



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 02/06/2011

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

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2011/06/02	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/02	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/02	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/02	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/02	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/02	AL7T 2011/08/04			Index Future	389.0980	388.9260	(0.044)	0.0000	0.0000	30
2011/06/02	AL7T 2011/11/03			Index Future	394.9550	394.7810	(0.044)	0.0000	0.0000	0
2011/06/02	ALBI 2011/08/04			Index Future	357.4230	357.1650	(0.072)	0.0000	0.0000	1,019
2011/06/02	ALBI 2011/11/03			Index Future	362.8030	362.5410	(0.072)	0.0000	0.0000	0
2011/06/02	C155 2011/08/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/02	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/02	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/02	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/02	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/02	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/02	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/02	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/02	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/02	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/02	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/02	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/06/02	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0
2011/06/02	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/02	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/02	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/02	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/02	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/02	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/02	CRD1 2011/08/04			Index Future	160.7970	160.7200	(0.048)	0.0000	0.0000	2
2011/06/02	CRD1 2011/11/03			Index Future	162.9560	162.8790	(0.047)	0.0000	0.0000	0
2011/06/02	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/02	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/02	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/02	GOVI 2011/08/04			GOVI	358.1450	357.8980	(0.069)	0.0000	0.0000	179
2011/06/02	GOVI 2011/08/04	348.00	Call	GOVI	101,450.0000	98,980.0000	(2.435)	0	0	0
2011/06/02	GOVI 2011/08/04	348.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/06/02	GOVI 2011/08/04	348.01	Call	GOVI	101,350.0000	98,880.0000	(2.437)	0	0	0
2011/06/02	GOVI 2011/08/04	348.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/06/02	GOVI 2011/08/04	347.99	Call	GOVI	101,550.0000	99,080.0000	(2.432)	0	0	0
2011/06/02	GOVI 2011/08/04	347.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/06/02	GOVI 2011/11/03			GOVI	363.5360	363.2850	(0.069)	0.0000	0.0000	0
2011/06/02	GOVI 2011/11/03	357.00	Call	GOVI	65,360.0000	62,850.0000	(3.840)	0	0	0
2011/06/02	GOVI 2011/11/03	357.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/06/02	GOVI 2011/11/03	357.01	Call	GOVI	65,260.0000	62,750.0000	(3.846)	0	0	0
2011/06/02	GOVI 2011/11/03	357.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/06/02	GOVI 2011/11/03	356.99	Call	GOVI	65,460.0000	62,950.0000	(3.834)	0	0	0
2011/06/02	GOVI 2011/11/03	356.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0

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2011/06/02	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/06/02	IGOV 2011/08/04			Index Future	155.1700	155.3340	0.106	0.0000	0.0000	977
2011/06/02	IGOV 2011/11/03			Index Future	157.5060	157.6720	0.105	0.0000	0.0000	0
2011/06/02	ILBI 2011/08/04			Index Future	414.9480	410.9700	(0.959)	0.0000	0.0000	0
2011/06/02	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/06/02	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/06/02	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/06/02	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/06/02	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/06/02	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/06/02	JBAF 2011/06/15			Jibar Tradeable Future	5.5900	5.5900	0.000	0.0000	0.0000	3,891
2011/06/02	JBAF 2011/07/20			Jibar Tradeable Future	5.6200	5.6200	0.000	0.0000	0.0000	5,000
2011/06/02	JBAF 2011/08/17			Jibar Tradeable Future	5.6600	5.6500	(0.177)	0.0000	0.0000	0
2011/06/02	JBAF 2011/09/21			Jibar Tradeable Future	5.7400	5.7300	(0.174)	0.0000	0.0000	15,600
2011/06/02	JBAF 2011/10/19			Jibar Tradeable Future	5.8200	5.8100	(0.172)	0.0000	0.0000	0
2011/06/02	JBAF 2011/11/16			Jibar Tradeable Future	5.9600	5.9300	(0.503)	0.0000	0.0000	0
2011/06/02	JBAF 2011/12/21			Jibar Tradeable Future	6.0800	6.0500	(0.493)	0.0000	0.0000	5,591
2011/06/02	JBAF 2012/03/20			Jibar Tradeable Future	6.3900	6.3500	(0.626)	0.0000	0.0000	1,090
2011/06/02	JBAF 2012/06/20			Jibar Tradeable Future	6.7600	6.6900	(1.036)	0.0000	0.0000	2,890
2011/06/02	JBAF 2012/09/19			Jibar Tradeable Future	7.0700	7.0100	(0.849)	0.0000	0.0000	44,710
2011/06/02	JBAF 2012/12/19			Jibar Tradeable Future	7.3900	7.3200	(0.947)	0.0000	0.0000	490
2011/06/02	JBAF 2013/03/20			Jibar Tradeable Future	7.6900	7.6200	(0.910)	0.0000	0.0000	290
2011/06/02	JN02 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/06/02	JN02 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/02	JN02 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/02	JN02 2011/08/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0

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2011/06/02	JN02 2011/08/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/06/02	JN02 2011/08/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/06/02	JN02 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/02	JN05 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/06/02	JN05 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/02	JN05 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/02	JN05 2011/08/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/02	JN05 2011/08/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/06/02	JN05 2011/08/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/06/02	JN05 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/02	JN10 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/06/02	JN10 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/02	JN10 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/02	JN10 2011/08/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/02	JN10 2011/08/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/06/02	JN10 2011/08/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/06/02	JN10 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/02	OTH1 2011/08/04			Index Future	353.1480	352.8400	(0.087)	0.0000	0.0000	3
2011/06/02	OTH1 2011/11/03			Index Future	358.4640	358.1510	(0.087)	0.0000	0.0000	0
2011/06/02	R157 2011/08/04			Bond Future	7.5040	7.5140	0.133	0.0000	0.0000	7,195
2011/06/02	R157 2011/08/04	7.50	Call	Bond Future	730.0000	705.0000	(3.425)	0	0	1,000
2011/06/02	R157 2011/08/04	7.50	Put	Bond Future	746.0000	760.0000	1.877	0	0	0
2011/06/02	R157 2011/08/04	7.55	Call	Bond Future	834.0000	807.0000	(3.237)	0	0	0
2011/06/02	R157 2011/08/04	7.55	Put	Bond Future	654.0000	666.0000	1.835	0	0	0
2011/06/02	R157 2011/08/04	7.45	Call	Bond Future	635.0000	612.0000	(3.622)	0	0	0
2011/06/02	R157 2011/08/04	7.45	Put	Bond Future	847.0000	863.0000	1.889	0	0	0
2011/06/02	R157 2011/08/04	7.20	Put	Bond Future	1,478.0000	1,503.0000	1.691	0	0	0
2011/06/02	R157 2011/08/04	7.20	Call	Bond Future	280.0000	266.0000	(5.000)	0	0	1,320
2011/06/02	R157 2011/08/04	7.60	Put	Bond Future	570.0000	581.0000	1.930	0	0	0
2011/06/02	R157 2011/08/04	7.60	Call	Bond Future	945.0000	917.0000	(2.963)	0	0	440
2011/06/02	R157 2011/08/04	7.80	Call	Bond Future	1,465.0000	1,431.0000	(2.321)	0	0	0
2011/06/02	R157 2011/08/04	7.80	Put	Bond Future	313.0000	318.0000	1.597	0	0	440

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2011/06/02	R157 2011/08/04	8.20	Call	Bond Future	2,759.0000	2,721.0000	(1.377)	0	0	0
2011/06/02	R157 2011/08/04	8.20	Put	Bond Future	72.0000	73.0000	1.389	0	0	1,320
2011/06/02	R157 2011/11/03			Bond Future	7.6170	7.6270	0.131	0.0000	0.0000	3,358
2011/06/02	R157 2011/11/03	8.25	Call	Bond Future	2,639.0000	2,608.0000	(1.175)	0	0	0
2011/06/02	R157 2011/11/03	8.25	Put	Bond Future	341.0000	346.0000	1.466	0	0	0
2011/06/02	R157 2011/11/03	8.30	Call	Bond Future	2,785.0000	2,753.0000	(1.149)	0	0	0
2011/06/02	R157 2011/11/03	8.30	Put	Bond Future	307.0000	312.0000	1.629	0	0	0
2011/06/02	R157 2011/11/03	8.20	Call	Bond Future	2,496.0000	2,465.0000	(1.242)	0	0	0
2011/06/02	R157 2011/11/03	8.20	Put	Bond Future	377.0000	383.0000	1.592	0	0	0
2011/06/02	R157 2012/02/02			Bond Future	7.7460	7.7570	0.142	0.0000	0.0000	0
2011/06/02	R157 2012/02/02	8.50	Call	Bond Future	3,180.0000	3,149.0000	(0.975)	0	0	0
2011/06/02	R157 2012/02/02	8.50	Put	Bond Future	628.0000	635.0000	1.115	0	0	0
2011/06/02	R157 2012/02/02	8.55	Call	Bond Future	3,308.0000	3,277.0000	(0.937)	0	0	0
2011/06/02	R157 2012/02/02	8.55	Put	Bond Future	590.0000	597.0000	1.186	0	0	0
2011/06/02	R157 2012/02/02	8.45	Call	Bond Future	3,053.0000	3,023.0000	(0.983)	0	0	0
2011/06/02	R157 2012/02/02	8.45	Put	Bond Future	668.0000	676.0000	1.198	0	0	0
2011/06/02	R157 2012/05/03			Bond Future	7.8880	7.9000	0.152	0.0000	0.0000	0
2011/06/02	R157 2012/05/03	8.25	Call	Bond Future	2,359.0000	2,333.0000	(1.102)	0	0	0
2011/06/02	R157 2012/05/03	8.25	Put	Bond Future	1,211.0000	1,224.0000	1.073	0	0	0
2011/06/02	R157 2012/05/03	8.30	Call	Bond Future	2,461.0000	2,434.0000	(1.097)	0	0	0
2011/06/02	R157 2012/05/03	8.30	Put	Bond Future	1,156.0000	1,167.0000	0.952	0	0	0
2011/06/02	R157 2012/05/03	8.20	Call	Bond Future	2,259.0000	2,234.0000	(1.107)	0	0	0
2011/06/02	R157 2012/05/03	8.20	Put	Bond Future	1,269.0000	1,282.0000	1.024	0	0	0
2011/06/02	R186 2011/08/04			Bond Future	8.4070	8.4260	0.226	0.0000	0.0000	21,612
2011/06/02	R186 2011/08/04	8.25	Call	Bond Future	1,308.0000	1,224.0000	(6.422)	0	0	0
2011/06/02	R186 2011/08/04	8.25	Put	Bond Future	2,834.0000	2,933.0000	3.493	0	0	0
2011/06/02	R186 2011/08/04	8.30	Call	Bond Future	1,504.0000	1,413.0000	(6.051)	0	0	0
2011/06/02	R186 2011/08/04	8.30	Put	Bond Future	2,541.0000	2,633.0000	3.621	0	0	0
2011/06/02	R186 2011/08/04	8.20	Call	Bond Future	1,129.0000	1,053.0000	(6.732)	0	0	0
2011/06/02	R186 2011/08/04	8.20	Put	Bond Future	3,147.0000	3,254.0000	3.400	0	0	0
2011/06/02	R186 2011/08/04	8.35	Put	Bond Future	2,269.0000	2,353.0000	3.702	0	0	0
2011/06/02	R186 2011/08/04	8.35	Call	Bond Future	1,718.0000	1,619.0000	(5.763)	0	0	600
2011/06/02	R186 2011/08/04	8.70	Put	Bond Future	907.0000	946.0000	4.300	0	0	0
2011/06/02	R186 2011/08/04	8.70	Call	Bond Future	3,680.0000	3,537.0000	(3.886)	0	0	200

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2011/06/02	R186 2011/08/04	8.95	Call	Bond Future	5,478.0000	5,314.0000	(2.994)	0	0	0
2011/06/02	R186 2011/08/04	8.95	Put	Bond Future	413.0000	432.0000	4.600	0	0	200
2011/06/02	R186 2011/08/04	9.70	Call	Bond Future	11,573.0000	11,391.0000	(1.573)	0	0	0
2011/06/02	R186 2011/08/04	9.70	Put	Bond Future	22.0000	23.0000	4.545	0	0	600
2011/06/02	R186 2011/11/03			Bond Future	8.4770	8.4970	0.236	0.0000	0.0000	13,789
2011/06/02	R186 2011/11/03	9.00	Call	Bond Future	6,348.0000	6,202.0000	(2.300)	0	0	0
2011/06/02	R186 2011/11/03	9.00	Put	Bond Future	1,547.0000	1,590.0000	2.780	0	0	0
2011/06/02	R186 2011/11/03	9.05	Call	Bond Future	6,673.0000	6,524.0000	(2.233)	0	0	0
2011/06/02	R186 2011/11/03	9.05	Put	Bond Future	1,428.0000	1,468.0000	2.801	0	0	0
2011/06/02	R186 2011/11/03	8.95	Call	Bond Future	6,030.0000	5,888.0000	(2.355)	0	0	0
2011/06/02	R186 2011/11/03	8.95	Put	Bond Future	1,676.0000	1,723.0000	2.804	0	0	0
2011/06/02	R186 2011/11/03	8.75	Put	Bond Future	2,282.0000	2,342.0000	2.629	0	0	0
2011/06/02	R186 2011/11/03	8.75	Call	Bond Future	4,824.0000	4,695.0000	(2.674)	0	0	5,600
2011/06/02	R186 2012/02/02			Bond Future	8.5480	8.5690	0.246	0.0000	0.0000	2,500
2011/06/02	R186 2012/02/02	9.00	Call	Bond Future	6,676.0000	6,539.0000	(2.052)	0	0	0
2011/06/02	R186 2012/02/02	9.00	Put	Bond Future	2,582.0000	2,640.0000	2.246	0	0	0
2011/06/02	R186 2012/02/02	9.05	Call	Bond Future	6,969.0000	6,829.0000	(2.009)	0	0	0
2011/06/02	R186 2012/02/02	9.05	Put	Bond Future	2,435.0000	2,490.0000	2.259	0	0	0
2011/06/02	R186 2012/02/02	8.95	Call	Bond Future	6,388.0000	6,254.0000	(2.098)	0	0	0
2011/06/02	R186 2012/02/02	8.95	Put	Bond Future	2,737.0000	2,798.0000	2.229	0	0	0
2011/06/02	R186 2012/05/03			Bond Future	8.6220	8.6440	0.255	0.0000	0.0000	0
2011/06/02	R186 2012/05/03	9.00	Call	Bond Future	7,350.0000	7,218.0000	(1.796)	0	0	0
2011/06/02	R186 2012/05/03	9.00	Put	Bond Future	3,973.0000	4,042.0000	1.737	0	0	0
2011/06/02	R186 2012/05/03	9.05	Call	Bond Future	7,619.0000	7,485.0000	(1.759)	0	0	0
2011/06/02	R186 2012/05/03	9.05	Put	Bond Future	3,806.0000	3,873.0000	1.760	0	0	0
2011/06/02	R186 2012/05/03	8.95	Call	Bond Future	7,084.0000	6,955.0000	(1.821)	0	0	0
2011/06/02	R186 2012/05/03	8.95	Put	Bond Future	4,146.0000	4,217.0000	1.712	0	0	0
2011/06/02	R189 2011/08/04			Bond Future	212.9172	212.9773	0.028	0.0000	0.0000	0
2011/06/02	R189 2011/08/04	212.00	Call	Bond Future	917.0000	977.0000	6.543	0	0	0
2011/06/02	R189 2011/08/04	212.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/02	R189 2011/08/04	212.05	Call	Bond Future	867.0000	927.0000	6.920	0	0	0
2011/06/02	R189 2011/08/04	212.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/02	R189 2011/08/04	211.95	Call	Bond Future	967.0000	1,027.0000	6.205	0	0	0
2011/06/02	R189 2011/08/04	211.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/06/02	R197 2011/08/04			Bond Future	234.4425	234.7409	0.127	0.0000	0.0000	0
2011/06/02	R197 2011/08/04	231.50	Call	Bond Future	2,942.0000	3,241.0000	10.163	0	0	0
2011/06/02	R197 2011/08/04	231.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/02	R197 2011/08/04	231.55	Call	Bond Future	2,892.0000	3,191.0000	10.339	0	0	0
2011/06/02	R197 2011/08/04	231.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/02	R197 2011/08/04	231.45	Call	Bond Future	2,992.0000	3,291.0000	9.993	0	0	0
2011/06/02	R197 2011/08/04	231.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/02	R201 2011/08/04			Bond Future	7.1280	7.1320	0.056	0.0000	0.0000	170
2011/06/02	R201 2011/08/04	7.25	Call	Bond Future	693.0000	681.0000	(1.732)	0	0	0
2011/06/02	R201 2011/08/04	7.25	Put	Bond Future	324.0000	324.0000	0.000	0	0	0
2011/06/02	R201 2011/08/04	7.30	Call	Bond Future	793.0000	782.0000	(1.387)	0	0	0
2011/06/02	R201 2011/08/04	7.30	Put	Bond Future	273.0000	274.0000	0.366	0	0	0
2011/06/02	R201 2011/08/04	7.20	Call	Bond Future	601.0000	591.0000	(1.664)	0	0	0
2011/06/02	R201 2011/08/04	7.20	Put	Bond Future	383.0000	385.0000	0.522	0	0	0
2011/06/02	R201 2011/11/03			Bond Future	7.2210	7.2250	0.055	0.0000	0.0000	695
2011/06/02	R201 2011/11/03	8.00	Call	Bond Future	2,372.0000	2,361.0000	(0.464)	0	0	0
2011/06/02	R201 2011/11/03	8.00	Put	Bond Future	203.0000	204.0000	0.493	0	0	0
2011/06/02	R201 2011/11/03	8.05	Call	Bond Future	2,489.0000	2,478.0000	(0.442)	0	0	0
2011/06/02	R201 2011/11/03	8.05	Put	Bond Future	183.0000	183.0000	0.000	0	0	0
2011/06/02	R201 2011/11/03	7.95	Call	Bond Future	2,255.0000	2,243.0000	(0.532)	0	0	0
2011/06/02	R201 2011/11/03	7.95	Put	Bond Future	224.0000	223.0000	(0.446)	0	0	0
2011/06/02	R201 2012/02/02			Bond Future	7.3250	7.3300	0.068	0.0000	0.0000	0
2011/06/02	R201 2012/02/02	8.25	Call	Bond Future	2,676.0000	2,664.0000	(0.448)	0	0	0
2011/06/02	R201 2012/02/02	8.25	Put	Bond Future	301.0000	302.0000	0.332	0	0	0
2011/06/02	R201 2012/02/02	8.30	Call	Bond Future	2,784.0000	2,772.0000	(0.431)	0	0	0
2011/06/02	R201 2012/02/02	8.30	Put	Bond Future	282.0000	283.0000	0.355	0	0	0
2011/06/02	R201 2012/02/02	8.20	Call	Bond Future	2,572.0000	2,560.0000	(0.467)	0	0	0
2011/06/02	R201 2012/02/02	8.20	Put	Bond Future	324.0000	325.0000	0.309	0	0	0
2011/06/02	R201 2012/05/03			Bond Future	7.4470	7.4530	0.081	0.0000	0.0000	0
2011/06/02	R201 2012/05/03	7.75	Call	Bond Future	1,639.0000	1,628.0000	(0.671)	0	0	0
2011/06/02	R201 2012/05/03	7.75	Put	Bond Future	919.0000	922.0000	0.326	0	0	0
2011/06/02	R201 2012/05/03	7.80	Call	Bond Future	1,714.0000	1,703.0000	(0.642)	0	0	0
2011/06/02	R201 2012/05/03	7.80	Put	Bond Future	875.0000	879.0000	0.457	0	0	0

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2011/06/02	R201 2012/05/03	7.70	Call	Bond Future	1,565.0000	1,555.0000	(0.639)	0	0	0
2011/06/02	R201 2012/05/03	7.70	Put	Bond Future	963.0000	967.0000	0.415	0	0	0
2011/06/02	R202 2011/08/04			Bond Future	0.1030	0.0880	(14.563)	0.0000	0.0000	10,198
2011/06/02	R202 2011/08/04	1.00	Call	Bond Future	24,940.0000	25,397.0000	1.832	0	0	0
2011/06/02	R202 2011/08/04	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/02	R202 2011/08/04	1.05	Call	Bond Future	26,199.0000	26,657.0000	1.748	0	0	0
2011/06/02	R202 2011/08/04	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/02	R202 2011/08/04	0.95	Call	Bond Future	23,667.0000	24,125.0000	1.935	0	0	0
2011/06/02	R202 2011/08/04	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/02	R202 2011/11/03			Bond Future	0.0190	0.1900	900.000	0.0000	0.0000	400
2011/06/02	R202 2011/11/03	0.50	Call	Bond Future	13,997.0000	8,862.0000	(36.686)	0	0	0
2011/06/02	R202 2011/11/03	0.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/02	R202 2011/11/03	0.55	Call	Bond Future	15,375.0000	10,240.0000	(33.398)	0	0	0
2011/06/02	R202 2011/11/03	0.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/02	R202 2011/11/03	0.45	Call	Bond Future	12,606.0000	7,471.0000	(40.735)	0	0	0
2011/06/02	R202 2011/11/03	0.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/02	R203 2011/08/04			Bond Future	8.0130	8.0270	0.175	0.0000	0.0000	824
2011/06/02	R203 2011/08/04	8.00	Call	Bond Future	885.0000	846.0000	(4.407)	0	0	0
2011/06/02	R203 2011/08/04	8.00	Put	Bond Future	947.0000	975.0000	2.957	0	0	0
2011/06/02	R203 2011/08/04	8.05	Call	Bond Future	1,010.0000	967.0000	(4.257)	0	0	0
2011/06/02	R203 2011/08/04	8.05	Put	Bond Future	833.0000	857.0000	2.881	0	0	0
2011/06/02	R203 2011/08/04	7.95	Call	Bond Future	771.0000	734.0000	(4.799)	0	0	0
2011/06/02	R203 2011/08/04	7.95	Put	Bond Future	1,073.0000	1,103.0000	2.796	0	0	0
2011/06/02	R203 2011/11/03			Bond Future	8.1150	8.1300	0.185	0.0000	0.0000	1,630
2011/06/02	R203 2011/11/03	8.50	Call	Bond Future	2,572.0000	2,521.0000	(1.983)	0	0	0
2011/06/02	R203 2011/11/03	8.50	Put	Bond Future	818.0000	836.0000	2.200	0	0	0
2011/06/02	R203 2011/11/03	8.55	Call	Bond Future	2,731.0000	2,678.0000	(1.941)	0	0	0
2011/06/02	R203 2011/11/03	8.55	Put	Bond Future	752.0000	768.0000	2.128	0	0	0
2011/06/02	R203 2011/11/03	8.45	Call	Bond Future	2,419.0000	2,368.0000	(2.108)	0	0	0
2011/06/02	R203 2011/11/03	8.45	Put	Bond Future	891.0000	909.0000	2.020	0	0	0
2011/06/02	R203 2012/02/02			Bond Future	8.2270	8.2430	0.194	0.0000	0.0000	0
2011/06/02	R203 2012/02/02	8.75	Call	Bond Future	3,421.0000	3,369.0000	(1.520)	0	0	0
2011/06/02	R203 2012/02/02	8.75	Put	Bond Future	1,141.0000	1,160.0000	1.665	0	0	0

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2011/06/02	R203 2012/02/02	8.80	Call	Bond Future	3,571.0000	3,519.0000	(1.456)	0	0	0
2011/06/02	R203 2012/02/02	8.80	Put	Bond Future	1,077.0000	1,095.0000	1.671	0	0	0
2011/06/02	R203 2012/02/02	8.70	Call	Bond Future	3,274.0000	3,223.0000	(1.558)	0	0	0
2011/06/02	R203 2012/02/02	8.70	Put	Bond Future	1,209.0000	1,229.0000	1.654	0	0	0
2011/06/02	R203 2012/05/03			Bond Future	8.3450	8.3620	0.204	0.0000	0.0000	0
2011/06/02	R203 2012/05/03	8.75	Call	Bond Future	3,291.0000	3,243.0000	(1.459)	0	0	0
2011/06/02	R203 2012/05/03	8.75	Put	Bond Future	1,592.0000	1,616.0000	1.508	0	0	0
2011/06/02	R203 2012/05/03	8.80	Call	Bond Future	3,426.0000	3,377.0000	(1.430)	0	0	0
2011/06/02	R203 2012/05/03	8.80	Put	Bond Future	1,520.0000	1,543.0000	1.513	0	0	0
2011/06/02	R203 2012/05/03	8.70	Call	Bond Future	3,158.0000	3,111.0000	(1.488)	0	0	0
2011/06/02	R203 2012/05/03	8.70	Put	Bond Future	1,667.0000	1,692.0000	1.500	0	0	0
2011/06/02	R204 2011/08/04			Bond Future	8.1540	8.1630	0.110	0.0000	0.0000	0
2011/06/02	R204 2011/08/04	8.00	Call	Bond Future	669.0000	643.0000	(3.886)	0	0	0
2011/06/02	R204 2011/08/04	8.00	Put	Bond Future	1,509.0000	1,532.0000	1.524	0	0	0
2011/06/02	R204 2011/08/04	8.05	Call	Bond Future	778.0000	750.0000	(3.599)	0	0	0
2011/06/02	R204 2011/08/04	8.05	Put	Bond Future	1,345.0000	1,365.0000	1.487	0	0	0
2011/06/02	R204 2011/08/04	7.95	Call	Bond Future	570.0000	546.0000	(4.211)	0	0	0
2011/06/02	R204 2011/08/04	7.95	Put	Bond Future	1,685.0000	1,710.0000	1.484	0	0	0
2011/06/02	R204 2011/11/03			Bond Future	8.2480	8.2570	0.109	0.0000	0.0000	2,133
2011/06/02	R204 2011/11/03	8.75	Call	Bond Future	3,412.0000	3,373.0000	(1.143)	0	0	0
2011/06/02	R204 2011/11/03	8.75	Put	Bond Future	814.0000	823.0000	1.106	0	0	0
2011/06/02	R204 2011/11/03	8.80	Call	Bond Future	3,600.0000	3,560.0000	(1.111)	0	0	0
2011/06/02	R204 2011/11/03	8.80	Put	Bond Future	748.0000	756.0000	1.070	0	0	0
2011/06/02	R204 2011/11/03	8.70	Call	Bond Future	3,229.0000	3,191.0000	(1.177)	0	0	0
2011/06/02	R204 2011/11/03	8.70	Put	Bond Future	886.0000	896.0000	1.129	0	0	0
2011/06/02	R204 2012/02/02			Bond Future	8.3470	8.3570	0.120	0.0000	0.0000	0
2011/06/02	R204 2012/02/02	9.00	Call	Bond Future	4,269.0000	4,228.0000	(0.960)	0	0	0
2011/06/02	R204 2012/02/02	9.00	Put	Bond Future	1,013.0000	1,023.0000	0.987	0	0	0
2011/06/02	R204 2012/02/02	9.05	Call	Bond Future	4,450.0000	4,409.0000	(0.921)	0	0	0
2011/06/02	R204 2012/02/02	9.05	Put	Bond Future	950.0000	960.0000	1.053	0	0	0
2011/06/02	R204 2012/02/02	8.95	Call	Bond Future	4,091.0000	4,051.0000	(0.978)	0	0	0
2011/06/02	R204 2012/02/02	8.95	Put	Bond Future	1,079.0000	1,090.0000	1.019	0	0	0
2011/06/02	R204 2012/05/03			Bond Future	8.4530	8.4640	0.130	0.0000	0.0000	0
2011/06/02	R204 2012/05/03	8.75	Call	Bond Future	3,613.0000	3,576.0000	(1.024)	0	0	0

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2011/06/02	R204 2012/05/03	8.75	Put	Bond Future	2,164.0000	2,182.0000	0.832	0	0	0
2011/06/02	R204 2012/05/03	8.80	Call	Bond Future	3,761.0000	3,724.0000	(0.984)	0	0	0
2011/06/02	R204 2012/05/03	8.80	Put	Bond Future	2,071.0000	2,088.0000	0.821	0	0	0
2011/06/02	R204 2012/05/03	8.70	Call	Bond Future	3,467.0000	3,432.0000	(1.010)	0	0	0
2011/06/02	R204 2012/05/03	8.70	Put	Bond Future	2,260.0000	2,280.0000	0.885	0	0	0
2011/06/02	R206 2011/08/04			Bond Future	6.9200	6.9450	0.361	0.0000	0.0000	9,866
2011/06/02	R206 2011/08/04	7.00	Call	Bond Future	478.0000	443.0000	(7.322)	0	0	0
2011/06/02	R206 2011/08/04	7.00	Put	Bond Future	301.0000	321.0000	6.645	0	0	0
2011/06/02	R206 2011/08/04	7.05	Call	Bond Future	546.0000	510.0000	(6.593)	0	0	0
2011/06/02	R206 2011/08/04	7.05	Put	Bond Future	258.0000	277.0000	7.364	0	0	0
2011/06/02	R206 2011/08/04	6.95	Call	Bond Future	416.0000	384.0000	(7.692)	0	0	0
2011/06/02	R206 2011/08/04	6.95	Put	Bond Future	349.0000	373.0000	6.877	0	0	0
2011/06/02	R206 2011/11/03			Bond Future	7.0150	7.0440	0.413	0.0000	0.0000	0
2011/06/02	R206 2011/11/03	7.75	Call	Bond Future	1,625.0000	1,576.0000	(3.015)	0	0	0
2011/06/02	R206 2011/11/03	7.75	Put	Bond Future	163.0000	172.0000	5.521	0	0	0
2011/06/02	R206 2011/11/03	7.80	Call	Bond Future	1,708.0000	1,658.0000	(2.927)	0	0	0
2011/06/02	R206 2011/11/03	7.80	Put	Bond Future	147.0000	156.0000	6.122	0	0	0
2011/06/02	R206 2011/11/03	7.70	Call	Bond Future	1,542.0000	1,494.0000	(3.113)	0	0	0
2011/06/02	R206 2011/11/03	7.70	Put	Bond Future	179.0000	189.0000	5.587	0	0	0
2011/06/02	R206 2012/02/02			Bond Future	7.1310	7.1640	0.463	0.0000	0.0000	0
2011/06/02	R206 2012/02/02	8.00	Call	Bond Future	1,790.0000	1,743.0000	(2.626)	0	0	0
2011/06/02	R206 2012/02/02	8.00	Put	Bond Future	252.0000	264.0000	4.762	0	0	0
2011/06/02	R206 2012/02/02	8.05	Call	Bond Future	1,863.0000	1,815.0000	(2.576)	0	0	0
2011/06/02	R206 2012/02/02	8.05	Put	Bond Future	237.0000	248.0000	4.641	0	0	0
2011/06/02	R206 2012/02/02	7.95	Call	Bond Future	1,721.0000	1,674.0000	(2.731)	0	0	0
2011/06/02	R206 2012/02/02	7.95	Put	Bond Future	270.0000	282.0000	4.444	0	0	0
2011/06/02	R206 2012/05/03			Bond Future	7.2860	7.3250	0.535	0.0000	0.0000	0
2011/06/02	R206 2012/05/03	7.50	Call	Bond Future	980.0000	944.0000	(3.673)	0	0	0
2011/06/02	R206 2012/05/03	7.50	Put	Bond Future	646.0000	671.0000	3.870	0	0	0
2011/06/02	R206 2012/05/03	7.55	Call	Bond Future	1,027.0000	991.0000	(3.505)	0	0	0
2011/06/02	R206 2012/05/03	7.55	Put	Bond Future	615.0000	640.0000	4.065	0	0	0
2011/06/02	R206 2012/05/03	7.45	Call	Bond Future	933.0000	899.0000	(3.644)	0	0	0
2011/06/02	R206 2012/05/03	7.45	Put	Bond Future	677.0000	704.0000	3.988	0	0	0

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2011/06/02	R207 2011/08/04			Bond Future	8.2200	8.2240	0.049	0.0000	0.0000	5,725
2011/06/02	R207 2011/08/04	8.25	Call	Bond Future	1,195.0000	1,174.0000	(1.757)	0	0	0
2011/06/02	R207 2011/08/04	8.25	Put	Bond Future	1,022.0000	1,024.0000	0.196	0	0	0
2011/06/02	R207 2011/08/04	8.30	Call	Bond Future	1,354.0000	1,332.0000	(1.625)	0	0	0
2011/06/02	R207 2011/08/04	8.30	Put	Bond Future	893.0000	895.0000	0.224	0	0	0
2011/06/02	R207 2011/08/04	8.20	Call	Bond Future	1,048.0000	1,028.0000	(1.908)	0	0	0
2011/06/02	R207 2011/08/04	8.20	Put	Bond Future	1,164.0000	1,167.0000	0.258	0	0	0
2011/06/02	R207 2011/11/03			Bond Future	8.3030	8.3080	0.060	0.0000	0.0000	600
2011/06/02	R207 2011/11/03	8.75	Call	Bond Future	3,458.0000	3,432.0000	(0.752)	0	0	0
2011/06/02	R207 2011/11/03	8.75	Put	Bond Future	985.0000	987.0000	0.203	0	0	0
2011/06/02	R207 2011/11/03	8.80	Call	Bond Future	3,651.0000	3,626.0000	(0.685)	0	0	0
2011/06/02	R207 2011/11/03	8.80	Put	Bond Future	906.0000	909.0000	0.331	0	0	0
2011/06/02	R207 2011/11/03	8.70	Call	Bond Future	3,262.0000	3,237.0000	(0.766)	0	0	0
2011/06/02	R207 2011/11/03	8.70	Put	Bond Future	1,061.0000	1,064.0000	0.283	0	0	0
2011/06/02	R207 2012/02/02			Bond Future	8.3930	8.3970	0.048	0.0000	0.0000	0
2011/06/02	R207 2012/02/02	9.00	Call	Bond Future	4,390.0000	4,370.0000	(0.456)	0	0	0
2011/06/02	R207 2012/02/02	9.00	Put	Bond Future	1,140.0000	1,142.0000	0.175	0	0	0
2011/06/02	R207 2012/02/02	9.05	Call	Bond Future	4,580.0000	4,560.0000	(0.437)	0	0	0
2011/06/02	R207 2012/02/02	9.05	Put	Bond Future	1,069.0000	1,071.0000	0.187	0	0	0
2011/06/02	R207 2012/02/02	8.95	Call	Bond Future	4,203.0000	4,183.0000	(0.476)	0	0	0
2011/06/02	R207 2012/02/02	8.95	Put	Bond Future	1,216.0000	1,217.0000	0.082	0	0	0
2011/06/02	R207 2012/05/03			Bond Future	8.4900	8.4940	0.047	0.0000	0.0000	0
2011/06/02	R207 2012/05/03	8.75	Call	Bond Future	3,782.0000	3,765.0000	(0.449)	0	0	0
2011/06/02	R207 2012/05/03	8.75	Put	Bond Future	2,411.0000	2,416.0000	0.207	0	0	0
2011/06/02	R207 2012/05/03	8.80	Call	Bond Future	3,939.0000	3,922.0000	(0.432)	0	0	0
2011/06/02	R207 2012/05/03	8.80	Put	Bond Future	2,308.0000	2,312.0000	0.173	0	0	0
2011/06/02	R207 2012/05/03	8.70	Call	Bond Future	3,627.0000	3,611.0000	(0.441)	0	0	0
2011/06/02	R207 2012/05/03	8.70	Put	Bond Future	2,518.0000	2,523.0000	0.199	0	0	0
2011/06/02	R208 2011/08/04			Bond Future	8.2530	8.2620	0.109	0.0000	0.0000	1,361
2011/06/02	R208 2011/08/04	8.25	Call	Bond Future	1,228.0000	1,191.0000	(3.013)	0	0	0
2011/06/02	R208 2011/08/04	8.25	Put	Bond Future	1,246.0000	1,265.0000	1.525	0	0	0
2011/06/02	R208 2011/08/04	8.30	Call	Bond Future	1,389.0000	1,350.0000	(2.808)	0	0	0
2011/06/02	R208 2011/08/04	8.30	Put	Bond Future	1,101.0000	1,117.0000	1.453	0	0	0
2011/06/02	R208 2011/08/04	8.20	Call	Bond Future	1,079.0000	1,044.0000	(3.244)	0	0	0

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2011/06/02	R208 2011/08/04	8.20	Put	Bond Future	1,405.0000	1,425.0000	1.423	0	0	0
2011/06/02	R208 2011/11/03			Bond Future	8.3320	8.3410	0.108	0.0000	0.0000	5,998
2011/06/02	R208 2011/11/03	8.75	Call	Bond Future	3,484.0000	3,441.0000	(1.234)	0	0	0
2011/06/02	R208 2011/11/03	8.75	Put	Bond Future	1,019.0000	1,030.0000	1.079	0	0	0
2011/06/02	R208 2011/11/03	8.80	Call	Bond Future	3,690.0000	3,646.0000	(1.192)	0	0	0
2011/06/02	R208 2011/11/03	8.80	Put	Bond Future	936.0000	946.0000	1.068	0	0	0
2011/06/02	R208 2011/11/03	8.70	Call	Bond Future	3,283.0000	3,240.0000	(1.310)	0	0	0
2011/06/02	R208 2011/11/03	8.70	Put	Bond Future	1,108.0000	1,119.0000	0.993	0	0	0
2011/06/02	R208 2012/02/02			Bond Future	8.4130	8.4230	0.119	0.0000	0.0000	0
2011/06/02	R208 2012/02/02	9.00	Call	Bond Future	4,702.0000	4,656.0000	(0.978)	0	0	0
2011/06/02	R208 2012/02/02	9.00	Put	Bond Future	1,341.0000	1,354.0000	0.969	0	0	0
2011/06/02	R208 2012/02/02	9.05	Call	Bond Future	4,902.0000	4,856.0000	(0.938)	0	0	0
2011/06/02	R208 2012/02/02	9.05	Put	Bond Future	1,262.0000	1,275.0000	1.030	0	0	0
2011/06/02	R208 2012/02/02	8.95	Call	Bond Future	4,505.0000	4,459.0000	(1.021)	0	0	0
2011/06/02	R208 2012/02/02	8.95	Put	Bond Future	1,424.0000	1,437.0000	0.913	0	0	0
2011/06/02	R208 2012/05/03			Bond Future	8.4990	8.5090	0.118	0.0000	0.0000	0
2011/06/02	R208 2012/05/03	9.00	Call	Bond Future	4,866.0000	4,824.0000	(0.863)	0	0	0
2011/06/02	R208 2012/05/03	9.00	Put	Bond Future	2,054.0000	2,069.0000	0.730	0	0	0
2011/06/02	R208 2012/05/03	9.05	Call	Bond Future	5,050.0000	5,007.0000	(0.851)	0	0	0
2011/06/02	R208 2012/05/03	9.05	Put	Bond Future	1,964.0000	1,978.0000	0.713	0	0	0
2011/06/02	R208 2012/05/03	8.95	Call	Bond Future	4,685.0000	4,644.0000	(0.875)	0	0	0
2011/06/02	R208 2012/05/03	8.95	Put	Bond Future	2,149.0000	2,165.0000	0.745	0	0	0
2011/06/02	R209 2011/08/04			Bond Future	8.5920	8.6070	0.175	0.0000	0.0000	0
2011/06/02	R209 2011/08/04	8.50	Call	Bond Future	1,333.0000	1,267.0000	(4.951)	0	0	0
2011/06/02	R209 2011/08/04	8.50	Put	Bond Future	2,095.0000	2,152.0000	2.721	0	0	0
2011/06/02	R209 2011/08/04	8.55	Call	Bond Future	1,520.0000	1,448.0000	(4.737)	0	0	0
2011/06/02	R209 2011/08/04	8.55	Put	Bond Future	1,866.0000	1,917.0000	2.733	0	0	0
2011/06/02	R209 2011/08/04	8.45	Call	Bond Future	1,161.0000	1,100.0000	(5.254)	0	0	0
2011/06/02	R209 2011/08/04	8.45	Put	Bond Future	2,342.0000	2,404.0000	2.647	0	0	0
2011/06/02	R209 2011/08/04	10.10	Call	Bond Future	10,938.0000	10,815.0000	(1.125)	0	0	0
2011/06/02	R209 2011/08/04	10.10	Put	Bond Future	8.0000	8.0000	0.000	0	0	0
2011/06/02	R209 2011/11/03			Bond Future	8.6490	8.6640	0.173	0.0000	0.0000	1,318
2011/06/02	R209 2011/11/03	8.75	Call	Bond Future	3,241.0000	3,163.0000	(2.407)	0	0	0
2011/06/02	R209 2011/11/03	8.75	Put	Bond Future	2,428.0000	2,472.0000	1.812	0	0	0

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2011/06/02	R209 2011/11/03	8.80	Call	Bond Future	3,464.0000	3,384.0000	(2.309)	0	0	0
2011/06/02	R209 2011/11/03	8.80	Put	Bond Future	2,254.0000	2,295.0000	1.819	0	0	0
2011/06/02	R209 2011/11/03	8.70	Call	Bond Future	3,026.0000	2,951.0000	(2.479)	0	0	0
2011/06/02	R209 2011/11/03	8.70	Put	Bond Future	2,614.0000	2,660.0000	1.760	0	0	0
2011/06/02	R209 2012/02/02			Bond Future	8.7070	8.7220	0.172	0.0000	0.0000	0
2011/06/02	R209 2012/02/02	9.00	Call	Bond Future	5,012.0000	4,931.0000	(1.616)	0	0	0
2011/06/02	R209 2012/02/02	9.00	Put	Bond Future	2,718.0000	2,757.0000	1.435	0	0	0
2011/06/02	R209 2012/02/02	9.05	Call	Bond Future	5,245.0000	5,162.0000	(1.582)	0	0	0
2011/06/02	R209 2012/02/02	9.05	Put	Bond Future	2,570.0000	2,607.0000	1.440	0	0	0
2011/06/02	R209 2012/02/02	8.95	Call	Bond Future	4,784.0000	4,704.0000	(1.672)	0	0	0
2011/06/02	R209 2012/02/02	8.95	Put	Bond Future	2,873.0000	2,913.0000	1.392	0	0	0
2011/06/02	R209 2012/05/03			Bond Future	8.7660	8.7810	0.171	0.0000	0.0000	0
2011/06/02	R209 2012/05/03	9.00	Call	Bond Future	5,405.0000	5,328.0000	(1.425)	0	0	0
2011/06/02	R209 2012/05/03	9.00	Put	Bond Future	3,585.0000	3,626.0000	1.144	0	0	0
2011/06/02	R209 2012/05/03	9.05	Call	Bond Future	5,626.0000	5,548.0000	(1.386)	0	0	0
2011/06/02	R209 2012/05/03	9.05	Put	Bond Future	3,426.0000	3,467.0000	1.197	0	0	0
2011/06/02	R209 2012/05/03	8.95	Call	Bond Future	5,189.0000	5,114.0000	(1.445)	0	0	0
2011/06/02	R209 2012/05/03	8.95	Put	Bond Future	3,752.0000	3,795.0000	1.146	0	0	0
2011/06/02	R210 2011/08/04			Bond Future	131.3095	131.2624	(0.036)	0.0000	0.0000	425
2011/06/02	R210 2011/08/04	106.00	Call	Bond Future	25,309.0000	25,262.0000	(0.186)	0	0	0
2011/06/02	R210 2011/08/04	106.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/02	R210 2011/08/04	106.05	Call	Bond Future	25,259.0000	25,212.0000	(0.186)	0	0	0
2011/06/02	R210 2011/08/04	106.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/02	R210 2011/08/04	105.95	Call	Bond Future	25,359.0000	25,312.0000	(0.185)	0	0	0
2011/06/02	R210 2011/08/04	105.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/02	R211 2011/08/04			Bond Future	1.1250	1.1190	(0.533)	0.0000	0.0000	0
2011/06/02	R211 2011/08/04	1.50	Call	Bond Future	2,043.0000	2,076.0000	1.615	0	0	0
2011/06/02	R211 2011/08/04	1.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/02	R211 2011/08/04	1.55	Call	Bond Future	2,312.0000	2,345.0000	1.427	0	0	0
2011/06/02	R211 2011/08/04	1.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/02	R211 2011/08/04	1.45	Call	Bond Future	1,773.0000	1,806.0000	1.861	0	0	0
2011/06/02	R211 2011/08/04	1.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/02	R211 2011/11/03			Bond Future	0.8790	0.8730	(0.683)	0.0000	0.0000	539

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2011/06/02	R211 2011/11/03	1.25	Call	Bond Future	1,958.0000	1,990.0000	1.634	0	0	0
2011/06/02	R211 2011/11/03	1.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/02	R211 2011/11/03	1.30	Call	Bond Future	2,219.0000	2,251.0000	1.442	0	0	0
2011/06/02	R211 2011/11/03	1.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/02	R211 2011/11/03	1.20	Call	Bond Future	1,697.0000	1,729.0000	1.886	0	0	0
2011/06/02	R211 2011/11/03	1.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/02	R212 2011/08/04			Bond Future	2.0800	2.0810	0.048	0.0000	0.0000	3,042
2011/06/02	R212 2011/08/04	2.50	Call	Bond Future	3,985.0000	3,975.0000	(0.251)	0	0	0
2011/06/02	R212 2011/08/04	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/02	R212 2011/08/04	2.55	Call	Bond Future	4,448.0000	4,438.0000	(0.225)	0	0	0
2011/06/02	R212 2011/08/04	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/02	R212 2011/08/04	2.45	Call	Bond Future	3,520.0000	3,510.0000	(0.284)	0	0	0
2011/06/02	R212 2011/08/04	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/02	R212 2011/11/03			Bond Future	1.9700	1.9720	0.102	0.0000	0.0000	240
2011/06/02	R212 2011/11/03	2.50	Call	Bond Future	4,950.0000	4,931.0000	(0.384)	0	0	0
2011/06/02	R212 2011/11/03	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/02	R212 2011/11/03	2.55	Call	Bond Future	5,404.0000	5,384.0000	(0.370)	0	0	0
2011/06/02	R212 2011/11/03	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/02	R212 2011/11/03	2.45	Call	Bond Future	4,494.0000	4,475.0000	(0.423)	0	0	0
2011/06/02	R212 2011/11/03	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/02	R213 2011/08/04			Bond Future	8.6060	8.6210	0.174	0.0000	0.0000	0
2011/06/02	R213 2011/08/04	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/02	R213 2011/08/04	8.00	Put	Bond Future	5,266.0000	5,391.0000	2.374	0	0	0
2011/06/02	R213 2011/08/04	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/02	R213 2011/08/04	8.05	Put	Bond Future	4,813.0000	4,938.0000	2.597	0	0	0
2011/06/02	R213 2011/08/04	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/02	R213 2011/08/04	7.95	Put	Bond Future	5,722.0000	5,847.0000	2.185	0	0	0
2011/06/02	R213 2011/11/03			Bond Future	8.6710	8.6860	0.173	0.0000	0.0000	0
2011/06/02	R213 2011/11/03	8.75	Call	Bond Future	644.0000	521.0000	(19.099)	0	0	0
2011/06/02	R213 2011/11/03	8.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/02	R213 2011/11/03	8.80	Call	Bond Future	1,048.0000	925.0000	(11.737)	0	0	0
2011/06/02	R213 2011/11/03	8.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/02	R213 2011/11/03	8.70	Call	Bond Future	237.0000	114.0000	(51.899)	0	0	0

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2011/06/02	R213 2011/11/03	8.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/02	R213 2012/02/02			Bond Future	8.7380	8.7530	0.172	0.0000	0.0000	0
2011/06/02	R213 2012/02/02	9.00	Call	Bond Future	2,079.0000	1,958.0000	(5.820)	0	0	0
2011/06/02	R213 2012/02/02	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/02	R213 2012/02/02	9.05	Call	Bond Future	2,467.0000	2,345.0000	(4.945)	0	0	0
2011/06/02	R213 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/02	R213 2012/02/02	8.95	Call	Bond Future	1,688.0000	1,567.0000	(7.168)	0	0	0
2011/06/02	R213 2012/02/02	8.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/02	R213 2012/05/03			Bond Future	8.8020	8.8180	0.182	0.0000	0.0000	0
2011/06/02	R213 2012/05/03	9.25	Call	Bond Future	3,463.0000	3,336.0000	(3.667)	0	0	0
2011/06/02	R213 2012/05/03	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/02	R213 2012/05/03	9.30	Call	Bond Future	3,836.0000	3,709.0000	(3.311)	0	0	0
2011/06/02	R213 2012/05/03	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/02	R213 2012/05/03	9.20	Call	Bond Future	3,088.0000	2,960.0000	(4.145)	0	0	0
2011/06/02	R213 2012/05/03	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/02	TRT1 2011/08/04			Index Future	353.7940	353.5440	(0.071)	0.0000	0.0000	100
2011/06/02	TRT1 2011/11/03			Index Future	358.5450	358.2930	(0.070)	0.0000	0.0000	0
Total										187200.00