



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 03/06/2011

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

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2011/06/03	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/03	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/03	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/03	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/03	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/03	AL7T 2011/08/04			Index Future	388.9260	388.8280	(0.025)	0.0000	0.0000	30
2011/06/03	AL7T 2011/11/03			Index Future	394.7810	394.6800	(0.026)	0.0000	0.0000	0
2011/06/03	ALBI 2011/08/04			Index Future	357.1650	357.0650	(0.028)	0.0000	0.0000	1,019
2011/06/03	ALBI 2011/11/03			Index Future	362.5410	362.4390	(0.028)	0.0000	0.0000	0
2011/06/03	C155 2011/08/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/03	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/03	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/03	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/03	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/03	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/03	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/03	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/03	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/03	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/03	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/03	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/06/03	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0
2011/06/03	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/03	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/03	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/03	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/03	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/03	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/03	CRD1 2011/08/04			Index Future	160.7200	160.7560	0.022	0.0000	0.0000	2
2011/06/03	CRD1 2011/11/03			Index Future	162.8790	162.9150	0.022	0.0000	0.0000	0
2011/06/03	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/03	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/03	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/03	GOVI 2011/08/04			GOVI	357.8980	357.8150	(0.023)	0.0000	0.0000	179
2011/06/03	GOVI 2011/08/04	348.00	Call	GOVI	98,980.0000	98,150.0000	(0.839)	0	0	0
2011/06/03	GOVI 2011/08/04	348.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/06/03	GOVI 2011/08/04	348.01	Call	GOVI	98,880.0000	98,050.0000	(0.839)	0	0	0
2011/06/03	GOVI 2011/08/04	348.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/06/03	GOVI 2011/08/04	347.99	Call	GOVI	99,080.0000	98,250.0000	(0.838)	0	0	0
2011/06/03	GOVI 2011/08/04	347.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/06/03	GOVI 2011/11/03			GOVI	363.2850	363.2010	(0.023)	0.0000	0.0000	0
2011/06/03	GOVI 2011/11/03	357.00	Call	GOVI	62,850.0000	62,010.0000	(1.337)	0	0	0
2011/06/03	GOVI 2011/11/03	357.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/06/03	GOVI 2011/11/03	357.01	Call	GOVI	62,750.0000	61,910.0000	(1.339)	0	0	0
2011/06/03	GOVI 2011/11/03	357.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/06/03	GOVI 2011/11/03	356.99	Call	GOVI	62,950.0000	62,110.0000	(1.334)	0	0	0
2011/06/03	GOVI 2011/11/03	356.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0

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2011/06/03	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/06/03	IGOV 2011/08/04			Index Future	155.3340	155.3960	0.040	0.0000	0.0000	977
2011/06/03	IGOV 2011/11/03			Index Future	157.6720	157.7350	0.040	0.0000	0.0000	0
2011/06/03	ILBI 2011/08/04			Index Future	410.9700	411.1230	0.037	0.0000	0.0000	0
2011/06/03	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/06/03	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/06/03	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/06/03	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/06/03	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/06/03	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/06/03	JBAF 2011/06/15			Jibar Tradeable Future	5.5900	5.5800	(0.179)	0.0000	0.0000	3,891
2011/06/03	JBAF 2011/07/20			Jibar Tradeable Future	5.6200	5.6200	0.000	0.0000	0.0000	5,000
2011/06/03	JBAF 2011/08/17			Jibar Tradeable Future	5.6500	5.6500	0.000	0.0000	0.0000	0
2011/06/03	JBAF 2011/09/21			Jibar Tradeable Future	5.7300	5.7400	0.175	0.0000	0.0000	15,600
2011/06/03	JBAF 2011/10/19			Jibar Tradeable Future	5.8100	5.8300	0.344	0.0000	0.0000	0
2011/06/03	JBAF 2011/11/16			Jibar Tradeable Future	5.9300	5.9300	0.000	0.0000	0.0000	0
2011/06/03	JBAF 2011/12/21			Jibar Tradeable Future	6.0500	6.0500	0.000	0.0000	0.0000	5,591
2011/06/03	JBAF 2012/03/20			Jibar Tradeable Future	6.3500	6.3300	(0.315)	0.0000	0.0000	1,090
2011/06/03	JBAF 2012/06/20			Jibar Tradeable Future	6.6900	6.6800	(0.149)	0.0000	0.0000	2,890
2011/06/03	JBAF 2012/09/19			Jibar Tradeable Future	7.0100	6.9900	(0.285)	0.0000	0.0000	44,710
2011/06/03	JBAF 2012/12/19			Jibar Tradeable Future	7.3200	7.3000	(0.273)	0.0000	0.0000	490
2011/06/03	JBAF 2013/03/20			Jibar Tradeable Future	7.6200	7.6000	(0.262)	0.0000	0.0000	290
2011/06/03	JN02 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/06/03	JN02 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/03	JN02 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/03	JN02 2011/08/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0

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2011/06/03	JN02 2011/08/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/06/03	JN02 2011/08/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/06/03	JN02 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/03	JN05 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/06/03	JN05 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/03	JN05 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/03	JN05 2011/08/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/03	JN05 2011/08/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/06/03	JN05 2011/08/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/06/03	JN05 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/03	JN10 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/06/03	JN10 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/03	JN10 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/03	JN10 2011/08/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/03	JN10 2011/08/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/06/03	JN10 2011/08/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/06/03	JN10 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/03	OTH1 2011/08/04			Index Future	352.8400	352.6400	(0.057)	0.0000	0.0000	3
2011/06/03	OTH1 2011/11/03			Index Future	358.1510	357.9480	(0.057)	0.0000	0.0000	0
2011/06/03	R157 2011/08/04			Bond Future	7.5140	7.4970	(0.226)	0.0000	0.0000	7,195
2011/06/03	R157 2011/08/04	7.50	Call	Bond Future	705.0000	732.0000	3.830	0	0	1,000
2011/06/03	R157 2011/08/04	7.50	Put	Bond Future	760.0000	720.0000	(5.263)	0	0	0
2011/06/03	R157 2011/08/04	7.55	Call	Bond Future	807.0000	837.0000	3.717	0	0	0
2011/06/03	R157 2011/08/04	7.55	Put	Bond Future	666.0000	630.0000	(5.405)	0	0	0
2011/06/03	R157 2011/08/04	7.45	Call	Bond Future	612.0000	636.0000	3.922	0	0	0
2011/06/03	R157 2011/08/04	7.45	Put	Bond Future	863.0000	820.0000	(4.983)	0	0	0
2011/06/03	R157 2011/08/04	7.20	Put	Bond Future	1,503.0000	1,449.0000	(3.593)	0	0	0
2011/06/03	R157 2011/08/04	7.20	Call	Bond Future	266.0000	278.0000	4.511	0	0	1,320
2011/06/03	R157 2011/08/04	7.60	Put	Bond Future	581.0000	547.0000	(5.852)	0	0	0
2011/06/03	R157 2011/08/04	7.60	Call	Bond Future	917.0000	950.0000	3.599	0	0	440
2011/06/03	R157 2011/08/04	7.80	Call	Bond Future	1,431.0000	1,475.0000	3.075	0	0	0
2011/06/03	R157 2011/08/04	7.80	Put	Bond Future	318.0000	295.0000	(7.233)	0	0	440

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2011/06/03	R157 2011/08/04	8.20	Call	Bond Future	2,721.0000	2,780.0000	2.168	0	0	0
2011/06/03	R157 2011/08/04	8.20	Put	Bond Future	73.0000	66.0000	(9.589)	0	0	1,320
2011/06/03	R157 2011/11/03			Bond Future	7.6270	7.6090	(0.236)	0.0000	0.0000	3,358
2011/06/03	R157 2011/11/03	8.25	Call	Bond Future	2,608.0000	2,657.0000	1.879	0	0	0
2011/06/03	R157 2011/11/03	8.25	Put	Bond Future	346.0000	329.0000	(4.913)	0	0	0
2011/06/03	R157 2011/11/03	8.30	Call	Bond Future	2,753.0000	2,804.0000	1.853	0	0	0
2011/06/03	R157 2011/11/03	8.30	Put	Bond Future	312.0000	297.0000	(4.808)	0	0	0
2011/06/03	R157 2011/11/03	8.20	Call	Bond Future	2,465.0000	2,514.0000	1.988	0	0	0
2011/06/03	R157 2011/11/03	8.20	Put	Bond Future	383.0000	366.0000	(4.439)	0	0	0
2011/06/03	R157 2012/02/02			Bond Future	7.7570	7.7370	(0.258)	0.0000	0.0000	0
2011/06/03	R157 2012/02/02	8.50	Call	Bond Future	3,149.0000	3,197.0000	1.524	0	0	0
2011/06/03	R157 2012/02/02	8.50	Put	Bond Future	635.0000	615.0000	(3.150)	0	0	0
2011/06/03	R157 2012/02/02	8.55	Call	Bond Future	3,277.0000	3,326.0000	1.495	0	0	0
2011/06/03	R157 2012/02/02	8.55	Put	Bond Future	597.0000	577.0000	(3.350)	0	0	0
2011/06/03	R157 2012/02/02	8.45	Call	Bond Future	3,023.0000	3,070.0000	1.555	0	0	0
2011/06/03	R157 2012/02/02	8.45	Put	Bond Future	676.0000	655.0000	(3.107)	0	0	0
2011/06/03	R157 2012/05/03			Bond Future	7.9000	7.8780	(0.278)	0.0000	0.0000	0
2011/06/03	R157 2012/05/03	8.25	Call	Bond Future	2,333.0000	2,374.0000	1.757	0	0	0
2011/06/03	R157 2012/05/03	8.25	Put	Bond Future	1,224.0000	1,194.0000	(2.451)	0	0	0
2011/06/03	R157 2012/05/03	8.30	Call	Bond Future	2,434.0000	2,476.0000	1.726	0	0	0
2011/06/03	R157 2012/05/03	8.30	Put	Bond Future	1,167.0000	1,139.0000	(2.399)	0	0	0
2011/06/03	R157 2012/05/03	8.20	Call	Bond Future	2,234.0000	2,273.0000	1.746	0	0	0
2011/06/03	R157 2012/05/03	8.20	Put	Bond Future	1,282.0000	1,251.0000	(2.418)	0	0	0
2011/06/03	R186 2011/08/04			Bond Future	8.4260	8.4410	0.178	0.0000	0.0000	19,853
2011/06/03	R186 2011/08/04	8.25	Call	Bond Future	1,224.0000	1,157.0000	(5.474)	0	0	0
2011/06/03	R186 2011/08/04	8.25	Put	Bond Future	2,933.0000	3,010.0000	2.625	0	0	0
2011/06/03	R186 2011/08/04	8.30	Call	Bond Future	1,413.0000	1,339.0000	(5.237)	0	0	0
2011/06/03	R186 2011/08/04	8.30	Put	Bond Future	2,633.0000	2,703.0000	2.659	0	0	0
2011/06/03	R186 2011/08/04	8.20	Call	Bond Future	1,053.0000	991.0000	(5.888)	0	0	0
2011/06/03	R186 2011/08/04	8.20	Put	Bond Future	3,254.0000	3,336.0000	2.520	0	0	0
2011/06/03	R186 2011/08/04	8.35	Put	Bond Future	2,353.0000	2,418.0000	2.762	0	0	0
2011/06/03	R186 2011/08/04	8.35	Call	Bond Future	1,619.0000	1,540.0000	(4.880)	0	0	600
2011/06/03	R186 2011/08/04	8.70	Put	Bond Future	946.0000	975.0000	3.066	0	0	0
2011/06/03	R186 2011/08/04	8.70	Call	Bond Future	3,537.0000	3,422.0000	(3.251)	0	0	200

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2011/06/03	R186 2011/08/04	8.95	Call	Bond Future	5,314.0000	5,183.0000	(2.465)	0	0	0
2011/06/03	R186 2011/08/04	8.95	Put	Bond Future	432.0000	445.0000	3.009	0	0	200
2011/06/03	R186 2011/08/04	9.70	Call	Bond Future	11,391.0000	11,247.0000	(1.264)	0	0	0
2011/06/03	R186 2011/08/04	9.70	Put	Bond Future	23.0000	23.0000	0.000	0	0	600
2011/06/03	R186 2011/11/03			Bond Future	8.4970	8.5120	0.177	0.0000	0.0000	13,789
2011/06/03	R186 2011/11/03	9.00	Call	Bond Future	6,202.0000	6,092.0000	(1.774)	0	0	0
2011/06/03	R186 2011/11/03	9.00	Put	Bond Future	1,590.0000	1,622.0000	2.013	0	0	0
2011/06/03	R186 2011/11/03	9.05	Call	Bond Future	6,524.0000	6,411.0000	(1.732)	0	0	0
2011/06/03	R186 2011/11/03	9.05	Put	Bond Future	1,468.0000	1,497.0000	1.975	0	0	0
2011/06/03	R186 2011/11/03	8.95	Call	Bond Future	5,888.0000	5,779.0000	(1.851)	0	0	0
2011/06/03	R186 2011/11/03	8.95	Put	Bond Future	1,723.0000	1,755.0000	1.857	0	0	0
2011/06/03	R186 2011/11/03	8.75	Put	Bond Future	2,342.0000	2,385.0000	1.836	0	0	0
2011/06/03	R186 2011/11/03	8.75	Call	Bond Future	4,695.0000	4,597.0000	(2.087)	0	0	5,600
2011/06/03	R186 2012/02/02			Bond Future	8.5690	8.5850	0.187	0.0000	0.0000	2,500
2011/06/03	R186 2012/02/02	9.00	Call	Bond Future	6,539.0000	6,433.0000	(1.621)	0	0	0
2011/06/03	R186 2012/02/02	9.00	Put	Bond Future	2,640.0000	2,682.0000	1.591	0	0	0
2011/06/03	R186 2012/02/02	9.05	Call	Bond Future	6,829.0000	6,721.0000	(1.581)	0	0	0
2011/06/03	R186 2012/02/02	9.05	Put	Bond Future	2,490.0000	2,531.0000	1.647	0	0	0
2011/06/03	R186 2012/02/02	8.95	Call	Bond Future	6,254.0000	6,150.0000	(1.663)	0	0	0
2011/06/03	R186 2012/02/02	8.95	Put	Bond Future	2,798.0000	2,842.0000	1.573	0	0	0
2011/06/03	R186 2012/05/03			Bond Future	8.6440	8.6600	0.185	0.0000	0.0000	0
2011/06/03	R186 2012/05/03	9.00	Call	Bond Future	7,218.0000	7,121.0000	(1.344)	0	0	0
2011/06/03	R186 2012/05/03	9.00	Put	Bond Future	4,042.0000	4,090.0000	1.188	0	0	0
2011/06/03	R186 2012/05/03	9.05	Call	Bond Future	7,485.0000	7,387.0000	(1.309)	0	0	0
2011/06/03	R186 2012/05/03	9.05	Put	Bond Future	3,873.0000	3,920.0000	1.214	0	0	0
2011/06/03	R186 2012/05/03	8.95	Call	Bond Future	6,955.0000	6,860.0000	(1.366)	0	0	0
2011/06/03	R186 2012/05/03	8.95	Put	Bond Future	4,217.0000	4,268.0000	1.209	0	0	0
2011/06/03	R189 2011/08/04			Bond Future	212.9773	213.1105	0.063	0.0000	0.0000	0
2011/06/03	R189 2011/08/04	212.00	Call	Bond Future	977.0000	1,111.0000	13.715	0	0	0
2011/06/03	R189 2011/08/04	212.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/03	R189 2011/08/04	212.05	Call	Bond Future	927.0000	1,061.0000	14.455	0	0	0
2011/06/03	R189 2011/08/04	212.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/03	R189 2011/08/04	211.95	Call	Bond Future	1,027.0000	1,161.0000	13.048	0	0	0
2011/06/03	R189 2011/08/04	211.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/06/03	R197 2011/08/04			Bond Future	234.7409	234.8149	0.032	0.0000	0.0000	0
2011/06/03	R197 2011/08/04	231.50	Call	Bond Future	3,241.0000	3,315.0000	2.283	0	0	0
2011/06/03	R197 2011/08/04	231.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/03	R197 2011/08/04	231.55	Call	Bond Future	3,191.0000	3,265.0000	2.319	0	0	0
2011/06/03	R197 2011/08/04	231.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/03	R197 2011/08/04	231.45	Call	Bond Future	3,291.0000	3,365.0000	2.249	0	0	0
2011/06/03	R197 2011/08/04	231.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/03	R201 2011/08/04			Bond Future	7.1320	7.1260	(0.084)	0.0000	0.0000	170
2011/06/03	R201 2011/08/04	7.25	Call	Bond Future	681.0000	689.0000	1.175	0	0	0
2011/06/03	R201 2011/08/04	7.25	Put	Bond Future	324.0000	314.0000	(3.086)	0	0	0
2011/06/03	R201 2011/08/04	7.30	Call	Bond Future	782.0000	790.0000	1.023	0	0	0
2011/06/03	R201 2011/08/04	7.30	Put	Bond Future	274.0000	264.0000	(3.650)	0	0	0
2011/06/03	R201 2011/08/04	7.20	Call	Bond Future	591.0000	597.0000	1.015	0	0	0
2011/06/03	R201 2011/08/04	7.20	Put	Bond Future	385.0000	373.0000	(3.117)	0	0	0
2011/06/03	R201 2011/11/03			Bond Future	7.2250	7.2180	(0.097)	0.0000	0.0000	695
2011/06/03	R201 2011/11/03	8.00	Call	Bond Future	2,361.0000	2,376.0000	0.635	0	0	0
2011/06/03	R201 2011/11/03	8.00	Put	Bond Future	204.0000	199.0000	(2.451)	0	0	0
2011/06/03	R201 2011/11/03	8.05	Call	Bond Future	2,478.0000	2,493.0000	0.605	0	0	0
2011/06/03	R201 2011/11/03	8.05	Put	Bond Future	183.0000	179.0000	(2.186)	0	0	0
2011/06/03	R201 2011/11/03	7.95	Call	Bond Future	2,243.0000	2,258.0000	0.669	0	0	0
2011/06/03	R201 2011/11/03	7.95	Put	Bond Future	223.0000	218.0000	(2.242)	0	0	0
2011/06/03	R201 2012/02/02			Bond Future	7.3300	7.3220	(0.109)	0.0000	0.0000	0
2011/06/03	R201 2012/02/02	8.25	Call	Bond Future	2,664.0000	2,679.0000	0.563	0	0	0
2011/06/03	R201 2012/02/02	8.25	Put	Bond Future	302.0000	296.0000	(1.987)	0	0	0
2011/06/03	R201 2012/02/02	8.30	Call	Bond Future	2,772.0000	2,787.0000	0.541	0	0	0
2011/06/03	R201 2012/02/02	8.30	Put	Bond Future	283.0000	278.0000	(1.767)	0	0	0
2011/06/03	R201 2012/02/02	8.20	Call	Bond Future	2,560.0000	2,575.0000	0.586	0	0	0
2011/06/03	R201 2012/02/02	8.20	Put	Bond Future	325.0000	319.0000	(1.846)	0	0	0
2011/06/03	R201 2012/05/03			Bond Future	7.4530	7.4440	(0.121)	0.0000	0.0000	0
2011/06/03	R201 2012/05/03	7.75	Call	Bond Future	1,628.0000	1,639.0000	0.676	0	0	0
2011/06/03	R201 2012/05/03	7.75	Put	Bond Future	922.0000	912.0000	(1.085)	0	0	0
2011/06/03	R201 2012/05/03	7.80	Call	Bond Future	1,703.0000	1,715.0000	0.705	0	0	0
2011/06/03	R201 2012/05/03	7.80	Put	Bond Future	879.0000	869.0000	(1.138)	0	0	0

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2011/06/03	R201 2012/05/03	7.70	Call	Bond Future	1,555.0000	1,565.0000	0.643	0	0	0
2011/06/03	R201 2012/05/03	7.70	Put	Bond Future	967.0000	956.0000	(1.138)	0	0	0
2011/06/03	R202 2011/08/04			Bond Future	0.0880	0.0860	(2.273)	0.0000	0.0000	10,198
2011/06/03	R202 2011/08/04	1.00	Call	Bond Future	25,397.0000	25,458.0000	0.240	0	0	0
2011/06/03	R202 2011/08/04	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/03	R202 2011/08/04	1.05	Call	Bond Future	26,657.0000	26,718.0000	0.229	0	0	0
2011/06/03	R202 2011/08/04	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/03	R202 2011/08/04	0.95	Call	Bond Future	24,125.0000	24,186.0000	0.253	0	0	0
2011/06/03	R202 2011/08/04	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/03	R202 2011/11/03			Bond Future	0.1900	0.0190	(90.000)	0.0000	0.0000	400
2011/06/03	R202 2011/11/03	0.50	Call	Bond Future	8,862.0000	13,997.0000	57.944	0	0	0
2011/06/03	R202 2011/11/03	0.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/03	R202 2011/11/03	0.55	Call	Bond Future	10,240.0000	15,375.0000	50.146	0	0	0
2011/06/03	R202 2011/11/03	0.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/03	R202 2011/11/03	0.45	Call	Bond Future	7,471.0000	12,606.0000	68.732	0	0	0
2011/06/03	R202 2011/11/03	0.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/03	R203 2011/08/04			Bond Future	8.0270	8.0210	(0.075)	0.0000	0.0000	824
2011/06/03	R203 2011/08/04	8.00	Call	Bond Future	846.0000	852.0000	0.709	0	0	0
2011/06/03	R203 2011/08/04	8.00	Put	Bond Future	975.0000	953.0000	(2.256)	0	0	0
2011/06/03	R203 2011/08/04	8.05	Call	Bond Future	967.0000	975.0000	0.827	0	0	0
2011/06/03	R203 2011/08/04	8.05	Put	Bond Future	857.0000	836.0000	(2.450)	0	0	0
2011/06/03	R203 2011/08/04	7.95	Call	Bond Future	734.0000	740.0000	0.817	0	0	0
2011/06/03	R203 2011/08/04	7.95	Put	Bond Future	1,103.0000	1,080.0000	(2.085)	0	0	0
2011/06/03	R203 2011/11/03			Bond Future	8.1300	8.1240	(0.074)	0.0000	0.0000	1,630
2011/06/03	R203 2011/11/03	8.50	Call	Bond Future	2,521.0000	2,535.0000	0.555	0	0	0
2011/06/03	R203 2011/11/03	8.50	Put	Bond Future	836.0000	822.0000	(1.675)	0	0	0
2011/06/03	R203 2011/11/03	8.55	Call	Bond Future	2,678.0000	2,693.0000	0.560	0	0	0
2011/06/03	R203 2011/11/03	8.55	Put	Bond Future	768.0000	755.0000	(1.693)	0	0	0
2011/06/03	R203 2011/11/03	8.45	Call	Bond Future	2,368.0000	2,382.0000	0.591	0	0	0
2011/06/03	R203 2011/11/03	8.45	Put	Bond Future	909.0000	895.0000	(1.540)	0	0	0
2011/06/03	R203 2012/02/02			Bond Future	8.2430	8.2360	(0.085)	0.0000	0.0000	0
2011/06/03	R203 2012/02/02	8.75	Call	Bond Future	3,369.0000	3,386.0000	0.505	0	0	0
2011/06/03	R203 2012/02/02	8.75	Put	Bond Future	1,160.0000	1,146.0000	(1.207)	0	0	0

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2011/06/03	R203 2012/02/02	8.80	Call	Bond Future	3,519.0000	3,536.0000	0.483	0	0	0
2011/06/03	R203 2012/02/02	8.80	Put	Bond Future	1,095.0000	1,081.0000	(1.279)	0	0	0
2011/06/03	R203 2012/02/02	8.70	Call	Bond Future	3,223.0000	3,239.0000	0.496	0	0	0
2011/06/03	R203 2012/02/02	8.70	Put	Bond Future	1,229.0000	1,214.0000	(1.221)	0	0	0
2011/06/03	R203 2012/05/03			Bond Future	8.3620	8.3550	(0.084)	0.0000	0.0000	0
2011/06/03	R203 2012/05/03	8.75	Call	Bond Future	3,243.0000	3,258.0000	0.463	0	0	0
2011/06/03	R203 2012/05/03	8.75	Put	Bond Future	1,616.0000	1,602.0000	(0.866)	0	0	0
2011/06/03	R203 2012/05/03	8.80	Call	Bond Future	3,377.0000	3,392.0000	0.444	0	0	0
2011/06/03	R203 2012/05/03	8.80	Put	Bond Future	1,543.0000	1,528.0000	(0.972)	0	0	0
2011/06/03	R203 2012/05/03	8.70	Call	Bond Future	3,111.0000	3,126.0000	0.482	0	0	0
2011/06/03	R203 2012/05/03	8.70	Put	Bond Future	1,692.0000	1,677.0000	(0.887)	0	0	0
2011/06/03	R204 2011/08/04			Bond Future	8.1630	8.1670	0.049	0.0000	0.0000	0
2011/06/03	R204 2011/08/04	8.00	Call	Bond Future	643.0000	627.0000	(2.488)	0	0	0
2011/06/03	R204 2011/08/04	8.00	Put	Bond Future	1,532.0000	1,538.0000	0.392	0	0	0
2011/06/03	R204 2011/08/04	8.05	Call	Bond Future	750.0000	733.0000	(2.267)	0	0	0
2011/06/03	R204 2011/08/04	8.05	Put	Bond Future	1,365.0000	1,370.0000	0.366	0	0	0
2011/06/03	R204 2011/08/04	7.95	Call	Bond Future	546.0000	532.0000	(2.564)	0	0	0
2011/06/03	R204 2011/08/04	7.95	Put	Bond Future	1,710.0000	1,718.0000	0.468	0	0	0
2011/06/03	R204 2011/11/03			Bond Future	8.2570	8.2620	0.061	0.0000	0.0000	2,133
2011/06/03	R204 2011/11/03	8.75	Call	Bond Future	3,373.0000	3,349.0000	(0.712)	0	0	0
2011/06/03	R204 2011/11/03	8.75	Put	Bond Future	823.0000	825.0000	0.243	0	0	0
2011/06/03	R204 2011/11/03	8.80	Call	Bond Future	3,560.0000	3,536.0000	(0.674)	0	0	0
2011/06/03	R204 2011/11/03	8.80	Put	Bond Future	756.0000	758.0000	0.265	0	0	0
2011/06/03	R204 2011/11/03	8.70	Call	Bond Future	3,191.0000	3,167.0000	(0.752)	0	0	0
2011/06/03	R204 2011/11/03	8.70	Put	Bond Future	896.0000	898.0000	0.223	0	0	0
2011/06/03	R204 2012/02/02			Bond Future	8.3570	8.3610	0.048	0.0000	0.0000	0
2011/06/03	R204 2012/02/02	9.00	Call	Bond Future	4,228.0000	4,210.0000	(0.426)	0	0	0
2011/06/03	R204 2012/02/02	9.00	Put	Bond Future	1,023.0000	1,025.0000	0.196	0	0	0
2011/06/03	R204 2012/02/02	9.05	Call	Bond Future	4,409.0000	4,390.0000	(0.431)	0	0	0
2011/06/03	R204 2012/02/02	9.05	Put	Bond Future	960.0000	961.0000	0.104	0	0	0
2011/06/03	R204 2012/02/02	8.95	Call	Bond Future	4,051.0000	4,032.0000	(0.469)	0	0	0
2011/06/03	R204 2012/02/02	8.95	Put	Bond Future	1,090.0000	1,091.0000	0.092	0	0	0
2011/06/03	R204 2012/05/03			Bond Future	8.4640	8.4680	0.047	0.0000	0.0000	0
2011/06/03	R204 2012/05/03	8.75	Call	Bond Future	3,576.0000	3,561.0000	(0.419)	0	0	0

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2011/06/03	R204 2012/05/03	8.75	Put	Bond Future	2,182.0000	2,186.0000	0.183	0	0	0
2011/06/03	R204 2012/05/03	8.80	Call	Bond Future	3,724.0000	3,708.0000	(0.430)	0	0	0
2011/06/03	R204 2012/05/03	8.80	Put	Bond Future	2,088.0000	2,092.0000	0.192	0	0	0
2011/06/03	R204 2012/05/03	8.70	Call	Bond Future	3,432.0000	3,416.0000	(0.466)	0	0	0
2011/06/03	R204 2012/05/03	8.70	Put	Bond Future	2,280.0000	2,283.0000	0.132	0	0	0
2011/06/03	R206 2011/08/04			Bond Future	6.9450	6.9120	(0.475)	0.0000	0.0000	9,866
2011/06/03	R206 2011/08/04	7.00	Call	Bond Future	443.0000	482.0000	8.804	0	0	0
2011/06/03	R206 2011/08/04	7.00	Put	Bond Future	321.0000	287.0000	(10.592)	0	0	0
2011/06/03	R206 2011/08/04	7.05	Call	Bond Future	510.0000	552.0000	8.235	0	0	0
2011/06/03	R206 2011/08/04	7.05	Put	Bond Future	277.0000	246.0000	(11.191)	0	0	0
2011/06/03	R206 2011/08/04	6.95	Call	Bond Future	384.0000	419.0000	9.115	0	0	0
2011/06/03	R206 2011/08/04	6.95	Put	Bond Future	373.0000	335.0000	(10.188)	0	0	0
2011/06/03	R206 2011/11/03			Bond Future	7.0440	7.0060	(0.539)	0.0000	0.0000	0
2011/06/03	R206 2011/11/03	7.75	Call	Bond Future	1,576.0000	1,637.0000	3.871	0	0	0
2011/06/03	R206 2011/11/03	7.75	Put	Bond Future	172.0000	157.0000	(8.721)	0	0	0
2011/06/03	R206 2011/11/03	7.80	Call	Bond Future	1,658.0000	1,720.0000	3.739	0	0	0
2011/06/03	R206 2011/11/03	7.80	Put	Bond Future	156.0000	141.0000	(9.615)	0	0	0
2011/06/03	R206 2011/11/03	7.70	Call	Bond Future	1,494.0000	1,554.0000	4.016	0	0	0
2011/06/03	R206 2011/11/03	7.70	Put	Bond Future	189.0000	172.0000	(8.995)	0	0	0
2011/06/03	R206 2012/02/02			Bond Future	7.1640	7.1210	(0.600)	0.0000	0.0000	0
2011/06/03	R206 2012/02/02	8.00	Call	Bond Future	1,743.0000	1,802.0000	3.385	0	0	0
2011/06/03	R206 2012/02/02	8.00	Put	Bond Future	264.0000	246.0000	(6.818)	0	0	0
2011/06/03	R206 2012/02/02	8.05	Call	Bond Future	1,815.0000	1,875.0000	3.306	0	0	0
2011/06/03	R206 2012/02/02	8.05	Put	Bond Future	248.0000	231.0000	(6.855)	0	0	0
2011/06/03	R206 2012/02/02	7.95	Call	Bond Future	1,674.0000	1,732.0000	3.465	0	0	0
2011/06/03	R206 2012/02/02	7.95	Put	Bond Future	282.0000	263.0000	(6.738)	0	0	0
2011/06/03	R206 2012/05/03			Bond Future	7.3250	7.2750	(0.683)	0.0000	0.0000	0
2011/06/03	R206 2012/05/03	7.50	Call	Bond Future	944.0000	987.0000	4.555	0	0	0
2011/06/03	R206 2012/05/03	7.50	Put	Bond Future	671.0000	635.0000	(5.365)	0	0	0
2011/06/03	R206 2012/05/03	7.55	Call	Bond Future	991.0000	1,035.0000	4.440	0	0	0
2011/06/03	R206 2012/05/03	7.55	Put	Bond Future	640.0000	605.0000	(5.469)	0	0	0
2011/06/03	R206 2012/05/03	7.45	Call	Bond Future	899.0000	941.0000	4.672	0	0	0
2011/06/03	R206 2012/05/03	7.45	Put	Bond Future	704.0000	667.0000	(5.256)	0	0	0

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2011/06/03	R207 2011/08/04			Bond Future	8.2240	8.2330	0.109	0.0000	0.0000	5,725
2011/06/03	R207 2011/08/04	8.25	Call	Bond Future	1,174.0000	1,138.0000	(3.066)	0	0	0
2011/06/03	R207 2011/08/04	8.25	Put	Bond Future	1,024.0000	1,040.0000	1.563	0	0	0
2011/06/03	R207 2011/08/04	8.30	Call	Bond Future	1,332.0000	1,294.0000	(2.853)	0	0	0
2011/06/03	R207 2011/08/04	8.30	Put	Bond Future	895.0000	909.0000	1.564	0	0	0
2011/06/03	R207 2011/08/04	8.20	Call	Bond Future	1,028.0000	994.0000	(3.307)	0	0	0
2011/06/03	R207 2011/08/04	8.20	Put	Bond Future	1,167.0000	1,185.0000	1.542	0	0	0
2011/06/03	R207 2011/11/03			Bond Future	8.3080	8.3170	0.108	0.0000	0.0000	600
2011/06/03	R207 2011/11/03	8.75	Call	Bond Future	3,432.0000	3,391.0000	(1.195)	0	0	0
2011/06/03	R207 2011/11/03	8.75	Put	Bond Future	987.0000	996.0000	0.912	0	0	0
2011/06/03	R207 2011/11/03	8.80	Call	Bond Future	3,626.0000	3,584.0000	(1.158)	0	0	0
2011/06/03	R207 2011/11/03	8.80	Put	Bond Future	909.0000	918.0000	0.990	0	0	0
2011/06/03	R207 2011/11/03	8.70	Call	Bond Future	3,237.0000	3,197.0000	(1.236)	0	0	0
2011/06/03	R207 2011/11/03	8.70	Put	Bond Future	1,064.0000	1,075.0000	1.034	0	0	0
2011/06/03	R207 2012/02/02			Bond Future	8.3970	8.4070	0.119	0.0000	0.0000	0
2011/06/03	R207 2012/02/02	9.00	Call	Bond Future	4,370.0000	4,327.0000	(0.984)	0	0	0
2011/06/03	R207 2012/02/02	9.00	Put	Bond Future	1,142.0000	1,154.0000	1.051	0	0	0
2011/06/03	R207 2012/02/02	9.05	Call	Bond Future	4,560.0000	4,516.0000	(0.965)	0	0	0
2011/06/03	R207 2012/02/02	9.05	Put	Bond Future	1,071.0000	1,082.0000	1.027	0	0	0
2011/06/03	R207 2012/02/02	8.95	Call	Bond Future	4,183.0000	4,141.0000	(1.004)	0	0	0
2011/06/03	R207 2012/02/02	8.95	Put	Bond Future	1,217.0000	1,230.0000	1.068	0	0	0
2011/06/03	R207 2012/05/03			Bond Future	8.4940	8.5050	0.130	0.0000	0.0000	0
2011/06/03	R207 2012/05/03	8.75	Call	Bond Future	3,765.0000	3,726.0000	(1.036)	0	0	0
2011/06/03	R207 2012/05/03	8.75	Put	Bond Future	2,416.0000	2,435.0000	0.786	0	0	0
2011/06/03	R207 2012/05/03	8.80	Call	Bond Future	3,922.0000	3,882.0000	(1.020)	0	0	0
2011/06/03	R207 2012/05/03	8.80	Put	Bond Future	2,312.0000	2,331.0000	0.822	0	0	0
2011/06/03	R207 2012/05/03	8.70	Call	Bond Future	3,611.0000	3,573.0000	(1.052)	0	0	0
2011/06/03	R207 2012/05/03	8.70	Put	Bond Future	2,523.0000	2,544.0000	0.832	0	0	0
2011/06/03	R208 2011/08/04			Bond Future	8.2620	8.2610	(0.012)	0.0000	0.0000	1,361
2011/06/03	R208 2011/08/04	8.25	Call	Bond Future	1,191.0000	1,184.0000	(0.588)	0	0	0
2011/06/03	R208 2011/08/04	8.25	Put	Bond Future	1,265.0000	1,252.0000	(1.028)	0	0	0
2011/06/03	R208 2011/08/04	8.30	Call	Bond Future	1,350.0000	1,343.0000	(0.519)	0	0	0
2011/06/03	R208 2011/08/04	8.30	Put	Bond Future	1,117.0000	1,104.0000	(1.164)	0	0	0
2011/06/03	R208 2011/08/04	8.20	Call	Bond Future	1,044.0000	1,037.0000	(0.670)	0	0	0

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2011/06/03	R208 2011/08/04	8.20	Put	Bond Future	1,425.0000	1,412.0000	(0.912)	0	0	0
2011/06/03	R208 2011/11/03			Bond Future	8.3410	8.3400	(0.012)	0.0000	0.0000	5,998
2011/06/03	R208 2011/11/03	8.75	Call	Bond Future	3,441.0000	3,439.0000	(0.058)	0	0	0
2011/06/03	R208 2011/11/03	8.75	Put	Bond Future	1,030.0000	1,022.0000	(0.777)	0	0	0
2011/06/03	R208 2011/11/03	8.80	Call	Bond Future	3,646.0000	3,644.0000	(0.055)	0	0	0
2011/06/03	R208 2011/11/03	8.80	Put	Bond Future	946.0000	938.0000	(0.846)	0	0	0
2011/06/03	R208 2011/11/03	8.70	Call	Bond Future	3,240.0000	3,238.0000	(0.062)	0	0	0
2011/06/03	R208 2011/11/03	8.70	Put	Bond Future	1,119.0000	1,111.0000	(0.715)	0	0	0
2011/06/03	R208 2012/02/02			Bond Future	8.4230	8.4220	(0.012)	0.0000	0.0000	0
2011/06/03	R208 2012/02/02	9.00	Call	Bond Future	4,656.0000	4,655.0000	(0.021)	0	0	0
2011/06/03	R208 2012/02/02	9.00	Put	Bond Future	1,354.0000	1,347.0000	(0.517)	0	0	0
2011/06/03	R208 2012/02/02	9.05	Call	Bond Future	4,856.0000	4,855.0000	(0.021)	0	0	0
2011/06/03	R208 2012/02/02	9.05	Put	Bond Future	1,275.0000	1,268.0000	(0.549)	0	0	0
2011/06/03	R208 2012/02/02	8.95	Call	Bond Future	4,459.0000	4,458.0000	(0.022)	0	0	0
2011/06/03	R208 2012/02/02	8.95	Put	Bond Future	1,437.0000	1,430.0000	(0.487)	0	0	0
2011/06/03	R208 2012/05/03			Bond Future	8.5090	8.5080	(0.012)	0.0000	0.0000	0
2011/06/03	R208 2012/05/03	9.00	Call	Bond Future	4,824.0000	4,823.0000	(0.021)	0	0	0
2011/06/03	R208 2012/05/03	9.00	Put	Bond Future	2,069.0000	2,063.0000	(0.290)	0	0	0
2011/06/03	R208 2012/05/03	9.05	Call	Bond Future	5,007.0000	5,006.0000	(0.020)	0	0	0
2011/06/03	R208 2012/05/03	9.05	Put	Bond Future	1,978.0000	1,971.0000	(0.354)	0	0	0
2011/06/03	R208 2012/05/03	8.95	Call	Bond Future	4,644.0000	4,643.0000	(0.022)	0	0	0
2011/06/03	R208 2012/05/03	8.95	Put	Bond Future	2,165.0000	2,158.0000	(0.323)	0	0	0
2011/06/03	R209 2011/08/04			Bond Future	8.6070	8.6220	0.174	0.0000	0.0000	0
2011/06/03	R209 2011/08/04	8.50	Call	Bond Future	1,267.0000	1,202.0000	(5.130)	0	0	0
2011/06/03	R209 2011/08/04	8.50	Put	Bond Future	2,152.0000	2,209.0000	2.649	0	0	0
2011/06/03	R209 2011/08/04	8.55	Call	Bond Future	1,448.0000	1,379.0000	(4.765)	0	0	0
2011/06/03	R209 2011/08/04	8.55	Put	Bond Future	1,917.0000	1,971.0000	2.817	0	0	0
2011/06/03	R209 2011/08/04	8.45	Call	Bond Future	1,100.0000	1,041.0000	(5.364)	0	0	0
2011/06/03	R209 2011/08/04	8.45	Put	Bond Future	2,404.0000	2,467.0000	2.621	0	0	0
2011/06/03	R209 2011/08/04	10.10	Call	Bond Future	10,815.0000	10,693.0000	(1.128)	0	0	0
2011/06/03	R209 2011/08/04	10.10	Put	Bond Future	8.0000	9.0000	12.500	0	0	0
2011/06/03	R209 2011/11/03			Bond Future	8.6640	8.6790	0.173	0.0000	0.0000	1,318
2011/06/03	R209 2011/11/03	8.75	Call	Bond Future	3,163.0000	3,087.0000	(2.403)	0	0	0
2011/06/03	R209 2011/11/03	8.75	Put	Bond Future	2,472.0000	2,517.0000	1.820	0	0	0

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2011/06/03	R209 2011/11/03	8.80	Call	Bond Future	3,384.0000	3,305.0000	(2.335)	0	0	0
2011/06/03	R209 2011/11/03	8.80	Put	Bond Future	2,295.0000	2,338.0000	1.874	0	0	0
2011/06/03	R209 2011/11/03	8.70	Call	Bond Future	2,951.0000	2,878.0000	(2.474)	0	0	0
2011/06/03	R209 2011/11/03	8.70	Put	Bond Future	2,660.0000	2,709.0000	1.842	0	0	0
2011/06/03	R209 2012/02/02			Bond Future	8.7220	8.7380	0.183	0.0000	0.0000	0
2011/06/03	R209 2012/02/02	9.00	Call	Bond Future	4,931.0000	4,845.0000	(1.744)	0	0	0
2011/06/03	R209 2012/02/02	9.00	Put	Bond Future	2,757.0000	2,799.0000	1.523	0	0	0
2011/06/03	R209 2012/02/02	9.05	Call	Bond Future	5,162.0000	5,074.0000	(1.705)	0	0	0
2011/06/03	R209 2012/02/02	9.05	Put	Bond Future	2,607.0000	2,647.0000	1.534	0	0	0
2011/06/03	R209 2012/02/02	8.95	Call	Bond Future	4,704.0000	4,620.0000	(1.786)	0	0	0
2011/06/03	R209 2012/02/02	8.95	Put	Bond Future	2,913.0000	2,957.0000	1.510	0	0	0
2011/06/03	R209 2012/05/03			Bond Future	8.7810	8.7970	0.182	0.0000	0.0000	0
2011/06/03	R209 2012/05/03	9.00	Call	Bond Future	5,328.0000	5,247.0000	(1.520)	0	0	0
2011/06/03	R209 2012/05/03	9.00	Put	Bond Future	3,626.0000	3,672.0000	1.269	0	0	0
2011/06/03	R209 2012/05/03	9.05	Call	Bond Future	5,548.0000	5,465.0000	(1.496)	0	0	0
2011/06/03	R209 2012/05/03	9.05	Put	Bond Future	3,467.0000	3,510.0000	1.240	0	0	0
2011/06/03	R209 2012/05/03	8.95	Call	Bond Future	5,114.0000	5,035.0000	(1.545)	0	0	0
2011/06/03	R209 2012/05/03	8.95	Put	Bond Future	3,795.0000	3,843.0000	1.265	0	0	0
2011/06/03	R210 2011/08/04			Bond Future	131.2624	131.3039	0.032	0.0000	0.0000	425
2011/06/03	R210 2011/08/04	106.00	Call	Bond Future	25,262.0000	25,304.0000	0.166	0	0	0
2011/06/03	R210 2011/08/04	106.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/03	R210 2011/08/04	106.05	Call	Bond Future	25,212.0000	25,254.0000	0.167	0	0	0
2011/06/03	R210 2011/08/04	106.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/03	R210 2011/08/04	105.95	Call	Bond Future	25,312.0000	25,354.0000	0.166	0	0	0
2011/06/03	R210 2011/08/04	105.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/03	R211 2011/08/04			Bond Future	1.1190	1.1130	(0.536)	0.0000	0.0000	0
2011/06/03	R211 2011/08/04	1.50	Call	Bond Future	2,076.0000	2,109.0000	1.590	0	0	0
2011/06/03	R211 2011/08/04	1.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/03	R211 2011/08/04	1.55	Call	Bond Future	2,345.0000	2,378.0000	1.407	0	0	0
2011/06/03	R211 2011/08/04	1.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/03	R211 2011/08/04	1.45	Call	Bond Future	1,806.0000	1,839.0000	1.827	0	0	0
2011/06/03	R211 2011/08/04	1.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/03	R211 2011/11/03			Bond Future	0.8730	0.8670	(0.687)	0.0000	0.0000	539

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2011/06/03	R211 2011/11/03	1.25	Call	Bond Future	1,990.0000	2,023.0000	1.658	0	0	0
2011/06/03	R211 2011/11/03	1.25	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2011/06/03	R211 2011/11/03	1.30	Call	Bond Future	2,251.0000	2,283.0000	1.422	0	0	0
2011/06/03	R211 2011/11/03	1.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/03	R211 2011/11/03	1.20	Call	Bond Future	1,729.0000	1,761.0000	1.851	0	0	0
2011/06/03	R211 2011/11/03	1.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/03	R212 2011/08/04			Bond Future	2.0810	2.0720	(0.432)	0.0000	0.0000	3,042
2011/06/03	R212 2011/08/04	2.50	Call	Bond Future	3,975.0000	4,063.0000	2.214	0	0	0
2011/06/03	R212 2011/08/04	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/03	R212 2011/08/04	2.55	Call	Bond Future	4,438.0000	4,526.0000	1.983	0	0	0
2011/06/03	R212 2011/08/04	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/03	R212 2011/08/04	2.45	Call	Bond Future	3,510.0000	3,597.0000	2.479	0	0	0
2011/06/03	R212 2011/08/04	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/03	R212 2011/11/03			Bond Future	1.9720	1.9630	(0.456)	0.0000	0.0000	240
2011/06/03	R212 2011/11/03	2.50	Call	Bond Future	4,931.0000	5,017.0000	1.744	0	0	0
2011/06/03	R212 2011/11/03	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/03	R212 2011/11/03	2.55	Call	Bond Future	5,384.0000	5,471.0000	1.616	0	0	0
2011/06/03	R212 2011/11/03	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/03	R212 2011/11/03	2.45	Call	Bond Future	4,475.0000	4,562.0000	1.944	0	0	0
2011/06/03	R212 2011/11/03	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/03	R213 2011/08/04			Bond Future	8.6210	8.6360	0.174	0.0000	0.0000	0
2011/06/03	R213 2011/08/04	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/03	R213 2011/08/04	8.00	Put	Bond Future	5,391.0000	5,515.0000	2.300	0	0	0
2011/06/03	R213 2011/08/04	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/03	R213 2011/08/04	8.05	Put	Bond Future	4,938.0000	5,062.0000	2.511	0	0	0
2011/06/03	R213 2011/08/04	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/03	R213 2011/08/04	7.95	Put	Bond Future	5,847.0000	5,971.0000	2.121	0	0	0
2011/06/03	R213 2011/11/03			Bond Future	8.6860	8.7010	0.173	0.0000	0.0000	0
2011/06/03	R213 2011/11/03	8.75	Call	Bond Future	521.0000	398.0000	(23.608)	0	0	0
2011/06/03	R213 2011/11/03	8.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/03	R213 2011/11/03	8.80	Call	Bond Future	925.0000	802.0000	(13.297)	0	0	0
2011/06/03	R213 2011/11/03	8.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/03	R213 2011/11/03	8.70	Call	Bond Future	114.0000	0.0000	(100.000)	0	0	0

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2011/06/03	R213 2011/11/03	8.70	Put	Bond Future	0.0000	8.0000	100.000	0	0	0
2011/06/03	R213 2012/02/02			Bond Future	8.7530	8.7690	0.183	0.0000	0.0000	0
2011/06/03	R213 2012/02/02	9.00	Call	Bond Future	1,958.0000	1,829.0000	(6.588)	0	0	0
2011/06/03	R213 2012/02/02	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/03	R213 2012/02/02	9.05	Call	Bond Future	2,345.0000	2,216.0000	(5.501)	0	0	0
2011/06/03	R213 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/03	R213 2012/02/02	8.95	Call	Bond Future	1,567.0000	1,438.0000	(8.232)	0	0	0
2011/06/03	R213 2012/02/02	8.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/03	R213 2012/05/03			Bond Future	8.8180	8.8340	0.181	0.0000	0.0000	0
2011/06/03	R213 2012/05/03	9.25	Call	Bond Future	3,336.0000	3,209.0000	(3.807)	0	0	0
2011/06/03	R213 2012/05/03	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/03	R213 2012/05/03	9.30	Call	Bond Future	3,709.0000	3,582.0000	(3.424)	0	0	0
2011/06/03	R213 2012/05/03	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/03	R213 2012/05/03	9.20	Call	Bond Future	2,960.0000	2,833.0000	(4.291)	0	0	0
2011/06/03	R213 2012/05/03	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/03	TRT1 2011/08/04			Index Future	353.5440	353.5360	(0.002)	0.0000	0.0000	100
2011/06/03	TRT1 2011/11/03			Index Future	358.2930	358.2850	(0.002)	0.0000	0.0000	0
Total										185441.00