



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 28/06/2011

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

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2011/06/28	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/28	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/28	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/28	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/28	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/28	AL7T 2011/08/04			Index Future	386.8990	386.2340	(0.172)	0.0000	0.0000	30
2011/06/28	AL7T 2011/11/03			Index Future	392.7020	392.0190	(0.174)	0.0000	0.0000	0
2011/06/28	ALBI 2011/08/04			Index Future	355.5350	354.7940	(0.208)	0.0000	0.0000	1,019
2011/06/28	ALBI 2011/11/03			Index Future	360.8670	360.1080	(0.210)	0.0000	0.0000	0
2011/06/28	C155 2011/08/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/28	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/28	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/28	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/28	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/28	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/28	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/28	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/28	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/28	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/28	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/28	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/06/28	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0
2011/06/28	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/28	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/28	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/28	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/28	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/28	CAAD 2011/09/19			Can-Do Future	0.0263	0.0286	8.745	0.0000	0.0000	22,388
2011/06/28	CAAE 2011/09/19			Can-Do Future	0.1347	0.1271	(5.642)	0.0000	0.0000	21,898
2011/06/28	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/28	CRD1 2011/08/04			Index Future	160.8200	160.6110	(0.130)	0.0000	0.0000	2
2011/06/28	CRD1 2011/11/03			Index Future	162.9880	162.7760	(0.130)	0.0000	0.0000	0
2011/06/28	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/28	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/28	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/28	GOVI 2011/08/04			GOVI	356.4230	355.7190	(0.198)	0.0000	0.0000	180
2011/06/28	GOVI 2011/08/04	348.00	Call	GOVI	84,230.0000	77,190.0000	(8.358)	0	0	0
2011/06/28	GOVI 2011/08/04	348.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/06/28	GOVI 2011/08/04	348.01	Call	GOVI	84,130.0000	77,090.0000	(8.368)	0	0	0
2011/06/28	GOVI 2011/08/04	348.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/06/28	GOVI 2011/08/04	347.99	Call	GOVI	84,330.0000	77,290.0000	(8.348)	0	0	0
2011/06/28	GOVI 2011/08/04	347.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/06/28	GOVI 2011/11/03			GOVI	361.7690	361.0470	(0.200)	0.0000	0.0000	0
2011/06/28	GOVI 2011/11/03	357.00	Call	GOVI	47,690.0000	40,470.0000	(15.139)	0	0	0
2011/06/28	GOVI 2011/11/03	357.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0

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2011/06/28	GOVI 2011/11/03	357.01	Call	GOVI	47,590.0000	40,370.0000	(15.171)	0	0	0
2011/06/28	GOVI 2011/11/03	357.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/06/28	GOVI 2011/11/03	356.99	Call	GOVI	47,790.0000	40,570.0000	(15.108)	0	0	0
2011/06/28	GOVI 2011/11/03	356.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/06/28	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/06/28	IGOV 2011/08/04			Index Future	155.9200	155.9180	(0.001)	0.0000	0.0000	68
2011/06/28	IGOV 2011/11/03			Index Future	158.2590	158.2540	(0.003)	0.0000	0.0000	0
2011/06/28	ILBI 2011/08/04			Index Future	415.9580	412.6920	(0.785)	0.0000	0.0000	0
2011/06/28	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/06/28	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/06/28	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/06/28	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/06/28	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/06/28	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/06/28	JBAF 2011/07/20			Jibar Tradeable Future	5.6200	5.6200	0.000	0.0000	0.0000	5,000
2011/06/28	JBAF 2011/08/17			Jibar Tradeable Future	5.6500	5.6600	0.177	0.0000	0.0000	0
2011/06/28	JBAF 2011/09/21			Jibar Tradeable Future	5.7400	5.7500	0.174	0.0000	0.0000	16,600
2011/06/28	JBAF 2011/10/19			Jibar Tradeable Future	5.8000	5.8100	0.172	0.0000	0.0000	100
2011/06/28	JBAF 2011/11/16			Jibar Tradeable Future	5.9200	5.9300	0.169	0.0000	0.0000	1,000
2011/06/28	JBAF 2011/12/21			Jibar Tradeable Future	6.0100	6.0100	0.000	0.0000	0.0000	5,491
2011/06/28	JBAF 2012/03/20			Jibar Tradeable Future	6.4000	6.3900	(0.156)	0.0000	0.0000	1,090
2011/06/28	JBAF 2012/06/20			Jibar Tradeable Future	6.6900	6.7100	0.299	0.0000	0.0000	2,890
2011/06/28	JBAF 2012/09/19			Jibar Tradeable Future	6.9500	6.9700	0.288	0.0000	0.0000	44,710
2011/06/28	JBAF 2012/12/19			Jibar Tradeable Future	7.2100	7.2200	0.139	0.0000	0.0000	490
2011/06/28	JBAF 2013/03/20			Jibar Tradeable Future	7.5000	7.5100	0.133	0.0000	0.0000	290
2011/06/28	JBAF 2013/06/19			Jibar Tradeable Future	7.7900	7.8000	0.128	0.0000	0.0000	0

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2011/06/28	JN02 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/06/28	JN02 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/28	JN02 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/28	JN02 2011/08/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/28	JN02 2011/08/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/06/28	JN02 2011/08/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/06/28	JN02 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/28	JN05 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/06/28	JN05 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/28	JN05 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/28	JN05 2011/08/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/28	JN05 2011/08/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/06/28	JN05 2011/08/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/06/28	JN05 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/28	JN10 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/06/28	JN10 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/28	JN10 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/28	JN10 2011/08/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/28	JN10 2011/08/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/06/28	JN10 2011/08/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/06/28	JN10 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/28	OTH1 2011/08/04			Index Future	350.3610	349.4210	(0.268)	0.0000	0.0000	3
2011/06/28	OTH1 2011/11/03			Index Future	355.6160	354.6540	(0.271)	0.0000	0.0000	0
2011/06/28	R157 2011/08/04			Bond Future	7.4330	7.4840	0.686	0.0000	0.0000	6,655
2011/06/28	R157 2011/08/04	7.50	Call	Bond Future	710.0000	593.0000	(16.479)	0	0	1,000
2011/06/28	R157 2011/08/04	7.50	Put	Bond Future	447.0000	530.0000	18.568	0	0	0
2011/06/28	R157 2011/08/04	7.55	Call	Bond Future	829.0000	702.0000	(15.320)	0	0	0
2011/06/28	R157 2011/08/04	7.55	Put	Bond Future	371.0000	444.0000	19.677	0	0	0
2011/06/28	R157 2011/08/04	7.45	Call	Bond Future	602.0000	496.0000	(17.608)	0	0	0
2011/06/28	R157 2011/08/04	7.45	Put	Bond Future	535.0000	629.0000	17.570	0	0	0
2011/06/28	R157 2011/08/04	7.20	Put	Bond Future	1,137.0000	1,285.0000	13.017	0	0	0
2011/06/28	R157 2011/08/04	7.20	Call	Bond Future	217.0000	165.0000	(23.963)	0	0	1,320

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2011/06/28	R157 2011/08/04	7.60	Put	Bond Future	304.0000	366.0000	20.395	0	0	0
2011/06/28	R157 2011/08/04	7.60	Call	Bond Future	958.0000	820.0000	(14.405)	0	0	440
2011/06/28	R157 2011/08/04	7.80	Call	Bond Future	1,556.0000	1,386.0000	(10.925)	0	0	0
2011/06/28	R157 2011/08/04	7.80	Put	Bond Future	125.0000	156.0000	24.800	0	0	440
2011/06/28	R157 2011/08/04	8.20	Call	Bond Future	2,978.0000	2,782.0000	(6.582)	0	0	0
2011/06/28	R157 2011/08/04	8.20	Put	Bond Future	13.0000	17.0000	30.769	0	0	1,320
2011/06/28	R157 2011/11/03			Bond Future	7.5420	7.5980	0.743	0.0000	0.0000	3,358
2011/06/28	R157 2011/11/03	8.25	Call	Bond Future	2,798.0000	2,624.0000	(6.219)	0	0	0
2011/06/28	R157 2011/11/03	8.25	Put	Bond Future	223.0000	256.0000	14.798	0	0	0
2011/06/28	R157 2011/11/03	8.30	Call	Bond Future	2,951.0000	2,774.0000	(5.998)	0	0	0
2011/06/28	R157 2011/11/03	8.30	Put	Bond Future	197.0000	227.0000	15.228	0	0	0
2011/06/28	R157 2011/11/03	8.20	Call	Bond Future	2,647.0000	2,476.0000	(6.460)	0	0	0
2011/06/28	R157 2011/11/03	8.20	Put	Bond Future	252.0000	287.0000	13.889	0	0	0
2011/06/28	R157 2012/02/02			Bond Future	7.6640	7.7240	0.783	0.0000	0.0000	0
2011/06/28	R157 2012/02/02	8.50	Call	Bond Future	3,326.0000	3,165.0000	(4.841)	0	0	0
2011/06/28	R157 2012/02/02	8.50	Put	Bond Future	493.0000	538.0000	9.128	0	0	0
2011/06/28	R157 2012/02/02	8.55	Call	Bond Future	3,460.0000	3,296.0000	(4.740)	0	0	0
2011/06/28	R157 2012/02/02	8.55	Put	Bond Future	460.0000	502.0000	9.130	0	0	0
2011/06/28	R157 2012/02/02	8.45	Call	Bond Future	3,194.0000	3,035.0000	(4.978)	0	0	0
2011/06/28	R157 2012/02/02	8.45	Put	Bond Future	528.0000	575.0000	8.902	0	0	0
2011/06/28	R157 2012/05/03			Bond Future	7.8020	7.8700	0.872	0.0000	0.0000	0
2011/06/28	R157 2012/05/03	8.25	Call	Bond Future	2,466.0000	2,327.0000	(5.637)	0	0	0
2011/06/28	R157 2012/05/03	8.25	Put	Bond Future	1,044.0000	1,122.0000	7.471	0	0	0
2011/06/28	R157 2012/05/03	8.30	Call	Bond Future	2,572.0000	2,429.0000	(5.560)	0	0	0
2011/06/28	R157 2012/05/03	8.30	Put	Bond Future	992.0000	1,066.0000	7.460	0	0	0
2011/06/28	R157 2012/05/03	8.20	Call	Bond Future	2,362.0000	2,226.0000	(5.758)	0	0	0
2011/06/28	R157 2012/05/03	8.20	Put	Bond Future	1,097.0000	1,179.0000	7.475	0	0	0
2011/06/28	R186 2011/08/04			Bond Future	8.5490	8.5790	0.351	0.0000	0.0000	11,136
2011/06/28	R186 2011/08/04	8.25	Call	Bond Future	491.0000	415.0000	(15.479)	0	0	0
2011/06/28	R186 2011/08/04	8.25	Put	Bond Future	3,373.0000	3,581.0000	6.167	0	0	0
2011/06/28	R186 2011/08/04	8.30	Call	Bond Future	611.0000	522.0000	(14.566)	0	0	0
2011/06/28	R186 2011/08/04	8.30	Put	Bond Future	3,004.0000	3,199.0000	6.491	0	0	0
2011/06/28	R186 2011/08/04	8.20	Call	Bond Future	389.0000	325.0000	(16.452)	0	0	0
2011/06/28	R186 2011/08/04	8.20	Put	Bond Future	3,763.0000	3,983.0000	5.846	0	0	0

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2011/06/28	R186 2011/08/04	8.35	Put	Bond Future	2,658.0000	2,840.0000	6.847	0	0	0
2011/06/28	R186 2011/08/04	8.35	Call	Bond Future	751.0000	649.0000	(13.582)	0	0	600
2011/06/28	R186 2011/08/04	8.70	Put	Bond Future	923.0000	1,006.0000	8.992	0	0	0
2011/06/28	R186 2011/08/04	8.70	Call	Bond Future	2,340.0000	2,140.0000	(8.547)	0	0	200
2011/06/28	R186 2011/08/04	8.95	Call	Bond Future	4,053.0000	3,805.0000	(6.119)	0	0	0
2011/06/28	R186 2011/08/04	8.95	Put	Bond Future	344.0000	380.0000	10.465	0	0	200
2011/06/28	R186 2011/08/04	9.70	Call	Bond Future	10,201.0000	9,918.0000	(2.774)	0	0	0
2011/06/28	R186 2011/08/04	9.70	Put	Bond Future	6.0000	7.0000	16.667	0	0	600
2011/06/28	R186 2011/11/03			Bond Future	8.6250	8.6560	0.359	0.0000	0.0000	13,789
2011/06/28	R186 2011/11/03	9.00	Call	Bond Future	5,107.0000	4,902.0000	(4.014)	0	0	0
2011/06/28	R186 2011/11/03	9.00	Put	Bond Future	1,695.0000	1,777.0000	4.838	0	0	0
2011/06/28	R186 2011/11/03	9.05	Call	Bond Future	5,413.0000	5,202.0000	(3.898)	0	0	0
2011/06/28	R186 2011/11/03	9.05	Put	Bond Future	1,557.0000	1,634.0000	4.945	0	0	0
2011/06/28	R186 2011/11/03	8.95	Call	Bond Future	4,809.0000	4,610.0000	(4.138)	0	0	0
2011/06/28	R186 2011/11/03	8.95	Put	Bond Future	1,843.0000	1,932.0000	4.829	0	0	0
2011/06/28	R186 2011/11/03	8.75	Put	Bond Future	2,544.0000	2,658.0000	4.481	0	0	0
2011/06/28	R186 2011/11/03	8.75	Call	Bond Future	3,698.0000	3,524.0000	(4.705)	0	0	5,600
2011/06/28	R186 2012/02/02			Bond Future	8.7010	8.7330	0.368	0.0000	0.0000	2,500
2011/06/28	R186 2012/02/02	9.00	Call	Bond Future	5,547.0000	5,359.0000	(3.389)	0	0	0
2011/06/28	R186 2012/02/02	9.00	Put	Bond Future	2,863.0000	2,967.0000	3.633	0	0	0
2011/06/28	R186 2012/02/02	9.05	Call	Bond Future	5,821.0000	5,628.0000	(3.316)	0	0	0
2011/06/28	R186 2012/02/02	9.05	Put	Bond Future	2,697.0000	2,796.0000	3.671	0	0	0
2011/06/28	R186 2012/02/02	8.95	Call	Bond Future	5,279.0000	5,095.0000	(3.486)	0	0	0
2011/06/28	R186 2012/02/02	8.95	Put	Bond Future	3,037.0000	3,145.0000	3.556	0	0	0
2011/06/28	R186 2012/05/03			Bond Future	8.7810	8.8150	0.387	0.0000	0.0000	0
2011/06/28	R186 2012/05/03	9.00	Call	Bond Future	6,275.0000	6,092.0000	(2.916)	0	0	0
2011/06/28	R186 2012/05/03	9.00	Put	Bond Future	4,336.0000	4,458.0000	2.814	0	0	0
2011/06/28	R186 2012/05/03	9.05	Call	Bond Future	6,528.0000	6,341.0000	(2.865)	0	0	0
2011/06/28	R186 2012/05/03	9.05	Put	Bond Future	4,153.0000	4,271.0000	2.841	0	0	0
2011/06/28	R186 2012/05/03	8.95	Call	Bond Future	6,027.0000	5,847.0000	(2.987)	0	0	0
2011/06/28	R186 2012/05/03	8.95	Put	Bond Future	4,527.0000	4,651.0000	2.739	0	0	0
2011/06/28	R189 2011/08/04			Bond Future	214.6765	214.7356	0.028	0.0000	0.0000	0
2011/06/28	R189 2011/08/04	212.00	Call	Bond Future	2,676.0000	2,736.0000	2.242	0	0	0
2011/06/28	R189 2011/08/04	212.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/06/28	R189 2011/08/04	212.05	Call	Bond Future	2,626.0000	2,686.0000	2.285	0	0	0
2011/06/28	R189 2011/08/04	212.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/28	R189 2011/08/04	211.95	Call	Bond Future	2,726.0000	2,786.0000	2.201	0	0	0
2011/06/28	R189 2011/08/04	211.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/28	R197 2011/08/04			Bond Future	235.0971	235.1706	0.031	0.0000	0.0000	30
2011/06/28	R197 2011/08/04	231.50	Call	Bond Future	3,597.0000	3,671.0000	2.057	0	0	0
2011/06/28	R197 2011/08/04	231.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/28	R197 2011/08/04	231.55	Call	Bond Future	3,547.0000	3,621.0000	2.086	0	0	0
2011/06/28	R197 2011/08/04	231.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/28	R197 2011/08/04	231.45	Call	Bond Future	3,647.0000	3,721.0000	2.029	0	0	0
2011/06/28	R197 2011/08/04	231.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/28	R201 2011/08/04			Bond Future	7.0550	7.1010	0.652	0.0000	0.0000	170
2011/06/28	R201 2011/08/04	7.25	Call	Bond Future	742.0000	638.0000	(14.016)	0	0	0
2011/06/28	R201 2011/08/04	7.25	Put	Bond Future	151.0000	187.0000	23.841	0	0	0
2011/06/28	R201 2011/08/04	7.30	Call	Bond Future	859.0000	748.0000	(12.922)	0	0	0
2011/06/28	R201 2011/08/04	7.30	Put	Bond Future	117.0000	146.0000	24.786	0	0	0
2011/06/28	R201 2011/08/04	7.20	Call	Bond Future	634.0000	538.0000	(15.142)	0	0	0
2011/06/28	R201 2011/08/04	7.20	Put	Bond Future	194.0000	238.0000	22.680	0	0	0
2011/06/28	R201 2011/11/03			Bond Future	7.1430	7.1940	0.714	0.0000	0.0000	775
2011/06/28	R201 2011/11/03	8.00	Call	Bond Future	2,515.0000	2,388.0000	(5.050)	0	0	0
2011/06/28	R201 2011/11/03	8.00	Put	Bond Future	126.0000	143.0000	13.492	0	0	0
2011/06/28	R201 2011/11/03	8.05	Call	Bond Future	2,638.0000	2,509.0000	(4.890)	0	0	0
2011/06/28	R201 2011/11/03	8.05	Put	Bond Future	112.0000	127.0000	13.393	0	0	0
2011/06/28	R201 2011/11/03	7.95	Call	Bond Future	2,393.0000	2,267.0000	(5.265)	0	0	0
2011/06/28	R201 2011/11/03	7.95	Put	Bond Future	142.0000	160.0000	12.676	0	0	0
2011/06/28	R201 2012/02/02			Bond Future	7.2390	7.2950	0.774	0.0000	0.0000	0
2011/06/28	R201 2012/02/02	8.25	Call	Bond Future	2,822.0000	2,698.0000	(4.394)	0	0	0
2011/06/28	R201 2012/02/02	8.25	Put	Bond Future	223.0000	245.0000	9.865	0	0	0
2011/06/28	R201 2012/02/02	8.30	Call	Bond Future	2,933.0000	2,808.0000	(4.262)	0	0	0
2011/06/28	R201 2012/02/02	8.30	Put	Bond Future	207.0000	228.0000	10.145	0	0	0
2011/06/28	R201 2012/02/02	8.20	Call	Bond Future	2,714.0000	2,592.0000	(4.495)	0	0	0
2011/06/28	R201 2012/02/02	8.20	Put	Bond Future	241.0000	265.0000	9.959	0	0	0
2011/06/28	R201 2012/05/03			Bond Future	7.3560	7.4200	0.870	0.0000	0.0000	0

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2011/06/28	R201 2012/05/03	7.75	Call	Bond Future	1,725.0000	1,628.0000	(5.623)	0	0	0
2011/06/28	R201 2012/05/03	7.75	Put	Bond Future	787.0000	843.0000	7.116	0	0	0
2011/06/28	R201 2012/05/03	7.80	Call	Bond Future	1,803.0000	1,704.0000	(5.491)	0	0	0
2011/06/28	R201 2012/05/03	7.80	Put	Bond Future	747.0000	801.0000	7.229	0	0	0
2011/06/28	R201 2012/05/03	7.70	Call	Bond Future	1,647.0000	1,553.0000	(5.707)	0	0	0
2011/06/28	R201 2012/05/03	7.70	Put	Bond Future	828.0000	887.0000	7.126	0	0	0
2011/06/28	R202 2011/08/04			Bond Future	175.0596	174.8329	(0.129)	0.0000	0.0000	18,698
2011/06/28	R202 2011/08/04	1.00	Call	Bond Future	174,060.0000	173,833.0000	(0.130)	0	0	0
2011/06/28	R202 2011/08/04	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/28	R202 2011/08/04	1.05	Call	Bond Future	174,010.0000	173,783.0000	(0.130)	0	0	0
2011/06/28	R202 2011/08/04	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/28	R202 2011/08/04	0.95	Call	Bond Future	174,110.0000	173,883.0000	(0.130)	0	0	0
2011/06/28	R202 2011/08/04	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/28	R202 2011/11/03			Bond Future	177.6566	177.4229	(0.132)	0.0000	0.0000	400
2011/06/28	R202 2011/11/03	0.50	Call	Bond Future	177,157.0000	176,923.0000	(0.132)	0	0	0
2011/06/28	R202 2011/11/03	0.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/28	R202 2011/11/03	0.55	Call	Bond Future	177,107.0000	176,873.0000	(0.132)	0	0	0
2011/06/28	R202 2011/11/03	0.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/28	R202 2011/11/03	0.45	Call	Bond Future	177,207.0000	176,973.0000	(0.132)	0	0	0
2011/06/28	R202 2011/11/03	0.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/28	R203 2011/08/04			Bond Future	8.0570	8.0820	0.310	0.0000	0.0000	824
2011/06/28	R203 2011/08/04	8.00	Call	Bond Future	577.0000	517.0000	(10.399)	0	0	0
2011/06/28	R203 2011/08/04	8.00	Put	Bond Future	850.0000	909.0000	6.941	0	0	0
2011/06/28	R203 2011/08/04	8.05	Call	Bond Future	691.0000	624.0000	(9.696)	0	0	0
2011/06/28	R203 2011/08/04	8.05	Put	Bond Future	724.0000	777.0000	7.320	0	0	0
2011/06/28	R203 2011/08/04	7.95	Call	Bond Future	477.0000	423.0000	(11.321)	0	0	0
2011/06/28	R203 2011/08/04	7.95	Put	Bond Future	989.0000	1,055.0000	6.673	0	0	0
2011/06/28	R203 2011/11/03			Bond Future	8.1630	8.1900	0.331	0.0000	0.0000	1,630
2011/06/28	R203 2011/11/03	8.50	Call	Bond Future	2,301.0000	2,213.0000	(3.824)	0	0	0
2011/06/28	R203 2011/11/03	8.50	Put	Bond Future	768.0000	804.0000	4.688	0	0	0
2011/06/28	R203 2011/11/03	8.55	Call	Bond Future	2,457.0000	2,366.0000	(3.704)	0	0	0
2011/06/28	R203 2011/11/03	8.55	Put	Bond Future	699.0000	732.0000	4.721	0	0	0
2011/06/28	R203 2011/11/03	8.45	Call	Bond Future	2,149.0000	2,064.0000	(3.955)	0	0	0

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2011/06/28	R203 2011/11/03	8.45	Put	Bond Future	841.0000	880.0000	4.637	0	0	0
2011/06/28	R203 2012/02/02			Bond Future	8.2780	8.3050	0.326	0.0000	0.0000	0
2011/06/28	R203 2012/02/02	8.75	Call	Bond Future	3,166.0000	3,082.0000	(2.653)	0	0	0
2011/06/28	R203 2012/02/02	8.75	Put	Bond Future	1,111.0000	1,146.0000	3.150	0	0	0
2011/06/28	R203 2012/02/02	8.80	Call	Bond Future	3,314.0000	3,229.0000	(2.565)	0	0	0
2011/06/28	R203 2012/02/02	8.80	Put	Bond Future	1,045.0000	1,079.0000	3.254	0	0	0
2011/06/28	R203 2012/02/02	8.70	Call	Bond Future	3,020.0000	2,939.0000	(2.682)	0	0	0
2011/06/28	R203 2012/02/02	8.70	Put	Bond Future	1,181.0000	1,218.0000	3.133	0	0	0
2011/06/28	R203 2012/05/03			Bond Future	8.4010	8.4320	0.369	0.0000	0.0000	0
2011/06/28	R203 2012/05/03	8.75	Call	Bond Future	3,055.0000	2,972.0000	(2.717)	0	0	0
2011/06/28	R203 2012/05/03	8.75	Put	Bond Future	1,593.0000	1,641.0000	3.013	0	0	0
2011/06/28	R203 2012/05/03	8.80	Call	Bond Future	3,188.0000	3,103.0000	(2.666)	0	0	0
2011/06/28	R203 2012/05/03	8.80	Put	Bond Future	1,519.0000	1,565.0000	3.028	0	0	0
2011/06/28	R203 2012/05/03	8.70	Call	Bond Future	2,925.0000	2,844.0000	(2.769)	0	0	0
2011/06/28	R203 2012/05/03	8.70	Put	Bond Future	1,671.0000	1,721.0000	2.992	0	0	0
2011/06/28	R204 2011/08/04			Bond Future	8.2400	8.2740	0.413	0.0000	0.0000	70
2011/06/28	R204 2011/08/04	8.00	Call	Bond Future	307.0000	255.0000	(16.938)	0	0	0
2011/06/28	R204 2011/08/04	8.00	Put	Bond Future	1,613.0000	1,744.0000	8.122	0	0	0
2011/06/28	R204 2011/08/04	8.05	Call	Bond Future	385.0000	323.0000	(16.104)	0	0	0
2011/06/28	R204 2011/08/04	8.05	Put	Bond Future	1,417.0000	1,538.0000	8.539	0	0	0
2011/06/28	R204 2011/08/04	7.95	Call	Bond Future	242.0000	198.0000	(18.182)	0	0	0
2011/06/28	R204 2011/08/04	7.95	Put	Bond Future	1,823.0000	1,962.0000	7.625	0	0	0
2011/06/28	R204 2011/11/03			Bond Future	8.3390	8.3760	0.444	0.0000	0.0000	2,134
2011/06/28	R204 2011/11/03	8.75	Call	Bond Future	2,934.0000	2,794.0000	(4.772)	0	0	0
2011/06/28	R204 2011/11/03	8.75	Put	Bond Future	814.0000	867.0000	6.511	0	0	0
2011/06/28	R204 2011/11/03	8.80	Call	Bond Future	3,116.0000	2,973.0000	(4.589)	0	0	0
2011/06/28	R204 2011/11/03	8.80	Put	Bond Future	742.0000	792.0000	6.739	0	0	0
2011/06/28	R204 2011/11/03	8.70	Call	Bond Future	2,756.0000	2,620.0000	(4.935)	0	0	0
2011/06/28	R204 2011/11/03	8.70	Put	Bond Future	891.0000	948.0000	6.397	0	0	0
2011/06/28	R204 2012/02/02			Bond Future	8.4420	8.4810	0.462	0.0000	0.0000	0
2011/06/28	R204 2012/02/02	9.00	Call	Bond Future	3,817.0000	3,675.0000	(3.720)	0	0	0
2011/06/28	R204 2012/02/02	9.00	Put	Bond Future	1,043.0000	1,098.0000	5.273	0	0	0
2011/06/28	R204 2012/02/02	9.05	Call	Bond Future	3,993.0000	3,848.0000	(3.631)	0	0	0
2011/06/28	R204 2012/02/02	9.05	Put	Bond Future	975.0000	1,027.0000	5.333	0	0	0

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2011/06/28	R204 2012/02/02	8.95	Call	Bond Future	3,644.0000	3,504.0000	(3.842)	0	0	0
2011/06/28	R204 2012/02/02	8.95	Put	Bond Future	1,115.0000	1,172.0000	5.112	0	0	0
2011/06/28	R204 2012/05/03			Bond Future	8.5550	8.5970	0.491	0.0000	0.0000	0
2011/06/28	R204 2012/05/03	8.75	Call	Bond Future	3,212.0000	3,092.0000	(3.736)	0	0	0
2011/06/28	R204 2012/05/03	8.75	Put	Bond Future	2,264.0000	2,349.0000	3.754	0	0	0
2011/06/28	R204 2012/05/03	8.80	Call	Bond Future	3,354.0000	3,231.0000	(3.667)	0	0	0
2011/06/28	R204 2012/05/03	8.80	Put	Bond Future	2,165.0000	2,247.0000	3.788	0	0	0
2011/06/28	R204 2012/05/03	8.70	Call	Bond Future	3,073.0000	2,956.0000	(3.807)	0	0	0
2011/06/28	R204 2012/05/03	8.70	Put	Bond Future	2,367.0000	2,455.0000	3.718	0	0	0
2011/06/28	R206 2011/08/04			Bond Future	6.8850	6.9310	0.668	0.0000	0.0000	9,866
2011/06/28	R206 2011/08/04	7.00	Call	Bond Future	440.0000	374.0000	(15.000)	0	0	0
2011/06/28	R206 2011/08/04	7.00	Put	Bond Future	185.0000	221.0000	19.459	0	0	0
2011/06/28	R206 2011/08/04	7.05	Call	Bond Future	515.0000	443.0000	(13.981)	0	0	0
2011/06/28	R206 2011/08/04	7.05	Put	Bond Future	149.0000	179.0000	20.134	0	0	0
2011/06/28	R206 2011/08/04	6.95	Call	Bond Future	372.0000	311.0000	(16.398)	0	0	0
2011/06/28	R206 2011/08/04	6.95	Put	Bond Future	228.0000	269.0000	17.982	0	0	0
2011/06/28	R206 2011/11/03			Bond Future	6.9790	7.0310	0.745	0.0000	0.0000	0
2011/06/28	R206 2011/11/03	7.75	Call	Bond Future	1,650.0000	1,560.0000	(5.455)	0	0	0
2011/06/28	R206 2011/11/03	7.75	Put	Bond Future	116.0000	130.0000	12.069	0	0	0
2011/06/28	R206 2011/11/03	7.80	Call	Bond Future	1,735.0000	1,644.0000	(5.245)	0	0	0
2011/06/28	R206 2011/11/03	7.80	Put	Bond Future	102.0000	116.0000	13.725	0	0	0
2011/06/28	R206 2011/11/03	7.70	Call	Bond Future	1,564.0000	1,476.0000	(5.627)	0	0	0
2011/06/28	R206 2011/11/03	7.70	Put	Bond Future	128.0000	145.0000	13.281	0	0	0
2011/06/28	R206 2012/02/02			Bond Future	7.0890	7.1490	0.846	0.0000	0.0000	0
2011/06/28	R206 2012/02/02	8.00	Call	Bond Future	1,819.0000	1,732.0000	(4.783)	0	0	0
2011/06/28	R206 2012/02/02	8.00	Put	Bond Future	205.0000	226.0000	10.244	0	0	0
2011/06/28	R206 2012/02/02	8.05	Call	Bond Future	1,893.0000	1,805.0000	(4.649)	0	0	0
2011/06/28	R206 2012/02/02	8.05	Put	Bond Future	192.0000	211.0000	9.896	0	0	0
2011/06/28	R206 2012/02/02	7.95	Call	Bond Future	1,747.0000	1,662.0000	(4.865)	0	0	0
2011/06/28	R206 2012/02/02	7.95	Put	Bond Future	221.0000	243.0000	9.955	0	0	0
2011/06/28	R206 2012/05/03			Bond Future	7.2430	7.3170	1.022	0.0000	0.0000	0
2011/06/28	R206 2012/05/03	7.50	Call	Bond Future	988.0000	920.0000	(6.883)	0	0	0
2011/06/28	R206 2012/05/03	7.50	Put	Bond Future	586.0000	634.0000	8.191	0	0	0
2011/06/28	R206 2012/05/03	7.55	Call	Bond Future	1,036.0000	967.0000	(6.660)	0	0	0

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2011/06/28	R206 2012/05/03	7.55	Put	Bond Future	556.0000	603.0000	8.453	0	0	0
2011/06/28	R206 2012/05/03	7.45	Call	Bond Future	940.0000	874.0000	(7.021)	0	0	0
2011/06/28	R206 2012/05/03	7.45	Put	Bond Future	616.0000	666.0000	8.117	0	0	0
2011/06/28	R207 2011/08/04			Bond Future	8.3370	8.3620	0.300	0.0000	0.0000	5,725
2011/06/28	R207 2011/08/04	8.25	Call	Bond Future	623.0000	555.0000	(10.915)	0	0	0
2011/06/28	R207 2011/08/04	8.25	Put	Bond Future	1,123.0000	1,197.0000	6.589	0	0	0
2011/06/28	R207 2011/08/04	8.30	Call	Bond Future	749.0000	674.0000	(10.013)	0	0	0
2011/06/28	R207 2011/08/04	8.30	Put	Bond Future	961.0000	1,029.0000	7.076	0	0	0
2011/06/28	R207 2011/08/04	8.20	Call	Bond Future	512.0000	452.0000	(11.719)	0	0	0
2011/06/28	R207 2011/08/04	8.20	Put	Bond Future	1,300.0000	1,383.0000	6.385	0	0	0
2011/06/28	R207 2011/11/03			Bond Future	8.4270	8.4530	0.309	0.0000	0.0000	600
2011/06/28	R207 2011/11/03	8.75	Call	Bond Future	2,827.0000	2,726.0000	(3.573)	0	0	0
2011/06/28	R207 2011/11/03	8.75	Put	Bond Future	1,048.0000	1,092.0000	4.198	0	0	0
2011/06/28	R207 2011/11/03	8.80	Call	Bond Future	3,011.0000	2,907.0000	(3.454)	0	0	0
2011/06/28	R207 2011/11/03	8.80	Put	Bond Future	961.0000	1,001.0000	4.162	0	0	0
2011/06/28	R207 2011/11/03	8.70	Call	Bond Future	2,643.0000	2,544.0000	(3.746)	0	0	0
2011/06/28	R207 2011/11/03	8.70	Put	Bond Future	1,137.0000	1,183.0000	4.046	0	0	0
2011/06/28	R207 2012/02/02			Bond Future	8.5220	8.5480	0.305	0.0000	0.0000	0
2011/06/28	R207 2012/02/02	9.00	Call	Bond Future	3,782.0000	3,682.0000	(2.644)	0	0	0
2011/06/28	R207 2012/02/02	9.00	Put	Bond Future	1,235.0000	1,276.0000	3.320	0	0	0
2011/06/28	R207 2012/02/02	9.05	Call	Bond Future	3,964.0000	3,861.0000	(2.598)	0	0	0
2011/06/28	R207 2012/02/02	9.05	Put	Bond Future	1,156.0000	1,194.0000	3.287	0	0	0
2011/06/28	R207 2012/02/02	8.95	Call	Bond Future	3,604.0000	3,505.0000	(2.747)	0	0	0
2011/06/28	R207 2012/02/02	8.95	Put	Bond Future	1,319.0000	1,361.0000	3.184	0	0	0
2011/06/28	R207 2012/05/03			Bond Future	8.6260	8.6550	0.336	0.0000	0.0000	0
2011/06/28	R207 2012/05/03	8.75	Call	Bond Future	3,253.0000	3,165.0000	(2.705)	0	0	0
2011/06/28	R207 2012/05/03	8.75	Put	Bond Future	2,603.0000	2,667.0000	2.459	0	0	0
2011/06/28	R207 2012/05/03	8.80	Call	Bond Future	3,401.0000	3,311.0000	(2.646)	0	0	0
2011/06/28	R207 2012/05/03	8.80	Put	Bond Future	2,490.0000	2,553.0000	2.530	0	0	0
2011/06/28	R207 2012/05/03	8.70	Call	Bond Future	3,109.0000	3,023.0000	(2.766)	0	0	0
2011/06/28	R207 2012/05/03	8.70	Put	Bond Future	2,720.0000	2,787.0000	2.463	0	0	0
2011/06/28	R208 2011/08/04			Bond Future	8.3640	8.3930	0.347	0.0000	0.0000	1,361
2011/06/28	R208 2011/08/04	8.25	Call	Bond Future	642.0000	564.0000	(12.150)	0	0	0

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2011/06/28	R208 2011/08/04	8.25	Put	Bond Future	1,339.0000	1,437.0000	7.319	0	0	0
2011/06/28	R208 2011/08/04	8.30	Call	Bond Future	770.0000	682.0000	(11.429)	0	0	0
2011/06/28	R208 2011/08/04	8.30	Put	Bond Future	1,160.0000	1,248.0000	7.586	0	0	0
2011/06/28	R208 2011/08/04	8.20	Call	Bond Future	529.0000	461.0000	(12.854)	0	0	0
2011/06/28	R208 2011/08/04	8.20	Put	Bond Future	1,533.0000	1,642.0000	7.110	0	0	0
2011/06/28	R208 2011/11/03			Bond Future	8.4470	8.4780	0.367	0.0000	0.0000	6,003
2011/06/28	R208 2011/11/03	8.75	Call	Bond Future	2,857.0000	2,730.0000	(4.445)	0	0	0
2011/06/28	R208 2011/11/03	8.75	Put	Bond Future	1,079.0000	1,136.0000	5.283	0	0	0
2011/06/28	R208 2011/11/03	8.80	Call	Bond Future	3,053.0000	2,922.0000	(4.291)	0	0	0
2011/06/28	R208 2011/11/03	8.80	Put	Bond Future	986.0000	1,039.0000	5.375	0	0	0
2011/06/28	R208 2011/11/03	8.70	Call	Bond Future	2,667.0000	2,544.0000	(4.612)	0	0	0
2011/06/28	R208 2011/11/03	8.70	Put	Bond Future	1,179.0000	1,240.0000	5.174	0	0	0
2011/06/28	R208 2012/02/02			Bond Future	8.5330	8.5650	0.375	0.0000	0.0000	0
2011/06/28	R208 2012/02/02	9.00	Call	Bond Future	4,087.0000	3,958.0000	(3.156)	0	0	0
2011/06/28	R208 2012/02/02	9.00	Put	Bond Future	1,426.0000	1,483.0000	3.997	0	0	0
2011/06/28	R208 2012/02/02	9.05	Call	Bond Future	4,280.0000	4,148.0000	(3.084)	0	0	0
2011/06/28	R208 2012/02/02	9.05	Put	Bond Future	1,341.0000	1,394.0000	3.952	0	0	0
2011/06/28	R208 2012/02/02	8.95	Call	Bond Future	3,898.0000	3,772.0000	(3.232)	0	0	0
2011/06/28	R208 2012/02/02	8.95	Put	Bond Future	1,517.0000	1,577.0000	3.955	0	0	0
2011/06/28	R208 2012/05/03			Bond Future	8.6250	8.6590	0.394	0.0000	0.0000	0
2011/06/28	R208 2012/05/03	9.00	Call	Bond Future	4,286.0000	4,162.0000	(2.893)	0	0	0
2011/06/28	R208 2012/05/03	9.00	Put	Bond Future	2,192.0000	2,261.0000	3.148	0	0	0
2011/06/28	R208 2012/05/03	9.05	Call	Bond Future	4,462.0000	4,336.0000	(2.824)	0	0	0
2011/06/28	R208 2012/05/03	9.05	Put	Bond Future	2,094.0000	2,160.0000	3.152	0	0	0
2011/06/28	R208 2012/05/03	8.95	Call	Bond Future	4,114.0000	3,993.0000	(2.941)	0	0	0
2011/06/28	R208 2012/05/03	8.95	Put	Bond Future	2,296.0000	2,367.0000	3.092	0	0	0
2011/06/28	R209 2011/08/04			Bond Future	8.8040	8.8700	0.750	0.0000	0.0000	0
2011/06/28	R209 2011/08/04	8.50	Call	Bond Future	410.0000	293.0000	(28.537)	0	0	0
2011/06/28	R209 2011/08/04	8.50	Put	Bond Future	2,881.0000	3,284.0000	13.988	0	0	0
2011/06/28	R209 2011/08/04	8.55	Call	Bond Future	511.0000	373.0000	(27.006)	0	0	0
2011/06/28	R209 2011/08/04	8.55	Put	Bond Future	2,567.0000	2,949.0000	14.881	0	0	0
2011/06/28	R209 2011/08/04	8.45	Call	Bond Future	325.0000	228.0000	(29.846)	0	0	0
2011/06/28	R209 2011/08/04	8.45	Put	Bond Future	3,215.0000	3,638.0000	13.157	0	0	0
2011/06/28	R209 2011/08/04	10.10	Call	Bond Future	9,223.0000	8,704.0000	(5.627)	0	0	0

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2011/06/28	R209 2011/08/04	10.10	Put	Bond Future	3.0000	4.0000	33.333	0	0	0
2011/06/28	R209 2011/11/03			Bond Future	8.8670	8.9350	0.767	0.0000	0.0000	1,318
2011/06/28	R209 2011/11/03	8.75	Call	Bond Future	2,104.0000	1,860.0000	(11.597)	0	0	0
2011/06/28	R209 2011/11/03	8.75	Put	Bond Future	3,028.0000	3,313.0000	9.412	0	0	0
2011/06/28	R209 2011/11/03	8.80	Call	Bond Future	2,286.0000	2,029.0000	(11.242)	0	0	0
2011/06/28	R209 2011/11/03	8.80	Put	Bond Future	2,813.0000	3,085.0000	9.669	0	0	0
2011/06/28	R209 2011/11/03	8.70	Call	Bond Future	1,931.0000	1,701.0000	(11.911)	0	0	0
2011/06/28	R209 2011/11/03	8.70	Put	Bond Future	3,256.0000	3,555.0000	9.183	0	0	0
2011/06/28	R209 2012/02/02			Bond Future	8.9310	9.0000	0.773	0.0000	0.0000	0
2011/06/28	R209 2012/02/02	9.00	Call	Bond Future	3,781.0000	3,489.0000	(7.723)	0	0	0
2011/06/28	R209 2012/02/02	9.00	Put	Bond Future	3,251.0000	3,489.0000	7.321	0	0	0
2011/06/28	R209 2012/02/02	9.05	Call	Bond Future	3,987.0000	3,686.0000	(7.550)	0	0	0
2011/06/28	R209 2012/02/02	9.05	Put	Bond Future	3,076.0000	3,306.0000	7.477	0	0	0
2011/06/28	R209 2012/02/02	8.95	Call	Bond Future	3,580.0000	3,298.0000	(7.877)	0	0	0
2011/06/28	R209 2012/02/02	8.95	Put	Bond Future	3,433.0000	3,682.0000	7.253	0	0	0
2011/06/28	R209 2012/05/03			Bond Future	8.9970	9.0680	0.789	0.0000	0.0000	0
2011/06/28	R209 2012/05/03	9.00	Call	Bond Future	4,222.0000	3,935.0000	(6.798)	0	0	0
2011/06/28	R209 2012/05/03	9.00	Put	Bond Future	4,199.0000	4,451.0000	6.001	0	0	0
2011/06/28	R209 2012/05/03	9.05	Call	Bond Future	4,418.0000	4,124.0000	(6.655)	0	0	0
2011/06/28	R209 2012/05/03	9.05	Put	Bond Future	4,015.0000	4,260.0000	6.102	0	0	0
2011/06/28	R209 2012/05/03	8.95	Call	Bond Future	4,031.0000	3,752.0000	(6.921)	0	0	0
2011/06/28	R209 2012/05/03	8.95	Put	Bond Future	4,391.0000	4,651.0000	5.921	0	0	0
2011/06/28	R210 2011/08/04			Bond Future	131.0665	131.1075	0.031	0.0000	0.0000	425
2011/06/28	R210 2011/08/04	106.00	Call	Bond Future	25,066.0000	25,107.0000	0.164	0	0	0
2011/06/28	R210 2011/08/04	106.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/28	R210 2011/08/04	106.05	Call	Bond Future	25,016.0000	25,057.0000	0.164	0	0	0
2011/06/28	R210 2011/08/04	106.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/28	R210 2011/08/04	105.95	Call	Bond Future	25,116.0000	25,157.0000	0.163	0	0	0
2011/06/28	R210 2011/08/04	105.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/28	R211 2011/08/04			Bond Future	107.9601	107.9927	0.030	0.0000	0.0000	0
2011/06/28	R211 2011/08/04	1.50	Call	Bond Future	106,460.0000	106,493.0000	0.031	0	0	0
2011/06/28	R211 2011/08/04	1.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/28	R211 2011/08/04	1.55	Call	Bond Future	106,410.0000	106,443.0000	0.031	0	0	0

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2011/06/28	R211 2011/08/04	1.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/28	R211 2011/08/04	1.45	Call	Bond Future	106,510.0000	106,543.0000	0.031	0	0	0
2011/06/28	R211 2011/08/04	1.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/28	R211 2011/11/03			Bond Future	109.5619	109.5926	0.028	0.0000	0.0000	529
2011/06/28	R211 2011/11/03	1.25	Call	Bond Future	108,312.0000	108,343.0000	0.029	0	0	0
2011/06/28	R211 2011/11/03	1.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/28	R211 2011/11/03	1.30	Call	Bond Future	108,262.0000	108,293.0000	0.029	0	0	0
2011/06/28	R211 2011/11/03	1.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/28	R211 2011/11/03	1.20	Call	Bond Future	108,362.0000	108,393.0000	0.029	0	0	0
2011/06/28	R211 2011/11/03	1.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/28	R212 2011/08/04			Bond Future	106.8779	106.9117	0.032	0.0000	0.0000	3,852
2011/06/28	R212 2011/08/04	2.50	Call	Bond Future	104,378.0000	104,412.0000	0.033	0	0	0
2011/06/28	R212 2011/08/04	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/28	R212 2011/08/04	2.55	Call	Bond Future	104,328.0000	104,362.0000	0.033	0	0	0
2011/06/28	R212 2011/08/04	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/28	R212 2011/08/04	2.45	Call	Bond Future	104,428.0000	104,462.0000	0.033	0	0	0
2011/06/28	R212 2011/08/04	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/28	R212 2011/11/03			Bond Future	108.4636	108.4957	0.030	0.0000	0.0000	240
2011/06/28	R212 2011/11/03	2.50	Call	Bond Future	105,964.0000	105,996.0000	0.030	0	0	0
2011/06/28	R212 2011/11/03	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/28	R212 2011/11/03	2.55	Call	Bond Future	105,914.0000	105,946.0000	0.030	0	0	0
2011/06/28	R212 2011/11/03	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/28	R212 2011/11/03	2.45	Call	Bond Future	106,014.0000	106,046.0000	0.030	0	0	0
2011/06/28	R212 2011/11/03	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/28	R213 2011/08/04			Bond Future	8.8070	8.8570	0.568	0.0000	0.0000	0
2011/06/28	R213 2011/08/04	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/28	R213 2011/08/04	8.00	Put	Bond Future	6,911.0000	7,313.0000	5.817	0	0	0
2011/06/28	R213 2011/08/04	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/28	R213 2011/08/04	8.05	Put	Bond Future	6,459.0000	6,860.0000	6.208	0	0	0
2011/06/28	R213 2011/08/04	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/28	R213 2011/08/04	7.95	Put	Bond Future	7,367.0000	7,769.0000	5.457	0	0	0
2011/06/28	R213 2011/11/03			Bond Future	8.8780	8.9290	0.574	0.0000	0.0000	0
2011/06/28	R213 2011/11/03	8.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/06/28	R213 2011/11/03	8.75	Put	Bond Future	1,028.0000	1,432.0000	39.300	0	0	0
2011/06/28	R213 2011/11/03	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/28	R213 2011/11/03	8.80	Put	Bond Future	624.0000	1,028.0000	64.744	0	0	0
2011/06/28	R213 2011/11/03	8.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/28	R213 2011/11/03	8.70	Put	Bond Future	1,434.0000	1,838.0000	28.173	0	0	0
2011/06/28	R213 2012/02/02			Bond Future	8.9510	9.0040	0.592	0.0000	0.0000	0
2011/06/28	R213 2012/02/02	9.00	Call	Bond Future	383.0000	0.0000	(100.000)	0	0	0
2011/06/28	R213 2012/02/02	9.00	Put	Bond Future	0.0000	31.0000	100.000	0	0	0
2011/06/28	R213 2012/02/02	9.05	Call	Bond Future	771.0000	357.0000	(53.696)	0	0	0
2011/06/28	R213 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/28	R213 2012/02/02	8.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/28	R213 2012/02/02	8.95	Put	Bond Future	8.0000	422.0000	5175.000	0	0	0
2011/06/28	R213 2012/05/03			Bond Future	9.0220	9.0770	0.610	0.0000	0.0000	0
2011/06/28	R213 2012/05/03	9.25	Call	Bond Future	1,735.0000	1,311.0000	(24.438)	0	0	0
2011/06/28	R213 2012/05/03	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/28	R213 2012/05/03	9.30	Call	Bond Future	2,108.0000	1,685.0000	(20.066)	0	0	0
2011/06/28	R213 2012/05/03	9.30	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2011/06/28	R213 2012/05/03	9.20	Call	Bond Future	1,359.0000	936.0000	(31.126)	0	0	0
2011/06/28	R213 2012/05/03	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/28	RZ02 2011/08/04			Bond Future	0.0780	0.1030	32.051	0.0000	0.0000	0
2011/06/28	RZ02 2011/08/04	1.00	Call	Bond Future	24,940.0000	24,940.0000	0.000	0	0	0
2011/06/28	RZ02 2011/08/04	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/28	RZ02 2011/08/04	1.05	Call	Bond Future	26,199.0000	26,199.0000	0.000	0	0	0
2011/06/28	RZ02 2011/08/04	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/28	RZ02 2011/08/04	0.95	Call	Bond Future	23,667.0000	23,667.0000	0.000	0	0	0
2011/06/28	RZ02 2011/08/04	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/28	RZ02 2011/11/03			Bond Future	0.0050	0.0050	0.000	0.0000	0.0000	0
2011/06/28	RZ02 2011/11/03	1.00	Call	Bond Future	27,590.0000	27,590.0000	0.000	0	0	0
2011/06/28	RZ02 2011/11/03	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/28	RZ02 2011/11/03	1.05	Call	Bond Future	28,834.0000	28,834.0000	0.000	0	0	0
2011/06/28	RZ02 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/28	RZ02 2011/11/03	0.95	Call	Bond Future	26,333.0000	26,333.0000	0.000	0	0	0
2011/06/28	RZ02 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/06/28	RZ11 2011/11/03			Bond Future	0.7760	0.7700	(0.773)	0.0000	0.0000	0
2011/06/28	RZ11 2011/11/03	1.00	Call	Bond Future	1,226.0000	1,226.0000	0.000	0	0	0
2011/06/28	RZ11 2011/11/03	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/28	RZ11 2011/11/03	1.05	Call	Bond Future	1,491.0000	1,491.0000	0.000	0	0	0
2011/06/28	RZ11 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/28	RZ11 2011/11/03	0.95	Call	Bond Future	961.0000	961.0000	0.000	0	0	0
2011/06/28	RZ11 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/28	RZ12 2011/08/04			Bond Future	2.0330	2.0290	(0.197)	0.0000	0.0000	0
2011/06/28	RZ12 2011/08/04	2.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/28	RZ12 2011/08/04	2.00	Put	Bond Future	283.0000	283.0000	0.000	0	0	0
2011/06/28	RZ12 2011/08/04	2.05	Call	Bond Future	204.0000	204.0000	0.000	0	0	0
2011/06/28	RZ12 2011/08/04	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/28	RZ12 2011/08/04	1.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/28	RZ12 2011/08/04	1.95	Put	Bond Future	773.0000	773.0000	0.000	0	0	0
2011/06/28	RZ12 2011/11/03			Bond Future	1.9230	1.9190	(0.208)	0.0000	0.0000	0
2011/06/28	RZ12 2011/11/03	2.00	Call	Bond Future	778.0000	778.0000	0.000	0	0	0
2011/06/28	RZ12 2011/11/03	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/28	RZ12 2011/11/03	2.05	Call	Bond Future	1,255.0000	1,255.0000	0.000	0	0	0
2011/06/28	RZ12 2011/11/03	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/28	RZ12 2011/11/03	1.95	Call	Bond Future	298.0000	298.0000	0.000	0	0	0
2011/06/28	RZ12 2011/11/03	1.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/28	TRT1 2011/08/04			Index Future	352.1510	351.4810	(0.190)	0.0000	0.0000	100
2011/06/28	TRT1 2011/11/03			Index Future	356.8980	356.2200	(0.190)	0.0000	0.0000	0
Total										227157.00