



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 15/06/2011

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

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2011/06/15	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/15	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/15	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/15	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/15	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/15	AL7T 2011/08/04			Index Future	385.7510	383.9660	(0.463)	0.0000	0.0000	30
2011/06/15	AL7T 2011/11/03			Index Future	391.5440	389.7310	(0.463)	0.0000	0.0000	0
2011/06/15	ALBI 2011/08/04			Index Future	354.5930	353.0180	(0.444)	0.0000	0.0000	1,019
2011/06/15	ALBI 2011/11/03			Index Future	359.9180	358.3180	(0.445)	0.0000	0.0000	0
2011/06/15	C155 2011/08/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/15	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/15	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/15	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/15	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/15	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/15	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/15	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/15	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/15	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/15	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/15	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/06/15	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0
2011/06/15	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/15	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/15	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/15	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/15	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/15	CAAD 2011/09/19			Can-Do Future	0.0316	0.0316	0.000	0.0000	0.0000	22,388
2011/06/15	CAAE 2011/09/19			Can-Do Future	0.1053	0.1053	0.000	0.0000	0.0000	21,898
2011/06/15	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/15	CRD1 2011/08/04			Index Future	160.2260	159.7460	(0.300)	0.0000	0.0000	2
2011/06/15	CRD1 2011/11/03			Index Future	162.3820	161.8960	(0.299)	0.0000	0.0000	0
2011/06/15	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/15	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/15	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/15	GOVI 2011/08/04			GOVI	355.4560	353.9110	(0.435)	0.0000	0.0000	179
2011/06/15	GOVI 2011/08/04	348.00	Call	GOVI	74,560.0000	59,110.0000	(20.722)	0	0	0
2011/06/15	GOVI 2011/08/04	348.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/06/15	GOVI 2011/08/04	348.01	Call	GOVI	74,460.0000	59,010.0000	(20.749)	0	0	0
2011/06/15	GOVI 2011/08/04	348.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/06/15	GOVI 2011/08/04	347.99	Call	GOVI	74,660.0000	59,210.0000	(20.694)	0	0	0
2011/06/15	GOVI 2011/08/04	347.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/06/15	GOVI 2011/11/03			GOVI	360.7940	359.2250	(0.435)	0.0000	0.0000	0
2011/06/15	GOVI 2011/11/03	357.00	Call	GOVI	37,940.0000	22,250.0000	(41.355)	0	0	0
2011/06/15	GOVI 2011/11/03	357.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0

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2011/06/15	GOVI 2011/11/03	357.01	Call	GOVI	37,840.0000	22,150.0000	(41.464)	0	0	0
2011/06/15	GOVI 2011/11/03	357.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/06/15	GOVI 2011/11/03	356.99	Call	GOVI	38,040.0000	22,350.0000	(41.246)	0	0	0
2011/06/15	GOVI 2011/11/03	356.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/06/15	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/06/15	IGOV 2011/08/04			Index Future	156.0230	155.9710	(0.033)	0.0000	0.0000	278
2011/06/15	IGOV 2011/11/03			Index Future	158.3660	158.3130	(0.033)	0.0000	0.0000	0
2011/06/15	ILBI 2011/08/04			Index Future	417.2440	417.2040	(0.010)	0.0000	0.0000	0
2011/06/15	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/06/15	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/06/15	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/06/15	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/06/15	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/06/15	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/06/15	JBAF 2011/06/15			Jibar Tradeable Future	5.5800	5.5750	(0.090)	0.0000	0.0000	0
2011/06/15	JBAF 2011/07/20			Jibar Tradeable Future	5.6100	5.6100	0.000	0.0000	0.0000	5,000
2011/06/15	JBAF 2011/08/17			Jibar Tradeable Future	5.6700	5.6650	(0.088)	0.0000	0.0000	0
2011/06/15	JBAF 2011/09/21			Jibar Tradeable Future	5.7500	5.7570	0.122	0.0000	0.0000	15,600
2011/06/15	JBAF 2011/10/19			Jibar Tradeable Future	5.8600	5.8830	0.392	0.0000	0.0000	0
2011/06/15	JBAF 2011/11/16			Jibar Tradeable Future	5.9900	6.0530	1.052	93.9800	93.9800	1,000
2011/06/15	JBAF 2011/12/21			Jibar Tradeable Future	6.0600	6.1310	1.172	0.0000	0.0000	5,491
2011/06/15	JBAF 2012/03/20			Jibar Tradeable Future	6.3500	6.4660	1.827	0.0000	0.0000	1,090
2011/06/15	JBAF 2012/06/20			Jibar Tradeable Future	6.7400	6.8560	1.721	0.0000	0.0000	2,890
2011/06/15	JBAF 2012/09/19			Jibar Tradeable Future	7.0000	7.1070	1.529	0.0000	0.0000	44,710
2011/06/15	JBAF 2012/12/19			Jibar Tradeable Future	7.2800	7.4000	1.648	0.0000	0.0000	490
2011/06/15	JBAF 2013/03/20			Jibar Tradeable Future	7.5500	7.6600	1.457	0.0000	0.0000	290

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2011/06/15	JN02 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/06/15	JN02 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/15	JN02 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/15	JN02 2011/08/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/15	JN02 2011/08/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/06/15	JN02 2011/08/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/06/15	JN02 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/15	JN05 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/06/15	JN05 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/15	JN05 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/15	JN05 2011/08/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/15	JN05 2011/08/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/06/15	JN05 2011/08/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/06/15	JN05 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/15	JN10 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/06/15	JN10 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/15	JN10 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/15	JN10 2011/08/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/15	JN10 2011/08/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/06/15	JN10 2011/08/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/06/15	JN10 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/15	OTH1 2011/08/04			Index Future	349.5570	347.8220	(0.496)	0.0000	0.0000	3
2011/06/15	OTH1 2011/11/03			Index Future	354.8070	353.0440	(0.497)	0.0000	0.0000	0
2011/06/15	R157 2011/08/04			Bond Future	7.5650	7.6370	0.952	0.0000	0.0000	6,656
2011/06/15	R157 2011/08/04	7.50	Call	Bond Future	539.0000	418.0000	(22.449)	0	0	1,000
2011/06/15	R157 2011/08/04	7.50	Put	Bond Future	793.0000	953.0000	20.177	0	0	0
2011/06/15	R157 2011/08/04	7.55	Call	Bond Future	631.0000	497.0000	(21.236)	0	0	0
2011/06/15	R157 2011/08/04	7.55	Put	Bond Future	690.0000	836.0000	21.159	0	0	0
2011/06/15	R157 2011/08/04	7.45	Call	Bond Future	456.0000	348.0000	(23.684)	0	0	0
2011/06/15	R157 2011/08/04	7.45	Put	Bond Future	906.0000	1,079.0000	19.095	0	0	0
2011/06/15	R157 2011/08/04	7.20	Put	Bond Future	1,605.0000	1,835.0000	14.330	0	0	0
2011/06/15	R157 2011/08/04	7.20	Call	Bond Future	168.0000	118.0000	(29.762)	0	0	1,320

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2011/06/15	R157 2011/08/04	7.60	Put	Bond Future	596.0000	730.0000	22.483	0	0	0
2011/06/15	R157 2011/08/04	7.60	Call	Bond Future	733.0000	586.0000	(20.055)	0	0	440
2011/06/15	R157 2011/08/04	7.80	Call	Bond Future	1,224.0000	1,027.0000	(16.095)	0	0	0
2011/06/15	R157 2011/08/04	7.80	Put	Bond Future	310.0000	394.0000	27.097	0	0	440
2011/06/15	R157 2011/08/04	8.20	Call	Bond Future	2,509.0000	2,250.0000	(10.323)	0	0	0
2011/06/15	R157 2011/08/04	8.20	Put	Bond Future	61.0000	83.0000	36.066	0	0	1,320
2011/06/15	R157 2011/11/03			Bond Future	7.6850	7.7620	1.002	0.0000	0.0000	3,358
2011/06/15	R157 2011/11/03	8.25	Call	Bond Future	2,407.0000	2,190.0000	(9.015)	0	0	0
2011/06/15	R157 2011/11/03	8.25	Put	Bond Future	358.0000	423.0000	18.156	0	0	0
2011/06/15	R157 2011/11/03	8.30	Call	Bond Future	2,550.0000	2,327.0000	(8.745)	0	0	0
2011/06/15	R157 2011/11/03	8.30	Put	Bond Future	322.0000	381.0000	18.323	0	0	0
2011/06/15	R157 2011/11/03	8.20	Call	Bond Future	2,267.0000	2,055.0000	(9.352)	0	0	0
2011/06/15	R157 2011/11/03	8.20	Put	Bond Future	398.0000	468.0000	17.588	0	0	0
2011/06/15	R157 2012/02/02			Bond Future	7.8190	7.9030	1.074	0.0000	0.0000	0
2011/06/15	R157 2012/02/02	8.50	Call	Bond Future	2,960.0000	2,752.0000	(7.027)	0	0	0
2011/06/15	R157 2012/02/02	8.50	Put	Bond Future	659.0000	738.0000	11.988	0	0	0
2011/06/15	R157 2012/02/02	8.55	Call	Bond Future	3,086.0000	2,874.0000	(6.870)	0	0	0
2011/06/15	R157 2012/02/02	8.55	Put	Bond Future	618.0000	693.0000	12.136	0	0	0
2011/06/15	R157 2012/02/02	8.45	Call	Bond Future	2,836.0000	2,631.0000	(7.228)	0	0	0
2011/06/15	R157 2012/02/02	8.45	Put	Bond Future	702.0000	784.0000	11.681	0	0	0
2011/06/15	R157 2012/05/03			Bond Future	7.9700	8.0620	1.154	0.0000	0.0000	0
2011/06/15	R157 2012/05/03	8.25	Call	Bond Future	2,169.0000	1,998.0000	(7.884)	0	0	0
2011/06/15	R157 2012/05/03	8.25	Put	Bond Future	1,283.0000	1,404.0000	9.431	0	0	0
2011/06/15	R157 2012/05/03	8.30	Call	Bond Future	2,268.0000	2,092.0000	(7.760)	0	0	0
2011/06/15	R157 2012/05/03	8.30	Put	Bond Future	1,224.0000	1,340.0000	9.477	0	0	0
2011/06/15	R157 2012/05/03	8.20	Call	Bond Future	2,073.0000	1,906.0000	(8.056)	0	0	0
2011/06/15	R157 2012/05/03	8.20	Put	Bond Future	1,344.0000	1,469.0000	9.301	0	0	0
2011/06/15	R186 2011/08/04			Bond Future	8.5830	8.6540	0.827	0.0000	0.0000	11,137
2011/06/15	R186 2011/08/04	8.25	Call	Bond Future	598.0000	442.0000	(26.087)	0	0	0
2011/06/15	R186 2011/08/04	8.25	Put	Bond Future	3,802.0000	4,313.0000	13.440	0	0	0
2011/06/15	R186 2011/08/04	8.30	Call	Bond Future	721.0000	542.0000	(24.827)	0	0	0
2011/06/15	R186 2011/08/04	8.30	Put	Bond Future	3,436.0000	3,923.0000	14.173	0	0	0
2011/06/15	R186 2011/08/04	8.20	Call	Bond Future	491.0000	357.0000	(27.291)	0	0	0
2011/06/15	R186 2011/08/04	8.20	Put	Bond Future	4,187.0000	4,720.0000	12.730	0	0	0

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2011/06/15	R186 2011/08/04	8.35	Put	Bond Future	3,090.0000	3,552.0000	14.951	0	0	0
2011/06/15	R186 2011/08/04	8.35	Call	Bond Future	862.0000	657.0000	(23.782)	0	0	600
2011/06/15	R186 2011/08/04	8.70	Put	Bond Future	1,274.0000	1,539.0000	20.801	0	0	0
2011/06/15	R186 2011/08/04	8.70	Call	Bond Future	2,370.0000	1,968.0000	(16.962)	0	0	200
2011/06/15	R186 2011/08/04	8.95	Call	Bond Future	3,962.0000	3,441.0000	(13.150)	0	0	0
2011/06/15	R186 2011/08/04	8.95	Put	Bond Future	574.0000	720.0000	25.436	0	0	200
2011/06/15	R186 2011/08/04	9.70	Call	Bond Future	9,898.0000	9,240.0000	(6.648)	0	0	0
2011/06/15	R186 2011/08/04	9.70	Put	Bond Future	25.0000	33.0000	32.000	0	0	600
2011/06/15	R186 2011/11/03			Bond Future	8.6600	8.7320	0.831	0.0000	0.0000	13,789
2011/06/15	R186 2011/11/03	9.00	Call	Bond Future	5,030.0000	4,590.0000	(8.748)	0	0	0
2011/06/15	R186 2011/11/03	9.00	Put	Bond Future	1,942.0000	2,167.0000	11.586	0	0	0
2011/06/15	R186 2011/11/03	9.05	Call	Bond Future	5,326.0000	4,874.0000	(8.487)	0	0	0
2011/06/15	R186 2011/11/03	9.05	Put	Bond Future	1,795.0000	2,007.0000	11.811	0	0	0
2011/06/15	R186 2011/11/03	8.95	Call	Bond Future	4,741.0000	4,315.0000	(8.985)	0	0	0
2011/06/15	R186 2011/11/03	8.95	Put	Bond Future	2,100.0000	2,338.0000	11.333	0	0	0
2011/06/15	R186 2011/11/03	8.75	Put	Bond Future	2,836.0000	3,132.0000	10.437	0	0	0
2011/06/15	R186 2011/11/03	8.75	Call	Bond Future	3,665.0000	3,297.0000	(10.041)	0	0	5,600
2011/06/15	R186 2012/02/02			Bond Future	8.7370	8.8120	0.858	0.0000	0.0000	2,500
2011/06/15	R186 2012/02/02	9.00	Call	Bond Future	5,460.0000	5,048.0000	(7.546)	0	0	0
2011/06/15	R186 2012/02/02	9.00	Put	Bond Future	3,104.0000	3,371.0000	8.602	0	0	0
2011/06/15	R186 2012/02/02	9.05	Call	Bond Future	5,728.0000	5,305.0000	(7.385)	0	0	0
2011/06/15	R186 2012/02/02	9.05	Put	Bond Future	2,932.0000	3,188.0000	8.731	0	0	0
2011/06/15	R186 2012/02/02	8.95	Call	Bond Future	5,198.0000	4,797.0000	(7.715)	0	0	0
2011/06/15	R186 2012/02/02	8.95	Put	Bond Future	3,284.0000	3,563.0000	8.496	0	0	0
2011/06/15	R186 2012/05/03			Bond Future	8.8190	8.8960	0.873	0.0000	0.0000	0
2011/06/15	R186 2012/05/03	9.00	Call	Bond Future	6,187.0000	5,796.0000	(6.320)	0	0	0
2011/06/15	R186 2012/05/03	9.00	Put	Bond Future	4,588.0000	4,881.0000	6.386	0	0	0
2011/06/15	R186 2012/05/03	9.05	Call	Bond Future	6,435.0000	6,035.0000	(6.216)	0	0	0
2011/06/15	R186 2012/05/03	9.05	Put	Bond Future	4,400.0000	4,684.0000	6.455	0	0	0
2011/06/15	R186 2012/05/03	8.95	Call	Bond Future	5,944.0000	5,561.0000	(6.443)	0	0	0
2011/06/15	R186 2012/05/03	8.95	Put	Bond Future	4,784.0000	5,085.0000	6.292	0	0	0
2011/06/15	R189 2011/08/04			Bond Future	214.0101	214.0700	0.028	0.0000	0.0000	0
2011/06/15	R189 2011/08/04	212.00	Call	Bond Future	2,010.0000	2,070.0000	2.985	0	0	0
2011/06/15	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
2011/06/15	R189 2011/08/04	212.05	Call	Bond Future	1,960.0000	2,020.0000	3.061	0	0	0
2011/06/15	R189 2011/08/04	212.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/15	R189 2011/08/04	211.95	Call	Bond Future	2,060.0000	2,120.0000	2.913	0	0	0
2011/06/15	R189 2011/08/04	211.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/15	R197 2011/08/04			Bond Future	235.7026	235.7767	0.031	0.0000	0.0000	0
2011/06/15	R197 2011/08/04	231.50	Call	Bond Future	4,203.0000	4,277.0000	1.761	0	0	0
2011/06/15	R197 2011/08/04	231.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/15	R197 2011/08/04	231.55	Call	Bond Future	4,153.0000	4,227.0000	1.782	0	0	0
2011/06/15	R197 2011/08/04	231.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/15	R197 2011/08/04	231.45	Call	Bond Future	4,253.0000	4,327.0000	1.740	0	0	0
2011/06/15	R197 2011/08/04	231.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/15	R201 2011/08/04			Bond Future	7.1750	7.2470	1.003	0.0000	0.0000	171
2011/06/15	R201 2011/08/04	7.25	Call	Bond Future	556.0000	433.0000	(22.122)	0	0	0
2011/06/15	R201 2011/08/04	7.25	Put	Bond Future	329.0000	424.0000	28.875	0	0	0
2011/06/15	R201 2011/08/04	7.30	Call	Bond Future	651.0000	517.0000	(20.584)	0	0	0
2011/06/15	R201 2011/08/04	7.30	Put	Bond Future	273.0000	357.0000	30.769	0	0	0
2011/06/15	R201 2011/08/04	7.20	Call	Bond Future	471.0000	360.0000	(23.567)	0	0	0
2011/06/15	R201 2011/08/04	7.20	Put	Bond Future	395.0000	502.0000	27.089	0	0	0
2011/06/15	R201 2011/11/03			Bond Future	7.2740	7.3520	1.072	0.0000	0.0000	775
2011/06/15	R201 2011/11/03	8.00	Call	Bond Future	2,224.0000	2,043.0000	(8.138)	0	0	0
2011/06/15	R201 2011/11/03	8.00	Put	Bond Future	205.0000	243.0000	18.537	0	0	0
2011/06/15	R201 2011/11/03	8.05	Call	Bond Future	2,340.0000	2,156.0000	(7.863)	0	0	0
2011/06/15	R201 2011/11/03	8.05	Put	Bond Future	183.0000	219.0000	19.672	0	0	0
2011/06/15	R201 2011/11/03	7.95	Call	Bond Future	2,107.0000	1,930.0000	(8.401)	0	0	0
2011/06/15	R201 2011/11/03	7.95	Put	Bond Future	225.0000	267.0000	18.667	0	0	0
2011/06/15	R201 2012/02/02			Bond Future	7.3830	7.4690	1.165	0.0000	0.0000	0
2011/06/15	R201 2012/02/02	8.25	Call	Bond Future	2,534.0000	2,357.0000	(6.985)	0	0	0
2011/06/15	R201 2012/02/02	8.25	Put	Bond Future	310.0000	356.0000	14.839	0	0	0
2011/06/15	R201 2012/02/02	8.30	Call	Bond Future	2,641.0000	2,461.0000	(6.816)	0	0	0
2011/06/15	R201 2012/02/02	8.30	Put	Bond Future	290.0000	334.0000	15.172	0	0	0
2011/06/15	R201 2012/02/02	8.20	Call	Bond Future	2,432.0000	2,257.0000	(7.196)	0	0	0
2011/06/15	R201 2012/02/02	8.20	Put	Bond Future	334.0000	383.0000	14.671	0	0	0
2011/06/15	R201 2012/05/03			Bond Future	7.5140	7.6100	1.278	0.0000	0.0000	0

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2011/06/15	R201 2012/05/03	7.75	Call	Bond Future	1,521.0000	1,390.0000	(8.613)	0	0	0
2011/06/15	R201 2012/05/03	7.75	Put	Bond Future	961.0000	1,058.0000	10.094	0	0	0
2011/06/15	R201 2012/05/03	7.80	Call	Bond Future	1,594.0000	1,460.0000	(8.407)	0	0	0
2011/06/15	R201 2012/05/03	7.80	Put	Bond Future	915.0000	1,010.0000	10.383	0	0	0
2011/06/15	R201 2012/05/03	7.70	Call	Bond Future	1,449.0000	1,322.0000	(8.765)	0	0	0
2011/06/15	R201 2012/05/03	7.70	Put	Bond Future	1,007.0000	1,108.0000	10.030	0	0	0
2011/06/15	R202 2011/08/04			Bond Future	175.9239	175.6955	(0.130)	0.0000	0.0000	3,110
2011/06/15	R202 2011/08/04	1.00	Call	Bond Future	174,924.0000	174,696.0000	(0.130)	0	0	0
2011/06/15	R202 2011/08/04	1.00	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2011/06/15	R202 2011/08/04	1.05	Call	Bond Future	174,874.0000	174,646.0000	(0.130)	0	0	0
2011/06/15	R202 2011/08/04	1.05	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2011/06/15	R202 2011/08/04	0.95	Call	Bond Future	174,974.0000	174,746.0000	(0.130)	0	0	0
2011/06/15	R202 2011/08/04	0.95	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2011/06/15	R202 2011/11/03			Bond Future	178.5369	178.3049	(0.130)	0.0000	0.0000	0
2011/06/15	R202 2011/11/03	0.50	Call	Bond Future	178,037.0000	177,805.0000	(0.130)	0	0	0
2011/06/15	R202 2011/11/03	0.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/15	R202 2011/11/03	0.55	Call	Bond Future	177,987.0000	177,755.0000	(0.130)	0	0	0
2011/06/15	R202 2011/11/03	0.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/15	R202 2011/11/03	0.45	Call	Bond Future	178,087.0000	177,855.0000	(0.130)	0	0	0
2011/06/15	R202 2011/11/03	0.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/15	R203 2011/08/04			Bond Future	8.1150	8.1970	1.010	0.0000	0.0000	824
2011/06/15	R203 2011/08/04	8.00	Call	Bond Future	571.0000	423.0000	(25.919)	0	0	0
2011/06/15	R203 2011/08/04	8.00	Put	Bond Future	1,120.0000	1,361.0000	21.518	0	0	0
2011/06/15	R203 2011/08/04	8.05	Call	Bond Future	673.0000	507.0000	(24.666)	0	0	0
2011/06/15	R203 2011/08/04	8.05	Put	Bond Future	983.0000	1,206.0000	22.686	0	0	0
2011/06/15	R203 2011/08/04	7.95	Call	Bond Future	480.0000	349.0000	(27.292)	0	0	0
2011/06/15	R203 2011/08/04	7.95	Put	Bond Future	1,269.0000	1,527.0000	20.331	0	0	0
2011/06/15	R203 2011/11/03			Bond Future	8.2240	8.3100	1.046	0.0000	0.0000	1,630
2011/06/15	R203 2011/11/03	8.50	Call	Bond Future	2,181.0000	1,932.0000	(11.417)	0	0	0
2011/06/15	R203 2011/11/03	8.50	Put	Bond Future	927.0000	1,071.0000	15.534	0	0	0
2011/06/15	R203 2011/11/03	8.55	Call	Bond Future	2,329.0000	2,072.0000	(11.035)	0	0	0
2011/06/15	R203 2011/11/03	8.55	Put	Bond Future	850.0000	986.0000	16.000	0	0	0
2011/06/15	R203 2011/11/03	8.45	Call	Bond Future	2,036.0000	1,797.0000	(11.739)	0	0	0

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2011/06/15	R203 2011/11/03	8.45	Put	Bond Future	1,008.0000	1,162.0000	15.278	0	0	0
2011/06/15	R203 2012/02/02			Bond Future	8.3420	8.4330	1.091	0.0000	0.0000	0
2011/06/15	R203 2012/02/02	8.75	Call	Bond Future	3,034.0000	2,778.0000	(8.438)	0	0	0
2011/06/15	R203 2012/02/02	8.75	Put	Bond Future	1,261.0000	1,404.0000	11.340	0	0	0
2011/06/15	R203 2012/02/02	8.80	Call	Bond Future	3,177.0000	2,915.0000	(8.247)	0	0	0
2011/06/15	R203 2012/02/02	8.80	Put	Bond Future	1,189.0000	1,326.0000	11.522	0	0	0
2011/06/15	R203 2012/02/02	8.70	Call	Bond Future	2,893.0000	2,644.0000	(8.607)	0	0	0
2011/06/15	R203 2012/02/02	8.70	Put	Bond Future	1,335.0000	1,485.0000	11.236	0	0	0
2011/06/15	R203 2012/05/03			Bond Future	8.4690	8.5650	1.134	0.0000	0.0000	0
2011/06/15	R203 2012/05/03	8.75	Call	Bond Future	2,928.0000	2,691.0000	(8.094)	0	0	0
2011/06/15	R203 2012/05/03	8.75	Put	Bond Future	1,753.0000	1,920.0000	9.527	0	0	0
2011/06/15	R203 2012/05/03	8.80	Call	Bond Future	3,056.0000	2,814.0000	(7.919)	0	0	0
2011/06/15	R203 2012/05/03	8.80	Put	Bond Future	1,674.0000	1,835.0000	9.618	0	0	0
2011/06/15	R203 2012/05/03	8.70	Call	Bond Future	2,802.0000	2,571.0000	(8.244)	0	0	0
2011/06/15	R203 2012/05/03	8.70	Put	Bond Future	1,835.0000	2,007.0000	9.373	0	0	0
2011/06/15	R204 2011/08/04			Bond Future	8.2970	8.3780	0.976	0.0000	0.0000	70
2011/06/15	R204 2011/08/04	8.00	Call	Bond Future	330.0000	230.0000	(30.303)	0	0	0
2011/06/15	R204 2011/08/04	8.00	Put	Bond Future	1,943.0000	2,277.0000	17.190	0	0	0
2011/06/15	R204 2011/08/04	8.05	Call	Bond Future	403.0000	286.0000	(29.032)	0	0	0
2011/06/15	R204 2011/08/04	8.05	Put	Bond Future	1,742.0000	2,059.0000	18.197	0	0	0
2011/06/15	R204 2011/08/04	7.95	Call	Bond Future	267.0000	182.0000	(31.835)	0	0	0
2011/06/15	R204 2011/08/04	7.95	Put	Bond Future	2,155.0000	2,504.0000	16.195	0	0	0
2011/06/15	R204 2011/11/03			Bond Future	8.3990	8.4830	1.000	0.0000	0.0000	2,133
2011/06/15	R204 2011/11/03	8.75	Call	Bond Future	2,793.0000	2,503.0000	(10.383)	0	0	0
2011/06/15	R204 2011/11/03	8.75	Put	Bond Future	986.0000	1,132.0000	14.807	0	0	0
2011/06/15	R204 2011/11/03	8.80	Call	Bond Future	2,967.0000	2,669.0000	(10.044)	0	0	0
2011/06/15	R204 2011/11/03	8.80	Put	Bond Future	906.0000	1,044.0000	15.232	0	0	0
2011/06/15	R204 2011/11/03	8.70	Call	Bond Future	2,624.0000	2,343.0000	(10.709)	0	0	0
2011/06/15	R204 2011/11/03	8.70	Put	Bond Future	1,072.0000	1,227.0000	14.459	0	0	0
2011/06/15	R204 2012/02/02			Bond Future	8.5050	8.5940	1.046	0.0000	0.0000	0
2011/06/15	R204 2012/02/02	9.00	Call	Bond Future	3,652.0000	3,349.0000	(8.297)	0	0	0
2011/06/15	R204 2012/02/02	9.00	Put	Bond Future	1,196.0000	1,341.0000	12.124	0	0	0
2011/06/15	R204 2012/02/02	9.05	Call	Bond Future	3,823.0000	3,513.0000	(8.109)	0	0	0
2011/06/15	R204 2012/02/02	9.05	Put	Bond Future	1,124.0000	1,261.0000	12.189	0	0	0

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2011/06/15	R204 2012/02/02	8.95	Call	Bond Future	3,485.0000	3,189.0000	(8.494)	0	0	0
2011/06/15	R204 2012/02/02	8.95	Put	Bond Future	1,274.0000	1,425.0000	11.852	0	0	0
2011/06/15	R204 2012/05/03			Bond Future	8.6200	8.7140	1.090	0.0000	0.0000	0
2011/06/15	R204 2012/05/03	8.75	Call	Bond Future	3,090.0000	2,840.0000	(8.091)	0	0	0
2011/06/15	R204 2012/05/03	8.75	Put	Bond Future	2,459.0000	2,666.0000	8.418	0	0	0
2011/06/15	R204 2012/05/03	8.80	Call	Bond Future	3,227.0000	2,971.0000	(7.933)	0	0	0
2011/06/15	R204 2012/05/03	8.80	Put	Bond Future	2,355.0000	2,556.0000	8.535	0	0	0
2011/06/15	R204 2012/05/03	8.70	Call	Bond Future	2,955.0000	2,712.0000	(8.223)	0	0	0
2011/06/15	R204 2012/05/03	8.70	Put	Bond Future	2,566.0000	2,780.0000	8.340	0	0	0
2011/06/15	R206 2011/08/04			Bond Future	6.9710	7.0550	1.205	0.0000	0.0000	9,866
2011/06/15	R206 2011/08/04	7.00	Call	Bond Future	374.0000	280.0000	(25.134)	0	0	0
2011/06/15	R206 2011/08/04	7.00	Put	Bond Future	310.0000	402.0000	29.677	0	0	0
2011/06/15	R206 2011/08/04	7.05	Call	Bond Future	438.0000	334.0000	(23.744)	0	0	0
2011/06/15	R206 2011/08/04	7.05	Put	Bond Future	263.0000	345.0000	31.179	0	0	0
2011/06/15	R206 2011/08/04	6.95	Call	Bond Future	317.0000	233.0000	(26.498)	0	0	0
2011/06/15	R206 2011/08/04	6.95	Put	Bond Future	364.0000	466.0000	28.022	0	0	0
2011/06/15	R206 2011/11/03			Bond Future	7.0750	7.1690	1.329	0.0000	0.0000	0
2011/06/15	R206 2011/11/03	7.75	Call	Bond Future	1,509.0000	1,358.0000	(10.007)	0	0	0
2011/06/15	R206 2011/11/03	7.75	Put	Bond Future	167.0000	205.0000	22.754	0	0	0
2011/06/15	R206 2011/11/03	7.80	Call	Bond Future	1,590.0000	1,436.0000	(9.686)	0	0	0
2011/06/15	R206 2011/11/03	7.80	Put	Bond Future	150.0000	184.0000	22.667	0	0	0
2011/06/15	R206 2011/11/03	7.70	Call	Bond Future	1,427.0000	1,279.0000	(10.371)	0	0	0
2011/06/15	R206 2011/11/03	7.70	Put	Bond Future	184.0000	224.0000	21.739	0	0	0
2011/06/15	R206 2012/02/02			Bond Future	7.1990	7.3060	1.486	0.0000	0.0000	0
2011/06/15	R206 2012/02/02	8.00	Call	Bond Future	1,680.0000	1,534.0000	(8.690)	0	0	0
2011/06/15	R206 2012/02/02	8.00	Put	Bond Future	263.0000	308.0000	17.110	0	0	0
2011/06/15	R206 2012/02/02	8.05	Call	Bond Future	1,751.0000	1,603.0000	(8.452)	0	0	0
2011/06/15	R206 2012/02/02	8.05	Put	Bond Future	246.0000	289.0000	17.480	0	0	0
2011/06/15	R206 2012/02/02	7.95	Call	Bond Future	1,611.0000	1,468.0000	(8.876)	0	0	0
2011/06/15	R206 2012/02/02	7.95	Put	Bond Future	282.0000	330.0000	17.021	0	0	0
2011/06/15	R206 2012/05/03			Bond Future	7.3700	7.4940	1.682	0.0000	0.0000	0
2011/06/15	R206 2012/05/03	7.50	Call	Bond Future	891.0000	788.0000	(11.560)	0	0	0
2011/06/15	R206 2012/05/03	7.50	Put	Bond Future	688.0000	779.0000	13.227	0	0	0
2011/06/15	R206 2012/05/03	7.55	Call	Bond Future	937.0000	831.0000	(11.313)	0	0	0

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2011/06/15	R206 2012/05/03	7.55	Put	Bond Future	656.0000	744.0000	13.415	0	0	0
2011/06/15	R206 2012/05/03	7.45	Call	Bond Future	847.0000	747.0000	(11.806)	0	0	0
2011/06/15	R206 2012/05/03	7.45	Put	Bond Future	722.0000	816.0000	13.019	0	0	0
2011/06/15	R207 2011/08/04			Bond Future	8.3840	8.4490	0.775	0.0000	0.0000	5,725
2011/06/15	R207 2011/08/04	8.25	Call	Bond Future	646.0000	506.0000	(21.672)	0	0	0
2011/06/15	R207 2011/08/04	8.25	Put	Bond Future	1,414.0000	1,644.0000	16.266	0	0	0
2011/06/15	R207 2011/08/04	8.30	Call	Bond Future	763.0000	606.0000	(20.577)	0	0	0
2011/06/15	R207 2011/08/04	8.30	Put	Bond Future	1,243.0000	1,456.0000	17.136	0	0	0
2011/06/15	R207 2011/08/04	8.20	Call	Bond Future	542.0000	419.0000	(22.694)	0	0	0
2011/06/15	R207 2011/08/04	8.20	Put	Bond Future	1,599.0000	1,845.0000	15.385	0	0	0
2011/06/15	R207 2011/11/03			Bond Future	8.4760	8.5440	0.802	0.0000	0.0000	600
2011/06/15	R207 2011/11/03	8.75	Call	Bond Future	2,734.0000	2,494.0000	(8.778)	0	0	0
2011/06/15	R207 2011/11/03	8.75	Put	Bond Future	1,228.0000	1,365.0000	11.156	0	0	0
2011/06/15	R207 2011/11/03	8.80	Call	Bond Future	2,910.0000	2,662.0000	(8.522)	0	0	0
2011/06/15	R207 2011/11/03	8.80	Put	Bond Future	1,132.0000	1,261.0000	11.396	0	0	0
2011/06/15	R207 2011/11/03	8.70	Call	Bond Future	2,556.0000	2,325.0000	(9.038)	0	0	0
2011/06/15	R207 2011/11/03	8.70	Put	Bond Future	1,322.0000	1,468.0000	11.044	0	0	0
2011/06/15	R207 2012/02/02			Bond Future	8.5720	8.6430	0.828	0.0000	0.0000	0
2011/06/15	R207 2012/02/02	9.00	Call	Bond Future	3,661.0000	3,407.0000	(6.938)	0	0	0
2011/06/15	R207 2012/02/02	9.00	Put	Bond Future	1,385.0000	1,513.0000	9.242	0	0	0
2011/06/15	R207 2012/02/02	9.05	Call	Bond Future	3,838.0000	3,578.0000	(6.774)	0	0	0
2011/06/15	R207 2012/02/02	9.05	Put	Bond Future	1,300.0000	1,423.0000	9.462	0	0	0
2011/06/15	R207 2012/02/02	8.95	Call	Bond Future	3,488.0000	3,241.0000	(7.081)	0	0	0
2011/06/15	R207 2012/02/02	8.95	Put	Bond Future	1,474.0000	1,610.0000	9.227	0	0	0
2011/06/15	R207 2012/05/03			Bond Future	8.6780	8.7530	0.864	0.0000	0.0000	0
2011/06/15	R207 2012/05/03	8.75	Call	Bond Future	3,165.0000	2,954.0000	(6.667)	0	0	0
2011/06/15	R207 2012/05/03	8.75	Put	Bond Future	2,788.0000	2,970.0000	6.528	0	0	0
2011/06/15	R207 2012/05/03	8.80	Call	Bond Future	3,309.0000	3,092.0000	(6.558)	0	0	0
2011/06/15	R207 2012/05/03	8.80	Put	Bond Future	2,671.0000	2,847.0000	6.589	0	0	0
2011/06/15	R207 2012/05/03	8.70	Call	Bond Future	3,024.0000	2,819.0000	(6.779)	0	0	0
2011/06/15	R207 2012/05/03	8.70	Put	Bond Future	2,909.0000	3,096.0000	6.428	0	0	0
2011/06/15	R208 2011/08/04			Bond Future	8.3940	8.4690	0.893	0.0000	0.0000	1,361
2011/06/15	R208 2011/08/04	8.25	Call	Bond Future	715.0000	547.0000	(23.497)	0	0	0

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2011/06/15	R208 2011/08/04	8.25	Put	Bond Future	1,594.0000	1,879.0000	17.880	0	0	0
2011/06/15	R208 2011/08/04	8.30	Call	Bond Future	839.0000	651.0000	(22.408)	0	0	0
2011/06/15	R208 2011/08/04	8.30	Put	Bond Future	1,411.0000	1,677.0000	18.852	0	0	0
2011/06/15	R208 2011/08/04	8.20	Call	Bond Future	605.0000	455.0000	(24.793)	0	0	0
2011/06/15	R208 2011/08/04	8.20	Put	Bond Future	1,792.0000	2,095.0000	16.908	0	0	0
2011/06/15	R208 2011/11/03			Bond Future	8.4780	8.5570	0.932	0.0000	0.0000	5,998
2011/06/15	R208 2011/11/03	8.75	Call	Bond Future	2,822.0000	2,525.0000	(10.524)	0	0	0
2011/06/15	R208 2011/11/03	8.75	Put	Bond Future	1,228.0000	1,398.0000	13.844	0	0	0
2011/06/15	R208 2011/11/03	8.80	Call	Bond Future	3,012.0000	2,705.0000	(10.193)	0	0	0
2011/06/15	R208 2011/11/03	8.80	Put	Bond Future	1,129.0000	1,288.0000	14.083	0	0	0
2011/06/15	R208 2011/11/03	8.70	Call	Bond Future	2,638.0000	2,351.0000	(10.879)	0	0	0
2011/06/15	R208 2011/11/03	8.70	Put	Bond Future	1,334.0000	1,514.0000	13.493	0	0	0
2011/06/15	R208 2012/02/02			Bond Future	8.5650	8.6470	0.957	0.0000	0.0000	0
2011/06/15	R208 2012/02/02	9.00	Call	Bond Future	4,032.0000	3,720.0000	(7.738)	0	0	0
2011/06/15	R208 2012/02/02	9.00	Put	Bond Future	1,557.0000	1,718.0000	10.340	0	0	0
2011/06/15	R208 2012/02/02	9.05	Call	Bond Future	4,220.0000	3,901.0000	(7.559)	0	0	0
2011/06/15	R208 2012/02/02	9.05	Put	Bond Future	1,466.0000	1,621.0000	10.573	0	0	0
2011/06/15	R208 2012/02/02	8.95	Call	Bond Future	3,846.0000	3,542.0000	(7.904)	0	0	0
2011/06/15	R208 2012/02/02	8.95	Put	Bond Future	1,651.0000	1,820.0000	10.236	0	0	0
2011/06/15	R208 2012/05/03			Bond Future	8.6580	8.7430	0.982	0.0000	0.0000	0
2011/06/15	R208 2012/05/03	9.00	Call	Bond Future	4,234.0000	3,941.0000	(6.920)	0	0	0
2011/06/15	R208 2012/05/03	9.00	Put	Bond Future	2,327.0000	2,513.0000	7.993	0	0	0
2011/06/15	R208 2012/05/03	9.05	Call	Bond Future	4,406.0000	4,108.0000	(6.764)	0	0	0
2011/06/15	R208 2012/05/03	9.05	Put	Bond Future	2,225.0000	2,406.0000	8.135	0	0	0
2011/06/15	R208 2012/05/03	8.95	Call	Bond Future	4,064.0000	3,778.0000	(7.037)	0	0	0
2011/06/15	R208 2012/05/03	8.95	Put	Bond Future	2,433.0000	2,625.0000	7.891	0	0	0
2011/06/15	R209 2011/08/04			Bond Future	8.7660	8.8410	0.856	0.0000	0.0000	0
2011/06/15	R209 2011/08/04	8.50	Call	Bond Future	652.0000	485.0000	(25.613)	0	0	0
2011/06/15	R209 2011/08/04	8.50	Put	Bond Future	2,821.0000	3,248.0000	15.136	0	0	0
2011/06/15	R209 2011/08/04	8.55	Call	Bond Future	777.0000	586.0000	(24.582)	0	0	0
2011/06/15	R209 2011/08/04	8.55	Put	Bond Future	2,531.0000	2,934.0000	15.923	0	0	0
2011/06/15	R209 2011/08/04	8.45	Call	Bond Future	541.0000	396.0000	(26.802)	0	0	0
2011/06/15	R209 2011/08/04	8.45	Put	Bond Future	3,129.0000	3,578.0000	14.350	0	0	0
2011/06/15	R209 2011/08/04	10.10	Call	Bond Future	9,530.0000	8,940.0000	(6.191)	0	0	0

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2011/06/15	R209 2011/08/04	10.10	Put	Bond Future	8.0000	12.0000	50.000	0	0	0
2011/06/15	R209 2011/11/03			Bond Future	8.8280	8.9050	0.872	0.0000	0.0000	1,318
2011/06/15	R209 2011/11/03	8.75	Call	Bond Future	2,372.0000	2,084.0000	(12.142)	0	0	0
2011/06/15	R209 2011/11/03	8.75	Put	Bond Future	2,990.0000	3,305.0000	10.535	0	0	0
2011/06/15	R209 2011/11/03	8.80	Call	Bond Future	2,562.0000	2,260.0000	(11.788)	0	0	0
2011/06/15	R209 2011/11/03	8.80	Put	Bond Future	2,783.0000	3,083.0000	10.780	0	0	0
2011/06/15	R209 2011/11/03	8.70	Call	Bond Future	2,190.0000	1,917.0000	(12.466)	0	0	0
2011/06/15	R209 2011/11/03	8.70	Put	Bond Future	3,209.0000	3,539.0000	10.284	0	0	0
2011/06/15	R209 2012/02/02			Bond Future	8.8900	8.9700	0.900	0.0000	0.0000	0
2011/06/15	R209 2012/02/02	9.00	Call	Bond Future	4,059.0000	3,713.0000	(8.524)	0	0	0
2011/06/15	R209 2012/02/02	9.00	Put	Bond Future	3,211.0000	3,483.0000	8.471	0	0	0
2011/06/15	R209 2012/02/02	9.05	Call	Bond Future	4,270.0000	3,913.0000	(8.361)	0	0	0
2011/06/15	R209 2012/02/02	9.05	Put	Bond Future	3,042.0000	3,303.0000	8.580	0	0	0
2011/06/15	R209 2012/02/02	8.95	Call	Bond Future	3,853.0000	3,517.0000	(8.720)	0	0	0
2011/06/15	R209 2012/02/02	8.95	Put	Bond Future	3,388.0000	3,671.0000	8.353	0	0	0
2011/06/15	R209 2012/05/03			Bond Future	8.9550	9.0370	0.916	0.0000	0.0000	0
2011/06/15	R209 2012/05/03	9.00	Call	Bond Future	4,481.0000	4,142.0000	(7.565)	0	0	0
2011/06/15	R209 2012/05/03	9.00	Put	Bond Future	4,136.0000	4,423.0000	6.939	0	0	0
2011/06/15	R209 2012/05/03	9.05	Call	Bond Future	4,682.0000	4,335.0000	(7.411)	0	0	0
2011/06/15	R209 2012/05/03	9.05	Put	Bond Future	3,958.0000	4,237.0000	7.049	0	0	0
2011/06/15	R209 2012/05/03	8.95	Call	Bond Future	4,285.0000	3,956.0000	(7.678)	0	0	0
2011/06/15	R209 2012/05/03	8.95	Put	Bond Future	4,323.0000	4,620.0000	6.870	0	0	0
2011/06/15	R210 2011/08/04			Bond Future	131.7130	131.7546	0.032	0.0000	0.0000	425
2011/06/15	R210 2011/08/04	106.00	Call	Bond Future	25,713.0000	25,755.0000	0.163	0	0	0
2011/06/15	R210 2011/08/04	106.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/15	R210 2011/08/04	106.05	Call	Bond Future	25,663.0000	25,705.0000	0.164	0	0	0
2011/06/15	R210 2011/08/04	106.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/15	R210 2011/08/04	105.95	Call	Bond Future	25,763.0000	25,805.0000	0.163	0	0	0
2011/06/15	R210 2011/08/04	105.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/15	R211 2011/08/04			Bond Future	107.6898	107.7226	0.030	0.0000	0.0000	0
2011/06/15	R211 2011/08/04	1.50	Call	Bond Future	106,190.0000	106,223.0000	0.031	0	0	0
2011/06/15	R211 2011/08/04	1.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/15	R211 2011/08/04	1.55	Call	Bond Future	106,140.0000	106,173.0000	0.031	0	0	0

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2011/06/15	R211 2011/08/04	1.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/15	R211 2011/08/04	1.45	Call	Bond Future	106,240.0000	106,273.0000	0.031	0	0	0
2011/06/15	R211 2011/08/04	1.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/15	R211 2011/11/03			Bond Future	109.2893	109.3225	0.030	0.0000	0.0000	0
2011/06/15	R211 2011/11/03	1.25	Call	Bond Future	108,039.0000	108,073.0000	0.031	0	0	0
2011/06/15	R211 2011/11/03	1.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/15	R211 2011/11/03	1.30	Call	Bond Future	107,989.0000	108,023.0000	0.031	0	0	0
2011/06/15	R211 2011/11/03	1.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/15	R211 2011/11/03	1.20	Call	Bond Future	108,089.0000	108,123.0000	0.031	0	0	0
2011/06/15	R211 2011/11/03	1.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/15	R212 2011/08/04			Bond Future	106.8324	106.8666	0.032	0.0000	0.0000	0
2011/06/15	R212 2011/08/04	2.50	Call	Bond Future	104,332.0000	104,367.0000	0.034	0	0	0
2011/06/15	R212 2011/08/04	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/15	R212 2011/08/04	2.55	Call	Bond Future	104,282.0000	104,317.0000	0.034	0	0	0
2011/06/15	R212 2011/08/04	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/15	R212 2011/08/04	2.45	Call	Bond Future	104,382.0000	104,417.0000	0.034	0	0	0
2011/06/15	R212 2011/08/04	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/15	R212 2011/11/03			Bond Future	108.4192	108.4537	0.032	0.0000	0.0000	0
2011/06/15	R212 2011/11/03	2.50	Call	Bond Future	105,919.0000	105,954.0000	0.033	0	0	0
2011/06/15	R212 2011/11/03	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/15	R212 2011/11/03	2.55	Call	Bond Future	105,869.0000	105,904.0000	0.033	0	0	0
2011/06/15	R212 2011/11/03	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/15	R212 2011/11/03	2.45	Call	Bond Future	105,969.0000	106,004.0000	0.033	0	0	0
2011/06/15	R212 2011/11/03	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/15	R213 2011/08/04			Bond Future	8.7790	8.8500	0.809	0.0000	0.0000	0
2011/06/15	R213 2011/08/04	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/15	R213 2011/08/04	8.00	Put	Bond Future	6,685.0000	7,257.0000	8.556	0	0	0
2011/06/15	R213 2011/08/04	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/15	R213 2011/08/04	8.05	Put	Bond Future	6,232.0000	6,804.0000	9.178	0	0	0
2011/06/15	R213 2011/08/04	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/15	R213 2011/08/04	7.95	Put	Bond Future	7,141.0000	7,713.0000	8.010	0	0	0
2011/06/15	R213 2011/11/03			Bond Future	8.8490	8.9210	0.814	0.0000	0.0000	0
2011/06/15	R213 2011/11/03	8.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/06/15	R213 2011/11/03	8.75	Put	Bond Future	796.0000	1,369.0000	71.985	0	0	0
2011/06/15	R213 2011/11/03	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/15	R213 2011/11/03	8.80	Put	Bond Future	393.0000	965.0000	145.547	0	0	0
2011/06/15	R213 2011/11/03	8.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/15	R213 2011/11/03	8.70	Put	Bond Future	1,203.0000	1,775.0000	47.548	0	0	0
2011/06/15	R213 2012/02/02			Bond Future	8.9210	8.9960	0.841	0.0000	0.0000	0
2011/06/15	R213 2012/02/02	9.00	Call	Bond Future	619.0000	31.0000	(94.992)	0	0	0
2011/06/15	R213 2012/02/02	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/15	R213 2012/02/02	9.05	Call	Bond Future	1,006.0000	419.0000	(58.350)	0	0	0
2011/06/15	R213 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/15	R213 2012/02/02	8.95	Call	Bond Future	228.0000	0.0000	(100.000)	0	0	0
2011/06/15	R213 2012/02/02	8.95	Put	Bond Future	0.0000	360.0000	100.000	0	0	0
2011/06/15	R213 2012/05/03			Bond Future	8.9920	9.0680	0.845	0.0000	0.0000	0
2011/06/15	R213 2012/05/03	9.25	Call	Bond Future	1,968.0000	1,381.0000	(29.827)	0	0	0
2011/06/15	R213 2012/05/03	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/15	R213 2012/05/03	9.30	Call	Bond Future	2,341.0000	1,754.0000	(25.075)	0	0	0
2011/06/15	R213 2012/05/03	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/15	R213 2012/05/03	9.20	Call	Bond Future	1,592.0000	1,005.0000	(36.872)	0	0	0
2011/06/15	R213 2012/05/03	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/15	RZ02 2011/08/04			Bond Future	0.0550	0.0620	12.727	0.0000	0.0000	10,198
2011/06/15	RZ02 2011/08/04	1.00	Call	Bond Future	26,409.0000	26,194.0000	(0.814)	0	0	0
2011/06/15	RZ02 2011/08/04	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/15	RZ02 2011/08/04	1.05	Call	Bond Future	27,668.0000	27,453.0000	(0.777)	0	0	0
2011/06/15	RZ02 2011/08/04	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/15	RZ02 2011/08/04	0.95	Call	Bond Future	25,137.0000	24,921.0000	(0.859)	0	0	0
2011/06/15	RZ02 2011/08/04	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/15	RZ02 2011/11/03			Bond Future	0.0050	0.0050	0.000	0.0000	0.0000	400
2011/06/15	RZ02 2011/11/03	1.00	Call	Bond Future	27,590.0000	27,590.0000	0.000	0	0	0
2011/06/15	RZ02 2011/11/03	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/15	RZ02 2011/11/03	1.05	Call	Bond Future	28,834.0000	28,834.0000	0.000	0	0	0
2011/06/15	RZ02 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/15	RZ02 2011/11/03	0.95	Call	Bond Future	26,333.0000	26,333.0000	0.000	0	0	0
2011/06/15	RZ02 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/06/15	RZ11 2011/11/03			Bond Future	0.8140	0.8080	(0.737)	0.0000	0.0000	529
2011/06/15	RZ11 2011/11/03	1.00	Call	Bond Future	991.0000	1,023.0000	3.229	0	0	0
2011/06/15	RZ11 2011/11/03	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/15	RZ11 2011/11/03	1.05	Call	Bond Future	1,255.0000	1,287.0000	2.550	0	0	0
2011/06/15	RZ11 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/15	RZ11 2011/11/03	0.95	Call	Bond Future	725.0000	757.0000	4.414	0	0	0
2011/06/15	RZ11 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/15	RZ12 2011/08/04			Bond Future	2.0300	2.0270	(0.148)	0.0000	0.0000	3,769
2011/06/15	RZ12 2011/08/04	2.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/15	RZ12 2011/08/04	2.00	Put	Bond Future	293.0000	264.0000	(9.898)	0	0	0
2011/06/15	RZ12 2011/08/04	2.05	Call	Bond Future	195.0000	224.0000	14.872	0	0	0
2011/06/15	RZ12 2011/08/04	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/15	RZ12 2011/08/04	1.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/15	RZ12 2011/08/04	1.95	Put	Bond Future	783.0000	754.0000	(3.704)	0	0	0
2011/06/15	RZ12 2011/11/03			Bond Future	1.9200	1.9170	(0.156)	0.0000	0.0000	240
2011/06/15	RZ12 2011/11/03	2.00	Call	Bond Future	768.0000	797.0000	3.776	0	0	0
2011/06/15	RZ12 2011/11/03	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/15	RZ12 2011/11/03	2.05	Call	Bond Future	1,245.0000	1,274.0000	2.329	0	0	0
2011/06/15	RZ12 2011/11/03	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/15	RZ12 2011/11/03	1.95	Call	Bond Future	289.0000	318.0000	10.035	0	0	0
2011/06/15	RZ12 2011/11/03	1.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/15	TRT1 2011/08/04			Index Future	351.2150	349.6830	(0.436)	0.0000	0.0000	100
2011/06/15	TRT1 2011/11/03			Index Future	355.9400	354.3890	(0.436)	0.0000	0.0000	0
Total										220760.00