



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 08/06/2011

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
2011/06/08	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/08	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/08	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/08	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/08	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/08	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/08	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/08	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/08	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/08	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/08	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/08	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/08	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/08	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/08	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/06/08	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/08	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/08	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/08	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/08	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/08	AL7T 2011/08/04			Index Future	390.0180	389.0600	(0.246)	0.0000	0.0000	30
2011/06/08	AL7T 2011/11/03			Index Future	395.8840	394.9100	(0.246)	0.0000	0.0000	0
2011/06/08	ALBI 2011/08/04			Index Future	358.1110	357.1810	(0.260)	0.0000	0.0000	1,019
2011/06/08	ALBI 2011/11/03			Index Future	363.4970	362.5520	(0.260)	0.0000	0.0000	0
2011/06/08	C155 2011/08/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/08	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/08	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/08	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/08	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/08	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/08	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/08	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/08	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/08	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/08	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/08	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/06/08	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0
2011/06/08	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/08	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/08	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/08	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/08	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/08	CAAD 2011/09/19			Can-Do Future	26.5176	0.0263	(99.901)	0.0000	0.0000	22,388
2011/06/08	CAAE 2011/09/19			Can-Do Future	100.4555	0.1014	(99.899)	0.0000	0.0000	21,898
2011/06/08	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/08	CRD1 2011/08/04			Index Future	161.1110	160.8480	(0.163)	0.0000	0.0000	2
2011/06/08	CRD1 2011/11/03			Index Future	163.2760	163.0100	(0.163)	0.0000	0.0000	0
2011/06/08	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/08	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/08	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/08	GOVI 2011/08/04			GOVI	358.8320	357.9350	(0.250)	0.0000	0.0000	179
2011/06/08	GOVI 2011/08/04	348.00	Call	GOVI	108,320.0000	99,350.0000	(8.281)	0	0	0
2011/06/08	GOVI 2011/08/04	348.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/06/08	GOVI 2011/08/04	348.01	Call	GOVI	108,220.0000	99,250.0000	(8.289)	0	0	0
2011/06/08	GOVI 2011/08/04	348.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/06/08	GOVI 2011/08/04	347.99	Call	GOVI	108,420.0000	99,450.0000	(8.273)	0	0	0
2011/06/08	GOVI 2011/08/04	347.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/06/08	GOVI 2011/11/03			GOVI	364.2290	363.3170	(0.250)	0.0000	0.0000	0
2011/06/08	GOVI 2011/11/03	357.00	Call	GOVI	72,290.0000	63,170.0000	(12.616)	0	0	0
2011/06/08	GOVI 2011/11/03	357.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0

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2011/06/08	GOVI 2011/11/03	357.01	Call	GOVI	72,190.0000	63,070.0000	(12.633)	0	0	0
2011/06/08	GOVI 2011/11/03	357.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/06/08	GOVI 2011/11/03	356.99	Call	GOVI	72,390.0000	63,270.0000	(12.598)	0	0	0
2011/06/08	GOVI 2011/11/03	356.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/06/08	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/06/08	IGOV 2011/08/04			Index Future	155.6620	155.7200	0.037	0.0000	0.0000	977
2011/06/08	IGOV 2011/11/03			Index Future	158.0030	158.0620	0.037	0.0000	0.0000	0
2011/06/08	ILBI 2011/08/04			Index Future	415.7990	416.4230	0.150	0.0000	0.0000	0
2011/06/08	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/06/08	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/06/08	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/06/08	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/06/08	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/06/08	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/06/08	JBAF 2011/06/15			Jibar Tradeable Future	5.5700	5.5800	0.180	0.0000	0.0000	3,891
2011/06/08	JBAF 2011/07/20			Jibar Tradeable Future	5.6100	5.6200	0.178	0.0000	0.0000	5,000
2011/06/08	JBAF 2011/08/17			Jibar Tradeable Future	5.6400	5.6500	0.177	0.0000	0.0000	0
2011/06/08	JBAF 2011/09/21			Jibar Tradeable Future	5.7100	5.7100	0.000	0.0000	0.0000	15,600
2011/06/08	JBAF 2011/10/19			Jibar Tradeable Future	5.7900	5.8000	0.173	0.0000	0.0000	0
2011/06/08	JBAF 2011/11/16			Jibar Tradeable Future	5.8800	5.8900	0.170	0.0000	0.0000	0
2011/06/08	JBAF 2011/12/21			Jibar Tradeable Future	6.0100	6.0100	0.000	0.0000	0.0000	5,591
2011/06/08	JBAF 2012/03/20			Jibar Tradeable Future	6.2900	6.2900	0.000	0.0000	0.0000	1,090
2011/06/08	JBAF 2012/06/20			Jibar Tradeable Future	6.6500	6.6500	0.000	0.0000	0.0000	2,890
2011/06/08	JBAF 2012/09/19			Jibar Tradeable Future	6.9500	6.4200	(7.626)	0.0000	0.0000	44,710
2011/06/08	JBAF 2012/12/19			Jibar Tradeable Future	7.2500	7.2100	(0.552)	0.0000	0.0000	490
2011/06/08	JBAF 2013/03/20			Jibar Tradeable Future	7.5500	7.5000	(0.662)	0.0000	0.0000	290

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2011/06/08	JN02 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/06/08	JN02 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/08	JN02 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/08	JN02 2011/08/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/08	JN02 2011/08/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/06/08	JN02 2011/08/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/06/08	JN02 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/08	JN05 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/06/08	JN05 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/08	JN05 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/08	JN05 2011/08/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/08	JN05 2011/08/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/06/08	JN05 2011/08/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/06/08	JN05 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/08	JN10 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/06/08	JN10 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/08	JN10 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/08	JN10 2011/08/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/08	JN10 2011/08/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/06/08	JN10 2011/08/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/06/08	JN10 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/08	OTH1 2011/08/04			Index Future	353.8460	352.7340	(0.314)	0.0000	0.0000	3
2011/06/08	OTH1 2011/11/03			Index Future	359.1680	358.0380	(0.315)	0.0000	0.0000	0
2011/06/08	R157 2011/08/04			Bond Future	7.4420	7.4690	0.363	0.0000	0.0000	7,195
2011/06/08	R157 2011/08/04	7.50	Call	Bond Future	823.0000	759.0000	(7.776)	0	0	1,000
2011/06/08	R157 2011/08/04	7.50	Put	Bond Future	596.0000	638.0000	7.047	0	0	0
2011/06/08	R157 2011/08/04	7.55	Call	Bond Future	937.0000	869.0000	(7.257)	0	0	0
2011/06/08	R157 2011/08/04	7.55	Put	Bond Future	514.0000	552.0000	7.393	0	0	0
2011/06/08	R157 2011/08/04	7.45	Call	Bond Future	717.0000	659.0000	(8.089)	0	0	0
2011/06/08	R157 2011/08/04	7.45	Put	Bond Future	686.0000	734.0000	6.997	0	0	0
2011/06/08	R157 2011/08/04	7.20	Put	Bond Future	1,273.0000	1,344.0000	5.577	0	0	0
2011/06/08	R157 2011/08/04	7.20	Call	Bond Future	318.0000	283.0000	(11.006)	0	0	1,320

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2011/06/08	R157 2011/08/04	7.60	Put	Bond Future	442.0000	475.0000	7.466	0	0	0
2011/06/08	R157 2011/08/04	7.60	Call	Bond Future	1,060.0000	987.0000	(6.887)	0	0	440
2011/06/08	R157 2011/08/04	7.80	Call	Bond Future	1,620.0000	1,533.0000	(5.370)	0	0	0
2011/06/08	R157 2011/08/04	7.80	Put	Bond Future	225.0000	244.0000	8.444	0	0	440
2011/06/08	R157 2011/08/04	8.20	Call	Bond Future	2,974.0000	2,872.0000	(3.430)	0	0	0
2011/06/08	R157 2011/08/04	8.20	Put	Bond Future	44.0000	48.0000	9.091	0	0	1,320
2011/06/08	R157 2011/11/03			Bond Future	7.5500	7.5800	0.397	0.0000	0.0000	3,358
2011/06/08	R157 2011/11/03	8.25	Call	Bond Future	2,823.0000	2,730.0000	(3.294)	0	0	0
2011/06/08	R157 2011/11/03	8.25	Put	Bond Future	278.0000	295.0000	6.115	0	0	0
2011/06/08	R157 2011/11/03	8.30	Call	Bond Future	2,973.0000	2,879.0000	(3.162)	0	0	0
2011/06/08	R157 2011/11/03	8.30	Put	Bond Future	249.0000	265.0000	6.426	0	0	0
2011/06/08	R157 2011/11/03	8.20	Call	Bond Future	2,675.0000	2,584.0000	(3.402)	0	0	0
2011/06/08	R157 2011/11/03	8.20	Put	Bond Future	309.0000	329.0000	6.472	0	0	0
2011/06/08	R157 2012/02/02			Bond Future	7.6730	7.7050	0.417	0.0000	0.0000	0
2011/06/08	R157 2012/02/02	8.50	Call	Bond Future	3,354.0000	3,267.0000	(2.594)	0	0	0
2011/06/08	R157 2012/02/02	8.50	Put	Bond Future	552.0000	575.0000	4.167	0	0	0
2011/06/08	R157 2012/02/02	8.55	Call	Bond Future	3,486.0000	3,398.0000	(2.524)	0	0	0
2011/06/08	R157 2012/02/02	8.55	Put	Bond Future	517.0000	539.0000	4.255	0	0	0
2011/06/08	R157 2012/02/02	8.45	Call	Bond Future	3,223.0000	3,138.0000	(2.637)	0	0	0
2011/06/08	R157 2012/02/02	8.45	Put	Bond Future	588.0000	613.0000	4.252	0	0	0
2011/06/08	R157 2012/05/03			Bond Future	7.8090	7.8450	0.461	0.0000	0.0000	0
2011/06/08	R157 2012/05/03	8.25	Call	Bond Future	2,502.0000	2,427.0000	(2.998)	0	0	0
2011/06/08	R157 2012/05/03	8.25	Put	Bond Future	1,102.0000	1,142.0000	3.630	0	0	0
2011/06/08	R157 2012/05/03	8.30	Call	Bond Future	2,607.0000	2,530.0000	(2.954)	0	0	0
2011/06/08	R157 2012/05/03	8.30	Put	Bond Future	1,050.0000	1,088.0000	3.619	0	0	0
2011/06/08	R157 2012/05/03	8.20	Call	Bond Future	2,398.0000	2,325.0000	(3.044)	0	0	0
2011/06/08	R157 2012/05/03	8.20	Put	Bond Future	1,156.0000	1,198.0000	3.633	0	0	0
2011/06/08	R186 2011/08/04			Bond Future	8.4030	8.4470	0.524	0.0000	0.0000	11,136
2011/06/08	R186 2011/08/04	8.25	Call	Bond Future	1,232.0000	1,062.0000	(13.799)	0	0	0
2011/06/08	R186 2011/08/04	8.25	Put	Bond Future	2,720.0000	2,973.0000	9.301	0	0	0
2011/06/08	R186 2011/08/04	8.30	Call	Bond Future	1,427.0000	1,240.0000	(13.104)	0	0	0
2011/06/08	R186 2011/08/04	8.30	Put	Bond Future	2,426.0000	2,661.0000	9.687	0	0	0
2011/06/08	R186 2011/08/04	8.20	Call	Bond Future	1,056.0000	903.0000	(14.489)	0	0	0
2011/06/08	R186 2011/08/04	8.20	Put	Bond Future	3,036.0000	3,306.0000	8.893	0	0	0

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2011/06/08	R186 2011/08/04	8.35	Put	Bond Future	2,153.0000	2,371.0000	10.125	0	0	0
2011/06/08	R186 2011/08/04	8.35	Call	Bond Future	1,641.0000	1,436.0000	(12.492)	0	0	600
2011/06/08	R186 2011/08/04	8.70	Put	Bond Future	815.0000	921.0000	13.006	0	0	0
2011/06/08	R186 2011/08/04	8.70	Call	Bond Future	3,627.0000	3,310.0000	(8.740)	0	0	200
2011/06/08	R186 2011/08/04	8.95	Call	Bond Future	5,455.0000	5,085.0000	(6.783)	0	0	0
2011/06/08	R186 2011/08/04	8.95	Put	Bond Future	351.0000	404.0000	15.100	0	0	200
2011/06/08	R186 2011/08/04	9.70	Call	Bond Future	11,604.0000	11,184.0000	(3.619)	0	0	0
2011/06/08	R186 2011/08/04	9.70	Put	Bond Future	15.0000	17.0000	13.333	0	0	600
2011/06/08	R186 2011/11/03			Bond Future	8.4730	8.5180	0.531	0.0000	0.0000	13,789
2011/06/08	R186 2011/11/03	9.00	Call	Bond Future	6,319.0000	6,003.0000	(5.001)	0	0	0
2011/06/08	R186 2011/11/03	9.00	Put	Bond Future	1,480.0000	1,589.0000	7.365	0	0	0
2011/06/08	R186 2011/11/03	9.05	Call	Bond Future	6,645.0000	6,322.0000	(4.861)	0	0	0
2011/06/08	R186 2011/11/03	9.05	Put	Bond Future	1,363.0000	1,464.0000	7.410	0	0	0
2011/06/08	R186 2011/11/03	8.95	Call	Bond Future	5,999.0000	5,690.0000	(5.151)	0	0	0
2011/06/08	R186 2011/11/03	8.95	Put	Bond Future	1,607.0000	1,723.0000	7.218	0	0	0
2011/06/08	R186 2011/11/03	8.75	Put	Bond Future	2,205.0000	2,353.0000	6.712	0	0	0
2011/06/08	R186 2011/11/03	8.75	Call	Bond Future	4,785.0000	4,508.0000	(5.789)	0	0	5,600
2011/06/08	R186 2012/02/02			Bond Future	8.5450	8.5910	0.538	0.0000	0.0000	2,500
2011/06/08	R186 2012/02/02	9.00	Call	Bond Future	6,645.0000	6,355.0000	(4.364)	0	0	0
2011/06/08	R186 2012/02/02	9.00	Put	Bond Future	2,523.0000	2,660.0000	5.430	0	0	0
2011/06/08	R186 2012/02/02	9.05	Call	Bond Future	6,939.0000	6,643.0000	(4.266)	0	0	0
2011/06/08	R186 2012/02/02	9.05	Put	Bond Future	2,377.0000	2,508.0000	5.511	0	0	0
2011/06/08	R186 2012/02/02	8.95	Call	Bond Future	6,356.0000	6,073.0000	(4.452)	0	0	0
2011/06/08	R186 2012/02/02	8.95	Put	Bond Future	2,677.0000	2,820.0000	5.342	0	0	0
2011/06/08	R186 2012/05/03			Bond Future	8.6190	8.6670	0.557	0.0000	0.0000	0
2011/06/08	R186 2012/05/03	9.00	Call	Bond Future	7,319.0000	7,043.0000	(3.771)	0	0	0
2011/06/08	R186 2012/05/03	9.00	Put	Bond Future	3,915.0000	4,076.0000	4.112	0	0	0
2011/06/08	R186 2012/05/03	9.05	Call	Bond Future	7,589.0000	7,307.0000	(3.716)	0	0	0
2011/06/08	R186 2012/05/03	9.05	Put	Bond Future	3,749.0000	3,904.0000	4.134	0	0	0
2011/06/08	R186 2012/05/03	8.95	Call	Bond Future	7,053.0000	6,782.0000	(3.842)	0	0	0
2011/06/08	R186 2012/05/03	8.95	Put	Bond Future	4,087.0000	4,253.0000	4.062	0	0	0
2011/06/08	R189 2011/08/04			Bond Future	213.4126	213.5925	0.084	0.0000	0.0000	0
2011/06/08	R189 2011/08/04	212.00	Call	Bond Future	1,413.0000	1,593.0000	12.739	0	0	0
2011/06/08	R189 2011/08/04	212.00	Put	Bond Future	0.0000	1.0000	100.000	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
2011/06/08	R189 2011/08/04	212.05	Call	Bond Future	1,363.0000	1,543.0000	13.206	0	0	0
2011/06/08	R189 2011/08/04	212.05	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2011/06/08	R189 2011/08/04	211.95	Call	Bond Future	1,463.0000	1,643.0000	12.303	0	0	0
2011/06/08	R189 2011/08/04	211.95	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2011/06/08	R197 2011/08/04			Bond Future	234.9625	235.1851	0.095	0.0000	0.0000	0
2011/06/08	R197 2011/08/04	231.50	Call	Bond Future	3,463.0000	3,685.0000	6.411	0	0	0
2011/06/08	R197 2011/08/04	231.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/08	R197 2011/08/04	231.55	Call	Bond Future	3,413.0000	3,635.0000	6.505	0	0	0
2011/06/08	R197 2011/08/04	231.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/08	R197 2011/08/04	231.45	Call	Bond Future	3,513.0000	3,735.0000	6.319	0	0	0
2011/06/08	R197 2011/08/04	231.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/08	R201 2011/08/04			Bond Future	7.0710	7.1040	0.467	0.0000	0.0000	170
2011/06/08	R201 2011/08/04	7.25	Call	Bond Future	784.0000	713.0000	(9.056)	0	0	0
2011/06/08	R201 2011/08/04	7.25	Put	Bond Future	242.0000	271.0000	11.983	0	0	0
2011/06/08	R201 2011/08/04	7.30	Call	Bond Future	893.0000	818.0000	(8.399)	0	0	0
2011/06/08	R201 2011/08/04	7.30	Put	Bond Future	200.0000	225.0000	12.500	0	0	0
2011/06/08	R201 2011/08/04	7.20	Call	Bond Future	683.0000	617.0000	(9.663)	0	0	0
2011/06/08	R201 2011/08/04	7.20	Put	Bond Future	292.0000	326.0000	11.644	0	0	0
2011/06/08	R201 2011/11/03			Bond Future	7.1590	7.1950	0.503	0.0000	0.0000	695
2011/06/08	R201 2011/11/03	8.00	Call	Bond Future	2,510.0000	2,421.0000	(3.546)	0	0	0
2011/06/08	R201 2011/11/03	8.00	Put	Bond Future	166.0000	179.0000	7.831	0	0	0
2011/06/08	R201 2011/11/03	8.05	Call	Bond Future	2,630.0000	2,540.0000	(3.422)	0	0	0
2011/06/08	R201 2011/11/03	8.05	Put	Bond Future	149.0000	161.0000	8.054	0	0	0
2011/06/08	R201 2011/11/03	7.95	Call	Bond Future	2,389.0000	2,302.0000	(3.642)	0	0	0
2011/06/08	R201 2011/11/03	7.95	Put	Bond Future	183.0000	197.0000	7.650	0	0	0
2011/06/08	R201 2012/02/02			Bond Future	7.2570	7.2970	0.551	0.0000	0.0000	0
2011/06/08	R201 2012/02/02	8.25	Call	Bond Future	2,812.0000	2,725.0000	(3.094)	0	0	0
2011/06/08	R201 2012/02/02	8.25	Put	Bond Future	260.0000	277.0000	6.538	0	0	0
2011/06/08	R201 2012/02/02	8.30	Call	Bond Future	2,922.0000	2,834.0000	(3.012)	0	0	0
2011/06/08	R201 2012/02/02	8.30	Put	Bond Future	243.0000	259.0000	6.584	0	0	0
2011/06/08	R201 2012/02/02	8.20	Call	Bond Future	2,706.0000	2,620.0000	(3.178)	0	0	0
2011/06/08	R201 2012/02/02	8.20	Put	Bond Future	280.0000	299.0000	6.786	0	0	0
2011/06/08	R201 2012/05/03			Bond Future	7.3730	7.4170	0.597	0.0000	0.0000	0



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2011/06/08	R201 2012/05/03	7.75	Call	Bond Future	1,735.0000	1,669.0000	(3.804)	0	0	0
2011/06/08	R201 2012/05/03	7.75	Put	Bond Future	838.0000	877.0000	4.654	0	0	0
2011/06/08	R201 2012/05/03	7.80	Call	Bond Future	1,813.0000	1,745.0000	(3.751)	0	0	0
2011/06/08	R201 2012/05/03	7.80	Put	Bond Future	798.0000	835.0000	4.637	0	0	0
2011/06/08	R201 2012/05/03	7.70	Call	Bond Future	1,659.0000	1,594.0000	(3.918)	0	0	0
2011/06/08	R201 2012/05/03	7.70	Put	Bond Future	880.0000	920.0000	4.545	0	0	0
2011/06/08	R202 2011/08/04			Bond Future	0.0820	0.0680	(17.073)	0.0000	0.0000	10,198
2011/06/08	R202 2011/08/04	1.00	Call	Bond Future	25,581.0000	26,010.0000	1.677	0	0	0
2011/06/08	R202 2011/08/04	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/08	R202 2011/08/04	1.05	Call	Bond Future	26,840.0000	27,269.0000	1.598	0	0	0
2011/06/08	R202 2011/08/04	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/08	R202 2011/08/04	0.95	Call	Bond Future	24,308.0000	24,737.0000	1.765	0	0	0
2011/06/08	R202 2011/08/04	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/08	R202 2011/11/03			Bond Future	0.0190	0.0190	0.000	0.0000	0.0000	400
2011/06/08	R202 2011/11/03	0.50	Call	Bond Future	13,997.0000	13,997.0000	0.000	0	0	0
2011/06/08	R202 2011/11/03	0.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/08	R202 2011/11/03	0.55	Call	Bond Future	15,375.0000	15,375.0000	0.000	0	0	0
2011/06/08	R202 2011/11/03	0.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/08	R202 2011/11/03	0.45	Call	Bond Future	12,606.0000	12,606.0000	0.000	0	0	0
2011/06/08	R202 2011/11/03	0.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/08	R203 2011/08/04			Bond Future	7.9770	8.0100	0.414	0.0000	0.0000	824
2011/06/08	R203 2011/08/04	8.00	Call	Bond Future	929.0000	841.0000	(9.473)	0	0	0
2011/06/08	R203 2011/08/04	8.00	Put	Bond Future	819.0000	889.0000	8.547	0	0	0
2011/06/08	R203 2011/08/04	8.05	Call	Bond Future	1,061.0000	966.0000	(8.954)	0	0	0
2011/06/08	R203 2011/08/04	8.05	Put	Bond Future	712.0000	775.0000	8.848	0	0	0
2011/06/08	R203 2011/08/04	7.95	Call	Bond Future	808.0000	726.0000	(10.149)	0	0	0
2011/06/08	R203 2011/08/04	7.95	Put	Bond Future	938.0000	1,014.0000	8.102	0	0	0
2011/06/08	R203 2011/11/03			Bond Future	8.0780	8.1130	0.433	0.0000	0.0000	1,630
2011/06/08	R203 2011/11/03	8.50	Call	Bond Future	2,664.0000	2,547.0000	(4.392)	0	0	0
2011/06/08	R203 2011/11/03	8.50	Put	Bond Future	739.0000	784.0000	6.089	0	0	0
2011/06/08	R203 2011/11/03	8.55	Call	Bond Future	2,826.0000	2,706.0000	(4.246)	0	0	0
2011/06/08	R203 2011/11/03	8.55	Put	Bond Future	676.0000	718.0000	6.213	0	0	0
2011/06/08	R203 2011/11/03	8.45	Call	Bond Future	2,506.0000	2,392.0000	(4.549)	0	0	0

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2011/06/08	R203 2011/11/03	8.45	Put	Bond Future	807.0000	854.0000	5.824	0	0	0
2011/06/08	R203 2012/02/02			Bond Future	8.1880	8.2240	0.440	0.0000	0.0000	0
2011/06/08	R203 2012/02/02	8.75	Call	Bond Future	3,516.0000	3,403.0000	(3.214)	0	0	0
2011/06/08	R203 2012/02/02	8.75	Put	Bond Future	1,064.0000	1,110.0000	4.323	0	0	0
2011/06/08	R203 2012/02/02	8.80	Call	Bond Future	3,669.0000	3,554.0000	(3.134)	0	0	0
2011/06/08	R203 2012/02/02	8.80	Put	Bond Future	1,002.0000	1,046.0000	4.391	0	0	0
2011/06/08	R203 2012/02/02	8.70	Call	Bond Future	3,366.0000	3,255.0000	(3.298)	0	0	0
2011/06/08	R203 2012/02/02	8.70	Put	Bond Future	1,129.0000	1,177.0000	4.252	0	0	0
2011/06/08	R203 2012/05/03			Bond Future	8.3040	8.3430	0.470	0.0000	0.0000	0
2011/06/08	R203 2012/05/03	8.75	Call	Bond Future	3,381.0000	3,273.0000	(3.194)	0	0	0
2011/06/08	R203 2012/05/03	8.75	Put	Bond Future	1,508.0000	1,566.0000	3.846	0	0	0
2011/06/08	R203 2012/05/03	8.80	Call	Bond Future	3,518.0000	3,408.0000	(3.127)	0	0	0
2011/06/08	R203 2012/05/03	8.80	Put	Bond Future	1,438.0000	1,494.0000	3.894	0	0	0
2011/06/08	R203 2012/05/03	8.70	Call	Bond Future	3,246.0000	3,140.0000	(3.266)	0	0	0
2011/06/08	R203 2012/05/03	8.70	Put	Bond Future	1,581.0000	1,641.0000	3.795	0	0	0
2011/06/08	R204 2011/08/04			Bond Future	8.1340	8.1610	0.332	0.0000	0.0000	70
2011/06/08	R204 2011/08/04	8.00	Call	Bond Future	663.0000	600.0000	(9.502)	0	0	0
2011/06/08	R204 2011/08/04	8.00	Put	Bond Future	1,395.0000	1,478.0000	5.950	0	0	0
2011/06/08	R204 2011/08/04	8.05	Call	Bond Future	775.0000	705.0000	(9.032)	0	0	0
2011/06/08	R204 2011/08/04	8.05	Put	Bond Future	1,233.0000	1,310.0000	6.245	0	0	0
2011/06/08	R204 2011/08/04	7.95	Call	Bond Future	562.0000	505.0000	(10.142)	0	0	0
2011/06/08	R204 2011/08/04	7.95	Put	Bond Future	1,569.0000	1,658.0000	5.672	0	0	0
2011/06/08	R204 2011/11/03			Bond Future	8.2270	8.2560	0.352	0.0000	0.0000	2,133
2011/06/08	R204 2011/11/03	8.75	Call	Bond Future	3,463.0000	3,346.0000	(3.379)	0	0	0
2011/06/08	R204 2011/11/03	8.75	Put	Bond Future	755.0000	791.0000	4.768	0	0	0
2011/06/08	R204 2011/11/03	8.80	Call	Bond Future	3,653.0000	3,534.0000	(3.258)	0	0	0
2011/06/08	R204 2011/11/03	8.80	Put	Bond Future	691.0000	725.0000	4.920	0	0	0
2011/06/08	R204 2011/11/03	8.70	Call	Bond Future	3,277.0000	3,163.0000	(3.479)	0	0	0
2011/06/08	R204 2011/11/03	8.70	Put	Bond Future	824.0000	862.0000	4.612	0	0	0
2011/06/08	R204 2012/02/02			Bond Future	8.3250	8.3550	0.360	0.0000	0.0000	0
2011/06/08	R204 2012/02/02	9.00	Call	Bond Future	4,327.0000	4,212.0000	(2.658)	0	0	0
2011/06/08	R204 2012/02/02	9.00	Put	Bond Future	959.0000	996.0000	3.858	0	0	0
2011/06/08	R204 2012/02/02	9.05	Call	Bond Future	4,510.0000	4,393.0000	(2.594)	0	0	0
2011/06/08	R204 2012/02/02	9.05	Put	Bond Future	898.0000	934.0000	4.009	0	0	0

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2011/06/08	R204 2012/02/02	8.95	Call	Bond Future	4,147.0000	4,034.0000	(2.725)	0	0	0
2011/06/08	R204 2012/02/02	8.95	Put	Bond Future	1,023.0000	1,063.0000	3.910	0	0	0
2011/06/08	R204 2012/05/03			Bond Future	8.4310	8.4620	0.368	0.0000	0.0000	0
2011/06/08	R204 2012/05/03	8.75	Call	Bond Future	3,653.0000	3,557.0000	(2.628)	0	0	0
2011/06/08	R204 2012/05/03	8.75	Put	Bond Future	2,096.0000	2,153.0000	2.719	0	0	0
2011/06/08	R204 2012/05/03	8.80	Call	Bond Future	3,802.0000	3,705.0000	(2.551)	0	0	0
2011/06/08	R204 2012/05/03	8.80	Put	Bond Future	2,004.0000	2,060.0000	2.794	0	0	0
2011/06/08	R204 2012/05/03	8.70	Call	Bond Future	3,506.0000	3,412.0000	(2.681)	0	0	0
2011/06/08	R204 2012/05/03	8.70	Put	Bond Future	2,191.0000	2,250.0000	2.693	0	0	0
2011/06/08	R206 2011/08/04			Bond Future	6.8660	6.8950	0.422	0.0000	0.0000	9,866
2011/06/08	R206 2011/08/04	7.00	Call	Bond Future	532.0000	489.0000	(8.083)	0	0	0
2011/06/08	R206 2011/08/04	7.00	Put	Bond Future	235.0000	256.0000	8.936	0	0	0
2011/06/08	R206 2011/08/04	7.05	Call	Bond Future	606.0000	561.0000	(7.426)	0	0	0
2011/06/08	R206 2011/08/04	7.05	Put	Bond Future	198.0000	217.0000	9.596	0	0	0
2011/06/08	R206 2011/08/04	6.95	Call	Bond Future	464.0000	424.0000	(8.621)	0	0	0
2011/06/08	R206 2011/08/04	6.95	Put	Bond Future	277.0000	302.0000	9.025	0	0	0
2011/06/08	R206 2011/11/03			Bond Future	6.9560	6.9880	0.460	0.0000	0.0000	0
2011/06/08	R206 2011/11/03	7.75	Call	Bond Future	1,715.0000	1,660.0000	(3.207)	0	0	0
2011/06/08	R206 2011/11/03	7.75	Put	Bond Future	134.0000	144.0000	7.463	0	0	0
2011/06/08	R206 2011/11/03	7.80	Call	Bond Future	1,800.0000	1,744.0000	(3.111)	0	0	0
2011/06/08	R206 2011/11/03	7.80	Put	Bond Future	121.0000	129.0000	6.612	0	0	0
2011/06/08	R206 2011/11/03	7.70	Call	Bond Future	1,631.0000	1,576.0000	(3.372)	0	0	0
2011/06/08	R206 2011/11/03	7.70	Put	Bond Future	149.0000	158.0000	6.040	0	0	0
2011/06/08	R206 2012/02/02			Bond Future	7.0630	7.1000	0.524	0.0000	0.0000	0
2011/06/08	R206 2012/02/02	8.00	Call	Bond Future	1,880.0000	1,826.0000	(2.872)	0	0	0
2011/06/08	R206 2012/02/02	8.00	Put	Bond Future	220.0000	232.0000	5.455	0	0	0
2011/06/08	R206 2012/02/02	8.05	Call	Bond Future	1,954.0000	1,899.0000	(2.815)	0	0	0
2011/06/08	R206 2012/02/02	8.05	Put	Bond Future	206.0000	218.0000	5.825	0	0	0
2011/06/08	R206 2012/02/02	7.95	Call	Bond Future	1,808.0000	1,755.0000	(2.931)	0	0	0
2011/06/08	R206 2012/02/02	7.95	Put	Bond Future	236.0000	249.0000	5.508	0	0	0
2011/06/08	R206 2012/05/03			Bond Future	7.2100	7.2530	0.596	0.0000	0.0000	0
2011/06/08	R206 2012/05/03	7.50	Call	Bond Future	1,042.0000	1,001.0000	(3.935)	0	0	0
2011/06/08	R206 2012/05/03	7.50	Put	Bond Future	588.0000	615.0000	4.592	0	0	0
2011/06/08	R206 2012/05/03	7.55	Call	Bond Future	1,091.0000	1,050.0000	(3.758)	0	0	0

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2011/06/08	R206 2012/05/03	7.55	Put	Bond Future	559.0000	586.0000	4.830	0	0	0
2011/06/08	R206 2012/05/03	7.45	Call	Bond Future	994.0000	954.0000	(4.024)	0	0	0
2011/06/08	R206 2012/05/03	7.45	Put	Bond Future	618.0000	646.0000	4.531	0	0	0
2011/06/08	R207 2011/08/04			Bond Future	8.1850	8.2170	0.391	0.0000	0.0000	5,725
2011/06/08	R207 2011/08/04	8.25	Call	Bond Future	1,253.0000	1,142.0000	(8.859)	0	0	0
2011/06/08	R207 2011/08/04	8.25	Put	Bond Future	878.0000	952.0000	8.428	0	0	0
2011/06/08	R207 2011/08/04	8.30	Call	Bond Future	1,421.0000	1,302.0000	(8.374)	0	0	0
2011/06/08	R207 2011/08/04	8.30	Put	Bond Future	758.0000	824.0000	8.707	0	0	0
2011/06/08	R207 2011/08/04	8.20	Call	Bond Future	1,097.0000	994.0000	(9.389)	0	0	0
2011/06/08	R207 2011/08/04	8.20	Put	Bond Future	1,010.0000	1,092.0000	8.119	0	0	0
2011/06/08	R207 2011/11/03			Bond Future	8.2670	8.3010	0.411	0.0000	0.0000	600
2011/06/08	R207 2011/11/03	8.75	Call	Bond Future	3,568.0000	3,426.0000	(3.980)	0	0	0
2011/06/08	R207 2011/11/03	8.75	Put	Bond Future	892.0000	941.0000	5.493	0	0	0
2011/06/08	R207 2011/11/03	8.80	Call	Bond Future	3,766.0000	3,621.0000	(3.850)	0	0	0
2011/06/08	R207 2011/11/03	8.80	Put	Bond Future	818.0000	865.0000	5.746	0	0	0
2011/06/08	R207 2011/11/03	8.70	Call	Bond Future	3,368.0000	3,229.0000	(4.127)	0	0	0
2011/06/08	R207 2011/11/03	8.70	Put	Bond Future	964.0000	1,017.0000	5.498	0	0	0
2011/06/08	R207 2012/02/02			Bond Future	8.3550	8.3910	0.431	0.0000	0.0000	0
2011/06/08	R207 2012/02/02	9.00	Call	Bond Future	4,515.0000	4,368.0000	(3.256)	0	0	0
2011/06/08	R207 2012/02/02	9.00	Put	Bond Future	1,057.0000	1,107.0000	4.730	0	0	0
2011/06/08	R207 2012/02/02	9.05	Call	Bond Future	4,708.0000	4,559.0000	(3.165)	0	0	0
2011/06/08	R207 2012/02/02	9.05	Put	Bond Future	989.0000	1,037.0000	4.853	0	0	0
2011/06/08	R207 2012/02/02	8.95	Call	Bond Future	4,324.0000	4,180.0000	(3.330)	0	0	0
2011/06/08	R207 2012/02/02	8.95	Put	Bond Future	1,128.0000	1,182.0000	4.787	0	0	0
2011/06/08	R207 2012/05/03			Bond Future	8.4510	8.4880	0.438	0.0000	0.0000	0
2011/06/08	R207 2012/05/03	8.75	Call	Bond Future	3,878.0000	3,757.0000	(3.120)	0	0	0
2011/06/08	R207 2012/05/03	8.75	Put	Bond Future	2,300.0000	2,376.0000	3.304	0	0	0
2011/06/08	R207 2012/05/03	8.80	Call	Bond Future	4,038.0000	3,914.0000	(3.071)	0	0	0
2011/06/08	R207 2012/05/03	8.80	Put	Bond Future	2,199.0000	2,272.0000	3.320	0	0	0
2011/06/08	R207 2012/05/03	8.70	Call	Bond Future	3,721.0000	3,602.0000	(3.198)	0	0	0
2011/06/08	R207 2012/05/03	8.70	Put	Bond Future	2,404.0000	2,482.0000	3.245	0	0	0
2011/06/08	R208 2011/08/04			Bond Future	8.2140	8.2520	0.463	0.0000	0.0000	1,361
2011/06/08	R208 2011/08/04	8.25	Call	Bond Future	1,293.0000	1,161.0000	(10.209)	0	0	0

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2011/06/08	R208 2011/08/04	8.25	Put	Bond Future	1,072.0000	1,173.0000	9.422	0	0	0
2011/06/08	R208 2011/08/04	8.30	Call	Bond Future	1,465.0000	1,323.0000	(9.693)	0	0	0
2011/06/08	R208 2011/08/04	8.30	Put	Bond Future	937.0000	1,029.0000	9.819	0	0	0
2011/06/08	R208 2011/08/04	8.20	Call	Bond Future	1,135.0000	1,012.0000	(10.837)	0	0	0
2011/06/08	R208 2011/08/04	8.20	Put	Bond Future	1,221.0000	1,332.0000	9.091	0	0	0
2011/06/08	R208 2011/11/03			Bond Future	8.2910	8.3310	0.482	0.0000	0.0000	5,998
2011/06/08	R208 2011/11/03	8.75	Call	Bond Future	3,624.0000	3,447.0000	(4.884)	0	0	0
2011/06/08	R208 2011/11/03	8.75	Put	Bond Future	912.0000	976.0000	7.018	0	0	0
2011/06/08	R208 2011/11/03	8.80	Call	Bond Future	3,836.0000	3,655.0000	(4.718)	0	0	0
2011/06/08	R208 2011/11/03	8.80	Put	Bond Future	835.0000	895.0000	7.186	0	0	0
2011/06/08	R208 2011/11/03	8.70	Call	Bond Future	3,417.0000	3,245.0000	(5.034)	0	0	0
2011/06/08	R208 2011/11/03	8.70	Put	Bond Future	995.0000	1,064.0000	6.935	0	0	0
2011/06/08	R208 2012/02/02			Bond Future	8.3700	8.4120	0.502	0.0000	0.0000	0
2011/06/08	R208 2012/02/02	9.00	Call	Bond Future	4,853.0000	4,672.0000	(3.730)	0	0	0
2011/06/08	R208 2012/02/02	9.00	Put	Bond Future	1,239.0000	1,305.0000	5.327	0	0	0
2011/06/08	R208 2012/02/02	9.05	Call	Bond Future	5,057.0000	4,873.0000	(3.639)	0	0	0
2011/06/08	R208 2012/02/02	9.05	Put	Bond Future	1,165.0000	1,227.0000	5.322	0	0	0
2011/06/08	R208 2012/02/02	8.95	Call	Bond Future	4,651.0000	4,474.0000	(3.806)	0	0	0
2011/06/08	R208 2012/02/02	8.95	Put	Bond Future	1,317.0000	1,387.0000	5.315	0	0	0
2011/06/08	R208 2012/05/03			Bond Future	8.4550	8.4980	0.509	0.0000	0.0000	0
2011/06/08	R208 2012/05/03	9.00	Call	Bond Future	5,005.0000	4,838.0000	(3.337)	0	0	0
2011/06/08	R208 2012/05/03	9.00	Put	Bond Future	1,941.0000	2,021.0000	4.122	0	0	0
2011/06/08	R208 2012/05/03	9.05	Call	Bond Future	5,192.0000	5,022.0000	(3.274)	0	0	0
2011/06/08	R208 2012/05/03	9.05	Put	Bond Future	1,853.0000	1,930.0000	4.155	0	0	0
2011/06/08	R208 2012/05/03	8.95	Call	Bond Future	4,821.0000	4,657.0000	(3.402)	0	0	0
2011/06/08	R208 2012/05/03	8.95	Put	Bond Future	2,032.0000	2,115.0000	4.085	0	0	0
2011/06/08	R209 2011/08/04			Bond Future	8.5750	8.6290	0.630	0.0000	0.0000	0
2011/06/08	R209 2011/08/04	8.50	Call	Bond Future	1,315.0000	1,113.0000	(15.361)	0	0	0
2011/06/08	R209 2011/08/04	8.50	Put	Bond Future	1,937.0000	2,178.0000	12.442	0	0	0
2011/06/08	R209 2011/08/04	8.55	Call	Bond Future	1,506.0000	1,286.0000	(14.608)	0	0	0
2011/06/08	R209 2011/08/04	8.55	Put	Bond Future	1,712.0000	1,935.0000	13.026	0	0	0
2011/06/08	R209 2011/08/04	8.45	Call	Bond Future	1,140.0000	955.0000	(16.228)	0	0	0
2011/06/08	R209 2011/08/04	8.45	Put	Bond Future	2,181.0000	2,439.0000	11.829	0	0	0
2011/06/08	R209 2011/08/04	10.10	Call	Bond Future	11,075.0000	10,633.0000	(3.991)	0	0	0

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2011/06/08	R209 2011/08/04	10.10	Put	Bond Future	5.0000	6.0000	20.000	0	0	0
2011/06/08	R209 2011/11/03			Bond Future	8.6310	8.6860	0.637	0.0000	0.0000	1,318
2011/06/08	R209 2011/11/03	8.75	Call	Bond Future	3,269.0000	3,010.0000	(7.923)	0	0	0
2011/06/08	R209 2011/11/03	8.75	Put	Bond Future	2,310.0000	2,496.0000	8.052	0	0	0
2011/06/08	R209 2011/11/03	8.80	Call	Bond Future	3,496.0000	3,227.0000	(7.695)	0	0	0
2011/06/08	R209 2011/11/03	8.80	Put	Bond Future	2,139.0000	2,316.0000	8.275	0	0	0
2011/06/08	R209 2011/11/03	8.70	Call	Bond Future	3,051.0000	2,802.0000	(8.161)	0	0	0
2011/06/08	R209 2011/11/03	8.70	Put	Bond Future	2,492.0000	2,689.0000	7.905	0	0	0
2011/06/08	R209 2012/02/02			Bond Future	8.6880	8.7450	0.656	0.0000	0.0000	0
2011/06/08	R209 2012/02/02	9.00	Call	Bond Future	5,063.0000	4,773.0000	(5.728)	0	0	0
2011/06/08	R209 2012/02/02	9.00	Put	Bond Future	2,616.0000	2,783.0000	6.384	0	0	0
2011/06/08	R209 2012/02/02	9.05	Call	Bond Future	5,299.0000	5,002.0000	(5.605)	0	0	0
2011/06/08	R209 2012/02/02	9.05	Put	Bond Future	2,471.0000	2,631.0000	6.475	0	0	0
2011/06/08	R209 2012/02/02	8.95	Call	Bond Future	4,831.0000	4,549.0000	(5.837)	0	0	0
2011/06/08	R209 2012/02/02	8.95	Put	Bond Future	2,767.0000	2,942.0000	6.325	0	0	0
2011/06/08	R209 2012/05/03			Bond Future	8.7470	8.8050	0.663	0.0000	0.0000	0
2011/06/08	R209 2012/05/03	9.00	Call	Bond Future	5,456.0000	5,178.0000	(5.095)	0	0	0
2011/06/08	R209 2012/05/03	9.00	Put	Bond Future	3,485.0000	3,666.0000	5.194	0	0	0
2011/06/08	R209 2012/05/03	9.05	Call	Bond Future	5,679.0000	5,395.0000	(5.001)	0	0	0
2011/06/08	R209 2012/05/03	9.05	Put	Bond Future	3,328.0000	3,503.0000	5.258	0	0	0
2011/06/08	R209 2012/05/03	8.95	Call	Bond Future	5,238.0000	4,966.0000	(5.193)	0	0	0
2011/06/08	R209 2012/05/03	8.95	Put	Bond Future	3,650.0000	3,837.0000	5.123	0	0	0
2011/06/08	R210 2011/08/04			Bond Future	131.3866	131.6002	0.163	0.0000	0.0000	425
2011/06/08	R210 2011/08/04	106.00	Call	Bond Future	25,387.0000	25,600.0000	0.839	0	0	0
2011/06/08	R210 2011/08/04	106.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/08	R210 2011/08/04	106.05	Call	Bond Future	25,337.0000	25,550.0000	0.841	0	0	0
2011/06/08	R210 2011/08/04	106.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/08	R210 2011/08/04	105.95	Call	Bond Future	25,437.0000	25,650.0000	0.837	0	0	0
2011/06/08	R210 2011/08/04	105.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/08	R211 2011/08/04			Bond Future	1.1020	1.0840	(1.633)	0.0000	0.0000	0
2011/06/08	R211 2011/08/04	1.50	Call	Bond Future	2,170.0000	2,269.0000	4.562	0	0	0
2011/06/08	R211 2011/08/04	1.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/08	R211 2011/08/04	1.55	Call	Bond Future	2,439.0000	2,538.0000	4.059	0	0	0

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2011/06/08	R211 2011/08/04	1.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/08	R211 2011/08/04	1.45	Call	Bond Future	1,900.0000	1,999.0000	5.211	0	0	0
2011/06/08	R211 2011/08/04	1.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/08	R211 2011/11/03			Bond Future	0.8550	0.8360	(2.222)	0.0000	0.0000	529
2011/06/08	R211 2011/11/03	1.25	Call	Bond Future	2,087.0000	2,188.0000	4.839	0	0	0
2011/06/08	R211 2011/11/03	1.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/08	R211 2011/11/03	1.30	Call	Bond Future	2,347.0000	2,449.0000	4.346	0	0	0
2011/06/08	R211 2011/11/03	1.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/08	R211 2011/11/03	1.20	Call	Bond Future	1,825.0000	1,927.0000	5.589	0	0	0
2011/06/08	R211 2011/11/03	1.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/08	R212 2011/08/04			Bond Future	2.0660	2.0550	(0.532)	0.0000	0.0000	3,042
2011/06/08	R212 2011/08/04	2.50	Call	Bond Future	4,121.0000	4,228.0000	2.596	0	0	0
2011/06/08	R212 2011/08/04	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/08	R212 2011/08/04	2.55	Call	Bond Future	4,584.0000	4,691.0000	2.334	0	0	0
2011/06/08	R212 2011/08/04	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/08	R212 2011/08/04	2.45	Call	Bond Future	3,656.0000	3,762.0000	2.899	0	0	0
2011/06/08	R212 2011/08/04	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/08	R212 2011/11/03			Bond Future	1.9560	1.9450	(0.562)	0.0000	0.0000	240
2011/06/08	R212 2011/11/03	2.50	Call	Bond Future	5,085.0000	5,190.0000	2.065	0	0	0
2011/06/08	R212 2011/11/03	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/08	R212 2011/11/03	2.55	Call	Bond Future	5,538.0000	5,644.0000	1.914	0	0	0
2011/06/08	R212 2011/11/03	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/08	R212 2011/11/03	2.45	Call	Bond Future	4,629.0000	4,735.0000	2.290	0	0	0
2011/06/08	R212 2011/11/03	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/08	R213 2011/08/04			Bond Future	8.5990	8.6320	0.384	0.0000	0.0000	0
2011/06/08	R213 2011/08/04	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/08	R213 2011/08/04	8.00	Put	Bond Future	5,208.0000	5,482.0000	5.261	0	0	0
2011/06/08	R213 2011/08/04	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/08	R213 2011/08/04	8.05	Put	Bond Future	4,755.0000	5,029.0000	5.762	0	0	0
2011/06/08	R213 2011/08/04	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/08	R213 2011/08/04	7.95	Put	Bond Future	5,664.0000	5,938.0000	4.838	0	0	0
2011/06/08	R213 2011/11/03			Bond Future	8.6630	8.6970	0.392	0.0000	0.0000	0
2011/06/08	R213 2011/11/03	8.75	Call	Bond Future	709.0000	431.0000	(39.210)	0	0	0

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2011/06/08	R213 2011/11/03	8.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/08	R213 2011/11/03	8.80	Call	Bond Future	1,113.0000	835.0000	(24.978)	0	0	0
2011/06/08	R213 2011/11/03	8.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/08	R213 2011/11/03	8.70	Call	Bond Future	303.0000	25.0000	(91.749)	0	0	0
2011/06/08	R213 2011/11/03	8.70	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2011/06/08	R213 2012/02/02			Bond Future	8.7290	8.7650	0.412	0.0000	0.0000	0
2011/06/08	R213 2012/02/02	9.00	Call	Bond Future	2,151.0000	1,861.0000	(13.482)	0	0	0
2011/06/08	R213 2012/02/02	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/08	R213 2012/02/02	9.05	Call	Bond Future	2,539.0000	2,249.0000	(11.422)	0	0	0
2011/06/08	R213 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/08	R213 2012/02/02	8.95	Call	Bond Future	1,761.0000	1,470.0000	(16.525)	0	0	0
2011/06/08	R213 2012/02/02	8.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/08	R213 2012/05/03			Bond Future	8.7940	8.8300	0.409	0.0000	0.0000	0
2011/06/08	R213 2012/05/03	9.25	Call	Bond Future	3,527.0000	3,240.0000	(8.137)	0	0	0
2011/06/08	R213 2012/05/03	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/08	R213 2012/05/03	9.30	Call	Bond Future	3,900.0000	3,613.0000	(7.359)	0	0	0
2011/06/08	R213 2012/05/03	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/08	R213 2012/05/03	9.20	Call	Bond Future	3,152.0000	2,865.0000	(9.105)	0	0	0
2011/06/08	R213 2012/05/03	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/08	TRT1 2011/08/04			Index Future	354.5140	353.6720	(0.238)	0.0000	0.0000	100
2011/06/08	TRT1 2011/11/03			Index Future	359.2780	358.4260	(0.237)	0.0000	0.0000	0
<b>Total</b>										<b>221070.00</b>