



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 17/06/2011

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
2011/06/17	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/17	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/17	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/17	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/17	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/17	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/17	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/17	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/17	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/17	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/17	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/17	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/17	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/17	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/17	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/06/17	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/17	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/17	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/17	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/17	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/17	AL7T 2011/08/04			Index Future	383.9660	384.1700	0.053	0.0000	0.0000	30
2011/06/17	AL7T 2011/11/03			Index Future	389.7310	389.9360	0.053	0.0000	0.0000	0
2011/06/17	ALBI 2011/08/04			Index Future	353.0180	353.2590	0.068	0.0000	0.0000	1,019
2011/06/17	ALBI 2011/11/03			Index Future	358.3180	358.5610	0.068	0.0000	0.0000	0
2011/06/17	C155 2011/08/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/17	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/17	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/17	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/17	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/17	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/17	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/17	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/17	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/17	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/17	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/17	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/06/17	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0
2011/06/17	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/17	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/17	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/17	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/17	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/17	CAAD 2011/09/19			Can-Do Future	0.0316	0.0320	1.266	0.0000	0.0000	22,388
2011/06/17	CAAE 2011/09/19			Can-Do Future	0.1053	0.1072	1.804	0.0000	0.0000	21,898
2011/06/17	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/17	CRD1 2011/08/04			Index Future	159.7460	159.9020	0.098	0.0000	0.0000	2
2011/06/17	CRD1 2011/11/03			Index Future	161.8960	162.0550	0.098	0.0000	0.0000	0
2011/06/17	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/17	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/17	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/17	GOVI 2011/08/04			GOVI	353.9110	354.1460	0.066	0.0000	0.0000	179
2011/06/17	GOVI 2011/08/04	348.00	Call	GOVI	59,110.0000	61,460.0000	3.976	0	0	0
2011/06/17	GOVI 2011/08/04	348.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/06/17	GOVI 2011/08/04	348.01	Call	GOVI	59,010.0000	61,360.0000	3.982	0	0	0
2011/06/17	GOVI 2011/08/04	348.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/06/17	GOVI 2011/08/04	347.99	Call	GOVI	59,210.0000	61,560.0000	3.969	0	0	0
2011/06/17	GOVI 2011/08/04	347.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/06/17	GOVI 2011/11/03			GOVI	359.2250	359.4610	0.066	0.0000	0.0000	0
2011/06/17	GOVI 2011/11/03	357.00	Call	GOVI	22,250.0000	24,610.0000	10.607	0	0	0
2011/06/17	GOVI 2011/11/03	357.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0

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2011/06/17	GOVI 2011/11/03	357.01	Call	GOVI	22,150.0000	24,510.0000	10.655	0	0	0
2011/06/17	GOVI 2011/11/03	357.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/06/17	GOVI 2011/11/03	356.99	Call	GOVI	22,350.0000	24,710.0000	10.559	0	0	0
2011/06/17	GOVI 2011/11/03	356.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/06/17	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/06/17	IGOV 2011/08/04			Index Future	155.9710	155.9210	(0.032)	0.0000	0.0000	68
2011/06/17	IGOV 2011/11/03			Index Future	158.3130	158.2620	(0.032)	0.0000	0.0000	0
2011/06/17	ILBI 2011/08/04			Index Future	417.2040	417.3090	0.025	0.0000	0.0000	0
2011/06/17	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/06/17	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/06/17	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/06/17	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/06/17	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/06/17	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/06/17	JBAF 2011/07/20			Jibar Tradeable Future	5.6100	5.6100	0.000	0.0000	0.0000	5,000
2011/06/17	JBAF 2011/08/17			Jibar Tradeable Future	5.6650	5.6900	0.441	0.0000	0.0000	0
2011/06/17	JBAF 2011/09/21			Jibar Tradeable Future	5.7570	5.7400	(0.295)	0.0000	0.0000	15,600
2011/06/17	JBAF 2011/10/19			Jibar Tradeable Future	5.8830	5.8600	(0.391)	94.1500	94.1500	100
2011/06/17	JBAF 2011/11/16			Jibar Tradeable Future	6.0530	6.0200	(0.545)	0.0000	0.0000	1,000
2011/06/17	JBAF 2011/12/21			Jibar Tradeable Future	6.1310	6.0800	(0.832)	0.0000	0.0000	5,491
2011/06/17	JBAF 2012/03/20			Jibar Tradeable Future	6.4660	6.4100	(0.866)	0.0000	0.0000	1,090
2011/06/17	JBAF 2012/06/20			Jibar Tradeable Future	6.8560	6.8000	(0.817)	0.0000	0.0000	2,890
2011/06/17	JBAF 2012/09/19			Jibar Tradeable Future	7.1070	7.0700	(0.521)	0.0000	0.0000	44,710
2011/06/17	JBAF 2012/12/19			Jibar Tradeable Future	7.4000	7.3600	(0.541)	0.0000	0.0000	490
2011/06/17	JBAF 2013/03/20			Jibar Tradeable Future	7.6600	7.6500	(0.131)	0.0000	0.0000	290
2011/06/17	JBAF 2013/06/19			Jibar Tradeable Future	6.7400	7.9500	17.953	0.0000	0.0000	0

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2011/06/17	JN02 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/06/17	JN02 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/17	JN02 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/17	JN02 2011/08/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/17	JN02 2011/08/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/06/17	JN02 2011/08/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/06/17	JN02 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/17	JN05 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/06/17	JN05 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/17	JN05 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/17	JN05 2011/08/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/17	JN05 2011/08/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/06/17	JN05 2011/08/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/06/17	JN05 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/17	JN10 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/06/17	JN10 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/17	JN10 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/17	JN10 2011/08/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/17	JN10 2011/08/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/06/17	JN10 2011/08/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/06/17	JN10 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/17	OTH1 2011/08/04			Index Future	347.8220	348.0920	0.078	0.0000	0.0000	3
2011/06/17	OTH1 2011/11/03			Index Future	353.0440	353.3170	0.077	0.0000	0.0000	0
2011/06/17	R157 2011/08/04			Bond Future	7.6370	7.6150	(0.288)	0.0000	0.0000	6,656
2011/06/17	R157 2011/08/04	7.50	Call	Bond Future	418.0000	438.0000	4.785	0	0	1,000
2011/06/17	R157 2011/08/04	7.50	Put	Bond Future	953.0000	887.0000	(6.925)	0	0	0
2011/06/17	R157 2011/08/04	7.55	Call	Bond Future	497.0000	521.0000	4.829	0	0	0
2011/06/17	R157 2011/08/04	7.55	Put	Bond Future	836.0000	775.0000	(7.297)	0	0	0
2011/06/17	R157 2011/08/04	7.45	Call	Bond Future	348.0000	365.0000	4.885	0	0	0
2011/06/17	R157 2011/08/04	7.45	Put	Bond Future	1,079.0000	1,010.0000	(6.395)	0	0	0
2011/06/17	R157 2011/08/04	7.20	Put	Bond Future	1,835.0000	1,755.0000	(4.360)	0	0	0
2011/06/17	R157 2011/08/04	7.20	Call	Bond Future	118.0000	123.0000	4.237	0	0	1,320

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2011/06/17	R157 2011/08/04	7.60	Put	Bond Future	730.0000	671.0000	(8.082)	0	0	0
2011/06/17	R157 2011/08/04	7.60	Call	Bond Future	586.0000	613.0000	4.608	0	0	440
2011/06/17	R157 2011/08/04	7.80	Call	Bond Future	1,027.0000	1,072.0000	4.382	0	0	0
2011/06/17	R157 2011/08/04	7.80	Put	Bond Future	394.0000	354.0000	(10.152)	0	0	440
2011/06/17	R157 2011/08/04	8.20	Call	Bond Future	2,250.0000	2,322.0000	3.200	0	0	0
2011/06/17	R157 2011/08/04	8.20	Put	Bond Future	83.0000	69.0000	(16.867)	0	0	1,320
2011/06/17	R157 2011/11/03			Bond Future	7.7620	7.7380	(0.309)	0.0000	0.0000	3,358
2011/06/17	R157 2011/11/03	8.25	Call	Bond Future	2,190.0000	2,249.0000	2.694	0	0	0
2011/06/17	R157 2011/11/03	8.25	Put	Bond Future	423.0000	394.0000	(6.856)	0	0	0
2011/06/17	R157 2011/11/03	8.30	Call	Bond Future	2,327.0000	2,389.0000	2.664	0	0	0
2011/06/17	R157 2011/11/03	8.30	Put	Bond Future	381.0000	355.0000	(6.824)	0	0	0
2011/06/17	R157 2011/11/03	8.20	Call	Bond Future	2,055.0000	2,113.0000	2.822	0	0	0
2011/06/17	R157 2011/11/03	8.20	Put	Bond Future	468.0000	438.0000	(6.410)	0	0	0
2011/06/17	R157 2012/02/02			Bond Future	7.9030	7.8770	(0.329)	0.0000	0.0000	0
2011/06/17	R157 2012/02/02	8.50	Call	Bond Future	2,752.0000	2,809.0000	2.071	0	0	0
2011/06/17	R157 2012/02/02	8.50	Put	Bond Future	738.0000	706.0000	(4.336)	0	0	0
2011/06/17	R157 2012/02/02	8.55	Call	Bond Future	2,874.0000	2,932.0000	2.018	0	0	0
2011/06/17	R157 2012/02/02	8.55	Put	Bond Future	693.0000	662.0000	(4.473)	0	0	0
2011/06/17	R157 2012/02/02	8.45	Call	Bond Future	2,631.0000	2,687.0000	2.128	0	0	0
2011/06/17	R157 2012/02/02	8.45	Put	Bond Future	784.0000	751.0000	(4.209)	0	0	0
2011/06/17	R157 2012/05/03			Bond Future	8.0620	8.0350	(0.335)	0.0000	0.0000	0
2011/06/17	R157 2012/05/03	8.25	Call	Bond Future	1,998.0000	2,042.0000	2.202	0	0	0
2011/06/17	R157 2012/05/03	8.25	Put	Bond Future	1,404.0000	1,362.0000	(2.991)	0	0	0
2011/06/17	R157 2012/05/03	8.30	Call	Bond Future	2,092.0000	2,137.0000	2.151	0	0	0
2011/06/17	R157 2012/05/03	8.30	Put	Bond Future	1,340.0000	1,300.0000	(2.985)	0	0	0
2011/06/17	R157 2012/05/03	8.20	Call	Bond Future	1,906.0000	1,949.0000	2.256	0	0	0
2011/06/17	R157 2012/05/03	8.20	Put	Bond Future	1,469.0000	1,427.0000	(2.859)	0	0	0
2011/06/17	R186 2011/08/04			Bond Future	8.6540	8.6430	(0.127)	8.5200	8.5200	11,137
2011/06/17	R186 2011/08/04	8.25	Call	Bond Future	442.0000	439.0000	(0.679)	0	0	0
2011/06/17	R186 2011/08/04	8.25	Put	Bond Future	4,313.0000	4,207.0000	(2.458)	0	0	0
2011/06/17	R186 2011/08/04	8.30	Call	Bond Future	542.0000	539.0000	(0.554)	0	0	0
2011/06/17	R186 2011/08/04	8.30	Put	Bond Future	3,923.0000	3,817.0000	(2.702)	0	0	0
2011/06/17	R186 2011/08/04	8.20	Call	Bond Future	357.0000	353.0000	(1.120)	0	0	0
2011/06/17	R186 2011/08/04	8.20	Put	Bond Future	4,720.0000	4,613.0000	(2.267)	0	0	0

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2011/06/17	R186 2011/08/04	8.35	Put	Bond Future	3,552.0000	3,448.0000	(2.928)	0	0	0
2011/06/17	R186 2011/08/04	8.35	Call	Bond Future	657.0000	656.0000	(0.152)	0	0	600
2011/06/17	R186 2011/08/04	8.70	Put	Bond Future	1,539.0000	1,458.0000	(5.263)	0	0	0
2011/06/17	R186 2011/08/04	8.70	Call	Bond Future	1,968.0000	1,990.0000	1.118	0	0	200
2011/06/17	R186 2011/08/04	8.95	Call	Bond Future	3,441.0000	3,489.0000	1.395	0	0	0
2011/06/17	R186 2011/08/04	8.95	Put	Bond Future	720.0000	665.0000	(7.639)	0	0	200
2011/06/17	R186 2011/08/04	9.70	Call	Bond Future	9,240.0000	9,337.0000	1.050	0	0	0
2011/06/17	R186 2011/08/04	9.70	Put	Bond Future	33.0000	27.0000	(18.182)	0	0	600
2011/06/17	R186 2011/11/03			Bond Future	8.7320	8.7210	(0.126)	0.0000	0.0000	13,789
2011/06/17	R186 2011/11/03	9.00	Call	Bond Future	4,590.0000	4,632.0000	0.915	0	0	0
2011/06/17	R186 2011/11/03	9.00	Put	Bond Future	2,167.0000	2,107.0000	(2.769)	0	0	0
2011/06/17	R186 2011/11/03	9.05	Call	Bond Future	4,874.0000	4,918.0000	0.903	0	0	0
2011/06/17	R186 2011/11/03	9.05	Put	Bond Future	2,007.0000	1,950.0000	(2.840)	0	0	0
2011/06/17	R186 2011/11/03	8.95	Call	Bond Future	4,315.0000	4,355.0000	0.927	0	0	0
2011/06/17	R186 2011/11/03	8.95	Put	Bond Future	2,338.0000	2,277.0000	(2.609)	0	0	0
2011/06/17	R186 2011/11/03	8.75	Put	Bond Future	3,132.0000	3,061.0000	(2.267)	0	0	0
2011/06/17	R186 2011/11/03	8.75	Call	Bond Future	3,297.0000	3,327.0000	0.910	0	0	5,600
2011/06/17	R186 2012/02/02			Bond Future	8.8120	8.8010	(0.125)	0.0000	0.0000	2,500
2011/06/17	R186 2012/02/02	9.00	Call	Bond Future	5,048.0000	5,088.0000	0.792	0	0	0
2011/06/17	R186 2012/02/02	9.00	Put	Bond Future	3,371.0000	3,312.0000	(1.750)	0	0	0
2011/06/17	R186 2012/02/02	9.05	Call	Bond Future	5,305.0000	5,347.0000	0.792	0	0	0
2011/06/17	R186 2012/02/02	9.05	Put	Bond Future	3,188.0000	3,131.0000	(1.788)	0	0	0
2011/06/17	R186 2012/02/02	8.95	Call	Bond Future	4,797.0000	4,836.0000	0.813	0	0	0
2011/06/17	R186 2012/02/02	8.95	Put	Bond Future	3,563.0000	3,502.0000	(1.712)	0	0	0
2011/06/17	R186 2012/05/03			Bond Future	8.8960	8.8840	(0.135)	0.0000	0.0000	0
2011/06/17	R186 2012/05/03	9.00	Call	Bond Future	5,796.0000	5,838.0000	0.725	0	0	0
2011/06/17	R186 2012/05/03	9.00	Put	Bond Future	4,881.0000	4,817.0000	(1.311)	0	0	0
2011/06/17	R186 2012/05/03	9.05	Call	Bond Future	6,035.0000	6,079.0000	0.729	0	0	0
2011/06/17	R186 2012/05/03	9.05	Put	Bond Future	4,684.0000	4,622.0000	(1.324)	0	0	0
2011/06/17	R186 2012/05/03	8.95	Call	Bond Future	5,561.0000	5,602.0000	0.737	0	0	0
2011/06/17	R186 2012/05/03	8.95	Put	Bond Future	5,085.0000	5,020.0000	(1.278)	0	0	0
2011/06/17	R189 2011/08/04			Bond Future	214.0700	214.1296	0.028	0.0000	0.0000	0
2011/06/17	R189 2011/08/04	212.00	Call	Bond Future	2,070.0000	2,130.0000	2.899	0	0	0
2011/06/17	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
2011/06/17	R189 2011/08/04	212.05	Call	Bond Future	2,020.0000	2,080.0000	2.970	0	0	0
2011/06/17	R189 2011/08/04	212.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/17	R189 2011/08/04	211.95	Call	Bond Future	2,120.0000	2,180.0000	2.830	0	0	0
2011/06/17	R189 2011/08/04	211.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/17	R197 2011/08/04			Bond Future	235.7767	234.5073	(0.538)	0.0000	0.0000	0
2011/06/17	R197 2011/08/04	231.50	Call	Bond Future	4,277.0000	3,007.0000	(29.694)	0	0	0
2011/06/17	R197 2011/08/04	231.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/17	R197 2011/08/04	231.55	Call	Bond Future	4,227.0000	2,957.0000	(30.045)	0	0	0
2011/06/17	R197 2011/08/04	231.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/17	R197 2011/08/04	231.45	Call	Bond Future	4,327.0000	3,057.0000	(29.351)	0	0	0
2011/06/17	R197 2011/08/04	231.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/17	R201 2011/08/04			Bond Future	7.2470	7.2250	(0.304)	0.0000	0.0000	171
2011/06/17	R201 2011/08/04	7.25	Call	Bond Future	433.0000	459.0000	6.005	0	0	0
2011/06/17	R201 2011/08/04	7.25	Put	Bond Future	424.0000	383.0000	(9.670)	0	0	0
2011/06/17	R201 2011/08/04	7.30	Call	Bond Future	517.0000	546.0000	5.609	0	0	0
2011/06/17	R201 2011/08/04	7.30	Put	Bond Future	357.0000	320.0000	(10.364)	0	0	0
2011/06/17	R201 2011/08/04	7.20	Call	Bond Future	360.0000	382.0000	6.111	0	0	0
2011/06/17	R201 2011/08/04	7.20	Put	Bond Future	502.0000	458.0000	(8.765)	0	0	0
2011/06/17	R201 2011/11/03			Bond Future	7.3520	7.3290	(0.313)	0.0000	0.0000	775
2011/06/17	R201 2011/11/03	8.00	Call	Bond Future	2,043.0000	2,091.0000	2.349	0	0	0
2011/06/17	R201 2011/11/03	8.00	Put	Bond Future	243.0000	226.0000	(6.996)	0	0	0
2011/06/17	R201 2011/11/03	8.05	Call	Bond Future	2,156.0000	2,205.0000	2.273	0	0	0
2011/06/17	R201 2011/11/03	8.05	Put	Bond Future	219.0000	203.0000	(7.306)	0	0	0
2011/06/17	R201 2011/11/03	7.95	Call	Bond Future	1,930.0000	1,976.0000	2.383	0	0	0
2011/06/17	R201 2011/11/03	7.95	Put	Bond Future	267.0000	249.0000	(6.742)	0	0	0
2011/06/17	R201 2012/02/02			Bond Future	7.4690	7.4430	(0.348)	0.0000	0.0000	0
2011/06/17	R201 2012/02/02	8.25	Call	Bond Future	2,357.0000	2,406.0000	2.079	0	0	0
2011/06/17	R201 2012/02/02	8.25	Put	Bond Future	356.0000	338.0000	(5.056)	0	0	0
2011/06/17	R201 2012/02/02	8.30	Call	Bond Future	2,461.0000	2,511.0000	2.032	0	0	0
2011/06/17	R201 2012/02/02	8.30	Put	Bond Future	334.0000	316.0000	(5.389)	0	0	0
2011/06/17	R201 2012/02/02	8.20	Call	Bond Future	2,257.0000	2,305.0000	2.127	0	0	0
2011/06/17	R201 2012/02/02	8.20	Put	Bond Future	383.0000	363.0000	(5.222)	0	0	0
2011/06/17	R201 2012/05/03			Bond Future	7.6100	7.5820	(0.368)	0.0000	0.0000	0

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2011/06/17	R201 2012/05/03	7.75	Call	Bond Future	1,390.0000	1,423.0000	2.374	0	0	0
2011/06/17	R201 2012/05/03	7.75	Put	Bond Future	1,058.0000	1,024.0000	(3.214)	0	0	0
2011/06/17	R201 2012/05/03	7.80	Call	Bond Future	1,460.0000	1,494.0000	2.329	0	0	0
2011/06/17	R201 2012/05/03	7.80	Put	Bond Future	1,010.0000	977.0000	(3.267)	0	0	0
2011/06/17	R201 2012/05/03	7.70	Call	Bond Future	1,322.0000	1,354.0000	2.421	0	0	0
2011/06/17	R201 2012/05/03	7.70	Put	Bond Future	1,108.0000	1,074.0000	(3.069)	0	0	0
2011/06/17	R202 2011/08/04			Bond Future	175.6955	175.1847	(0.291)	0.0000	0.0000	4,935
2011/06/17	R202 2011/08/04	1.00	Call	Bond Future	174,696.0000	174,185.0000	(0.293)	0	0	0
2011/06/17	R202 2011/08/04	1.00	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2011/06/17	R202 2011/08/04	1.05	Call	Bond Future	174,646.0000	174,135.0000	(0.293)	0	0	0
2011/06/17	R202 2011/08/04	1.05	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2011/06/17	R202 2011/08/04	0.95	Call	Bond Future	174,746.0000	174,235.0000	(0.292)	0	0	0
2011/06/17	R202 2011/08/04	0.95	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2011/06/17	R202 2011/11/03			Bond Future	178.3049	177.7855	(0.291)	0.0000	0.0000	0
2011/06/17	R202 2011/11/03	0.50	Call	Bond Future	177,805.0000	177,285.0000	(0.292)	0	0	0
2011/06/17	R202 2011/11/03	0.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/17	R202 2011/11/03	0.55	Call	Bond Future	177,755.0000	177,235.0000	(0.293)	0	0	0
2011/06/17	R202 2011/11/03	0.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/17	R202 2011/11/03	0.45	Call	Bond Future	177,855.0000	177,335.0000	(0.292)	0	0	0
2011/06/17	R202 2011/11/03	0.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/17	R203 2011/08/04			Bond Future	8.1970	8.1900	(0.085)	0.0000	0.0000	824
2011/06/17	R203 2011/08/04	8.00	Call	Bond Future	423.0000	419.0000	(0.946)	0	0	0
2011/06/17	R203 2011/08/04	8.00	Put	Bond Future	1,361.0000	1,324.0000	(2.719)	0	0	0
2011/06/17	R203 2011/08/04	8.05	Call	Bond Future	507.0000	504.0000	(0.592)	0	0	0
2011/06/17	R203 2011/08/04	8.05	Put	Bond Future	1,206.0000	1,170.0000	(2.985)	0	0	0
2011/06/17	R203 2011/08/04	7.95	Call	Bond Future	349.0000	345.0000	(1.146)	0	0	0
2011/06/17	R203 2011/08/04	7.95	Put	Bond Future	1,527.0000	1,490.0000	(2.423)	0	0	0
2011/06/17	R203 2011/11/03			Bond Future	8.3100	8.3030	(0.084)	0.0000	0.0000	1,630
2011/06/17	R203 2011/11/03	8.50	Call	Bond Future	1,932.0000	1,941.0000	0.466	0	0	0
2011/06/17	R203 2011/11/03	8.50	Put	Bond Future	1,071.0000	1,048.0000	(2.148)	0	0	0
2011/06/17	R203 2011/11/03	8.55	Call	Bond Future	2,072.0000	2,082.0000	0.483	0	0	0
2011/06/17	R203 2011/11/03	8.55	Put	Bond Future	986.0000	964.0000	(2.231)	0	0	0
2011/06/17	R203 2011/11/03	8.45	Call	Bond Future	1,797.0000	1,805.0000	0.445	0	0	0

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2011/06/17	R203 2011/11/03	8.45	Put	Bond Future	1,162.0000	1,138.0000	(2.065)	0	0	0
2011/06/17	R203 2012/02/02			Bond Future	8.4330	8.4260	(0.083)	0.0000	0.0000	0
2011/06/17	R203 2012/02/02	8.75	Call	Bond Future	2,778.0000	2,788.0000	0.360	0	0	0
2011/06/17	R203 2012/02/02	8.75	Put	Bond Future	1,404.0000	1,383.0000	(1.496)	0	0	0
2011/06/17	R203 2012/02/02	8.80	Call	Bond Future	2,915.0000	2,926.0000	0.377	0	0	0
2011/06/17	R203 2012/02/02	8.80	Put	Bond Future	1,326.0000	1,307.0000	(1.433)	0	0	0
2011/06/17	R203 2012/02/02	8.70	Call	Bond Future	2,644.0000	2,654.0000	0.378	0	0	0
2011/06/17	R203 2012/02/02	8.70	Put	Bond Future	1,485.0000	1,464.0000	(1.414)	0	0	0
2011/06/17	R203 2012/05/03			Bond Future	8.5650	8.5580	(0.082)	0.0000	0.0000	0
2011/06/17	R203 2012/05/03	8.75	Call	Bond Future	2,691.0000	2,700.0000	0.334	0	0	0
2011/06/17	R203 2012/05/03	8.75	Put	Bond Future	1,920.0000	1,899.0000	(1.094)	0	0	0
2011/06/17	R203 2012/05/03	8.80	Call	Bond Future	2,814.0000	2,824.0000	0.355	0	0	0
2011/06/17	R203 2012/05/03	8.80	Put	Bond Future	1,835.0000	1,816.0000	(1.035)	0	0	0
2011/06/17	R203 2012/05/03	8.70	Call	Bond Future	2,571.0000	2,580.0000	0.350	0	0	0
2011/06/17	R203 2012/05/03	8.70	Put	Bond Future	2,007.0000	1,987.0000	(0.997)	0	0	0
2011/06/17	R204 2011/08/04			Bond Future	8.3780	8.3660	(0.143)	0.0000	0.0000	70
2011/06/17	R204 2011/08/04	8.00	Call	Bond Future	230.0000	229.0000	(0.435)	0	0	0
2011/06/17	R204 2011/08/04	8.00	Put	Bond Future	2,277.0000	2,212.0000	(2.855)	0	0	0
2011/06/17	R204 2011/08/04	8.05	Call	Bond Future	286.0000	287.0000	0.350	0	0	0
2011/06/17	R204 2011/08/04	8.05	Put	Bond Future	2,059.0000	1,996.0000	(3.060)	0	0	0
2011/06/17	R204 2011/08/04	7.95	Call	Bond Future	182.0000	181.0000	(0.549)	0	0	0
2011/06/17	R204 2011/08/04	7.95	Put	Bond Future	2,504.0000	2,439.0000	(2.596)	0	0	0
2011/06/17	R204 2011/11/03			Bond Future	8.4830	8.4710	(0.141)	0.0000	0.0000	2,133
2011/06/17	R204 2011/11/03	8.75	Call	Bond Future	2,503.0000	2,531.0000	1.119	0	0	0
2011/06/17	R204 2011/11/03	8.75	Put	Bond Future	1,132.0000	1,098.0000	(3.004)	0	0	0
2011/06/17	R204 2011/11/03	8.80	Call	Bond Future	2,669.0000	2,698.0000	1.087	0	0	0
2011/06/17	R204 2011/11/03	8.80	Put	Bond Future	1,044.0000	1,011.0000	(3.161)	0	0	0
2011/06/17	R204 2011/11/03	8.70	Call	Bond Future	2,343.0000	2,370.0000	1.152	0	0	0
2011/06/17	R204 2011/11/03	8.70	Put	Bond Future	1,227.0000	1,192.0000	(2.852)	0	0	0
2011/06/17	R204 2012/02/02			Bond Future	8.5940	8.5810	(0.151)	0.0000	0.0000	0
2011/06/17	R204 2012/02/02	9.00	Call	Bond Future	3,349.0000	3,383.0000	1.015	0	0	0
2011/06/17	R204 2012/02/02	9.00	Put	Bond Future	1,341.0000	1,309.0000	(2.386)	0	0	0
2011/06/17	R204 2012/02/02	9.05	Call	Bond Future	3,513.0000	3,548.0000	0.996	0	0	0
2011/06/17	R204 2012/02/02	9.05	Put	Bond Future	1,261.0000	1,231.0000	(2.379)	0	0	0

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2011/06/17	R204 2012/02/02	8.95	Call	Bond Future	3,189.0000	3,222.0000	1.035	0	0	0
2011/06/17	R204 2012/02/02	8.95	Put	Bond Future	1,425.0000	1,393.0000	(2.246)	0	0	0
2011/06/17	R204 2012/05/03			Bond Future	8.7140	8.7010	(0.149)	0.0000	0.0000	0
2011/06/17	R204 2012/05/03	8.75	Call	Bond Future	2,840.0000	2,865.0000	0.880	0	0	0
2011/06/17	R204 2012/05/03	8.75	Put	Bond Future	2,666.0000	2,628.0000	(1.425)	0	0	0
2011/06/17	R204 2012/05/03	8.80	Call	Bond Future	2,971.0000	2,997.0000	0.875	0	0	0
2011/06/17	R204 2012/05/03	8.80	Put	Bond Future	2,556.0000	2,519.0000	(1.448)	0	0	0
2011/06/17	R204 2012/05/03	8.70	Call	Bond Future	2,712.0000	2,736.0000	0.885	0	0	0
2011/06/17	R204 2012/05/03	8.70	Put	Bond Future	2,780.0000	2,741.0000	(1.403)	0	0	0
2011/06/17	R206 2011/08/04			Bond Future	7.0550	7.0320	(0.326)	0.0000	0.0000	9,866
2011/06/17	R206 2011/08/04	7.00	Call	Bond Future	280.0000	296.0000	5.714	0	0	0
2011/06/17	R206 2011/08/04	7.00	Put	Bond Future	402.0000	367.0000	(8.706)	0	0	0
2011/06/17	R206 2011/08/04	7.05	Call	Bond Future	334.0000	353.0000	5.689	0	0	0
2011/06/17	R206 2011/08/04	7.05	Put	Bond Future	345.0000	313.0000	(9.275)	0	0	0
2011/06/17	R206 2011/08/04	6.95	Call	Bond Future	233.0000	247.0000	6.009	0	0	0
2011/06/17	R206 2011/08/04	6.95	Put	Bond Future	466.0000	429.0000	(7.940)	0	0	0
2011/06/17	R206 2011/11/03			Bond Future	7.1690	7.1440	(0.349)	0.0000	0.0000	0
2011/06/17	R206 2011/11/03	7.75	Call	Bond Future	1,358.0000	1,394.0000	2.651	0	0	0
2011/06/17	R206 2011/11/03	7.75	Put	Bond Future	205.0000	190.0000	(7.317)	0	0	0
2011/06/17	R206 2011/11/03	7.80	Call	Bond Future	1,436.0000	1,473.0000	2.577	0	0	0
2011/06/17	R206 2011/11/03	7.80	Put	Bond Future	184.0000	171.0000	(7.065)	0	0	0
2011/06/17	R206 2011/11/03	7.70	Call	Bond Future	1,279.0000	1,314.0000	2.737	0	0	0
2011/06/17	R206 2011/11/03	7.70	Put	Bond Future	224.0000	209.0000	(6.696)	0	0	0
2011/06/17	R206 2012/02/02			Bond Future	7.3060	7.2770	(0.397)	0.0000	0.0000	0
2011/06/17	R206 2012/02/02	8.00	Call	Bond Future	1,534.0000	1,570.0000	2.347	0	0	0
2011/06/17	R206 2012/02/02	8.00	Put	Bond Future	308.0000	292.0000	(5.195)	0	0	0
2011/06/17	R206 2012/02/02	8.05	Call	Bond Future	1,603.0000	1,640.0000	2.308	0	0	0
2011/06/17	R206 2012/02/02	8.05	Put	Bond Future	289.0000	275.0000	(4.844)	0	0	0
2011/06/17	R206 2012/02/02	7.95	Call	Bond Future	1,468.0000	1,503.0000	2.384	0	0	0
2011/06/17	R206 2012/02/02	7.95	Put	Bond Future	330.0000	313.0000	(5.152)	0	0	0
2011/06/17	R206 2012/05/03			Bond Future	7.4940	7.4620	(0.427)	0.0000	0.0000	0
2011/06/17	R206 2012/05/03	7.50	Call	Bond Future	788.0000	811.0000	2.919	0	0	0
2011/06/17	R206 2012/05/03	7.50	Put	Bond Future	779.0000	752.0000	(3.466)	0	0	0
2011/06/17	R206 2012/05/03	7.55	Call	Bond Future	831.0000	855.0000	2.888	0	0	0

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2011/06/17	R206 2012/05/03	7.55	Put	Bond Future	744.0000	718.0000	(3.495)	0	0	0
2011/06/17	R206 2012/05/03	7.45	Call	Bond Future	747.0000	769.0000	2.945	0	0	0
2011/06/17	R206 2012/05/03	7.45	Put	Bond Future	816.0000	788.0000	(3.431)	0	0	0
2011/06/17	R207 2011/08/04			Bond Future	8.4490	8.4430	(0.071)	0.0000	0.0000	5,725
2011/06/17	R207 2011/08/04	8.25	Call	Bond Future	506.0000	500.0000	(1.186)	0	0	0
2011/06/17	R207 2011/08/04	8.25	Put	Bond Future	1,644.0000	1,604.0000	(2.433)	0	0	0
2011/06/17	R207 2011/08/04	8.30	Call	Bond Future	606.0000	600.0000	(0.990)	0	0	0
2011/06/17	R207 2011/08/04	8.30	Put	Bond Future	1,456.0000	1,416.0000	(2.747)	0	0	0
2011/06/17	R207 2011/08/04	8.20	Call	Bond Future	419.0000	412.0000	(1.671)	0	0	0
2011/06/17	R207 2011/08/04	8.20	Put	Bond Future	1,845.0000	1,804.0000	(2.222)	0	0	0
2011/06/17	R207 2011/11/03			Bond Future	8.5440	8.5370	(0.082)	0.0000	0.0000	600
2011/06/17	R207 2011/11/03	8.75	Call	Bond Future	2,494.0000	2,504.0000	0.401	0	0	0
2011/06/17	R207 2011/11/03	8.75	Put	Bond Future	1,365.0000	1,336.0000	(2.125)	0	0	0
2011/06/17	R207 2011/11/03	8.80	Call	Bond Future	2,662.0000	2,674.0000	0.451	0	0	0
2011/06/17	R207 2011/11/03	8.80	Put	Bond Future	1,261.0000	1,234.0000	(2.141)	0	0	0
2011/06/17	R207 2011/11/03	8.70	Call	Bond Future	2,325.0000	2,334.0000	0.387	0	0	0
2011/06/17	R207 2011/11/03	8.70	Put	Bond Future	1,468.0000	1,438.0000	(2.044)	0	0	0
2011/06/17	R207 2012/02/02			Bond Future	8.6430	8.6370	(0.069)	0.0000	0.0000	0
2011/06/17	R207 2012/02/02	9.00	Call	Bond Future	3,407.0000	3,418.0000	0.323	0	0	0
2011/06/17	R207 2012/02/02	9.00	Put	Bond Future	1,513.0000	1,492.0000	(1.388)	0	0	0
2011/06/17	R207 2012/02/02	9.05	Call	Bond Future	3,578.0000	3,590.0000	0.335	0	0	0
2011/06/17	R207 2012/02/02	9.05	Put	Bond Future	1,423.0000	1,403.0000	(1.405)	0	0	0
2011/06/17	R207 2012/02/02	8.95	Call	Bond Future	3,241.0000	3,251.0000	0.309	0	0	0
2011/06/17	R207 2012/02/02	8.95	Put	Bond Future	1,610.0000	1,587.0000	(1.429)	0	0	0
2011/06/17	R207 2012/05/03			Bond Future	8.7530	8.7460	(0.080)	0.0000	0.0000	0
2011/06/17	R207 2012/05/03	8.75	Call	Bond Future	2,954.0000	2,964.0000	0.339	0	0	0
2011/06/17	R207 2012/05/03	8.75	Put	Bond Future	2,970.0000	2,943.0000	(0.909)	0	0	0
2011/06/17	R207 2012/05/03	8.80	Call	Bond Future	3,092.0000	3,103.0000	0.356	0	0	0
2011/06/17	R207 2012/05/03	8.80	Put	Bond Future	2,847.0000	2,821.0000	(0.913)	0	0	0
2011/06/17	R207 2012/05/03	8.70	Call	Bond Future	2,819.0000	2,828.0000	0.319	0	0	0
2011/06/17	R207 2012/05/03	8.70	Put	Bond Future	3,096.0000	3,069.0000	(0.872)	0	0	0
2011/06/17	R208 2011/08/04			Bond Future	8.4690	8.4630	(0.071)	0.0000	0.0000	1,361
2011/06/17	R208 2011/08/04	8.25	Call	Bond Future	547.0000	539.0000	(1.463)	0	0	0

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2011/06/17	R208 2011/08/04	8.25	Put	Bond Future	1,879.0000	1,835.0000	(2.342)	0	0	0
2011/06/17	R208 2011/08/04	8.30	Call	Bond Future	651.0000	644.0000	(1.075)	0	0	0
2011/06/17	R208 2011/08/04	8.30	Put	Bond Future	1,677.0000	1,634.0000	(2.564)	0	0	0
2011/06/17	R208 2011/08/04	8.20	Call	Bond Future	455.0000	447.0000	(1.758)	0	0	0
2011/06/17	R208 2011/08/04	8.20	Put	Bond Future	2,095.0000	2,051.0000	(2.100)	0	0	0
2011/06/17	R208 2011/11/03			Bond Future	8.5570	8.5500	(0.082)	0.0000	0.0000	5,998
2011/06/17	R208 2011/11/03	8.75	Call	Bond Future	2,525.0000	2,537.0000	0.475	0	0	0
2011/06/17	R208 2011/11/03	8.75	Put	Bond Future	1,398.0000	1,368.0000	(2.146)	0	0	0
2011/06/17	R208 2011/11/03	8.80	Call	Bond Future	2,705.0000	2,718.0000	0.481	0	0	0
2011/06/17	R208 2011/11/03	8.80	Put	Bond Future	1,288.0000	1,260.0000	(2.174)	0	0	0
2011/06/17	R208 2011/11/03	8.70	Call	Bond Future	2,351.0000	2,362.0000	0.468	0	0	0
2011/06/17	R208 2011/11/03	8.70	Put	Bond Future	1,514.0000	1,484.0000	(1.982)	0	0	0
2011/06/17	R208 2012/02/02			Bond Future	8.6470	8.6400	(0.081)	0.0000	0.0000	0
2011/06/17	R208 2012/02/02	9.00	Call	Bond Future	3,720.0000	3,735.0000	0.403	0	0	0
2011/06/17	R208 2012/02/02	9.00	Put	Bond Future	1,718.0000	1,693.0000	(1.455)	0	0	0
2011/06/17	R208 2012/02/02	9.05	Call	Bond Future	3,901.0000	3,917.0000	0.410	0	0	0
2011/06/17	R208 2012/02/02	9.05	Put	Bond Future	1,621.0000	1,596.0000	(1.542)	0	0	0
2011/06/17	R208 2012/02/02	8.95	Call	Bond Future	3,542.0000	3,556.0000	0.395	0	0	0
2011/06/17	R208 2012/02/02	8.95	Put	Bond Future	1,820.0000	1,794.0000	(1.429)	0	0	0
2011/06/17	R208 2012/05/03			Bond Future	8.7430	8.7360	(0.080)	0.0000	0.0000	0
2011/06/17	R208 2012/05/03	9.00	Call	Bond Future	3,941.0000	3,955.0000	0.355	0	0	0
2011/06/17	R208 2012/05/03	9.00	Put	Bond Future	2,513.0000	2,488.0000	(0.995)	0	0	0
2011/06/17	R208 2012/05/03	9.05	Call	Bond Future	4,108.0000	4,122.0000	0.341	0	0	0
2011/06/17	R208 2012/05/03	9.05	Put	Bond Future	2,406.0000	2,380.0000	(1.081)	0	0	0
2011/06/17	R208 2012/05/03	8.95	Call	Bond Future	3,778.0000	3,791.0000	0.344	0	0	0
2011/06/17	R208 2012/05/03	8.95	Put	Bond Future	2,625.0000	2,599.0000	(0.990)	0	0	0
2011/06/17	R209 2011/08/04			Bond Future	8.8410	8.8310	(0.113)	0.0000	0.0000	0
2011/06/17	R209 2011/08/04	8.50	Call	Bond Future	485.0000	481.0000	(0.825)	0	0	0
2011/06/17	R209 2011/08/04	8.50	Put	Bond Future	3,248.0000	3,166.0000	(2.525)	0	0	0
2011/06/17	R209 2011/08/04	8.55	Call	Bond Future	586.0000	583.0000	(0.512)	0	0	0
2011/06/17	R209 2011/08/04	8.55	Put	Bond Future	2,934.0000	2,852.0000	(2.795)	0	0	0
2011/06/17	R209 2011/08/04	8.45	Call	Bond Future	396.0000	392.0000	(1.010)	0	0	0
2011/06/17	R209 2011/08/04	8.45	Put	Bond Future	3,578.0000	3,496.0000	(2.292)	0	0	0
2011/06/17	R209 2011/08/04	10.10	Call	Bond Future	8,940.0000	9,016.0000	0.850	0	0	0

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2011/06/17	R209 2011/08/04	10.10	Put	Bond Future	12.0000	9.0000	(25.000)	0	0	0
2011/06/17	R209 2011/11/03			Bond Future	8.9050	8.8940	(0.124)	0.0000	0.0000	1,318
2011/06/17	R209 2011/11/03	8.75	Call	Bond Future	2,084.0000	2,103.0000	0.912	0	0	0
2011/06/17	R209 2011/11/03	8.75	Put	Bond Future	3,305.0000	3,238.0000	(2.027)	0	0	0
2011/06/17	R209 2011/11/03	8.80	Call	Bond Future	2,260.0000	2,281.0000	0.929	0	0	0
2011/06/17	R209 2011/11/03	8.80	Put	Bond Future	3,083.0000	3,019.0000	(2.076)	0	0	0
2011/06/17	R209 2011/11/03	8.70	Call	Bond Future	1,917.0000	1,935.0000	0.939	0	0	0
2011/06/17	R209 2011/11/03	8.70	Put	Bond Future	3,539.0000	3,471.0000	(1.921)	0	0	0
2011/06/17	R209 2012/02/02			Bond Future	8.9700	8.9580	(0.134)	0.0000	0.0000	0
2011/06/17	R209 2012/02/02	9.00	Call	Bond Future	3,713.0000	3,747.0000	0.916	0	0	0
2011/06/17	R209 2012/02/02	9.00	Put	Bond Future	3,483.0000	3,425.0000	(1.665)	0	0	0
2011/06/17	R209 2012/02/02	9.05	Call	Bond Future	3,913.0000	3,949.0000	0.920	0	0	0
2011/06/17	R209 2012/02/02	9.05	Put	Bond Future	3,303.0000	3,247.0000	(1.695)	0	0	0
2011/06/17	R209 2012/02/02	8.95	Call	Bond Future	3,517.0000	3,550.0000	0.938	0	0	0
2011/06/17	R209 2012/02/02	8.95	Put	Bond Future	3,671.0000	3,612.0000	(1.607)	0	0	0
2011/06/17	R209 2012/05/03			Bond Future	9.0370	9.0250	(0.133)	0.0000	0.0000	0
2011/06/17	R209 2012/05/03	9.00	Call	Bond Future	4,142.0000	4,176.0000	0.821	0	0	0
2011/06/17	R209 2012/05/03	9.00	Put	Bond Future	4,423.0000	4,366.0000	(1.289)	0	0	0
2011/06/17	R209 2012/05/03	9.05	Call	Bond Future	4,335.0000	4,370.0000	0.807	0	0	0
2011/06/17	R209 2012/05/03	9.05	Put	Bond Future	4,237.0000	4,180.0000	(1.345)	0	0	0
2011/06/17	R209 2012/05/03	8.95	Call	Bond Future	3,956.0000	3,988.0000	0.809	0	0	0
2011/06/17	R209 2012/05/03	8.95	Put	Bond Future	4,620.0000	4,561.0000	(1.277)	0	0	0
2011/06/17	R210 2011/08/04			Bond Future	131.7546	130.9125	(0.639)	0.0000	0.0000	425
2011/06/17	R210 2011/08/04	106.00	Call	Bond Future	25,755.0000	24,912.0000	(3.273)	0	0	0
2011/06/17	R210 2011/08/04	106.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/17	R210 2011/08/04	106.05	Call	Bond Future	25,705.0000	24,862.0000	(3.280)	0	0	0
2011/06/17	R210 2011/08/04	106.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/17	R210 2011/08/04	105.95	Call	Bond Future	25,805.0000	24,962.0000	(3.267)	0	0	0
2011/06/17	R210 2011/08/04	105.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/17	R211 2011/08/04			Bond Future	107.7226	107.7553	0.030	0.0000	0.0000	0
2011/06/17	R211 2011/08/04	1.50	Call	Bond Future	106,223.0000	106,255.0000	0.030	0	0	0
2011/06/17	R211 2011/08/04	1.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/17	R211 2011/08/04	1.55	Call	Bond Future	106,173.0000	106,205.0000	0.030	0	0	0

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2011/06/17	R211 2011/08/04	1.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/17	R211 2011/08/04	1.45	Call	Bond Future	106,273.0000	106,305.0000	0.030	0	0	0
2011/06/17	R211 2011/08/04	1.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/17	R211 2011/11/03			Bond Future	109.3225	109.3551	0.030	0.0000	0.0000	0
2011/06/17	R211 2011/11/03	1.25	Call	Bond Future	108,073.0000	108,105.0000	0.030	0	0	0
2011/06/17	R211 2011/11/03	1.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/17	R211 2011/11/03	1.30	Call	Bond Future	108,023.0000	108,055.0000	0.030	0	0	0
2011/06/17	R211 2011/11/03	1.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/17	R211 2011/11/03	1.20	Call	Bond Future	108,123.0000	108,155.0000	0.030	0	0	0
2011/06/17	R211 2011/11/03	1.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/17	R212 2011/08/04			Bond Future	106.8666	106.7041	(0.152)	0.0000	0.0000	0
2011/06/17	R212 2011/08/04	2.50	Call	Bond Future	104,367.0000	104,204.0000	(0.156)	0	0	0
2011/06/17	R212 2011/08/04	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/17	R212 2011/08/04	2.55	Call	Bond Future	104,317.0000	104,154.0000	(0.156)	0	0	0
2011/06/17	R212 2011/08/04	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/17	R212 2011/08/04	2.45	Call	Bond Future	104,417.0000	104,254.0000	(0.156)	0	0	0
2011/06/17	R212 2011/08/04	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/17	R212 2011/11/03			Bond Future	108.4537	108.2883	(0.152)	0.0000	0.0000	0
2011/06/17	R212 2011/11/03	2.50	Call	Bond Future	105,954.0000	105,788.0000	(0.157)	0	0	0
2011/06/17	R212 2011/11/03	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/17	R212 2011/11/03	2.55	Call	Bond Future	105,904.0000	105,738.0000	(0.157)	0	0	0
2011/06/17	R212 2011/11/03	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/17	R212 2011/11/03	2.45	Call	Bond Future	106,004.0000	105,838.0000	(0.157)	0	0	0
2011/06/17	R212 2011/11/03	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/17	R213 2011/08/04			Bond Future	8.8500	8.8440	(0.068)	0.0000	0.0000	0
2011/06/17	R213 2011/08/04	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/17	R213 2011/08/04	8.00	Put	Bond Future	7,257.0000	7,209.0000	(0.661)	0	0	0
2011/06/17	R213 2011/08/04	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/17	R213 2011/08/04	8.05	Put	Bond Future	6,804.0000	6,756.0000	(0.705)	0	0	0
2011/06/17	R213 2011/08/04	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/17	R213 2011/08/04	7.95	Put	Bond Future	7,713.0000	7,665.0000	(0.622)	0	0	0
2011/06/17	R213 2011/11/03			Bond Future	8.9210	8.9150	(0.067)	0.0000	0.0000	0
2011/06/17	R213 2011/11/03	8.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/06/17	R213 2011/11/03	8.75	Put	Bond Future	1,369.0000	1,321.0000	(3.506)	0	0	0
2011/06/17	R213 2011/11/03	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/17	R213 2011/11/03	8.80	Put	Bond Future	965.0000	917.0000	(4.974)	0	0	0
2011/06/17	R213 2011/11/03	8.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/17	R213 2011/11/03	8.70	Put	Bond Future	1,775.0000	1,728.0000	(2.648)	0	0	0
2011/06/17	R213 2012/02/02			Bond Future	8.9960	8.9890	(0.078)	0.0000	0.0000	0
2011/06/17	R213 2012/02/02	9.00	Call	Bond Future	31.0000	86.0000	177.419	0	0	0
2011/06/17	R213 2012/02/02	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/17	R213 2012/02/02	9.05	Call	Bond Future	419.0000	474.0000	13.126	0	0	0
2011/06/17	R213 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/17	R213 2012/02/02	8.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/17	R213 2012/02/02	8.95	Put	Bond Future	360.0000	305.0000	(15.278)	0	0	0
2011/06/17	R213 2012/05/03			Bond Future	9.0680	9.0620	(0.066)	0.0000	0.0000	0
2011/06/17	R213 2012/05/03	9.25	Call	Bond Future	1,381.0000	1,427.0000	3.331	0	0	0
2011/06/17	R213 2012/05/03	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/17	R213 2012/05/03	9.30	Call	Bond Future	1,754.0000	1,800.0000	2.623	0	0	0
2011/06/17	R213 2012/05/03	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/17	R213 2012/05/03	9.20	Call	Bond Future	1,005.0000	1,051.0000	4.577	0	0	0
2011/06/17	R213 2012/05/03	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/17	RZ02 2011/08/04			Bond Future	0.0620	0.0790	27.419	0.0000	0.0000	10,198
2011/06/17	RZ02 2011/08/04	1.00	Call	Bond Future	26,194.0000	25,672.0000	(1.993)	0	0	0
2011/06/17	RZ02 2011/08/04	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/17	RZ02 2011/08/04	1.05	Call	Bond Future	27,453.0000	26,932.0000	(1.898)	0	0	0
2011/06/17	RZ02 2011/08/04	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/17	RZ02 2011/08/04	0.95	Call	Bond Future	24,921.0000	24,400.0000	(2.091)	0	0	0
2011/06/17	RZ02 2011/08/04	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/17	RZ02 2011/11/03			Bond Future	0.0050	0.0050	0.000	0.0000	0.0000	400
2011/06/17	RZ02 2011/11/03	1.00	Call	Bond Future	27,590.0000	27,590.0000	0.000	0	0	0
2011/06/17	RZ02 2011/11/03	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/17	RZ02 2011/11/03	1.05	Call	Bond Future	28,834.0000	28,834.0000	0.000	0	0	0
2011/06/17	RZ02 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/17	RZ02 2011/11/03	0.95	Call	Bond Future	26,333.0000	26,333.0000	0.000	0	0	0
2011/06/17	RZ02 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/06/17	RZ11 2011/11/03			Bond Future	0.8080	0.8020	(0.743)	0.0000	0.0000	529
2011/06/17	RZ11 2011/11/03	1.00	Call	Bond Future	1,023.0000	1,055.0000	3.128	0	0	0
2011/06/17	RZ11 2011/11/03	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/17	RZ11 2011/11/03	1.05	Call	Bond Future	1,287.0000	1,319.0000	2.486	0	0	0
2011/06/17	RZ11 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/17	RZ11 2011/11/03	0.95	Call	Bond Future	757.0000	790.0000	4.359	0	0	0
2011/06/17	RZ11 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/17	RZ12 2011/08/04			Bond Future	2.0270	2.0440	0.839	0.0000	0.0000	3,769
2011/06/17	RZ12 2011/08/04	2.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/17	RZ12 2011/08/04	2.00	Put	Bond Future	264.0000	429.0000	62.500	0	0	0
2011/06/17	RZ12 2011/08/04	2.05	Call	Bond Future	224.0000	58.0000	(74.107)	0	0	0
2011/06/17	RZ12 2011/08/04	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/17	RZ12 2011/08/04	1.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/17	RZ12 2011/08/04	1.95	Put	Bond Future	754.0000	919.0000	21.883	0	0	0
2011/06/17	RZ12 2011/11/03			Bond Future	1.9170	1.9340	0.887	0.0000	0.0000	240
2011/06/17	RZ12 2011/11/03	2.00	Call	Bond Future	797.0000	633.0000	(20.577)	0	0	0
2011/06/17	RZ12 2011/11/03	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/17	RZ12 2011/11/03	2.05	Call	Bond Future	1,274.0000	1,110.0000	(12.873)	0	0	0
2011/06/17	RZ12 2011/11/03	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/17	RZ12 2011/11/03	1.95	Call	Bond Future	318.0000	154.0000	(51.572)	0	0	0
2011/06/17	RZ12 2011/11/03	1.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/17	TRT1 2011/08/04			Index Future	349.6830	349.9360	0.072	0.0000	0.0000	100
2011/06/17	TRT1 2011/11/03			Index Future	354.3890	354.6470	0.073	0.0000	0.0000	0
Total										222475.00