



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 07/06/2011

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
2011/06/07	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/07	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/07	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/07	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/07	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/07	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/07	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/07	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/07	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/07	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/07	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/07	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/07	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/07	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/07	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/06/07	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/07	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/07	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/07	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/07	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/07	AL7T 2011/08/04			Index Future	389.0620	390.0180	0.246	0.0000	0.0000	30
2011/06/07	AL7T 2011/11/03			Index Future	394.9140	395.8840	0.246	0.0000	0.0000	0
2011/06/07	ALBI 2011/08/04			Index Future	357.2270	358.1110	0.247	0.0000	0.0000	1,019
2011/06/07	ALBI 2011/11/03			Index Future	362.6010	363.4970	0.247	0.0000	0.0000	0
2011/06/07	C155 2011/08/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/07	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/07	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/07	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/07	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/07	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/07	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/07	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/07	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/07	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/07	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/07	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/06/07	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0
2011/06/07	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/07	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/07	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/07	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/07	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/07	CAAD 2011/09/19			Can-Do Future	26.1300	26.5176	1.483	0.0000	0.0000	22,388
2011/06/07	CAAE 2011/09/19			Can-Do Future	101.3800	100.4555	(0.912)	0.0000	0.0000	21,898
2011/06/07	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/07	CRD1 2011/08/04			Index Future	160.8240	161.1110	0.178	0.0000	0.0000	2
2011/06/07	CRD1 2011/11/03			Index Future	162.9840	163.2760	0.179	0.0000	0.0000	0
2011/06/07	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/07	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/07	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/07	GOVI 2011/08/04			GOVI	357.9870	358.8320	0.236	0.0000	0.0000	179
2011/06/07	GOVI 2011/08/04	348.00	Call	GOVI	99,870.0000	108,320.0000	8.461	0	0	0
2011/06/07	GOVI 2011/08/04	348.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/06/07	GOVI 2011/08/04	348.01	Call	GOVI	99,770.0000	108,220.0000	8.469	0	0	0
2011/06/07	GOVI 2011/08/04	348.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/06/07	GOVI 2011/08/04	347.99	Call	GOVI	99,970.0000	108,420.0000	8.453	0	0	0
2011/06/07	GOVI 2011/08/04	347.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/06/07	GOVI 2011/11/03			GOVI	363.3730	364.2290	0.236	0.0000	0.0000	0
2011/06/07	GOVI 2011/11/03	357.00	Call	GOVI	63,730.0000	72,290.0000	13.432	0	0	0
2011/06/07	GOVI 2011/11/03	357.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0

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2011/06/07	GOVI 2011/11/03	357.01	Call	GOVI	63,630.0000	72,190.0000	13.453	0	0	0
2011/06/07	GOVI 2011/11/03	357.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/06/07	GOVI 2011/11/03	356.99	Call	GOVI	63,830.0000	72,390.0000	13.411	0	0	0
2011/06/07	GOVI 2011/11/03	356.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/06/07	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/06/07	IGOV 2011/08/04			Index Future	155.5890	155.6620	0.047	0.0000	0.0000	977
2011/06/07	IGOV 2011/11/03			Index Future	157.9300	158.0030	0.046	0.0000	0.0000	0
2011/06/07	ILBI 2011/08/04			Index Future	411.2490	415.7990	1.106	0.0000	0.0000	0
2011/06/07	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/06/07	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/06/07	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/06/07	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/06/07	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/06/07	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/06/07	JBAF 2011/06/15			Jibar Tradeable Future	5.5800	5.5700	(0.179)	0.0000	0.0000	3,891
2011/06/07	JBAF 2011/07/20			Jibar Tradeable Future	5.6200	5.6100	(0.178)	0.0000	0.0000	5,000
2011/06/07	JBAF 2011/08/17			Jibar Tradeable Future	5.6500	5.6400	(0.177)	0.0000	0.0000	0
2011/06/07	JBAF 2011/09/21			Jibar Tradeable Future	5.7200	5.7100	(0.175)	0.0000	0.0000	15,600
2011/06/07	JBAF 2011/10/19			Jibar Tradeable Future	5.8000	5.7900	(0.172)	0.0000	0.0000	0
2011/06/07	JBAF 2011/11/16			Jibar Tradeable Future	5.9000	5.8800	(0.339)	0.0000	0.0000	0
2011/06/07	JBAF 2011/12/21			Jibar Tradeable Future	6.0200	6.0100	(0.166)	0.0000	0.0000	5,591
2011/06/07	JBAF 2012/03/20			Jibar Tradeable Future	6.3000	6.2900	(0.159)	0.0000	0.0000	1,090
2011/06/07	JBAF 2012/06/20			Jibar Tradeable Future	6.6500	6.6500	0.000	0.0000	0.0000	2,890
2011/06/07	JBAF 2012/09/19			Jibar Tradeable Future	6.9400	6.9500	0.144	0.0000	0.0000	44,710
2011/06/07	JBAF 2012/12/19			Jibar Tradeable Future	7.2500	7.2500	0.000	0.0000	0.0000	490
2011/06/07	JBAF 2013/03/20			Jibar Tradeable Future	7.5500	7.5500	0.000	0.0000	0.0000	290

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2011/06/07	JN02 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/06/07	JN02 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/07	JN02 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/07	JN02 2011/08/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/07	JN02 2011/08/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/06/07	JN02 2011/08/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/06/07	JN02 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/07	JN05 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/06/07	JN05 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/07	JN05 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/07	JN05 2011/08/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/07	JN05 2011/08/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/06/07	JN05 2011/08/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/06/07	JN05 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/07	JN10 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/06/07	JN10 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/07	JN10 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/07	JN10 2011/08/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/07	JN10 2011/08/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/06/07	JN10 2011/08/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/06/07	JN10 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/07	OTH1 2011/08/04			Index Future	352.7520	353.8460	0.310	0.0000	0.0000	3
2011/06/07	OTH1 2011/11/03			Index Future	358.0590	359.1680	0.310	0.0000	0.0000	0
2011/06/07	R157 2011/08/04			Bond Future	7.4900	7.4420	(0.641)	0.0000	0.0000	7,195
2011/06/07	R157 2011/08/04	7.50	Call	Bond Future	729.0000	823.0000	12.894	0	0	1,000
2011/06/07	R157 2011/08/04	7.50	Put	Bond Future	690.0000	596.0000	(13.623)	0	0	0
2011/06/07	R157 2011/08/04	7.55	Call	Bond Future	835.0000	937.0000	12.216	0	0	0
2011/06/07	R157 2011/08/04	7.55	Put	Bond Future	600.0000	514.0000	(14.333)	0	0	0
2011/06/07	R157 2011/08/04	7.45	Call	Bond Future	631.0000	717.0000	13.629	0	0	0
2011/06/07	R157 2011/08/04	7.45	Put	Bond Future	788.0000	686.0000	(12.944)	0	0	0
2011/06/07	R157 2011/08/04	7.20	Put	Bond Future	1,414.0000	1,273.0000	(9.972)	0	0	0
2011/06/07	R157 2011/08/04	7.20	Call	Bond Future	271.0000	318.0000	17.343	0	0	1,320

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2011/06/07	R157 2011/08/04	7.60	Put	Bond Future	519.0000	442.0000	(14.836)	0	0	0
2011/06/07	R157 2011/08/04	7.60	Call	Bond Future	949.0000	1,060.0000	11.697	0	0	440
2011/06/07	R157 2011/08/04	7.80	Call	Bond Future	1,481.0000	1,620.0000	9.386	0	0	0
2011/06/07	R157 2011/08/04	7.80	Put	Bond Future	274.0000	225.0000	(17.883)	0	0	440
2011/06/07	R157 2011/08/04	8.20	Call	Bond Future	2,799.0000	2,974.0000	6.252	0	0	0
2011/06/07	R157 2011/08/04	8.20	Put	Bond Future	57.0000	44.0000	(22.807)	0	0	1,320
2011/06/07	R157 2011/11/03			Bond Future	7.6020	7.5500	(0.684)	0.0000	0.0000	3,358
2011/06/07	R157 2011/11/03	8.25	Call	Bond Future	2,670.0000	2,823.0000	5.730	0	0	0
2011/06/07	R157 2011/11/03	8.25	Put	Bond Future	316.0000	278.0000	(12.025)	0	0	0
2011/06/07	R157 2011/11/03	8.30	Call	Bond Future	2,817.0000	2,973.0000	5.538	0	0	0
2011/06/07	R157 2011/11/03	8.30	Put	Bond Future	284.0000	249.0000	(12.324)	0	0	0
2011/06/07	R157 2011/11/03	8.20	Call	Bond Future	2,526.0000	2,675.0000	5.899	0	0	0
2011/06/07	R157 2011/11/03	8.20	Put	Bond Future	352.0000	309.0000	(12.216)	0	0	0
2011/06/07	R157 2012/02/02			Bond Future	7.7300	7.6730	(0.737)	0.0000	0.0000	0
2011/06/07	R157 2012/02/02	8.50	Call	Bond Future	3,208.0000	3,354.0000	4.551	0	0	0
2011/06/07	R157 2012/02/02	8.50	Put	Bond Future	602.0000	552.0000	(8.306)	0	0	0
2011/06/07	R157 2012/02/02	8.55	Call	Bond Future	3,337.0000	3,486.0000	4.465	0	0	0
2011/06/07	R157 2012/02/02	8.55	Put	Bond Future	564.0000	517.0000	(8.333)	0	0	0
2011/06/07	R157 2012/02/02	8.45	Call	Bond Future	3,080.0000	3,223.0000	4.643	0	0	0
2011/06/07	R157 2012/02/02	8.45	Put	Bond Future	641.0000	588.0000	(8.268)	0	0	0
2011/06/07	R157 2012/05/03			Bond Future	7.8710	7.8090	(0.788)	0.0000	0.0000	0
2011/06/07	R157 2012/05/03	8.25	Call	Bond Future	2,380.0000	2,502.0000	5.126	0	0	0
2011/06/07	R157 2012/05/03	8.25	Put	Bond Future	1,178.0000	1,102.0000	(6.452)	0	0	0
2011/06/07	R157 2012/05/03	8.30	Call	Bond Future	2,482.0000	2,607.0000	5.036	0	0	0
2011/06/07	R157 2012/05/03	8.30	Put	Bond Future	1,123.0000	1,050.0000	(6.500)	0	0	0
2011/06/07	R157 2012/05/03	8.20	Call	Bond Future	2,279.0000	2,398.0000	5.222	0	0	0
2011/06/07	R157 2012/05/03	8.20	Put	Bond Future	1,235.0000	1,156.0000	(6.397)	0	0	0
2011/06/07	R186 2011/08/04			Bond Future	8.4450	8.4030	(0.497)	0.0000	0.0000	11,136
2011/06/07	R186 2011/08/04	8.25	Call	Bond Future	1,099.0000	1,232.0000	12.102	0	0	0
2011/06/07	R186 2011/08/04	8.25	Put	Bond Future	2,990.0000	2,720.0000	(9.030)	0	0	0
2011/06/07	R186 2011/08/04	8.30	Call	Bond Future	1,279.0000	1,427.0000	11.572	0	0	0
2011/06/07	R186 2011/08/04	8.30	Put	Bond Future	2,681.0000	2,426.0000	(9.511)	0	0	0
2011/06/07	R186 2011/08/04	8.20	Call	Bond Future	937.0000	1,056.0000	12.700	0	0	0
2011/06/07	R186 2011/08/04	8.20	Put	Bond Future	3,320.0000	3,036.0000	(8.554)	0	0	0

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2011/06/07	R186 2011/08/04	8.35	Put	Bond Future	2,392.0000	2,153.0000	(9.992)	0	0	0
2011/06/07	R186 2011/08/04	8.35	Call	Bond Future	1,476.0000	1,641.0000	11.179	0	0	600
2011/06/07	R186 2011/08/04	8.70	Put	Bond Future	945.0000	815.0000	(13.757)	0	0	0
2011/06/07	R186 2011/08/04	8.70	Call	Bond Future	3,353.0000	3,627.0000	8.172	0	0	200
2011/06/07	R186 2011/08/04	8.95	Call	Bond Future	5,121.0000	5,455.0000	6.522	0	0	0
2011/06/07	R186 2011/08/04	8.95	Put	Bond Future	421.0000	351.0000	(16.627)	0	0	200
2011/06/07	R186 2011/08/04	9.70	Call	Bond Future	11,206.0000	11,604.0000	3.552	0	0	0
2011/06/07	R186 2011/08/04	9.70	Put	Bond Future	20.0000	15.0000	(25.000)	0	0	600
2011/06/07	R186 2011/11/03			Bond Future	8.5160	8.4730	(0.505)	0.0000	0.0000	13,789
2011/06/07	R186 2011/11/03	9.00	Call	Bond Future	6,036.0000	6,319.0000	4.689	0	0	0
2011/06/07	R186 2011/11/03	9.00	Put	Bond Future	1,603.0000	1,480.0000	(7.673)	0	0	0
2011/06/07	R186 2011/11/03	9.05	Call	Bond Future	6,355.0000	6,645.0000	4.563	0	0	0
2011/06/07	R186 2011/11/03	9.05	Put	Bond Future	1,479.0000	1,363.0000	(7.843)	0	0	0
2011/06/07	R186 2011/11/03	8.95	Call	Bond Future	5,723.0000	5,999.0000	4.823	0	0	0
2011/06/07	R186 2011/11/03	8.95	Put	Bond Future	1,737.0000	1,607.0000	(7.484)	0	0	0
2011/06/07	R186 2011/11/03	8.75	Put	Bond Future	2,368.0000	2,205.0000	(6.883)	0	0	0
2011/06/07	R186 2011/11/03	8.75	Call	Bond Future	4,542.0000	4,785.0000	5.350	0	0	5,600
2011/06/07	R186 2012/02/02			Bond Future	8.5890	8.5450	(0.512)	0.0000	0.0000	2,500
2011/06/07	R186 2012/02/02	9.00	Call	Bond Future	6,384.0000	6,645.0000	4.088	0	0	0
2011/06/07	R186 2012/02/02	9.00	Put	Bond Future	2,670.0000	2,523.0000	(5.506)	0	0	0
2011/06/07	R186 2012/02/02	9.05	Call	Bond Future	6,672.0000	6,939.0000	4.002	0	0	0
2011/06/07	R186 2012/02/02	9.05	Put	Bond Future	2,519.0000	2,377.0000	(5.637)	0	0	0
2011/06/07	R186 2012/02/02	8.95	Call	Bond Future	6,101.0000	6,356.0000	4.180	0	0	0
2011/06/07	R186 2012/02/02	8.95	Put	Bond Future	2,830.0000	2,677.0000	(5.406)	0	0	0
2011/06/07	R186 2012/05/03			Bond Future	8.6650	8.6190	(0.531)	0.0000	0.0000	0
2011/06/07	R186 2012/05/03	9.00	Call	Bond Future	7,070.0000	7,319.0000	3.522	0	0	0
2011/06/07	R186 2012/05/03	9.00	Put	Bond Future	4,085.0000	3,915.0000	(4.162)	0	0	0
2011/06/07	R186 2012/05/03	9.05	Call	Bond Future	7,335.0000	7,589.0000	3.463	0	0	0
2011/06/07	R186 2012/05/03	9.05	Put	Bond Future	3,914.0000	3,749.0000	(4.216)	0	0	0
2011/06/07	R186 2012/05/03	8.95	Call	Bond Future	6,809.0000	7,053.0000	3.583	0	0	0
2011/06/07	R186 2012/05/03	8.95	Put	Bond Future	4,262.0000	4,087.0000	(4.106)	0	0	0
2011/06/07	R189 2011/08/04			Bond Future	213.1701	213.4126	0.114	0.0000	0.0000	0
2011/06/07	R189 2011/08/04	212.00	Call	Bond Future	1,170.0000	1,413.0000	20.769	0	0	0
2011/06/07	R189 2011/08/04	212.00	Put	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
2011/06/07	R189 2011/08/04	212.05	Call	Bond Future	1,120.0000	1,363.0000	21.696	0	0	0
2011/06/07	R189 2011/08/04	212.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/07	R189 2011/08/04	211.95	Call	Bond Future	1,220.0000	1,463.0000	19.918	0	0	0
2011/06/07	R189 2011/08/04	211.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/07	R197 2011/08/04			Bond Future	234.8883	234.9625	0.032	0.0000	0.0000	0
2011/06/07	R197 2011/08/04	231.50	Call	Bond Future	3,388.0000	3,463.0000	2.214	0	0	0
2011/06/07	R197 2011/08/04	231.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/07	R197 2011/08/04	231.55	Call	Bond Future	3,338.0000	3,413.0000	2.247	0	0	0
2011/06/07	R197 2011/08/04	231.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/07	R197 2011/08/04	231.45	Call	Bond Future	3,438.0000	3,513.0000	2.182	0	0	0
2011/06/07	R197 2011/08/04	231.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/07	R201 2011/08/04			Bond Future	7.1190	7.0710	(0.674)	0.0000	0.0000	170
2011/06/07	R201 2011/08/04	7.25	Call	Bond Future	691.0000	784.0000	13.459	0	0	0
2011/06/07	R201 2011/08/04	7.25	Put	Bond Future	295.0000	242.0000	(17.966)	0	0	0
2011/06/07	R201 2011/08/04	7.30	Call	Bond Future	794.0000	893.0000	12.469	0	0	0
2011/06/07	R201 2011/08/04	7.30	Put	Bond Future	247.0000	200.0000	(19.028)	0	0	0
2011/06/07	R201 2011/08/04	7.20	Call	Bond Future	598.0000	683.0000	14.214	0	0	0
2011/06/07	R201 2011/08/04	7.20	Put	Bond Future	353.0000	292.0000	(17.280)	0	0	0
2011/06/07	R201 2011/11/03			Bond Future	7.2120	7.1590	(0.735)	0.0000	0.0000	695
2011/06/07	R201 2011/11/03	8.00	Call	Bond Future	2,384.0000	2,510.0000	5.285	0	0	0
2011/06/07	R201 2011/11/03	8.00	Put	Bond Future	190.0000	166.0000	(12.632)	0	0	0
2011/06/07	R201 2011/11/03	8.05	Call	Bond Future	2,502.0000	2,630.0000	5.116	0	0	0
2011/06/07	R201 2011/11/03	8.05	Put	Bond Future	171.0000	149.0000	(12.865)	0	0	0
2011/06/07	R201 2011/11/03	7.95	Call	Bond Future	2,266.0000	2,389.0000	5.428	0	0	0
2011/06/07	R201 2011/11/03	7.95	Put	Bond Future	209.0000	183.0000	(12.440)	0	0	0
2011/06/07	R201 2012/02/02			Bond Future	7.3150	7.2570	(0.793)	0.0000	0.0000	0
2011/06/07	R201 2012/02/02	8.25	Call	Bond Future	2,690.0000	2,812.0000	4.535	0	0	0
2011/06/07	R201 2012/02/02	8.25	Put	Bond Future	289.0000	260.0000	(10.035)	0	0	0
2011/06/07	R201 2012/02/02	8.30	Call	Bond Future	2,798.0000	2,922.0000	4.432	0	0	0
2011/06/07	R201 2012/02/02	8.30	Put	Bond Future	270.0000	243.0000	(10.000)	0	0	0
2011/06/07	R201 2012/02/02	8.20	Call	Bond Future	2,585.0000	2,706.0000	4.681	0	0	0
2011/06/07	R201 2012/02/02	8.20	Put	Bond Future	310.0000	280.0000	(9.677)	0	0	0
2011/06/07	R201 2012/05/03			Bond Future	7.4370	7.3730	(0.861)	0.0000	0.0000	0

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2011/06/07	R201 2012/05/03	7.75	Call	Bond Future	1,644.0000	1,735.0000	5.535	0	0	0
2011/06/07	R201 2012/05/03	7.75	Put	Bond Future	900.0000	838.0000	(6.889)	0	0	0
2011/06/07	R201 2012/05/03	7.80	Call	Bond Future	1,719.0000	1,813.0000	5.468	0	0	0
2011/06/07	R201 2012/05/03	7.80	Put	Bond Future	857.0000	798.0000	(6.884)	0	0	0
2011/06/07	R201 2012/05/03	7.70	Call	Bond Future	1,570.0000	1,659.0000	5.669	0	0	0
2011/06/07	R201 2012/05/03	7.70	Put	Bond Future	944.0000	880.0000	(6.780)	0	0	0
2011/06/07	R202 2011/08/04			Bond Future	0.0840	0.0820	(2.381)	0.0000	0.0000	10,198
2011/06/07	R202 2011/08/04	1.00	Call	Bond Future	25,520.0000	25,581.0000	0.239	0	0	0
2011/06/07	R202 2011/08/04	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/07	R202 2011/08/04	1.05	Call	Bond Future	26,779.0000	26,840.0000	0.228	0	0	0
2011/06/07	R202 2011/08/04	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/07	R202 2011/08/04	0.95	Call	Bond Future	24,247.0000	24,308.0000	0.252	0	0	0
2011/06/07	R202 2011/08/04	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/07	R202 2011/11/03			Bond Future	0.0190	0.0190	0.000	0.0000	0.0000	400
2011/06/07	R202 2011/11/03	0.50	Call	Bond Future	13,997.0000	13,997.0000	0.000	0	0	0
2011/06/07	R202 2011/11/03	0.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/07	R202 2011/11/03	0.55	Call	Bond Future	15,375.0000	15,375.0000	0.000	0	0	0
2011/06/07	R202 2011/11/03	0.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/07	R202 2011/11/03	0.45	Call	Bond Future	12,606.0000	12,606.0000	0.000	0	0	0
2011/06/07	R202 2011/11/03	0.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/07	R203 2011/08/04			Bond Future	8.0150	7.9770	(0.474)	0.0000	0.0000	824
2011/06/07	R203 2011/08/04	8.00	Call	Bond Future	844.0000	929.0000	10.071	0	0	0
2011/06/07	R203 2011/08/04	8.00	Put	Bond Future	916.0000	819.0000	(10.590)	0	0	0
2011/06/07	R203 2011/08/04	8.05	Call	Bond Future	968.0000	1,061.0000	9.607	0	0	0
2011/06/07	R203 2011/08/04	8.05	Put	Bond Future	801.0000	712.0000	(11.111)	0	0	0
2011/06/07	R203 2011/08/04	7.95	Call	Bond Future	731.0000	808.0000	10.534	0	0	0
2011/06/07	R203 2011/08/04	7.95	Put	Bond Future	1,043.0000	938.0000	(10.067)	0	0	0
2011/06/07	R203 2011/11/03			Bond Future	8.1170	8.0780	(0.480)	0.0000	0.0000	1,630
2011/06/07	R203 2011/11/03	8.50	Call	Bond Future	2,544.0000	2,664.0000	4.717	0	0	0
2011/06/07	R203 2011/11/03	8.50	Put	Bond Future	799.0000	739.0000	(7.509)	0	0	0
2011/06/07	R203 2011/11/03	8.55	Call	Bond Future	2,702.0000	2,826.0000	4.589	0	0	0
2011/06/07	R203 2011/11/03	8.55	Put	Bond Future	732.0000	676.0000	(7.650)	0	0	0
2011/06/07	R203 2011/11/03	8.45	Call	Bond Future	2,389.0000	2,506.0000	4.897	0	0	0

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2011/06/07	R203 2011/11/03	8.45	Put	Bond Future	870.0000	807.0000	(7.241)	0	0	0
2011/06/07	R203 2012/02/02			Bond Future	8.2290	8.1880	(0.498)	0.0000	0.0000	0
2011/06/07	R203 2012/02/02	8.75	Call	Bond Future	3,396.0000	3,516.0000	3.534	0	0	0
2011/06/07	R203 2012/02/02	8.75	Put	Bond Future	1,125.0000	1,064.0000	(5.422)	0	0	0
2011/06/07	R203 2012/02/02	8.80	Call	Bond Future	3,546.0000	3,669.0000	3.469	0	0	0
2011/06/07	R203 2012/02/02	8.80	Put	Bond Future	1,060.0000	1,002.0000	(5.472)	0	0	0
2011/06/07	R203 2012/02/02	8.70	Call	Bond Future	3,248.0000	3,366.0000	3.633	0	0	0
2011/06/07	R203 2012/02/02	8.70	Put	Bond Future	1,192.0000	1,129.0000	(5.285)	0	0	0
2011/06/07	R203 2012/05/03			Bond Future	8.3480	8.3040	(0.527)	0.0000	0.0000	0
2011/06/07	R203 2012/05/03	8.75	Call	Bond Future	3,266.0000	3,381.0000	3.521	0	0	0
2011/06/07	R203 2012/05/03	8.75	Put	Bond Future	1,580.0000	1,508.0000	(4.557)	0	0	0
2011/06/07	R203 2012/05/03	8.80	Call	Bond Future	3,401.0000	3,518.0000	3.440	0	0	0
2011/06/07	R203 2012/05/03	8.80	Put	Bond Future	1,508.0000	1,438.0000	(4.642)	0	0	0
2011/06/07	R203 2012/05/03	8.70	Call	Bond Future	3,134.0000	3,246.0000	3.574	0	0	0
2011/06/07	R203 2012/05/03	8.70	Put	Bond Future	1,656.0000	1,581.0000	(4.529)	0	0	0
2011/06/07	R204 2011/08/04			Bond Future	8.1660	8.1340	(0.392)	0.0000	0.0000	70
2011/06/07	R204 2011/08/04	8.00	Call	Bond Future	606.0000	663.0000	9.406	0	0	0
2011/06/07	R204 2011/08/04	8.00	Put	Bond Future	1,512.0000	1,395.0000	(7.738)	0	0	0
2011/06/07	R204 2011/08/04	8.05	Call	Bond Future	711.0000	775.0000	9.001	0	0	0
2011/06/07	R204 2011/08/04	8.05	Put	Bond Future	1,343.0000	1,233.0000	(8.191)	0	0	0
2011/06/07	R204 2011/08/04	7.95	Call	Bond Future	511.0000	562.0000	9.980	0	0	0
2011/06/07	R204 2011/08/04	7.95	Put	Bond Future	1,691.0000	1,569.0000	(7.215)	0	0	0
2011/06/07	R204 2011/11/03			Bond Future	8.2610	8.2270	(0.412)	0.0000	0.0000	2,133
2011/06/07	R204 2011/11/03	8.75	Call	Bond Future	3,338.0000	3,463.0000	3.745	0	0	0
2011/06/07	R204 2011/11/03	8.75	Put	Bond Future	809.0000	755.0000	(6.675)	0	0	0
2011/06/07	R204 2011/11/03	8.80	Call	Bond Future	3,525.0000	3,653.0000	3.631	0	0	0
2011/06/07	R204 2011/11/03	8.80	Put	Bond Future	742.0000	691.0000	(6.873)	0	0	0
2011/06/07	R204 2011/11/03	8.70	Call	Bond Future	3,155.0000	3,277.0000	3.867	0	0	0
2011/06/07	R204 2011/11/03	8.70	Put	Bond Future	881.0000	824.0000	(6.470)	0	0	0
2011/06/07	R204 2012/02/02			Bond Future	8.3600	8.3250	(0.419)	0.0000	0.0000	0
2011/06/07	R204 2012/02/02	9.00	Call	Bond Future	4,201.0000	4,327.0000	2.999	0	0	0
2011/06/07	R204 2012/02/02	9.00	Put	Bond Future	1,011.0000	959.0000	(5.143)	0	0	0
2011/06/07	R204 2012/02/02	9.05	Call	Bond Future	4,382.0000	4,510.0000	2.921	0	0	0
2011/06/07	R204 2012/02/02	9.05	Put	Bond Future	948.0000	898.0000	(5.274)	0	0	0

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2011/06/07	R204 2012/02/02	8.95	Call	Bond Future	4,024.0000	4,147.0000	3.057	0	0	0
2011/06/07	R204 2012/02/02	8.95	Put	Bond Future	1,078.0000	1,023.0000	(5.102)	0	0	0
2011/06/07	R204 2012/05/03			Bond Future	8.4680	8.4310	(0.437)	0.0000	0.0000	0
2011/06/07	R204 2012/05/03	8.75	Call	Bond Future	3,548.0000	3,653.0000	2.959	0	0	0
2011/06/07	R204 2012/05/03	8.75	Put	Bond Future	2,173.0000	2,096.0000	(3.543)	0	0	0
2011/06/07	R204 2012/05/03	8.80	Call	Bond Future	3,695.0000	3,802.0000	2.896	0	0	0
2011/06/07	R204 2012/05/03	8.80	Put	Bond Future	2,079.0000	2,004.0000	(3.608)	0	0	0
2011/06/07	R204 2012/05/03	8.70	Call	Bond Future	3,404.0000	3,506.0000	2.996	0	0	0
2011/06/07	R204 2012/05/03	8.70	Put	Bond Future	2,271.0000	2,191.0000	(3.523)	0	0	0
2011/06/07	R206 2011/08/04			Bond Future	6.9050	6.8660	(0.565)	0.0000	0.0000	9,866
2011/06/07	R206 2011/08/04	7.00	Call	Bond Future	482.0000	532.0000	10.373	0	0	0
2011/06/07	R206 2011/08/04	7.00	Put	Bond Future	271.0000	235.0000	(13.284)	0	0	0
2011/06/07	R206 2011/08/04	7.05	Call	Bond Future	553.0000	606.0000	9.584	0	0	0
2011/06/07	R206 2011/08/04	7.05	Put	Bond Future	232.0000	198.0000	(14.655)	0	0	0
2011/06/07	R206 2011/08/04	6.95	Call	Bond Future	418.0000	464.0000	11.005	0	0	0
2011/06/07	R206 2011/08/04	6.95	Put	Bond Future	318.0000	277.0000	(12.893)	0	0	0
2011/06/07	R206 2011/11/03			Bond Future	6.9990	6.9560	(0.614)	0.0000	0.0000	0
2011/06/07	R206 2011/11/03	7.75	Call	Bond Future	1,645.0000	1,715.0000	4.255	0	0	0
2011/06/07	R206 2011/11/03	7.75	Put	Bond Future	151.0000	134.0000	(11.258)	0	0	0
2011/06/07	R206 2011/11/03	7.80	Call	Bond Future	1,728.0000	1,800.0000	4.167	0	0	0
2011/06/07	R206 2011/11/03	7.80	Put	Bond Future	135.0000	121.0000	(10.370)	0	0	0
2011/06/07	R206 2011/11/03	7.70	Call	Bond Future	1,561.0000	1,631.0000	4.484	0	0	0
2011/06/07	R206 2011/11/03	7.70	Put	Bond Future	165.0000	149.0000	(9.697)	0	0	0
2011/06/07	R206 2012/02/02			Bond Future	7.1130	7.0630	(0.703)	0.0000	0.0000	0
2011/06/07	R206 2012/02/02	8.00	Call	Bond Future	1,810.0000	1,880.0000	3.867	0	0	0
2011/06/07	R206 2012/02/02	8.00	Put	Bond Future	239.0000	220.0000	(7.950)	0	0	0
2011/06/07	R206 2012/02/02	8.05	Call	Bond Future	1,883.0000	1,954.0000	3.771	0	0	0
2011/06/07	R206 2012/02/02	8.05	Put	Bond Future	225.0000	206.0000	(8.444)	0	0	0
2011/06/07	R206 2012/02/02	7.95	Call	Bond Future	1,739.0000	1,808.0000	3.968	0	0	0
2011/06/07	R206 2012/02/02	7.95	Put	Bond Future	256.0000	236.0000	(7.813)	0	0	0
2011/06/07	R206 2012/05/03			Bond Future	7.2670	7.2100	(0.784)	0.0000	0.0000	0
2011/06/07	R206 2012/05/03	7.50	Call	Bond Future	991.0000	1,042.0000	5.146	0	0	0
2011/06/07	R206 2012/05/03	7.50	Put	Bond Future	627.0000	588.0000	(6.220)	0	0	0
2011/06/07	R206 2012/05/03	7.55	Call	Bond Future	1,039.0000	1,091.0000	5.005	0	0	0

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2011/06/07	R206 2012/05/03	7.55	Put	Bond Future	597.0000	559.0000	(6.365)	0	0	0
2011/06/07	R206 2012/05/03	7.45	Call	Bond Future	944.0000	994.0000	5.297	0	0	0
2011/06/07	R206 2012/05/03	7.45	Put	Bond Future	658.0000	618.0000	(6.079)	0	0	0
2011/06/07	R207 2011/08/04			Bond Future	8.2270	8.1850	(0.511)	0.0000	0.0000	5,725
2011/06/07	R207 2011/08/04	8.25	Call	Bond Future	1,130.0000	1,253.0000	10.885	0	0	0
2011/06/07	R207 2011/08/04	8.25	Put	Bond Future	997.0000	878.0000	(11.936)	0	0	0
2011/06/07	R207 2011/08/04	8.30	Call	Bond Future	1,287.0000	1,421.0000	10.412	0	0	0
2011/06/07	R207 2011/08/04	8.30	Put	Bond Future	867.0000	758.0000	(12.572)	0	0	0
2011/06/07	R207 2011/08/04	8.20	Call	Bond Future	984.0000	1,097.0000	11.484	0	0	0
2011/06/07	R207 2011/08/04	8.20	Put	Bond Future	1,140.0000	1,010.0000	(11.404)	0	0	0
2011/06/07	R207 2011/11/03			Bond Future	8.3110	8.2670	(0.529)	0.0000	0.0000	600
2011/06/07	R207 2011/11/03	8.75	Call	Bond Future	3,398.0000	3,568.0000	5.003	0	0	0
2011/06/07	R207 2011/11/03	8.75	Put	Bond Future	970.0000	892.0000	(8.041)	0	0	0
2011/06/07	R207 2011/11/03	8.80	Call	Bond Future	3,591.0000	3,766.0000	4.873	0	0	0
2011/06/07	R207 2011/11/03	8.80	Put	Bond Future	891.0000	818.0000	(8.193)	0	0	0
2011/06/07	R207 2011/11/03	8.70	Call	Bond Future	3,202.0000	3,368.0000	5.184	0	0	0
2011/06/07	R207 2011/11/03	8.70	Put	Bond Future	1,046.0000	964.0000	(7.839)	0	0	0
2011/06/07	R207 2012/02/02			Bond Future	8.4010	8.3550	(0.548)	0.0000	0.0000	0
2011/06/07	R207 2012/02/02	9.00	Call	Bond Future	4,337.0000	4,515.0000	4.104	0	0	0
2011/06/07	R207 2012/02/02	9.00	Put	Bond Future	1,131.0000	1,057.0000	(6.543)	0	0	0
2011/06/07	R207 2012/02/02	9.05	Call	Bond Future	4,527.0000	4,708.0000	3.998	0	0	0
2011/06/07	R207 2012/02/02	9.05	Put	Bond Future	1,060.0000	989.0000	(6.698)	0	0	0
2011/06/07	R207 2012/02/02	8.95	Call	Bond Future	4,150.0000	4,324.0000	4.193	0	0	0
2011/06/07	R207 2012/02/02	8.95	Put	Bond Future	1,206.0000	1,128.0000	(6.468)	0	0	0
2011/06/07	R207 2012/05/03			Bond Future	8.4990	8.4510	(0.565)	0.0000	0.0000	0
2011/06/07	R207 2012/05/03	8.75	Call	Bond Future	3,731.0000	3,878.0000	3.940	0	0	0
2011/06/07	R207 2012/05/03	8.75	Put	Bond Future	2,408.0000	2,300.0000	(4.485)	0	0	0
2011/06/07	R207 2012/05/03	8.80	Call	Bond Future	3,888.0000	4,038.0000	3.858	0	0	0
2011/06/07	R207 2012/05/03	8.80	Put	Bond Future	2,305.0000	2,199.0000	(4.599)	0	0	0
2011/06/07	R207 2012/05/03	8.70	Call	Bond Future	3,578.0000	3,721.0000	3.997	0	0	0
2011/06/07	R207 2012/05/03	8.70	Put	Bond Future	2,517.0000	2,404.0000	(4.489)	0	0	0
2011/06/07	R208 2011/08/04			Bond Future	8.2610	8.2140	(0.569)	0.0000	0.0000	1,361
2011/06/07	R208 2011/08/04	8.25	Call	Bond Future	1,154.0000	1,293.0000	12.045	0	0	0

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2011/06/07	R208 2011/08/04	8.25	Put	Bond Future	1,222.0000	1,072.0000	(12.275)	0	0	0
2011/06/07	R208 2011/08/04	8.30	Call	Bond Future	1,314.0000	1,465.0000	11.492	0	0	0
2011/06/07	R208 2011/08/04	8.30	Put	Bond Future	1,075.0000	937.0000	(12.837)	0	0	0
2011/06/07	R208 2011/08/04	8.20	Call	Bond Future	1,007.0000	1,135.0000	12.711	0	0	0
2011/06/07	R208 2011/08/04	8.20	Put	Bond Future	1,382.0000	1,221.0000	(11.650)	0	0	0
2011/06/07	R208 2011/11/03			Bond Future	8.3400	8.2910	(0.588)	0.0000	0.0000	5,998
2011/06/07	R208 2011/11/03	8.75	Call	Bond Future	3,421.0000	3,624.0000	5.934	0	0	0
2011/06/07	R208 2011/11/03	8.75	Put	Bond Future	1,004.0000	912.0000	(9.163)	0	0	0
2011/06/07	R208 2011/11/03	8.80	Call	Bond Future	3,627.0000	3,836.0000	5.762	0	0	0
2011/06/07	R208 2011/11/03	8.80	Put	Bond Future	921.0000	835.0000	(9.338)	0	0	0
2011/06/07	R208 2011/11/03	8.70	Call	Bond Future	3,220.0000	3,417.0000	6.118	0	0	0
2011/06/07	R208 2011/11/03	8.70	Put	Bond Future	1,093.0000	995.0000	(8.966)	0	0	0
2011/06/07	R208 2012/02/02			Bond Future	8.4210	8.3700	(0.606)	0.0000	0.0000	0
2011/06/07	R208 2012/02/02	9.00	Call	Bond Future	4,645.0000	4,853.0000	4.478	0	0	0
2011/06/07	R208 2012/02/02	9.00	Put	Bond Future	1,331.0000	1,239.0000	(6.912)	0	0	0
2011/06/07	R208 2012/02/02	9.05	Call	Bond Future	4,845.0000	5,057.0000	4.376	0	0	0
2011/06/07	R208 2012/02/02	9.05	Put	Bond Future	1,252.0000	1,165.0000	(6.949)	0	0	0
2011/06/07	R208 2012/02/02	8.95	Call	Bond Future	4,447.0000	4,651.0000	4.587	0	0	0
2011/06/07	R208 2012/02/02	8.95	Put	Bond Future	1,413.0000	1,317.0000	(6.794)	0	0	0
2011/06/07	R208 2012/05/03			Bond Future	8.5080	8.4550	(0.623)	0.0000	0.0000	0
2011/06/07	R208 2012/05/03	9.00	Call	Bond Future	4,810.0000	5,005.0000	4.054	0	0	0
2011/06/07	R208 2012/05/03	9.00	Put	Bond Future	2,050.0000	1,941.0000	(5.317)	0	0	0
2011/06/07	R208 2012/05/03	9.05	Call	Bond Future	4,993.0000	5,192.0000	3.986	0	0	0
2011/06/07	R208 2012/05/03	9.05	Put	Bond Future	1,958.0000	1,853.0000	(5.363)	0	0	0
2011/06/07	R208 2012/05/03	8.95	Call	Bond Future	4,629.0000	4,821.0000	4.148	0	0	0
2011/06/07	R208 2012/05/03	8.95	Put	Bond Future	2,144.0000	2,032.0000	(5.224)	0	0	0
2011/06/07	R209 2011/08/04			Bond Future	8.6260	8.5750	(0.591)	0.0000	0.0000	0
2011/06/07	R209 2011/08/04	8.50	Call	Bond Future	1,149.0000	1,315.0000	14.447	0	0	0
2011/06/07	R209 2011/08/04	8.50	Put	Bond Future	2,189.0000	1,937.0000	(11.512)	0	0	0
2011/06/07	R209 2011/08/04	8.55	Call	Bond Future	1,324.0000	1,506.0000	13.746	0	0	0
2011/06/07	R209 2011/08/04	8.55	Put	Bond Future	1,949.0000	1,712.0000	(12.160)	0	0	0
2011/06/07	R209 2011/08/04	8.45	Call	Bond Future	990.0000	1,140.0000	15.152	0	0	0
2011/06/07	R209 2011/08/04	8.45	Put	Bond Future	2,449.0000	2,181.0000	(10.943)	0	0	0
2011/06/07	R209 2011/08/04	10.10	Call	Bond Future	10,659.0000	11,075.0000	3.903	0	0	0

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2011/06/07	R209 2011/08/04	10.10	Put	Bond Future	8.0000	5.0000	(37.500)	0	0	0
2011/06/07	R209 2011/11/03			Bond Future	8.6840	8.6310	(0.610)	0.0000	0.0000	1,318
2011/06/07	R209 2011/11/03	8.75	Call	Bond Future	3,038.0000	3,269.0000	7.604	0	0	0
2011/06/07	R209 2011/11/03	8.75	Put	Bond Future	2,508.0000	2,310.0000	(7.895)	0	0	0
2011/06/07	R209 2011/11/03	8.80	Call	Bond Future	3,255.0000	3,496.0000	7.404	0	0	0
2011/06/07	R209 2011/11/03	8.80	Put	Bond Future	2,328.0000	2,139.0000	(8.119)	0	0	0
2011/06/07	R209 2011/11/03	8.70	Call	Bond Future	2,829.0000	3,051.0000	7.847	0	0	0
2011/06/07	R209 2011/11/03	8.70	Put	Bond Future	2,700.0000	2,492.0000	(7.704)	0	0	0
2011/06/07	R209 2012/02/02			Bond Future	8.7420	8.6880	(0.618)	0.0000	0.0000	0
2011/06/07	R209 2012/02/02	9.00	Call	Bond Future	4,803.0000	5,063.0000	5.413	0	0	0
2011/06/07	R209 2012/02/02	9.00	Put	Bond Future	2,789.0000	2,616.0000	(6.203)	0	0	0
2011/06/07	R209 2012/02/02	9.05	Call	Bond Future	5,032.0000	5,299.0000	5.306	0	0	0
2011/06/07	R209 2012/02/02	9.05	Put	Bond Future	2,637.0000	2,471.0000	(6.295)	0	0	0
2011/06/07	R209 2012/02/02	8.95	Call	Bond Future	4,578.0000	4,831.0000	5.526	0	0	0
2011/06/07	R209 2012/02/02	8.95	Put	Bond Future	2,947.0000	2,767.0000	(6.108)	0	0	0
2011/06/07	R209 2012/05/03			Bond Future	8.8020	8.7470	(0.625)	0.0000	0.0000	0
2011/06/07	R209 2012/05/03	9.00	Call	Bond Future	5,205.0000	5,456.0000	4.822	0	0	0
2011/06/07	R209 2012/05/03	9.00	Put	Bond Future	3,669.0000	3,485.0000	(5.015)	0	0	0
2011/06/07	R209 2012/05/03	9.05	Call	Bond Future	5,422.0000	5,679.0000	4.740	0	0	0
2011/06/07	R209 2012/05/03	9.05	Put	Bond Future	3,506.0000	3,328.0000	(5.077)	0	0	0
2011/06/07	R209 2012/05/03	8.95	Call	Bond Future	4,992.0000	5,238.0000	4.928	0	0	0
2011/06/07	R209 2012/05/03	8.95	Put	Bond Future	3,839.0000	3,650.0000	(4.923)	0	0	0
2011/06/07	R210 2011/08/04			Bond Future	131.3452	131.3866	0.032	0.0000	0.0000	425
2011/06/07	R210 2011/08/04	106.00	Call	Bond Future	25,345.0000	25,387.0000	0.166	0	0	0
2011/06/07	R210 2011/08/04	106.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/07	R210 2011/08/04	106.05	Call	Bond Future	25,295.0000	25,337.0000	0.166	0	0	0
2011/06/07	R210 2011/08/04	106.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/07	R210 2011/08/04	105.95	Call	Bond Future	25,395.0000	25,437.0000	0.165	0	0	0
2011/06/07	R210 2011/08/04	105.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/07	R211 2011/08/04			Bond Future	1.1080	1.1020	(0.542)	0.0000	0.0000	0
2011/06/07	R211 2011/08/04	1.50	Call	Bond Future	2,137.0000	2,170.0000	1.544	0	0	0
2011/06/07	R211 2011/08/04	1.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/07	R211 2011/08/04	1.55	Call	Bond Future	2,406.0000	2,439.0000	1.372	0	0	0

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2011/06/07	R211 2011/08/04	1.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/07	R211 2011/08/04	1.45	Call	Bond Future	1,867.0000	1,900.0000	1.768	0	0	0
2011/06/07	R211 2011/08/04	1.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/07	R211 2011/11/03			Bond Future	0.8610	0.8550	(0.697)	0.0000	0.0000	529
2011/06/07	R211 2011/11/03	1.25	Call	Bond Future	2,055.0000	2,087.0000	1.557	0	0	0
2011/06/07	R211 2011/11/03	1.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/07	R211 2011/11/03	1.30	Call	Bond Future	2,315.0000	2,347.0000	1.382	0	0	0
2011/06/07	R211 2011/11/03	1.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/07	R211 2011/11/03	1.20	Call	Bond Future	1,793.0000	1,825.0000	1.785	0	0	0
2011/06/07	R211 2011/11/03	1.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/07	R212 2011/08/04			Bond Future	2.0690	2.0660	(0.145)	0.0000	0.0000	3,042
2011/06/07	R212 2011/08/04	2.50	Call	Bond Future	4,092.0000	4,121.0000	0.709	0	0	0
2011/06/07	R212 2011/08/04	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/07	R212 2011/08/04	2.55	Call	Bond Future	4,555.0000	4,584.0000	0.637	0	0	0
2011/06/07	R212 2011/08/04	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/07	R212 2011/08/04	2.45	Call	Bond Future	3,626.0000	3,656.0000	0.827	0	0	0
2011/06/07	R212 2011/08/04	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/07	R212 2011/11/03			Bond Future	1.9590	1.9560	(0.153)	0.0000	0.0000	240
2011/06/07	R212 2011/11/03	2.50	Call	Bond Future	5,056.0000	5,085.0000	0.574	0	0	0
2011/06/07	R212 2011/11/03	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/07	R212 2011/11/03	2.55	Call	Bond Future	5,509.0000	5,538.0000	0.526	0	0	0
2011/06/07	R212 2011/11/03	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/07	R212 2011/11/03	2.45	Call	Bond Future	4,600.0000	4,629.0000	0.630	0	0	0
2011/06/07	R212 2011/11/03	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/07	R213 2011/08/04			Bond Future	8.6450	8.5990	(0.532)	0.0000	0.0000	0
2011/06/07	R213 2011/08/04	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/07	R213 2011/08/04	8.00	Put	Bond Future	5,589.0000	5,208.0000	(6.817)	0	0	0
2011/06/07	R213 2011/08/04	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/07	R213 2011/08/04	8.05	Put	Bond Future	5,136.0000	4,755.0000	(7.418)	0	0	0
2011/06/07	R213 2011/08/04	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/07	R213 2011/08/04	7.95	Put	Bond Future	6,045.0000	5,664.0000	(6.303)	0	0	0
2011/06/07	R213 2011/11/03			Bond Future	8.7110	8.6630	(0.551)	0.0000	0.0000	0
2011/06/07	R213 2011/11/03	8.75	Call	Bond Future	317.0000	709.0000	123.659	0	0	0

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2011/06/07	R213 2011/11/03	8.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/07	R213 2011/11/03	8.80	Call	Bond Future	721.0000	1,113.0000	54.369	0	0	0
2011/06/07	R213 2011/11/03	8.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/07	R213 2011/11/03	8.70	Call	Bond Future	0.0000	303.0000	100.000	0	0	0
2011/06/07	R213 2011/11/03	8.70	Put	Bond Future	90.0000	0.0000	(100.000)	0	0	0
2011/06/07	R213 2012/02/02			Bond Future	8.7790	8.7290	(0.570)	0.0000	0.0000	0
2011/06/07	R213 2012/02/02	9.00	Call	Bond Future	1,748.0000	2,151.0000	23.055	0	0	0
2011/06/07	R213 2012/02/02	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/07	R213 2012/02/02	9.05	Call	Bond Future	2,136.0000	2,539.0000	18.867	0	0	0
2011/06/07	R213 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/07	R213 2012/02/02	8.95	Call	Bond Future	1,358.0000	1,761.0000	29.676	0	0	0
2011/06/07	R213 2012/02/02	8.95	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2011/06/07	R213 2012/05/03			Bond Future	8.8450	8.7940	(0.577)	0.0000	0.0000	0
2011/06/07	R213 2012/05/03	9.25	Call	Bond Future	3,121.0000	3,527.0000	13.009	0	0	0
2011/06/07	R213 2012/05/03	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/07	R213 2012/05/03	9.30	Call	Bond Future	3,494.0000	3,900.0000	11.620	0	0	0
2011/06/07	R213 2012/05/03	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/07	R213 2012/05/03	9.20	Call	Bond Future	2,746.0000	3,152.0000	14.785	0	0	0
2011/06/07	R213 2012/05/03	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/07	TRT1 2011/08/04			Index Future	353.6330	354.5140	0.249	0.0000	0.0000	100
2011/06/07	TRT1 2011/11/03			Index Future	358.3840	359.2780	0.249	0.0000	0.0000	0
Total										221070.00