



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 14/06/2011

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
2011/06/14	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/14	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/14	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/14	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/14	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/14	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/14	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/14	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/14	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/14	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/14	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/14	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/14	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/14	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/14	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/06/14	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/14	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/14	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/14	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/14	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/14	AL7T 2011/08/04			Index Future	386.3430	385.7510	(0.153)	0.0000	0.0000	30
2011/06/14	AL7T 2011/11/03			Index Future	392.1460	391.5440	(0.154)	0.0000	0.0000	0
2011/06/14	ALBI 2011/08/04			Index Future	355.0140	354.5930	(0.119)	0.0000	0.0000	1,019
2011/06/14	ALBI 2011/11/03			Index Future	360.3460	359.9180	(0.119)	0.0000	0.0000	0
2011/06/14	C155 2011/08/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/14	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/14	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/14	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/14	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/14	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/14	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/14	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/14	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/14	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/14	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/14	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/06/14	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0
2011/06/14	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/14	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/14	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/14	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/14	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/14	CAAD 2011/09/19			Can-Do Future	0.0264	0.0296	12.121	0.0000	0.0000	22,388
2011/06/14	CAAE 2011/09/19			Can-Do Future	0.1181	0.1127	(4.572)	0.0000	0.0000	21,898
2011/06/14	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/14	CRD1 2011/08/04			Index Future	160.3140	160.2260	(0.055)	0.0000	0.0000	2
2011/06/14	CRD1 2011/11/03			Index Future	162.4700	162.3820	(0.054)	0.0000	0.0000	0
2011/06/14	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/14	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/14	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/14	GOVI 2011/08/04			GOVI	355.8610	355.4560	(0.114)	0.0000	0.0000	179
2011/06/14	GOVI 2011/08/04	348.00	Call	GOVI	78,610.0000	74,560.0000	(5.152)	0	0	0
2011/06/14	GOVI 2011/08/04	348.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/06/14	GOVI 2011/08/04	348.01	Call	GOVI	78,510.0000	74,460.0000	(5.159)	0	0	0
2011/06/14	GOVI 2011/08/04	348.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/06/14	GOVI 2011/08/04	347.99	Call	GOVI	78,710.0000	74,660.0000	(5.145)	0	0	0
2011/06/14	GOVI 2011/08/04	347.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/06/14	GOVI 2011/11/03			GOVI	361.2050	360.7940	(0.114)	0.0000	0.0000	0
2011/06/14	GOVI 2011/11/03	357.00	Call	GOVI	42,050.0000	37,940.0000	(9.774)	0	0	0
2011/06/14	GOVI 2011/11/03	357.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0

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2011/06/14	GOVI 2011/11/03	357.01	Call	GOVI	41,950.0000	37,840.0000	(9.797)	0	0	0
2011/06/14	GOVI 2011/11/03	357.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/06/14	GOVI 2011/11/03	356.99	Call	GOVI	42,150.0000	38,040.0000	(9.751)	0	0	0
2011/06/14	GOVI 2011/11/03	356.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/06/14	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/06/14	IGOV 2011/08/04			Index Future	155.9940	156.0230	0.019	0.0000	0.0000	629
2011/06/14	IGOV 2011/11/03			Index Future	158.3370	158.3660	0.018	0.0000	0.0000	0
2011/06/14	ILBI 2011/08/04			Index Future	416.8870	417.2440	0.086	0.0000	0.0000	0
2011/06/14	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/06/14	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/06/14	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/06/14	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/06/14	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/06/14	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/06/14	JBAF 2011/06/15			Jibar Tradeable Future	5.5700	5.5800	0.180	0.0000	0.0000	3,891
2011/06/14	JBAF 2011/07/20			Jibar Tradeable Future	5.6100	5.6100	0.000	0.0000	0.0000	5,000
2011/06/14	JBAF 2011/08/17			Jibar Tradeable Future	5.6600	5.6700	0.177	0.0000	0.0000	0
2011/06/14	JBAF 2011/09/21			Jibar Tradeable Future	5.7300	5.7500	0.349	0.0000	0.0000	15,600
2011/06/14	JBAF 2011/10/19			Jibar Tradeable Future	5.8400	5.8600	0.342	0.0000	0.0000	0
2011/06/14	JBAF 2011/11/16			Jibar Tradeable Future	5.9700	5.9900	0.335	0.0000	0.0000	0
2011/06/14	JBAF 2011/12/21			Jibar Tradeable Future	6.0400	6.0600	0.331	0.0000	0.0000	5,491
2011/06/14	JBAF 2012/03/20			Jibar Tradeable Future	6.3300	6.3500	0.316	0.0000	0.0000	1,090
2011/06/14	JBAF 2012/06/20			Jibar Tradeable Future	6.7000	6.7400	0.597	0.0000	0.0000	2,890
2011/06/14	JBAF 2012/09/19			Jibar Tradeable Future	6.9700	7.0000	0.430	0.0000	0.0000	44,710
2011/06/14	JBAF 2012/12/19			Jibar Tradeable Future	7.2600	7.2800	0.275	0.0000	0.0000	490
2011/06/14	JBAF 2013/03/20			Jibar Tradeable Future	7.5300	7.5500	0.266	0.0000	0.0000	290

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2011/06/14	JN02 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/06/14	JN02 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/14	JN02 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/14	JN02 2011/08/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/14	JN02 2011/08/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/06/14	JN02 2011/08/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/06/14	JN02 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/14	JN05 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/06/14	JN05 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/14	JN05 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/14	JN05 2011/08/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/14	JN05 2011/08/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/06/14	JN05 2011/08/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/06/14	JN05 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/14	JN10 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/06/14	JN10 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/14	JN10 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/14	JN10 2011/08/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/14	JN10 2011/08/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/06/14	JN10 2011/08/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/06/14	JN10 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/14	OTH1 2011/08/04			Index Future	350.0650	349.5570	(0.145)	0.0000	0.0000	3
2011/06/14	OTH1 2011/11/03			Index Future	355.3220	354.8070	(0.145)	0.0000	0.0000	0
2011/06/14	R157 2011/08/04			Bond Future	7.5590	7.5650	0.079	0.0000	0.0000	7,196
2011/06/14	R157 2011/08/04	7.50	Call	Bond Future	556.0000	539.0000	(3.058)	0	0	1,000
2011/06/14	R157 2011/08/04	7.50	Put	Bond Future	787.0000	793.0000	0.762	0	0	0
2011/06/14	R157 2011/08/04	7.55	Call	Bond Future	649.0000	631.0000	(2.773)	0	0	0
2011/06/14	R157 2011/08/04	7.55	Put	Bond Future	684.0000	690.0000	0.877	0	0	0
2011/06/14	R157 2011/08/04	7.45	Call	Bond Future	471.0000	456.0000	(3.185)	0	0	0
2011/06/14	R157 2011/08/04	7.45	Put	Bond Future	898.0000	906.0000	0.891	0	0	0
2011/06/14	R157 2011/08/04	7.20	Put	Bond Future	1,590.0000	1,605.0000	0.943	0	0	0
2011/06/14	R157 2011/08/04	7.20	Call	Bond Future	177.0000	168.0000	(5.085)	0	0	1,320

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2011/06/14	R157 2011/08/04	7.60	Put	Bond Future	592.0000	596.0000	0.676	0	0	0
2011/06/14	R157 2011/08/04	7.60	Call	Bond Future	752.0000	733.0000	(2.527)	0	0	440
2011/06/14	R157 2011/08/04	7.80	Call	Bond Future	1,247.0000	1,224.0000	(1.844)	0	0	0
2011/06/14	R157 2011/08/04	7.80	Put	Bond Future	310.0000	310.0000	0.000	0	0	440
2011/06/14	R157 2011/08/04	8.20	Call	Bond Future	2,533.0000	2,509.0000	(0.947)	0	0	0
2011/06/14	R157 2011/08/04	8.20	Put	Bond Future	61.0000	61.0000	0.000	0	0	1,320
2011/06/14	R157 2011/11/03			Bond Future	7.6770	7.6850	0.104	0.0000	0.0000	3,358
2011/06/14	R157 2011/11/03	8.25	Call	Bond Future	2,433.0000	2,407.0000	(1.069)	0	0	0
2011/06/14	R157 2011/11/03	8.25	Put	Bond Future	355.0000	358.0000	0.845	0	0	0
2011/06/14	R157 2011/11/03	8.30	Call	Bond Future	2,576.0000	2,550.0000	(1.009)	0	0	0
2011/06/14	R157 2011/11/03	8.30	Put	Bond Future	319.0000	322.0000	0.940	0	0	0
2011/06/14	R157 2011/11/03	8.20	Call	Bond Future	2,293.0000	2,267.0000	(1.134)	0	0	0
2011/06/14	R157 2011/11/03	8.20	Put	Bond Future	394.0000	398.0000	1.015	0	0	0
2011/06/14	R157 2012/02/02			Bond Future	7.8110	7.8190	0.102	0.0000	0.0000	0
2011/06/14	R157 2012/02/02	8.50	Call	Bond Future	2,983.0000	2,960.0000	(0.771)	0	0	0
2011/06/14	R157 2012/02/02	8.50	Put	Bond Future	654.0000	659.0000	0.765	0	0	0
2011/06/14	R157 2012/02/02	8.55	Call	Bond Future	3,109.0000	3,086.0000	(0.740)	0	0	0
2011/06/14	R157 2012/02/02	8.55	Put	Bond Future	614.0000	618.0000	0.651	0	0	0
2011/06/14	R157 2012/02/02	8.45	Call	Bond Future	2,858.0000	2,836.0000	(0.770)	0	0	0
2011/06/14	R157 2012/02/02	8.45	Put	Bond Future	696.0000	702.0000	0.862	0	0	0
2011/06/14	R157 2012/05/03			Bond Future	7.9620	7.9700	0.100	0.0000	0.0000	0
2011/06/14	R157 2012/05/03	8.25	Call	Bond Future	2,187.0000	2,169.0000	(0.823)	0	0	0
2011/06/14	R157 2012/05/03	8.25	Put	Bond Future	1,275.0000	1,283.0000	0.627	0	0	0
2011/06/14	R157 2012/05/03	8.30	Call	Bond Future	2,286.0000	2,268.0000	(0.787)	0	0	0
2011/06/14	R157 2012/05/03	8.30	Put	Bond Future	1,217.0000	1,224.0000	0.575	0	0	0
2011/06/14	R157 2012/05/03	8.20	Call	Bond Future	2,090.0000	2,073.0000	(0.813)	0	0	0
2011/06/14	R157 2012/05/03	8.20	Put	Bond Future	1,336.0000	1,344.0000	0.599	0	0	0
2011/06/14	R186 2011/08/04			Bond Future	8.5660	8.5830	0.198	0.0000	0.0000	11,137
2011/06/14	R186 2011/08/04	8.25	Call	Bond Future	651.0000	598.0000	(8.141)	0	0	0
2011/06/14	R186 2011/08/04	8.25	Put	Bond Future	3,694.0000	3,802.0000	2.924	0	0	0
2011/06/14	R186 2011/08/04	8.30	Call	Bond Future	781.0000	721.0000	(7.682)	0	0	0
2011/06/14	R186 2011/08/04	8.30	Put	Bond Future	3,335.0000	3,436.0000	3.028	0	0	0
2011/06/14	R186 2011/08/04	8.20	Call	Bond Future	537.0000	491.0000	(8.566)	0	0	0
2011/06/14	R186 2011/08/04	8.20	Put	Bond Future	4,072.0000	4,187.0000	2.824	0	0	0

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2011/06/14	R186 2011/08/04	8.35	Put	Bond Future	2,997.0000	3,090.0000	3.103	0	0	0
2011/06/14	R186 2011/08/04	8.35	Call	Bond Future	929.0000	862.0000	(7.212)	0	0	600
2011/06/14	R186 2011/08/04	8.70	Put	Bond Future	1,228.0000	1,274.0000	3.746	0	0	0
2011/06/14	R186 2011/08/04	8.70	Call	Bond Future	2,484.0000	2,370.0000	(4.589)	0	0	200
2011/06/14	R186 2011/08/04	8.95	Call	Bond Future	4,101.0000	3,962.0000	(3.389)	0	0	0
2011/06/14	R186 2011/08/04	8.95	Put	Bond Future	553.0000	574.0000	3.797	0	0	200
2011/06/14	R186 2011/08/04	9.70	Call	Bond Future	10,058.0000	9,898.0000	(1.591)	0	0	0
2011/06/14	R186 2011/08/04	9.70	Put	Bond Future	24.0000	25.0000	4.167	0	0	600
2011/06/14	R186 2011/11/03			Bond Future	8.6410	8.6600	0.220	0.0000	0.0000	13,789
2011/06/14	R186 2011/11/03	9.00	Call	Bond Future	5,157.0000	5,030.0000	(2.463)	0	0	0
2011/06/14	R186 2011/11/03	9.00	Put	Bond Future	1,893.0000	1,942.0000	2.588	0	0	0
2011/06/14	R186 2011/11/03	9.05	Call	Bond Future	5,457.0000	5,326.0000	(2.401)	0	0	0
2011/06/14	R186 2011/11/03	9.05	Put	Bond Future	1,749.0000	1,795.0000	2.630	0	0	0
2011/06/14	R186 2011/11/03	8.95	Call	Bond Future	4,866.0000	4,741.0000	(2.569)	0	0	0
2011/06/14	R186 2011/11/03	8.95	Put	Bond Future	2,049.0000	2,100.0000	2.489	0	0	0
2011/06/14	R186 2011/11/03	8.75	Put	Bond Future	2,770.0000	2,836.0000	2.383	0	0	0
2011/06/14	R186 2011/11/03	8.75	Call	Bond Future	3,775.0000	3,665.0000	(2.914)	0	0	5,600
2011/06/14	R186 2012/02/02			Bond Future	8.7180	8.7370	0.218	0.0000	0.0000	2,500
2011/06/14	R186 2012/02/02	9.00	Call	Bond Future	5,575.0000	5,460.0000	(2.063)	0	0	0
2011/06/14	R186 2012/02/02	9.00	Put	Bond Future	3,046.0000	3,104.0000	1.904	0	0	0
2011/06/14	R186 2012/02/02	9.05	Call	Bond Future	5,845.0000	5,728.0000	(2.002)	0	0	0
2011/06/14	R186 2012/02/02	9.05	Put	Bond Future	2,876.0000	2,932.0000	1.947	0	0	0
2011/06/14	R186 2012/02/02	8.95	Call	Bond Future	5,310.0000	5,198.0000	(2.109)	0	0	0
2011/06/14	R186 2012/02/02	8.95	Put	Bond Future	3,223.0000	3,284.0000	1.893	0	0	0
2011/06/14	R186 2012/05/03			Bond Future	8.7990	8.8190	0.227	0.0000	0.0000	0
2011/06/14	R186 2012/05/03	9.00	Call	Bond Future	6,298.0000	6,187.0000	(1.762)	0	0	0
2011/06/14	R186 2012/05/03	9.00	Put	Bond Future	4,521.0000	4,588.0000	1.482	0	0	0
2011/06/14	R186 2012/05/03	9.05	Call	Bond Future	6,548.0000	6,435.0000	(1.726)	0	0	0
2011/06/14	R186 2012/05/03	9.05	Put	Bond Future	4,335.0000	4,400.0000	1.499	0	0	0
2011/06/14	R186 2012/05/03	8.95	Call	Bond Future	6,052.0000	5,944.0000	(1.785)	0	0	0
2011/06/14	R186 2012/05/03	8.95	Put	Bond Future	4,713.0000	4,784.0000	1.506	0	0	0
2011/06/14	R189 2011/08/04			Bond Future	213.8311	214.0101	0.084	0.0000	0.0000	0
2011/06/14	R189 2011/08/04	212.00	Call	Bond Future	1,831.0000	2,010.0000	9.776	0	0	0
2011/06/14	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
2011/06/14	R189 2011/08/04	212.05	Call	Bond Future	1,781.0000	1,960.0000	10.051	0	0	0
2011/06/14	R189 2011/08/04	212.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/14	R189 2011/08/04	211.95	Call	Bond Future	1,881.0000	2,060.0000	9.516	0	0	0
2011/06/14	R189 2011/08/04	211.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/14	R197 2011/08/04			Bond Future	235.4807	235.7026	0.094	0.0000	0.0000	0
2011/06/14	R197 2011/08/04	231.50	Call	Bond Future	3,981.0000	4,203.0000	5.576	0	0	0
2011/06/14	R197 2011/08/04	231.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/14	R197 2011/08/04	231.55	Call	Bond Future	3,931.0000	4,153.0000	5.647	0	0	0
2011/06/14	R197 2011/08/04	231.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/14	R197 2011/08/04	231.45	Call	Bond Future	4,031.0000	4,253.0000	5.507	0	0	0
2011/06/14	R197 2011/08/04	231.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/14	R201 2011/08/04			Bond Future	7.1680	7.1750	0.098	0.0000	0.0000	171
2011/06/14	R201 2011/08/04	7.25	Call	Bond Future	573.0000	556.0000	(2.967)	0	0	0
2011/06/14	R201 2011/08/04	7.25	Put	Bond Future	325.0000	329.0000	1.231	0	0	0
2011/06/14	R201 2011/08/04	7.30	Call	Bond Future	669.0000	651.0000	(2.691)	0	0	0
2011/06/14	R201 2011/08/04	7.30	Put	Bond Future	270.0000	273.0000	1.111	0	0	0
2011/06/14	R201 2011/08/04	7.20	Call	Bond Future	487.0000	471.0000	(3.285)	0	0	0
2011/06/14	R201 2011/08/04	7.20	Put	Bond Future	390.0000	395.0000	1.282	0	0	0
2011/06/14	R201 2011/11/03			Bond Future	7.2660	7.2740	0.110	0.0000	0.0000	695
2011/06/14	R201 2011/11/03	8.00	Call	Bond Future	2,244.0000	2,224.0000	(0.891)	0	0	0
2011/06/14	R201 2011/11/03	8.00	Put	Bond Future	202.0000	205.0000	1.485	0	0	0
2011/06/14	R201 2011/11/03	8.05	Call	Bond Future	2,361.0000	2,340.0000	(0.889)	0	0	0
2011/06/14	R201 2011/11/03	8.05	Put	Bond Future	182.0000	183.0000	0.549	0	0	0
2011/06/14	R201 2011/11/03	7.95	Call	Bond Future	2,127.0000	2,107.0000	(0.940)	0	0	0
2011/06/14	R201 2011/11/03	7.95	Put	Bond Future	223.0000	225.0000	0.897	0	0	0
2011/06/14	R201 2012/02/02			Bond Future	7.3740	7.3830	0.122	0.0000	0.0000	0
2011/06/14	R201 2012/02/02	8.25	Call	Bond Future	2,554.0000	2,534.0000	(0.783)	0	0	0
2011/06/14	R201 2012/02/02	8.25	Put	Bond Future	306.0000	310.0000	1.307	0	0	0
2011/06/14	R201 2012/02/02	8.30	Call	Bond Future	2,661.0000	2,641.0000	(0.752)	0	0	0
2011/06/14	R201 2012/02/02	8.30	Put	Bond Future	287.0000	290.0000	1.045	0	0	0
2011/06/14	R201 2012/02/02	8.20	Call	Bond Future	2,452.0000	2,432.0000	(0.816)	0	0	0
2011/06/14	R201 2012/02/02	8.20	Put	Bond Future	331.0000	334.0000	0.906	0	0	0
2011/06/14	R201 2012/05/03			Bond Future	7.5050	7.5140	0.120	0.0000	0.0000	0

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2011/06/14	R201 2012/05/03	7.75	Call	Bond Future	1,535.0000	1,521.0000	(0.912)	0	0	0
2011/06/14	R201 2012/05/03	7.75	Put	Bond Future	953.0000	961.0000	0.839	0	0	0
2011/06/14	R201 2012/05/03	7.80	Call	Bond Future	1,608.0000	1,594.0000	(0.871)	0	0	0
2011/06/14	R201 2012/05/03	7.80	Put	Bond Future	908.0000	915.0000	0.771	0	0	0
2011/06/14	R201 2012/05/03	7.70	Call	Bond Future	1,463.0000	1,449.0000	(0.957)	0	0	0
2011/06/14	R201 2012/05/03	7.70	Put	Bond Future	999.0000	1,007.0000	0.801	0	0	0
2011/06/14	R202 2011/08/04			Bond Future	0.0600	175.9239	293106.450	0.0000	0.0000	0
2011/06/14	R202 2011/08/04	1.00	Call	Bond Future	26,255.0000	174,924.0000	566.250	0	0	0
2011/06/14	R202 2011/08/04	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/14	R202 2011/08/04	1.05	Call	Bond Future	27,515.0000	174,874.0000	535.559	0	0	0
2011/06/14	R202 2011/08/04	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/14	R202 2011/08/04	0.95	Call	Bond Future	24,983.0000	174,974.0000	600.372	0	0	0
2011/06/14	R202 2011/08/04	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/14	R202 2011/11/03			Bond Future	0.0050	178.5369	3570637.800	0.0000	0.0000	0
2011/06/14	R202 2011/11/03	0.50	Call	Bond Future	14,426.0000	178,037.0000	1134.140	0	0	0
2011/06/14	R202 2011/11/03	0.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/14	R202 2011/11/03	0.55	Call	Bond Future	15,803.0000	177,987.0000	1026.286	0	0	0
2011/06/14	R202 2011/11/03	0.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/14	R202 2011/11/03	0.45	Call	Bond Future	13,034.0000	178,087.0000	1266.327	0	0	0
2011/06/14	R202 2011/11/03	0.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/14	R203 2011/08/04			Bond Future	8.1040	8.1150	0.136	0.0000	0.0000	824
2011/06/14	R203 2011/08/04	8.00	Call	Bond Future	600.0000	571.0000	(4.833)	0	0	0
2011/06/14	R203 2011/08/04	8.00	Put	Bond Future	1,097.0000	1,120.0000	2.097	0	0	0
2011/06/14	R203 2011/08/04	8.05	Call	Bond Future	704.0000	673.0000	(4.403)	0	0	0
2011/06/14	R203 2011/08/04	8.05	Put	Bond Future	961.0000	983.0000	2.289	0	0	0
2011/06/14	R203 2011/08/04	7.95	Call	Bond Future	506.0000	480.0000	(5.138)	0	0	0
2011/06/14	R203 2011/08/04	7.95	Put	Bond Future	1,242.0000	1,269.0000	2.174	0	0	0
2011/06/14	R203 2011/11/03			Bond Future	8.2120	8.2240	0.146	0.0000	0.0000	1,630
2011/06/14	R203 2011/11/03	8.50	Call	Bond Future	2,221.0000	2,181.0000	(1.801)	0	0	0
2011/06/14	R203 2011/11/03	8.50	Put	Bond Future	912.0000	927.0000	1.645	0	0	0
2011/06/14	R203 2011/11/03	8.55	Call	Bond Future	2,371.0000	2,329.0000	(1.771)	0	0	0
2011/06/14	R203 2011/11/03	8.55	Put	Bond Future	837.0000	850.0000	1.553	0	0	0
2011/06/14	R203 2011/11/03	8.45	Call	Bond Future	2,075.0000	2,036.0000	(1.880)	0	0	0

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2011/06/14	R203 2011/11/03	8.45	Put	Bond Future	992.0000	1,008.0000	1.613	0	0	0
2011/06/14	R203 2012/02/02			Bond Future	8.3290	8.3420	0.156	0.0000	0.0000	0
2011/06/14	R203 2012/02/02	8.75	Call	Bond Future	3,075.0000	3,034.0000	(1.333)	0	0	0
2011/06/14	R203 2012/02/02	8.75	Put	Bond Future	1,245.0000	1,261.0000	1.285	0	0	0
2011/06/14	R203 2012/02/02	8.80	Call	Bond Future	3,219.0000	3,177.0000	(1.305)	0	0	0
2011/06/14	R203 2012/02/02	8.80	Put	Bond Future	1,174.0000	1,189.0000	1.278	0	0	0
2011/06/14	R203 2012/02/02	8.70	Call	Bond Future	2,934.0000	2,893.0000	(1.397)	0	0	0
2011/06/14	R203 2012/02/02	8.70	Put	Bond Future	1,319.0000	1,335.0000	1.213	0	0	0
2011/06/14	R203 2012/05/03			Bond Future	8.4550	8.4690	0.166	0.0000	0.0000	0
2011/06/14	R203 2012/05/03	8.75	Call	Bond Future	2,966.0000	2,928.0000	(1.281)	0	0	0
2011/06/14	R203 2012/05/03	8.75	Put	Bond Future	1,732.0000	1,753.0000	1.212	0	0	0
2011/06/14	R203 2012/05/03	8.80	Call	Bond Future	3,095.0000	3,056.0000	(1.260)	0	0	0
2011/06/14	R203 2012/05/03	8.80	Put	Bond Future	1,654.0000	1,674.0000	1.209	0	0	0
2011/06/14	R203 2012/05/03	8.70	Call	Bond Future	2,840.0000	2,802.0000	(1.338)	0	0	0
2011/06/14	R203 2012/05/03	8.70	Put	Bond Future	1,814.0000	1,835.0000	1.158	0	0	0
2011/06/14	R204 2011/08/04			Bond Future	8.2750	8.2970	0.266	0.0000	0.0000	70
2011/06/14	R204 2011/08/04	8.00	Call	Bond Future	367.0000	330.0000	(10.082)	0	0	0
2011/06/14	R204 2011/08/04	8.00	Put	Bond Future	1,862.0000	1,943.0000	4.350	0	0	0
2011/06/14	R204 2011/08/04	8.05	Call	Bond Future	446.0000	403.0000	(9.641)	0	0	0
2011/06/14	R204 2011/08/04	8.05	Put	Bond Future	1,667.0000	1,742.0000	4.499	0	0	0
2011/06/14	R204 2011/08/04	7.95	Call	Bond Future	300.0000	267.0000	(11.000)	0	0	0
2011/06/14	R204 2011/08/04	7.95	Put	Bond Future	2,069.0000	2,155.0000	4.157	0	0	0
2011/06/14	R204 2011/11/03			Bond Future	8.3750	8.3990	0.287	0.0000	0.0000	2,133
2011/06/14	R204 2011/11/03	8.75	Call	Bond Future	2,883.0000	2,793.0000	(3.122)	0	0	0
2011/06/14	R204 2011/11/03	8.75	Put	Bond Future	951.0000	986.0000	3.680	0	0	0
2011/06/14	R204 2011/11/03	8.80	Call	Bond Future	3,059.0000	2,967.0000	(3.008)	0	0	0
2011/06/14	R204 2011/11/03	8.80	Put	Bond Future	873.0000	906.0000	3.780	0	0	0
2011/06/14	R204 2011/11/03	8.70	Call	Bond Future	2,711.0000	2,624.0000	(3.209)	0	0	0
2011/06/14	R204 2011/11/03	8.70	Put	Bond Future	1,034.0000	1,072.0000	3.675	0	0	0
2011/06/14	R204 2012/02/02			Bond Future	8.4800	8.5050	0.295	0.0000	0.0000	0
2011/06/14	R204 2012/02/02	9.00	Call	Bond Future	3,743.0000	3,652.0000	(2.431)	0	0	0
2011/06/14	R204 2012/02/02	9.00	Put	Bond Future	1,161.0000	1,196.0000	3.015	0	0	0
2011/06/14	R204 2012/02/02	9.05	Call	Bond Future	3,915.0000	3,823.0000	(2.350)	0	0	0
2011/06/14	R204 2012/02/02	9.05	Put	Bond Future	1,089.0000	1,124.0000	3.214	0	0	0

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2011/06/14	R204 2012/02/02	8.95	Call	Bond Future	3,574.0000	3,485.0000	(2.490)	0	0	0
2011/06/14	R204 2012/02/02	8.95	Put	Bond Future	1,237.0000	1,274.0000	2.991	0	0	0
2011/06/14	R204 2012/05/03			Bond Future	8.5950	8.6200	0.291	0.0000	0.0000	0
2011/06/14	R204 2012/05/03	8.75	Call	Bond Future	3,162.0000	3,090.0000	(2.277)	0	0	0
2011/06/14	R204 2012/05/03	8.75	Put	Bond Future	2,409.0000	2,459.0000	2.076	0	0	0
2011/06/14	R204 2012/05/03	8.80	Call	Bond Future	3,301.0000	3,227.0000	(2.242)	0	0	0
2011/06/14	R204 2012/05/03	8.80	Put	Bond Future	2,307.0000	2,355.0000	2.081	0	0	0
2011/06/14	R204 2012/05/03	8.70	Call	Bond Future	3,025.0000	2,955.0000	(2.314)	0	0	0
2011/06/14	R204 2012/05/03	8.70	Put	Bond Future	2,514.0000	2,566.0000	2.068	0	0	0
2011/06/14	R206 2011/08/04			Bond Future	6.9650	6.9710	0.086	0.0000	0.0000	9,866
2011/06/14	R206 2011/08/04	7.00	Call	Bond Future	385.0000	374.0000	(2.857)	0	0	0
2011/06/14	R206 2011/08/04	7.00	Put	Bond Future	307.0000	310.0000	0.977	0	0	0
2011/06/14	R206 2011/08/04	7.05	Call	Bond Future	449.0000	438.0000	(2.450)	0	0	0
2011/06/14	R206 2011/08/04	7.05	Put	Bond Future	261.0000	263.0000	0.766	0	0	0
2011/06/14	R206 2011/08/04	6.95	Call	Bond Future	327.0000	317.0000	(3.058)	0	0	0
2011/06/14	R206 2011/08/04	6.95	Put	Bond Future	360.0000	364.0000	1.111	0	0	0
2011/06/14	R206 2011/11/03			Bond Future	7.0680	7.0750	0.099	0.0000	0.0000	0
2011/06/14	R206 2011/11/03	7.75	Call	Bond Future	1,521.0000	1,509.0000	(0.789)	0	0	0
2011/06/14	R206 2011/11/03	7.75	Put	Bond Future	165.0000	167.0000	1.212	0	0	0
2011/06/14	R206 2011/11/03	7.80	Call	Bond Future	1,603.0000	1,590.0000	(0.811)	0	0	0
2011/06/14	R206 2011/11/03	7.80	Put	Bond Future	149.0000	150.0000	0.671	0	0	0
2011/06/14	R206 2011/11/03	7.70	Call	Bond Future	1,439.0000	1,427.0000	(0.834)	0	0	0
2011/06/14	R206 2011/11/03	7.70	Put	Bond Future	182.0000	184.0000	1.099	0	0	0
2011/06/14	R206 2012/02/02			Bond Future	7.1900	7.1990	0.125	0.0000	0.0000	0
2011/06/14	R206 2012/02/02	8.00	Call	Bond Future	1,694.0000	1,680.0000	(0.826)	0	0	0
2011/06/14	R206 2012/02/02	8.00	Put	Bond Future	261.0000	263.0000	0.766	0	0	0
2011/06/14	R206 2012/02/02	8.05	Call	Bond Future	1,765.0000	1,751.0000	(0.793)	0	0	0
2011/06/14	R206 2012/02/02	8.05	Put	Bond Future	244.0000	246.0000	0.820	0	0	0
2011/06/14	R206 2012/02/02	7.95	Call	Bond Future	1,625.0000	1,611.0000	(0.862)	0	0	0
2011/06/14	R206 2012/02/02	7.95	Put	Bond Future	280.0000	282.0000	0.714	0	0	0
2011/06/14	R206 2012/05/03			Bond Future	7.3600	7.3700	0.136	0.0000	0.0000	0
2011/06/14	R206 2012/05/03	7.50	Call	Bond Future	901.0000	891.0000	(1.110)	0	0	0
2011/06/14	R206 2012/05/03	7.50	Put	Bond Future	682.0000	688.0000	0.880	0	0	0
2011/06/14	R206 2012/05/03	7.55	Call	Bond Future	947.0000	937.0000	(1.056)	0	0	0

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2011/06/14	R206 2012/05/03	7.55	Put	Bond Future	650.0000	656.0000	0.923	0	0	0
2011/06/14	R206 2012/05/03	7.45	Call	Bond Future	856.0000	847.0000	(1.051)	0	0	0
2011/06/14	R206 2012/05/03	7.45	Put	Bond Future	715.0000	722.0000	0.979	0	0	0
2011/06/14	R207 2011/08/04			Bond Future	8.3520	8.3840	0.383	0.0000	0.0000	5,725
2011/06/14	R207 2011/08/04	8.25	Call	Bond Future	728.0000	646.0000	(11.264)	0	0	0
2011/06/14	R207 2011/08/04	8.25	Put	Bond Future	1,313.0000	1,414.0000	7.692	0	0	0
2011/06/14	R207 2011/08/04	8.30	Call	Bond Future	853.0000	763.0000	(10.551)	0	0	0
2011/06/14	R207 2011/08/04	8.30	Put	Bond Future	1,151.0000	1,243.0000	7.993	0	0	0
2011/06/14	R207 2011/08/04	8.20	Call	Bond Future	615.0000	542.0000	(11.870)	0	0	0
2011/06/14	R207 2011/08/04	8.20	Put	Bond Future	1,489.0000	1,599.0000	7.388	0	0	0
2011/06/14	R207 2011/11/03			Bond Future	8.4420	8.4760	0.403	0.0000	0.0000	600
2011/06/14	R207 2011/11/03	8.75	Call	Bond Future	2,861.0000	2,734.0000	(4.439)	0	0	0
2011/06/14	R207 2011/11/03	8.75	Put	Bond Future	1,166.0000	1,228.0000	5.317	0	0	0
2011/06/14	R207 2011/11/03	8.80	Call	Bond Future	3,042.0000	2,910.0000	(4.339)	0	0	0
2011/06/14	R207 2011/11/03	8.80	Put	Bond Future	1,075.0000	1,132.0000	5.302	0	0	0
2011/06/14	R207 2011/11/03	8.70	Call	Bond Future	2,680.0000	2,556.0000	(4.627)	0	0	0
2011/06/14	R207 2011/11/03	8.70	Put	Bond Future	1,257.0000	1,322.0000	5.171	0	0	0
2011/06/14	R207 2012/02/02			Bond Future	8.5370	8.5720	0.410	0.0000	0.0000	0
2011/06/14	R207 2012/02/02	9.00	Call	Bond Future	3,792.0000	3,661.0000	(3.455)	0	0	0
2011/06/14	R207 2012/02/02	9.00	Put	Bond Future	1,326.0000	1,385.0000	4.449	0	0	0
2011/06/14	R207 2012/02/02	9.05	Call	Bond Future	3,972.0000	3,838.0000	(3.374)	0	0	0
2011/06/14	R207 2012/02/02	9.05	Put	Bond Future	1,245.0000	1,300.0000	4.418	0	0	0
2011/06/14	R207 2012/02/02	8.95	Call	Bond Future	3,616.0000	3,488.0000	(3.540)	0	0	0
2011/06/14	R207 2012/02/02	8.95	Put	Bond Future	1,413.0000	1,474.0000	4.317	0	0	0
2011/06/14	R207 2012/05/03			Bond Future	8.6420	8.6780	0.417	0.0000	0.0000	0
2011/06/14	R207 2012/05/03	8.75	Call	Bond Future	3,272.0000	3,165.0000	(3.270)	0	0	0
2011/06/14	R207 2012/05/03	8.75	Put	Bond Future	2,706.0000	2,788.0000	3.030	0	0	0
2011/06/14	R207 2012/05/03	8.80	Call	Bond Future	3,418.0000	3,309.0000	(3.189)	0	0	0
2011/06/14	R207 2012/05/03	8.80	Put	Bond Future	2,591.0000	2,671.0000	3.088	0	0	0
2011/06/14	R207 2012/05/03	8.70	Call	Bond Future	3,128.0000	3,024.0000	(3.325)	0	0	0
2011/06/14	R207 2012/05/03	8.70	Put	Bond Future	2,823.0000	2,909.0000	3.046	0	0	0
2011/06/14	R208 2011/08/04			Bond Future	8.3760	8.3940	0.215	0.0000	0.0000	1,361
2011/06/14	R208 2011/08/04	8.25	Call	Bond Future	768.0000	715.0000	(6.901)	0	0	0

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2011/06/14	R208 2011/08/04	8.25	Put	Bond Future	1,538.0000	1,594.0000	3.641	0	0	0
2011/06/14	R208 2011/08/04	8.30	Call	Bond Future	897.0000	839.0000	(6.466)	0	0	0
2011/06/14	R208 2011/08/04	8.30	Put	Bond Future	1,360.0000	1,411.0000	3.750	0	0	0
2011/06/14	R208 2011/08/04	8.20	Call	Bond Future	652.0000	605.0000	(7.209)	0	0	0
2011/06/14	R208 2011/08/04	8.20	Put	Bond Future	1,729.0000	1,792.0000	3.644	0	0	0
2011/06/14	R208 2011/11/03			Bond Future	8.4600	8.4780	0.213	0.0000	0.0000	5,998
2011/06/14	R208 2011/11/03	8.75	Call	Bond Future	2,897.0000	2,822.0000	(2.589)	0	0	0
2011/06/14	R208 2011/11/03	8.75	Put	Bond Future	1,196.0000	1,228.0000	2.676	0	0	0
2011/06/14	R208 2011/11/03	8.80	Call	Bond Future	3,089.0000	3,012.0000	(2.493)	0	0	0
2011/06/14	R208 2011/11/03	8.80	Put	Bond Future	1,099.0000	1,129.0000	2.730	0	0	0
2011/06/14	R208 2011/11/03	8.70	Call	Bond Future	2,710.0000	2,638.0000	(2.657)	0	0	0
2011/06/14	R208 2011/11/03	8.70	Put	Bond Future	1,299.0000	1,334.0000	2.694	0	0	0
2011/06/14	R208 2012/02/02			Bond Future	8.5460	8.5650	0.222	0.0000	0.0000	0
2011/06/14	R208 2012/02/02	9.00	Call	Bond Future	4,110.0000	4,032.0000	(1.898)	0	0	0
2011/06/14	R208 2012/02/02	9.00	Put	Bond Future	1,525.0000	1,557.0000	2.098	0	0	0
2011/06/14	R208 2012/02/02	9.05	Call	Bond Future	4,300.0000	4,220.0000	(1.860)	0	0	0
2011/06/14	R208 2012/02/02	9.05	Put	Bond Future	1,436.0000	1,466.0000	2.089	0	0	0
2011/06/14	R208 2012/02/02	8.95	Call	Bond Future	3,923.0000	3,846.0000	(1.963)	0	0	0
2011/06/14	R208 2012/02/02	8.95	Put	Bond Future	1,618.0000	1,651.0000	2.040	0	0	0
2011/06/14	R208 2012/05/03			Bond Future	8.6380	8.6580	0.232	0.0000	0.0000	0
2011/06/14	R208 2012/05/03	9.00	Call	Bond Future	4,308.0000	4,234.0000	(1.718)	0	0	0
2011/06/14	R208 2012/05/03	9.00	Put	Bond Future	2,288.0000	2,327.0000	1.705	0	0	0
2011/06/14	R208 2012/05/03	9.05	Call	Bond Future	4,482.0000	4,406.0000	(1.696)	0	0	0
2011/06/14	R208 2012/05/03	9.05	Put	Bond Future	2,187.0000	2,225.0000	1.738	0	0	0
2011/06/14	R208 2012/05/03	8.95	Call	Bond Future	4,137.0000	4,064.0000	(1.765)	0	0	0
2011/06/14	R208 2012/05/03	8.95	Put	Bond Future	2,392.0000	2,433.0000	1.714	0	0	0
2011/06/14	R209 2011/08/04			Bond Future	8.7430	8.7660	0.263	0.0000	0.0000	0
2011/06/14	R209 2011/08/04	8.50	Call	Bond Future	719.0000	652.0000	(9.318)	0	0	0
2011/06/14	R209 2011/08/04	8.50	Put	Bond Future	2,705.0000	2,821.0000	4.288	0	0	0
2011/06/14	R209 2011/08/04	8.55	Call	Bond Future	852.0000	777.0000	(8.803)	0	0	0
2011/06/14	R209 2011/08/04	8.55	Put	Bond Future	2,422.0000	2,531.0000	4.500	0	0	0
2011/06/14	R209 2011/08/04	8.45	Call	Bond Future	601.0000	541.0000	(9.983)	0	0	0
2011/06/14	R209 2011/08/04	8.45	Put	Bond Future	3,006.0000	3,129.0000	4.092	0	0	0
2011/06/14	R209 2011/08/04	10.10	Call	Bond Future	9,714.0000	9,530.0000	(1.894)	0	0	0

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2011/06/14	R209 2011/08/04	10.10	Put	Bond Future	8.0000	8.0000	0.000	0	0	0
2011/06/14	R209 2011/11/03			Bond Future	8.8040	8.8280	0.273	0.0000	0.0000	1,318
2011/06/14	R209 2011/11/03	8.75	Call	Bond Future	2,473.0000	2,372.0000	(4.084)	0	0	0
2011/06/14	R209 2011/11/03	8.75	Put	Bond Future	2,902.0000	2,990.0000	3.032	0	0	0
2011/06/14	R209 2011/11/03	8.80	Call	Bond Future	2,668.0000	2,562.0000	(3.973)	0	0	0
2011/06/14	R209 2011/11/03	8.80	Put	Bond Future	2,700.0000	2,783.0000	3.074	0	0	0
2011/06/14	R209 2011/11/03	8.70	Call	Bond Future	2,287.0000	2,190.0000	(4.241)	0	0	0
2011/06/14	R209 2011/11/03	8.70	Put	Bond Future	3,117.0000	3,209.0000	2.952	0	0	0
2011/06/14	R209 2012/02/02			Bond Future	8.8650	8.8900	0.282	0.0000	0.0000	0
2011/06/14	R209 2012/02/02	9.00	Call	Bond Future	4,177.0000	4,059.0000	(2.825)	0	0	0
2011/06/14	R209 2012/02/02	9.00	Put	Bond Future	3,134.0000	3,211.0000	2.457	0	0	0
2011/06/14	R209 2012/02/02	9.05	Call	Bond Future	4,391.0000	4,270.0000	(2.756)	0	0	0
2011/06/14	R209 2012/02/02	9.05	Put	Bond Future	2,968.0000	3,042.0000	2.493	0	0	0
2011/06/14	R209 2012/02/02	8.95	Call	Bond Future	3,968.0000	3,853.0000	(2.898)	0	0	0
2011/06/14	R209 2012/02/02	8.95	Put	Bond Future	3,308.0000	3,388.0000	2.418	0	0	0
2011/06/14	R209 2012/05/03			Bond Future	8.9290	8.9550	0.291	0.0000	0.0000	0
2011/06/14	R209 2012/05/03	9.00	Call	Bond Future	4,597.0000	4,481.0000	(2.523)	0	0	0
2011/06/14	R209 2012/05/03	9.00	Put	Bond Future	4,052.0000	4,136.0000	2.073	0	0	0
2011/06/14	R209 2012/05/03	9.05	Call	Bond Future	4,801.0000	4,682.0000	(2.479)	0	0	0
2011/06/14	R209 2012/05/03	9.05	Put	Bond Future	3,876.0000	3,958.0000	2.116	0	0	0
2011/06/14	R209 2012/05/03	8.95	Call	Bond Future	4,398.0000	4,285.0000	(2.569)	0	0	0
2011/06/14	R209 2012/05/03	8.95	Put	Bond Future	4,236.0000	4,323.0000	2.054	0	0	0
2011/06/14	R210 2011/08/04			Bond Future	131.7660	131.7130	(0.040)	0.0000	0.0000	425
2011/06/14	R210 2011/08/04	106.00	Call	Bond Future	25,766.0000	25,713.0000	(0.206)	0	0	0
2011/06/14	R210 2011/08/04	106.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/14	R210 2011/08/04	106.05	Call	Bond Future	25,716.0000	25,663.0000	(0.206)	0	0	0
2011/06/14	R210 2011/08/04	106.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/14	R210 2011/08/04	105.95	Call	Bond Future	25,816.0000	25,763.0000	(0.205)	0	0	0
2011/06/14	R210 2011/08/04	105.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/14	R211 2011/08/04			Bond Future	1.0800	107.6898	9871.275	0.0000	0.0000	0
2011/06/14	R211 2011/08/04	1.50	Call	Bond Future	2,291.0000	106,190.0000	4535.094	0	0	0
2011/06/14	R211 2011/08/04	1.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/14	R211 2011/08/04	1.55	Call	Bond Future	2,560.0000	106,140.0000	4046.094	0	0	0

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2011/06/14	R211 2011/08/04	1.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/14	R211 2011/08/04	1.45	Call	Bond Future	2,021.0000	106,240.0000	5156.804	0	0	0
2011/06/14	R211 2011/08/04	1.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/14	R211 2011/11/03			Bond Future	0.8330	109.2893	13019.965	0.0000	0.0000	0
2011/06/14	R211 2011/11/03	1.25	Call	Bond Future	2,204.0000	108,039.0000	4801.951	0	0	0
2011/06/14	R211 2011/11/03	1.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/14	R211 2011/11/03	1.30	Call	Bond Future	2,465.0000	107,989.0000	4280.892	0	0	0
2011/06/14	R211 2011/11/03	1.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/14	R211 2011/11/03	1.20	Call	Bond Future	1,943.0000	108,089.0000	5462.995	0	0	0
2011/06/14	R211 2011/11/03	1.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/14	R212 2011/08/04			Bond Future	2.0410	106.8324	5134.317	0.0000	0.0000	0
2011/06/14	R212 2011/08/04	2.50	Call	Bond Future	4,364.0000	104,332.0000	2290.742	0	0	0
2011/06/14	R212 2011/08/04	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/14	R212 2011/08/04	2.55	Call	Bond Future	4,827.0000	104,282.0000	2060.389	0	0	0
2011/06/14	R212 2011/08/04	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/14	R212 2011/08/04	2.45	Call	Bond Future	3,899.0000	104,382.0000	2577.148	0	0	0
2011/06/14	R212 2011/08/04	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/14	R212 2011/11/03			Bond Future	1.9310	108.4192	5514.664	0.0000	0.0000	0
2011/06/14	R212 2011/11/03	2.50	Call	Bond Future	5,325.0000	105,919.0000	1889.089	0	0	0
2011/06/14	R212 2011/11/03	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/14	R212 2011/11/03	2.55	Call	Bond Future	5,778.0000	105,869.0000	1732.278	0	0	0
2011/06/14	R212 2011/11/03	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/14	R212 2011/11/03	2.45	Call	Bond Future	4,869.0000	105,969.0000	2076.402	0	0	0
2011/06/14	R212 2011/11/03	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/14	R213 2011/08/04			Bond Future	8.7560	8.7790	0.263	0.0000	0.0000	0
2011/06/14	R213 2011/08/04	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/14	R213 2011/08/04	8.00	Put	Bond Future	6,498.0000	6,685.0000	2.878	0	0	0
2011/06/14	R213 2011/08/04	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/14	R213 2011/08/04	8.05	Put	Bond Future	6,046.0000	6,232.0000	3.076	0	0	0
2011/06/14	R213 2011/08/04	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/14	R213 2011/08/04	7.95	Put	Bond Future	6,954.0000	7,141.0000	2.689	0	0	0
2011/06/14	R213 2011/11/03			Bond Future	8.8250	8.8490	0.272	0.0000	0.0000	0
2011/06/14	R213 2011/11/03	8.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/06/14	R213 2011/11/03	8.75	Put	Bond Future	604.0000	796.0000	31.788	0	0	0
2011/06/14	R213 2011/11/03	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/14	R213 2011/11/03	8.80	Put	Bond Future	201.0000	393.0000	95.522	0	0	0
2011/06/14	R213 2011/11/03	8.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/14	R213 2011/11/03	8.70	Put	Bond Future	1,011.0000	1,203.0000	18.991	0	0	0
2011/06/14	R213 2012/02/02			Bond Future	8.8970	8.9210	0.270	0.0000	0.0000	0
2011/06/14	R213 2012/02/02	9.00	Call	Bond Future	808.0000	619.0000	(23.391)	0	0	0
2011/06/14	R213 2012/02/02	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/14	R213 2012/02/02	9.05	Call	Bond Future	1,196.0000	1,006.0000	(15.886)	0	0	0
2011/06/14	R213 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/14	R213 2012/02/02	8.95	Call	Bond Future	417.0000	228.0000	(45.324)	0	0	0
2011/06/14	R213 2012/02/02	8.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/14	R213 2012/05/03			Bond Future	8.9660	8.9920	0.290	0.0000	0.0000	0
2011/06/14	R213 2012/05/03	9.25	Call	Bond Future	2,170.0000	1,968.0000	(9.309)	0	0	0
2011/06/14	R213 2012/05/03	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/14	R213 2012/05/03	9.30	Call	Bond Future	2,543.0000	2,341.0000	(7.943)	0	0	0
2011/06/14	R213 2012/05/03	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/14	R213 2012/05/03	9.20	Call	Bond Future	1,794.0000	1,592.0000	(11.260)	0	0	0
2011/06/14	R213 2012/05/03	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/14	RZ02 2011/08/04			Bond Future	0.0600	0.0550	(8.333)	0.0000	0.0000	10,198
2011/06/14	RZ02 2011/08/04	1.00	Call	Bond Future	26,255.0000	26,409.0000	0.587	0	0	0
2011/06/14	RZ02 2011/08/04	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/14	RZ02 2011/08/04	1.05	Call	Bond Future	27,515.0000	27,668.0000	0.556	0	0	0
2011/06/14	RZ02 2011/08/04	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/14	RZ02 2011/08/04	0.95	Call	Bond Future	24,983.0000	25,137.0000	0.616	0	0	0
2011/06/14	RZ02 2011/08/04	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/14	RZ02 2011/11/03			Bond Future	0.0050	0.0050	0.000	0.0000	0.0000	400
2011/06/14	RZ02 2011/11/03	1.00	Call	Bond Future	27,590.0000	27,590.0000	0.000	0	0	0
2011/06/14	RZ02 2011/11/03	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/14	RZ02 2011/11/03	1.05	Call	Bond Future	28,834.0000	28,834.0000	0.000	0	0	0
2011/06/14	RZ02 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/14	RZ02 2011/11/03	0.95	Call	Bond Future	26,333.0000	26,333.0000	0.000	0	0	0
2011/06/14	RZ02 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/06/14	RZ11 2011/11/03			Bond Future	0.8330	0.8140	(2.281)	0.0000	0.0000	529
2011/06/14	RZ11 2011/11/03	1.00	Call	Bond Future	889.0000	991.0000	11.474	0	0	0
2011/06/14	RZ11 2011/11/03	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/14	RZ11 2011/11/03	1.05	Call	Bond Future	1,153.0000	1,255.0000	8.846	0	0	0
2011/06/14	RZ11 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/14	RZ11 2011/11/03	0.95	Call	Bond Future	624.0000	725.0000	16.186	0	0	0
2011/06/14	RZ11 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/14	RZ12 2011/08/04			Bond Future	2.0410	2.0300	(0.539)	0.0000	0.0000	3,769
2011/06/14	RZ12 2011/08/04	2.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/14	RZ12 2011/08/04	2.00	Put	Bond Future	400.0000	293.0000	(26.750)	0	0	0
2011/06/14	RZ12 2011/08/04	2.05	Call	Bond Future	88.0000	195.0000	121.591	0	0	0
2011/06/14	RZ12 2011/08/04	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/14	RZ12 2011/08/04	1.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/14	RZ12 2011/08/04	1.95	Put	Bond Future	890.0000	783.0000	(12.022)	0	0	0
2011/06/14	RZ12 2011/11/03			Bond Future	1.9310	1.9200	(0.570)	0.0000	0.0000	240
2011/06/14	RZ12 2011/11/03	2.00	Call	Bond Future	662.0000	768.0000	16.012	0	0	0
2011/06/14	RZ12 2011/11/03	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/14	RZ12 2011/11/03	2.05	Call	Bond Future	1,139.0000	1,245.0000	9.306	0	0	0
2011/06/14	RZ12 2011/11/03	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/14	RZ12 2011/11/03	1.95	Call	Bond Future	183.0000	289.0000	57.923	0	0	0
2011/06/14	RZ12 2011/11/03	1.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/14	TRT1 2011/08/04			Index Future	351.5870	351.2150	(0.106)	0.0000	0.0000	100
2011/06/14	TRT1 2011/11/03			Index Future	356.3160	355.9400	(0.106)	0.0000	0.0000	0
Total										221352.00