



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 06/06/2011

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

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2011/06/06	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/06	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/06	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/06	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/06	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/06	AL7T 2011/08/04			Index Future	388.8280	389.0620	0.060	0.0000	0.0000	30
2011/06/06	AL7T 2011/11/03			Index Future	394.6800	394.9140	0.059	0.0000	0.0000	0
2011/06/06	ALBI 2011/08/04			Index Future	357.0650	357.2270	0.045	0.0000	0.0000	1,019
2011/06/06	ALBI 2011/11/03			Index Future	362.4390	362.6010	0.045	0.0000	0.0000	0
2011/06/06	C155 2011/08/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/06	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/06	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/06	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/06	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/06	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/06	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/06	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/06	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/06	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/06	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/06	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/06/06	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0
2011/06/06	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/06	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/06	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/06	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/06	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/06	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/06	CRD1 2011/08/04			Index Future	160.7560	160.8240	0.042	0.0000	0.0000	2
2011/06/06	CRD1 2011/11/03			Index Future	162.9150	162.9840	0.042	0.0000	0.0000	0
2011/06/06	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/06	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/06	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/06	GOVI 2011/08/04			GOVI	357.8150	357.9870	0.048	0.0000	0.0000	179
2011/06/06	GOVI 2011/08/04	348.00	Call	GOVI	98,150.0000	99,870.0000	1.752	0	0	0
2011/06/06	GOVI 2011/08/04	348.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/06/06	GOVI 2011/08/04	348.01	Call	GOVI	98,050.0000	99,770.0000	1.754	0	0	0
2011/06/06	GOVI 2011/08/04	348.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/06/06	GOVI 2011/08/04	347.99	Call	GOVI	98,250.0000	99,970.0000	1.751	0	0	0
2011/06/06	GOVI 2011/08/04	347.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/06/06	GOVI 2011/11/03			GOVI	363.2010	363.3730	0.047	0.0000	0.0000	0
2011/06/06	GOVI 2011/11/03	357.00	Call	GOVI	62,010.0000	63,730.0000	2.774	0	0	0
2011/06/06	GOVI 2011/11/03	357.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/06/06	GOVI 2011/11/03	357.01	Call	GOVI	61,910.0000	63,630.0000	2.778	0	0	0
2011/06/06	GOVI 2011/11/03	357.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/06/06	GOVI 2011/11/03	356.99	Call	GOVI	62,110.0000	63,830.0000	2.769	0	0	0
2011/06/06	GOVI 2011/11/03	356.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0

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2011/06/06	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/06/06	IGOV 2011/08/04			Index Future	155.3960	155.5890	0.124	0.0000	0.0000	977
2011/06/06	IGOV 2011/11/03			Index Future	157.7350	157.9300	0.124	0.0000	0.0000	0
2011/06/06	ILBI 2011/08/04			Index Future	411.1230	411.2490	0.031	0.0000	0.0000	0
2011/06/06	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/06/06	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/06/06	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/06/06	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/06/06	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/06/06	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/06/06	JBAF 2011/06/15			Jibar Tradeable Future	5.5800	5.5800	0.000	0.0000	0.0000	3,891
2011/06/06	JBAF 2011/07/20			Jibar Tradeable Future	5.6200	5.6200	0.000	0.0000	0.0000	5,000
2011/06/06	JBAF 2011/08/17			Jibar Tradeable Future	5.6500	5.6500	0.000	0.0000	0.0000	0
2011/06/06	JBAF 2011/09/21			Jibar Tradeable Future	5.7400	5.7200	(0.348)	0.0000	0.0000	15,600
2011/06/06	JBAF 2011/10/19			Jibar Tradeable Future	5.8300	5.8000	(0.515)	0.0000	0.0000	0
2011/06/06	JBAF 2011/11/16			Jibar Tradeable Future	5.9300	5.9000	(0.506)	0.0000	0.0000	0
2011/06/06	JBAF 2011/12/21			Jibar Tradeable Future	6.0500	6.0200	(0.496)	0.0000	0.0000	5,591
2011/06/06	JBAF 2012/03/20			Jibar Tradeable Future	6.3300	6.3000	(0.474)	0.0000	0.0000	1,090
2011/06/06	JBAF 2012/06/20			Jibar Tradeable Future	6.6800	6.6500	(0.449)	0.0000	0.0000	2,890
2011/06/06	JBAF 2012/09/19			Jibar Tradeable Future	6.9900	6.9400	(0.715)	0.0000	0.0000	44,710
2011/06/06	JBAF 2012/12/19			Jibar Tradeable Future	7.3000	7.2500	(0.685)	0.0000	0.0000	490
2011/06/06	JBAF 2013/03/20			Jibar Tradeable Future	7.6000	7.5500	(0.658)	0.0000	0.0000	290
2011/06/06	JN02 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/06/06	JN02 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/06	JN02 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/06	JN02 2011/08/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0

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2011/06/06	JN02 2011/08/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/06/06	JN02 2011/08/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/06/06	JN02 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/06	JN05 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/06/06	JN05 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/06	JN05 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/06	JN05 2011/08/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/06	JN05 2011/08/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/06/06	JN05 2011/08/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/06/06	JN05 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/06	JN10 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/06/06	JN10 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/06	JN10 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/06	JN10 2011/08/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/06	JN10 2011/08/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/06/06	JN10 2011/08/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/06/06	JN10 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/06	OTH1 2011/08/04			Index Future	352.6400	352.7520	0.032	0.0000	0.0000	3
2011/06/06	OTH1 2011/11/03			Index Future	357.9480	358.0590	0.031	0.0000	0.0000	0
2011/06/06	R157 2011/08/04			Bond Future	7.4970	7.4900	(0.093)	0.0000	0.0000	7,195
2011/06/06	R157 2011/08/04	7.50	Call	Bond Future	732.0000	729.0000	(0.410)	0	0	1,000
2011/06/06	R157 2011/08/04	7.50	Put	Bond Future	720.0000	690.0000	(4.167)	0	0	0
2011/06/06	R157 2011/08/04	7.55	Call	Bond Future	837.0000	835.0000	(0.239)	0	0	0
2011/06/06	R157 2011/08/04	7.55	Put	Bond Future	630.0000	600.0000	(4.762)	0	0	0
2011/06/06	R157 2011/08/04	7.45	Call	Bond Future	636.0000	631.0000	(0.786)	0	0	0
2011/06/06	R157 2011/08/04	7.45	Put	Bond Future	820.0000	788.0000	(3.902)	0	0	0
2011/06/06	R157 2011/08/04	7.20	Put	Bond Future	1,449.0000	1,414.0000	(2.415)	0	0	0
2011/06/06	R157 2011/08/04	7.20	Call	Bond Future	278.0000	271.0000	(2.518)	0	0	1,320
2011/06/06	R157 2011/08/04	7.60	Put	Bond Future	547.0000	519.0000	(5.119)	0	0	0
2011/06/06	R157 2011/08/04	7.60	Call	Bond Future	950.0000	949.0000	(0.105)	0	0	440
2011/06/06	R157 2011/08/04	7.80	Call	Bond Future	1,475.0000	1,481.0000	0.407	0	0	0
2011/06/06	R157 2011/08/04	7.80	Put	Bond Future	295.0000	274.0000	(7.119)	0	0	440

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2011/06/06	R157 2011/08/04	8.20	Call	Bond Future	2,780.0000	2,799.0000	0.683	0	0	0
2011/06/06	R157 2011/08/04	8.20	Put	Bond Future	66.0000	57.0000	(13.636)	0	0	1,320
2011/06/06	R157 2011/11/03			Bond Future	7.6090	7.6020	(0.092)	0.0000	0.0000	3,358
2011/06/06	R157 2011/11/03	8.25	Call	Bond Future	2,657.0000	2,670.0000	0.489	0	0	0
2011/06/06	R157 2011/11/03	8.25	Put	Bond Future	329.0000	316.0000	(3.951)	0	0	0
2011/06/06	R157 2011/11/03	8.30	Call	Bond Future	2,804.0000	2,817.0000	0.464	0	0	0
2011/06/06	R157 2011/11/03	8.30	Put	Bond Future	297.0000	284.0000	(4.377)	0	0	0
2011/06/06	R157 2011/11/03	8.20	Call	Bond Future	2,514.0000	2,526.0000	0.477	0	0	0
2011/06/06	R157 2011/11/03	8.20	Put	Bond Future	366.0000	352.0000	(3.825)	0	0	0
2011/06/06	R157 2012/02/02			Bond Future	7.7370	7.7300	(0.090)	0.0000	0.0000	0
2011/06/06	R157 2012/02/02	8.50	Call	Bond Future	3,197.0000	3,208.0000	0.344	0	0	0
2011/06/06	R157 2012/02/02	8.50	Put	Bond Future	615.0000	602.0000	(2.114)	0	0	0
2011/06/06	R157 2012/02/02	8.55	Call	Bond Future	3,326.0000	3,337.0000	0.331	0	0	0
2011/06/06	R157 2012/02/02	8.55	Put	Bond Future	577.0000	564.0000	(2.253)	0	0	0
2011/06/06	R157 2012/02/02	8.45	Call	Bond Future	3,070.0000	3,080.0000	0.326	0	0	0
2011/06/06	R157 2012/02/02	8.45	Put	Bond Future	655.0000	641.0000	(2.137)	0	0	0
2011/06/06	R157 2012/05/03			Bond Future	7.8780	7.8710	(0.089)	0.0000	0.0000	0
2011/06/06	R157 2012/05/03	8.25	Call	Bond Future	2,374.0000	2,380.0000	0.253	0	0	0
2011/06/06	R157 2012/05/03	8.25	Put	Bond Future	1,194.0000	1,178.0000	(1.340)	0	0	0
2011/06/06	R157 2012/05/03	8.30	Call	Bond Future	2,476.0000	2,482.0000	0.242	0	0	0
2011/06/06	R157 2012/05/03	8.30	Put	Bond Future	1,139.0000	1,123.0000	(1.405)	0	0	0
2011/06/06	R157 2012/05/03	8.20	Call	Bond Future	2,273.0000	2,279.0000	0.264	0	0	0
2011/06/06	R157 2012/05/03	8.20	Put	Bond Future	1,251.0000	1,235.0000	(1.279)	0	0	0
2011/06/06	R186 2011/08/04			Bond Future	8.4410	8.4450	0.047	0.0000	0.0000	11,136
2011/06/06	R186 2011/08/04	8.25	Call	Bond Future	1,157.0000	1,099.0000	(5.013)	0	0	0
2011/06/06	R186 2011/08/04	8.25	Put	Bond Future	3,010.0000	2,990.0000	(0.664)	0	0	0
2011/06/06	R186 2011/08/04	8.30	Call	Bond Future	1,339.0000	1,279.0000	(4.481)	0	0	0
2011/06/06	R186 2011/08/04	8.30	Put	Bond Future	2,703.0000	2,681.0000	(0.814)	0	0	0
2011/06/06	R186 2011/08/04	8.20	Call	Bond Future	991.0000	937.0000	(5.449)	0	0	0
2011/06/06	R186 2011/08/04	8.20	Put	Bond Future	3,336.0000	3,320.0000	(0.480)	0	0	0
2011/06/06	R186 2011/08/04	8.35	Put	Bond Future	2,418.0000	2,392.0000	(1.075)	0	0	0
2011/06/06	R186 2011/08/04	8.35	Call	Bond Future	1,540.0000	1,476.0000	(4.156)	0	0	600
2011/06/06	R186 2011/08/04	8.70	Put	Bond Future	975.0000	945.0000	(3.077)	0	0	0
2011/06/06	R186 2011/08/04	8.70	Call	Bond Future	3,422.0000	3,353.0000	(2.016)	0	0	200

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2011/06/06	R186 2011/08/04	8.95	Call	Bond Future	5,183.0000	5,121.0000	(1.196)	0	0	0
2011/06/06	R186 2011/08/04	8.95	Put	Bond Future	445.0000	421.0000	(5.393)	0	0	200
2011/06/06	R186 2011/08/04	9.70	Call	Bond Future	11,247.0000	11,206.0000	(0.365)	0	0	0
2011/06/06	R186 2011/08/04	9.70	Put	Bond Future	23.0000	20.0000	(13.043)	0	0	600
2011/06/06	R186 2011/11/03			Bond Future	8.5120	8.5160	0.047	0.0000	0.0000	13,789
2011/06/06	R186 2011/11/03	9.00	Call	Bond Future	6,092.0000	6,036.0000	(0.919)	0	0	0
2011/06/06	R186 2011/11/03	9.00	Put	Bond Future	1,622.0000	1,603.0000	(1.171)	0	0	0
2011/06/06	R186 2011/11/03	9.05	Call	Bond Future	6,411.0000	6,355.0000	(0.873)	0	0	0
2011/06/06	R186 2011/11/03	9.05	Put	Bond Future	1,497.0000	1,479.0000	(1.202)	0	0	0
2011/06/06	R186 2011/11/03	8.95	Call	Bond Future	5,779.0000	5,723.0000	(0.969)	0	0	0
2011/06/06	R186 2011/11/03	8.95	Put	Bond Future	1,755.0000	1,737.0000	(1.026)	0	0	0
2011/06/06	R186 2011/11/03	8.75	Put	Bond Future	2,385.0000	2,368.0000	(0.713)	0	0	0
2011/06/06	R186 2011/11/03	8.75	Call	Bond Future	4,597.0000	4,542.0000	(1.196)	0	0	5,600
2011/06/06	R186 2012/02/02			Bond Future	8.5850	8.5890	0.047	0.0000	0.0000	2,500
2011/06/06	R186 2012/02/02	9.00	Call	Bond Future	6,433.0000	6,384.0000	(0.762)	0	0	0
2011/06/06	R186 2012/02/02	9.00	Put	Bond Future	2,682.0000	2,670.0000	(0.447)	0	0	0
2011/06/06	R186 2012/02/02	9.05	Call	Bond Future	6,721.0000	6,672.0000	(0.729)	0	0	0
2011/06/06	R186 2012/02/02	9.05	Put	Bond Future	2,531.0000	2,519.0000	(0.474)	0	0	0
2011/06/06	R186 2012/02/02	8.95	Call	Bond Future	6,150.0000	6,101.0000	(0.797)	0	0	0
2011/06/06	R186 2012/02/02	8.95	Put	Bond Future	2,842.0000	2,830.0000	(0.422)	0	0	0
2011/06/06	R186 2012/05/03			Bond Future	8.6600	8.6650	0.058	0.0000	0.0000	0
2011/06/06	R186 2012/05/03	9.00	Call	Bond Future	7,121.0000	7,070.0000	(0.716)	0	0	0
2011/06/06	R186 2012/05/03	9.00	Put	Bond Future	4,090.0000	4,085.0000	(0.122)	0	0	0
2011/06/06	R186 2012/05/03	9.05	Call	Bond Future	7,387.0000	7,335.0000	(0.704)	0	0	0
2011/06/06	R186 2012/05/03	9.05	Put	Bond Future	3,920.0000	3,914.0000	(0.153)	0	0	0
2011/06/06	R186 2012/05/03	8.95	Call	Bond Future	6,860.0000	6,809.0000	(0.743)	0	0	0
2011/06/06	R186 2012/05/03	8.95	Put	Bond Future	4,268.0000	4,262.0000	(0.141)	0	0	0
2011/06/06	R189 2011/08/04			Bond Future	213.1105	213.1701	0.028	0.0000	0.0000	0
2011/06/06	R189 2011/08/04	212.00	Call	Bond Future	1,111.0000	1,170.0000	5.311	0	0	0
2011/06/06	R189 2011/08/04	212.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/06	R189 2011/08/04	212.05	Call	Bond Future	1,061.0000	1,120.0000	5.561	0	0	0
2011/06/06	R189 2011/08/04	212.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/06	R189 2011/08/04	211.95	Call	Bond Future	1,161.0000	1,220.0000	5.082	0	0	0
2011/06/06	R189 2011/08/04	211.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/06/06	R197 2011/08/04			Bond Future	234.8149	234.8883	0.031	0.0000	0.0000	0
2011/06/06	R197 2011/08/04	231.50	Call	Bond Future	3,315.0000	3,388.0000	2.202	0	0	0
2011/06/06	R197 2011/08/04	231.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/06	R197 2011/08/04	231.55	Call	Bond Future	3,265.0000	3,338.0000	2.236	0	0	0
2011/06/06	R197 2011/08/04	231.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/06	R197 2011/08/04	231.45	Call	Bond Future	3,365.0000	3,438.0000	2.169	0	0	0
2011/06/06	R197 2011/08/04	231.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/06	R201 2011/08/04			Bond Future	7.1260	7.1190	(0.098)	0.0000	0.0000	170
2011/06/06	R201 2011/08/04	7.25	Call	Bond Future	689.0000	691.0000	0.290	0	0	0
2011/06/06	R201 2011/08/04	7.25	Put	Bond Future	314.0000	295.0000	(6.051)	0	0	0
2011/06/06	R201 2011/08/04	7.30	Call	Bond Future	790.0000	794.0000	0.506	0	0	0
2011/06/06	R201 2011/08/04	7.30	Put	Bond Future	264.0000	247.0000	(6.439)	0	0	0
2011/06/06	R201 2011/08/04	7.20	Call	Bond Future	597.0000	598.0000	0.168	0	0	0
2011/06/06	R201 2011/08/04	7.20	Put	Bond Future	373.0000	353.0000	(5.362)	0	0	0
2011/06/06	R201 2011/11/03			Bond Future	7.2180	7.2120	(0.083)	0.0000	0.0000	695
2011/06/06	R201 2011/11/03	8.00	Call	Bond Future	2,376.0000	2,384.0000	0.337	0	0	0
2011/06/06	R201 2011/11/03	8.00	Put	Bond Future	199.0000	190.0000	(4.523)	0	0	0
2011/06/06	R201 2011/11/03	8.05	Call	Bond Future	2,493.0000	2,502.0000	0.361	0	0	0
2011/06/06	R201 2011/11/03	8.05	Put	Bond Future	179.0000	171.0000	(4.469)	0	0	0
2011/06/06	R201 2011/11/03	7.95	Call	Bond Future	2,258.0000	2,266.0000	0.354	0	0	0
2011/06/06	R201 2011/11/03	7.95	Put	Bond Future	218.0000	209.0000	(4.128)	0	0	0
2011/06/06	R201 2012/02/02			Bond Future	7.3220	7.3150	(0.096)	0.0000	0.0000	0
2011/06/06	R201 2012/02/02	8.25	Call	Bond Future	2,679.0000	2,690.0000	0.411	0	0	0
2011/06/06	R201 2012/02/02	8.25	Put	Bond Future	296.0000	289.0000	(2.365)	0	0	0
2011/06/06	R201 2012/02/02	8.30	Call	Bond Future	2,787.0000	2,798.0000	0.395	0	0	0
2011/06/06	R201 2012/02/02	8.30	Put	Bond Future	278.0000	270.0000	(2.878)	0	0	0
2011/06/06	R201 2012/02/02	8.20	Call	Bond Future	2,575.0000	2,585.0000	0.388	0	0	0
2011/06/06	R201 2012/02/02	8.20	Put	Bond Future	319.0000	310.0000	(2.821)	0	0	0
2011/06/06	R201 2012/05/03			Bond Future	7.4440	7.4370	(0.094)	0.0000	0.0000	0
2011/06/06	R201 2012/05/03	7.75	Call	Bond Future	1,639.0000	1,644.0000	0.305	0	0	0
2011/06/06	R201 2012/05/03	7.75	Put	Bond Future	912.0000	900.0000	(1.316)	0	0	0
2011/06/06	R201 2012/05/03	7.80	Call	Bond Future	1,715.0000	1,719.0000	0.233	0	0	0
2011/06/06	R201 2012/05/03	7.80	Put	Bond Future	869.0000	857.0000	(1.381)	0	0	0



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2011/06/06	R201 2012/05/03	7.70	Call	Bond Future	1,565.0000	1,570.0000	0.319	0	0	0
2011/06/06	R201 2012/05/03	7.70	Put	Bond Future	956.0000	944.0000	(1.255)	0	0	0
2011/06/06	R202 2011/08/04			Bond Future	0.0860	0.0840	(2.326)	0.0000	0.0000	10,198
2011/06/06	R202 2011/08/04	1.00	Call	Bond Future	25,458.0000	25,520.0000	0.244	0	0	0
2011/06/06	R202 2011/08/04	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/06	R202 2011/08/04	1.05	Call	Bond Future	26,718.0000	26,779.0000	0.228	0	0	0
2011/06/06	R202 2011/08/04	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/06	R202 2011/08/04	0.95	Call	Bond Future	24,186.0000	24,247.0000	0.252	0	0	0
2011/06/06	R202 2011/08/04	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/06	R202 2011/11/03			Bond Future	0.0190	0.0190	0.000	0.0000	0.0000	400
2011/06/06	R202 2011/11/03	0.50	Call	Bond Future	13,997.0000	13,997.0000	0.000	0	0	0
2011/06/06	R202 2011/11/03	0.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/06	R202 2011/11/03	0.55	Call	Bond Future	15,375.0000	15,375.0000	0.000	0	0	0
2011/06/06	R202 2011/11/03	0.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/06	R202 2011/11/03	0.45	Call	Bond Future	12,606.0000	12,606.0000	0.000	0	0	0
2011/06/06	R202 2011/11/03	0.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/06	R203 2011/08/04			Bond Future	8.0210	8.0150	(0.075)	0.0000	0.0000	824
2011/06/06	R203 2011/08/04	8.00	Call	Bond Future	852.0000	844.0000	(0.939)	0	0	0
2011/06/06	R203 2011/08/04	8.00	Put	Bond Future	953.0000	916.0000	(3.882)	0	0	0
2011/06/06	R203 2011/08/04	8.05	Call	Bond Future	975.0000	968.0000	(0.718)	0	0	0
2011/06/06	R203 2011/08/04	8.05	Put	Bond Future	836.0000	801.0000	(4.187)	0	0	0
2011/06/06	R203 2011/08/04	7.95	Call	Bond Future	740.0000	731.0000	(1.216)	0	0	0
2011/06/06	R203 2011/08/04	7.95	Put	Bond Future	1,080.0000	1,043.0000	(3.426)	0	0	0
2011/06/06	R203 2011/11/03			Bond Future	8.1240	8.1170	(0.086)	0.0000	0.0000	1,630
2011/06/06	R203 2011/11/03	8.50	Call	Bond Future	2,535.0000	2,544.0000	0.355	0	0	0
2011/06/06	R203 2011/11/03	8.50	Put	Bond Future	822.0000	799.0000	(2.798)	0	0	0
2011/06/06	R203 2011/11/03	8.55	Call	Bond Future	2,693.0000	2,702.0000	0.334	0	0	0
2011/06/06	R203 2011/11/03	8.55	Put	Bond Future	755.0000	732.0000	(3.046)	0	0	0
2011/06/06	R203 2011/11/03	8.45	Call	Bond Future	2,382.0000	2,389.0000	0.294	0	0	0
2011/06/06	R203 2011/11/03	8.45	Put	Bond Future	895.0000	870.0000	(2.793)	0	0	0
2011/06/06	R203 2012/02/02			Bond Future	8.2360	8.2290	(0.085)	0.0000	0.0000	0
2011/06/06	R203 2012/02/02	8.75	Call	Bond Future	3,386.0000	3,396.0000	0.295	0	0	0
2011/06/06	R203 2012/02/02	8.75	Put	Bond Future	1,146.0000	1,125.0000	(1.832)	0	0	0

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2011/06/06	R203 2012/02/02	8.80	Call	Bond Future	3,536.0000	3,546.0000	0.283	0	0	0
2011/06/06	R203 2012/02/02	8.80	Put	Bond Future	1,081.0000	1,060.0000	(1.943)	0	0	0
2011/06/06	R203 2012/02/02	8.70	Call	Bond Future	3,239.0000	3,248.0000	0.278	0	0	0
2011/06/06	R203 2012/02/02	8.70	Put	Bond Future	1,214.0000	1,192.0000	(1.812)	0	0	0
2011/06/06	R203 2012/05/03			Bond Future	8.3550	8.3480	(0.084)	0.0000	0.0000	0
2011/06/06	R203 2012/05/03	8.75	Call	Bond Future	3,258.0000	3,266.0000	0.246	0	0	0
2011/06/06	R203 2012/05/03	8.75	Put	Bond Future	1,602.0000	1,580.0000	(1.373)	0	0	0
2011/06/06	R203 2012/05/03	8.80	Call	Bond Future	3,392.0000	3,401.0000	0.265	0	0	0
2011/06/06	R203 2012/05/03	8.80	Put	Bond Future	1,528.0000	1,508.0000	(1.309)	0	0	0
2011/06/06	R203 2012/05/03	8.70	Call	Bond Future	3,126.0000	3,134.0000	0.256	0	0	0
2011/06/06	R203 2012/05/03	8.70	Put	Bond Future	1,677.0000	1,656.0000	(1.252)	0	0	0
2011/06/06	R204 2011/08/04			Bond Future	8.1670	8.1660	(0.012)	0.0000	0.0000	70
2011/06/06	R204 2011/08/04	8.00	Call	Bond Future	627.0000	606.0000	(3.349)	0	0	0
2011/06/06	R204 2011/08/04	8.00	Put	Bond Future	1,538.0000	1,512.0000	(1.691)	0	0	0
2011/06/06	R204 2011/08/04	8.05	Call	Bond Future	733.0000	711.0000	(3.001)	0	0	0
2011/06/06	R204 2011/08/04	8.05	Put	Bond Future	1,370.0000	1,343.0000	(1.971)	0	0	0
2011/06/06	R204 2011/08/04	7.95	Call	Bond Future	532.0000	511.0000	(3.947)	0	0	0
2011/06/06	R204 2011/08/04	7.95	Put	Bond Future	1,718.0000	1,691.0000	(1.572)	0	0	0
2011/06/06	R204 2011/11/03			Bond Future	8.2620	8.2610	(0.012)	0.0000	0.0000	2,133
2011/06/06	R204 2011/11/03	8.75	Call	Bond Future	3,349.0000	3,338.0000	(0.328)	0	0	0
2011/06/06	R204 2011/11/03	8.75	Put	Bond Future	825.0000	809.0000	(1.939)	0	0	0
2011/06/06	R204 2011/11/03	8.80	Call	Bond Future	3,536.0000	3,525.0000	(0.311)	0	0	0
2011/06/06	R204 2011/11/03	8.80	Put	Bond Future	758.0000	742.0000	(2.111)	0	0	0
2011/06/06	R204 2011/11/03	8.70	Call	Bond Future	3,167.0000	3,155.0000	(0.379)	0	0	0
2011/06/06	R204 2011/11/03	8.70	Put	Bond Future	898.0000	881.0000	(1.893)	0	0	0
2011/06/06	R204 2012/02/02			Bond Future	8.3610	8.3600	(0.012)	0.0000	0.0000	0
2011/06/06	R204 2012/02/02	9.00	Call	Bond Future	4,210.0000	4,201.0000	(0.214)	0	0	0
2011/06/06	R204 2012/02/02	9.00	Put	Bond Future	1,025.0000	1,011.0000	(1.366)	0	0	0
2011/06/06	R204 2012/02/02	9.05	Call	Bond Future	4,390.0000	4,382.0000	(0.182)	0	0	0
2011/06/06	R204 2012/02/02	9.05	Put	Bond Future	961.0000	948.0000	(1.353)	0	0	0
2011/06/06	R204 2012/02/02	8.95	Call	Bond Future	4,032.0000	4,024.0000	(0.198)	0	0	0
2011/06/06	R204 2012/02/02	8.95	Put	Bond Future	1,091.0000	1,078.0000	(1.192)	0	0	0
2011/06/06	R204 2012/05/03			Bond Future	8.4680	8.4680	0.000	0.0000	0.0000	0
2011/06/06	R204 2012/05/03	8.75	Call	Bond Future	3,561.0000	3,548.0000	(0.365)	0	0	0

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2011/06/06	R204 2012/05/03	8.75	Put	Bond Future	2,186.0000	2,173.0000	(0.595)	0	0	0
2011/06/06	R204 2012/05/03	8.80	Call	Bond Future	3,708.0000	3,695.0000	(0.351)	0	0	0
2011/06/06	R204 2012/05/03	8.80	Put	Bond Future	2,092.0000	2,079.0000	(0.621)	0	0	0
2011/06/06	R204 2012/05/03	8.70	Call	Bond Future	3,416.0000	3,404.0000	(0.351)	0	0	0
2011/06/06	R204 2012/05/03	8.70	Put	Bond Future	2,283.0000	2,271.0000	(0.526)	0	0	0
2011/06/06	R206 2011/08/04			Bond Future	6.9120	6.9050	(0.101)	0.0000	0.0000	9,866
2011/06/06	R206 2011/08/04	7.00	Call	Bond Future	482.0000	482.0000	0.000	0	0	0
2011/06/06	R206 2011/08/04	7.00	Put	Bond Future	287.0000	271.0000	(5.575)	0	0	0
2011/06/06	R206 2011/08/04	7.05	Call	Bond Future	552.0000	553.0000	0.181	0	0	0
2011/06/06	R206 2011/08/04	7.05	Put	Bond Future	246.0000	232.0000	(5.691)	0	0	0
2011/06/06	R206 2011/08/04	6.95	Call	Bond Future	419.0000	418.0000	(0.239)	0	0	0
2011/06/06	R206 2011/08/04	6.95	Put	Bond Future	335.0000	318.0000	(5.075)	0	0	0
2011/06/06	R206 2011/11/03			Bond Future	7.0060	6.9990	(0.100)	0.0000	0.0000	0
2011/06/06	R206 2011/11/03	7.75	Call	Bond Future	1,637.0000	1,645.0000	0.489	0	0	0
2011/06/06	R206 2011/11/03	7.75	Put	Bond Future	157.0000	151.0000	(3.822)	0	0	0
2011/06/06	R206 2011/11/03	7.80	Call	Bond Future	1,720.0000	1,728.0000	0.465	0	0	0
2011/06/06	R206 2011/11/03	7.80	Put	Bond Future	141.0000	135.0000	(4.255)	0	0	0
2011/06/06	R206 2011/11/03	7.70	Call	Bond Future	1,554.0000	1,561.0000	0.450	0	0	0
2011/06/06	R206 2011/11/03	7.70	Put	Bond Future	172.0000	165.0000	(4.070)	0	0	0
2011/06/06	R206 2012/02/02			Bond Future	7.1210	7.1130	(0.112)	0.0000	0.0000	0
2011/06/06	R206 2012/02/02	8.00	Call	Bond Future	1,802.0000	1,810.0000	0.444	0	0	0
2011/06/06	R206 2012/02/02	8.00	Put	Bond Future	246.0000	239.0000	(2.846)	0	0	0
2011/06/06	R206 2012/02/02	8.05	Call	Bond Future	1,875.0000	1,883.0000	0.427	0	0	0
2011/06/06	R206 2012/02/02	8.05	Put	Bond Future	231.0000	225.0000	(2.597)	0	0	0
2011/06/06	R206 2012/02/02	7.95	Call	Bond Future	1,732.0000	1,739.0000	0.404	0	0	0
2011/06/06	R206 2012/02/02	7.95	Put	Bond Future	263.0000	256.0000	(2.662)	0	0	0
2011/06/06	R206 2012/05/03			Bond Future	7.2750	7.2670	(0.110)	0.0000	0.0000	0
2011/06/06	R206 2012/05/03	7.50	Call	Bond Future	987.0000	991.0000	0.405	0	0	0
2011/06/06	R206 2012/05/03	7.50	Put	Bond Future	635.0000	627.0000	(1.260)	0	0	0
2011/06/06	R206 2012/05/03	7.55	Call	Bond Future	1,035.0000	1,039.0000	0.386	0	0	0
2011/06/06	R206 2012/05/03	7.55	Put	Bond Future	605.0000	597.0000	(1.322)	0	0	0
2011/06/06	R206 2012/05/03	7.45	Call	Bond Future	941.0000	944.0000	0.319	0	0	0
2011/06/06	R206 2012/05/03	7.45	Put	Bond Future	667.0000	658.0000	(1.349)	0	0	0

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2011/06/06	R207 2011/08/04			Bond Future	8.2330	8.2270	(0.073)	0.0000	0.0000	5,725
2011/06/06	R207 2011/08/04	8.25	Call	Bond Future	1,138.0000	1,130.0000	(0.703)	0	0	0
2011/06/06	R207 2011/08/04	8.25	Put	Bond Future	1,040.0000	997.0000	(4.135)	0	0	0
2011/06/06	R207 2011/08/04	8.30	Call	Bond Future	1,294.0000	1,287.0000	(0.541)	0	0	0
2011/06/06	R207 2011/08/04	8.30	Put	Bond Future	909.0000	867.0000	(4.620)	0	0	0
2011/06/06	R207 2011/08/04	8.20	Call	Bond Future	994.0000	984.0000	(1.006)	0	0	0
2011/06/06	R207 2011/08/04	8.20	Put	Bond Future	1,185.0000	1,140.0000	(3.797)	0	0	0
2011/06/06	R207 2011/11/03			Bond Future	8.3170	8.3110	(0.072)	0.0000	0.0000	600
2011/06/06	R207 2011/11/03	8.75	Call	Bond Future	3,391.0000	3,398.0000	0.206	0	0	0
2011/06/06	R207 2011/11/03	8.75	Put	Bond Future	996.0000	970.0000	(2.610)	0	0	0
2011/06/06	R207 2011/11/03	8.80	Call	Bond Future	3,584.0000	3,591.0000	0.195	0	0	0
2011/06/06	R207 2011/11/03	8.80	Put	Bond Future	918.0000	891.0000	(2.941)	0	0	0
2011/06/06	R207 2011/11/03	8.70	Call	Bond Future	3,197.0000	3,202.0000	0.156	0	0	0
2011/06/06	R207 2011/11/03	8.70	Put	Bond Future	1,075.0000	1,046.0000	(2.698)	0	0	0
2011/06/06	R207 2012/02/02			Bond Future	8.4070	8.4010	(0.071)	0.0000	0.0000	0
2011/06/06	R207 2012/02/02	9.00	Call	Bond Future	4,327.0000	4,337.0000	0.231	0	0	0
2011/06/06	R207 2012/02/02	9.00	Put	Bond Future	1,154.0000	1,131.0000	(1.993)	0	0	0
2011/06/06	R207 2012/02/02	9.05	Call	Bond Future	4,516.0000	4,527.0000	0.244	0	0	0
2011/06/06	R207 2012/02/02	9.05	Put	Bond Future	1,082.0000	1,060.0000	(2.033)	0	0	0
2011/06/06	R207 2012/02/02	8.95	Call	Bond Future	4,141.0000	4,150.0000	0.217	0	0	0
2011/06/06	R207 2012/02/02	8.95	Put	Bond Future	1,230.0000	1,206.0000	(1.951)	0	0	0
2011/06/06	R207 2012/05/03			Bond Future	8.5050	8.4990	(0.071)	0.0000	0.0000	0
2011/06/06	R207 2012/05/03	8.75	Call	Bond Future	3,726.0000	3,731.0000	0.134	0	0	0
2011/06/06	R207 2012/05/03	8.75	Put	Bond Future	2,435.0000	2,408.0000	(1.109)	0	0	0
2011/06/06	R207 2012/05/03	8.80	Call	Bond Future	3,882.0000	3,888.0000	0.155	0	0	0
2011/06/06	R207 2012/05/03	8.80	Put	Bond Future	2,331.0000	2,305.0000	(1.115)	0	0	0
2011/06/06	R207 2012/05/03	8.70	Call	Bond Future	3,573.0000	3,578.0000	0.140	0	0	0
2011/06/06	R207 2012/05/03	8.70	Put	Bond Future	2,544.0000	2,517.0000	(1.061)	0	0	0
2011/06/06	R208 2011/08/04			Bond Future	8.2610	8.2610	0.000	0.0000	0.0000	1,361
2011/06/06	R208 2011/08/04	8.25	Call	Bond Future	1,184.0000	1,154.0000	(2.534)	0	0	0
2011/06/06	R208 2011/08/04	8.25	Put	Bond Future	1,252.0000	1,222.0000	(2.396)	0	0	0
2011/06/06	R208 2011/08/04	8.30	Call	Bond Future	1,343.0000	1,314.0000	(2.159)	0	0	0
2011/06/06	R208 2011/08/04	8.30	Put	Bond Future	1,104.0000	1,075.0000	(2.627)	0	0	0
2011/06/06	R208 2011/08/04	8.20	Call	Bond Future	1,037.0000	1,007.0000	(2.893)	0	0	0

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2011/06/06	R208 2011/08/04	8.20	Put	Bond Future	1,412.0000	1,382.0000	(2.125)	0	0	0
2011/06/06	R208 2011/11/03			Bond Future	8.3400	8.3400	0.000	0.0000	0.0000	5,998
2011/06/06	R208 2011/11/03	8.75	Call	Bond Future	3,439.0000	3,421.0000	(0.523)	0	0	0
2011/06/06	R208 2011/11/03	8.75	Put	Bond Future	1,022.0000	1,004.0000	(1.761)	0	0	0
2011/06/06	R208 2011/11/03	8.80	Call	Bond Future	3,644.0000	3,627.0000	(0.467)	0	0	0
2011/06/06	R208 2011/11/03	8.80	Put	Bond Future	938.0000	921.0000	(1.812)	0	0	0
2011/06/06	R208 2011/11/03	8.70	Call	Bond Future	3,238.0000	3,220.0000	(0.556)	0	0	0
2011/06/06	R208 2011/11/03	8.70	Put	Bond Future	1,111.0000	1,093.0000	(1.620)	0	0	0
2011/06/06	R208 2012/02/02			Bond Future	8.4220	8.4210	(0.012)	0.0000	0.0000	0
2011/06/06	R208 2012/02/02	9.00	Call	Bond Future	4,655.0000	4,645.0000	(0.215)	0	0	0
2011/06/06	R208 2012/02/02	9.00	Put	Bond Future	1,347.0000	1,331.0000	(1.188)	0	0	0
2011/06/06	R208 2012/02/02	9.05	Call	Bond Future	4,855.0000	4,845.0000	(0.206)	0	0	0
2011/06/06	R208 2012/02/02	9.05	Put	Bond Future	1,268.0000	1,252.0000	(1.262)	0	0	0
2011/06/06	R208 2012/02/02	8.95	Call	Bond Future	4,458.0000	4,447.0000	(0.247)	0	0	0
2011/06/06	R208 2012/02/02	8.95	Put	Bond Future	1,430.0000	1,413.0000	(1.189)	0	0	0
2011/06/06	R208 2012/05/03			Bond Future	8.5080	8.5080	0.000	0.0000	0.0000	0
2011/06/06	R208 2012/05/03	9.00	Call	Bond Future	4,823.0000	4,810.0000	(0.270)	0	0	0
2011/06/06	R208 2012/05/03	9.00	Put	Bond Future	2,063.0000	2,050.0000	(0.630)	0	0	0
2011/06/06	R208 2012/05/03	9.05	Call	Bond Future	5,006.0000	4,993.0000	(0.260)	0	0	0
2011/06/06	R208 2012/05/03	9.05	Put	Bond Future	1,971.0000	1,958.0000	(0.660)	0	0	0
2011/06/06	R208 2012/05/03	8.95	Call	Bond Future	4,643.0000	4,629.0000	(0.302)	0	0	0
2011/06/06	R208 2012/05/03	8.95	Put	Bond Future	2,158.0000	2,144.0000	(0.649)	0	0	0
2011/06/06	R209 2011/08/04			Bond Future	8.6220	8.6260	0.046	0.0000	0.0000	0
2011/06/06	R209 2011/08/04	8.50	Call	Bond Future	1,202.0000	1,149.0000	(4.409)	0	0	0
2011/06/06	R209 2011/08/04	8.50	Put	Bond Future	2,209.0000	2,189.0000	(0.905)	0	0	0
2011/06/06	R209 2011/08/04	8.55	Call	Bond Future	1,379.0000	1,324.0000	(3.988)	0	0	0
2011/06/06	R209 2011/08/04	8.55	Put	Bond Future	1,971.0000	1,949.0000	(1.116)	0	0	0
2011/06/06	R209 2011/08/04	8.45	Call	Bond Future	1,041.0000	990.0000	(4.899)	0	0	0
2011/06/06	R209 2011/08/04	8.45	Put	Bond Future	2,467.0000	2,449.0000	(0.730)	0	0	0
2011/06/06	R209 2011/08/04	10.10	Call	Bond Future	10,693.0000	10,659.0000	(0.318)	0	0	0
2011/06/06	R209 2011/08/04	10.10	Put	Bond Future	9.0000	8.0000	(11.111)	0	0	0
2011/06/06	R209 2011/11/03			Bond Future	8.6790	8.6840	0.058	0.0000	0.0000	1,318
2011/06/06	R209 2011/11/03	8.75	Call	Bond Future	3,087.0000	3,038.0000	(1.587)	0	0	0
2011/06/06	R209 2011/11/03	8.75	Put	Bond Future	2,517.0000	2,508.0000	(0.358)	0	0	0

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2011/06/06	R209 2011/11/03	8.80	Call	Bond Future	3,305.0000	3,255.0000	(1.513)	0	0	0
2011/06/06	R209 2011/11/03	8.80	Put	Bond Future	2,338.0000	2,328.0000	(0.428)	0	0	0
2011/06/06	R209 2011/11/03	8.70	Call	Bond Future	2,878.0000	2,829.0000	(1.703)	0	0	0
2011/06/06	R209 2011/11/03	8.70	Put	Bond Future	2,709.0000	2,700.0000	(0.332)	0	0	0
2011/06/06	R209 2012/02/02			Bond Future	8.7380	8.7420	0.046	0.0000	0.0000	0
2011/06/06	R209 2012/02/02	9.00	Call	Bond Future	4,845.0000	4,803.0000	(0.867)	0	0	0
2011/06/06	R209 2012/02/02	9.00	Put	Bond Future	2,799.0000	2,789.0000	(0.357)	0	0	0
2011/06/06	R209 2012/02/02	9.05	Call	Bond Future	5,074.0000	5,032.0000	(0.828)	0	0	0
2011/06/06	R209 2012/02/02	9.05	Put	Bond Future	2,647.0000	2,637.0000	(0.378)	0	0	0
2011/06/06	R209 2012/02/02	8.95	Call	Bond Future	4,620.0000	4,578.0000	(0.909)	0	0	0
2011/06/06	R209 2012/02/02	8.95	Put	Bond Future	2,957.0000	2,947.0000	(0.338)	0	0	0
2011/06/06	R209 2012/05/03			Bond Future	8.7970	8.8020	0.057	0.0000	0.0000	0
2011/06/06	R209 2012/05/03	9.00	Call	Bond Future	5,247.0000	5,205.0000	(0.800)	0	0	0
2011/06/06	R209 2012/05/03	9.00	Put	Bond Future	3,672.0000	3,669.0000	(0.082)	0	0	0
2011/06/06	R209 2012/05/03	9.05	Call	Bond Future	5,465.0000	5,422.0000	(0.787)	0	0	0
2011/06/06	R209 2012/05/03	9.05	Put	Bond Future	3,510.0000	3,506.0000	(0.114)	0	0	0
2011/06/06	R209 2012/05/03	8.95	Call	Bond Future	5,035.0000	4,992.0000	(0.854)	0	0	0
2011/06/06	R209 2012/05/03	8.95	Put	Bond Future	3,843.0000	3,839.0000	(0.104)	0	0	0
2011/06/06	R210 2011/08/04			Bond Future	131.3039	131.3452	0.031	0.0000	0.0000	425
2011/06/06	R210 2011/08/04	106.00	Call	Bond Future	25,304.0000	25,345.0000	0.162	0	0	0
2011/06/06	R210 2011/08/04	106.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/06	R210 2011/08/04	106.05	Call	Bond Future	25,254.0000	25,295.0000	0.162	0	0	0
2011/06/06	R210 2011/08/04	106.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/06	R210 2011/08/04	105.95	Call	Bond Future	25,354.0000	25,395.0000	0.162	0	0	0
2011/06/06	R210 2011/08/04	105.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/06	R211 2011/08/04			Bond Future	1.1130	1.1080	(0.449)	0.0000	0.0000	0
2011/06/06	R211 2011/08/04	1.50	Call	Bond Future	2,109.0000	2,137.0000	1.328	0	0	0
2011/06/06	R211 2011/08/04	1.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/06	R211 2011/08/04	1.55	Call	Bond Future	2,378.0000	2,406.0000	1.177	0	0	0
2011/06/06	R211 2011/08/04	1.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/06	R211 2011/08/04	1.45	Call	Bond Future	1,839.0000	1,867.0000	1.523	0	0	0
2011/06/06	R211 2011/08/04	1.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/06	R211 2011/11/03			Bond Future	0.8670	0.8610	(0.692)	0.0000	0.0000	539

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2011/06/06	R211 2011/11/03	1.25	Call	Bond Future	2,023.0000	2,055.0000	1.582	0	0	0
2011/06/06	R211 2011/11/03	1.25	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2011/06/06	R211 2011/11/03	1.30	Call	Bond Future	2,283.0000	2,315.0000	1.402	0	0	0
2011/06/06	R211 2011/11/03	1.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/06	R211 2011/11/03	1.20	Call	Bond Future	1,761.0000	1,793.0000	1.817	0	0	0
2011/06/06	R211 2011/11/03	1.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/06	R212 2011/08/04			Bond Future	2.0720	2.0690	(0.145)	0.0000	0.0000	3,042
2011/06/06	R212 2011/08/04	2.50	Call	Bond Future	4,063.0000	4,092.0000	0.714	0	0	0
2011/06/06	R212 2011/08/04	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/06	R212 2011/08/04	2.55	Call	Bond Future	4,526.0000	4,555.0000	0.641	0	0	0
2011/06/06	R212 2011/08/04	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/06	R212 2011/08/04	2.45	Call	Bond Future	3,597.0000	3,626.0000	0.806	0	0	0
2011/06/06	R212 2011/08/04	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/06	R212 2011/11/03			Bond Future	1.9630	1.9590	(0.204)	0.0000	0.0000	240
2011/06/06	R212 2011/11/03	2.50	Call	Bond Future	5,017.0000	5,056.0000	0.777	0	0	0
2011/06/06	R212 2011/11/03	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/06	R212 2011/11/03	2.55	Call	Bond Future	5,471.0000	5,509.0000	0.695	0	0	0
2011/06/06	R212 2011/11/03	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/06	R212 2011/11/03	2.45	Call	Bond Future	4,562.0000	4,600.0000	0.833	0	0	0
2011/06/06	R212 2011/11/03	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/06	R213 2011/08/04			Bond Future	8.6360	8.6450	0.104	0.0000	0.0000	0
2011/06/06	R213 2011/08/04	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/06	R213 2011/08/04	8.00	Put	Bond Future	5,515.0000	5,589.0000	1.342	0	0	0
2011/06/06	R213 2011/08/04	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/06	R213 2011/08/04	8.05	Put	Bond Future	5,062.0000	5,136.0000	1.462	0	0	0
2011/06/06	R213 2011/08/04	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/06	R213 2011/08/04	7.95	Put	Bond Future	5,971.0000	6,045.0000	1.239	0	0	0
2011/06/06	R213 2011/11/03			Bond Future	8.7010	8.7110	0.115	0.0000	0.0000	0
2011/06/06	R213 2011/11/03	8.75	Call	Bond Future	398.0000	317.0000	(20.352)	0	0	0
2011/06/06	R213 2011/11/03	8.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/06	R213 2011/11/03	8.80	Call	Bond Future	802.0000	721.0000	(10.100)	0	0	0
2011/06/06	R213 2011/11/03	8.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/06	R213 2011/11/03	8.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/06/06	R213 2011/11/03	8.70	Put	Bond Future	8.0000	90.0000	1025.000	0	0	0
2011/06/06	R213 2012/02/02			Bond Future	8.7690	8.7790	0.114	0.0000	0.0000	0
2011/06/06	R213 2012/02/02	9.00	Call	Bond Future	1,829.0000	1,748.0000	(4.429)	0	0	0
2011/06/06	R213 2012/02/02	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/06	R213 2012/02/02	9.05	Call	Bond Future	2,216.0000	2,136.0000	(3.610)	0	0	0
2011/06/06	R213 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/06	R213 2012/02/02	8.95	Call	Bond Future	1,438.0000	1,358.0000	(5.563)	0	0	0
2011/06/06	R213 2012/02/02	8.95	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2011/06/06	R213 2012/05/03			Bond Future	8.8340	8.8450	0.125	0.0000	0.0000	0
2011/06/06	R213 2012/05/03	9.25	Call	Bond Future	3,209.0000	3,121.0000	(2.742)	0	0	0
2011/06/06	R213 2012/05/03	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/06	R213 2012/05/03	9.30	Call	Bond Future	3,582.0000	3,494.0000	(2.457)	0	0	0
2011/06/06	R213 2012/05/03	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/06	R213 2012/05/03	9.20	Call	Bond Future	2,833.0000	2,746.0000	(3.071)	0	0	0
2011/06/06	R213 2012/05/03	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/06	TRT1 2011/08/04			Index Future	353.5360	353.6330	0.027	0.0000	0.0000	100
2011/06/06	TRT1 2011/11/03			Index Future	358.2850	358.3840	0.028	0.0000	0.0000	0
<b>Total</b>										<b>176794.00</b>