



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 06/07/2011

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

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2011/07/06	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/06	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/06	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/06	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/06	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/06	AL7T 2011/08/04			Index Future	385.5970	386.5870	0.257	0.0000	0.0000	46
2011/07/06	AL7T 2011/11/03			Index Future	391.3660	392.3710	0.257	0.0000	0.0000	0
2011/07/06	ALBI 2011/08/04			Index Future	354.3010	355.0850	0.221	0.0000	0.0000	998
2011/07/06	ALBI 2011/11/03			Index Future	359.6030	360.3980	0.221	0.0000	0.0000	0
2011/07/06	C155 2011/08/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/06	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/06	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/06	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/06	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/06	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/06	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/06	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/06	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/06	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/06	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/06	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/07/06	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0
2011/07/06	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/06	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/06	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/06	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/06	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/06	CAAD 2011/09/19			Can-Do Future	0.0388	0.0373	(3.866)	0.0000	0.0000	22,388
2011/07/06	CAAE 2011/09/19			Can-Do Future	0.0953	0.1016	6.611	0.0000	0.0000	21,898
2011/07/06	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/06	CRD1 2011/08/04			Index Future	160.6920	160.8250	0.083	0.0000	0.0000	2
2011/07/06	CRD1 2011/11/03			Index Future	162.8610	162.9960	0.083	0.0000	0.0000	0
2011/07/06	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/06	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/06	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/06	GOVI 2011/08/04			GOVI	355.2030	355.9620	0.214	0.0000	0.0000	180
2011/07/06	GOVI 2011/08/04	348.00	Call	GOVI	72,030.0000	79,620.0000	10.537	0	0	0
2011/07/06	GOVI 2011/08/04	348.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/07/06	GOVI 2011/08/04	348.01	Call	GOVI	71,930.0000	79,520.0000	10.552	0	0	0
2011/07/06	GOVI 2011/08/04	348.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/07/06	GOVI 2011/08/04	347.99	Call	GOVI	72,130.0000	79,720.0000	10.523	0	0	0
2011/07/06	GOVI 2011/08/04	347.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/07/06	GOVI 2011/11/03			GOVI	360.5180	361.2880	0.214	0.0000	0.0000	0
2011/07/06	GOVI 2011/11/03	357.00	Call	GOVI	35,180.0000	42,880.0000	21.887	0	0	0
2011/07/06	GOVI 2011/11/03	357.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0

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2011/07/06	GOVI 2011/11/03	357.01	Call	GOVI	35,080.0000	42,780.0000	21.950	0	0	0
2011/07/06	GOVI 2011/11/03	357.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/07/06	GOVI 2011/11/03	356.99	Call	GOVI	35,280.0000	42,980.0000	21.825	0	0	0
2011/07/06	GOVI 2011/11/03	356.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/07/06	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/07/06	IGOV 2011/08/04			Index Future	156.0040	155.8720	(0.085)	0.0000	0.0000	73
2011/07/06	IGOV 2011/11/03			Index Future	158.3380	158.2040	(0.085)	0.0000	0.0000	0
2011/07/06	ILBI 2011/08/04			Index Future	416.3780	416.1920	(0.045)	0.0000	0.0000	0
2011/07/06	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/07/06	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/07/06	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/07/06	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/07/06	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/07/06	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/07/06	JBAF 2011/07/20			Jibar Tradeable Future	5.5970	5.5900	(0.125)	0.0000	0.0000	5,000
2011/07/06	JBAF 2011/08/17			Jibar Tradeable Future	5.6280	5.6170	(0.195)	0.0000	0.0000	0
2011/07/06	JBAF 2011/09/21			Jibar Tradeable Future	5.6860	5.6700	(0.281)	0.0000	0.0000	17,600
2011/07/06	JBAF 2011/10/19			Jibar Tradeable Future	5.7550	5.7340	(0.365)	0.0000	0.0000	100
2011/07/06	JBAF 2011/11/16			Jibar Tradeable Future	5.8360	5.8150	(0.360)	0.0000	0.0000	1,000
2011/07/06	JBAF 2011/12/21			Jibar Tradeable Future	5.9550	5.9350	(0.336)	0.0000	0.0000	5,541
2011/07/06	JBAF 2012/03/20			Jibar Tradeable Future	6.3210	6.2880	(0.522)	0.0000	0.0000	1,090
2011/07/06	JBAF 2012/06/20			Jibar Tradeable Future	6.6800	6.6470	(0.494)	0.0000	0.0000	2,890
2011/07/06	JBAF 2012/09/19			Jibar Tradeable Future	6.9490	6.9200	(0.417)	0.0000	0.0000	44,710
2011/07/06	JBAF 2012/12/19			Jibar Tradeable Future	7.1970	7.1750	(0.306)	0.0000	0.0000	490
2011/07/06	JBAF 2013/03/20			Jibar Tradeable Future	7.4960	7.4620	(0.454)	0.0000	0.0000	290
2011/07/06	JBAF 2013/06/19			Jibar Tradeable Future	7.7800	7.7500	(0.386)	0.0000	0.0000	0

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2011/07/06	JN02 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/07/06	JN02 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/06	JN02 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/06	JN02 2011/08/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/06	JN02 2011/08/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/07/06	JN02 2011/08/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/07/06	JN02 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/06	JN05 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/07/06	JN05 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/06	JN05 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/06	JN05 2011/08/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/06	JN05 2011/08/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/07/06	JN05 2011/08/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/07/06	JN05 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/06	JN10 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/07/06	JN10 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/06	JN10 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/06	JN10 2011/08/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/06	JN10 2011/08/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/07/06	JN10 2011/08/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/07/06	JN10 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/06	OTH1 2011/08/04			Index Future	349.0580	349.9700	0.261	0.0000	0.0000	3
2011/07/06	OTH1 2011/11/03			Index Future	354.2800	355.2060	0.261	0.0000	0.0000	0
2011/07/06	R157 2011/08/04			Bond Future	7.5220	7.4870	(0.465)	7.5200	7.5200	6,041
2011/07/06	R157 2011/08/04	7.50	Call	Bond Future	463.0000	523.0000	12.959	0	0	1,000
2011/07/06	R157 2011/08/04	7.50	Put	Bond Future	549.0000	472.0000	(14.026)	0	0	0
2011/07/06	R157 2011/08/04	7.55	Call	Bond Future	563.0000	632.0000	12.256	0	0	0
2011/07/06	R157 2011/08/04	7.55	Put	Bond Future	454.0000	385.0000	(15.198)	0	0	0
2011/07/06	R157 2011/08/04	7.45	Call	Bond Future	375.0000	427.0000	13.867	0	0	0
2011/07/06	R157 2011/08/04	7.45	Put	Bond Future	657.0000	572.0000	(12.938)	0	0	0
2011/07/06	R157 2011/08/04	7.20	Put	Bond Future	1,369.0000	1,250.0000	(8.692)	0	0	0
2011/07/06	R157 2011/08/04	7.20	Call	Bond Future	101.0000	119.0000	17.822	0	0	1,320

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2011/07/06	R157 2011/08/04	7.60	Put	Bond Future	370.0000	310.0000	(16.216)	0	0	0
2011/07/06	R157 2011/08/04	7.60	Call	Bond Future	675.0000	752.0000	11.407	0	0	440
2011/07/06	R157 2011/08/04	7.80	Call	Bond Future	1,227.0000	1,333.0000	8.639	0	0	0
2011/07/06	R157 2011/08/04	7.80	Put	Bond Future	145.0000	114.0000	(21.379)	0	0	440
2011/07/06	R157 2011/08/04	8.20	Call	Bond Future	2,628.0000	2,762.0000	5.099	0	0	0
2011/07/06	R157 2011/08/04	8.20	Put	Bond Future	12.0000	9.0000	(25.000)	0	0	1,320
2011/07/06	R157 2011/11/03			Bond Future	7.6390	7.6020	(0.484)	0.0000	0.0000	3,358
2011/07/06	R157 2011/11/03	8.25	Call	Bond Future	2,481.0000	2,590.0000	4.393	0	0	0
2011/07/06	R157 2011/11/03	8.25	Put	Bond Future	263.0000	236.0000	(10.266)	0	0	0
2011/07/06	R157 2011/11/03	8.30	Call	Bond Future	2,630.0000	2,741.0000	4.221	0	0	0
2011/07/06	R157 2011/11/03	8.30	Put	Bond Future	233.0000	208.0000	(10.730)	0	0	0
2011/07/06	R157 2011/11/03	8.20	Call	Bond Future	2,335.0000	2,441.0000	4.540	0	0	0
2011/07/06	R157 2011/11/03	8.20	Put	Bond Future	297.0000	267.0000	(10.101)	0	0	0
2011/07/06	R157 2012/02/02			Bond Future	7.7690	7.7280	(0.528)	0.0000	0.0000	0
2011/07/06	R157 2012/02/02	8.50	Call	Bond Future	3,029.0000	3,133.0000	3.433	0	0	0
2011/07/06	R157 2012/02/02	8.50	Put	Bond Future	556.0000	520.0000	(6.475)	0	0	0
2011/07/06	R157 2012/02/02	8.55	Call	Bond Future	3,158.0000	3,264.0000	3.357	0	0	0
2011/07/06	R157 2012/02/02	8.55	Put	Bond Future	519.0000	484.0000	(6.744)	0	0	0
2011/07/06	R157 2012/02/02	8.45	Call	Bond Future	2,901.0000	3,003.0000	3.516	0	0	0
2011/07/06	R157 2012/02/02	8.45	Put	Bond Future	595.0000	557.0000	(6.387)	0	0	0
2011/07/06	R157 2012/05/03			Bond Future	7.9190	7.8750	(0.556)	0.0000	0.0000	0
2011/07/06	R157 2012/05/03	8.25	Call	Bond Future	2,212.0000	2,296.0000	3.797	0	0	0
2011/07/06	R157 2012/05/03	8.25	Put	Bond Future	1,163.0000	1,107.0000	(4.815)	0	0	0
2011/07/06	R157 2012/05/03	8.30	Call	Bond Future	2,313.0000	2,399.0000	3.718	0	0	0
2011/07/06	R157 2012/05/03	8.30	Put	Bond Future	1,107.0000	1,052.0000	(4.968)	0	0	0
2011/07/06	R157 2012/05/03	8.20	Call	Bond Future	2,114.0000	2,195.0000	3.832	0	0	0
2011/07/06	R157 2012/05/03	8.20	Put	Bond Future	1,223.0000	1,164.0000	(4.824)	0	0	0
2011/07/06	R186 2011/08/04			Bond Future	8.5880	8.5400	(0.559)	0.0000	0.0000	11,226
2011/07/06	R186 2011/08/04	8.25	Call	Bond Future	300.0000	370.0000	23.333	0	0	0
2011/07/06	R186 2011/08/04	8.25	Put	Bond Future	3,551.0000	3,167.0000	(10.814)	0	0	0
2011/07/06	R186 2011/08/04	8.30	Call	Bond Future	392.0000	479.0000	22.194	0	0	0
2011/07/06	R186 2011/08/04	8.30	Put	Bond Future	3,154.0000	2,787.0000	(11.636)	0	0	0
2011/07/06	R186 2011/08/04	8.20	Call	Bond Future	226.0000	281.0000	24.336	0	0	0
2011/07/06	R186 2011/08/04	8.20	Put	Bond Future	3,969.0000	3,570.0000	(10.053)	0	0	0

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2011/07/06	R186 2011/08/04	8.35	Put	Bond Future	2,779.0000	2,432.0000	(12.487)	0	0	0
2011/07/06	R186 2011/08/04	8.35	Call	Bond Future	504.0000	610.0000	21.032	0	0	600
2011/07/06	R186 2011/08/04	8.70	Put	Bond Future	895.0000	716.0000	(20.000)	0	0	0
2011/07/06	R186 2011/08/04	8.70	Call	Bond Future	1,944.0000	2,219.0000	14.146	0	0	200
2011/07/06	R186 2011/08/04	8.95	Call	Bond Future	3,638.0000	4,013.0000	10.308	0	0	0
2011/07/06	R186 2011/08/04	8.95	Put	Bond Future	298.0000	219.0000	(26.510)	0	0	200
2011/07/06	R186 2011/08/04	9.70	Call	Bond Future	9,829.0000	10,281.0000	4.599	0	0	0
2011/07/06	R186 2011/08/04	9.70	Put	Bond Future	3.0000	1.0000	(66.667)	0	0	600
2011/07/06	R186 2011/11/03			Bond Future	8.6650	8.6160	(0.565)	0.0000	0.0000	13,563
2011/07/06	R186 2011/11/03	9.00	Call	Bond Future	4,767.0000	5,065.0000	6.251	0	0	0
2011/07/06	R186 2011/11/03	9.00	Put	Bond Future	1,726.0000	1,569.0000	(9.096)	0	0	0
2011/07/06	R186 2011/11/03	9.05	Call	Bond Future	5,068.0000	5,375.0000	6.058	0	0	0
2011/07/06	R186 2011/11/03	9.05	Put	Bond Future	1,583.0000	1,435.0000	(9.349)	0	0	0
2011/07/06	R186 2011/11/03	8.95	Call	Bond Future	4,475.0000	4,763.0000	6.436	0	0	0
2011/07/06	R186 2011/11/03	8.95	Put	Bond Future	1,880.0000	1,713.0000	(8.883)	0	0	0
2011/07/06	R186 2011/11/03	8.75	Put	Bond Future	2,610.0000	2,400.0000	(8.046)	0	0	0
2011/07/06	R186 2011/11/03	8.75	Call	Bond Future	3,393.0000	3,638.0000	7.221	0	0	5,600
2011/07/06	R186 2012/02/02			Bond Future	8.7430	8.6920	(0.583)	0.0000	0.0000	2,500
2011/07/06	R186 2012/02/02	9.00	Call	Bond Future	5,240.0000	5,517.0000	5.286	0	0	0
2011/07/06	R186 2012/02/02	9.00	Put	Bond Future	2,939.0000	2,751.0000	(6.397)	0	0	0
2011/07/06	R186 2012/02/02	9.05	Call	Bond Future	5,508.0000	5,794.0000	5.192	0	0	0
2011/07/06	R186 2012/02/02	9.05	Put	Bond Future	2,767.0000	2,588.0000	(6.469)	0	0	0
2011/07/06	R186 2012/02/02	8.95	Call	Bond Future	4,977.0000	5,247.0000	5.425	0	0	0
2011/07/06	R186 2012/02/02	8.95	Put	Bond Future	3,118.0000	2,923.0000	(6.254)	0	0	0
2011/07/06	R186 2012/05/03			Bond Future	8.8260	8.7730	(0.600)	0.0000	0.0000	0
2011/07/06	R186 2012/05/03	9.00	Call	Bond Future	5,977.0000	6,242.0000	4.434	0	0	0
2011/07/06	R186 2012/05/03	9.00	Put	Bond Future	4,441.0000	4,232.0000	(4.706)	0	0	0
2011/07/06	R186 2012/05/03	9.05	Call	Bond Future	6,225.0000	6,496.0000	4.353	0	0	0
2011/07/06	R186 2012/05/03	9.05	Put	Bond Future	4,253.0000	4,050.0000	(4.773)	0	0	0
2011/07/06	R186 2012/05/03	8.95	Call	Bond Future	5,734.0000	5,992.0000	4.499	0	0	0
2011/07/06	R186 2012/05/03	8.95	Put	Bond Future	4,636.0000	4,420.0000	(4.659)	0	0	0
2011/07/06	R189 2011/08/04			Bond Future	214.6699	214.6418	(0.013)	0.0000	0.0000	0
2011/07/06	R189 2011/08/04	212.00	Call	Bond Future	2,670.0000	2,642.0000	(1.049)	0	0	0
2011/07/06	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
2011/07/06	R189 2011/08/04	212.05	Call	Bond Future	2,620.0000	2,592.0000	(1.069)	0	0	0
2011/07/06	R189 2011/08/04	212.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/06	R189 2011/08/04	211.95	Call	Bond Future	2,720.0000	2,692.0000	(1.029)	0	0	0
2011/07/06	R189 2011/08/04	211.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/06	R197 2011/08/04			Bond Future	235.3825	235.1550	(0.097)	0.0000	0.0000	30
2011/07/06	R197 2011/08/04	231.50	Call	Bond Future	3,883.0000	3,655.0000	(5.872)	0	0	0
2011/07/06	R197 2011/08/04	231.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/06	R197 2011/08/04	231.55	Call	Bond Future	3,833.0000	3,605.0000	(5.948)	0	0	0
2011/07/06	R197 2011/08/04	231.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/06	R197 2011/08/04	231.45	Call	Bond Future	3,933.0000	3,705.0000	(5.797)	0	0	0
2011/07/06	R197 2011/08/04	231.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/06	R201 2011/08/04			Bond Future	7.1300	7.0960	(0.477)	0.0000	0.0000	395
2011/07/06	R201 2011/08/04	7.25	Call	Bond Future	545.0000	612.0000	12.294	0	0	0
2011/07/06	R201 2011/08/04	7.25	Put	Bond Future	182.0000	146.0000	(19.780)	0	0	0
2011/07/06	R201 2011/08/04	7.30	Call	Bond Future	653.0000	726.0000	11.179	0	0	0
2011/07/06	R201 2011/08/04	7.30	Put	Bond Future	139.0000	109.0000	(21.583)	0	0	0
2011/07/06	R201 2011/08/04	7.20	Call	Bond Future	448.0000	508.0000	13.393	0	0	0
2011/07/06	R201 2011/08/04	7.20	Put	Bond Future	236.0000	193.0000	(18.220)	0	0	0
2011/07/06	R201 2011/11/03			Bond Future	7.2260	7.1890	(0.512)	0.0000	0.0000	953
2011/07/06	R201 2011/11/03	8.00	Call	Bond Future	2,298.0000	2,386.0000	3.829	0	0	0
2011/07/06	R201 2011/11/03	8.00	Put	Bond Future	143.0000	127.0000	(11.189)	0	0	0
2011/07/06	R201 2011/11/03	8.05	Call	Bond Future	2,418.0000	2,508.0000	3.722	0	0	0
2011/07/06	R201 2011/11/03	8.05	Put	Bond Future	126.0000	112.0000	(11.111)	0	0	0
2011/07/06	R201 2011/11/03	7.95	Call	Bond Future	2,177.0000	2,264.0000	3.996	0	0	0
2011/07/06	R201 2011/11/03	7.95	Put	Bond Future	160.0000	143.0000	(10.625)	0	0	0
2011/07/06	R201 2012/02/02			Bond Future	7.3300	7.2890	(0.559)	0.0000	0.0000	0
2011/07/06	R201 2012/02/02	8.25	Call	Bond Future	2,612.0000	2,699.0000	3.331	0	0	0
2011/07/06	R201 2012/02/02	8.25	Put	Bond Future	250.0000	230.0000	(8.000)	0	0	0
2011/07/06	R201 2012/02/02	8.30	Call	Bond Future	2,721.0000	2,810.0000	3.271	0	0	0
2011/07/06	R201 2012/02/02	8.30	Put	Bond Future	232.0000	215.0000	(7.328)	0	0	0
2011/07/06	R201 2012/02/02	8.20	Call	Bond Future	2,507.0000	2,592.0000	3.391	0	0	0
2011/07/06	R201 2012/02/02	8.20	Put	Bond Future	272.0000	250.0000	(8.088)	0	0	0
2011/07/06	R201 2012/05/03			Bond Future	7.4600	7.4150	(0.603)	0.0000	0.0000	0

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2011/07/06	R201 2012/05/03	7.75	Call	Bond Future	1,557.0000	1,620.0000	4.046	0	0	0
2011/07/06	R201 2012/05/03	7.75	Put	Bond Future	868.0000	823.0000	(5.184)	0	0	0
2011/07/06	R201 2012/05/03	7.80	Call	Bond Future	1,632.0000	1,697.0000	3.983	0	0	0
2011/07/06	R201 2012/05/03	7.80	Put	Bond Future	824.0000	782.0000	(5.097)	0	0	0
2011/07/06	R201 2012/05/03	7.70	Call	Bond Future	1,484.0000	1,545.0000	4.111	0	0	0
2011/07/06	R201 2012/05/03	7.70	Put	Bond Future	913.0000	867.0000	(5.038)	0	0	0
2011/07/06	R202 2011/08/04			Bond Future	174.5438	174.5405	(0.002)	0.0000	0.0000	21,108
2011/07/06	R202 2011/08/04	1.00	Call	Bond Future	173,544.0000	173,541.0000	(0.002)	0	0	0
2011/07/06	R202 2011/08/04	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/06	R202 2011/08/04	1.05	Call	Bond Future	173,494.0000	173,491.0000	(0.002)	0	0	0
2011/07/06	R202 2011/08/04	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/06	R202 2011/08/04	0.95	Call	Bond Future	173,594.0000	173,591.0000	(0.002)	0	0	0
2011/07/06	R202 2011/08/04	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/06	R202 2011/11/03			Bond Future	177.1273	177.1234	(0.002)	0.0000	0.0000	400
2011/07/06	R202 2011/11/03	0.50	Call	Bond Future	176,627.0000	176,623.0000	(0.002)	0	0	0
2011/07/06	R202 2011/11/03	0.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/06	R202 2011/11/03	0.55	Call	Bond Future	176,577.0000	176,573.0000	(0.002)	0	0	0
2011/07/06	R202 2011/11/03	0.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/06	R202 2011/11/03	0.45	Call	Bond Future	176,677.0000	176,673.0000	(0.002)	0	0	0
2011/07/06	R202 2011/11/03	0.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/06	R203 2011/08/04			Bond Future	8.1400	8.0960	(0.541)	0.0000	0.0000	824
2011/07/06	R203 2011/08/04	8.00	Call	Bond Future	347.0000	413.0000	19.020	0	0	0
2011/07/06	R203 2011/08/04	8.00	Put	Bond Future	1,015.0000	871.0000	(14.187)	0	0	0
2011/07/06	R203 2011/08/04	8.05	Call	Bond Future	436.0000	514.0000	17.890	0	0	0
2011/07/06	R203 2011/08/04	8.05	Put	Bond Future	865.0000	733.0000	(15.260)	0	0	0
2011/07/06	R203 2011/08/04	7.95	Call	Bond Future	272.0000	327.0000	20.221	0	0	0
2011/07/06	R203 2011/08/04	7.95	Put	Bond Future	1,179.0000	1,025.0000	(13.062)	0	0	0
2011/07/06	R203 2011/11/03			Bond Future	8.2510	8.2040	(0.570)	0.0000	0.0000	1,624
2011/07/06	R203 2011/11/03	8.50	Call	Bond Future	1,995.0000	2,129.0000	6.717	0	0	0
2011/07/06	R203 2011/11/03	8.50	Put	Bond Future	865.0000	784.0000	(9.364)	0	0	0
2011/07/06	R203 2011/11/03	8.55	Call	Bond Future	2,143.0000	2,283.0000	6.533	0	0	0
2011/07/06	R203 2011/11/03	8.55	Put	Bond Future	788.0000	713.0000	(9.518)	0	0	0
2011/07/06	R203 2011/11/03	8.45	Call	Bond Future	1,852.0000	1,981.0000	6.965	0	0	0

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2011/07/06	R203 2011/11/03	8.45	Put	Bond Future	948.0000	861.0000	(9.177)	0	0	0
2011/07/06	R203 2012/02/02			Bond Future	8.3700	8.3210	(0.585)	0.0000	0.0000	0
2011/07/06	R203 2012/02/02	8.75	Call	Bond Future	2,866.0000	3,002.0000	4.745	0	0	0
2011/07/06	R203 2012/02/02	8.75	Put	Bond Future	1,216.0000	1,137.0000	(6.497)	0	0	0
2011/07/06	R203 2012/02/02	8.80	Call	Bond Future	3,009.0000	3,148.0000	4.619	0	0	0
2011/07/06	R203 2012/02/02	8.80	Put	Bond Future	1,144.0000	1,068.0000	(6.643)	0	0	0
2011/07/06	R203 2012/02/02	8.70	Call	Bond Future	2,727.0000	2,859.0000	4.840	0	0	0
2011/07/06	R203 2012/02/02	8.70	Put	Bond Future	1,292.0000	1,209.0000	(6.424)	0	0	0
2011/07/06	R203 2012/05/03			Bond Future	8.5010	8.4480	(0.623)	0.0000	0.0000	0
2011/07/06	R203 2012/05/03	8.75	Call	Bond Future	2,774.0000	2,903.0000	4.650	0	0	0
2011/07/06	R203 2012/05/03	8.75	Put	Bond Future	1,734.0000	1,640.0000	(5.421)	0	0	0
2011/07/06	R203 2012/05/03	8.80	Call	Bond Future	2,901.0000	3,033.0000	4.550	0	0	0
2011/07/06	R203 2012/05/03	8.80	Put	Bond Future	1,654.0000	1,563.0000	(5.502)	0	0	0
2011/07/06	R203 2012/05/03	8.70	Call	Bond Future	2,650.0000	2,776.0000	4.755	0	0	0
2011/07/06	R203 2012/05/03	8.70	Put	Bond Future	1,818.0000	1,721.0000	(5.336)	0	0	0
2011/07/06	R204 2011/08/04			Bond Future	8.3170	8.2630	(0.649)	0.0000	0.0000	70
2011/07/06	R204 2011/08/04	8.00	Call	Bond Future	155.0000	202.0000	30.323	0	0	0
2011/07/06	R204 2011/08/04	8.00	Put	Bond Future	1,875.0000	1,632.0000	(12.960)	0	0	0
2011/07/06	R204 2011/08/04	8.05	Call	Bond Future	207.0000	265.0000	28.019	0	0	0
2011/07/06	R204 2011/08/04	8.05	Put	Bond Future	1,653.0000	1,421.0000	(14.035)	0	0	0
2011/07/06	R204 2011/08/04	7.95	Call	Bond Future	114.0000	150.0000	31.579	0	0	0
2011/07/06	R204 2011/08/04	7.95	Put	Bond Future	2,109.0000	1,855.0000	(12.044)	0	0	0
2011/07/06	R204 2011/11/03			Bond Future	8.4210	8.3640	(0.677)	0.0000	0.0000	2,131
2011/07/06	R204 2011/11/03	8.75	Call	Bond Future	2,593.0000	2,790.0000	7.597	0	0	0
2011/07/06	R204 2011/11/03	8.75	Put	Bond Future	900.0000	800.0000	(11.111)	0	0	0
2011/07/06	R204 2011/11/03	8.80	Call	Bond Future	2,768.0000	2,972.0000	7.370	0	0	0
2011/07/06	R204 2011/11/03	8.80	Put	Bond Future	821.0000	728.0000	(11.328)	0	0	0
2011/07/06	R204 2011/11/03	8.70	Call	Bond Future	2,424.0000	2,614.0000	7.838	0	0	0
2011/07/06	R204 2011/11/03	8.70	Put	Bond Future	986.0000	879.0000	(10.852)	0	0	0
2011/07/06	R204 2012/02/02			Bond Future	8.5280	8.4690	(0.692)	0.0000	0.0000	0
2011/07/06	R204 2012/02/02	9.00	Call	Bond Future	3,481.0000	3,682.0000	5.774	0	0	0
2011/07/06	R204 2012/02/02	9.00	Put	Bond Future	1,141.0000	1,045.0000	(8.414)	0	0	0
2011/07/06	R204 2012/02/02	9.05	Call	Bond Future	3,651.0000	3,857.0000	5.642	0	0	0
2011/07/06	R204 2012/02/02	9.05	Put	Bond Future	1,067.0000	976.0000	(8.529)	0	0	0

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2011/07/06	R204 2012/02/02	8.95	Call	Bond Future	3,314.0000	3,510.0000	5.914	0	0	0
2011/07/06	R204 2012/02/02	8.95	Put	Bond Future	1,219.0000	1,117.0000	(8.368)	0	0	0
2011/07/06	R204 2012/05/03			Bond Future	8.6470	8.5840	(0.729)	0.0000	0.0000	0
2011/07/06	R204 2012/05/03	8.75	Call	Bond Future	2,927.0000	3,092.0000	5.637	0	0	0
2011/07/06	R204 2012/05/03	8.75	Put	Bond Future	2,428.0000	2,286.0000	(5.848)	0	0	0
2011/07/06	R204 2012/05/03	8.80	Call	Bond Future	3,063.0000	3,232.0000	5.517	0	0	0
2011/07/06	R204 2012/05/03	8.80	Put	Bond Future	2,322.0000	2,184.0000	(5.943)	0	0	0
2011/07/06	R204 2012/05/03	8.70	Call	Bond Future	2,795.0000	2,955.0000	5.725	0	0	0
2011/07/06	R204 2012/05/03	8.70	Put	Bond Future	2,538.0000	2,391.0000	(5.792)	0	0	0
2011/07/06	R206 2011/08/04			Bond Future	6.9210	6.8810	(0.578)	0.0000	0.0000	9,866
2011/07/06	R206 2011/08/04	7.00	Call	Bond Future	359.0000	411.0000	14.485	0	0	0
2011/07/06	R206 2011/08/04	7.00	Put	Bond Future	184.0000	147.0000	(20.109)	0	0	0
2011/07/06	R206 2011/08/04	7.05	Call	Bond Future	431.0000	489.0000	13.457	0	0	0
2011/07/06	R206 2011/08/04	7.05	Put	Bond Future	145.0000	114.0000	(21.379)	0	0	0
2011/07/06	R206 2011/08/04	6.95	Call	Bond Future	295.0000	341.0000	15.593	0	0	0
2011/07/06	R206 2011/08/04	6.95	Put	Bond Future	231.0000	188.0000	(18.615)	0	0	0
2011/07/06	R206 2011/11/03			Bond Future	7.0220	6.9770	(0.641)	0.0000	0.0000	0
2011/07/06	R206 2011/11/03	7.75	Call	Bond Future	1,566.0000	1,641.0000	4.789	0	0	0
2011/07/06	R206 2011/11/03	7.75	Put	Bond Future	118.0000	103.0000	(12.712)	0	0	0
2011/07/06	R206 2011/11/03	7.80	Call	Bond Future	1,650.0000	1,728.0000	4.727	0	0	0
2011/07/06	R206 2011/11/03	7.80	Put	Bond Future	103.0000	91.0000	(11.650)	0	0	0
2011/07/06	R206 2011/11/03	7.70	Call	Bond Future	1,481.0000	1,555.0000	4.997	0	0	0
2011/07/06	R206 2011/11/03	7.70	Put	Bond Future	132.0000	115.0000	(12.879)	0	0	0
2011/07/06	R206 2012/02/02			Bond Future	7.1380	7.0860	(0.728)	0.0000	0.0000	0
2011/07/06	R206 2012/02/02	8.00	Call	Bond Future	1,739.0000	1,813.0000	4.255	0	0	0
2011/07/06	R206 2012/02/02	8.00	Put	Bond Future	213.0000	194.0000	(8.920)	0	0	0
2011/07/06	R206 2012/02/02	8.05	Call	Bond Future	1,812.0000	1,887.0000	4.139	0	0	0
2011/07/06	R206 2012/02/02	8.05	Put	Bond Future	198.0000	180.0000	(9.091)	0	0	0
2011/07/06	R206 2012/02/02	7.95	Call	Bond Future	1,668.0000	1,740.0000	4.317	0	0	0
2011/07/06	R206 2012/02/02	7.95	Put	Bond Future	230.0000	209.0000	(9.130)	0	0	0
2011/07/06	R206 2012/05/03			Bond Future	7.3050	7.2460	(0.808)	0.0000	0.0000	0
2011/07/06	R206 2012/05/03	7.50	Call	Bond Future	922.0000	974.0000	5.640	0	0	0
2011/07/06	R206 2012/05/03	7.50	Put	Bond Future	617.0000	577.0000	(6.483)	0	0	0
2011/07/06	R206 2012/05/03	7.55	Call	Bond Future	969.0000	1,023.0000	5.573	0	0	0

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2011/07/06	R206 2012/05/03	7.55	Put	Bond Future	586.0000	548.0000	(6.485)	0	0	0
2011/07/06	R206 2012/05/03	7.45	Call	Bond Future	876.0000	927.0000	5.822	0	0	0
2011/07/06	R206 2012/05/03	7.45	Put	Bond Future	649.0000	608.0000	(6.317)	0	0	0
2011/07/06	R207 2011/08/04			Bond Future	8.3790	8.3350	(0.525)	0.0000	0.0000	5,725
2011/07/06	R207 2011/08/04	8.25	Call	Bond Future	441.0000	523.0000	18.594	0	0	0
2011/07/06	R207 2011/08/04	8.25	Put	Bond Future	1,180.0000	1,011.0000	(14.322)	0	0	0
2011/07/06	R207 2011/08/04	8.30	Call	Bond Future	551.0000	648.0000	17.604	0	0	0
2011/07/06	R207 2011/08/04	8.30	Put	Bond Future	1,003.0000	849.0000	(15.354)	0	0	0
2011/07/06	R207 2011/08/04	8.20	Call	Bond Future	348.0000	416.0000	19.540	0	0	0
2011/07/06	R207 2011/08/04	8.20	Put	Bond Future	1,376.0000	1,193.0000	(13.299)	0	0	0
2011/07/06	R207 2011/11/03			Bond Future	8.4710	8.4250	(0.543)	0.0000	0.0000	600
2011/07/06	R207 2011/11/03	8.75	Call	Bond Future	2,614.0000	2,776.0000	6.197	0	0	0
2011/07/06	R207 2011/11/03	8.75	Put	Bond Future	1,080.0000	986.0000	(8.704)	0	0	0
2011/07/06	R207 2011/11/03	8.80	Call	Bond Future	2,794.0000	2,961.0000	5.977	0	0	0
2011/07/06	R207 2011/11/03	8.80	Put	Bond Future	989.0000	900.0000	(8.999)	0	0	0
2011/07/06	R207 2011/11/03	8.70	Call	Bond Future	2,435.0000	2,590.0000	6.366	0	0	0
2011/07/06	R207 2011/11/03	8.70	Put	Bond Future	1,174.0000	1,073.0000	(8.603)	0	0	0
2011/07/06	R207 2012/02/02			Bond Future	8.5670	8.5200	(0.549)	0.0000	0.0000	0
2011/07/06	R207 2012/02/02	9.00	Call	Bond Future	3,579.0000	3,747.0000	4.694	0	0	0
2011/07/06	R207 2012/02/02	9.00	Put	Bond Future	1,276.0000	1,189.0000	(6.818)	0	0	0
2011/07/06	R207 2012/02/02	9.05	Call	Bond Future	3,758.0000	3,930.0000	4.577	0	0	0
2011/07/06	R207 2012/02/02	9.05	Put	Bond Future	1,193.0000	1,111.0000	(6.873)	0	0	0
2011/07/06	R207 2012/02/02	8.95	Call	Bond Future	3,404.0000	3,567.0000	4.788	0	0	0
2011/07/06	R207 2012/02/02	8.95	Put	Bond Future	1,363.0000	1,272.0000	(6.676)	0	0	0
2011/07/06	R207 2012/05/03			Bond Future	8.6750	8.6250	(0.576)	0.0000	0.0000	0
2011/07/06	R207 2012/05/03	8.75	Call	Bond Future	3,076.0000	3,214.0000	4.486	0	0	0
2011/07/06	R207 2012/05/03	8.75	Put	Bond Future	2,683.0000	2,558.0000	(4.659)	0	0	0
2011/07/06	R207 2012/05/03	8.80	Call	Bond Future	3,220.0000	3,362.0000	4.410	0	0	0
2011/07/06	R207 2012/05/03	8.80	Put	Bond Future	2,567.0000	2,446.0000	(4.714)	0	0	0
2011/07/06	R207 2012/05/03	8.70	Call	Bond Future	2,935.0000	3,069.0000	4.566	0	0	0
2011/07/06	R207 2012/05/03	8.70	Put	Bond Future	2,804.0000	2,675.0000	(4.601)	0	0	0
2011/07/06	R208 2011/08/04			Bond Future	8.4220	8.3680	(0.641)	0.0000	0.0000	1,361
2011/07/06	R208 2011/08/04	8.25	Call	Bond Future	420.0000	518.0000	23.333	0	0	0

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2011/07/06	R208 2011/08/04	8.25	Put	Bond Future	1,469.0000	1,239.0000	(15.657)	0	0	0
2011/07/06	R208 2011/08/04	8.30	Call	Bond Future	525.0000	641.0000	22.095	0	0	0
2011/07/06	R208 2011/08/04	8.30	Put	Bond Future	1,267.0000	1,056.0000	(16.654)	0	0	0
2011/07/06	R208 2011/08/04	8.20	Call	Bond Future	331.0000	413.0000	24.773	0	0	0
2011/07/06	R208 2011/08/04	8.20	Put	Bond Future	1,687.0000	1,442.0000	(14.523)	0	0	0
2011/07/06	R208 2011/11/03			Bond Future	8.5080	8.4530	(0.646)	0.0000	0.0000	5,997
2011/07/06	R208 2011/11/03	8.75	Call	Bond Future	2,569.0000	2,773.0000	7.941	0	0	0
2011/07/06	R208 2011/11/03	8.75	Put	Bond Future	1,152.0000	1,030.0000	(10.590)	0	0	0
2011/07/06	R208 2011/11/03	8.80	Call	Bond Future	2,757.0000	2,970.0000	7.726	0	0	0
2011/07/06	R208 2011/11/03	8.80	Put	Bond Future	1,051.0000	938.0000	(10.752)	0	0	0
2011/07/06	R208 2011/11/03	8.70	Call	Bond Future	2,386.0000	2,583.0000	8.256	0	0	0
2011/07/06	R208 2011/11/03	8.70	Put	Bond Future	1,260.0000	1,131.0000	(10.238)	0	0	0
2011/07/06	R208 2012/02/02			Bond Future	8.5960	8.5390	(0.663)	0.0000	0.0000	0
2011/07/06	R208 2012/02/02	9.00	Call	Bond Future	3,801.0000	4,016.0000	5.656	0	0	0
2011/07/06	R208 2012/02/02	9.00	Put	Bond Future	1,505.0000	1,390.0000	(7.641)	0	0	0
2011/07/06	R208 2012/02/02	9.05	Call	Bond Future	3,989.0000	4,209.0000	5.515	0	0	0
2011/07/06	R208 2012/02/02	9.05	Put	Bond Future	1,415.0000	1,305.0000	(7.774)	0	0	0
2011/07/06	R208 2012/02/02	8.95	Call	Bond Future	3,618.0000	3,827.0000	5.777	0	0	0
2011/07/06	R208 2012/02/02	8.95	Put	Bond Future	1,602.0000	1,481.0000	(7.553)	0	0	0
2011/07/06	R208 2012/05/03			Bond Future	8.6920	8.6320	(0.690)	0.0000	0.0000	0
2011/07/06	R208 2012/05/03	9.00	Call	Bond Future	4,015.0000	4,218.0000	5.056	0	0	0
2011/07/06	R208 2012/05/03	9.00	Put	Bond Future	2,300.0000	2,164.0000	(5.913)	0	0	0
2011/07/06	R208 2012/05/03	9.05	Call	Bond Future	4,185.0000	4,393.0000	4.970	0	0	0
2011/07/06	R208 2012/05/03	9.05	Put	Bond Future	2,196.0000	2,064.0000	(6.011)	0	0	0
2011/07/06	R208 2012/05/03	8.95	Call	Bond Future	3,847.0000	4,045.0000	5.147	0	0	0
2011/07/06	R208 2012/05/03	8.95	Put	Bond Future	2,407.0000	2,266.0000	(5.858)	0	0	0
2011/07/06	R209 2011/08/04			Bond Future	8.8950	8.8520	(0.483)	0.0000	0.0000	0
2011/07/06	R209 2011/08/04	8.50	Call	Bond Future	189.0000	227.0000	20.106	0	0	0
2011/07/06	R209 2011/08/04	8.50	Put	Bond Future	3,375.0000	3,077.0000	(8.830)	0	0	0
2011/07/06	R209 2011/08/04	8.55	Call	Bond Future	250.0000	300.0000	20.000	0	0	0
2011/07/06	R209 2011/08/04	8.55	Put	Bond Future	3,021.0000	2,735.0000	(9.467)	0	0	0
2011/07/06	R209 2011/08/04	8.45	Call	Bond Future	140.0000	169.0000	20.714	0	0	0
2011/07/06	R209 2011/08/04	8.45	Put	Bond Future	3,745.0000	3,438.0000	(8.198)	0	0	0
2011/07/06	R209 2011/08/04	10.10	Call	Bond Future	8,507.0000	8,842.0000	3.938	0	0	0

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2011/07/06	R209 2011/08/04	10.10	Put	Bond Future	2.0000	1.0000	(50.000)	0	0	0
2011/07/06	R209 2011/11/03			Bond Future	8.9600	8.9170	(0.480)	0.0000	0.0000	1,315
2011/07/06	R209 2011/11/03	8.75	Call	Bond Future	1,712.0000	1,842.0000	7.593	0	0	0
2011/07/06	R209 2011/11/03	8.75	Put	Bond Future	3,358.0000	3,156.0000	(6.015)	0	0	0
2011/07/06	R209 2011/11/03	8.80	Call	Bond Future	1,875.0000	2,014.0000	7.413	0	0	0
2011/07/06	R209 2011/11/03	8.80	Put	Bond Future	3,124.0000	2,931.0000	(6.178)	0	0	0
2011/07/06	R209 2011/11/03	8.70	Call	Bond Future	1,558.0000	1,680.0000	7.831	0	0	0
2011/07/06	R209 2011/11/03	8.70	Put	Bond Future	3,605.0000	3,395.0000	(5.825)	0	0	0
2011/07/06	R209 2012/02/02			Bond Future	9.0260	8.9810	(0.499)	0.0000	0.0000	0
2011/07/06	R209 2012/02/02	9.00	Call	Bond Future	3,331.0000	3,502.0000	5.134	0	0	0
2011/07/06	R209 2012/02/02	9.00	Put	Bond Future	3,529.0000	3,357.0000	(4.874)	0	0	0
2011/07/06	R209 2012/02/02	9.05	Call	Bond Future	3,524.0000	3,701.0000	5.023	0	0	0
2011/07/06	R209 2012/02/02	9.05	Put	Bond Future	3,342.0000	3,175.0000	(4.997)	0	0	0
2011/07/06	R209 2012/02/02	8.95	Call	Bond Future	3,143.0000	3,308.0000	5.250	0	0	0
2011/07/06	R209 2012/02/02	8.95	Put	Bond Future	3,725.0000	3,546.0000	(4.805)	0	0	0
2011/07/06	R209 2012/05/03			Bond Future	9.0960	9.0490	(0.517)	0.0000	0.0000	0
2011/07/06	R209 2012/05/03	9.00	Call	Bond Future	3,781.0000	3,954.0000	4.576	0	0	0
2011/07/06	R209 2012/05/03	9.00	Put	Bond Future	4,507.0000	4,326.0000	(4.016)	0	0	0
2011/07/06	R209 2012/05/03	9.05	Call	Bond Future	3,967.0000	4,145.0000	4.487	0	0	0
2011/07/06	R209 2012/05/03	9.05	Put	Bond Future	4,314.0000	4,137.0000	(4.103)	0	0	0
2011/07/06	R209 2012/05/03	8.95	Call	Bond Future	3,602.0000	3,769.0000	4.636	0	0	0
2011/07/06	R209 2012/05/03	8.95	Put	Bond Future	4,712.0000	4,524.0000	(3.990)	0	0	0
2011/07/06	R210 2011/08/04			Bond Future	130.7516	130.7497	(0.001)	0.0000	0.0000	425
2011/07/06	R210 2011/08/04	106.00	Call	Bond Future	24,752.0000	24,750.0000	(0.008)	0	0	0
2011/07/06	R210 2011/08/04	106.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/06	R210 2011/08/04	106.05	Call	Bond Future	24,702.0000	24,700.0000	(0.008)	0	0	0
2011/07/06	R210 2011/08/04	106.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/06	R210 2011/08/04	105.95	Call	Bond Future	24,802.0000	24,800.0000	(0.008)	0	0	0
2011/07/06	R210 2011/08/04	105.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/06	R211 2011/08/04			Bond Future	108.0324	108.0252	(0.007)	0.0000	0.0000	0
2011/07/06	R211 2011/08/04	1.50	Call	Bond Future	106,532.0000	106,525.0000	(0.007)	0	0	0
2011/07/06	R211 2011/08/04	1.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/06	R211 2011/08/04	1.55	Call	Bond Future	106,482.0000	106,475.0000	(0.007)	0	0	0

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2011/07/06	R211 2011/08/04	1.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/06	R211 2011/08/04	1.45	Call	Bond Future	106,582.0000	106,575.0000	(0.007)	0	0	0
2011/07/06	R211 2011/08/04	1.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/06	R211 2011/11/03			Bond Future	109.6313	109.6239	(0.007)	0.0000	0.0000	529
2011/07/06	R211 2011/11/03	1.25	Call	Bond Future	108,381.0000	108,374.0000	(0.006)	0	0	0
2011/07/06	R211 2011/11/03	1.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/06	R211 2011/11/03	1.30	Call	Bond Future	108,331.0000	108,324.0000	(0.006)	0	0	0
2011/07/06	R211 2011/11/03	1.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/06	R211 2011/11/03	1.20	Call	Bond Future	108,431.0000	108,424.0000	(0.006)	0	0	0
2011/07/06	R211 2011/11/03	1.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/06	R212 2011/08/04			Bond Future	106.6138	106.3201	(0.275)	0.0000	0.0000	3,852
2011/07/06	R212 2011/08/04	2.50	Call	Bond Future	104,114.0000	103,820.0000	(0.282)	0	0	0
2011/07/06	R212 2011/08/04	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/06	R212 2011/08/04	2.55	Call	Bond Future	104,064.0000	103,770.0000	(0.283)	0	0	0
2011/07/06	R212 2011/08/04	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/06	R212 2011/08/04	2.45	Call	Bond Future	104,164.0000	103,870.0000	(0.282)	0	0	0
2011/07/06	R212 2011/08/04	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/06	R212 2011/11/03			Bond Future	108.1917	107.8936	(0.276)	0.0000	0.0000	240
2011/07/06	R212 2011/11/03	2.50	Call	Bond Future	105,692.0000	105,394.0000	(0.282)	0	0	0
2011/07/06	R212 2011/11/03	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/06	R212 2011/11/03	2.55	Call	Bond Future	105,642.0000	105,344.0000	(0.282)	0	0	0
2011/07/06	R212 2011/11/03	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/06	R212 2011/11/03	2.45	Call	Bond Future	105,742.0000	105,444.0000	(0.282)	0	0	0
2011/07/06	R212 2011/11/03	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/06	R213 2011/08/04			Bond Future	8.8510	8.8190	(0.362)	0.0000	0.0000	0
2011/07/06	R213 2011/08/04	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/06	R213 2011/08/04	8.00	Put	Bond Future	7,265.0000	7,008.0000	(3.538)	0	0	0
2011/07/06	R213 2011/08/04	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/06	R213 2011/08/04	8.05	Put	Bond Future	6,812.0000	6,555.0000	(3.773)	0	0	0
2011/07/06	R213 2011/08/04	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/06	R213 2011/08/04	7.95	Put	Bond Future	7,721.0000	7,464.0000	(3.329)	0	0	0
2011/07/06	R213 2011/11/03			Bond Future	8.9230	8.8900	(0.370)	0.0000	0.0000	0
2011/07/06	R213 2011/11/03	8.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/07/06	R213 2011/11/03	8.75	Put	Bond Future	1,384.0000	1,123.0000	(18.858)	0	0	0
2011/07/06	R213 2011/11/03	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/06	R213 2011/11/03	8.80	Put	Bond Future	981.0000	719.0000	(26.707)	0	0	0
2011/07/06	R213 2011/11/03	8.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/06	R213 2011/11/03	8.70	Put	Bond Future	1,791.0000	1,530.0000	(14.573)	0	0	0
2011/07/06	R213 2012/02/02			Bond Future	8.9980	8.9630	(0.389)	0.0000	0.0000	0
2011/07/06	R213 2012/02/02	9.00	Call	Bond Future	16.0000	289.0000	1706.250	0	0	0
2011/07/06	R213 2012/02/02	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/06	R213 2012/02/02	9.05	Call	Bond Future	403.0000	677.0000	67.990	0	0	0
2011/07/06	R213 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/06	R213 2012/02/02	8.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/06	R213 2012/02/02	8.95	Put	Bond Future	375.0000	102.0000	(72.800)	0	0	0
2011/07/06	R213 2012/05/03			Bond Future	9.0720	9.0360	(0.397)	0.0000	0.0000	0
2011/07/06	R213 2012/05/03	9.25	Call	Bond Future	1,350.0000	1,627.0000	20.519	0	0	0
2011/07/06	R213 2012/05/03	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/06	R213 2012/05/03	9.30	Call	Bond Future	1,723.0000	2,000.0000	16.077	0	0	0
2011/07/06	R213 2012/05/03	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/06	R213 2012/05/03	9.20	Call	Bond Future	974.0000	1,251.0000	28.439	0	0	0
2011/07/06	R213 2012/05/03	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/06	RZ02 2011/08/04			Bond Future	0.0780	0.1030	32.051	0.0000	0.0000	0
2011/07/06	RZ02 2011/08/04	1.00	Call	Bond Future	24,940.0000	24,940.0000	0.000	0	0	0
2011/07/06	RZ02 2011/08/04	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/06	RZ02 2011/08/04	1.05	Call	Bond Future	26,199.0000	26,199.0000	0.000	0	0	0
2011/07/06	RZ02 2011/08/04	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/06	RZ02 2011/08/04	0.95	Call	Bond Future	23,667.0000	23,667.0000	0.000	0	0	0
2011/07/06	RZ02 2011/08/04	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/06	RZ02 2011/11/03			Bond Future	0.0050	0.0050	0.000	0.0000	0.0000	0
2011/07/06	RZ02 2011/11/03	1.00	Call	Bond Future	27,590.0000	27,590.0000	0.000	0	0	0
2011/07/06	RZ02 2011/11/03	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/06	RZ02 2011/11/03	1.05	Call	Bond Future	28,834.0000	28,834.0000	0.000	0	0	0
2011/07/06	RZ02 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/06	RZ02 2011/11/03	0.95	Call	Bond Future	26,333.0000	26,333.0000	0.000	0	0	0
2011/07/06	RZ02 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/07/06	RZ11 2011/11/03			Bond Future	0.7760	0.7700	(0.773)	0.0000	0.0000	0
2011/07/06	RZ11 2011/11/03	1.00	Call	Bond Future	1,226.0000	1,226.0000	0.000	0	0	0
2011/07/06	RZ11 2011/11/03	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/06	RZ11 2011/11/03	1.05	Call	Bond Future	1,491.0000	1,491.0000	0.000	0	0	0
2011/07/06	RZ11 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/06	RZ11 2011/11/03	0.95	Call	Bond Future	961.0000	961.0000	0.000	0	0	0
2011/07/06	RZ11 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/06	RZ12 2011/08/04			Bond Future	2.0330	2.0290	(0.197)	0.0000	0.0000	0
2011/07/06	RZ12 2011/08/04	2.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/06	RZ12 2011/08/04	2.00	Put	Bond Future	283.0000	283.0000	0.000	0	0	0
2011/07/06	RZ12 2011/08/04	2.05	Call	Bond Future	204.0000	204.0000	0.000	0	0	0
2011/07/06	RZ12 2011/08/04	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/06	RZ12 2011/08/04	1.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/06	RZ12 2011/08/04	1.95	Put	Bond Future	773.0000	773.0000	0.000	0	0	0
2011/07/06	RZ12 2011/11/03			Bond Future	1.9230	1.9190	(0.208)	0.0000	0.0000	0
2011/07/06	RZ12 2011/11/03	2.00	Call	Bond Future	778.0000	778.0000	0.000	0	0	0
2011/07/06	RZ12 2011/11/03	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/06	RZ12 2011/11/03	2.05	Call	Bond Future	1,255.0000	1,255.0000	0.000	0	0	0
2011/07/06	RZ12 2011/11/03	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/06	RZ12 2011/11/03	1.95	Call	Bond Future	298.0000	298.0000	0.000	0	0	0
2011/07/06	RZ12 2011/11/03	1.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/06	TRT1 2011/08/04			Index Future	351.0470	351.7850	0.210	0.0000	0.0000	100
2011/07/06	TRT1 2011/11/03			Index Future	355.7850	356.5340	0.211	0.0000	0.0000	0
Total										230252.00