



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 30/06/2011

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
2011/06/30	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/30	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/30	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/30	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/30	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/30	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/30	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/30	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/30	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/30	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/30	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/30	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/30	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/30	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/30	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/06/30	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/30	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/30	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/30	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/30	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/30	AL7T 2011/08/04			Index Future	384.4400	384.6560	0.056	0.0000	0.0000	30
2011/06/30	AL7T 2011/11/03			Index Future	390.1970	390.4150	0.056	0.0000	0.0000	0
2011/06/30	ALBI 2011/08/04			Index Future	353.3300	353.5060	0.050	0.0000	0.0000	1,019
2011/06/30	ALBI 2011/11/03			Index Future	358.6210	358.7990	0.050	0.0000	0.0000	0
2011/06/30	C155 2011/08/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/30	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/30	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/30	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/30	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/30	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/30	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/30	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/30	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/30	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/30	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/30	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/06/30	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0
2011/06/30	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/30	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/30	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/30	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/30	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/30	CAAD 2011/09/19			Can-Do Future	0.0284	0.0325	14.437	0.0000	0.0000	22,388
2011/06/30	CAAE 2011/09/19			Can-Do Future	0.1285	0.1112	(13.463)	0.0000	0.0000	21,898
2011/06/30	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/30	CRD1 2011/08/04			Index Future	160.3250	160.3760	0.032	0.0000	0.0000	2
2011/06/30	CRD1 2011/11/03			Index Future	162.4870	162.5400	0.033	0.0000	0.0000	0
2011/06/30	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/30	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/30	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/30	GOVI 2011/08/04			GOVI	354.2810	354.4460	0.047	0.0000	0.0000	180
2011/06/30	GOVI 2011/08/04	348.00	Call	GOVI	62,810.0000	64,460.0000	2.627	0	0	0
2011/06/30	GOVI 2011/08/04	348.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/06/30	GOVI 2011/08/04	348.01	Call	GOVI	62,710.0000	64,360.0000	2.631	0	0	0
2011/06/30	GOVI 2011/08/04	348.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/06/30	GOVI 2011/08/04	347.99	Call	GOVI	62,910.0000	64,560.0000	2.623	0	0	0
2011/06/30	GOVI 2011/08/04	347.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/06/30	GOVI 2011/11/03			GOVI	359.5860	359.7520	0.046	0.0000	0.0000	0
2011/06/30	GOVI 2011/11/03	357.00	Call	GOVI	25,860.0000	27,520.0000	6.419	0	0	0
2011/06/30	GOVI 2011/11/03	357.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0

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2011/06/30	GOVI 2011/11/03	357.01	Call	GOVI	25,760.0000	27,420.0000	6.444	0	0	0
2011/06/30	GOVI 2011/11/03	357.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/06/30	GOVI 2011/11/03	356.99	Call	GOVI	25,960.0000	27,620.0000	6.394	0	0	0
2011/06/30	GOVI 2011/11/03	356.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/06/30	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/06/30	IGOV 2011/08/04			Index Future	155.8670	155.8420	(0.016)	0.0000	0.0000	69
2011/06/30	IGOV 2011/11/03			Index Future	158.2010	158.1760	(0.016)	0.0000	0.0000	0
2011/06/30	ILBI 2011/08/04			Index Future	415.4650	415.3330	(0.032)	0.0000	0.0000	0
2011/06/30	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/06/30	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/06/30	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/06/30	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/06/30	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/06/30	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/06/30	JBAF 2011/07/20			Jibar Tradeable Future	5.6100	5.6100	0.000	0.0000	0.0000	5,000
2011/06/30	JBAF 2011/08/17			Jibar Tradeable Future	5.6500	5.6400	(0.177)	0.0000	0.0000	0
2011/06/30	JBAF 2011/09/21			Jibar Tradeable Future	5.7300	5.7100	(0.349)	0.0000	0.0000	16,600
2011/06/30	JBAF 2011/10/19			Jibar Tradeable Future	5.8000	5.7600	(0.690)	0.0000	0.0000	100
2011/06/30	JBAF 2011/11/16			Jibar Tradeable Future	5.9200	5.8700	(0.845)	0.0000	0.0000	1,000
2011/06/30	JBAF 2011/12/21			Jibar Tradeable Future	6.0200	5.9700	(0.831)	0.0000	0.0000	5,491
2011/06/30	JBAF 2012/03/20			Jibar Tradeable Future	6.4000	6.3600	(0.625)	0.0000	0.0000	1,090
2011/06/30	JBAF 2012/06/20			Jibar Tradeable Future	6.7200	6.7000	(0.298)	0.0000	0.0000	2,890
2011/06/30	JBAF 2012/09/19			Jibar Tradeable Future	6.9700	6.9500	(0.287)	0.0000	0.0000	44,710
2011/06/30	JBAF 2012/12/19			Jibar Tradeable Future	7.2400	7.2000	(0.552)	0.0000	0.0000	490
2011/06/30	JBAF 2013/03/20			Jibar Tradeable Future	7.5300	7.5000	(0.398)	0.0000	0.0000	290
2011/06/30	JBAF 2013/06/19			Jibar Tradeable Future	7.8200	7.8000	(0.256)	0.0000	0.0000	0

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2011/06/30	JN02 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/06/30	JN02 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/30	JN02 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/30	JN02 2011/08/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/30	JN02 2011/08/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/06/30	JN02 2011/08/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/06/30	JN02 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/30	JN05 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/06/30	JN05 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/30	JN05 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/30	JN05 2011/08/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/30	JN05 2011/08/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/06/30	JN05 2011/08/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/06/30	JN05 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/30	JN10 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/06/30	JN10 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/30	JN10 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/30	JN10 2011/08/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/30	JN10 2011/08/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/06/30	JN10 2011/08/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/06/30	JN10 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/30	OTH1 2011/08/04			Index Future	347.8230	348.0580	0.068	0.0000	0.0000	3
2011/06/30	OTH1 2011/11/03			Index Future	353.0310	353.2690	0.067	0.0000	0.0000	0
2011/06/30	R157 2011/08/04			Bond Future	7.5470	7.5460	(0.013)	0.0000	0.0000	6,655
2011/06/30	R157 2011/08/04	7.50	Call	Bond Future	466.0000	460.0000	(1.288)	0	0	1,000
2011/06/30	R157 2011/08/04	7.50	Put	Bond Future	650.0000	640.0000	(1.538)	0	0	0
2011/06/30	R157 2011/08/04	7.55	Call	Bond Future	561.0000	555.0000	(1.070)	0	0	0
2011/06/30	R157 2011/08/04	7.55	Put	Bond Future	549.0000	539.0000	(1.821)	0	0	0
2011/06/30	R157 2011/08/04	7.45	Call	Bond Future	383.0000	377.0000	(1.567)	0	0	0
2011/06/30	R157 2011/08/04	7.45	Put	Bond Future	763.0000	753.0000	(1.311)	0	0	0
2011/06/30	R157 2011/08/04	7.20	Put	Bond Future	1,480.0000	1,472.0000	(0.541)	0	0	0
2011/06/30	R157 2011/08/04	7.20	Call	Bond Future	114.0000	110.0000	(3.509)	0	0	1,320

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2011/06/30	R157 2011/08/04	7.60	Put	Bond Future	459.0000	450.0000	(1.961)	0	0	0
2011/06/30	R157 2011/08/04	7.60	Call	Bond Future	666.0000	661.0000	(0.751)	0	0	440
2011/06/30	R157 2011/08/04	7.80	Call	Bond Future	1,187.0000	1,184.0000	(0.253)	0	0	0
2011/06/30	R157 2011/08/04	7.80	Put	Bond Future	203.0000	196.0000	(3.448)	0	0	440
2011/06/30	R157 2011/08/04	8.20	Call	Bond Future	2,543.0000	2,545.0000	0.079	0	0	0
2011/06/30	R157 2011/08/04	8.20	Put	Bond Future	24.0000	22.0000	(8.333)	0	0	1,320
2011/06/30	R157 2011/11/03			Bond Future	7.6660	7.6650	(0.013)	0.0000	0.0000	3,358
2011/06/30	R157 2011/11/03	8.25	Call	Bond Future	2,419.0000	2,419.0000	0.000	0	0	0
2011/06/30	R157 2011/11/03	8.25	Put	Bond Future	301.0000	297.0000	(1.329)	0	0	0
2011/06/30	R157 2011/11/03	8.30	Call	Bond Future	2,565.0000	2,565.0000	0.000	0	0	0
2011/06/30	R157 2011/11/03	8.30	Put	Bond Future	267.0000	264.0000	(1.124)	0	0	0
2011/06/30	R157 2011/11/03	8.20	Call	Bond Future	2,275.0000	2,275.0000	0.000	0	0	0
2011/06/30	R157 2011/11/03	8.20	Put	Bond Future	336.0000	332.0000	(1.190)	0	0	0
2011/06/30	R157 2012/02/02			Bond Future	7.7990	7.7970	(0.026)	0.0000	0.0000	0
2011/06/30	R157 2012/02/02	8.50	Call	Bond Future	2,969.0000	2,971.0000	0.067	0	0	0
2011/06/30	R157 2012/02/02	8.50	Put	Bond Future	599.0000	594.0000	(0.835)	0	0	0
2011/06/30	R157 2012/02/02	8.55	Call	Bond Future	3,097.0000	3,099.0000	0.065	0	0	0
2011/06/30	R157 2012/02/02	8.55	Put	Bond Future	560.0000	556.0000	(0.714)	0	0	0
2011/06/30	R157 2012/02/02	8.45	Call	Bond Future	2,843.0000	2,845.0000	0.070	0	0	0
2011/06/30	R157 2012/02/02	8.45	Put	Bond Future	640.0000	635.0000	(0.781)	0	0	0
2011/06/30	R157 2012/05/03			Bond Future	7.9510	7.9500	(0.013)	0.0000	0.0000	0
2011/06/30	R157 2012/05/03	8.25	Call	Bond Future	2,167.0000	2,166.0000	(0.046)	0	0	0
2011/06/30	R157 2012/05/03	8.25	Put	Bond Future	1,220.0000	1,216.0000	(0.328)	0	0	0
2011/06/30	R157 2012/05/03	8.30	Call	Bond Future	2,266.0000	2,265.0000	(0.044)	0	0	0
2011/06/30	R157 2012/05/03	8.30	Put	Bond Future	1,162.0000	1,158.0000	(0.344)	0	0	0
2011/06/30	R157 2012/05/03	8.20	Call	Bond Future	2,069.0000	2,069.0000	0.000	0	0	0
2011/06/30	R157 2012/05/03	8.20	Put	Bond Future	1,280.0000	1,277.0000	(0.234)	0	0	0
2011/06/30	R186 2011/08/04			Bond Future	8.6320	8.6210	(0.127)	0.0000	0.0000	11,226
2011/06/30	R186 2011/08/04	8.25	Call	Bond Future	310.0000	315.0000	1.613	0	0	0
2011/06/30	R186 2011/08/04	8.25	Put	Bond Future	3,974.0000	3,876.0000	(2.466)	0	0	0
2011/06/30	R186 2011/08/04	8.30	Call	Bond Future	398.0000	404.0000	1.508	0	0	0
2011/06/30	R186 2011/08/04	8.30	Put	Bond Future	3,573.0000	3,476.0000	(2.715)	0	0	0
2011/06/30	R186 2011/08/04	8.20	Call	Bond Future	239.0000	242.0000	1.255	0	0	0
2011/06/30	R186 2011/08/04	8.20	Put	Bond Future	4,396.0000	4,295.0000	(2.298)	0	0	0

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2011/06/30	R186 2011/08/04	8.35	Put	Bond Future	3,191.0000	3,097.0000	(2.946)	0	0	0
2011/06/30	R186 2011/08/04	8.35	Call	Bond Future	502.0000	511.0000	1.793	0	0	600
2011/06/30	R186 2011/08/04	8.70	Put	Bond Future	1,187.0000	1,123.0000	(5.392)	0	0	0
2011/06/30	R186 2011/08/04	8.70	Call	Bond Future	1,822.0000	1,861.0000	2.141	0	0	200
2011/06/30	R186 2011/08/04	8.95	Call	Bond Future	3,390.0000	3,456.0000	1.947	0	0	0
2011/06/30	R186 2011/08/04	8.95	Put	Bond Future	463.0000	426.0000	(7.991)	0	0	200
2011/06/30	R186 2011/08/04	9.70	Call	Bond Future	9,421.0000	9,523.0000	1.083	0	0	0
2011/06/30	R186 2011/08/04	9.70	Put	Bond Future	8.0000	7.0000	(12.500)	0	0	600
2011/06/30	R186 2011/11/03			Bond Future	8.7100	8.6990	(0.126)	0.0000	0.0000	13,610
2011/06/30	R186 2011/11/03	9.00	Call	Bond Future	4,563.0000	4,617.0000	1.183	0	0	0
2011/06/30	R186 2011/11/03	9.00	Put	Bond Future	1,937.0000	1,890.0000	(2.426)	0	0	0
2011/06/30	R186 2011/11/03	9.05	Call	Bond Future	4,853.0000	4,910.0000	1.175	0	0	0
2011/06/30	R186 2011/11/03	9.05	Put	Bond Future	1,783.0000	1,739.0000	(2.468)	0	0	0
2011/06/30	R186 2011/11/03	8.95	Call	Bond Future	4,281.0000	4,333.0000	1.215	0	0	0
2011/06/30	R186 2011/11/03	8.95	Put	Bond Future	2,102.0000	2,052.0000	(2.379)	0	0	0
2011/06/30	R186 2011/11/03	8.75	Put	Bond Future	2,873.0000	2,813.0000	(2.088)	0	0	0
2011/06/30	R186 2011/11/03	8.75	Call	Bond Future	3,240.0000	3,282.0000	1.296	0	0	5,600
2011/06/30	R186 2012/02/02			Bond Future	8.7900	8.7780	(0.137)	0.0000	0.0000	2,500
2011/06/30	R186 2012/02/02	9.00	Call	Bond Future	5,039.0000	5,094.0000	1.091	0	0	0
2011/06/30	R186 2012/02/02	9.00	Put	Bond Future	3,164.0000	3,110.0000	(1.707)	0	0	0
2011/06/30	R186 2012/02/02	9.05	Call	Bond Future	5,300.0000	5,357.0000	1.075	0	0	0
2011/06/30	R186 2012/02/02	9.05	Put	Bond Future	2,985.0000	2,933.0000	(1.742)	0	0	0
2011/06/30	R186 2012/02/02	8.95	Call	Bond Future	4,784.0000	4,838.0000	1.129	0	0	0
2011/06/30	R186 2012/02/02	8.95	Put	Bond Future	3,351.0000	3,296.0000	(1.641)	0	0	0
2011/06/30	R186 2012/05/03			Bond Future	8.8740	8.8620	(0.135)	0.0000	0.0000	0
2011/06/30	R186 2012/05/03	9.00	Call	Bond Future	5,787.0000	5,838.0000	0.881	0	0	0
2011/06/30	R186 2012/05/03	9.00	Put	Bond Future	4,678.0000	4,622.0000	(1.197)	0	0	0
2011/06/30	R186 2012/05/03	9.05	Call	Bond Future	6,029.0000	6,082.0000	0.879	0	0	0
2011/06/30	R186 2012/05/03	9.05	Put	Bond Future	4,484.0000	4,430.0000	(1.204)	0	0	0
2011/06/30	R186 2012/05/03	8.95	Call	Bond Future	5,550.0000	5,599.0000	0.883	0	0	0
2011/06/30	R186 2012/05/03	8.95	Put	Bond Future	4,879.0000	4,821.0000	(1.189)	0	0	0
2011/06/30	R189 2011/08/04			Bond Future	214.7077	214.6982	(0.004)	0.0000	0.0000	0
2011/06/30	R189 2011/08/04	212.00	Call	Bond Future	2,708.0000	2,698.0000	(0.369)	0	0	0
2011/06/30	R189 2011/08/04	212.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2011/06/30	R189 2011/08/04	212.05	Call	Bond Future	2,658.0000	2,648.0000	(0.376)	0	0	0
2011/06/30	R189 2011/08/04	212.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/30	R189 2011/08/04	211.95	Call	Bond Future	2,758.0000	2,748.0000	(0.363)	0	0	0
2011/06/30	R189 2011/08/04	211.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/30	R197 2011/08/04			Bond Future	235.1662	235.1646	(0.001)	0.0000	0.0000	30
2011/06/30	R197 2011/08/04	231.50	Call	Bond Future	3,666.0000	3,665.0000	(0.027)	0	0	0
2011/06/30	R197 2011/08/04	231.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/30	R197 2011/08/04	231.55	Call	Bond Future	3,616.0000	3,615.0000	(0.028)	0	0	0
2011/06/30	R197 2011/08/04	231.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/30	R197 2011/08/04	231.45	Call	Bond Future	3,716.0000	3,715.0000	(0.027)	0	0	0
2011/06/30	R197 2011/08/04	231.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/30	R201 2011/08/04			Bond Future	7.1600	7.1530	(0.098)	0.0000	0.0000	170
2011/06/30	R201 2011/08/04	7.25	Call	Bond Future	516.0000	525.0000	1.744	0	0	0
2011/06/30	R201 2011/08/04	7.25	Put	Bond Future	244.0000	232.0000	(4.918)	0	0	0
2011/06/30	R201 2011/08/04	7.30	Call	Bond Future	617.0000	627.0000	1.621	0	0	0
2011/06/30	R201 2011/08/04	7.30	Put	Bond Future	194.0000	183.0000	(5.670)	0	0	0
2011/06/30	R201 2011/08/04	7.20	Call	Bond Future	427.0000	434.0000	1.639	0	0	0
2011/06/30	R201 2011/08/04	7.20	Put	Bond Future	306.0000	292.0000	(4.575)	0	0	0
2011/06/30	R201 2011/11/03			Bond Future	7.2590	7.2520	(0.096)	0.0000	0.0000	853
2011/06/30	R201 2011/11/03	8.00	Call	Bond Future	2,230.0000	2,244.0000	0.628	0	0	0
2011/06/30	R201 2011/11/03	8.00	Put	Bond Future	168.0000	163.0000	(2.976)	0	0	0
2011/06/30	R201 2011/11/03	8.05	Call	Bond Future	2,348.0000	2,363.0000	0.639	0	0	0
2011/06/30	R201 2011/11/03	8.05	Put	Bond Future	149.0000	144.0000	(3.356)	0	0	0
2011/06/30	R201 2011/11/03	7.95	Call	Bond Future	2,111.0000	2,125.0000	0.663	0	0	0
2011/06/30	R201 2011/11/03	7.95	Put	Bond Future	187.0000	181.0000	(3.209)	0	0	0
2011/06/30	R201 2012/02/02			Bond Future	7.3660	7.3580	(0.109)	0.0000	0.0000	0
2011/06/30	R201 2012/02/02	8.25	Call	Bond Future	2,545.0000	2,560.0000	0.589	0	0	0
2011/06/30	R201 2012/02/02	8.25	Put	Bond Future	277.0000	271.0000	(2.166)	0	0	0
2011/06/30	R201 2012/02/02	8.30	Call	Bond Future	2,653.0000	2,669.0000	0.603	0	0	0
2011/06/30	R201 2012/02/02	8.30	Put	Bond Future	258.0000	253.0000	(1.938)	0	0	0
2011/06/30	R201 2012/02/02	8.20	Call	Bond Future	2,441.0000	2,456.0000	0.615	0	0	0
2011/06/30	R201 2012/02/02	8.20	Put	Bond Future	299.0000	293.0000	(2.007)	0	0	0
2011/06/30	R201 2012/05/03			Bond Future	7.4990	7.4910	(0.107)	0.0000	0.0000	0

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2011/06/30	R201 2012/05/03	7.75	Call	Bond Future	1,514.0000	1,523.0000	0.594	0	0	0
2011/06/30	R201 2012/05/03	7.75	Put	Bond Future	918.0000	908.0000	(1.089)	0	0	0
2011/06/30	R201 2012/05/03	7.80	Call	Bond Future	1,587.0000	1,597.0000	0.630	0	0	0
2011/06/30	R201 2012/05/03	7.80	Put	Bond Future	872.0000	863.0000	(1.032)	0	0	0
2011/06/30	R201 2012/05/03	7.70	Call	Bond Future	1,442.0000	1,451.0000	0.624	0	0	0
2011/06/30	R201 2012/05/03	7.70	Put	Bond Future	964.0000	954.0000	(1.037)	0	0	0
2011/06/30	R202 2011/08/04			Bond Future	174.5486	174.2677	(0.161)	0.0000	0.0000	18,698
2011/06/30	R202 2011/08/04	1.00	Call	Bond Future	173,549.0000	173,268.0000	(0.162)	0	0	0
2011/06/30	R202 2011/08/04	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/30	R202 2011/08/04	1.05	Call	Bond Future	173,499.0000	173,218.0000	(0.162)	0	0	0
2011/06/30	R202 2011/08/04	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/30	R202 2011/08/04	0.95	Call	Bond Future	173,599.0000	173,318.0000	(0.162)	0	0	0
2011/06/30	R202 2011/08/04	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/30	R202 2011/11/03			Bond Future	177.1343	176.8484	(0.161)	0.0000	0.0000	400
2011/06/30	R202 2011/11/03	0.50	Call	Bond Future	176,634.0000	176,348.0000	(0.162)	0	0	0
2011/06/30	R202 2011/11/03	0.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/30	R202 2011/11/03	0.55	Call	Bond Future	176,584.0000	176,298.0000	(0.162)	0	0	0
2011/06/30	R202 2011/11/03	0.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/30	R202 2011/11/03	0.45	Call	Bond Future	176,684.0000	176,398.0000	(0.162)	0	0	0
2011/06/30	R202 2011/11/03	0.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/30	R203 2011/08/04			Bond Future	8.1600	8.1590	(0.012)	0.0000	0.0000	824
2011/06/30	R203 2011/08/04	8.00	Call	Bond Future	370.0000	363.0000	(1.892)	0	0	0
2011/06/30	R203 2011/08/04	8.00	Put	Bond Future	1,133.0000	1,121.0000	(1.059)	0	0	0
2011/06/30	R203 2011/08/04	8.05	Call	Bond Future	457.0000	449.0000	(1.751)	0	0	0
2011/06/30	R203 2011/08/04	8.05	Put	Bond Future	981.0000	968.0000	(1.325)	0	0	0
2011/06/30	R203 2011/08/04	7.95	Call	Bond Future	296.0000	289.0000	(2.365)	0	0	0
2011/06/30	R203 2011/08/04	7.95	Put	Bond Future	1,298.0000	1,287.0000	(0.847)	0	0	0
2011/06/30	R203 2011/11/03			Bond Future	8.2720	8.2710	(0.012)	0.0000	0.0000	1,624
2011/06/30	R203 2011/11/03	8.50	Call	Bond Future	1,966.0000	1,964.0000	(0.102)	0	0	0
2011/06/30	R203 2011/11/03	8.50	Put	Bond Future	932.0000	925.0000	(0.751)	0	0	0
2011/06/30	R203 2011/11/03	8.55	Call	Bond Future	2,111.0000	2,109.0000	(0.095)	0	0	0
2011/06/30	R203 2011/11/03	8.55	Put	Bond Future	852.0000	845.0000	(0.822)	0	0	0
2011/06/30	R203 2011/11/03	8.45	Call	Bond Future	1,826.0000	1,823.0000	(0.164)	0	0	0

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2011/06/30	R203 2011/11/03	8.45	Put	Bond Future	1,018.0000	1,010.0000	(0.786)	0	0	0
2011/06/30	R203 2012/02/02			Bond Future	8.3930	8.3910	(0.024)	0.0000	0.0000	0
2011/06/30	R203 2012/02/02	8.75	Call	Bond Future	2,828.0000	2,829.0000	0.035	0	0	0
2011/06/30	R203 2012/02/02	8.75	Put	Bond Future	1,279.0000	1,271.0000	(0.625)	0	0	0
2011/06/30	R203 2012/02/02	8.80	Call	Bond Future	2,969.0000	2,970.0000	0.034	0	0	0
2011/06/30	R203 2012/02/02	8.80	Put	Bond Future	1,205.0000	1,197.0000	(0.664)	0	0	0
2011/06/30	R203 2012/02/02	8.70	Call	Bond Future	2,690.0000	2,692.0000	0.074	0	0	0
2011/06/30	R203 2012/02/02	8.70	Put	Bond Future	1,356.0000	1,349.0000	(0.516)	0	0	0
2011/06/30	R203 2012/05/03			Bond Future	8.5240	8.5230	(0.012)	0.0000	0.0000	0
2011/06/30	R203 2012/05/03	8.75	Call	Bond Future	2,740.0000	2,738.0000	(0.073)	0	0	0
2011/06/30	R203 2012/05/03	8.75	Put	Bond Future	1,797.0000	1,790.0000	(0.390)	0	0	0
2011/06/30	R203 2012/05/03	8.80	Call	Bond Future	2,865.0000	2,864.0000	(0.035)	0	0	0
2011/06/30	R203 2012/05/03	8.80	Put	Bond Future	1,714.0000	1,709.0000	(0.292)	0	0	0
2011/06/30	R203 2012/05/03	8.70	Call	Bond Future	2,617.0000	2,616.0000	(0.038)	0	0	0
2011/06/30	R203 2012/05/03	8.70	Put	Bond Future	1,881.0000	1,876.0000	(0.266)	0	0	0
2011/06/30	R204 2011/08/04			Bond Future	8.3470	8.3360	(0.132)	0.0000	0.0000	70
2011/06/30	R204 2011/08/04	8.00	Call	Bond Future	170.0000	173.0000	1.765	0	0	0
2011/06/30	R204 2011/08/04	8.00	Put	Bond Future	2,051.0000	1,995.0000	(2.730)	0	0	0
2011/06/30	R204 2011/08/04	8.05	Call	Bond Future	221.0000	226.0000	2.262	0	0	0
2011/06/30	R204 2011/08/04	8.05	Put	Bond Future	1,828.0000	1,774.0000	(2.954)	0	0	0
2011/06/30	R204 2011/08/04	7.95	Call	Bond Future	128.0000	131.0000	2.344	0	0	0
2011/06/30	R204 2011/08/04	7.95	Put	Bond Future	2,284.0000	2,228.0000	(2.452)	0	0	0
2011/06/30	R204 2011/11/03			Bond Future	8.4520	8.4400	(0.142)	0.0000	0.0000	2,131
2011/06/30	R204 2011/11/03	8.75	Call	Bond Future	2,523.0000	2,558.0000	1.387	0	0	0
2011/06/30	R204 2011/11/03	8.75	Put	Bond Future	992.0000	964.0000	(2.823)	0	0	0
2011/06/30	R204 2011/11/03	8.80	Call	Bond Future	2,694.0000	2,730.0000	1.336	0	0	0
2011/06/30	R204 2011/11/03	8.80	Put	Bond Future	909.0000	882.0000	(2.970)	0	0	0
2011/06/30	R204 2011/11/03	8.70	Call	Bond Future	2,358.0000	2,392.0000	1.442	0	0	0
2011/06/30	R204 2011/11/03	8.70	Put	Bond Future	1,081.0000	1,053.0000	(2.590)	0	0	0
2011/06/30	R204 2012/02/02			Bond Future	8.5610	8.5490	(0.140)	0.0000	0.0000	0
2011/06/30	R204 2012/02/02	9.00	Call	Bond Future	3,396.0000	3,432.0000	1.060	0	0	0
2011/06/30	R204 2012/02/02	9.00	Put	Bond Future	1,222.0000	1,198.0000	(1.964)	0	0	0
2011/06/30	R204 2012/02/02	9.05	Call	Bond Future	3,563.0000	3,600.0000	1.038	0	0	0
2011/06/30	R204 2012/02/02	9.05	Put	Bond Future	1,145.0000	1,122.0000	(2.009)	0	0	0

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2011/06/30	R204 2012/02/02	8.95	Call	Bond Future	3,232.0000	3,267.0000	1.083	0	0	0
2011/06/30	R204 2012/02/02	8.95	Put	Bond Future	1,303.0000	1,277.0000	(1.995)	0	0	0
2011/06/30	R204 2012/05/03			Bond Future	8.6810	8.6680	(0.150)	0.0000	0.0000	0
2011/06/30	R204 2012/05/03	8.75	Call	Bond Future	2,865.0000	2,894.0000	1.012	0	0	0
2011/06/30	R204 2012/05/03	8.75	Put	Bond Future	2,531.0000	2,497.0000	(1.343)	0	0	0
2011/06/30	R204 2012/05/03	8.80	Call	Bond Future	2,998.0000	3,028.0000	1.001	0	0	0
2011/06/30	R204 2012/05/03	8.80	Put	Bond Future	2,423.0000	2,390.0000	(1.362)	0	0	0
2011/06/30	R204 2012/05/03	8.70	Call	Bond Future	2,734.0000	2,763.0000	1.061	0	0	0
2011/06/30	R204 2012/05/03	8.70	Put	Bond Future	2,642.0000	2,608.0000	(1.287)	0	0	0
2011/06/30	R206 2011/08/04			Bond Future	6.9740	6.9620	(0.172)	0.0000	0.0000	9,866
2011/06/30	R206 2011/08/04	7.00	Call	Bond Future	316.0000	327.0000	3.481	0	0	0
2011/06/30	R206 2011/08/04	7.00	Put	Bond Future	258.0000	243.0000	(5.814)	0	0	0
2011/06/30	R206 2011/08/04	7.05	Call	Bond Future	381.0000	393.0000	3.150	0	0	0
2011/06/30	R206 2011/08/04	7.05	Put	Bond Future	213.0000	198.0000	(7.042)	0	0	0
2011/06/30	R206 2011/08/04	6.95	Call	Bond Future	260.0000	269.0000	3.462	0	0	0
2011/06/30	R206 2011/08/04	6.95	Put	Bond Future	313.0000	296.0000	(5.431)	0	0	0
2011/06/30	R206 2011/11/03			Bond Future	7.0800	7.0660	(0.198)	0.0000	0.0000	0
2011/06/30	R206 2011/11/03	7.75	Call	Bond Future	1,478.0000	1,499.0000	1.421	0	0	0
2011/06/30	R206 2011/11/03	7.75	Put	Bond Future	146.0000	139.0000	(4.795)	0	0	0
2011/06/30	R206 2011/11/03	7.80	Call	Bond Future	1,560.0000	1,582.0000	1.410	0	0	0
2011/06/30	R206 2011/11/03	7.80	Put	Bond Future	130.0000	124.0000	(4.615)	0	0	0
2011/06/30	R206 2011/11/03	7.70	Call	Bond Future	1,395.0000	1,416.0000	1.505	0	0	0
2011/06/30	R206 2011/11/03	7.70	Put	Bond Future	162.0000	155.0000	(4.321)	0	0	0
2011/06/30	R206 2012/02/02			Bond Future	7.2040	7.1880	(0.222)	0.0000	0.0000	0
2011/06/30	R206 2012/02/02	8.00	Call	Bond Future	1,654.0000	1,675.0000	1.270	0	0	0
2011/06/30	R206 2012/02/02	8.00	Put	Bond Future	246.0000	238.0000	(3.252)	0	0	0
2011/06/30	R206 2012/02/02	8.05	Call	Bond Future	1,725.0000	1,747.0000	1.275	0	0	0
2011/06/30	R206 2012/02/02	8.05	Put	Bond Future	229.0000	223.0000	(2.620)	0	0	0
2011/06/30	R206 2012/02/02	7.95	Call	Bond Future	1,585.0000	1,605.0000	1.262	0	0	0
2011/06/30	R206 2012/02/02	7.95	Put	Bond Future	265.0000	256.0000	(3.396)	0	0	0
2011/06/30	R206 2012/05/03			Bond Future	7.3810	7.3640	(0.230)	0.0000	0.0000	0
2011/06/30	R206 2012/05/03	7.50	Call	Bond Future	863.0000	877.0000	1.622	0	0	0
2011/06/30	R206 2012/05/03	7.50	Put	Bond Future	677.0000	665.0000	(1.773)	0	0	0
2011/06/30	R206 2012/05/03	7.55	Call	Bond Future	909.0000	922.0000	1.430	0	0	0

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2011/06/30	R206 2012/05/03	7.55	Put	Bond Future	645.0000	632.0000	(2.016)	0	0	0
2011/06/30	R206 2012/05/03	7.45	Call	Bond Future	819.0000	832.0000	1.587	0	0	0
2011/06/30	R206 2012/05/03	7.45	Put	Bond Future	711.0000	698.0000	(1.828)	0	0	0
2011/06/30	R207 2011/08/04			Bond Future	8.4290	8.4280	(0.012)	0.0000	0.0000	5,725
2011/06/30	R207 2011/08/04	8.25	Call	Bond Future	412.0000	403.0000	(2.184)	0	0	0
2011/06/30	R207 2011/08/04	8.25	Put	Bond Future	1,436.0000	1,421.0000	(1.045)	0	0	0
2011/06/30	R207 2011/08/04	8.30	Call	Bond Future	510.0000	501.0000	(1.765)	0	0	0
2011/06/30	R207 2011/08/04	8.30	Put	Bond Future	1,247.0000	1,232.0000	(1.203)	0	0	0
2011/06/30	R207 2011/08/04	8.20	Call	Bond Future	328.0000	320.0000	(2.439)	0	0	0
2011/06/30	R207 2011/08/04	8.20	Put	Bond Future	1,641.0000	1,627.0000	(0.853)	0	0	0
2011/06/30	R207 2011/11/03			Bond Future	8.5230	8.5220	(0.012)	0.0000	0.0000	600
2011/06/30	R207 2011/11/03	8.75	Call	Bond Future	2,473.0000	2,469.0000	(0.162)	0	0	0
2011/06/30	R207 2011/11/03	8.75	Put	Bond Future	1,227.0000	1,218.0000	(0.733)	0	0	0
2011/06/30	R207 2011/11/03	8.80	Call	Bond Future	2,645.0000	2,642.0000	(0.113)	0	0	0
2011/06/30	R207 2011/11/03	8.80	Put	Bond Future	1,128.0000	1,119.0000	(0.798)	0	0	0
2011/06/30	R207 2011/11/03	8.70	Call	Bond Future	2,300.0000	2,296.0000	(0.174)	0	0	0
2011/06/30	R207 2011/11/03	8.70	Put	Bond Future	1,327.0000	1,317.0000	(0.754)	0	0	0
2011/06/30	R207 2012/02/02			Bond Future	8.6220	8.6210	(0.012)	0.0000	0.0000	0
2011/06/30	R207 2012/02/02	9.00	Call	Bond Future	3,412.0000	3,411.0000	(0.029)	0	0	0
2011/06/30	R207 2012/02/02	9.00	Put	Bond Future	1,405.0000	1,399.0000	(0.427)	0	0	0
2011/06/30	R207 2012/02/02	9.05	Call	Bond Future	3,586.0000	3,585.0000	(0.028)	0	0	0
2011/06/30	R207 2012/02/02	9.05	Put	Bond Future	1,318.0000	1,312.0000	(0.455)	0	0	0
2011/06/30	R207 2012/02/02	8.95	Call	Bond Future	3,243.0000	3,241.0000	(0.062)	0	0	0
2011/06/30	R207 2012/02/02	8.95	Put	Bond Future	1,499.0000	1,491.0000	(0.534)	0	0	0
2011/06/30	R207 2012/05/03			Bond Future	8.7320	8.7310	(0.011)	0.0000	0.0000	0
2011/06/30	R207 2012/05/03	8.75	Call	Bond Future	2,946.0000	2,944.0000	(0.068)	0	0	0
2011/06/30	R207 2012/05/03	8.75	Put	Bond Future	2,852.0000	2,845.0000	(0.245)	0	0	0
2011/06/30	R207 2012/05/03	8.80	Call	Bond Future	3,086.0000	3,084.0000	(0.065)	0	0	0
2011/06/30	R207 2012/05/03	8.80	Put	Bond Future	2,731.0000	2,724.0000	(0.256)	0	0	0
2011/06/30	R207 2012/05/03	8.70	Call	Bond Future	2,809.0000	2,807.0000	(0.071)	0	0	0
2011/06/30	R207 2012/05/03	8.70	Put	Bond Future	2,977.0000	2,969.0000	(0.269)	0	0	0
2011/06/30	R208 2011/08/04			Bond Future	8.4660	8.4500	(0.189)	0.0000	0.0000	1,361
2011/06/30	R208 2011/08/04	8.25	Call	Bond Future	409.0000	427.0000	4.401	0	0	0

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2011/06/30	R208 2011/08/04	8.25	Put	Bond Future	1,723.0000	1,645.0000	(4.527)	0	0	0
2011/06/30	R208 2011/08/04	8.30	Call	Bond Future	506.0000	527.0000	4.150	0	0	0
2011/06/30	R208 2011/08/04	8.30	Put	Bond Future	1,514.0000	1,438.0000	(5.020)	0	0	0
2011/06/30	R208 2011/08/04	8.20	Call	Bond Future	327.0000	341.0000	4.281	0	0	0
2011/06/30	R208 2011/08/04	8.20	Put	Bond Future	1,949.0000	1,866.0000	(4.259)	0	0	0
2011/06/30	R208 2011/11/03			Bond Future	8.5540	8.5380	(0.187)	0.0000	0.0000	5,997
2011/06/30	R208 2011/11/03	8.75	Call	Bond Future	2,441.0000	2,492.0000	2.089	0	0	0
2011/06/30	R208 2011/11/03	8.75	Put	Bond Future	1,296.0000	1,253.0000	(3.318)	0	0	0
2011/06/30	R208 2011/11/03	8.80	Call	Bond Future	2,623.0000	2,676.0000	2.021	0	0	0
2011/06/30	R208 2011/11/03	8.80	Put	Bond Future	1,189.0000	1,147.0000	(3.532)	0	0	0
2011/06/30	R208 2011/11/03	8.70	Call	Bond Future	2,266.0000	2,315.0000	2.162	0	0	0
2011/06/30	R208 2011/11/03	8.70	Put	Bond Future	1,411.0000	1,366.0000	(3.189)	0	0	0
2011/06/30	R208 2012/02/02			Bond Future	8.6440	8.6270	(0.197)	0.0000	0.0000	0
2011/06/30	R208 2012/02/02	9.00	Call	Bond Future	3,655.0000	3,712.0000	1.560	0	0	0
2011/06/30	R208 2012/02/02	9.00	Put	Bond Future	1,636.0000	1,595.0000	(2.506)	0	0	0
2011/06/30	R208 2012/02/02	9.05	Call	Bond Future	3,838.0000	3,897.0000	1.537	0	0	0
2011/06/30	R208 2012/02/02	9.05	Put	Bond Future	1,540.0000	1,502.0000	(2.468)	0	0	0
2011/06/30	R208 2012/02/02	8.95	Call	Bond Future	3,476.0000	3,532.0000	1.611	0	0	0
2011/06/30	R208 2012/02/02	8.95	Put	Bond Future	1,737.0000	1,695.0000	(2.418)	0	0	0
2011/06/30	R208 2012/05/03			Bond Future	8.7420	8.7240	(0.206)	0.0000	0.0000	0
2011/06/30	R208 2012/05/03	9.00	Call	Bond Future	3,876.0000	3,931.0000	1.419	0	0	0
2011/06/30	R208 2012/05/03	9.00	Put	Bond Future	2,442.0000	2,396.0000	(1.884)	0	0	0
2011/06/30	R208 2012/05/03	9.05	Call	Bond Future	4,043.0000	4,099.0000	1.385	0	0	0
2011/06/30	R208 2012/05/03	9.05	Put	Bond Future	2,335.0000	2,290.0000	(1.927)	0	0	0
2011/06/30	R208 2012/05/03	8.95	Call	Bond Future	3,713.0000	3,766.0000	1.427	0	0	0
2011/06/30	R208 2012/05/03	8.95	Put	Bond Future	2,555.0000	2,507.0000	(1.879)	0	0	0
2011/06/30	R209 2011/08/04			Bond Future	8.9380	8.9270	(0.123)	0.0000	0.0000	0
2011/06/30	R209 2011/08/04	8.50	Call	Bond Future	201.0000	204.0000	1.493	0	0	0
2011/06/30	R209 2011/08/04	8.50	Put	Bond Future	3,722.0000	3,639.0000	(2.230)	0	0	0
2011/06/30	R209 2011/08/04	8.55	Call	Bond Future	261.0000	265.0000	1.533	0	0	0
2011/06/30	R209 2011/08/04	8.55	Put	Bond Future	3,366.0000	3,285.0000	(2.406)	0	0	0
2011/06/30	R209 2011/08/04	8.45	Call	Bond Future	153.0000	154.0000	0.654	0	0	0
2011/06/30	R209 2011/08/04	8.45	Put	Bond Future	4,093.0000	4,008.0000	(2.077)	0	0	0
2011/06/30	R209 2011/08/04	10.10	Call	Bond Future	8,177.0000	8,261.0000	1.027	0	0	0

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2011/06/30	R209 2011/08/04	10.10	Put	Bond Future	6.0000	5.0000	(16.667)	0	0	0
2011/06/30	R209 2011/11/03			Bond Future	9.0050	8.9940	(0.122)	0.0000	0.0000	1,315
2011/06/30	R209 2011/11/03	8.75	Call	Bond Future	1,631.0000	1,655.0000	1.471	0	0	0
2011/06/30	R209 2011/11/03	8.75	Put	Bond Future	3,623.0000	3,562.0000	(1.684)	0	0	0
2011/06/30	R209 2011/11/03	8.80	Call	Bond Future	1,787.0000	1,812.0000	1.399	0	0	0
2011/06/30	R209 2011/11/03	8.80	Put	Bond Future	3,381.0000	3,322.0000	(1.745)	0	0	0
2011/06/30	R209 2011/11/03	8.70	Call	Bond Future	1,485.0000	1,507.0000	1.481	0	0	0
2011/06/30	R209 2011/11/03	8.70	Put	Bond Future	3,877.0000	3,815.0000	(1.599)	0	0	0
2011/06/30	R209 2012/02/02			Bond Future	9.0720	9.0610	(0.121)	0.0000	0.0000	0
2011/06/30	R209 2012/02/02	9.00	Call	Bond Future	3,202.0000	3,236.0000	1.062	0	0	0
2011/06/30	R209 2012/02/02	9.00	Put	Bond Future	3,749.0000	3,700.0000	(1.307)	0	0	0
2011/06/30	R209 2012/02/02	9.05	Call	Bond Future	3,389.0000	3,424.0000	1.033	0	0	0
2011/06/30	R209 2012/02/02	9.05	Put	Bond Future	3,555.0000	3,507.0000	(1.350)	0	0	0
2011/06/30	R209 2012/02/02	8.95	Call	Bond Future	3,021.0000	3,053.0000	1.059	0	0	0
2011/06/30	R209 2012/02/02	8.95	Put	Bond Future	3,951.0000	3,900.0000	(1.291)	0	0	0
2011/06/30	R209 2012/05/03			Bond Future	9.1430	9.1310	(0.131)	0.0000	0.0000	0
2011/06/30	R209 2012/05/03	9.00	Call	Bond Future	3,648.0000	3,685.0000	1.014	0	0	0
2011/06/30	R209 2012/05/03	9.00	Put	Bond Future	4,726.0000	4,673.0000	(1.121)	0	0	0
2011/06/30	R209 2012/05/03	9.05	Call	Bond Future	3,829.0000	3,867.0000	0.992	0	0	0
2011/06/30	R209 2012/05/03	9.05	Put	Bond Future	4,527.0000	4,476.0000	(1.127)	0	0	0
2011/06/30	R209 2012/05/03	8.95	Call	Bond Future	3,474.0000	3,509.0000	1.007	0	0	0
2011/06/30	R209 2012/05/03	8.95	Put	Bond Future	4,935.0000	4,880.0000	(1.114)	0	0	0
2011/06/30	R210 2011/08/04			Bond Future	131.1056	131.1047	(0.001)	0.0000	0.0000	425
2011/06/30	R210 2011/08/04	106.00	Call	Bond Future	25,106.0000	25,105.0000	(0.004)	0	0	0
2011/06/30	R210 2011/08/04	106.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/30	R210 2011/08/04	106.05	Call	Bond Future	25,056.0000	25,055.0000	(0.004)	0	0	0
2011/06/30	R210 2011/08/04	106.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/30	R210 2011/08/04	105.95	Call	Bond Future	25,156.0000	25,155.0000	(0.004)	0	0	0
2011/06/30	R210 2011/08/04	105.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/30	R211 2011/08/04			Bond Future	107.9857	107.9834	(0.002)	0.0000	0.0000	0
2011/06/30	R211 2011/08/04	1.50	Call	Bond Future	106,486.0000	106,483.0000	(0.003)	0	0	0
2011/06/30	R211 2011/08/04	1.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/30	R211 2011/08/04	1.55	Call	Bond Future	106,436.0000	106,433.0000	(0.003)	0	0	0

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2011/06/30	R211 2011/08/04	1.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/30	R211 2011/08/04	1.45	Call	Bond Future	106,536.0000	106,533.0000	(0.003)	0	0	0
2011/06/30	R211 2011/08/04	1.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/30	R211 2011/11/03			Bond Future	109.5853	109.5826	(0.002)	0.0000	0.0000	529
2011/06/30	R211 2011/11/03	1.25	Call	Bond Future	108,335.0000	108,333.0000	(0.002)	0	0	0
2011/06/30	R211 2011/11/03	1.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/30	R211 2011/11/03	1.30	Call	Bond Future	108,285.0000	108,283.0000	(0.002)	0	0	0
2011/06/30	R211 2011/11/03	1.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/30	R211 2011/11/03	1.20	Call	Bond Future	108,385.0000	108,383.0000	(0.002)	0	0	0
2011/06/30	R211 2011/11/03	1.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/30	R212 2011/08/04			Bond Future	106.9098	106.6157	(0.275)	0.0000	0.0000	3,852
2011/06/30	R212 2011/08/04	2.50	Call	Bond Future	104,410.0000	104,116.0000	(0.282)	0	0	0
2011/06/30	R212 2011/08/04	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/30	R212 2011/08/04	2.55	Call	Bond Future	104,360.0000	104,066.0000	(0.282)	0	0	0
2011/06/30	R212 2011/08/04	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/30	R212 2011/08/04	2.45	Call	Bond Future	104,460.0000	104,166.0000	(0.281)	0	0	0
2011/06/30	R212 2011/08/04	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/30	R212 2011/11/03			Bond Future	108.4934	108.1946	(0.275)	0.0000	0.0000	240
2011/06/30	R212 2011/11/03	2.50	Call	Bond Future	105,993.0000	105,695.0000	(0.281)	0	0	0
2011/06/30	R212 2011/11/03	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/30	R212 2011/11/03	2.55	Call	Bond Future	105,943.0000	105,645.0000	(0.281)	0	0	0
2011/06/30	R212 2011/11/03	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/30	R212 2011/11/03	2.45	Call	Bond Future	106,043.0000	105,745.0000	(0.281)	0	0	0
2011/06/30	R212 2011/11/03	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/30	R213 2011/08/04			Bond Future	8.9100	8.8990	(0.123)	0.0000	0.0000	0
2011/06/30	R213 2011/08/04	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/30	R213 2011/08/04	8.00	Put	Bond Future	7,736.0000	7,648.0000	(1.138)	0	0	0
2011/06/30	R213 2011/08/04	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/30	R213 2011/08/04	8.05	Put	Bond Future	7,283.0000	7,196.0000	(1.195)	0	0	0
2011/06/30	R213 2011/08/04	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/30	R213 2011/08/04	7.95	Put	Bond Future	8,192.0000	8,104.0000	(1.074)	0	0	0
2011/06/30	R213 2011/11/03			Bond Future	8.9840	8.9730	(0.122)	0.0000	0.0000	0
2011/06/30	R213 2011/11/03	8.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/06/30	R213 2011/11/03	8.75	Put	Bond Future	1,864.0000	1,778.0000	(4.614)	0	0	0
2011/06/30	R213 2011/11/03	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/30	R213 2011/11/03	8.80	Put	Bond Future	1,461.0000	1,374.0000	(5.955)	0	0	0
2011/06/30	R213 2011/11/03	8.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/30	R213 2011/11/03	8.70	Put	Bond Future	2,271.0000	2,185.0000	(3.787)	0	0	0
2011/06/30	R213 2012/02/02			Bond Future	9.0600	9.0490	(0.121)	0.0000	0.0000	0
2011/06/30	R213 2012/02/02	9.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/30	R213 2012/02/02	9.00	Put	Bond Future	465.0000	380.0000	(18.280)	0	0	0
2011/06/30	R213 2012/02/02	9.05	Call	Bond Future	0.0000	8.0000	100.000	0	0	0
2011/06/30	R213 2012/02/02	9.05	Put	Bond Future	77.0000	0.0000	(100.000)	0	0	0
2011/06/30	R213 2012/02/02	8.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/30	R213 2012/02/02	8.95	Put	Bond Future	856.0000	771.0000	(9.930)	0	0	0
2011/06/30	R213 2012/05/03			Bond Future	9.1360	9.1240	(0.131)	0.0000	0.0000	0
2011/06/30	R213 2012/05/03	9.25	Call	Bond Future	861.0000	952.0000	10.569	0	0	0
2011/06/30	R213 2012/05/03	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/30	R213 2012/05/03	9.30	Call	Bond Future	1,234.0000	1,325.0000	7.374	0	0	0
2011/06/30	R213 2012/05/03	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/30	R213 2012/05/03	9.20	Call	Bond Future	485.0000	576.0000	18.763	0	0	0
2011/06/30	R213 2012/05/03	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/30	RZ02 2011/08/04			Bond Future	0.0780	0.1030	32.051	0.0000	0.0000	0
2011/06/30	RZ02 2011/08/04	1.00	Call	Bond Future	24,940.0000	24,940.0000	0.000	0	0	0
2011/06/30	RZ02 2011/08/04	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/30	RZ02 2011/08/04	1.05	Call	Bond Future	26,199.0000	26,199.0000	0.000	0	0	0
2011/06/30	RZ02 2011/08/04	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/30	RZ02 2011/08/04	0.95	Call	Bond Future	23,667.0000	23,667.0000	0.000	0	0	0
2011/06/30	RZ02 2011/08/04	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/30	RZ02 2011/11/03			Bond Future	0.0050	0.0050	0.000	0.0000	0.0000	0
2011/06/30	RZ02 2011/11/03	1.00	Call	Bond Future	27,590.0000	27,590.0000	0.000	0	0	0
2011/06/30	RZ02 2011/11/03	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/30	RZ02 2011/11/03	1.05	Call	Bond Future	28,834.0000	28,834.0000	0.000	0	0	0
2011/06/30	RZ02 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/30	RZ02 2011/11/03	0.95	Call	Bond Future	26,333.0000	26,333.0000	0.000	0	0	0
2011/06/30	RZ02 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/06/30	RZ11 2011/11/03			Bond Future	0.7760	0.7700	(0.773)	0.0000	0.0000	0
2011/06/30	RZ11 2011/11/03	1.00	Call	Bond Future	1,226.0000	1,226.0000	0.000	0	0	0
2011/06/30	RZ11 2011/11/03	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/30	RZ11 2011/11/03	1.05	Call	Bond Future	1,491.0000	1,491.0000	0.000	0	0	0
2011/06/30	RZ11 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/30	RZ11 2011/11/03	0.95	Call	Bond Future	961.0000	961.0000	0.000	0	0	0
2011/06/30	RZ11 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/30	RZ12 2011/08/04			Bond Future	2.0330	2.0290	(0.197)	0.0000	0.0000	0
2011/06/30	RZ12 2011/08/04	2.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/30	RZ12 2011/08/04	2.00	Put	Bond Future	283.0000	283.0000	0.000	0	0	0
2011/06/30	RZ12 2011/08/04	2.05	Call	Bond Future	204.0000	204.0000	0.000	0	0	0
2011/06/30	RZ12 2011/08/04	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/30	RZ12 2011/08/04	1.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/30	RZ12 2011/08/04	1.95	Put	Bond Future	773.0000	773.0000	0.000	0	0	0
2011/06/30	RZ12 2011/11/03			Bond Future	1.9230	1.9190	(0.208)	0.0000	0.0000	0
2011/06/30	RZ12 2011/11/03	2.00	Call	Bond Future	778.0000	778.0000	0.000	0	0	0
2011/06/30	RZ12 2011/11/03	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/30	RZ12 2011/11/03	2.05	Call	Bond Future	1,255.0000	1,255.0000	0.000	0	0	0
2011/06/30	RZ12 2011/11/03	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/30	RZ12 2011/11/03	1.95	Call	Bond Future	298.0000	298.0000	0.000	0	0	0
2011/06/30	RZ12 2011/11/03	1.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/30	TRT1 2011/08/04			Index Future	350.1110	350.2640	0.044	0.0000	0.0000	100
2011/06/30	TRT1 2011/11/03			Index Future	354.8330	354.9880	0.044	0.0000	0.0000	0
Total										227129.00