



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 12/04/2011

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

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2011/04/12	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/12	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/12	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/12	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/12	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/12	AL7T 2011/05/05			Index Future	375.1790	374.0560	(0.299)	0.0000	0.0000	30
2011/04/12	AL7T 2011/08/04			Index Future	380.5580	379.4200	(0.299)	0.0000	0.0000	0
2011/04/12	ALBI 2011/05/05			Index Future	345.2540	343.9570	(0.376)	0.0000	0.0000	1,070
2011/04/12	ALBI 2011/08/04			Index Future	350.2040	348.8890	(0.375)	0.0000	0.0000	0
2011/04/12	C155 2011/08/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/12	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/12	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/12	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/12	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/12	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/12	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/12	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/12	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/12	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/12	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/12	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/04/12	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0
2011/04/12	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/12	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/12	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/12	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/12	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/12	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/12	CRD1 2011/05/05			Index Future	155.9280	155.5950	(0.214)	0.0000	0.0000	2
2011/04/12	CRD1 2011/08/04			Index Future	158.0810	157.7440	(0.213)	0.0000	0.0000	0
2011/04/12	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/12	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/12	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/12	GOVI 2011/05/05			GOVI	346.1960	345.0020	(0.345)	0.0000	0.0000	205
2011/04/12	GOVI 2011/05/05	349.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/04/12	GOVI 2011/05/05	349.00	Put	GOVI	28,040.0000	39,980.0000	42.582	0	0	0
2011/04/12	GOVI 2011/05/05	349.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/04/12	GOVI 2011/05/05	349.01	Put	GOVI	28,140.0000	40,080.0000	42.431	0	0	0
2011/04/12	GOVI 2011/05/05	348.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/04/12	GOVI 2011/05/05	348.99	Put	GOVI	27,940.0000	39,880.0000	42.734	0	0	0
2011/04/12	GOVI 2011/08/04			GOVI	351.1600	349.9500	(0.345)	0.0000	0.0000	0
2011/04/12	GOVI 2011/08/04	348.00	Call	GOVI	31,600.0000	19,500.0000	(38.291)	0	0	0
2011/04/12	GOVI 2011/08/04	348.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/04/12	GOVI 2011/08/04	348.01	Call	GOVI	31,500.0000	19,400.0000	(38.413)	0	0	0
2011/04/12	GOVI 2011/08/04	348.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/04/12	GOVI 2011/08/04	347.99	Call	GOVI	31,700.0000	19,600.0000	(38.170)	0	0	0
2011/04/12	GOVI 2011/08/04	347.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0

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2011/04/12	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/04/12	IGOV 2011/05/05			Index Future	150.2800	150.2780	(0.001)	0.0000	0.0000	65
2011/04/12	IGOV 2011/08/04			Index Future	152.4350	152.4340	(0.001)	0.0000	0.0000	0
2011/04/12	ILBI 2011/05/05			Index Future	406.5420	406.5380	(0.001)	0.0000	0.0000	336
2011/04/12	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/04/12	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/04/12	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/04/12	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/04/12	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/04/12	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/04/12	JBAF 2011/04/20			Jibar Tradeable Future	5.5860	5.5840	(0.036)	0.0000	0.0000	2,001
2011/04/12	JBAF 2011/05/18			Jibar Tradeable Future	5.6160	5.6130	(0.053)	0.0000	0.0000	3,001
2011/04/12	JBAF 2011/06/15			Jibar Tradeable Future	5.6420	5.6320	(0.177)	0.0000	0.0000	3,890
2011/04/12	JBAF 2011/07/20			Jibar Tradeable Future	5.6980	5.6790	(0.333)	0.0000	0.0000	2,000
2011/04/12	JBAF 2011/08/17			Jibar Tradeable Future	5.8040	5.7720	(0.551)	0.0000	0.0000	0
2011/04/12	JBAF 2011/09/21			Jibar Tradeable Future	5.9140	5.8830	(0.524)	0.0000	0.0000	14,700
2011/04/12	JBAF 2011/12/21			Jibar Tradeable Future	6.3400	6.3090	(0.489)	93.6600	93.6600	5,591
2011/04/12	JBAF 2012/03/20			Jibar Tradeable Future	6.8150	6.7790	(0.528)	0.0000	0.0000	1,090
2011/04/12	JBAF 2012/06/20			Jibar Tradeable Future	7.2950	7.2600	(0.480)	0.0000	0.0000	2,890
2011/04/12	JBAF 2012/09/19			Jibar Tradeable Future	7.7070	7.6650	(0.545)	0.0000	0.0000	44,710
2011/04/12	JBAF 2012/12/19			Jibar Tradeable Future	8.0540	8.0050	(0.608)	91.9600	91.9600	490
2011/04/12	JBAF 2013/03/20			Jibar Tradeable Future	8.3860	8.3300	(0.668)	0.0000	0.0000	0
2011/04/12	JN02 2011/05/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/04/12	JN02 2011/05/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/04/12	JN02 2011/05/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/04/12	JN02 2011/05/05	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0

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2011/04/12	JN02 2011/05/05	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2011/04/12	JN02 2011/05/05	8.25	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/04/12	JN02 2011/05/05	8.25	Put	JNOTE	750,000.0000	750,000.0000	0.000	0	0	0
2011/04/12	JN05 2011/05/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/04/12	JN05 2011/05/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/04/12	JN05 2011/05/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/04/12	JN05 2011/05/05	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/04/12	JN05 2011/05/05	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2011/04/12	JN05 2011/05/05	8.25	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/04/12	JN05 2011/05/05	8.25	Put	JNOTE	750,000.0000	750,000.0000	0.000	0	0	0
2011/04/12	JN10 2011/05/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/04/12	JN10 2011/05/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/04/12	JN10 2011/05/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/04/12	JN10 2011/05/05	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/04/12	JN10 2011/05/05	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2011/04/12	JN10 2011/05/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/04/12	JN10 2011/05/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/04/12	OTH1 2011/05/05			Index Future	339.8040	337.9520	(0.545)	0.0000	0.0000	3
2011/04/12	OTH1 2011/08/04			Index Future	344.6750	342.7990	(0.544)	0.0000	0.0000	0
2011/04/12	R157 2011/05/05			Bond Future	7.7750	7.8090	0.437	0.0000	0.0000	2,405
2011/04/12	R157 2011/05/05	7.75	Call	Bond Future	415.0000	344.0000	(17.108)	0	0	0
2011/04/12	R157 2011/05/05	7.75	Put	Bond Future	517.0000	586.0000	13.346	0	0	0
2011/04/12	R157 2011/05/05	7.80	Call	Bond Future	518.0000	437.0000	(15.637)	0	0	0
2011/04/12	R157 2011/05/05	7.80	Put	Bond Future	416.0000	474.0000	13.942	0	0	0
2011/04/12	R157 2011/05/05	7.70	Call	Bond Future	326.0000	265.0000	(18.712)	0	0	0
2011/04/12	R157 2011/05/05	7.70	Put	Bond Future	634.0000	712.0000	12.303	0	0	0
2011/04/12	R157 2011/05/05	7.65	Call	Bond Future	250.0000	199.0000	(20.400)	0	0	0
2011/04/12	R157 2011/05/05	7.65	Put	Bond Future	763.0000	851.0000	11.533	0	0	0
2011/04/12	R157 2011/08/04			Bond Future	7.9260	7.9630	0.467	0.0000	0.0000	0
2011/04/12	R157 2011/08/04	7.50	Call	Bond Future	454.0000	412.0000	(9.251)	0	0	0
2011/04/12	R157 2011/08/04	7.50	Put	Bond Future	2,108.0000	2,208.0000	4.744	0	0	0
2011/04/12	R157 2011/08/04	7.55	Call	Bond Future	512.0000	467.0000	(8.789)	0	0	0

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2011/04/12	R157 2011/08/04	7.55	Put	Bond Future	1,970.0000	2,068.0000	4.975	0	0	0
2011/04/12	R157 2011/08/04	7.45	Call	Bond Future	402.0000	364.0000	(9.453)	0	0	0
2011/04/12	R157 2011/08/04	7.45	Put	Bond Future	2,252.0000	2,356.0000	4.618	0	0	0
2011/04/12	R157 2011/08/04	7.20	Put	Bond Future	3,041.0000	3,161.0000	3.946	0	0	0
2011/04/12	R157 2011/08/04	7.20	Call	Bond Future	205.0000	182.0000	(11.220)	0	0	1,320
2011/04/12	R157 2011/08/04	7.60	Put	Bond Future	1,838.0000	1,931.0000	5.060	0	0	0
2011/04/12	R157 2011/08/04	7.60	Call	Bond Future	575.0000	526.0000	(8.522)	0	0	440
2011/04/12	R157 2011/08/04	7.80	Call	Bond Future	878.0000	812.0000	(7.517)	0	0	0
2011/04/12	R157 2011/08/04	7.80	Put	Bond Future	1,364.0000	1,440.0000	5.572	0	0	440
2011/04/12	R157 2011/08/04	8.20	Call	Bond Future	1,729.0000	1,633.0000	(5.552)	0	0	0
2011/04/12	R157 2011/08/04	8.20	Put	Bond Future	680.0000	727.0000	6.912	0	0	1,320
2011/04/12	R157 2011/11/03			Bond Future	8.0960	8.1360	0.494	0.0000	0.0000	3,732
2011/04/12	R157 2011/11/03	8.25	Call	Bond Future	1,812.0000	1,728.0000	(4.636)	0	0	0
2011/04/12	R157 2011/11/03	8.25	Put	Bond Future	1,258.0000	1,318.0000	4.769	0	0	0
2011/04/12	R157 2011/11/03	8.30	Call	Bond Future	1,918.0000	1,832.0000	(4.484)	0	0	0
2011/04/12	R157 2011/11/03	8.30	Put	Bond Future	1,185.0000	1,243.0000	4.895	0	0	0
2011/04/12	R157 2011/11/03	8.20	Call	Bond Future	1,710.0000	1,629.0000	(4.737)	0	0	0
2011/04/12	R157 2011/11/03	8.20	Put	Bond Future	1,336.0000	1,399.0000	4.716	0	0	0
2011/04/12	R157 2012/02/02			Bond Future	8.2920	8.3350	0.519	0.0000	0.0000	0
2011/04/12	R157 2012/02/02	8.50	Call	Bond Future	2,219.0000	2,135.0000	(3.785)	0	0	0
2011/04/12	R157 2012/02/02	8.50	Put	Bond Future	1,522.0000	1,583.0000	4.008	0	0	0
2011/04/12	R157 2012/02/02	8.55	Call	Bond Future	2,319.0000	2,233.0000	(3.708)	0	0	0
2011/04/12	R157 2012/02/02	8.55	Put	Bond Future	1,456.0000	1,514.0000	3.984	0	0	0
2011/04/12	R157 2012/02/02	8.45	Call	Bond Future	2,121.0000	2,039.0000	(3.866)	0	0	0
2011/04/12	R157 2012/02/02	8.45	Put	Bond Future	1,591.0000	1,654.0000	3.960	0	0	0
2011/04/12	R186 2011/05/05			Bond Future	8.7040	8.7940	1.034	0.0000	0.0000	29,349
2011/04/12	R186 2011/05/05	8.75	Call	Bond Future	1,460.0000	1,009.0000	(30.890)	0	0	0
2011/04/12	R186 2011/05/05	8.75	Put	Bond Future	1,030.0000	1,418.0000	37.670	0	0	0
2011/04/12	R186 2011/05/05	8.80	Call	Bond Future	1,733.0000	1,231.0000	(28.967)	0	0	1
2011/04/12	R186 2011/05/05	8.80	Put	Bond Future	838.0000	1,175.0000	40.215	0	0	0
2011/04/12	R186 2011/05/05	8.70	Call	Bond Future	1,214.0000	814.0000	(32.949)	0	0	0
2011/04/12	R186 2011/05/05	8.70	Put	Bond Future	1,252.0000	1,691.0000	35.064	0	0	0
2011/04/12	R186 2011/05/05	8.00	Put	Bond Future	6,905.0000	7,736.0000	12.035	0	0	0
2011/04/12	R186 2011/05/05	8.00	Call	Bond Future	14.0000	5.0000	(64.286)	0	0	5,500

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2011/04/12	R186 2011/08/04			Bond Future	8.7940	8.8880	1.069	0.0000	0.0000	0
2011/04/12	R186 2011/08/04	8.25	Call	Bond Future	1,032.0000	825.0000	(20.058)	0	0	0
2011/04/12	R186 2011/08/04	8.25	Put	Bond Future	6,201.0000	6,854.0000	10.531	0	0	0
2011/04/12	R186 2011/08/04	8.30	Call	Bond Future	1,154.0000	928.0000	(19.584)	0	0	0
2011/04/12	R186 2011/08/04	8.30	Put	Bond Future	5,834.0000	6,468.0000	10.867	0	0	0
2011/04/12	R186 2011/08/04	8.20	Call	Bond Future	922.0000	732.0000	(20.607)	0	0	0
2011/04/12	R186 2011/08/04	8.20	Put	Bond Future	6,583.0000	7,253.0000	10.178	0	0	0
2011/04/12	R186 2011/08/04	8.35	Put	Bond Future	5,479.0000	6,094.0000	11.225	0	0	0
2011/04/12	R186 2011/08/04	8.35	Call	Bond Future	1,285.0000	1,040.0000	(19.066)	0	0	600
2011/04/12	R186 2011/08/04	8.70	Put	Bond Future	3,364.0000	3,832.0000	13.912	0	0	0
2011/04/12	R186 2011/08/04	8.70	Call	Bond Future	2,494.0000	2,102.0000	(15.718)	0	0	200
2011/04/12	R186 2011/08/04	8.95	Call	Bond Future	3,680.0000	3,181.0000	(13.560)	0	0	0
2011/04/12	R186 2011/08/04	8.95	Put	Bond Future	2,258.0000	2,619.0000	15.988	0	0	200
2011/04/12	R186 2011/08/04	9.70	Call	Bond Future	8,449.0000	7,708.0000	(8.770)	0	0	0
2011/04/12	R186 2011/08/04	9.70	Put	Bond Future	541.0000	660.0000	21.996	0	0	600
2011/04/12	R186 2011/11/03			Bond Future	8.8860	8.9820	1.080	0.0000	0.0000	13,291
2011/04/12	R186 2011/11/03	9.00	Call	Bond Future	4,588.0000	4,113.0000	(10.353)	0	0	0
2011/04/12	R186 2011/11/03	9.00	Put	Bond Future	3,566.0000	3,953.0000	10.852	0	0	0
2011/04/12	R186 2011/11/03	9.05	Call	Bond Future	4,834.0000	4,344.0000	(10.137)	0	0	0
2011/04/12	R186 2011/11/03	9.05	Put	Bond Future	3,369.0000	3,740.0000	11.012	0	0	0
2011/04/12	R186 2011/11/03	8.95	Call	Bond Future	4,348.0000	3,887.0000	(10.603)	0	0	0
2011/04/12	R186 2011/11/03	8.95	Put	Bond Future	3,773.0000	4,173.0000	10.602	0	0	0
2011/04/12	R186 2012/02/02			Bond Future	8.9800	9.0800	1.114	0.0000	0.0000	2,500
2011/04/12	R186 2012/02/02	9.00	Call	Bond Future	5,127.0000	4,667.0000	(8.972)	0	0	0
2011/04/12	R186 2012/02/02	9.00	Put	Bond Future	4,950.0000	5,370.0000	8.485	0	0	0
2011/04/12	R186 2012/02/02	9.05	Call	Bond Future	5,357.0000	4,884.0000	(8.830)	0	0	0
2011/04/12	R186 2012/02/02	9.05	Put	Bond Future	4,740.0000	5,147.0000	8.586	0	0	0
2011/04/12	R186 2012/02/02	8.95	Call	Bond Future	4,903.0000	4,455.0000	(9.137)	0	0	0
2011/04/12	R186 2012/02/02	8.95	Put	Bond Future	5,169.0000	5,600.0000	8.338	0	0	0
2011/04/12	R189 2011/05/05			Bond Future	208.7377	208.7422	0.002	0.0000	0.0000	0
2011/04/12	R189 2011/05/05	207.30	Call	Bond Future	1,438.0000	1,442.0000	0.278	0	0	0
2011/04/12	R189 2011/05/05	207.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/12	R189 2011/05/05	207.35	Call	Bond Future	1,388.0000	1,392.0000	0.288	0	0	0
2011/04/12	R189 2011/05/05	207.35	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/04/12	R189 2011/05/05	207.25	Call	Bond Future	1,488.0000	1,492.0000	0.269	0	0	0
2011/04/12	R189 2011/05/05	207.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/12	R197 2011/05/05			Bond Future	231.8258	231.8394	0.006	0.0000	0.0000	0
2011/04/12	R197 2011/05/05	232.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/12	R197 2011/05/05	232.00	Put	Bond Future	174.0000	161.0000	(7.471)	0	0	0
2011/04/12	R197 2011/05/05	232.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/12	R197 2011/05/05	232.05	Put	Bond Future	224.0000	211.0000	(5.804)	0	0	0
2011/04/12	R197 2011/05/05	231.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/12	R197 2011/05/05	231.95	Put	Bond Future	124.0000	111.0000	(10.484)	0	0	0
2011/04/12	R201 2011/05/05			Bond Future	7.3920	7.4220	0.406	0.0000	0.0000	484
2011/04/12	R201 2011/05/05	7.75	Call	Bond Future	1,174.0000	1,084.0000	(7.666)	0	0	0
2011/04/12	R201 2011/05/05	7.75	Put	Bond Future	34.0000	40.0000	17.647	0	0	0
2011/04/12	R201 2011/05/05	7.80	Call	Bond Future	1,320.0000	1,228.0000	(6.970)	0	0	0
2011/04/12	R201 2011/05/05	7.80	Put	Bond Future	22.0000	26.0000	18.182	0	0	0
2011/04/12	R201 2011/05/05	7.70	Call	Bond Future	1,031.0000	944.0000	(8.438)	0	0	0
2011/04/12	R201 2011/05/05	7.70	Put	Bond Future	49.0000	59.0000	20.408	0	0	0
2011/04/12	R201 2011/08/04			Bond Future	7.5320	7.5640	0.425	0.0000	0.0000	0
2011/04/12	R201 2011/08/04	7.25	Call	Bond Future	445.0000	410.0000	(7.865)	0	0	0
2011/04/12	R201 2011/08/04	7.25	Put	Bond Future	1,292.0000	1,353.0000	4.721	0	0	0
2011/04/12	R201 2011/08/04	7.30	Call	Bond Future	500.0000	462.0000	(7.600)	0	0	0
2011/04/12	R201 2011/08/04	7.30	Put	Bond Future	1,196.0000	1,254.0000	4.849	0	0	0
2011/04/12	R201 2011/08/04	7.20	Call	Bond Future	395.0000	363.0000	(8.101)	0	0	0
2011/04/12	R201 2011/08/04	7.20	Put	Bond Future	1,393.0000	1,457.0000	4.594	0	0	0
2011/04/12	R201 2011/11/03			Bond Future	7.6870	7.7220	0.455	0.0000	0.0000	45
2011/04/12	R201 2011/11/03	8.00	Call	Bond Future	1,616.0000	1,554.0000	(3.837)	0	0	0
2011/04/12	R201 2011/11/03	8.00	Put	Bond Future	751.0000	787.0000	4.794	0	0	0
2011/04/12	R201 2011/11/03	8.05	Call	Bond Future	1,706.0000	1,642.0000	(3.751)	0	0	0
2011/04/12	R201 2011/11/03	8.05	Put	Bond Future	704.0000	737.0000	4.688	0	0	0
2011/04/12	R201 2011/11/03	7.95	Call	Bond Future	1,529.0000	1,468.0000	(3.990)	0	0	0
2011/04/12	R201 2011/11/03	7.95	Put	Bond Future	802.0000	838.0000	4.489	0	0	0
2011/04/12	R201 2012/02/02			Bond Future	7.8660	7.9040	0.483	0.0000	0.0000	0
2011/04/12	R201 2012/02/02	8.25	Call	Bond Future	1,868.0000	1,805.0000	(3.373)	0	0	0
2011/04/12	R201 2012/02/02	8.25	Put	Bond Future	890.0000	925.0000	3.933	0	0	0

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2011/04/12	R201 2012/02/02	8.30	Call	Bond Future	1,950.0000	1,887.0000	(3.231)	0	0	0
2011/04/12	R201 2012/02/02	8.30	Put	Bond Future	846.0000	880.0000	4.019	0	0	0
2011/04/12	R201 2012/02/02	8.20	Call	Bond Future	1,786.0000	1,725.0000	(3.415)	0	0	0
2011/04/12	R201 2012/02/02	8.20	Put	Bond Future	935.0000	971.0000	3.850	0	0	0
2011/04/12	R202 2011/05/05			Bond Future	0.3480	0.3470	(0.287)	0.0000	0.0000	10,539
2011/04/12	R202 2011/05/05	2.05	Call	Bond Future	42,097.0000	42,126.0000	0.069	0	0	0
2011/04/12	R202 2011/05/05	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/12	R202 2011/05/05	2.10	Call	Bond Future	43,125.0000	43,154.0000	0.067	0	0	0
2011/04/12	R202 2011/05/05	2.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/12	R202 2011/05/05	2.00	Call	Bond Future	41,058.0000	41,088.0000	0.073	0	0	0
2011/04/12	R202 2011/05/05	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/12	R203 2011/05/05			Bond Future	8.2810	8.3210	0.483	0.0000	0.0000	517
2011/04/12	R203 2011/05/05	8.25	Call	Bond Future	513.0000	417.0000	(18.713)	0	0	0
2011/04/12	R203 2011/05/05	8.25	Put	Bond Future	664.0000	762.0000	14.759	0	0	0
2011/04/12	R203 2011/05/05	8.30	Call	Bond Future	634.0000	524.0000	(17.350)	0	0	0
2011/04/12	R203 2011/05/05	8.30	Put	Bond Future	542.0000	626.0000	15.498	0	0	0
2011/04/12	R203 2011/05/05	8.20	Call	Bond Future	408.0000	325.0000	(20.343)	0	0	0
2011/04/12	R203 2011/05/05	8.20	Put	Bond Future	803.0000	914.0000	13.823	0	0	0
2011/04/12	R203 2011/08/04			Bond Future	8.4110	8.4520	0.487	0.0000	0.0000	0
2011/04/12	R203 2011/08/04	8.00	Call	Bond Future	624.0000	565.0000	(9.455)	0	0	0
2011/04/12	R203 2011/08/04	8.00	Put	Bond Future	2,569.0000	2,701.0000	5.138	0	0	0
2011/04/12	R203 2011/08/04	8.05	Call	Bond Future	697.0000	633.0000	(9.182)	0	0	0
2011/04/12	R203 2011/08/04	8.05	Put	Bond Future	2,403.0000	2,530.0000	5.285	0	0	0
2011/04/12	R203 2011/08/04	7.95	Call	Bond Future	557.0000	502.0000	(9.874)	0	0	0
2011/04/12	R203 2011/08/04	7.95	Put	Bond Future	2,741.0000	2,878.0000	4.998	0	0	0
2011/04/12	R203 2011/11/03			Bond Future	8.5500	8.5940	0.515	0.0000	0.0000	1,633
2011/04/12	R203 2011/11/03	8.50	Call	Bond Future	1,804.0000	1,704.0000	(5.543)	0	0	0
2011/04/12	R203 2011/11/03	8.50	Put	Bond Future	2,029.0000	2,126.0000	4.781	0	0	0
2011/04/12	R203 2011/11/03	8.55	Call	Bond Future	1,919.0000	1,815.0000	(5.419)	0	0	0
2011/04/12	R203 2011/11/03	8.55	Put	Bond Future	1,919.0000	2,012.0000	4.846	0	0	0
2011/04/12	R203 2011/11/03	8.45	Call	Bond Future	1,693.0000	1,597.0000	(5.670)	0	0	0
2011/04/12	R203 2011/11/03	8.45	Put	Bond Future	2,144.0000	2,245.0000	4.711	0	0	0
2011/04/12	R203 2012/02/02			Bond Future	8.7030	8.7490	0.529	0.0000	0.0000	0

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2011/04/12	R203 2012/02/02	8.75	Call	Bond Future	2,517.0000	2,410.0000	(4.251)	0	0	0
2011/04/12	R203 2012/02/02	8.75	Put	Bond Future	2,315.0000	2,406.0000	3.931	0	0	0
2011/04/12	R203 2012/02/02	8.80	Call	Bond Future	2,634.0000	2,525.0000	(4.138)	0	0	0
2011/04/12	R203 2012/02/02	8.80	Put	Bond Future	2,217.0000	2,306.0000	4.014	0	0	0
2011/04/12	R203 2012/02/02	8.70	Call	Bond Future	2,401.0000	2,298.0000	(4.290)	0	0	0
2011/04/12	R203 2012/02/02	8.70	Put	Bond Future	2,414.0000	2,509.0000	3.935	0	0	0
2011/04/12	R204 2011/05/05			Bond Future	8.4060	8.4450	0.464	0.0000	0.0000	100
2011/04/12	R204 2011/05/05	8.50	Call	Bond Future	971.0000	830.0000	(14.521)	0	0	0
2011/04/12	R204 2011/05/05	8.50	Put	Bond Future	459.0000	531.0000	15.686	0	0	0
2011/04/12	R204 2011/05/05	8.55	Call	Bond Future	1,147.0000	994.0000	(13.339)	0	0	0
2011/04/12	R204 2011/05/05	8.55	Put	Bond Future	364.0000	424.0000	16.484	0	0	0
2011/04/12	R204 2011/05/05	8.45	Call	Bond Future	811.0000	683.0000	(15.783)	0	0	0
2011/04/12	R204 2011/05/05	8.45	Put	Bond Future	571.0000	656.0000	14.886	0	0	0
2011/04/12	R204 2011/08/04			Bond Future	8.5260	8.5670	0.481	0.0000	0.0000	0
2011/04/12	R204 2011/08/04	8.00	Call	Bond Future	574.0000	517.0000	(9.930)	0	0	0
2011/04/12	R204 2011/08/04	8.00	Put	Bond Future	3,408.0000	3,568.0000	4.695	0	0	0
2011/04/12	R204 2011/08/04	8.05	Call	Bond Future	644.0000	582.0000	(9.627)	0	0	0
2011/04/12	R204 2011/08/04	8.05	Put	Bond Future	3,204.0000	3,359.0000	4.838	0	0	0
2011/04/12	R204 2011/08/04	7.95	Call	Bond Future	510.0000	458.0000	(10.196)	0	0	0
2011/04/12	R204 2011/08/04	7.95	Put	Bond Future	3,619.0000	3,784.0000	4.559	0	0	0
2011/04/12	R204 2011/11/03			Bond Future	8.6510	8.6940	0.497	0.0000	0.0000	2,034
2011/04/12	R204 2011/11/03	8.75	Call	Bond Future	2,536.0000	2,411.0000	(4.929)	0	0	0
2011/04/12	R204 2011/11/03	8.75	Put	Bond Future	2,031.0000	2,126.0000	4.677	0	0	0
2011/04/12	R204 2011/11/03	8.80	Call	Bond Future	2,678.0000	2,550.0000	(4.780)	0	0	0
2011/04/12	R204 2011/11/03	8.80	Put	Bond Future	1,919.0000	2,011.0000	4.794	0	0	0
2011/04/12	R204 2011/11/03	8.70	Call	Bond Future	2,397.0000	2,277.0000	(5.006)	0	0	0
2011/04/12	R204 2011/11/03	8.70	Put	Bond Future	2,146.0000	2,246.0000	4.660	0	0	0
2011/04/12	R204 2012/02/02			Bond Future	8.7830	8.8280	0.512	0.0000	0.0000	0
2011/04/12	R204 2012/02/02	9.00	Call	Bond Future	3,430.0000	3,299.0000	(3.819)	0	0	0
2011/04/12	R204 2012/02/02	9.00	Put	Bond Future	2,363.0000	2,455.0000	3.893	0	0	0
2011/04/12	R204 2012/02/02	9.05	Call	Bond Future	3,574.0000	3,440.0000	(3.749)	0	0	0
2011/04/12	R204 2012/02/02	9.05	Put	Bond Future	2,263.0000	2,352.0000	3.933	0	0	0
2011/04/12	R204 2012/02/02	8.95	Call	Bond Future	3,290.0000	3,162.0000	(3.891)	0	0	0
2011/04/12	R204 2012/02/02	8.95	Put	Bond Future	2,468.0000	2,562.0000	3.809	0	0	0

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2011/04/12	R206 2011/05/05			Bond Future	7.0680	7.0920	0.340	0.0000	0.0000	0
2011/04/12	R206 2011/05/05	7.50	Call	Bond Future	1,052.0000	995.0000	(5.418)	0	0	0
2011/04/12	R206 2011/05/05	7.50	Put	Bond Future	12.0000	13.0000	8.333	0	0	0
2011/04/12	R206 2011/05/05	7.55	Call	Bond Future	1,167.0000	1,110.0000	(4.884)	0	0	0
2011/04/12	R206 2011/05/05	7.55	Put	Bond Future	8.0000	9.0000	12.500	0	0	0
2011/04/12	R206 2011/05/05	7.45	Call	Bond Future	938.0000	882.0000	(5.970)	0	0	0
2011/04/12	R206 2011/05/05	7.45	Put	Bond Future	18.0000	20.0000	11.111	0	0	0
2011/04/12	R206 2011/08/04			Bond Future	7.2180	7.2450	0.374	0.0000	0.0000	0
2011/04/12	R206 2011/08/04	7.00	Call	Bond Future	340.0000	316.0000	(7.059)	0	0	0
2011/04/12	R206 2011/08/04	7.00	Put	Bond Future	821.0000	857.0000	4.385	0	0	0
2011/04/12	R206 2011/08/04	7.05	Call	Bond Future	385.0000	360.0000	(6.494)	0	0	0
2011/04/12	R206 2011/08/04	7.05	Put	Bond Future	756.0000	790.0000	4.497	0	0	0
2011/04/12	R206 2011/08/04	6.95	Call	Bond Future	300.0000	279.0000	(7.000)	0	0	0
2011/04/12	R206 2011/08/04	6.95	Put	Bond Future	892.0000	931.0000	4.372	0	0	0
2011/04/12	R206 2011/11/03			Bond Future	7.3840	7.4150	0.420	0.0000	0.0000	0
2011/04/12	R206 2011/11/03	7.75	Call	Bond Future	1,195.0000	1,154.0000	(3.431)	0	0	0
2011/04/12	R206 2011/11/03	7.75	Put	Bond Future	470.0000	491.0000	4.468	0	0	0
2011/04/12	R206 2011/11/03	7.80	Call	Bond Future	1,262.0000	1,219.0000	(3.407)	0	0	0
2011/04/12	R206 2011/11/03	7.80	Put	Bond Future	439.0000	458.0000	4.328	0	0	0
2011/04/12	R206 2011/11/03	7.70	Call	Bond Future	1,130.0000	1,090.0000	(3.540)	0	0	0
2011/04/12	R206 2011/11/03	7.70	Put	Bond Future	504.0000	526.0000	4.365	0	0	0
2011/04/12	R206 2012/02/02			Bond Future	7.5910	7.6260	0.461	0.0000	0.0000	0
2011/04/12	R206 2012/02/02	8.00	Call	Bond Future	1,322.0000	1,282.0000	(3.026)	0	0	0
2011/04/12	R206 2012/02/02	8.00	Put	Bond Future	602.0000	624.0000	3.654	0	0	0
2011/04/12	R206 2012/02/02	8.05	Call	Bond Future	1,380.0000	1,339.0000	(2.971)	0	0	0
2011/04/12	R206 2012/02/02	8.05	Put	Bond Future	572.0000	593.0000	3.671	0	0	0
2011/04/12	R206 2012/02/02	7.95	Call	Bond Future	1,265.0000	1,226.0000	(3.083)	0	0	0
2011/04/12	R206 2012/02/02	7.95	Put	Bond Future	632.0000	655.0000	3.639	0	0	0
2011/04/12	R207 2011/05/05			Bond Future	8.4990	8.5430	0.518	0.0000	0.0000	1,020
2011/04/12	R207 2011/05/05	8.50	Call	Bond Future	720.0000	585.0000	(18.750)	0	0	0
2011/04/12	R207 2011/05/05	8.50	Put	Bond Future	714.0000	832.0000	16.527	0	0	0
2011/04/12	R207 2011/05/05	8.55	Call	Bond Future	874.0000	722.0000	(17.391)	0	0	0
2011/04/12	R207 2011/05/05	8.55	Put	Bond Future	581.0000	682.0000	17.384	0	0	0

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2011/04/12	R207 2011/05/05	8.45	Call	Bond Future	584.0000	465.0000	(20.377)	0	0	0
2011/04/12	R207 2011/05/05	8.45	Put	Bond Future	867.0000	1,001.0000	15.456	0	0	0
2011/04/12	R207 2011/08/04			Bond Future	8.6120	8.6580	0.534	0.0000	0.0000	0
2011/04/12	R207 2011/08/04	8.25	Call	Bond Future	879.0000	792.0000	(9.898)	0	0	0
2011/04/12	R207 2011/08/04	8.25	Put	Bond Future	2,935.0000	3,106.0000	5.826	0	0	0
2011/04/12	R207 2011/08/04	8.30	Call	Bond Future	974.0000	880.0000	(9.651)	0	0	0
2011/04/12	R207 2011/08/04	8.30	Put	Bond Future	2,743.0000	2,906.0000	5.942	0	0	0
2011/04/12	R207 2011/08/04	8.20	Call	Bond Future	790.0000	709.0000	(10.253)	0	0	0
2011/04/12	R207 2011/08/04	8.20	Put	Bond Future	3,135.0000	3,311.0000	5.614	0	0	0
2011/04/12	R207 2011/11/03			Bond Future	8.7240	8.7720	0.550	0.0000	0.0000	600
2011/04/12	R207 2011/11/03	8.75	Call	Bond Future	2,493.0000	2,353.0000	(5.616)	0	0	0
2011/04/12	R207 2011/11/03	8.75	Put	Bond Future	2,351.0000	2,473.0000	5.189	0	0	0
2011/04/12	R207 2011/11/03	8.80	Call	Bond Future	2,637.0000	2,493.0000	(5.461)	0	0	0
2011/04/12	R207 2011/11/03	8.80	Put	Bond Future	2,224.0000	2,341.0000	5.261	0	0	0
2011/04/12	R207 2011/11/03	8.70	Call	Bond Future	2,353.0000	2,218.0000	(5.737)	0	0	0
2011/04/12	R207 2011/11/03	8.70	Put	Bond Future	2,484.0000	2,610.0000	5.072	0	0	0
2011/04/12	R207 2012/02/02			Bond Future	8.8440	8.8940	0.565	0.0000	0.0000	0
2011/04/12	R207 2012/02/02	9.00	Call	Bond Future	3,459.0000	3,308.0000	(4.365)	0	0	0
2011/04/12	R207 2012/02/02	9.00	Put	Bond Future	2,638.0000	2,751.0000	4.284	0	0	0
2011/04/12	R207 2012/02/02	9.05	Call	Bond Future	3,609.0000	3,454.0000	(4.295)	0	0	0
2011/04/12	R207 2012/02/02	9.05	Put	Bond Future	2,526.0000	2,636.0000	4.355	0	0	0
2011/04/12	R207 2012/02/02	8.95	Call	Bond Future	3,305.0000	3,157.0000	(4.478)	0	0	0
2011/04/12	R207 2012/02/02	8.95	Put	Bond Future	2,746.0000	2,862.0000	4.224	0	0	0
2011/04/12	R208 2011/05/05			Bond Future	8.5250	8.5850	0.704	0.0000	0.0000	190
2011/04/12	R208 2011/05/05	8.50	Call	Bond Future	690.0000	516.0000	(25.217)	0	0	0
2011/04/12	R208 2011/05/05	8.50	Put	Bond Future	842.0000	1,033.0000	22.684	0	0	0
2011/04/12	R208 2011/05/05	8.55	Call	Bond Future	843.0000	645.0000	(23.488)	0	0	0
2011/04/12	R208 2011/05/05	8.55	Put	Bond Future	691.0000	857.0000	24.023	0	0	0
2011/04/12	R208 2011/05/05	8.45	Call	Bond Future	555.0000	405.0000	(27.027)	0	0	0
2011/04/12	R208 2011/05/05	8.45	Put	Bond Future	1,013.0000	1,227.0000	21.125	0	0	0
2011/04/12	R208 2011/08/04			Bond Future	8.6250	8.6870	0.719	0.0000	0.0000	120
2011/04/12	R208 2011/08/04	8.25	Call	Bond Future	902.0000	783.0000	(13.193)	0	0	0
2011/04/12	R208 2011/08/04	8.25	Put	Bond Future	3,168.0000	3,417.0000	7.860	0	0	0
2011/04/12	R208 2011/08/04	8.30	Call	Bond Future	1,001.0000	873.0000	(12.787)	0	0	0

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2011/04/12	R208 2011/08/04	8.30	Put	Bond Future	2,961.0000	3,200.0000	8.072	0	0	0
2011/04/12	R208 2011/08/04	8.20	Call	Bond Future	810.0000	700.0000	(13.580)	0	0	0
2011/04/12	R208 2011/08/04	8.20	Put	Bond Future	3,384.0000	3,641.0000	7.595	0	0	0
2011/04/12	R208 2011/11/03			Bond Future	8.7280	8.7930	0.745	0.0000	0.0000	5,899
2011/04/12	R208 2011/11/03	8.75	Call	Bond Future	2,597.0000	2,399.0000	(7.624)	0	0	0
2011/04/12	R208 2011/11/03	8.75	Put	Bond Future	2,469.0000	2,648.0000	7.250	0	0	0
2011/04/12	R208 2011/11/03	8.80	Call	Bond Future	2,751.0000	2,546.0000	(7.452)	0	0	0
2011/04/12	R208 2011/11/03	8.80	Put	Bond Future	2,334.0000	2,506.0000	7.369	0	0	0
2011/04/12	R208 2011/11/03	8.70	Call	Bond Future	2,448.0000	2,257.0000	(7.802)	0	0	0
2011/04/12	R208 2011/11/03	8.70	Put	Bond Future	2,611.0000	2,796.0000	7.085	0	0	0
2011/04/12	R208 2012/02/02			Bond Future	8.8360	8.9030	0.758	0.0000	0.0000	0
2011/04/12	R208 2012/02/02	9.00	Call	Bond Future	3,710.0000	3,495.0000	(5.795)	0	0	0
2011/04/12	R208 2012/02/02	9.00	Put	Bond Future	2,787.0000	2,951.0000	5.884	0	0	0
2011/04/12	R208 2012/02/02	9.05	Call	Bond Future	3,870.0000	3,650.0000	(5.685)	0	0	0
2011/04/12	R208 2012/02/02	9.05	Put	Bond Future	2,669.0000	2,827.0000	5.920	0	0	0
2011/04/12	R208 2012/02/02	8.95	Call	Bond Future	3,554.0000	3,344.0000	(5.909)	0	0	0
2011/04/12	R208 2012/02/02	8.95	Put	Bond Future	2,911.0000	3,080.0000	5.806	0	0	0
2011/04/12	R209 2011/05/05			Bond Future	8.7480	8.8480	1.143	0.0000	0.0000	21,100
2011/04/12	R209 2011/05/05	8.50	Call	Bond Future	319.0000	165.0000	(48.276)	0	0	0
2011/04/12	R209 2011/05/05	8.50	Put	Bond Future	2,348.0000	2,988.0000	27.257	0	0	0
2011/04/12	R209 2011/05/05	8.55	Call	Bond Future	418.0000	227.0000	(45.694)	0	0	0
2011/04/12	R209 2011/05/05	8.55	Put	Bond Future	2,031.0000	2,634.0000	29.690	0	0	0
2011/04/12	R209 2011/05/05	8.45	Call	Bond Future	238.0000	118.0000	(50.420)	0	0	0
2011/04/12	R209 2011/05/05	8.45	Put	Bond Future	2,687.0000	3,361.0000	25.084	0	0	0
2011/04/12	R209 2011/08/04			Bond Future	8.8170	8.9190	1.157	0.0000	0.0000	0
2011/04/12	R209 2011/08/04	8.50	Call	Bond Future	1,405.0000	1,132.0000	(19.431)	0	0	0
2011/04/12	R209 2011/08/04	8.50	Put	Bond Future	3,979.0000	4,505.0000	13.219	0	0	0
2011/04/12	R209 2011/08/04	8.55	Call	Bond Future	1,549.0000	1,256.0000	(18.915)	0	0	0
2011/04/12	R209 2011/08/04	8.55	Put	Bond Future	3,708.0000	4,214.0000	13.646	0	0	0
2011/04/12	R209 2011/08/04	8.45	Call	Bond Future	1,270.0000	1,016.0000	(20.000)	0	0	0
2011/04/12	R209 2011/08/04	8.45	Put	Bond Future	4,263.0000	4,808.0000	12.784	0	0	0
2011/04/12	R209 2011/08/04	10.10	Call	Bond Future	9,325.0000	8,582.0000	(7.968)	0	0	0
2011/04/12	R209 2011/08/04	10.10	Put	Bond Future	208.0000	264.0000	26.923	0	0	0
2011/04/12	R209 2011/11/03			Bond Future	8.8860	8.9920	1.193	0.0000	0.0000	1,118

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2011/04/12	R209 2011/11/03	8.75	Call	Bond Future	2,938.0000	2,557.0000	(12.968)	0	0	0
2011/04/12	R209 2011/11/03	8.75	Put	Bond Future	4,011.0000	4,449.0000	10.920	0	0	0
2011/04/12	R209 2011/11/03	8.80	Call	Bond Future	3,121.0000	2,725.0000	(12.688)	0	0	0
2011/04/12	R209 2011/11/03	8.80	Put	Bond Future	3,797.0000	4,220.0000	11.140	0	0	0
2011/04/12	R209 2011/11/03	8.70	Call	Bond Future	2,764.0000	2,398.0000	(13.242)	0	0	0
2011/04/12	R209 2011/11/03	8.70	Put	Bond Future	4,238.0000	4,691.0000	10.689	0	0	0
2011/04/12	R209 2012/02/02			Bond Future	8.9570	9.0650	1.206	0.0000	0.0000	0
2011/04/12	R209 2012/02/02	9.00	Call	Bond Future	4,515.0000	4,075.0000	(9.745)	0	0	0
2011/04/12	R209 2012/02/02	9.00	Put	Bond Future	4,185.0000	4,569.0000	9.176	0	0	0
2011/04/12	R209 2012/02/02	9.05	Call	Bond Future	4,713.0000	4,262.0000	(9.569)	0	0	0
2011/04/12	R209 2012/02/02	9.05	Put	Bond Future	4,003.0000	4,375.0000	9.293	0	0	0
2011/04/12	R209 2012/02/02	8.95	Call	Bond Future	4,320.0000	3,891.0000	(9.931)	0	0	0
2011/04/12	R209 2012/02/02	8.95	Put	Bond Future	4,374.0000	4,768.0000	9.008	0	0	0
2011/04/12	R210 2011/05/05			Bond Future	125.5829	125.5904	0.006	0.0000	0.0000	278
2011/04/12	R210 2011/05/05	126.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/12	R210 2011/05/05	126.00	Put	Bond Future	417.0000	410.0000	(1.679)	0	0	0
2011/04/12	R210 2011/05/05	126.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/12	R210 2011/05/05	126.05	Put	Bond Future	467.0000	460.0000	(1.499)	0	0	0
2011/04/12	R210 2011/05/05	125.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/12	R210 2011/05/05	125.95	Put	Bond Future	367.0000	360.0000	(1.907)	0	0	0
2011/04/12	R211 2011/05/05			Bond Future	1.6210	1.6200	(0.062)	0.0000	0.0000	539
2011/04/12	R211 2011/05/05	2.14	Call	Bond Future	2,858.0000	2,864.0000	0.210	0	0	0
2011/04/12	R211 2011/05/05	2.14	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/12	R211 2011/05/05	2.19	Call	Bond Future	3,129.0000	3,135.0000	0.192	0	0	0
2011/04/12	R211 2011/05/05	2.19	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/12	R211 2011/05/05	2.09	Call	Bond Future	2,587.0000	2,593.0000	0.232	0	0	0
2011/04/12	R211 2011/05/05	2.09	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/12	R212 2011/05/05			Bond Future	2.4040	2.4180	0.582	0.0000	0.0000	2,532
2011/04/12	R212 2011/05/05	2.25	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/12	R212 2011/05/05	2.25	Put	Bond Future	1,487.0000	1,621.0000	9.011	0	0	0
2011/04/12	R212 2011/05/05	2.30	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/12	R212 2011/05/05	2.30	Put	Bond Future	1,002.0000	1,136.0000	13.373	0	0	0
2011/04/12	R212 2011/05/05	2.20	Call	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/04/12	R212 2011/05/05	2.20	Put	Bond Future	1,976.0000	2,110.0000	6.781	0	0	0
2011/04/12	R213 2011/05/05			Bond Future	8.8300	8.9200	1.019	0.0000	0.0000	0
2011/04/12	R213 2011/05/05	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/12	R213 2011/05/05	8.00	Put	Bond Future	7,127.0000	7,848.0000	10.116	0	0	0
2011/04/12	R213 2011/05/05	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/12	R213 2011/05/05	8.05	Put	Bond Future	6,672.0000	7,393.0000	10.806	0	0	0
2011/04/12	R213 2011/05/05	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/12	R213 2011/05/05	7.95	Put	Bond Future	7,585.0000	8,306.0000	9.506	0	0	0
2011/04/12	R213 2011/08/04			Bond Future	8.9070	9.0000	1.044	0.0000	0.0000	0
2011/04/12	R213 2011/08/04	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/12	R213 2011/08/04	8.00	Put	Bond Future	7,712.0000	8,446.0000	9.518	0	0	0
2011/04/12	R213 2011/08/04	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/12	R213 2011/08/04	8.05	Put	Bond Future	7,259.0000	7,994.0000	10.125	0	0	0
2011/04/12	R213 2011/08/04	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/12	R213 2011/08/04	7.95	Put	Bond Future	8,168.0000	8,902.0000	8.986	0	0	0
2011/04/12	R213 2011/11/03			Bond Future	8.9870	9.0830	1.068	0.0000	0.0000	0
2011/04/12	R213 2011/11/03	8.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/12	R213 2011/11/03	8.75	Put	Bond Future	1,888.0000	2,634.0000	39.513	0	0	0
2011/04/12	R213 2011/11/03	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/12	R213 2011/11/03	8.80	Put	Bond Future	1,484.0000	2,231.0000	50.337	0	0	0
2011/04/12	R213 2011/11/03	8.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/12	R213 2011/11/03	8.70	Put	Bond Future	2,295.0000	3,041.0000	32.505	0	0	0
2011/04/12	R213 2012/02/02			Bond Future	9.0710	9.1700	1.091	0.0000	0.0000	0
2011/04/12	R213 2012/02/02	9.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/12	R213 2012/02/02	9.00	Put	Bond Future	550.0000	1,308.0000	137.818	0	0	0
2011/04/12	R213 2012/02/02	9.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/12	R213 2012/02/02	9.05	Put	Bond Future	162.0000	920.0000	467.901	0	0	0
2011/04/12	R213 2012/02/02	8.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/12	R213 2012/02/02	8.95	Put	Bond Future	941.0000	1,698.0000	80.446	0	0	0
2011/04/12	TRT1 2011/05/05			Index Future	342.3310	340.8720	(0.426)	0.0000	0.0000	100
2011/04/12	TRT1 2011/08/04			Index Future	347.0590	345.5800	(0.426)	0.0000	0.0000	0
Total										192820.00