



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 04/05/2011

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
2011/05/04	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/04	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/04	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/04	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/04	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/04	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/04	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/04	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/04	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/04	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/04	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/04	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/04	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/04	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/04	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/05/04	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/04	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/04	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/04	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/04	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/04	AL7T 2011/05/05			Index Future	377.4020	376.8270	(0.152)	0.0000	0.0000	0
2011/05/04	AL7T 2011/08/04			Index Future	382.8440	382.2620	(0.152)	0.0000	0.0000	30
2011/05/04	AL7T 2011/11/03			Index Future	388.3630	387.7740	(0.152)	0.0000	0.0000	0
2011/05/04	ALBI 2011/05/05			Index Future	347.0150	346.6350	(0.110)	0.0000	0.0000	160
2011/05/04	ALBI 2011/08/04			Index Future	352.0190	351.6350	(0.109)	0.0000	0.0000	995
2011/05/04	ALBI 2011/11/03			Index Future	357.0940	356.7050	(0.109)	0.0000	0.0000	0
2011/05/04	C155 2011/08/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/04	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/04	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/04	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/04	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/04	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/04	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/04	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/04	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/04	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/04	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/05/04	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/04	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0
2011/05/04	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/04	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/04	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/04	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/04	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/04	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/04	CRD1 2011/05/05			Index Future	156.8390	156.7540	(0.054)	0.0000	0.0000	0
2011/05/04	CRD1 2011/08/04			Index Future	159.0120	158.9260	(0.054)	0.0000	0.0000	2
2011/05/04	CRD1 2011/11/03			Index Future	161.1380	161.0520	(0.053)	0.0000	0.0000	0
2011/05/04	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/04	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/04	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/04	GOVI 2011/05/05			GOVI	347.9690	347.5930	(0.108)	0.0000	0.0000	72
2011/05/04	GOVI 2011/05/05	349.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/05/04	GOVI 2011/05/05	349.00	Put	GOVI	10,310.0000	14,070.0000	36.469	0	0	0
2011/05/04	GOVI 2011/05/05	349.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/05/04	GOVI 2011/05/05	349.01	Put	GOVI	10,410.0000	14,170.0000	36.119	0	0	0
2011/05/04	GOVI 2011/05/05	348.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/05/04	GOVI 2011/05/05	348.99	Put	GOVI	10,210.0000	13,970.0000	36.827	0	0	0
2011/05/04	GOVI 2011/08/04			GOVI	352.9870	352.6070	(0.108)	0.0000	0.0000	134
2011/05/04	GOVI 2011/08/04	348.00	Call	GOVI	49,870.0000	46,070.0000	(7.620)	0	0	0
2011/05/04	GOVI 2011/08/04	348.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/05/04	GOVI 2011/08/04	348.01	Call	GOVI	49,770.0000	45,970.0000	(7.635)	0	0	0

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2011/05/04	GOVI 2011/08/04	348.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/05/04	GOVI 2011/08/04	347.99	Call	GOVI	49,970.0000	46,170.0000	(7.605)	0	0	0
2011/05/04	GOVI 2011/08/04	347.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/05/04	GOVI 2011/11/03			GOVI	358.0750	357.6910	(0.107)	0.0000	0.0000	0
2011/05/04	GOVI 2011/11/03	357.00	Call	GOVI	10,750.0000	6,910.0000	(35.721)	0	0	0
2011/05/04	GOVI 2011/11/03	357.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/05/04	GOVI 2011/11/03	357.01	Call	GOVI	10,650.0000	6,810.0000	(36.056)	0	0	0
2011/05/04	GOVI 2011/11/03	357.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/05/04	GOVI 2011/11/03	356.99	Call	GOVI	10,850.0000	7,010.0000	(35.392)	0	0	0
2011/05/04	GOVI 2011/11/03	356.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/05/04	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/05/04	IGOV 2011/05/05			Index Future	150.8030	150.7590	(0.029)	0.0000	0.0000	67
2011/05/04	IGOV 2011/08/04			Index Future	152.9770	152.9330	(0.029)	0.0000	0.0000	910
2011/05/04	IGOV 2011/11/03			Index Future	155.1820	155.1380	(0.028)	0.0000	0.0000	0
2011/05/04	ILBI 2011/05/05			Index Future	408.1270	408.2860	0.039	0.0000	0.0000	0
2011/05/04	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/05/04	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/05/04	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/05/04	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/05/04	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/05/04	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/05/04	JBAF 2011/05/18			Jibar Tradeable Future	5.5860	5.5810	(0.090)	0.0000	0.0000	3,001
2011/05/04	JBAF 2011/06/15			Jibar Tradeable Future	5.6040	5.5970	(0.125)	0.0000	0.0000	3,890
2011/05/04	JBAF 2011/07/20			Jibar Tradeable Future	5.6320	5.6310	(0.018)	0.0000	0.0000	2,000
2011/05/04	JBAF 2011/08/17			Jibar Tradeable Future	5.6800	5.6710	(0.158)	0.0000	0.0000	0
2011/05/04	JBAF 2011/09/21			Jibar Tradeable Future	5.8070	5.7840	(0.396)	0.0000	0.0000	14,700
2011/05/04	JBAF 2011/10/19			Jibar Tradeable Future	5.9130	5.8860	(0.457)	0.0000	0.0000	0

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2011/05/04	JBAF 2011/12/21			Jibar Tradeable Future	6.1780	6.1610	(0.275)	0.0000	0.0000	5,591
2011/05/04	JBAF 2012/03/20			Jibar Tradeable Future	6.5500	6.5350	(0.229)	0.0000	0.0000	1,090
2011/05/04	JBAF 2012/06/20			Jibar Tradeable Future	7.0030	6.9730	(0.428)	0.0000	0.0000	2,890
2011/05/04	JBAF 2012/09/19			Jibar Tradeable Future	7.4210	7.3950	(0.350)	0.0000	0.0000	44,710
2011/05/04	JBAF 2012/12/19			Jibar Tradeable Future	7.7850	7.7650	(0.257)	0.0000	0.0000	490
2011/05/04	JBAF 2013/03/20			Jibar Tradeable Future	8.1200	8.1000	(0.246)	0.0000	0.0000	290
2011/05/04	JN02 2011/05/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/05/04	JN05 2011/05/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/05/04	JN10 2011/05/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/05/04	JN10 2011/05/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/04	JN10 2011/05/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/05/04	JN10 2011/05/05	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/04	JN10 2011/05/05	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2011/05/04	JN10 2011/05/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/04	JN10 2011/05/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/04	OTH1 2011/05/05			Index Future	341.4990	341.0940	(0.119)	0.0000	0.0000	0
2011/05/04	OTH1 2011/08/04			Index Future	346.4230	346.0140	(0.118)	0.0000	0.0000	3
2011/05/04	OTH1 2011/11/03			Index Future	351.4170	351.0030	(0.118)	0.0000	0.0000	0
2011/05/04	R157 2011/05/05			Bond Future	7.6200	7.6160	(0.052)	0.0000	0.0000	705
2011/05/04	R157 2011/05/05	7.75	Call	Bond Future	539.0000	551.0000	2.226	0	0	0
2011/05/04	R157 2011/05/05	7.75	Put	Bond Future	5.0000	0.0000	(100.000)	0	0	0
2011/05/04	R157 2011/05/05	7.80	Call	Bond Future	740.0000	756.0000	2.162	0	0	0
2011/05/04	R157 2011/05/05	7.80	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2011/05/04	R157 2011/05/05	7.70	Call	Bond Future	349.0000	350.0000	0.287	0	0	0
2011/05/04	R157 2011/05/05	7.70	Put	Bond Future	20.0000	4.0000	(80.000)	0	0	0
2011/05/04	R157 2011/05/05	7.65	Call	Bond Future	190.0000	171.0000	(10.000)	0	0	0
2011/05/04	R157 2011/05/05	7.65	Put	Bond Future	66.0000	31.0000	(53.030)	0	0	0
2011/05/04	R157 2011/08/04			Bond Future	7.7560	7.7520	(0.052)	0.0000	0.0000	2,365
2011/05/04	R157 2011/08/04	7.50	Call	Bond Future	519.0000	520.0000	0.193	0	0	1,000
2011/05/04	R157 2011/08/04	7.50	Put	Bond Future	1,516.0000	1,502.0000	(0.923)	0	0	0
2011/05/04	R157 2011/08/04	7.55	Call	Bond Future	590.0000	591.0000	0.169	0	0	0

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2011/05/04	R157 2011/08/04	7.55	Put	Bond Future	1,392.0000	1,377.0000	(1.078)	0	0	0
2011/05/04	R157 2011/08/04	7.45	Call	Bond Future	454.0000	455.0000	0.220	0	0	0
2011/05/04	R157 2011/08/04	7.45	Put	Bond Future	1,647.0000	1,633.0000	(0.850)	0	0	0
2011/05/04	R157 2011/08/04	7.20	Put	Bond Future	2,394.0000	2,377.0000	(0.710)	0	0	0
2011/05/04	R157 2011/08/04	7.20	Call	Bond Future	214.0000	213.0000	(0.467)	0	0	1,320
2011/05/04	R157 2011/08/04	7.60	Put	Bond Future	1,274.0000	1,259.0000	(1.177)	0	0	0
2011/05/04	R157 2011/08/04	7.60	Call	Bond Future	667.0000	668.0000	0.150	0	0	440
2011/05/04	R157 2011/08/04	7.80	Call	Bond Future	1,037.0000	1,040.0000	0.289	0	0	0
2011/05/04	R157 2011/08/04	7.80	Put	Bond Future	867.0000	854.0000	(1.499)	0	0	440
2011/05/04	R157 2011/08/04	8.20	Call	Bond Future	2,054.0000	2,062.0000	0.389	0	0	0
2011/05/04	R157 2011/08/04	8.20	Put	Bond Future	349.0000	341.0000	(2.292)	0	0	1,320
2011/05/04	R157 2011/11/03			Bond Future	7.9110	7.9070	(0.051)	0.0000	0.0000	3,684
2011/05/04	R157 2011/11/03	8.25	Call	Bond Future	2,000.0000	2,006.0000	0.300	0	0	0
2011/05/04	R157 2011/11/03	8.25	Put	Bond Future	776.0000	768.0000	(1.031)	0	0	0
2011/05/04	R157 2011/11/03	8.30	Call	Bond Future	2,122.0000	2,129.0000	0.330	0	0	0
2011/05/04	R157 2011/11/03	8.30	Put	Bond Future	719.0000	711.0000	(1.113)	0	0	0
2011/05/04	R157 2011/11/03	8.20	Call	Bond Future	1,882.0000	1,888.0000	0.319	0	0	0
2011/05/04	R157 2011/11/03	8.20	Put	Bond Future	838.0000	829.0000	(1.074)	0	0	0
2011/05/04	R157 2012/02/02			Bond Future	8.0940	8.0890	(0.062)	0.0000	0.0000	0
2011/05/04	R157 2012/02/02	8.50	Call	Bond Future	2,382.0000	2,390.0000	0.336	0	0	0
2011/05/04	R157 2012/02/02	8.50	Put	Bond Future	1,017.0000	1,008.0000	(0.885)	0	0	0
2011/05/04	R157 2012/02/02	8.55	Call	Bond Future	2,494.0000	2,502.0000	0.321	0	0	0
2011/05/04	R157 2012/02/02	8.55	Put	Bond Future	962.0000	953.0000	(0.936)	0	0	0
2011/05/04	R157 2012/02/02	8.45	Call	Bond Future	2,272.0000	2,280.0000	0.352	0	0	0
2011/05/04	R157 2012/02/02	8.45	Put	Bond Future	1,074.0000	1,065.0000	(0.838)	0	0	0
2011/05/04	R157 2012/05/03			Bond Future	8.2050	8.2000	(0.061)	0.0000	0.0000	0
2011/05/04	R157 2012/05/03	8.25	Call	Bond Future	1,827.0000	1,832.0000	0.274	0	0	0
2011/05/04	R157 2012/05/03	8.25	Put	Bond Future	1,685.0000	1,674.0000	(0.653)	0	0	0
2011/05/04	R157 2012/05/03	8.30	Call	Bond Future	1,915.0000	1,921.0000	0.313	0	0	0
2011/05/04	R157 2012/05/03	8.30	Put	Bond Future	1,616.0000	1,606.0000	(0.619)	0	0	0
2011/05/04	R157 2012/05/03	8.20	Call	Bond Future	1,741.0000	1,747.0000	0.345	0	0	0
2011/05/04	R157 2012/05/03	8.20	Put	Bond Future	1,757.0000	1,747.0000	(0.569)	0	0	0
2011/05/04	R186 2011/05/05			Bond Future	8.6190	8.6260	0.081	0.0000	0.0000	10,090
2011/05/04	R186 2011/05/05	8.75	Call	Bond Future	1,250.0000	1,169.0000	(6.480)	0	0	0

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2011/05/04	R186 2011/05/05	8.75	Put	Bond Future	18.0000	3.0000	(83.333)	0	0	0
2011/05/04	R186 2011/05/05	8.80	Call	Bond Future	1,701.0000	1,631.0000	(4.115)	0	0	0
2011/05/04	R186 2011/05/05	8.80	Put	Bond Future	4.0000	0.0000	(100.000)	0	0	0
2011/05/04	R186 2011/05/05	8.70	Call	Bond Future	830.0000	724.0000	(12.771)	0	0	0
2011/05/04	R186 2011/05/05	8.70	Put	Bond Future	66.0000	26.0000	(60.606)	0	0	0
2011/05/04	R186 2011/05/05	8.00	Put	Bond Future	6,090.0000	6,156.0000	1.084	0	0	0
2011/05/04	R186 2011/05/05	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	5,500
2011/05/04	R186 2011/08/04			Bond Future	8.7050	8.7130	0.092	0.0000	0.0000	19,476
2011/05/04	R186 2011/08/04	8.25	Call	Bond Future	949.0000	919.0000	(3.161)	0	0	0
2011/05/04	R186 2011/08/04	8.25	Put	Bond Future	5,295.0000	5,339.0000	0.831	0	0	0
2011/05/04	R186 2011/08/04	8.30	Call	Bond Future	1,079.0000	1,046.0000	(3.058)	0	0	0
2011/05/04	R186 2011/08/04	8.30	Put	Bond Future	4,936.0000	4,977.0000	0.831	0	0	0
2011/05/04	R186 2011/08/04	8.20	Call	Bond Future	833.0000	806.0000	(3.241)	0	0	0
2011/05/04	R186 2011/08/04	8.20	Put	Bond Future	5,671.0000	5,718.0000	0.829	0	0	0
2011/05/04	R186 2011/08/04	8.35	Put	Bond Future	4,591.0000	4,630.0000	0.849	0	0	0
2011/05/04	R186 2011/08/04	8.35	Call	Bond Future	1,220.0000	1,185.0000	(2.869)	0	0	600
2011/05/04	R186 2011/08/04	8.70	Put	Bond Future	2,596.0000	2,619.0000	0.886	0	0	0
2011/05/04	R186 2011/08/04	8.70	Call	Bond Future	2,550.0000	2,498.0000	(2.039)	0	0	200
2011/05/04	R186 2011/08/04	8.95	Call	Bond Future	3,865.0000	3,804.0000	(1.578)	0	0	0
2011/05/04	R186 2011/08/04	8.95	Put	Bond Future	1,620.0000	1,633.0000	0.802	0	0	200
2011/05/04	R186 2011/08/04	9.70	Call	Bond Future	9,023.0000	8,949.0000	(0.820)	0	0	0
2011/05/04	R186 2011/08/04	9.70	Put	Bond Future	292.0000	292.0000	0.000	0	0	600
2011/05/04	R186 2011/11/03			Bond Future	8.7930	8.8010	0.091	0.0000	0.0000	13,791
2011/05/04	R186 2011/11/03	9.00	Call	Bond Future	4,722.0000	4,669.0000	(1.122)	0	0	0
2011/05/04	R186 2011/11/03	9.00	Put	Bond Future	2,857.0000	2,877.0000	0.700	0	0	0
2011/05/04	R186 2011/11/03	9.05	Call	Bond Future	4,989.0000	4,934.0000	(1.102)	0	0	0
2011/05/04	R186 2011/11/03	9.05	Put	Bond Future	2,680.0000	2,698.0000	0.672	0	0	0
2011/05/04	R186 2011/11/03	8.95	Call	Bond Future	4,462.0000	4,410.0000	(1.165)	0	0	0
2011/05/04	R186 2011/11/03	8.95	Put	Bond Future	3,043.0000	3,064.0000	0.690	0	0	0
2011/05/04	R186 2012/02/02			Bond Future	8.8860	8.8940	0.090	0.0000	0.0000	2,500
2011/05/04	R186 2012/02/02	9.00	Call	Bond Future	5,161.0000	5,113.0000	(0.930)	0	0	0
2011/05/04	R186 2012/02/02	9.00	Put	Bond Future	4,149.0000	4,172.0000	0.554	0	0	0
2011/05/04	R186 2012/02/02	9.05	Call	Bond Future	5,407.0000	5,358.0000	(0.906)	0	0	0
2011/05/04	R186 2012/02/02	9.05	Put	Bond Future	3,955.0000	3,977.0000	0.556	0	0	0
2011/05/04	R186 2012/02/02	8.95	Call	Bond Future	4,923.0000	4,876.0000	(0.955)	0	0	0

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2011/05/04	R186 2012/02/02	8.95	Put	Bond Future	4,353.0000	4,377.0000	0.551	0	0	0
2011/05/04	R186 2012/05/03			Bond Future	8.9500	8.9580	0.089	0.0000	0.0000	0
2011/05/04	R186 2012/05/03	9.00	Call	Bond Future	5,444.0000	5,399.0000	(0.827)	0	0	0
2011/05/04	R186 2012/05/03	9.00	Put	Bond Future	5,006.0000	5,031.0000	0.499	0	0	0
2011/05/04	R186 2012/05/03	9.05	Call	Bond Future	5,687.0000	5,641.0000	(0.809)	0	0	0
2011/05/04	R186 2012/05/03	9.05	Put	Bond Future	4,813.0000	4,837.0000	0.499	0	0	0
2011/05/04	R186 2012/05/03	8.95	Call	Bond Future	5,212.0000	5,168.0000	(0.844)	0	0	0
2011/05/04	R186 2012/05/03	8.95	Put	Bond Future	5,212.0000	5,238.0000	0.499	0	0	0
2011/05/04	R189 2011/05/05			Bond Future	209.0496	209.0181	(0.015)	0.0000	0.0000	0
2011/05/04	R189 2011/05/05	207.30	Call	Bond Future	1,750.0000	1,718.0000	(1.829)	0	0	0
2011/05/04	R189 2011/05/05	207.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/04	R189 2011/05/05	207.35	Call	Bond Future	1,700.0000	1,668.0000	(1.882)	0	0	0
2011/05/04	R189 2011/05/05	207.35	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/04	R189 2011/05/05	207.25	Call	Bond Future	1,800.0000	1,768.0000	(1.778)	0	0	0
2011/05/04	R189 2011/05/05	207.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/04	R189 2011/08/04			Bond Future	212.0972	212.0661	(0.015)	0.0000	0.0000	0
2011/05/04	R189 2011/08/04	212.00	Call	Bond Future	97.0000	66.0000	(31.959)	0	0	0
2011/05/04	R189 2011/08/04	212.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/04	R189 2011/08/04	212.05	Call	Bond Future	47.0000	16.0000	(65.957)	0	0	0
2011/05/04	R189 2011/08/04	212.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/04	R189 2011/08/04	211.95	Call	Bond Future	147.0000	116.0000	(21.088)	0	0	0
2011/05/04	R189 2011/08/04	211.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/04	R197 2011/05/05			Bond Future	233.0894	232.9646	(0.054)	0.0000	0.0000	0
2011/05/04	R197 2011/05/05	232.00	Call	Bond Future	1,089.0000	965.0000	(11.387)	0	0	0
2011/05/04	R197 2011/05/05	232.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/04	R197 2011/05/05	232.05	Call	Bond Future	1,039.0000	915.0000	(11.935)	0	0	0
2011/05/04	R197 2011/05/05	232.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/04	R197 2011/05/05	231.95	Call	Bond Future	1,139.0000	1,015.0000	(10.887)	0	0	0
2011/05/04	R197 2011/05/05	231.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/04	R197 2011/08/04			Bond Future	231.5989	231.4689	(0.056)	0.0000	0.0000	0
2011/05/04	R197 2011/08/04	231.50	Call	Bond Future	99.0000	0.0000	(100.000)	0	0	0
2011/05/04	R197 2011/08/04	231.50	Put	Bond Future	0.0000	31.0000	100.000	0	0	0
2011/05/04	R197 2011/08/04	231.55	Call	Bond Future	49.0000	0.0000	(100.000)	0	0	0



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2011/05/04	R197 2011/08/04	231.55	Put	Bond Future	0.0000	81.0000	100.000	0	0	0
2011/05/04	R197 2011/08/04	231.45	Call	Bond Future	149.0000	19.0000	(87.248)	0	0	0
2011/05/04	R197 2011/08/04	231.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/04	R201 2011/05/05			Bond Future	7.2290	7.2110	(0.249)	0.0000	0.0000	0
2011/05/04	R201 2011/05/05	7.75	Call	Bond Future	1,664.0000	1,722.0000	3.486	0	0	0
2011/05/04	R201 2011/05/05	7.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/04	R201 2011/05/05	7.80	Call	Bond Future	1,822.0000	1,880.0000	3.183	0	0	0
2011/05/04	R201 2011/05/05	7.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/04	R201 2011/05/05	7.70	Call	Bond Future	1,506.0000	1,564.0000	3.851	0	0	0
2011/05/04	R201 2011/05/05	7.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/04	R201 2011/08/04			Bond Future	7.3520	7.3310	(0.286)	0.0000	0.0000	170
2011/05/04	R201 2011/08/04	7.25	Call	Bond Future	536.0000	560.0000	4.478	0	0	0
2011/05/04	R201 2011/08/04	7.25	Put	Bond Future	843.0000	804.0000	(4.626)	0	0	0
2011/05/04	R201 2011/08/04	7.30	Call	Bond Future	605.0000	631.0000	4.298	0	0	0
2011/05/04	R201 2011/08/04	7.30	Put	Bond Future	762.0000	724.0000	(4.987)	0	0	0
2011/05/04	R201 2011/08/04	7.20	Call	Bond Future	472.0000	494.0000	4.661	0	0	0
2011/05/04	R201 2011/08/04	7.20	Put	Bond Future	931.0000	889.0000	(4.511)	0	0	0
2011/05/04	R201 2011/11/03			Bond Future	7.4890	7.4670	(0.294)	0.0000	0.0000	317
2011/05/04	R201 2011/11/03	8.00	Call	Bond Future	1,816.0000	1,859.0000	2.368	0	0	0
2011/05/04	R201 2011/11/03	8.00	Put	Bond Future	400.0000	381.0000	(4.750)	0	0	0
2011/05/04	R201 2011/11/03	8.05	Call	Bond Future	1,920.0000	1,964.0000	2.292	0	0	0
2011/05/04	R201 2011/11/03	8.05	Put	Bond Future	367.0000	349.0000	(4.905)	0	0	0
2011/05/04	R201 2011/11/03	7.95	Call	Bond Future	1,714.0000	1,756.0000	2.450	0	0	0
2011/05/04	R201 2011/11/03	7.95	Put	Bond Future	435.0000	416.0000	(4.368)	0	0	0
2011/05/04	R201 2012/02/02			Bond Future	7.6520	7.6280	(0.314)	0.0000	0.0000	0
2011/05/04	R201 2012/02/02	8.25	Call	Bond Future	2,148.0000	2,190.0000	1.955	0	0	0
2011/05/04	R201 2012/02/02	8.25	Put	Bond Future	620.0000	600.0000	(3.226)	0	0	0
2011/05/04	R201 2012/02/02	8.30	Call	Bond Future	2,240.0000	2,283.0000	1.920	0	0	0
2011/05/04	R201 2012/02/02	8.30	Put	Bond Future	586.0000	567.0000	(3.242)	0	0	0
2011/05/04	R201 2012/02/02	8.20	Call	Bond Future	2,058.0000	2,098.0000	1.944	0	0	0
2011/05/04	R201 2012/02/02	8.20	Put	Bond Future	657.0000	635.0000	(3.349)	0	0	0
2011/05/04	R201 2012/05/03			Bond Future	7.7370	7.7110	(0.336)	0.0000	0.0000	0
2011/05/04	R201 2012/05/03	7.75	Call	Bond Future	1,282.0000	1,312.0000	2.340	0	0	0
2011/05/04	R201 2012/05/03	7.75	Put	Bond Future	1,251.0000	1,220.0000	(2.478)	0	0	0

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2011/05/04	R201 2012/05/03	7.80	Call	Bond Future	1,350.0000	1,381.0000	2.296	0	0	0
2011/05/04	R201 2012/05/03	7.80	Put	Bond Future	1,201.0000	1,170.0000	(2.581)	0	0	0
2011/05/04	R201 2012/05/03	7.70	Call	Bond Future	1,216.0000	1,245.0000	2.385	0	0	0
2011/05/04	R201 2012/05/03	7.70	Put	Bond Future	1,304.0000	1,271.0000	(2.531)	0	0	0
2011/05/04	R202 2011/05/05			Bond Future	0.3290	0.3260	(0.912)	0.0000	0.0000	451
2011/05/04	R202 2011/05/05	2.05	Call	Bond Future	42,656.0000	42,744.0000	0.206	0	0	0
2011/05/04	R202 2011/05/05	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/04	R202 2011/05/05	2.10	Call	Bond Future	43,684.0000	43,772.0000	0.201	0	0	0
2011/05/04	R202 2011/05/05	2.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/04	R202 2011/05/05	2.00	Call	Bond Future	41,617.0000	41,705.0000	0.211	0	0	0
2011/05/04	R202 2011/05/05	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/04	R202 2011/08/04			Bond Future	0.2790	0.2760	(1.075)	0.0000	0.0000	10,088
2011/05/04	R202 2011/08/04	1.00	Call	Bond Future	19,676.0000	19,764.0000	0.447	0	0	0
2011/05/04	R202 2011/08/04	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/04	R202 2011/08/04	1.05	Call	Bond Future	20,935.0000	21,023.0000	0.420	0	0	0
2011/05/04	R202 2011/08/04	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/04	R202 2011/08/04	0.95	Call	Bond Future	18,403.0000	18,491.0000	0.478	0	0	0
2011/05/04	R202 2011/08/04	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/04	R203 2011/05/05			Bond Future	8.1800	8.1960	0.196	0.0000	0.0000	0
2011/05/04	R203 2011/05/05	8.25	Call	Bond Future	378.0000	286.0000	(24.339)	0	0	0
2011/05/04	R203 2011/05/05	8.25	Put	Bond Future	37.0000	23.0000	(37.838)	0	0	0
2011/05/04	R203 2011/05/05	8.30	Call	Bond Future	594.0000	509.0000	(14.310)	0	0	0
2011/05/04	R203 2011/05/05	8.30	Put	Bond Future	10.0000	3.0000	(70.000)	0	0	0
2011/05/04	R203 2011/05/05	8.20	Call	Bond Future	203.0000	116.0000	(42.857)	0	0	0
2011/05/04	R203 2011/05/05	8.20	Put	Bond Future	105.0000	96.0000	(8.571)	0	0	0
2011/05/04	R203 2011/08/04			Bond Future	8.3020	8.3190	0.205	0.0000	0.0000	516
2011/05/04	R203 2011/08/04	8.00	Call	Bond Future	600.0000	569.0000	(5.167)	0	0	0
2011/05/04	R203 2011/08/04	8.00	Put	Bond Future	2,033.0000	2,082.0000	2.410	0	0	0
2011/05/04	R203 2011/08/04	8.05	Call	Bond Future	681.0000	648.0000	(4.846)	0	0	0
2011/05/04	R203 2011/08/04	8.05	Put	Bond Future	1,875.0000	1,922.0000	2.507	0	0	0
2011/05/04	R203 2011/08/04	7.95	Call	Bond Future	525.0000	497.0000	(5.333)	0	0	0
2011/05/04	R203 2011/08/04	7.95	Put	Bond Future	2,198.0000	2,250.0000	2.366	0	0	0
2011/05/04	R203 2011/11/03			Bond Future	8.4340	8.4520	0.213	0.0000	0.0000	1,633

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2011/05/04	R203 2011/11/03	8.50	Call	Bond Future	1,856.0000	1,808.0000	(2.586)	0	0	0
2011/05/04	R203 2011/11/03	8.50	Put	Bond Future	1,558.0000	1,591.0000	2.118	0	0	0
2011/05/04	R203 2011/11/03	8.55	Call	Bond Future	1,983.0000	1,933.0000	(2.521)	0	0	0
2011/05/04	R203 2011/11/03	8.55	Put	Bond Future	1,460.0000	1,491.0000	2.123	0	0	0
2011/05/04	R203 2011/11/03	8.45	Call	Bond Future	1,736.0000	1,689.0000	(2.707)	0	0	0
2011/05/04	R203 2011/11/03	8.45	Put	Bond Future	1,664.0000	1,698.0000	2.043	0	0	0
2011/05/04	R203 2012/02/02			Bond Future	8.5830	8.6020	0.221	0.0000	0.0000	0
2011/05/04	R203 2012/02/02	8.75	Call	Bond Future	2,620.0000	2,570.0000	(1.908)	0	0	0
2011/05/04	R203 2012/02/02	8.75	Put	Bond Future	1,899.0000	1,931.0000	1.685	0	0	0
2011/05/04	R203 2012/02/02	8.80	Call	Bond Future	2,747.0000	2,695.0000	(1.893)	0	0	0
2011/05/04	R203 2012/02/02	8.80	Put	Bond Future	1,811.0000	1,842.0000	1.712	0	0	0
2011/05/04	R203 2012/02/02	8.70	Call	Bond Future	2,496.0000	2,448.0000	(1.923)	0	0	0
2011/05/04	R203 2012/02/02	8.70	Put	Bond Future	1,990.0000	2,025.0000	1.759	0	0	0
2011/05/04	R203 2012/05/03			Bond Future	8.6820	8.7030	0.242	0.0000	0.0000	0
2011/05/04	R203 2012/05/03	8.75	Call	Bond Future	2,522.0000	2,473.0000	(1.943)	0	0	0
2011/05/04	R203 2012/05/03	8.75	Put	Bond Future	2,239.0000	2,278.0000	1.742	0	0	0
2011/05/04	R203 2012/05/03	8.80	Call	Bond Future	2,644.0000	2,593.0000	(1.929)	0	0	0
2011/05/04	R203 2012/05/03	8.80	Put	Bond Future	2,154.0000	2,190.0000	1.671	0	0	0
2011/05/04	R203 2012/05/03	8.70	Call	Bond Future	2,405.0000	2,357.0000	(1.996)	0	0	0
2011/05/04	R203 2012/05/03	8.70	Put	Bond Future	2,330.0000	2,369.0000	1.674	0	0	0
2011/05/04	R204 2011/05/05			Bond Future	8.3250	8.3460	0.252	0.0000	0.0000	0
2011/05/04	R204 2011/05/05	8.50	Call	Bond Future	957.0000	841.0000	(12.121)	0	0	0
2011/05/04	R204 2011/05/05	8.50	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2011/05/04	R204 2011/05/05	8.55	Call	Bond Future	1,227.0000	1,111.0000	(9.454)	0	0	0
2011/05/04	R204 2011/05/05	8.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/04	R204 2011/05/05	8.45	Call	Bond Future	693.0000	572.0000	(17.460)	0	0	0
2011/05/04	R204 2011/05/05	8.45	Put	Bond Future	9.0000	3.0000	(66.667)	0	0	0
2011/05/04	R204 2011/08/04			Bond Future	8.4390	8.4620	0.273	0.0000	0.0000	0
2011/05/04	R204 2011/08/04	8.00	Call	Bond Future	493.0000	458.0000	(7.099)	0	0	0
2011/05/04	R204 2011/08/04	8.00	Put	Bond Future	2,866.0000	2,953.0000	3.036	0	0	0
2011/05/04	R204 2011/08/04	8.05	Call	Bond Future	566.0000	527.0000	(6.890)	0	0	0
2011/05/04	R204 2011/08/04	8.05	Put	Bond Future	2,665.0000	2,748.0000	3.114	0	0	0
2011/05/04	R204 2011/08/04	7.95	Call	Bond Future	429.0000	397.0000	(7.459)	0	0	0
2011/05/04	R204 2011/08/04	7.95	Put	Bond Future	3,076.0000	3,167.0000	2.958	0	0	0

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2011/05/04	R204 2011/11/03			Bond Future	8.5590	8.5830	0.280	0.0000	0.0000	2,134
2011/05/04	R204 2011/11/03	8.75	Call	Bond Future	2,540.0000	2,463.0000	(3.031)	0	0	0
2011/05/04	R204 2011/11/03	8.75	Put	Bond Future	1,562.0000	1,609.0000	3.009	0	0	0
2011/05/04	R204 2011/11/03	8.80	Call	Bond Future	2,694.0000	2,614.0000	(2.970)	0	0	0
2011/05/04	R204 2011/11/03	8.80	Put	Bond Future	1,462.0000	1,506.0000	3.010	0	0	0
2011/05/04	R204 2011/11/03	8.70	Call	Bond Future	2,390.0000	2,315.0000	(3.138)	0	0	0
2011/05/04	R204 2011/11/03	8.70	Put	Bond Future	1,667.0000	1,715.0000	2.879	0	0	0
2011/05/04	R204 2012/02/02			Bond Future	8.6890	8.7140	0.288	0.0000	0.0000	0
2011/05/04	R204 2012/02/02	9.00	Call	Bond Future	3,319.0000	3,239.0000	(2.410)	0	0	0
2011/05/04	R204 2012/02/02	9.00	Put	Bond Future	1,785.0000	1,830.0000	2.521	0	0	0
2011/05/04	R204 2012/02/02	9.05	Call	Bond Future	3,473.0000	3,391.0000	(2.361)	0	0	0
2011/05/04	R204 2012/02/02	9.05	Put	Bond Future	1,696.0000	1,738.0000	2.476	0	0	0
2011/05/04	R204 2012/02/02	8.95	Call	Bond Future	3,169.0000	3,091.0000	(2.461)	0	0	0
2011/05/04	R204 2012/02/02	8.95	Put	Bond Future	1,880.0000	1,926.0000	2.447	0	0	0
2011/05/04	R204 2012/05/03			Bond Future	8.7790	8.8060	0.308	0.0000	0.0000	0
2011/05/04	R204 2012/05/03	8.75	Call	Bond Future	2,705.0000	2,636.0000	(2.551)	0	0	0
2011/05/04	R204 2012/05/03	8.75	Put	Bond Future	2,845.0000	2,906.0000	2.144	0	0	0
2011/05/04	R204 2012/05/03	8.80	Call	Bond Future	2,838.0000	2,767.0000	(2.502)	0	0	0
2011/05/04	R204 2012/05/03	8.80	Put	Bond Future	2,737.0000	2,796.0000	2.156	0	0	0
2011/05/04	R204 2012/05/03	8.70	Call	Bond Future	2,578.0000	2,511.0000	(2.599)	0	0	0
2011/05/04	R204 2012/05/03	8.70	Put	Bond Future	2,960.0000	3,023.0000	2.128	0	0	0
2011/05/04	R206 2011/05/05			Bond Future	6.9140	6.9160	0.029	0.0000	0.0000	0
2011/05/04	R206 2011/05/05	7.50	Call	Bond Future	1,414.0000	1,409.0000	(0.354)	0	0	0
2011/05/04	R206 2011/05/05	7.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/04	R206 2011/05/05	7.55	Call	Bond Future	1,533.0000	1,528.0000	(0.326)	0	0	0
2011/05/04	R206 2011/05/05	7.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/04	R206 2011/05/05	7.45	Call	Bond Future	1,294.0000	1,289.0000	(0.386)	0	0	0
2011/05/04	R206 2011/05/05	7.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/04	R206 2011/08/04			Bond Future	7.0430	7.0440	0.014	0.0000	0.0000	6,506
2011/05/04	R206 2011/08/04	7.00	Call	Bond Future	414.0000	411.0000	(0.725)	0	0	0
2011/05/04	R206 2011/08/04	7.00	Put	Bond Future	509.0000	508.0000	(0.196)	0	0	0
2011/05/04	R206 2011/08/04	7.05	Call	Bond Future	470.0000	466.0000	(0.851)	0	0	0
2011/05/04	R206 2011/08/04	7.05	Put	Bond Future	455.0000	453.0000	(0.440)	0	0	0
2011/05/04	R206 2011/08/04	6.95	Call	Bond Future	362.0000	358.0000	(1.105)	0	0	0

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2011/05/04	R206 2011/08/04	6.95	Put	Bond Future	568.0000	566.0000	(0.352)	0	0	0
2011/05/04	R206 2011/11/03			Bond Future	7.1860	7.1870	0.014	0.0000	0.0000	0
2011/05/04	R206 2011/11/03	7.75	Call	Bond Future	1,380.0000	1,377.0000	(0.217)	0	0	0
2011/05/04	R206 2011/11/03	7.75	Put	Bond Future	261.0000	260.0000	(0.383)	0	0	0
2011/05/04	R206 2011/11/03	7.80	Call	Bond Future	1,458.0000	1,455.0000	(0.206)	0	0	0
2011/05/04	R206 2011/11/03	7.80	Put	Bond Future	240.0000	239.0000	(0.417)	0	0	0
2011/05/04	R206 2011/11/03	7.70	Call	Bond Future	1,306.0000	1,303.0000	(0.230)	0	0	0
2011/05/04	R206 2011/11/03	7.70	Put	Bond Future	285.0000	284.0000	(0.351)	0	0	0
2011/05/04	R206 2012/02/02			Bond Future	7.3710	7.3740	0.041	0.0000	0.0000	0
2011/05/04	R206 2012/02/02	8.00	Call	Bond Future	1,500.0000	1,495.0000	(0.333)	0	0	0
2011/05/04	R206 2012/02/02	8.00	Put	Bond Future	390.0000	390.0000	0.000	0	0	0
2011/05/04	R206 2012/02/02	8.05	Call	Bond Future	1,565.0000	1,559.0000	(0.383)	0	0	0
2011/05/04	R206 2012/02/02	8.05	Put	Bond Future	367.0000	366.0000	(0.272)	0	0	0
2011/05/04	R206 2012/02/02	7.95	Call	Bond Future	1,436.0000	1,431.0000	(0.348)	0	0	0
2011/05/04	R206 2012/02/02	7.95	Put	Bond Future	413.0000	414.0000	0.242	0	0	0
2011/05/04	R206 2012/05/03			Bond Future	7.4590	7.4620	0.040	0.0000	0.0000	0
2011/05/04	R206 2012/05/03	7.50	Call	Bond Future	850.0000	847.0000	(0.353)	0	0	0
2011/05/04	R206 2012/05/03	7.50	Put	Bond Future	786.0000	788.0000	0.254	0	0	0
2011/05/04	R206 2012/05/03	7.55	Call	Bond Future	896.0000	893.0000	(0.335)	0	0	0
2011/05/04	R206 2012/05/03	7.55	Put	Bond Future	754.0000	756.0000	0.265	0	0	0
2011/05/04	R206 2012/05/03	7.45	Call	Bond Future	806.0000	802.0000	(0.496)	0	0	0
2011/05/04	R206 2012/05/03	7.45	Put	Bond Future	820.0000	821.0000	0.122	0	0	0
2011/05/04	R207 2011/05/05			Bond Future	8.3890	8.4010	0.143	0.0000	0.0000	6,240
2011/05/04	R207 2011/05/05	8.50	Call	Bond Future	659.0000	577.0000	(12.443)	0	0	0
2011/05/04	R207 2011/05/05	8.50	Put	Bond Future	17.0000	5.0000	(70.588)	0	0	0
2011/05/04	R207 2011/05/05	8.55	Call	Bond Future	933.0000	860.0000	(7.824)	0	0	0
2011/05/04	R207 2011/05/05	8.55	Put	Bond Future	3.0000	0.0000	(100.000)	0	0	0
2011/05/04	R207 2011/05/05	8.45	Call	Bond Future	411.0000	318.0000	(22.628)	0	0	0
2011/05/04	R207 2011/05/05	8.45	Put	Bond Future	57.0000	34.0000	(40.351)	0	0	0
2011/05/04	R207 2011/08/04			Bond Future	8.4960	8.5080	0.141	0.0000	0.0000	5,725
2011/05/04	R207 2011/08/04	8.25	Call	Bond Future	847.0000	816.0000	(3.660)	0	0	0
2011/05/04	R207 2011/08/04	8.25	Put	Bond Future	2,251.0000	2,288.0000	1.644	0	0	0
2011/05/04	R207 2011/08/04	8.30	Call	Bond Future	954.0000	920.0000	(3.564)	0	0	0
2011/05/04	R207 2011/08/04	8.30	Put	Bond Future	2,070.0000	2,104.0000	1.643	0	0	0

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2011/05/04	R207 2011/08/04	8.20	Call	Bond Future	748.0000	720.0000	(3.743)	0	0	0
2011/05/04	R207 2011/08/04	8.20	Put	Bond Future	2,440.0000	2,480.0000	1.639	0	0	0
2011/05/04	R207 2011/11/03			Bond Future	8.6020	8.6150	0.151	0.0000	0.0000	600
2011/05/04	R207 2011/11/03	8.75	Call	Bond Future	2,494.0000	2,448.0000	(1.844)	0	0	0
2011/05/04	R207 2011/11/03	8.75	Put	Bond Future	1,684.0000	1,710.0000	1.544	0	0	0
2011/05/04	R207 2011/11/03	8.80	Call	Bond Future	2,654.0000	2,607.0000	(1.771)	0	0	0
2011/05/04	R207 2011/11/03	8.80	Put	Bond Future	1,573.0000	1,597.0000	1.526	0	0	0
2011/05/04	R207 2011/11/03	8.70	Call	Bond Future	2,340.0000	2,295.0000	(1.923)	0	0	0
2011/05/04	R207 2011/11/03	8.70	Put	Bond Future	1,803.0000	1,829.0000	1.442	0	0	0
2011/05/04	R207 2012/02/02			Bond Future	8.7190	8.7320	0.149	0.0000	0.0000	0
2011/05/04	R207 2012/02/02	9.00	Call	Bond Future	3,548.0000	3,501.0000	(1.325)	0	0	0
2011/05/04	R207 2012/02/02	9.00	Put	Bond Future	2,062.0000	2,084.0000	1.067	0	0	0
2011/05/04	R207 2012/02/02	9.05	Call	Bond Future	3,709.0000	3,661.0000	(1.294)	0	0	0
2011/05/04	R207 2012/02/02	9.05	Put	Bond Future	1,961.0000	1,983.0000	1.122	0	0	0
2011/05/04	R207 2012/02/02	8.95	Call	Bond Future	3,390.0000	3,345.0000	(1.327)	0	0	0
2011/05/04	R207 2012/02/02	8.95	Put	Bond Future	2,166.0000	2,190.0000	1.108	0	0	0
2011/05/04	R207 2012/05/03			Bond Future	8.8010	8.8150	0.159	0.0000	0.0000	0
2011/05/04	R207 2012/05/03	8.75	Call	Bond Future	2,868.0000	2,827.0000	(1.430)	0	0	0
2011/05/04	R207 2012/05/03	8.75	Put	Bond Future	3,134.0000	3,166.0000	1.021	0	0	0
2011/05/04	R207 2012/05/03	8.80	Call	Bond Future	3,009.0000	2,968.0000	(1.363)	0	0	0
2011/05/04	R207 2012/05/03	8.80	Put	Bond Future	3,014.0000	3,046.0000	1.062	0	0	0
2011/05/04	R207 2012/05/03	8.70	Call	Bond Future	2,732.0000	2,693.0000	(1.428)	0	0	0
2011/05/04	R207 2012/05/03	8.70	Put	Bond Future	3,259.0000	3,293.0000	1.043	0	0	0
2011/05/04	R208 2011/05/05			Bond Future	8.4340	8.4560	0.261	0.0000	0.0000	190
2011/05/04	R208 2011/05/05	8.50	Call	Bond Future	457.0000	310.0000	(32.166)	0	0	0
2011/05/04	R208 2011/05/05	8.50	Put	Bond Future	53.0000	41.0000	(22.642)	0	0	0
2011/05/04	R208 2011/05/05	8.55	Call	Bond Future	723.0000	580.0000	(19.779)	0	0	0
2011/05/04	R208 2011/05/05	8.55	Put	Bond Future	15.0000	7.0000	(53.333)	0	0	0
2011/05/04	R208 2011/05/05	8.45	Call	Bond Future	244.0000	117.0000	(52.049)	0	0	0
2011/05/04	R208 2011/05/05	8.45	Put	Bond Future	146.0000	154.0000	5.479	0	0	0
2011/05/04	R208 2011/08/04			Bond Future	8.5290	8.5520	0.270	0.0000	0.0000	220
2011/05/04	R208 2011/08/04	8.25	Call	Bond Future	841.0000	788.0000	(6.302)	0	0	0
2011/05/04	R208 2011/08/04	8.25	Put	Bond Future	2,534.0000	2,619.0000	3.354	0	0	0
2011/05/04	R208 2011/08/04	8.30	Call	Bond Future	950.0000	893.0000	(6.000)	0	0	0

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2011/05/04	R208 2011/08/04	8.30	Put	Bond Future	2,337.0000	2,417.0000	3.423	0	0	0
2011/05/04	R208 2011/08/04	8.20	Call	Bond Future	741.0000	693.0000	(6.478)	0	0	0
2011/05/04	R208 2011/08/04	8.20	Put	Bond Future	2,742.0000	2,831.0000	3.246	0	0	0
2011/05/04	R208 2011/11/03			Bond Future	8.6280	8.6520	0.278	0.0000	0.0000	5,999
2011/05/04	R208 2011/11/03	8.75	Call	Bond Future	2,627.0000	2,543.0000	(3.198)	0	0	0
2011/05/04	R208 2011/11/03	8.75	Put	Bond Future	1,916.0000	1,973.0000	2.975	0	0	0
2011/05/04	R208 2011/11/03	8.80	Call	Bond Future	2,795.0000	2,708.0000	(3.113)	0	0	0
2011/05/04	R208 2011/11/03	8.80	Put	Bond Future	1,795.0000	1,849.0000	3.008	0	0	0
2011/05/04	R208 2011/11/03	8.70	Call	Bond Future	2,466.0000	2,384.0000	(3.325)	0	0	0
2011/05/04	R208 2011/11/03	8.70	Put	Bond Future	2,046.0000	2,104.0000	2.835	0	0	0
2011/05/04	R208 2012/02/02			Bond Future	8.7330	8.7580	0.286	0.0000	0.0000	0
2011/05/04	R208 2012/02/02	9.00	Call	Bond Future	3,738.0000	3,648.0000	(2.408)	0	0	0
2011/05/04	R208 2012/02/02	9.00	Put	Bond Future	2,230.0000	2,282.0000	2.332	0	0	0
2011/05/04	R208 2012/02/02	9.05	Call	Bond Future	3,909.0000	3,818.0000	(2.328)	0	0	0
2011/05/04	R208 2012/02/02	9.05	Put	Bond Future	2,122.0000	2,173.0000	2.403	0	0	0
2011/05/04	R208 2012/02/02	8.95	Call	Bond Future	3,569.0000	3,482.0000	(2.438)	0	0	0
2011/05/04	R208 2012/02/02	8.95	Put	Bond Future	2,340.0000	2,396.0000	2.393	0	0	0
2011/05/04	R208 2012/05/03			Bond Future	8.8060	8.8320	0.295	0.0000	0.0000	0
2011/05/04	R208 2012/05/03	9.00	Call	Bond Future	3,819.0000	3,733.0000	(2.252)	0	0	0
2011/05/04	R208 2012/05/03	9.00	Put	Bond Future	2,744.0000	2,803.0000	2.150	0	0	0
2011/05/04	R208 2012/05/03	9.05	Call	Bond Future	3,988.0000	3,899.0000	(2.232)	0	0	0
2011/05/04	R208 2012/05/03	9.05	Put	Bond Future	2,638.0000	2,694.0000	2.123	0	0	0
2011/05/04	R208 2012/05/03	8.95	Call	Bond Future	3,653.0000	3,569.0000	(2.299)	0	0	0
2011/05/04	R208 2012/05/03	8.95	Put	Bond Future	2,853.0000	2,914.0000	2.138	0	0	0
2011/05/04	R209 2011/05/05			Bond Future	8.7680	8.7860	0.205	0.0000	0.0000	20,900
2011/05/04	R209 2011/05/05	8.50	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/04	R209 2011/05/05	8.50	Put	Bond Future	2,189.0000	2,332.0000	6.533	0	0	0
2011/05/04	R209 2011/05/05	8.55	Call	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2011/05/04	R209 2011/05/05	8.55	Put	Bond Future	1,774.0000	1,916.0000	8.005	0	0	0
2011/05/04	R209 2011/05/05	8.45	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/04	R209 2011/05/05	8.45	Put	Bond Future	2,609.0000	2,752.0000	5.481	0	0	0
2011/05/04	R209 2011/08/04			Bond Future	8.8360	8.8550	0.215	0.0000	0.0000	0
2011/05/04	R209 2011/08/04	8.50	Call	Bond Future	1,058.0000	1,001.0000	(5.388)	0	0	0
2011/05/04	R209 2011/08/04	8.50	Put	Bond Future	3,782.0000	3,875.0000	2.459	0	0	0

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2011/05/04	R209 2011/08/04	8.55	Call	Bond Future	1,190.0000	1,128.0000	(5.210)	0	0	0
2011/05/04	R209 2011/08/04	8.55	Put	Bond Future	3,499.0000	3,586.0000	2.486	0	0	0
2011/05/04	R209 2011/08/04	8.45	Call	Bond Future	937.0000	884.0000	(5.656)	0	0	0
2011/05/04	R209 2011/08/04	8.45	Put	Bond Future	4,080.0000	4,177.0000	2.377	0	0	0
2011/05/04	R209 2011/08/04	10.10	Call	Bond Future	9,085.0000	8,940.0000	(1.596)	0	0	0
2011/05/04	R209 2011/08/04	10.10	Put	Bond Future	118.0000	122.0000	3.390	0	0	0
2011/05/04	R209 2011/11/03			Bond Future	8.9060	8.9250	0.213	0.0000	0.0000	1,318
2011/05/04	R209 2011/11/03	8.75	Call	Bond Future	2,510.0000	2,435.0000	(2.988)	0	0	0
2011/05/04	R209 2011/11/03	8.75	Put	Bond Future	3,739.0000	3,811.0000	1.926	0	0	0
2011/05/04	R209 2011/11/03	8.80	Call	Bond Future	2,689.0000	2,611.0000	(2.901)	0	0	0
2011/05/04	R209 2011/11/03	8.80	Put	Bond Future	3,520.0000	3,590.0000	1.989	0	0	0
2011/05/04	R209 2011/11/03	8.70	Call	Bond Future	2,338.0000	2,266.0000	(3.080)	0	0	0
2011/05/04	R209 2011/11/03	8.70	Put	Bond Future	3,967.0000	4,043.0000	1.916	0	0	0
2011/05/04	R209 2012/02/02			Bond Future	8.9780	8.9980	0.223	0.0000	0.0000	0
2011/05/04	R209 2012/02/02	9.00	Call	Bond Future	3,998.0000	3,909.0000	(2.226)	0	0	0
2011/05/04	R209 2012/02/02	9.00	Put	Bond Future	3,830.0000	3,894.0000	1.671	0	0	0
2011/05/04	R209 2012/02/02	9.05	Call	Bond Future	4,198.0000	4,107.0000	(2.168)	0	0	0
2011/05/04	R209 2012/02/02	9.05	Put	Bond Future	3,649.0000	3,711.0000	1.699	0	0	0
2011/05/04	R209 2012/02/02	8.95	Call	Bond Future	3,804.0000	3,718.0000	(2.261)	0	0	0
2011/05/04	R209 2012/02/02	8.95	Put	Bond Future	4,019.0000	4,086.0000	1.667	0	0	0
2011/05/04	R209 2012/05/03			Bond Future	9.0290	9.0490	0.222	0.0000	0.0000	0
2011/05/04	R209 2012/05/03	9.00	Call	Bond Future	4,303.0000	4,218.0000	(1.975)	0	0	0
2011/05/04	R209 2012/05/03	9.00	Put	Bond Future	4,524.0000	4,590.0000	1.459	0	0	0
2011/05/04	R209 2012/05/03	9.05	Call	Bond Future	4,497.0000	4,410.0000	(1.935)	0	0	0
2011/05/04	R209 2012/05/03	9.05	Put	Bond Future	4,338.0000	4,402.0000	1.475	0	0	0
2011/05/04	R209 2012/05/03	8.95	Call	Bond Future	4,115.0000	4,032.0000	(2.017)	0	0	0
2011/05/04	R209 2012/05/03	8.95	Put	Bond Future	4,719.0000	4,787.0000	1.441	0	0	0
2011/05/04	R210 2011/05/05			Bond Future	125.6264	126.1900	0.449	0.0000	0.0000	0
2011/05/04	R210 2011/05/05	126.00	Call	Bond Future	0.0000	190.0000	100.000	0	0	0
2011/05/04	R210 2011/05/05	126.00	Put	Bond Future	374.0000	0.0000	(100.000)	0	0	0
2011/05/04	R210 2011/05/05	126.05	Call	Bond Future	0.0000	140.0000	100.000	0	0	0
2011/05/04	R210 2011/05/05	126.05	Put	Bond Future	424.0000	0.0000	(100.000)	0	0	0
2011/05/04	R210 2011/05/05	125.95	Call	Bond Future	0.0000	240.0000	100.000	0	0	0
2011/05/04	R210 2011/05/05	125.95	Put	Bond Future	324.0000	0.0000	(100.000)	0	0	0



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2011/05/04	R210 2011/08/04			Bond Future	127.4577	128.0301	0.449	0.0000	0.0000	278
2011/05/04	R210 2011/08/04	106.00	Call	Bond Future	21,458.0000	22,030.0000	2.666	0	0	0
2011/05/04	R210 2011/08/04	106.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/04	R210 2011/08/04	106.05	Call	Bond Future	21,408.0000	21,980.0000	2.672	0	0	0
2011/05/04	R210 2011/08/04	106.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/04	R210 2011/08/04	105.95	Call	Bond Future	21,508.0000	22,080.0000	2.659	0	0	0
2011/05/04	R210 2011/08/04	105.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/04	R211 2011/05/05			Bond Future	1.5400	1.5330	(0.455)	0.0000	0.0000	0
2011/05/04	R211 2011/05/05	2.14	Call	Bond Future	3,313.0000	3,352.0000	1.177	0	0	0
2011/05/04	R211 2011/05/05	2.14	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/04	R211 2011/05/05	2.19	Call	Bond Future	3,583.0000	3,623.0000	1.116	0	0	0
2011/05/04	R211 2011/05/05	2.19	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/04	R211 2011/05/05	2.09	Call	Bond Future	3,041.0000	3,081.0000	1.315	0	0	0
2011/05/04	R211 2011/05/05	2.09	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/04	R211 2011/08/04			Bond Future	1.3410	1.3340	(0.522)	0.0000	0.0000	0
2011/05/04	R211 2011/08/04	1.50	Call	Bond Future	861.0000	899.0000	4.413	0	0	0
2011/05/04	R211 2011/08/04	1.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/04	R211 2011/08/04	1.55	Call	Bond Future	1,130.0000	1,168.0000	3.363	0	0	0
2011/05/04	R211 2011/08/04	1.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/04	R211 2011/08/04	1.45	Call	Bond Future	591.0000	629.0000	6.430	0	0	0
2011/05/04	R211 2011/08/04	1.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/04	R211 2011/11/03			Bond Future	1.1180	1.1100	(0.716)	0.0000	0.0000	539
2011/05/04	R211 2011/11/03	1.25	Call	Bond Future	692.0000	734.0000	6.069	0	0	0
2011/05/04	R211 2011/11/03	1.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/04	R211 2011/11/03	1.30	Call	Bond Future	953.0000	995.0000	4.407	0	0	0
2011/05/04	R211 2011/11/03	1.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/04	R211 2011/11/03	1.20	Call	Bond Future	431.0000	473.0000	9.745	0	0	0
2011/05/04	R211 2011/11/03	1.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/04	R212 2011/05/05			Bond Future	2.3500	2.3360	(0.596)	0.0000	0.0000	0
2011/05/04	R212 2011/05/05	2.25	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/04	R212 2011/05/05	2.25	Put	Bond Future	969.0000	834.0000	(13.932)	0	0	0
2011/05/04	R212 2011/05/05	2.30	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/04	R212 2011/05/05	2.30	Put	Bond Future	483.0000	348.0000	(27.950)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2011/05/04	R212 2011/05/05	2.20	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/04	R212 2011/05/05	2.20	Put	Bond Future	1,457.0000	1,322.0000	(9.266)	0	0	0
2011/05/04	R212 2011/08/04			Bond Future	2.2610	2.2460	(0.663)	0.0000	0.0000	2,292
2011/05/04	R212 2011/08/04	2.50	Call	Bond Future	2,246.0000	2,389.0000	6.367	0	0	0
2011/05/04	R212 2011/08/04	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/04	R212 2011/08/04	2.55	Call	Bond Future	2,709.0000	2,852.0000	5.279	0	0	0
2011/05/04	R212 2011/08/04	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/04	R212 2011/08/04	2.45	Call	Bond Future	1,781.0000	1,924.0000	8.029	0	0	0
2011/05/04	R212 2011/08/04	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/04	R212 2011/11/03			Bond Future	2.1640	2.1480	(0.739)	0.0000	0.0000	240
2011/05/04	R212 2011/11/03	2.50	Call	Bond Future	3,107.0000	3,258.0000	4.860	0	0	0
2011/05/04	R212 2011/11/03	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/04	R212 2011/11/03	2.55	Call	Bond Future	3,561.0000	3,711.0000	4.212	0	0	0
2011/05/04	R212 2011/11/03	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/04	R212 2011/11/03	2.45	Call	Bond Future	2,652.0000	2,802.0000	5.656	0	0	0
2011/05/04	R212 2011/11/03	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/04	R213 2011/05/05			Bond Future	8.8030	8.8060	0.034	0.0000	0.0000	0
2011/05/04	R213 2011/05/05	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/04	R213 2011/05/05	8.00	Put	Bond Future	6,909.0000	6,933.0000	0.347	0	0	0
2011/05/04	R213 2011/05/05	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/04	R213 2011/05/05	8.05	Put	Bond Future	6,454.0000	6,478.0000	0.372	0	0	0
2011/05/04	R213 2011/05/05	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/04	R213 2011/05/05	7.95	Put	Bond Future	7,367.0000	7,391.0000	0.326	0	0	0
2011/05/04	R213 2011/08/04			Bond Future	8.8790	8.8820	0.034	0.0000	0.0000	0
2011/05/04	R213 2011/08/04	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/04	R213 2011/08/04	8.00	Put	Bond Future	7,489.0000	7,513.0000	0.320	0	0	0
2011/05/04	R213 2011/08/04	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/04	R213 2011/08/04	8.05	Put	Bond Future	7,036.0000	7,060.0000	0.341	0	0	0
2011/05/04	R213 2011/08/04	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/04	R213 2011/08/04	7.95	Put	Bond Future	7,945.0000	7,969.0000	0.302	0	0	0
2011/05/04	R213 2011/11/03			Bond Future	8.9580	8.9600	0.022	0.0000	0.0000	0
2011/05/04	R213 2011/11/03	8.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/04	R213 2011/11/03	8.75	Put	Bond Future	1,660.0000	1,676.0000	0.964	0	0	0
2011/05/04	R213 2011/11/03	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2011/05/04	R213 2011/11/03	8.80	Put	Bond Future	1,257.0000	1,272.0000	1.193	0	0	0
2011/05/04	R213 2011/11/03	8.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/04	R213 2011/11/03	8.70	Put	Bond Future	2,067.0000	2,083.0000	0.774	0	0	0
2011/05/04	R213 2012/02/02			Bond Future	9.0420	9.0450	0.033	0.0000	0.0000	0
2011/05/04	R213 2012/02/02	9.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/04	R213 2012/02/02	9.00	Put	Bond Future	326.0000	349.0000	7.055	0	0	0
2011/05/04	R213 2012/02/02	9.05	Call	Bond Future	62.0000	39.0000	(37.097)	0	0	0
2011/05/04	R213 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/04	R213 2012/02/02	8.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/04	R213 2012/02/02	8.95	Put	Bond Future	717.0000	740.0000	3.208	0	0	0
2011/05/04	R213 2012/05/03			Bond Future	9.0970	9.1000	0.033	0.0000	0.0000	0
2011/05/04	R213 2012/05/03	9.25	Call	Bond Future	1,158.0000	1,135.0000	(1.986)	0	0	0
2011/05/04	R213 2012/05/03	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/04	R213 2012/05/03	9.30	Call	Bond Future	1,531.0000	1,508.0000	(1.502)	0	0	0
2011/05/04	R213 2012/05/03	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/04	R213 2012/05/03	9.20	Call	Bond Future	782.0000	759.0000	(2.941)	0	0	0
2011/05/04	R213 2012/05/03	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/04	TRT1 2011/05/05			Index Future	343.8650	343.4970	(0.107)	0.0000	0.0000	0
2011/05/04	TRT1 2011/08/04			Index Future	348.6290	348.2580	(0.106)	0.0000	0.0000	100
2011/05/04	TRT1 2011/11/03			Index Future	353.2900	352.9160	(0.106)	0.0000	0.0000	0
<b>Total</b>										<b>211712.00</b>