



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 06/05/2011

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
2011/05/06	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/06	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/06	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/06	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/06	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/06	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/06	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/06	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/06	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/06	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/06	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/06	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/06	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/06	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/06	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/05/06	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/06	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/06	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/06	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/06	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/06	AL7T 2011/08/04			Index Future	380.9080	383.1210	0.581	0.0000	0.0000	30
2011/05/06	AL7T 2011/11/03			Index Future	386.7150	388.8870	0.562	0.0000	0.0000	0
2011/05/06	ALBI 2011/08/04			Index Future	350.4500	352.2950	0.526	0.0000	0.0000	995
2011/05/06	ALBI 2011/11/03			Index Future	355.7930	357.5970	0.507	0.0000	0.0000	0
2011/05/06	C155 2011/08/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/06	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/06	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/06	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/06	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/06	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/06	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/06	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/06	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/06	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/06	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/06	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/05/06	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0
2011/05/06	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/06	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/06	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/06	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/06	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/06	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/06	CRD1 2011/08/04			Index Future	158.6600	159.1990	0.340	0.0000	0.0000	2
2011/05/06	CRD1 2011/11/03			Index Future	160.7830	161.3290	0.340	0.0000	0.0000	0
2011/05/06	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/06	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/06	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/06	GOVI 2011/08/04			GOVI	351.4820	353.2970	0.516	0.0000	0.0000	179
2011/05/06	GOVI 2011/08/04	348.00	Call	GOVI	34,820.0000	52,970.0000	52.125	0	0	0
2011/05/06	GOVI 2011/08/04	348.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/05/06	GOVI 2011/08/04	348.01	Call	GOVI	34,720.0000	52,870.0000	52.275	0	0	0
2011/05/06	GOVI 2011/08/04	348.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/05/06	GOVI 2011/08/04	347.99	Call	GOVI	34,920.0000	53,070.0000	51.976	0	0	0
2011/05/06	GOVI 2011/08/04	347.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/05/06	GOVI 2011/11/03			GOVI	356.8400	358.6150	0.497	0.0000	0.0000	0
2011/05/06	GOVI 2011/11/03	357.00	Call	GOVI	0.0000	16,150.0000	100.000	0	0	0
2011/05/06	GOVI 2011/11/03	357.00	Put	GOVI	1,600.0000	0.0000	(100.000)	0	0	0
2011/05/06	GOVI 2011/11/03	357.01	Call	GOVI	0.0000	16,050.0000	100.000	0	0	0
2011/05/06	GOVI 2011/11/03	357.01	Put	GOVI	1,700.0000	0.0000	(100.000)	0	0	0
2011/05/06	GOVI 2011/11/03	356.99	Call	GOVI	0.0000	16,250.0000	100.000	0	0	0
2011/05/06	GOVI 2011/11/03	356.99	Put	GOVI	1,500.0000	0.0000	(100.000)	0	0	0

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2011/05/06	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/05/06	IGOV 2011/08/04			Index Future	153.1330	153.2190	0.056	0.0000	0.0000	977
2011/05/06	IGOV 2011/11/03			Index Future	155.4680	155.5250	0.037	0.0000	0.0000	0
2011/05/06	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/05/06	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/05/06	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/05/06	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/05/06	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/05/06	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/05/06	JBAF 2011/05/18			Jibar Tradeable Future	5.5800	5.5800	0.000	0.0000	0.0000	3,001
2011/05/06	JBAF 2011/06/15			Jibar Tradeable Future	5.6000	5.6000	0.000	0.0000	0.0000	3,890
2011/05/06	JBAF 2011/07/20			Jibar Tradeable Future	5.6300	5.6200	(0.178)	0.0000	0.0000	2,000
2011/05/06	JBAF 2011/08/17			Jibar Tradeable Future	5.6700	5.6500	(0.353)	0.0000	0.0000	0
2011/05/06	JBAF 2011/09/21			Jibar Tradeable Future	5.7800	5.7500	(0.519)	0.0000	0.0000	14,700
2011/05/06	JBAF 2011/10/19			Jibar Tradeable Future	5.8800	5.8400	(0.680)	0.0000	0.0000	0
2011/05/06	JBAF 2011/12/21			Jibar Tradeable Future	6.1300	6.0900	(0.653)	0.0000	0.0000	5,591
2011/05/06	JBAF 2012/03/20			Jibar Tradeable Future	6.5400	6.5200	(0.306)	0.0000	0.0000	1,090
2011/05/06	JBAF 2012/06/20			Jibar Tradeable Future	6.9900	6.9600	(0.429)	0.0000	0.0000	2,890
2011/05/06	JBAF 2012/09/19			Jibar Tradeable Future	7.4100	7.3900	(0.270)	0.0000	0.0000	44,710
2011/05/06	JBAF 2012/12/19			Jibar Tradeable Future	7.7800	7.7600	(0.257)	0.0000	0.0000	490
2011/05/06	JBAF 2013/03/20			Jibar Tradeable Future	8.1100	8.0800	(0.370)	0.0000	0.0000	290
2011/05/06	JN02 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/05/06	JN02 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/06	JN02 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/06	JN02 2011/08/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/06	JN02 2011/08/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/05/06	JN02 2011/08/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0

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2011/05/06	JN02 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/06	JN05 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/05/06	JN05 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/06	JN05 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/06	JN05 2011/08/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/06	JN05 2011/08/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/05/06	JN05 2011/08/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/05/06	JN05 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/06	JN10 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/05/06	JN10 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/06	JN10 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/06	JN10 2011/08/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/06	JN10 2011/08/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/05/06	JN10 2011/08/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/05/06	JN10 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/06	OTH1 2011/08/04			Index Future	344.5110	346.5120	0.581	0.0000	0.0000	3
2011/05/06	OTH1 2011/11/03			Index Future	349.7630	351.7270	0.562	0.0000	0.0000	0
2011/05/06	R157 2011/05/05			Bond Future	7.6160	7.6500	0.446	0.0000	0.0000	0
2011/05/06	R157 2011/08/04			Bond Future	7.7970	7.6980	(1.270)	0.0000	0.0000	3,070
2011/05/06	R157 2011/08/04	7.50	Call	Bond Future	458.0000	585.0000	27.729	0	0	1,000
2011/05/06	R157 2011/08/04	7.50	Put	Bond Future	1,614.0000	1,357.0000	(15.923)	0	0	0
2011/05/06	R157 2011/08/04	7.55	Call	Bond Future	524.0000	662.0000	26.336	0	0	0
2011/05/06	R157 2011/08/04	7.55	Put	Bond Future	1,485.0000	1,239.0000	(16.566)	0	0	0
2011/05/06	R157 2011/08/04	7.45	Call	Bond Future	399.0000	514.0000	28.822	0	0	0
2011/05/06	R157 2011/08/04	7.45	Put	Bond Future	1,751.0000	1,482.0000	(15.363)	0	0	0
2011/05/06	R157 2011/08/04	7.20	Put	Bond Future	2,520.0000	2,201.0000	(12.659)	0	0	0
2011/05/06	R157 2011/08/04	7.20	Call	Bond Future	182.0000	246.0000	35.165	0	0	1,320
2011/05/06	R157 2011/08/04	7.60	Put	Bond Future	1,360.0000	1,127.0000	(17.132)	0	0	0
2011/05/06	R157 2011/08/04	7.60	Call	Bond Future	595.0000	746.0000	25.378	0	0	440
2011/05/06	R157 2011/08/04	7.80	Call	Bond Future	944.0000	1,145.0000	21.292	0	0	0
2011/05/06	R157 2011/08/04	7.80	Put	Bond Future	932.0000	750.0000	(19.528)	0	0	440
2011/05/06	R157 2011/08/04	8.20	Call	Bond Future	1,927.0000	2,217.0000	15.049	0	0	0

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2011/05/06	R157 2011/08/04	8.20	Put	Bond Future	381.0000	287.0000	(24.672)	0	0	1,320
2011/05/06	R157 2011/11/03			Bond Future	7.9270	7.8270	(1.262)	0.0000	0.0000	3,684
2011/05/06	R157 2011/11/03	8.25	Call	Bond Future	1,956.0000	2,195.0000	12.219	0	0	0
2011/05/06	R157 2011/11/03	8.25	Put	Bond Future	790.0000	665.0000	(15.823)	0	0	0
2011/05/06	R157 2011/11/03	8.30	Call	Bond Future	2,077.0000	2,323.0000	11.844	0	0	0
2011/05/06	R157 2011/11/03	8.30	Put	Bond Future	732.0000	614.0000	(16.120)	0	0	0
2011/05/06	R157 2011/11/03	8.20	Call	Bond Future	1,839.0000	2,071.0000	12.616	0	0	0
2011/05/06	R157 2011/11/03	8.20	Put	Bond Future	853.0000	721.0000	(15.475)	0	0	0
2011/05/06	R157 2012/02/02			Bond Future	8.0960	7.9680	(1.581)	0.0000	0.0000	0
2011/05/06	R157 2012/02/02	8.50	Call	Bond Future	2,372.0000	2,656.0000	11.973	0	0	0
2011/05/06	R157 2012/02/02	8.50	Put	Bond Future	1,014.0000	863.0000	(14.892)	0	0	0
2011/05/06	R157 2012/02/02	8.55	Call	Bond Future	2,484.0000	2,774.0000	11.675	0	0	0
2011/05/06	R157 2012/02/02	8.55	Put	Bond Future	959.0000	814.0000	(15.120)	0	0	0
2011/05/06	R157 2012/02/02	8.45	Call	Bond Future	2,263.0000	2,540.0000	12.240	0	0	0
2011/05/06	R157 2012/02/02	8.45	Put	Bond Future	1,072.0000	914.0000	(14.739)	0	0	0
2011/05/06	R157 2012/05/03			Bond Future	8.2640	8.1340	(1.573)	0.0000	0.0000	0
2011/05/06	R157 2012/05/03	8.25	Call	Bond Future	1,727.0000	1,938.0000	12.218	0	0	0
2011/05/06	R157 2012/05/03	8.25	Put	Bond Future	1,771.0000	1,572.0000	(11.237)	0	0	0
2011/05/06	R157 2012/05/03	8.30	Call	Bond Future	1,812.0000	2,030.0000	12.031	0	0	0
2011/05/06	R157 2012/05/03	8.30	Put	Bond Future	1,699.0000	1,506.0000	(11.360)	0	0	0
2011/05/06	R157 2012/05/03	8.20	Call	Bond Future	1,644.0000	1,850.0000	12.530	0	0	0
2011/05/06	R157 2012/05/03	8.20	Put	Bond Future	1,846.0000	1,641.0000	(11.105)	0	0	0
2011/05/06	R186 2011/05/05			Bond Future	8.6260	8.6700	0.510	0.0000	0.0000	0
2011/05/06	R186 2011/08/04			Bond Future	8.7680	8.6710	(1.106)	0.0000	0.0000	19,446
2011/05/06	R186 2011/08/04	8.25	Call	Bond Future	787.0000	999.0000	26.938	0	0	0
2011/05/06	R186 2011/08/04	8.25	Put	Bond Future	5,717.0000	5,028.0000	(12.052)	0	0	0
2011/05/06	R186 2011/08/04	8.30	Call	Bond Future	901.0000	1,135.0000	25.971	0	0	0
2011/05/06	R186 2011/08/04	8.30	Put	Bond Future	5,341.0000	4,675.0000	(12.470)	0	0	0
2011/05/06	R186 2011/08/04	8.20	Call	Bond Future	686.0000	877.0000	27.843	0	0	0
2011/05/06	R186 2011/08/04	8.20	Put	Bond Future	6,108.0000	5,398.0000	(11.624)	0	0	0
2011/05/06	R186 2011/08/04	8.35	Put	Bond Future	4,980.0000	4,337.0000	(12.912)	0	0	0
2011/05/06	R186 2011/08/04	8.35	Call	Bond Future	1,026.0000	1,283.0000	25.049	0	0	600
2011/05/06	R186 2011/08/04	8.70	Put	Bond Future	2,866.0000	2,402.0000	(16.190)	0	0	0
2011/05/06	R186 2011/08/04	8.70	Call	Bond Future	2,236.0000	2,672.0000	19.499	0	0	200

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2011/05/06	R186 2011/08/04	8.95	Call	Bond Future	3,471.0000	4,033.0000	16.191	0	0	0
2011/05/06	R186 2011/08/04	8.95	Put	Bond Future	1,809.0000	1,471.0000	(18.684)	0	0	200
2011/05/06	R186 2011/08/04	9.70	Call	Bond Future	8,482.0000	9,296.0000	9.597	0	0	0
2011/05/06	R186 2011/08/04	9.70	Put	Bond Future	334.0000	248.0000	(25.749)	0	0	600
2011/05/06	R186 2011/11/03			Bond Future	8.8470	8.7500	(1.096)	0.0000	0.0000	13,791
2011/05/06	R186 2011/11/03	9.00	Call	Bond Future	4,415.0000	4,929.0000	11.642	0	0	0
2011/05/06	R186 2011/11/03	9.00	Put	Bond Future	3,041.0000	2,671.0000	(12.167)	0	0	0
2011/05/06	R186 2011/11/03	9.05	Call	Bond Future	4,673.0000	5,204.0000	11.363	0	0	0
2011/05/06	R186 2011/11/03	9.05	Put	Bond Future	2,855.0000	2,502.0000	(12.364)	0	0	0
2011/05/06	R186 2011/11/03	8.95	Call	Bond Future	4,164.0000	4,662.0000	11.960	0	0	0
2011/05/06	R186 2011/11/03	8.95	Put	Bond Future	3,236.0000	2,850.0000	(11.928)	0	0	0
2011/05/06	R186 2011/11/03	8.75	Put	Bond Future	4,117.0000	3,662.0000	(11.052)	0	0	0
2011/05/06	R186 2011/11/03	8.75	Call	Bond Future	3,233.0000	3,662.0000	13.269	0	0	5,600
2011/05/06	R186 2012/02/02			Bond Future	8.9360	8.8290	(1.197)	0.0000	0.0000	2,500
2011/05/06	R186 2012/02/02	9.00	Call	Bond Future	4,901.0000	5,424.0000	10.671	0	0	0
2011/05/06	R186 2012/02/02	9.00	Put	Bond Future	4,334.0000	3,900.0000	(10.014)	0	0	0
2011/05/06	R186 2012/02/02	9.05	Call	Bond Future	5,139.0000	5,678.0000	10.488	0	0	0
2011/05/06	R186 2012/02/02	9.05	Put	Bond Future	4,132.0000	3,714.0000	(10.116)	0	0	0
2011/05/06	R186 2012/02/02	8.95	Call	Bond Future	4,669.0000	5,178.0000	10.902	0	0	0
2011/05/06	R186 2012/02/02	8.95	Put	Bond Future	4,545.0000	4,097.0000	(9.857)	0	0	0
2011/05/06	R186 2012/05/03			Bond Future	9.0210	8.9140	(1.186)	0.0000	0.0000	0
2011/05/06	R186 2012/05/03	9.00	Call	Bond Future	5,102.0000	5,594.0000	9.643	0	0	0
2011/05/06	R186 2012/05/03	9.00	Put	Bond Future	5,285.0000	4,838.0000	(8.458)	0	0	0
2011/05/06	R186 2012/05/03	9.05	Call	Bond Future	5,337.0000	5,841.0000	9.444	0	0	0
2011/05/06	R186 2012/05/03	9.05	Put	Bond Future	5,084.0000	4,650.0000	(8.537)	0	0	0
2011/05/06	R186 2012/05/03	8.95	Call	Bond Future	4,879.0000	5,358.0000	9.818	0	0	0
2011/05/06	R186 2012/05/03	8.95	Put	Bond Future	5,501.0000	5,041.0000	(8.362)	0	0	0
2011/05/06	R189 2011/05/05			Bond Future	209.0181	209.0165	(0.001)	0.0000	0.0000	0
2011/05/06	R189 2011/08/04			Bond Future	212.1055	212.2407	0.064	0.0000	0.0000	0
2011/05/06	R189 2011/08/04	212.00	Call	Bond Future	105.0000	241.0000	129.524	0	0	0
2011/05/06	R189 2011/08/04	212.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/06	R189 2011/08/04	212.05	Call	Bond Future	55.0000	191.0000	247.273	0	0	0
2011/05/06	R189 2011/08/04	212.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/06	R189 2011/08/04	211.95	Call	Bond Future	155.0000	291.0000	87.742	0	0	0

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2011/05/06	R189 2011/08/04	211.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/06	R197 2011/05/05			Bond Future	232.9646	232.9628	(0.001)	0.0000	0.0000	0
2011/05/06	R197 2011/08/04			Bond Future	232.1908	231.8178	(0.161)	0.0000	0.0000	0
2011/05/06	R197 2011/08/04	231.50	Call	Bond Future	691.0000	318.0000	(53.980)	0	0	0
2011/05/06	R197 2011/08/04	231.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/06	R197 2011/08/04	231.55	Call	Bond Future	641.0000	268.0000	(58.190)	0	0	0
2011/05/06	R197 2011/08/04	231.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/06	R197 2011/08/04	231.45	Call	Bond Future	741.0000	368.0000	(50.337)	0	0	0
2011/05/06	R197 2011/08/04	231.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/06	R201 2011/05/05			Bond Future	7.2110	7.2400	0.402	0.0000	0.0000	0
2011/05/06	R201 2011/08/04			Bond Future	7.3710	7.2710	(1.357)	0.0000	0.0000	170
2011/05/06	R201 2011/08/04	7.25	Call	Bond Future	504.0000	637.0000	26.389	0	0	0
2011/05/06	R201 2011/08/04	7.25	Put	Bond Future	869.0000	700.0000	(19.448)	0	0	0
2011/05/06	R201 2011/08/04	7.30	Call	Bond Future	571.0000	715.0000	25.219	0	0	0
2011/05/06	R201 2011/08/04	7.30	Put	Bond Future	785.0000	628.0000	(20.000)	0	0	0
2011/05/06	R201 2011/08/04	7.20	Call	Bond Future	443.0000	565.0000	27.540	0	0	0
2011/05/06	R201 2011/08/04	7.20	Put	Bond Future	959.0000	779.0000	(18.770)	0	0	0
2011/05/06	R201 2011/11/03			Bond Future	7.4780	7.3770	(1.351)	0.0000	0.0000	317
2011/05/06	R201 2011/11/03	8.00	Call	Bond Future	1,834.0000	2,045.0000	11.505	0	0	0
2011/05/06	R201 2011/11/03	8.00	Put	Bond Future	387.0000	315.0000	(18.605)	0	0	0
2011/05/06	R201 2011/11/03	8.05	Call	Bond Future	1,938.0000	2,155.0000	11.197	0	0	0
2011/05/06	R201 2011/11/03	8.05	Put	Bond Future	354.0000	288.0000	(18.644)	0	0	0
2011/05/06	R201 2011/11/03	7.95	Call	Bond Future	1,732.0000	1,938.0000	11.894	0	0	0
2011/05/06	R201 2011/11/03	7.95	Put	Bond Future	423.0000	346.0000	(18.203)	0	0	0
2011/05/06	R201 2012/02/02			Bond Future	7.6230	7.4900	(1.745)	0.0000	0.0000	0
2011/05/06	R201 2012/02/02	8.25	Call	Bond Future	2,197.0000	2,443.0000	11.197	0	0	0
2011/05/06	R201 2012/02/02	8.25	Put	Bond Future	595.0000	497.0000	(16.471)	0	0	0
2011/05/06	R201 2012/02/02	8.30	Call	Bond Future	2,290.0000	2,541.0000	10.961	0	0	0
2011/05/06	R201 2012/02/02	8.30	Put	Bond Future	561.0000	468.0000	(16.578)	0	0	0
2011/05/06	R201 2012/02/02	8.20	Call	Bond Future	2,105.0000	2,347.0000	11.496	0	0	0
2011/05/06	R201 2012/02/02	8.20	Put	Bond Future	629.0000	527.0000	(16.216)	0	0	0
2011/05/06	R201 2012/05/03			Bond Future	7.7710	7.6340	(1.763)	0.0000	0.0000	0
2011/05/06	R201 2012/05/03	7.75	Call	Bond Future	1,238.0000	1,405.0000	13.489	0	0	0

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2011/05/06	R201 2012/05/03	7.75	Put	Bond Future	1,288.0000	1,130.0000	(12.267)	0	0	0
2011/05/06	R201 2012/05/03	7.80	Call	Bond Future	1,305.0000	1,477.0000	13.180	0	0	0
2011/05/06	R201 2012/05/03	7.80	Put	Bond Future	1,236.0000	1,084.0000	(12.298)	0	0	0
2011/05/06	R201 2012/05/03	7.70	Call	Bond Future	1,173.0000	1,335.0000	13.811	0	0	0
2011/05/06	R201 2012/05/03	7.70	Put	Bond Future	1,341.0000	1,178.0000	(12.155)	0	0	0
2011/05/06	R202 2011/05/05			Bond Future	0.3260	2.6800	722.086	0.0000	0.0000	0
2011/05/06	R202 2011/08/04			Bond Future	0.2750	0.2640	(4.000)	0.0000	0.0000	10,088
2011/05/06	R202 2011/08/04	1.00	Call	Bond Future	19,793.0000	20,117.0000	1.637	0	0	0
2011/05/06	R202 2011/08/04	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/06	R202 2011/08/04	1.05	Call	Bond Future	21,053.0000	21,376.0000	1.534	0	0	0
2011/05/06	R202 2011/08/04	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/06	R202 2011/08/04	0.95	Call	Bond Future	18,521.0000	18,844.0000	1.744	0	0	0
2011/05/06	R202 2011/08/04	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/06	R202 2011/11/03			Bond Future	0.1920	0.1810	(5.729)	0.0000	0.0000	400
2011/05/06	R202 2011/11/03	0.50	Call	Bond Future	8,803.0000	9,128.0000	3.692	0	0	0
2011/05/06	R202 2011/11/03	0.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/06	R202 2011/11/03	0.55	Call	Bond Future	10,181.0000	10,506.0000	3.192	0	0	0
2011/05/06	R202 2011/11/03	0.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/06	R202 2011/11/03	0.45	Call	Bond Future	7,412.0000	7,737.0000	4.385	0	0	0
2011/05/06	R202 2011/11/03	0.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/06	R203 2011/05/05			Bond Future	8.1960	8.2400	0.537	0.0000	0.0000	0
2011/05/06	R203 2011/08/04			Bond Future	8.3740	8.2790	(1.134)	0.0000	0.0000	824
2011/05/06	R203 2011/08/04	8.00	Call	Bond Future	488.0000	618.0000	26.639	0	0	0
2011/05/06	R203 2011/08/04	8.00	Put	Bond Future	2,259.0000	1,943.0000	(13.988)	0	0	0
2011/05/06	R203 2011/08/04	8.05	Call	Bond Future	559.0000	701.0000	25.403	0	0	0
2011/05/06	R203 2011/08/04	8.05	Put	Bond Future	2,091.0000	1,787.0000	(14.538)	0	0	0
2011/05/06	R203 2011/08/04	7.95	Call	Bond Future	424.0000	541.0000	27.594	0	0	0
2011/05/06	R203 2011/08/04	7.95	Put	Bond Future	2,435.0000	2,106.0000	(13.511)	0	0	0
2011/05/06	R203 2011/11/03			Bond Future	8.4910	8.3960	(1.119)	0.0000	0.0000	1,633
2011/05/06	R203 2011/11/03	8.50	Call	Bond Future	1,712.0000	1,936.0000	13.084	0	0	0
2011/05/06	R203 2011/11/03	8.50	Put	Bond Future	1,671.0000	1,466.0000	(12.268)	0	0	0
2011/05/06	R203 2011/11/03	8.55	Call	Bond Future	1,833.0000	2,066.0000	12.711	0	0	0
2011/05/06	R203 2011/11/03	8.55	Put	Bond Future	1,567.0000	1,371.0000	(12.508)	0	0	0

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2011/05/06	R203 2011/11/03	8.45	Call	Bond Future	1,597.0000	1,812.0000	13.463	0	0	0
2011/05/06	R203 2011/11/03	8.45	Put	Bond Future	1,782.0000	1,568.0000	(12.009)	0	0	0
2011/05/06	R203 2012/02/02			Bond Future	8.6330	8.5200	(1.309)	0.0000	0.0000	0
2011/05/06	R203 2012/02/02	8.75	Call	Bond Future	2,492.0000	2,764.0000	10.915	0	0	0
2011/05/06	R203 2012/02/02	8.75	Put	Bond Future	1,988.0000	1,769.0000	(11.016)	0	0	0
2011/05/06	R203 2012/02/02	8.80	Call	Bond Future	2,615.0000	2,895.0000	10.707	0	0	0
2011/05/06	R203 2012/02/02	8.80	Put	Bond Future	1,896.0000	1,686.0000	(11.076)	0	0	0
2011/05/06	R203 2012/02/02	8.70	Call	Bond Future	2,371.0000	2,637.0000	11.219	0	0	0
2011/05/06	R203 2012/02/02	8.70	Put	Bond Future	2,082.0000	1,858.0000	(10.759)	0	0	0
2011/05/06	R203 2012/05/03			Bond Future	8.7720	8.6580	(1.300)	0.0000	0.0000	0
2011/05/06	R203 2012/05/03	8.75	Call	Bond Future	2,322.0000	2,566.0000	10.508	0	0	0
2011/05/06	R203 2012/05/03	8.75	Put	Bond Future	2,413.0000	2,183.0000	(9.532)	0	0	0
2011/05/06	R203 2012/05/03	8.80	Call	Bond Future	2,439.0000	2,689.0000	10.250	0	0	0
2011/05/06	R203 2012/05/03	8.80	Put	Bond Future	2,323.0000	2,099.0000	(9.643)	0	0	0
2011/05/06	R203 2012/05/03	8.70	Call	Bond Future	2,210.0000	2,448.0000	10.769	0	0	0
2011/05/06	R203 2012/05/03	8.70	Put	Bond Future	2,509.0000	2,273.0000	(9.406)	0	0	0
2011/05/06	R204 2011/05/05			Bond Future	8.3460	8.3900	0.527	0.0000	0.0000	0
2011/05/06	R204 2011/08/04			Bond Future	8.5170	8.4230	(1.104)	0.0000	0.0000	0
2011/05/06	R204 2011/08/04	8.00	Call	Bond Future	387.0000	497.0000	28.424	0	0	0
2011/05/06	R204 2011/08/04	8.00	Put	Bond Future	3,174.0000	2,784.0000	(12.287)	0	0	0
2011/05/06	R204 2011/08/04	8.05	Call	Bond Future	449.0000	571.0000	27.171	0	0	0
2011/05/06	R204 2011/08/04	8.05	Put	Bond Future	2,962.0000	2,584.0000	(12.762)	0	0	0
2011/05/06	R204 2011/08/04	7.95	Call	Bond Future	334.0000	432.0000	29.341	0	0	0
2011/05/06	R204 2011/08/04	7.95	Put	Bond Future	3,395.0000	2,994.0000	(11.811)	0	0	0
2011/05/06	R204 2011/11/03			Bond Future	8.6240	8.5300	(1.090)	0.0000	0.0000	2,134
2011/05/06	R204 2011/11/03	8.75	Call	Bond Future	2,337.0000	2,612.0000	11.767	0	0	0
2011/05/06	R204 2011/11/03	8.75	Put	Bond Future	1,693.0000	1,484.0000	(12.345)	0	0	0
2011/05/06	R204 2011/11/03	8.80	Call	Bond Future	2,485.0000	2,769.0000	11.429	0	0	0
2011/05/06	R204 2011/11/03	8.80	Put	Bond Future	1,587.0000	1,387.0000	(12.602)	0	0	0
2011/05/06	R204 2011/11/03	8.70	Call	Bond Future	2,194.0000	2,460.0000	12.124	0	0	0
2011/05/06	R204 2011/11/03	8.70	Put	Bond Future	1,805.0000	1,587.0000	(12.078)	0	0	0
2011/05/06	R204 2012/02/02			Bond Future	8.7490	8.6400	(1.246)	0.0000	0.0000	0
2011/05/06	R204 2012/02/02	9.00	Call	Bond Future	3,131.0000	3,457.0000	10.412	0	0	0
2011/05/06	R204 2012/02/02	9.00	Put	Bond Future	1,896.0000	1,679.0000	(11.445)	0	0	0

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2011/05/06	R204 2012/02/02	9.05	Call	Bond Future	3,281.0000	3,615.0000	10.180	0	0	0
2011/05/06	R204 2012/02/02	9.05	Put	Bond Future	1,802.0000	1,593.0000	(11.598)	0	0	0
2011/05/06	R204 2012/02/02	8.95	Call	Bond Future	2,985.0000	3,303.0000	10.653	0	0	0
2011/05/06	R204 2012/02/02	8.95	Put	Bond Future	1,994.0000	1,769.0000	(11.284)	0	0	0
2011/05/06	R204 2012/05/03			Bond Future	8.8720	8.7620	(1.240)	0.0000	0.0000	0
2011/05/06	R204 2012/05/03	8.75	Call	Bond Future	2,477.0000	2,736.0000	10.456	0	0	0
2011/05/06	R204 2012/05/03	8.75	Put	Bond Future	3,064.0000	2,794.0000	(8.812)	0	0	0
2011/05/06	R204 2012/05/03	8.80	Call	Bond Future	2,604.0000	2,870.0000	10.215	0	0	0
2011/05/06	R204 2012/05/03	8.80	Put	Bond Future	2,950.0000	2,687.0000	(8.915)	0	0	0
2011/05/06	R204 2012/05/03	8.70	Call	Bond Future	2,356.0000	2,607.0000	10.654	0	0	0
2011/05/06	R204 2012/05/03	8.70	Put	Bond Future	3,185.0000	2,907.0000	(8.728)	0	0	0
2011/05/06	R206 2011/05/05			Bond Future	6.9160	6.9450	0.419	0.0000	0.0000	0
2011/05/06	R206 2011/08/04			Bond Future	7.0840	6.9790	(1.482)	0.0000	0.0000	6,506
2011/05/06	R206 2011/08/04	7.00	Call	Bond Future	368.0000	477.0000	29.620	0	0	0
2011/05/06	R206 2011/08/04	7.00	Put	Bond Future	554.0000	430.0000	(22.383)	0	0	0
2011/05/06	R206 2011/08/04	7.05	Call	Bond Future	420.0000	538.0000	28.095	0	0	0
2011/05/06	R206 2011/08/04	7.05	Put	Bond Future	495.0000	381.0000	(23.030)	0	0	0
2011/05/06	R206 2011/08/04	6.95	Call	Bond Future	319.0000	419.0000	31.348	0	0	0
2011/05/06	R206 2011/08/04	6.95	Put	Bond Future	616.0000	483.0000	(21.591)	0	0	0
2011/05/06	R206 2011/11/03			Bond Future	7.1890	7.0820	(1.488)	0.0000	0.0000	0
2011/05/06	R206 2011/11/03	7.75	Call	Bond Future	1,373.0000	1,536.0000	11.872	0	0	0
2011/05/06	R206 2011/11/03	7.75	Put	Bond Future	259.0000	208.0000	(19.691)	0	0	0
2011/05/06	R206 2011/11/03	7.80	Call	Bond Future	1,451.0000	1,617.0000	11.440	0	0	0
2011/05/06	R206 2011/11/03	7.80	Put	Bond Future	239.0000	191.0000	(20.084)	0	0	0
2011/05/06	R206 2011/11/03	7.70	Call	Bond Future	1,299.0000	1,458.0000	12.240	0	0	0
2011/05/06	R206 2011/11/03	7.70	Put	Bond Future	284.0000	229.0000	(19.366)	0	0	0
2011/05/06	R206 2012/02/02			Bond Future	7.3500	7.1990	(2.054)	0.0000	0.0000	0
2011/05/06	R206 2012/02/02	8.00	Call	Bond Future	1,524.0000	1,720.0000	12.861	0	0	0
2011/05/06	R206 2012/02/02	8.00	Put	Bond Future	376.0000	303.0000	(19.415)	0	0	0
2011/05/06	R206 2012/02/02	8.05	Call	Bond Future	1,589.0000	1,789.0000	12.587	0	0	0
2011/05/06	R206 2012/02/02	8.05	Put	Bond Future	354.0000	284.0000	(19.774)	0	0	0
2011/05/06	R206 2012/02/02	7.95	Call	Bond Future	1,459.0000	1,652.0000	13.228	0	0	0
2011/05/06	R206 2012/02/02	7.95	Put	Bond Future	399.0000	323.0000	(19.048)	0	0	0
2011/05/06	R206 2012/05/03			Bond Future	7.5310	7.3700	(2.138)	0.0000	0.0000	0

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2011/05/06	R206 2012/05/03	7.50	Call	Bond Future	791.0000	921.0000	16.435	0	0	0
2011/05/06	R206 2012/05/03	7.50	Put	Bond Future	839.0000	718.0000	(14.422)	0	0	0
2011/05/06	R206 2012/05/03	7.55	Call	Bond Future	835.0000	969.0000	16.048	0	0	0
2011/05/06	R206 2012/05/03	7.55	Put	Bond Future	805.0000	688.0000	(14.534)	0	0	0
2011/05/06	R206 2012/05/03	7.45	Call	Bond Future	749.0000	874.0000	16.689	0	0	0
2011/05/06	R206 2012/05/03	7.45	Put	Bond Future	875.0000	749.0000	(14.400)	0	0	0
2011/05/06	R207 2011/05/05			Bond Future	8.4010	8.4400	0.464	0.0000	0.0000	0
2011/05/06	R207 2011/08/04			Bond Future	8.5680	8.4700	(1.144)	0.0000	0.0000	5,725
2011/05/06	R207 2011/08/04	8.25	Call	Bond Future	697.0000	878.0000	25.968	0	0	0
2011/05/06	R207 2011/08/04	8.25	Put	Bond Future	2,507.0000	2,135.0000	(14.838)	0	0	0
2011/05/06	R207 2011/08/04	8.30	Call	Bond Future	791.0000	989.0000	25.032	0	0	0
2011/05/06	R207 2011/08/04	8.30	Put	Bond Future	2,313.0000	1,958.0000	(15.348)	0	0	0
2011/05/06	R207 2011/08/04	8.20	Call	Bond Future	611.0000	776.0000	27.005	0	0	0
2011/05/06	R207 2011/08/04	8.20	Put	Bond Future	2,709.0000	2,321.0000	(14.323)	0	0	0
2011/05/06	R207 2011/11/03			Bond Future	8.6640	8.5650	(1.143)	0.0000	0.0000	600
2011/05/06	R207 2011/11/03	8.75	Call	Bond Future	2,292.0000	2,596.0000	13.264	0	0	0
2011/05/06	R207 2011/11/03	8.75	Put	Bond Future	1,823.0000	1,582.0000	(13.220)	0	0	0
2011/05/06	R207 2011/11/03	8.80	Call	Bond Future	2,446.0000	2,760.0000	12.837	0	0	0
2011/05/06	R207 2011/11/03	8.80	Put	Bond Future	1,705.0000	1,475.0000	(13.490)	0	0	0
2011/05/06	R207 2011/11/03	8.70	Call	Bond Future	2,145.0000	2,437.0000	13.613	0	0	0
2011/05/06	R207 2011/11/03	8.70	Put	Bond Future	1,948.0000	1,696.0000	(12.936)	0	0	0
2011/05/06	R207 2012/02/02			Bond Future	8.7750	8.6630	(1.276)	0.0000	0.0000	0
2011/05/06	R207 2012/02/02	9.00	Call	Bond Future	3,361.0000	3,716.0000	10.562	0	0	0
2011/05/06	R207 2012/02/02	9.00	Put	Bond Future	2,173.0000	1,930.0000	(11.183)	0	0	0
2011/05/06	R207 2012/02/02	9.05	Call	Bond Future	3,518.0000	3,881.0000	10.318	0	0	0
2011/05/06	R207 2012/02/02	9.05	Put	Bond Future	2,069.0000	1,833.0000	(11.406)	0	0	0
2011/05/06	R207 2012/02/02	8.95	Call	Bond Future	3,208.0000	3,554.0000	10.786	0	0	0
2011/05/06	R207 2012/02/02	8.95	Put	Bond Future	2,283.0000	2,030.0000	(11.082)	0	0	0
2011/05/06	R207 2012/05/03			Bond Future	8.8870	8.7740	(1.272)	0.0000	0.0000	0
2011/05/06	R207 2012/05/03	8.75	Call	Bond Future	2,641.0000	2,926.0000	10.791	0	0	0
2011/05/06	R207 2012/05/03	8.75	Put	Bond Future	3,353.0000	3,051.0000	(9.007)	0	0	0
2011/05/06	R207 2012/05/03	8.80	Call	Bond Future	2,776.0000	3,070.0000	10.591	0	0	0
2011/05/06	R207 2012/05/03	8.80	Put	Bond Future	3,227.0000	2,935.0000	(9.049)	0	0	0
2011/05/06	R207 2012/05/03	8.70	Call	Bond Future	2,512.0000	2,789.0000	11.027	0	0	0

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2011/05/06	R207 2012/05/03	8.70	Put	Bond Future	3,486.0000	3,176.0000	(8.893)	0	0	0
2011/05/06	R208 2011/05/05			Bond Future	8.4560	8.5000	0.520	0.0000	0.0000	0
2011/05/06	R208 2011/08/04			Bond Future	8.6170	8.5150	(1.184)	0.0000	0.0000	220
2011/05/06	R208 2011/08/04	8.25	Call	Bond Future	662.0000	847.0000	27.946	0	0	0
2011/05/06	R208 2011/08/04	8.25	Put	Bond Future	2,880.0000	2,456.0000	(14.722)	0	0	0
2011/05/06	R208 2011/08/04	8.30	Call	Bond Future	755.0000	958.0000	26.887	0	0	0
2011/05/06	R208 2011/08/04	8.30	Put	Bond Future	2,667.0000	2,261.0000	(15.223)	0	0	0
2011/05/06	R208 2011/08/04	8.20	Call	Bond Future	578.0000	746.0000	29.066	0	0	0
2011/05/06	R208 2011/08/04	8.20	Put	Bond Future	3,104.0000	2,663.0000	(14.207)	0	0	0
2011/05/06	R208 2011/11/03			Bond Future	8.7070	8.6040	(1.183)	0.0000	0.0000	5,999
2011/05/06	R208 2011/11/03	8.75	Call	Bond Future	2,363.0000	2,689.0000	13.796	0	0	0
2011/05/06	R208 2011/11/03	8.75	Put	Bond Future	2,113.0000	1,838.0000	(13.015)	0	0	0
2011/05/06	R208 2011/11/03	8.80	Call	Bond Future	2,522.0000	2,860.0000	13.402	0	0	0
2011/05/06	R208 2011/11/03	8.80	Put	Bond Future	1,983.0000	1,720.0000	(13.263)	0	0	0
2011/05/06	R208 2011/11/03	8.70	Call	Bond Future	2,211.0000	2,524.0000	14.156	0	0	0
2011/05/06	R208 2011/11/03	8.70	Put	Bond Future	2,252.0000	1,963.0000	(12.833)	0	0	0
2011/05/06	R208 2012/02/02			Bond Future	8.8080	8.6930	(1.306)	0.0000	0.0000	0
2011/05/06	R208 2012/02/02	9.00	Call	Bond Future	3,477.0000	3,860.0000	11.015	0	0	0
2011/05/06	R208 2012/02/02	9.00	Put	Bond Future	2,396.0000	2,123.0000	(11.394)	0	0	0
2011/05/06	R208 2012/02/02	9.05	Call	Bond Future	3,642.0000	4,035.0000	10.791	0	0	0
2011/05/06	R208 2012/02/02	9.05	Put	Bond Future	2,282.0000	2,019.0000	(11.525)	0	0	0
2011/05/06	R208 2012/02/02	8.95	Call	Bond Future	3,315.0000	3,688.0000	11.252	0	0	0
2011/05/06	R208 2012/02/02	8.95	Put	Bond Future	2,514.0000	2,231.0000	(11.257)	0	0	0
2011/05/06	R208 2012/05/03			Bond Future	8.9080	8.7910	(1.313)	0.0000	0.0000	0
2011/05/06	R208 2012/05/03	9.00	Call	Bond Future	3,494.0000	3,854.0000	10.303	0	0	0
2011/05/06	R208 2012/05/03	9.00	Put	Bond Future	2,986.0000	2,695.0000	(9.745)	0	0	0
2011/05/06	R208 2012/05/03	9.05	Call	Bond Future	3,656.0000	4,024.0000	10.066	0	0	0
2011/05/06	R208 2012/05/03	9.05	Put	Bond Future	2,874.0000	2,590.0000	(9.882)	0	0	0
2011/05/06	R208 2012/05/03	8.95	Call	Bond Future	3,336.0000	3,687.0000	10.522	0	0	0
2011/05/06	R208 2012/05/03	8.95	Put	Bond Future	3,104.0000	2,803.0000	(9.697)	0	0	0
2011/05/06	R209 2011/05/05			Bond Future	8.7860	8.8400	0.615	0.0000	0.0000	0
2011/05/06	R209 2011/08/04			Bond Future	8.9460	8.8710	(0.838)	0.0000	0.0000	0
2011/05/06	R209 2011/08/04	8.50	Call	Bond Future	790.0000	943.0000	19.367	0	0	0

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2011/05/06	R209 2011/08/04	8.50	Put	Bond Future	4,372.0000	3,942.0000	(9.835)	0	0	0
2011/05/06	R209 2011/08/04	8.55	Call	Bond Future	898.0000	1,066.0000	18.708	0	0	0
2011/05/06	R209 2011/08/04	8.55	Put	Bond Future	4,065.0000	3,650.0000	(10.209)	0	0	0
2011/05/06	R209 2011/08/04	8.45	Call	Bond Future	692.0000	830.0000	19.942	0	0	0
2011/05/06	R209 2011/08/04	8.45	Put	Bond Future	4,693.0000	4,248.0000	(9.482)	0	0	0
2011/05/06	R209 2011/08/04	10.10	Call	Bond Future	8,267.0000	8,814.0000	6.617	0	0	0
2011/05/06	R209 2011/08/04	10.10	Put	Bond Future	158.0000	122.0000	(22.785)	0	0	0
2011/05/06	R209 2011/11/03			Bond Future	9.0100	8.9360	(0.821)	0.0000	0.0000	1,318
2011/05/06	R209 2011/11/03	8.75	Call	Bond Future	2,144.0000	2,380.0000	11.007	0	0	0
2011/05/06	R209 2011/11/03	8.75	Put	Bond Future	4,174.0000	3,841.0000	(7.978)	0	0	0
2011/05/06	R209 2011/11/03	8.80	Call	Bond Future	2,306.0000	2,554.0000	10.755	0	0	0
2011/05/06	R209 2011/11/03	8.80	Put	Bond Future	3,938.0000	3,618.0000	(8.126)	0	0	0
2011/05/06	R209 2011/11/03	8.70	Call	Bond Future	1,989.0000	2,213.0000	11.262	0	0	0
2011/05/06	R209 2011/11/03	8.70	Put	Bond Future	4,420.0000	4,075.0000	(7.805)	0	0	0
2011/05/06	R209 2012/02/02			Bond Future	9.0810	9.0000	(0.892)	0.0000	0.0000	0
2011/05/06	R209 2012/02/02	9.00	Call	Bond Future	3,579.0000	3,887.0000	8.606	0	0	0
2011/05/06	R209 2012/02/02	9.00	Put	Bond Future	4,194.0000	3,887.0000	(7.320)	0	0	0
2011/05/06	R209 2012/02/02	9.05	Call	Bond Future	3,767.0000	4,085.0000	8.442	0	0	0
2011/05/06	R209 2012/02/02	9.05	Put	Bond Future	4,001.0000	3,705.0000	(7.398)	0	0	0
2011/05/06	R209 2012/02/02	8.95	Call	Bond Future	3,397.0000	3,696.0000	8.802	0	0	0
2011/05/06	R209 2012/02/02	8.95	Put	Bond Future	4,395.0000	4,080.0000	(7.167)	0	0	0
2011/05/06	R209 2012/05/03			Bond Future	9.1490	9.0670	(0.896)	0.0000	0.0000	0
2011/05/06	R209 2012/05/03	9.00	Call	Bond Future	3,835.0000	4,136.0000	7.849	0	0	0
2011/05/06	R209 2012/05/03	9.00	Put	Bond Future	4,958.0000	4,644.0000	(6.333)	0	0	0
2011/05/06	R209 2012/05/03	9.05	Call	Bond Future	4,016.0000	4,326.0000	7.719	0	0	0
2011/05/06	R209 2012/05/03	9.05	Put	Bond Future	4,759.0000	4,454.0000	(6.409)	0	0	0
2011/05/06	R209 2012/05/03	8.95	Call	Bond Future	3,659.0000	3,952.0000	8.008	0	0	0
2011/05/06	R209 2012/05/03	8.95	Put	Bond Future	5,165.0000	4,843.0000	(6.234)	0	0	0
2011/05/06	R210 2011/05/05			Bond Future	126.1900	126.1889	(0.001)	0.0000	0.0000	0
2011/05/06	R210 2011/08/04			Bond Future	128.0587	128.4464	0.303	0.0000	0.0000	270
2011/05/06	R210 2011/08/04	106.00	Call	Bond Future	22,059.0000	22,446.0000	1.754	0	0	0
2011/05/06	R210 2011/08/04	106.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/06	R210 2011/08/04	106.05	Call	Bond Future	22,009.0000	22,396.0000	1.758	0	0	0
2011/05/06	R210 2011/08/04	106.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/05/06	R210	2011/08/04	105.95	Call	Bond Future	22,109.0000	22,496.0000	1.750	0	0	0
2011/05/06	R210	2011/08/04	105.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/06	R211	2011/05/05			Bond Future	1.5330	2.0850	36.008	0.0000	0.0000	0
2011/05/06	R211	2011/08/04			Bond Future	1.3300	1.2660	(4.812)	0.0000	0.0000	0
2011/05/06	R211	2011/08/04	1.50	Call	Bond Future	921.0000	1,270.0000	37.894	0	0	0
2011/05/06	R211	2011/08/04	1.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/06	R211	2011/08/04	1.55	Call	Bond Future	1,190.0000	1,539.0000	29.328	0	0	0
2011/05/06	R211	2011/08/04	1.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/06	R211	2011/08/04	1.45	Call	Bond Future	651.0000	1,000.0000	53.610	0	0	0
2011/05/06	R211	2011/08/04	1.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/06	R211	2011/11/03			Bond Future	1.0890	1.0270	(5.693)	0.0000	0.0000	539
2011/05/06	R211	2011/11/03	1.25	Call	Bond Future	845.0000	1,172.0000	38.698	0	0	0
2011/05/06	R211	2011/11/03	1.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/06	R211	2011/11/03	1.30	Call	Bond Future	1,106.0000	1,433.0000	29.566	0	0	0
2011/05/06	R211	2011/11/03	1.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/06	R211	2011/11/03	1.20	Call	Bond Future	583.0000	911.0000	56.261	0	0	0
2011/05/06	R211	2011/11/03	1.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/06	R212	2011/05/05			Bond Future	2.3360	2.6300	12.586	0.0000	0.0000	0
2011/05/06	R212	2011/08/04			Bond Future	2.2440	2.2200	(1.070)	0.0000	0.0000	2,292
2011/05/06	R212	2011/08/04	2.50	Call	Bond Future	2,408.0000	2,637.0000	9.510	0	0	0
2011/05/06	R212	2011/08/04	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/06	R212	2011/08/04	2.55	Call	Bond Future	2,871.0000	3,100.0000	7.976	0	0	0
2011/05/06	R212	2011/08/04	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/06	R212	2011/08/04	2.45	Call	Bond Future	1,943.0000	2,172.0000	11.786	0	0	0
2011/05/06	R212	2011/08/04	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/06	R212	2011/11/03			Bond Future	2.1370	2.1140	(1.076)	0.0000	0.0000	240
2011/05/06	R212	2011/11/03	2.50	Call	Bond Future	3,362.0000	3,579.0000	6.454	0	0	0
2011/05/06	R212	2011/11/03	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/06	R212	2011/11/03	2.55	Call	Bond Future	3,815.0000	4,032.0000	5.688	0	0	0
2011/05/06	R212	2011/11/03	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/06	R212	2011/11/03	2.45	Call	Bond Future	2,906.0000	3,123.0000	7.467	0	0	0
2011/05/06	R212	2011/11/03	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/06	R213	2011/05/05			Bond Future	8.8060	8.8600	0.613	0.0000	0.0000	0

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2011/05/06	R213 2011/08/04			Bond Future	8.9470	8.8980	(0.548)	0.0000	0.0000	0
2011/05/06	R213 2011/08/04	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/06	R213 2011/08/04	8.00	Put	Bond Future	8,029.0000	7,640.0000	(4.845)	0	0	0
2011/05/06	R213 2011/08/04	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/06	R213 2011/08/04	8.05	Put	Bond Future	7,576.0000	7,188.0000	(5.121)	0	0	0
2011/05/06	R213 2011/08/04	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/06	R213 2011/08/04	7.95	Put	Bond Future	8,485.0000	8,096.0000	(4.585)	0	0	0
2011/05/06	R213 2011/11/03			Bond Future	9.0190	8.9700	(0.543)	0.0000	0.0000	0
2011/05/06	R213 2011/11/03	8.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/06	R213 2011/11/03	8.75	Put	Bond Future	2,138.0000	1,755.0000	(17.914)	0	0	0
2011/05/06	R213 2011/11/03	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/06	R213 2011/11/03	8.80	Put	Bond Future	1,734.0000	1,351.0000	(22.088)	0	0	0
2011/05/06	R213 2011/11/03	8.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/06	R213 2011/11/03	8.70	Put	Bond Future	2,544.0000	2,161.0000	(15.055)	0	0	0
2011/05/06	R213 2012/02/02			Bond Future	9.1000	9.0450	(0.604)	0.0000	0.0000	0
2011/05/06	R213 2012/02/02	9.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/06	R213 2012/02/02	9.00	Put	Bond Future	773.0000	349.0000	(54.851)	0	0	0
2011/05/06	R213 2012/02/02	9.05	Call	Bond Future	0.0000	39.0000	100.000	0	0	0
2011/05/06	R213 2012/02/02	9.05	Put	Bond Future	385.0000	0.0000	(100.000)	0	0	0
2011/05/06	R213 2012/02/02	8.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/06	R213 2012/02/02	8.95	Put	Bond Future	1,164.0000	740.0000	(36.426)	0	0	0
2011/05/06	R213 2012/05/03			Bond Future	9.1730	9.1190	(0.589)	0.0000	0.0000	0
2011/05/06	R213 2012/05/03	9.25	Call	Bond Future	580.0000	990.0000	70.690	0	0	0
2011/05/06	R213 2012/05/03	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/06	R213 2012/05/03	9.30	Call	Bond Future	953.0000	1,363.0000	43.022	0	0	0
2011/05/06	R213 2012/05/03	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/06	R213 2012/05/03	9.20	Call	Bond Future	204.0000	614.0000	200.980	0	0	0
2011/05/06	R213 2012/05/03	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/06	TRT1 2011/08/04			Index Future	347.1830	348.8770	0.488	0.0000	0.0000	100
2011/05/06	TRT1 2011/11/03			Index Future	351.8270	353.5440	0.488	0.0000	0.0000	0

Total

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