bond Future	830.0000	697.0000	(16.024)	0	0	0
2011/04/11	R203 2011/08/04	8.05	Put	Bond Future	2,189.0000	2,403.0000	9.776	0	0	0
2011/04/11	R203 2011/08/04	7.95	Call	Bond Future	672.0000	557.0000	(17.113)	0	0	0
2011/04/11	R203 2011/08/04	7.95	Put	Bond Future	2,510.0000	2,741.0000	9.203	0	0	0
2011/04/11	R203 2011/11/03			Bond Future	8.4730	8.5500	0.909	0.0000	0.0000	1,633
2011/04/11	R203 2011/11/03	8.50	Call	Bond Future	1,993.0000	1,804.0000	(9.483)	0	0	0
2011/04/11	R203 2011/11/03	8.50	Put	Bond Future	1,871.0000	2,029.0000	8.445	0	0	0
2011/04/11	R203 2011/11/03	8.55	Call	Bond Future	2,114.0000	1,919.0000	(9.224)	0	0	0
2011/04/11	R203 2011/11/03	8.55	Put	Bond Future	1,767.0000	1,919.0000	8.602	0	0	0
2011/04/11	R203 2011/11/03	8.45	Call	Bond Future	1,875.0000	1,693.0000	(9.707)	0	0	0
2011/04/11	R203 2011/11/03	8.45	Put	Bond Future	1,979.0000	2,144.0000	8.338	0	0	0
2011/04/11	R203 2012/02/02			Bond Future	8.6210	8.7030	0.951	0.0000	0.0000	0

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2011/04/11	R203 2012/02/02	8.75	Call	Bond Future	2,719.0000	2,517.0000	(7.429)	0	0	0
2011/04/11	R203 2012/02/02	8.75	Put	Bond Future	2,163.0000	2,315.0000	7.027	0	0	0
2011/04/11	R203 2012/02/02	8.80	Call	Bond Future	2,842.0000	2,634.0000	(7.319)	0	0	0
2011/04/11	R203 2012/02/02	8.80	Put	Bond Future	2,071.0000	2,217.0000	7.050	0	0	0
2011/04/11	R203 2012/02/02	8.70	Call	Bond Future	2,599.0000	2,401.0000	(7.618)	0	0	0
2011/04/11	R203 2012/02/02	8.70	Put	Bond Future	2,258.0000	2,414.0000	6.909	0	0	0
2011/04/11	R204 2011/05/05			Bond Future	8.3510	8.4060	0.659	0.0000	0.0000	100
2011/04/11	R204 2011/05/05	8.50	Call	Bond Future	1,205.0000	971.0000	(19.419)	0	0	0
2011/04/11	R204 2011/05/05	8.50	Put	Bond Future	392.0000	459.0000	17.092	0	0	0
2011/04/11	R204 2011/05/05	8.55	Call	Bond Future	1,395.0000	1,147.0000	(17.778)	0	0	0
2011/04/11	R204 2011/05/05	8.55	Put	Bond Future	311.0000	364.0000	17.042	0	0	0
2011/04/11	R204 2011/05/05	8.45	Call	Bond Future	1,029.0000	811.0000	(21.186)	0	0	0
2011/04/11	R204 2011/05/05	8.45	Put	Bond Future	488.0000	571.0000	17.008	0	0	0
2011/04/11	R204 2011/08/04			Bond Future	8.4690	8.5260	0.673	0.0000	0.0000	0
2011/04/11	R204 2011/08/04	8.00	Call	Bond Future	670.0000	574.0000	(14.328)	0	0	0
2011/04/11	R204 2011/08/04	8.00	Put	Bond Future	3,202.0000	3,408.0000	6.433	0	0	0
2011/04/11	R204 2011/08/04	8.05	Call	Bond Future	748.0000	644.0000	(13.904)	0	0	0
2011/04/11	R204 2011/08/04	8.05	Put	Bond Future	3,006.0000	3,204.0000	6.587	0	0	0
2011/04/11	R204 2011/08/04	7.95	Call	Bond Future	598.0000	510.0000	(14.716)	0	0	0
2011/04/11	R204 2011/08/04	7.95	Put	Bond Future	3,405.0000	3,619.0000	6.285	0	0	0
2011/04/11	R204 2011/11/03			Bond Future	8.5910	8.6510	0.698	0.0000	0.0000	2,034
2011/04/11	R204 2011/11/03	8.75	Call	Bond Future	2,723.0000	2,536.0000	(6.867)	0	0	0
2011/04/11	R204 2011/11/03	8.75	Put	Bond Future	1,910.0000	2,031.0000	6.335	0	0	0
2011/04/11	R204 2011/11/03	8.80	Call	Bond Future	2,871.0000	2,678.0000	(6.722)	0	0	0
2011/04/11	R204 2011/11/03	8.80	Put	Bond Future	1,804.0000	1,919.0000	6.375	0	0	0
2011/04/11	R204 2011/11/03	8.70	Call	Bond Future	2,580.0000	2,397.0000	(7.093)	0	0	0
2011/04/11	R204 2011/11/03	8.70	Put	Bond Future	2,022.0000	2,146.0000	6.133	0	0	0
2011/04/11	R204 2012/02/02			Bond Future	8.7200	8.7830	0.722	0.0000	0.0000	0
2011/04/11	R204 2012/02/02	9.00	Call	Bond Future	3,626.0000	3,430.0000	(5.405)	0	0	0
2011/04/11	R204 2012/02/02	9.00	Put	Bond Future	2,247.0000	2,363.0000	5.162	0	0	0
2011/04/11	R204 2012/02/02	9.05	Call	Bond Future	3,774.0000	3,574.0000	(5.299)	0	0	0
2011/04/11	R204 2012/02/02	9.05	Put	Bond Future	2,151.0000	2,263.0000	5.207	0	0	0
2011/04/11	R204 2012/02/02	8.95	Call	Bond Future	3,482.0000	3,290.0000	(5.514)	0	0	0
2011/04/11	R204 2012/02/02	8.95	Put	Bond Future	2,347.0000	2,468.0000	5.156	0	0	0

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2011/04/11	R206 2011/05/05			Bond Future	6.9970	7.0680	1.015	0.0000	0.0000	0
2011/04/11	R206 2011/05/05	7.50	Call	Bond Future	1,220.0000	1,052.0000	(13.770)	0	0	0
2011/04/11	R206 2011/05/05	7.50	Put	Bond Future	8.0000	12.0000	50.000	0	0	0
2011/04/11	R206 2011/05/05	7.55	Call	Bond Future	1,337.0000	1,167.0000	(12.715)	0	0	0
2011/04/11	R206 2011/05/05	7.55	Put	Bond Future	5.0000	8.0000	60.000	0	0	0
2011/04/11	R206 2011/05/05	7.45	Call	Bond Future	1,105.0000	938.0000	(15.113)	0	0	0
2011/04/11	R206 2011/05/05	7.45	Put	Bond Future	13.0000	18.0000	38.462	0	0	0
2011/04/11	R206 2011/08/04			Bond Future	7.1390	7.2180	1.107	0.0000	0.0000	0
2011/04/11	R206 2011/08/04	7.00	Call	Bond Future	415.0000	340.0000	(18.072)	0	0	0
2011/04/11	R206 2011/08/04	7.00	Put	Bond Future	722.0000	821.0000	13.712	0	0	0
2011/04/11	R206 2011/08/04	7.05	Call	Bond Future	466.0000	385.0000	(17.382)	0	0	0
2011/04/11	R206 2011/08/04	7.05	Put	Bond Future	663.0000	756.0000	14.027	0	0	0
2011/04/11	R206 2011/08/04	6.95	Call	Bond Future	369.0000	300.0000	(18.699)	0	0	0
2011/04/11	R206 2011/08/04	6.95	Put	Bond Future	787.0000	892.0000	13.342	0	0	0
2011/04/11	R206 2011/11/03			Bond Future	7.2960	7.3840	1.206	0.0000	0.0000	0
2011/04/11	R206 2011/11/03	7.75	Call	Bond Future	1,317.0000	1,195.0000	(9.263)	0	0	0
2011/04/11	R206 2011/11/03	7.75	Put	Bond Future	417.0000	470.0000	12.710	0	0	0
2011/04/11	R206 2011/11/03	7.80	Call	Bond Future	1,386.0000	1,262.0000	(8.947)	0	0	0
2011/04/11	R206 2011/11/03	7.80	Put	Bond Future	388.0000	439.0000	13.144	0	0	0
2011/04/11	R206 2011/11/03	7.70	Call	Bond Future	1,249.0000	1,130.0000	(9.528)	0	0	0
2011/04/11	R206 2011/11/03	7.70	Put	Bond Future	448.0000	504.0000	12.500	0	0	0
2011/04/11	R206 2012/02/02			Bond Future	7.4900	7.5910	1.348	0.0000	0.0000	0
2011/04/11	R206 2012/02/02	8.00	Call	Bond Future	1,441.0000	1,322.0000	(8.258)	0	0	0
2011/04/11	R206 2012/02/02	8.00	Put	Bond Future	542.0000	602.0000	11.070	0	0	0
2011/04/11	R206 2012/02/02	8.05	Call	Bond Future	1,502.0000	1,380.0000	(8.123)	0	0	0
2011/04/11	R206 2012/02/02	8.05	Put	Bond Future	515.0000	572.0000	11.068	0	0	0
2011/04/11	R206 2012/02/02	7.95	Call	Bond Future	1,382.0000	1,265.0000	(8.466)	0	0	0
2011/04/11	R206 2012/02/02	7.95	Put	Bond Future	571.0000	632.0000	10.683	0	0	0
2011/04/11	R207 2011/05/05			Bond Future	8.4390	8.4990	0.711	0.0000	0.0000	1,020
2011/04/11	R207 2011/05/05	8.50	Call	Bond Future	951.0000	720.0000	(24.290)	0	0	0
2011/04/11	R207 2011/05/05	8.50	Put	Bond Future	599.0000	714.0000	19.199	0	0	0
2011/04/11	R207 2011/05/05	8.55	Call	Bond Future	1,125.0000	874.0000	(22.311)	0	0	0
2011/04/11	R207 2011/05/05	8.55	Put	Bond Future	485.0000	581.0000	19.794	0	0	0

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2011/04/11	R207 2011/05/05	8.45	Call	Bond Future	794.0000	584.0000	(26.448)	0	0	0
2011/04/11	R207 2011/05/05	8.45	Put	Bond Future	730.0000	867.0000	18.767	0	0	0
2011/04/11	R207 2011/08/04			Bond Future	8.5500	8.6120	0.725	0.0000	0.0000	0
2011/04/11	R207 2011/08/04	8.25	Call	Bond Future	1,017.0000	879.0000	(13.569)	0	0	0
2011/04/11	R207 2011/08/04	8.25	Put	Bond Future	2,725.0000	2,935.0000	7.706	0	0	0
2011/04/11	R207 2011/08/04	8.30	Call	Bond Future	1,122.0000	974.0000	(13.191)	0	0	0
2011/04/11	R207 2011/08/04	8.30	Put	Bond Future	2,543.0000	2,743.0000	7.865	0	0	0
2011/04/11	R207 2011/08/04	8.20	Call	Bond Future	920.0000	790.0000	(14.130)	0	0	0
2011/04/11	R207 2011/08/04	8.20	Put	Bond Future	2,917.0000	3,135.0000	7.473	0	0	0
2011/04/11	R207 2011/11/03			Bond Future	8.6590	8.7240	0.751	0.0000	0.0000	600
2011/04/11	R207 2011/11/03	8.75	Call	Bond Future	2,700.0000	2,493.0000	(7.667)	0	0	0
2011/04/11	R207 2011/11/03	8.75	Put	Bond Future	2,203.0000	2,351.0000	6.718	0	0	0
2011/04/11	R207 2011/11/03	8.80	Call	Bond Future	2,851.0000	2,637.0000	(7.506)	0	0	0
2011/04/11	R207 2011/11/03	8.80	Put	Bond Future	2,083.0000	2,224.0000	6.769	0	0	0
2011/04/11	R207 2011/11/03	8.70	Call	Bond Future	2,554.0000	2,353.0000	(7.870)	0	0	0
2011/04/11	R207 2011/11/03	8.70	Put	Bond Future	2,330.0000	2,484.0000	6.609	0	0	0
2011/04/11	R207 2012/02/02			Bond Future	8.7760	8.8440	0.775	0.0000	0.0000	0
2011/04/11	R207 2012/02/02	9.00	Call	Bond Future	3,680.0000	3,459.0000	(6.005)	0	0	0
2011/04/11	R207 2012/02/02	9.00	Put	Bond Future	2,498.0000	2,638.0000	5.604	0	0	0
2011/04/11	R207 2012/02/02	9.05	Call	Bond Future	3,834.0000	3,609.0000	(5.869)	0	0	0
2011/04/11	R207 2012/02/02	9.05	Put	Bond Future	2,390.0000	2,526.0000	5.690	0	0	0
2011/04/11	R207 2012/02/02	8.95	Call	Bond Future	3,520.0000	3,305.0000	(6.108)	0	0	0
2011/04/11	R207 2012/02/02	8.95	Put	Bond Future	2,600.0000	2,746.0000	5.615	0	0	0
2011/04/11	R208 2011/05/05			Bond Future	8.4550	8.5250	0.828	0.0000	0.0000	190
2011/04/11	R208 2011/05/05	8.50	Call	Bond Future	957.0000	690.0000	(27.900)	0	0	0
2011/04/11	R208 2011/05/05	8.50	Put	Bond Future	682.0000	842.0000	23.460	0	0	0
2011/04/11	R208 2011/05/05	8.55	Call	Bond Future	1,135.0000	843.0000	(25.727)	0	0	0
2011/04/11	R208 2011/05/05	8.55	Put	Bond Future	556.0000	691.0000	24.281	0	0	0
2011/04/11	R208 2011/05/05	8.45	Call	Bond Future	795.0000	555.0000	(30.189)	0	0	0
2011/04/11	R208 2011/05/05	8.45	Put	Bond Future	826.0000	1,013.0000	22.639	0	0	0
2011/04/11	R208 2011/08/04			Bond Future	8.5530	8.6250	0.842	0.0000	0.0000	120
2011/04/11	R208 2011/08/04	8.25	Call	Bond Future	1,067.0000	902.0000	(15.464)	0	0	0
2011/04/11	R208 2011/08/04	8.25	Put	Bond Future	2,904.0000	3,168.0000	9.091	0	0	0
2011/04/11	R208 2011/08/04	8.30	Call	Bond Future	1,178.0000	1,001.0000	(15.025)	0	0	0

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2011/04/11	R208 2011/08/04	8.30	Put	Bond Future	2,708.0000	2,961.0000	9.343	0	0	0
2011/04/11	R208 2011/08/04	8.20	Call	Bond Future	964.0000	810.0000	(15.975)	0	0	0
2011/04/11	R208 2011/08/04	8.20	Put	Bond Future	3,108.0000	3,384.0000	8.880	0	0	0
2011/04/11	R208 2011/11/03			Bond Future	8.6530	8.7280	0.867	0.0000	0.0000	5,899
2011/04/11	R208 2011/11/03	8.75	Call	Bond Future	2,849.0000	2,597.0000	(8.845)	0	0	0
2011/04/11	R208 2011/11/03	8.75	Put	Bond Future	2,285.0000	2,469.0000	8.053	0	0	0
2011/04/11	R208 2011/11/03	8.80	Call	Bond Future	3,011.0000	2,751.0000	(8.635)	0	0	0
2011/04/11	R208 2011/11/03	8.80	Put	Bond Future	2,158.0000	2,334.0000	8.156	0	0	0
2011/04/11	R208 2011/11/03	8.70	Call	Bond Future	2,692.0000	2,448.0000	(9.064)	0	0	0
2011/04/11	R208 2011/11/03	8.70	Put	Bond Future	2,418.0000	2,611.0000	7.982	0	0	0
2011/04/11	R208 2012/02/02			Bond Future	8.7580	8.8360	0.891	0.0000	0.0000	0
2011/04/11	R208 2012/02/02	9.00	Call	Bond Future	3,981.0000	3,710.0000	(6.807)	0	0	0
2011/04/11	R208 2012/02/02	9.00	Put	Bond Future	2,615.0000	2,787.0000	6.577	0	0	0
2011/04/11	R208 2012/02/02	9.05	Call	Bond Future	4,146.0000	3,870.0000	(6.657)	0	0	0
2011/04/11	R208 2012/02/02	9.05	Put	Bond Future	2,501.0000	2,669.0000	6.717	0	0	0
2011/04/11	R208 2012/02/02	8.95	Call	Bond Future	3,818.0000	3,554.0000	(6.915)	0	0	0
2011/04/11	R208 2012/02/02	8.95	Put	Bond Future	2,732.0000	2,911.0000	6.552	0	0	0
2011/04/11	R209 2011/05/05			Bond Future	8.6830	8.7480	0.749	0.0000	0.0000	21,100
2011/04/11	R209 2011/05/05	8.50	Call	Bond Future	505.0000	319.0000	(36.832)	0	0	0
2011/04/11	R209 2011/05/05	8.50	Put	Bond Future	2,011.0000	2,348.0000	16.758	0	0	0
2011/04/11	R209 2011/05/05	8.55	Call	Bond Future	636.0000	418.0000	(34.277)	0	0	0
2011/04/11	R209 2011/05/05	8.55	Put	Bond Future	1,725.0000	2,031.0000	17.739	0	0	0
2011/04/11	R209 2011/05/05	8.45	Call	Bond Future	394.0000	238.0000	(39.594)	0	0	0
2011/04/11	R209 2011/05/05	8.45	Put	Bond Future	2,319.0000	2,687.0000	15.869	0	0	0
2011/04/11	R209 2011/08/04			Bond Future	8.7500	8.8170	0.766	0.0000	0.0000	0
2011/04/11	R209 2011/08/04	8.50	Call	Bond Future	1,633.0000	1,405.0000	(13.962)	0	0	0
2011/04/11	R209 2011/08/04	8.50	Put	Bond Future	3,675.0000	3,979.0000	8.272	0	0	0
2011/04/11	R209 2011/08/04	8.55	Call	Bond Future	1,791.0000	1,549.0000	(13.512)	0	0	0
2011/04/11	R209 2011/08/04	8.55	Put	Bond Future	3,417.0000	3,708.0000	8.516	0	0	0
2011/04/11	R209 2011/08/04	8.45	Call	Bond Future	1,484.0000	1,270.0000	(14.420)	0	0	0
2011/04/11	R209 2011/08/04	8.45	Put	Bond Future	3,945.0000	4,263.0000	8.061	0	0	0
2011/04/11	R209 2011/08/04	10.10	Call	Bond Future	9,834.0000	9,325.0000	(5.176)	0	0	0
2011/04/11	R209 2011/08/04	10.10	Put	Bond Future	184.0000	208.0000	13.043	0	0	0
2011/04/11	R209 2011/11/03			Bond Future	8.8180	8.8860	0.771	0.0000	0.0000	1,118

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2011/04/11	R209 2011/11/03	8.75	Call	Bond Future	3,222.0000	2,938.0000	(8.814)	0	0	0
2011/04/11	R209 2011/11/03	8.75	Put	Bond Future	3,762.0000	4,011.0000	6.619	0	0	0
2011/04/11	R209 2011/11/03	8.80	Call	Bond Future	3,415.0000	3,121.0000	(8.609)	0	0	0
2011/04/11	R209 2011/11/03	8.80	Put	Bond Future	3,557.0000	3,797.0000	6.747	0	0	0
2011/04/11	R209 2011/11/03	8.70	Call	Bond Future	3,038.0000	2,764.0000	(9.019)	0	0	0
2011/04/11	R209 2011/11/03	8.70	Put	Bond Future	3,978.0000	4,238.0000	6.536	0	0	0
2011/04/11	R209 2012/02/02			Bond Future	8.8860	8.9570	0.799	0.0000	0.0000	0
2011/04/11	R209 2012/02/02	9.00	Call	Bond Future	4,839.0000	4,515.0000	(6.696)	0	0	0
2011/04/11	R209 2012/02/02	9.00	Put	Bond Future	3,960.0000	4,185.0000	5.682	0	0	0
2011/04/11	R209 2012/02/02	9.05	Call	Bond Future	5,046.0000	4,713.0000	(6.599)	0	0	0
2011/04/11	R209 2012/02/02	9.05	Put	Bond Future	3,786.0000	4,003.0000	5.732	0	0	0
2011/04/11	R209 2012/02/02	8.95	Call	Bond Future	4,637.0000	4,320.0000	(6.836)	0	0	0
2011/04/11	R209 2012/02/02	8.95	Put	Bond Future	4,141.0000	4,374.0000	5.627	0	0	0
2011/04/11	R210 2011/05/05			Bond Future	125.5749	125.5829	0.006	0.0000	0.0000	278
2011/04/11	R210 2011/05/05	126.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/11	R210 2011/05/05	126.00	Put	Bond Future	425.0000	417.0000	(1.882)	0	0	0
2011/04/11	R210 2011/05/05	126.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/11	R210 2011/05/05	126.05	Put	Bond Future	475.0000	467.0000	(1.684)	0	0	0
2011/04/11	R210 2011/05/05	125.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/11	R210 2011/05/05	125.95	Put	Bond Future	375.0000	367.0000	(2.133)	0	0	0
2011/04/11	R211 2011/05/05			Bond Future	1.6320	1.6210	(0.674)	0.0000	0.0000	539
2011/04/11	R211 2011/05/05	2.14	Call	Bond Future	2,797.0000	2,858.0000	2.181	0	0	0
2011/04/11	R211 2011/05/05	2.14	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/11	R211 2011/05/05	2.19	Call	Bond Future	3,068.0000	3,129.0000	1.988	0	0	0
2011/04/11	R211 2011/05/05	2.19	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/11	R211 2011/05/05	2.09	Call	Bond Future	2,525.0000	2,587.0000	2.455	0	0	0
2011/04/11	R211 2011/05/05	2.09	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/11	R212 2011/05/05			Bond Future	2.4290	2.4040	(1.029)	0.0000	0.0000	2,532
2011/04/11	R212 2011/05/05	2.25	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/11	R212 2011/05/05	2.25	Put	Bond Future	1,727.0000	1,487.0000	(13.897)	0	0	0
2011/04/11	R212 2011/05/05	2.30	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/11	R212 2011/05/05	2.30	Put	Bond Future	1,241.0000	1,002.0000	(19.259)	0	0	0
2011/04/11	R212 2011/05/05	2.20	Call	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/04/11	R212 2011/05/05	2.20	Put	Bond Future	2,215.0000	1,976.0000	(10.790)	0	0	0
2011/04/11	R213 2011/05/05			Bond Future	8.7600	8.8300	0.799	0.0000	0.0000	0
2011/04/11	R213 2011/05/05	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/11	R213 2011/05/05	8.00	Put	Bond Future	6,559.0000	7,127.0000	8.660	0	0	0
2011/04/11	R213 2011/05/05	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/11	R213 2011/05/05	8.05	Put	Bond Future	6,104.0000	6,672.0000	9.305	0	0	0
2011/04/11	R213 2011/05/05	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/11	R213 2011/05/05	7.95	Put	Bond Future	7,017.0000	7,585.0000	8.095	0	0	0
2011/04/11	R213 2011/08/04			Bond Future	8.8350	8.9070	0.815	0.0000	0.0000	0
2011/04/11	R213 2011/08/04	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/11	R213 2011/08/04	8.00	Put	Bond Future	7,137.0000	7,712.0000	8.057	0	0	0
2011/04/11	R213 2011/08/04	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/11	R213 2011/08/04	8.05	Put	Bond Future	6,684.0000	7,259.0000	8.603	0	0	0
2011/04/11	R213 2011/08/04	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/11	R213 2011/08/04	7.95	Put	Bond Future	7,593.0000	8,168.0000	7.573	0	0	0
2011/04/11	R213 2011/11/03			Bond Future	8.9140	8.9870	0.819	0.0000	0.0000	0
2011/04/11	R213 2011/11/03	8.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/11	R213 2011/11/03	8.75	Put	Bond Future	1,313.0000	1,888.0000	43.793	0	0	0
2011/04/11	R213 2011/11/03	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/11	R213 2011/11/03	8.80	Put	Bond Future	910.0000	1,484.0000	63.077	0	0	0
2011/04/11	R213 2011/11/03	8.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/11	R213 2011/11/03	8.70	Put	Bond Future	1,720.0000	2,295.0000	33.430	0	0	0
2011/04/11	R213 2012/02/02			Bond Future	8.9950	9.0710	0.845	0.0000	0.0000	0
2011/04/11	R213 2012/02/02	9.00	Call	Bond Future	39.0000	0.0000	(100.000)	0	0	0
2011/04/11	R213 2012/02/02	9.00	Put	Bond Future	0.0000	550.0000	100.000	0	0	0
2011/04/11	R213 2012/02/02	9.05	Call	Bond Future	427.0000	0.0000	(100.000)	0	0	0
2011/04/11	R213 2012/02/02	9.05	Put	Bond Future	0.0000	162.0000	100.000	0	0	0
2011/04/11	R213 2012/02/02	8.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/11	R213 2012/02/02	8.95	Put	Bond Future	352.0000	941.0000	167.330	0	0	0
2011/04/11	TRT1 2011/05/05			Index Future	349.1020	342.3310	(1.940)	0.0000	0.0000	100
2011/04/11	TRT1 2011/08/04			Index Future	353.9220	347.0590	(1.939)	0.0000	0.0000	0
Total										192841.00