



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 20/06/2011

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
2011/06/20	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/20	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/20	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/20	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/20	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/20	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/20	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/20	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/20	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/20	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/20	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/20	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/20	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/20	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/20	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/06/20	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/20	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/20	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/20	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/20	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/20	AL7T 2011/08/04			Index Future	384.1700	384.3410	0.045	0.0000	0.0000	30
2011/06/20	AL7T 2011/11/03			Index Future	389.9360	390.1080	0.044	0.0000	0.0000	0
2011/06/20	ALBI 2011/08/04			Index Future	353.2590	353.6710	0.117	0.0000	0.0000	1,019
2011/06/20	ALBI 2011/11/03			Index Future	358.5610	358.9780	0.116	0.0000	0.0000	0
2011/06/20	C155 2011/08/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/20	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/20	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/20	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/20	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/20	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/20	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/20	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/20	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/20	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/20	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/20	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/06/20	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0
2011/06/20	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/20	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/20	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/20	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/20	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/20	CAAD 2011/09/19			Can-Do Future	0.0320	0.0311	(2.813)	0.0000	0.0000	22,388
2011/06/20	CAAE 2011/09/19			Can-Do Future	0.1072	0.1091	1.772	0.0000	0.0000	21,898
2011/06/20	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/20	CRD1 2011/08/04			Index Future	159.9020	160.1160	0.134	0.0000	0.0000	2
2011/06/20	CRD1 2011/11/03			Index Future	162.0550	162.2720	0.134	0.0000	0.0000	0
2011/06/20	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/20	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/20	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/20	GOVI 2011/08/04			GOVI	354.1460	354.5680	0.119	0.0000	0.0000	179
2011/06/20	GOVI 2011/08/04	348.00	Call	GOVI	61,460.0000	65,680.0000	6.866	0	0	0
2011/06/20	GOVI 2011/08/04	348.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/06/20	GOVI 2011/08/04	348.01	Call	GOVI	61,360.0000	65,580.0000	6.877	0	0	0
2011/06/20	GOVI 2011/08/04	348.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/06/20	GOVI 2011/08/04	347.99	Call	GOVI	61,560.0000	65,780.0000	6.855	0	0	0
2011/06/20	GOVI 2011/08/04	347.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/06/20	GOVI 2011/11/03			GOVI	359.4610	359.8890	0.119	0.0000	0.0000	0
2011/06/20	GOVI 2011/11/03	357.00	Call	GOVI	24,610.0000	28,890.0000	17.391	0	0	0
2011/06/20	GOVI 2011/11/03	357.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0

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2011/06/20	GOVI 2011/11/03	357.01	Call	GOVI	24,510.0000	28,790.0000	17.462	0	0	0
2011/06/20	GOVI 2011/11/03	357.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/06/20	GOVI 2011/11/03	356.99	Call	GOVI	24,710.0000	28,990.0000	17.321	0	0	0
2011/06/20	GOVI 2011/11/03	356.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/06/20	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/06/20	IGOV 2011/08/04			Index Future	155.9210	155.7100	(0.135)	0.0000	0.0000	68
2011/06/20	IGOV 2011/11/03			Index Future	158.2620	158.0460	(0.136)	0.0000	0.0000	0
2011/06/20	ILBI 2011/08/04			Index Future	417.3090	415.9800	(0.318)	0.0000	0.0000	0
2011/06/20	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/06/20	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/06/20	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/06/20	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/06/20	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/06/20	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/06/20	JBAF 2011/07/20			Jibar Tradeable Future	5.6100	5.6000	(0.178)	0.0000	0.0000	5,000
2011/06/20	JBAF 2011/08/17			Jibar Tradeable Future	5.6900	5.6600	(0.527)	0.0000	0.0000	0
2011/06/20	JBAF 2011/09/21			Jibar Tradeable Future	5.7400	5.7300	(0.174)	0.0000	0.0000	15,600
2011/06/20	JBAF 2011/10/19			Jibar Tradeable Future	5.8600	5.8500	(0.171)	0.0000	0.0000	100
2011/06/20	JBAF 2011/11/16			Jibar Tradeable Future	6.0200	5.9900	(0.498)	0.0000	0.0000	1,000
2011/06/20	JBAF 2011/12/21			Jibar Tradeable Future	6.0800	6.0700	(0.164)	0.0000	0.0000	5,491
2011/06/20	JBAF 2012/03/20			Jibar Tradeable Future	6.4100	6.3900	(0.312)	0.0000	0.0000	1,090
2011/06/20	JBAF 2012/06/20			Jibar Tradeable Future	6.8000	6.8000	0.000	0.0000	0.0000	2,890
2011/06/20	JBAF 2012/09/19			Jibar Tradeable Future	7.0700	7.0500	(0.283)	0.0000	0.0000	44,710
2011/06/20	JBAF 2012/12/19			Jibar Tradeable Future	7.3600	7.3300	(0.408)	0.0000	0.0000	490
2011/06/20	JBAF 2013/03/20			Jibar Tradeable Future	7.6500	7.6200	(0.392)	0.0000	0.0000	290
2011/06/20	JBAF 2013/06/19			Jibar Tradeable Future	7.9500	7.9100	(0.503)	0.0000	0.0000	0

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2011/06/20	JN02 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/06/20	JN02 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/20	JN02 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/20	JN02 2011/08/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/20	JN02 2011/08/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/06/20	JN02 2011/08/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/06/20	JN02 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/20	JN05 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/06/20	JN05 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/20	JN05 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/20	JN05 2011/08/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/20	JN05 2011/08/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/06/20	JN05 2011/08/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/06/20	JN05 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/20	JN10 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/06/20	JN10 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/20	JN10 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/20	JN10 2011/08/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/20	JN10 2011/08/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/06/20	JN10 2011/08/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/06/20	JN10 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/20	OTH1 2011/08/04			Index Future	348.0920	348.4450	0.101	0.0000	0.0000	3
2011/06/20	OTH1 2011/11/03			Index Future	353.3170	353.6740	0.101	0.0000	0.0000	0
2011/06/20	R157 2011/08/04			Bond Future	7.6150	7.5720	(0.565)	0.0000	0.0000	6,656
2011/06/20	R157 2011/08/04	7.50	Call	Bond Future	438.0000	488.0000	11.416	0	0	1,000
2011/06/20	R157 2011/08/04	7.50	Put	Bond Future	887.0000	770.0000	(13.191)	0	0	0
2011/06/20	R157 2011/08/04	7.55	Call	Bond Future	521.0000	578.0000	10.940	0	0	0
2011/06/20	R157 2011/08/04	7.55	Put	Bond Future	775.0000	664.0000	(14.323)	0	0	0
2011/06/20	R157 2011/08/04	7.45	Call	Bond Future	365.0000	407.0000	11.507	0	0	0
2011/06/20	R157 2011/08/04	7.45	Put	Bond Future	1,010.0000	885.0000	(12.376)	0	0	0
2011/06/20	R157 2011/08/04	7.20	Put	Bond Future	1,755.0000	1,602.0000	(8.718)	0	0	0
2011/06/20	R157 2011/08/04	7.20	Call	Bond Future	123.0000	138.0000	12.195	0	0	1,320

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2011/06/20	R157 2011/08/04	7.60	Put	Bond Future	671.0000	569.0000	(15.201)	0	0	0
2011/06/20	R157 2011/08/04	7.60	Call	Bond Future	613.0000	678.0000	10.604	0	0	440
2011/06/20	R157 2011/08/04	7.80	Call	Bond Future	1,072.0000	1,170.0000	9.142	0	0	0
2011/06/20	R157 2011/08/04	7.80	Put	Bond Future	354.0000	284.0000	(19.774)	0	0	440
2011/06/20	R157 2011/08/04	8.20	Call	Bond Future	2,322.0000	2,469.0000	6.331	0	0	0
2011/06/20	R157 2011/08/04	8.20	Put	Bond Future	69.0000	48.0000	(30.435)	0	0	1,320
2011/06/20	R157 2011/11/03			Bond Future	7.7380	7.6920	(0.594)	0.0000	0.0000	3,358
2011/06/20	R157 2011/11/03	8.25	Call	Bond Future	2,249.0000	2,370.0000	5.380	0	0	0
2011/06/20	R157 2011/11/03	8.25	Put	Bond Future	394.0000	347.0000	(11.929)	0	0	0
2011/06/20	R157 2011/11/03	8.30	Call	Bond Future	2,389.0000	2,513.0000	5.190	0	0	0
2011/06/20	R157 2011/11/03	8.30	Put	Bond Future	355.0000	311.0000	(12.394)	0	0	0
2011/06/20	R157 2011/11/03	8.20	Call	Bond Future	2,113.0000	2,230.0000	5.537	0	0	0
2011/06/20	R157 2011/11/03	8.20	Put	Bond Future	438.0000	386.0000	(11.872)	0	0	0
2011/06/20	R157 2012/02/02			Bond Future	7.8770	7.8270	(0.635)	0.0000	0.0000	0
2011/06/20	R157 2012/02/02	8.50	Call	Bond Future	2,809.0000	2,923.0000	4.058	0	0	0
2011/06/20	R157 2012/02/02	8.50	Put	Bond Future	706.0000	649.0000	(8.074)	0	0	0
2011/06/20	R157 2012/02/02	8.55	Call	Bond Future	2,932.0000	3,049.0000	3.990	0	0	0
2011/06/20	R157 2012/02/02	8.55	Put	Bond Future	662.0000	608.0000	(8.157)	0	0	0
2011/06/20	R157 2012/02/02	8.45	Call	Bond Future	2,687.0000	2,799.0000	4.168	0	0	0
2011/06/20	R157 2012/02/02	8.45	Put	Bond Future	751.0000	692.0000	(7.856)	0	0	0
2011/06/20	R157 2012/05/03			Bond Future	8.0350	7.9790	(0.697)	0.0000	0.0000	0
2011/06/20	R157 2012/05/03	8.25	Call	Bond Future	2,042.0000	2,137.0000	4.652	0	0	0
2011/06/20	R157 2012/05/03	8.25	Put	Bond Future	1,362.0000	1,279.0000	(6.094)	0	0	0
2011/06/20	R157 2012/05/03	8.30	Call	Bond Future	2,137.0000	2,235.0000	4.586	0	0	0
2011/06/20	R157 2012/05/03	8.30	Put	Bond Future	1,300.0000	1,220.0000	(6.154)	0	0	0
2011/06/20	R157 2012/05/03	8.20	Call	Bond Future	1,949.0000	2,041.0000	4.720	0	0	0
2011/06/20	R157 2012/05/03	8.20	Put	Bond Future	1,427.0000	1,341.0000	(6.027)	0	0	0
2011/06/20	R186 2011/08/04			Bond Future	8.6430	8.6320	(0.127)	0.0000	0.0000	11,137
2011/06/20	R186 2011/08/04	8.25	Call	Bond Future	439.0000	422.0000	(3.872)	0	0	0
2011/06/20	R186 2011/08/04	8.25	Put	Bond Future	4,207.0000	4,086.0000	(2.876)	0	0	0
2011/06/20	R186 2011/08/04	8.30	Call	Bond Future	539.0000	522.0000	(3.154)	0	0	0
2011/06/20	R186 2011/08/04	8.30	Put	Bond Future	3,817.0000	3,697.0000	(3.144)	0	0	0
2011/06/20	R186 2011/08/04	8.20	Call	Bond Future	353.0000	337.0000	(4.533)	0	0	0
2011/06/20	R186 2011/08/04	8.20	Put	Bond Future	4,613.0000	4,494.0000	(2.580)	0	0	0

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2011/06/20	R186 2011/08/04	8.35	Put	Bond Future	3,448.0000	3,328.0000	(3.480)	0	0	0
2011/06/20	R186 2011/08/04	8.35	Call	Bond Future	656.0000	639.0000	(2.591)	0	0	600
2011/06/20	R186 2011/08/04	8.70	Put	Bond Future	1,458.0000	1,359.0000	(6.790)	0	0	0
2011/06/20	R186 2011/08/04	8.70	Call	Bond Future	1,990.0000	1,994.0000	0.201	0	0	200
2011/06/20	R186 2011/08/04	8.95	Call	Bond Future	3,489.0000	3,523.0000	0.974	0	0	0
2011/06/20	R186 2011/08/04	8.95	Put	Bond Future	665.0000	596.0000	(10.376)	0	0	200
2011/06/20	R186 2011/08/04	9.70	Call	Bond Future	9,337.0000	9,433.0000	1.028	0	0	0
2011/06/20	R186 2011/08/04	9.70	Put	Bond Future	27.0000	20.0000	(25.926)	0	0	600
2011/06/20	R186 2011/11/03			Bond Future	8.7210	8.7100	(0.126)	0.0000	0.0000	13,789
2011/06/20	R186 2011/11/03	9.00	Call	Bond Future	4,632.0000	4,664.0000	0.691	0	0	0
2011/06/20	R186 2011/11/03	9.00	Put	Bond Future	2,107.0000	2,038.0000	(3.275)	0	0	0
2011/06/20	R186 2011/11/03	9.05	Call	Bond Future	4,918.0000	4,953.0000	0.712	0	0	0
2011/06/20	R186 2011/11/03	9.05	Put	Bond Future	1,950.0000	1,883.0000	(3.436)	0	0	0
2011/06/20	R186 2011/11/03	8.95	Call	Bond Future	4,355.0000	4,384.0000	0.666	0	0	0
2011/06/20	R186 2011/11/03	8.95	Put	Bond Future	2,277.0000	2,205.0000	(3.162)	0	0	0
2011/06/20	R186 2011/11/03	8.75	Put	Bond Future	3,061.0000	2,979.0000	(2.679)	0	0	0
2011/06/20	R186 2011/11/03	8.75	Call	Bond Future	3,327.0000	3,346.0000	0.571	0	0	5,600
2011/06/20	R186 2012/02/02			Bond Future	8.8010	8.7890	(0.136)	0.0000	0.0000	2,500
2011/06/20	R186 2012/02/02	9.00	Call	Bond Future	5,088.0000	5,125.0000	0.727	0	0	0
2011/06/20	R186 2012/02/02	9.00	Put	Bond Future	3,312.0000	3,240.0000	(2.174)	0	0	0
2011/06/20	R186 2012/02/02	9.05	Call	Bond Future	5,347.0000	5,386.0000	0.729	0	0	0
2011/06/20	R186 2012/02/02	9.05	Put	Bond Future	3,131.0000	3,062.0000	(2.204)	0	0	0
2011/06/20	R186 2012/02/02	8.95	Call	Bond Future	4,836.0000	4,871.0000	0.724	0	0	0
2011/06/20	R186 2012/02/02	8.95	Put	Bond Future	3,502.0000	3,429.0000	(2.085)	0	0	0
2011/06/20	R186 2012/05/03			Bond Future	8.8840	8.8720	(0.135)	0.0000	0.0000	0
2011/06/20	R186 2012/05/03	9.00	Call	Bond Future	5,838.0000	5,872.0000	0.582	0	0	0
2011/06/20	R186 2012/05/03	9.00	Put	Bond Future	4,817.0000	4,745.0000	(1.495)	0	0	0
2011/06/20	R186 2012/05/03	9.05	Call	Bond Future	6,079.0000	6,114.0000	0.576	0	0	0
2011/06/20	R186 2012/05/03	9.05	Put	Bond Future	4,622.0000	4,551.0000	(1.536)	0	0	0
2011/06/20	R186 2012/05/03	8.95	Call	Bond Future	5,602.0000	5,635.0000	0.589	0	0	0
2011/06/20	R186 2012/05/03	8.95	Put	Bond Future	5,020.0000	4,946.0000	(1.474)	0	0	0
2011/06/20	R189 2011/08/04			Bond Future	214.1296	214.1889	0.028	0.0000	0.0000	0
2011/06/20	R189 2011/08/04	212.00	Call	Bond Future	2,130.0000	2,189.0000	2.770	0	0	0
2011/06/20	R189 2011/08/04	212.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/06/20	R189 2011/08/04	212.05	Call	Bond Future	2,080.0000	2,139.0000	2.837	0	0	0
2011/06/20	R189 2011/08/04	212.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/20	R189 2011/08/04	211.95	Call	Bond Future	2,180.0000	2,239.0000	2.706	0	0	0
2011/06/20	R189 2011/08/04	211.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/20	R197 2011/08/04			Bond Future	234.5073	234.5808	0.031	0.0000	0.0000	30
2011/06/20	R197 2011/08/04	231.50	Call	Bond Future	3,007.0000	3,081.0000	2.461	0	0	0
2011/06/20	R197 2011/08/04	231.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/20	R197 2011/08/04	231.55	Call	Bond Future	2,957.0000	3,031.0000	2.503	0	0	0
2011/06/20	R197 2011/08/04	231.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/20	R197 2011/08/04	231.45	Call	Bond Future	3,057.0000	3,131.0000	2.421	0	0	0
2011/06/20	R197 2011/08/04	231.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/20	R201 2011/08/04			Bond Future	7.2250	7.1820	(0.595)	0.0000	0.0000	171
2011/06/20	R201 2011/08/04	7.25	Call	Bond Future	459.0000	518.0000	12.854	0	0	0
2011/06/20	R201 2011/08/04	7.25	Put	Bond Future	383.0000	312.0000	(18.538)	0	0	0
2011/06/20	R201 2011/08/04	7.30	Call	Bond Future	546.0000	613.0000	12.271	0	0	0
2011/06/20	R201 2011/08/04	7.30	Put	Bond Future	320.0000	257.0000	(19.688)	0	0	0
2011/06/20	R201 2011/08/04	7.20	Call	Bond Future	382.0000	434.0000	13.613	0	0	0
2011/06/20	R201 2011/08/04	7.20	Put	Bond Future	458.0000	380.0000	(17.031)	0	0	0
2011/06/20	R201 2011/11/03			Bond Future	7.3290	7.2820	(0.641)	0.0000	0.0000	775
2011/06/20	R201 2011/11/03	8.00	Call	Bond Future	2,091.0000	2,193.0000	4.878	0	0	0
2011/06/20	R201 2011/11/03	8.00	Put	Bond Future	226.0000	196.0000	(13.274)	0	0	0
2011/06/20	R201 2011/11/03	8.05	Call	Bond Future	2,205.0000	2,310.0000	4.762	0	0	0
2011/06/20	R201 2011/11/03	8.05	Put	Bond Future	203.0000	176.0000	(13.300)	0	0	0
2011/06/20	R201 2011/11/03	7.95	Call	Bond Future	1,976.0000	2,076.0000	5.061	0	0	0
2011/06/20	R201 2011/11/03	7.95	Put	Bond Future	249.0000	217.0000	(12.851)	0	0	0
2011/06/20	R201 2012/02/02			Bond Future	7.4430	7.3910	(0.699)	0.0000	0.0000	0
2011/06/20	R201 2012/02/02	8.25	Call	Bond Future	2,406.0000	2,508.0000	4.239	0	0	0
2011/06/20	R201 2012/02/02	8.25	Put	Bond Future	338.0000	305.0000	(9.763)	0	0	0
2011/06/20	R201 2012/02/02	8.30	Call	Bond Future	2,511.0000	2,614.0000	4.102	0	0	0
2011/06/20	R201 2012/02/02	8.30	Put	Bond Future	316.0000	284.0000	(10.127)	0	0	0
2011/06/20	R201 2012/02/02	8.20	Call	Bond Future	2,305.0000	2,405.0000	4.338	0	0	0
2011/06/20	R201 2012/02/02	8.20	Put	Bond Future	363.0000	328.0000	(9.642)	0	0	0
2011/06/20	R201 2012/05/03			Bond Future	7.5820	7.5250	(0.752)	0.0000	0.0000	0



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2011/06/20	R201 2012/05/03	7.75	Call	Bond Future	1,423.0000	1,495.0000	5.060	0	0	0
2011/06/20	R201 2012/05/03	7.75	Put	Bond Future	1,024.0000	961.0000	(6.152)	0	0	0
2011/06/20	R201 2012/05/03	7.80	Call	Bond Future	1,494.0000	1,567.0000	4.886	0	0	0
2011/06/20	R201 2012/05/03	7.80	Put	Bond Future	977.0000	914.0000	(6.448)	0	0	0
2011/06/20	R201 2012/05/03	7.70	Call	Bond Future	1,354.0000	1,424.0000	5.170	0	0	0
2011/06/20	R201 2012/05/03	7.70	Put	Bond Future	1,074.0000	1,008.0000	(6.145)	0	0	0
2011/06/20	R202 2011/08/04			Bond Future	175.1847	175.2393	0.031	0.0000	0.0000	18,398
2011/06/20	R202 2011/08/04	1.00	Call	Bond Future	174,185.0000	174,239.0000	0.031	0	0	0
2011/06/20	R202 2011/08/04	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/20	R202 2011/08/04	1.05	Call	Bond Future	174,135.0000	174,189.0000	0.031	0	0	0
2011/06/20	R202 2011/08/04	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/20	R202 2011/08/04	0.95	Call	Bond Future	174,235.0000	174,289.0000	0.031	0	0	0
2011/06/20	R202 2011/08/04	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/20	R202 2011/11/03			Bond Future	177.7855	177.8406	0.031	0.0000	0.0000	400
2011/06/20	R202 2011/11/03	0.50	Call	Bond Future	177,285.0000	177,341.0000	0.032	0	0	0
2011/06/20	R202 2011/11/03	0.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/20	R202 2011/11/03	0.55	Call	Bond Future	177,235.0000	177,291.0000	0.032	0	0	0
2011/06/20	R202 2011/11/03	0.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/20	R202 2011/11/03	0.45	Call	Bond Future	177,335.0000	177,391.0000	0.032	0	0	0
2011/06/20	R202 2011/11/03	0.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/20	R203 2011/08/04			Bond Future	8.1900	8.1580	(0.391)	0.0000	0.0000	824
2011/06/20	R203 2011/08/04	8.00	Call	Bond Future	419.0000	447.0000	6.683	0	0	0
2011/06/20	R203 2011/08/04	8.00	Put	Bond Future	1,324.0000	1,200.0000	(9.366)	0	0	0
2011/06/20	R203 2011/08/04	8.05	Call	Bond Future	504.0000	538.0000	6.746	0	0	0
2011/06/20	R203 2011/08/04	8.05	Put	Bond Future	1,170.0000	1,052.0000	(10.085)	0	0	0
2011/06/20	R203 2011/08/04	7.95	Call	Bond Future	345.0000	368.0000	6.667	0	0	0
2011/06/20	R203 2011/08/04	7.95	Put	Bond Future	1,490.0000	1,361.0000	(8.658)	0	0	0
2011/06/20	R203 2011/11/03			Bond Future	8.3030	8.2690	(0.409)	0.0000	0.0000	1,630
2011/06/20	R203 2011/11/03	8.50	Call	Bond Future	1,941.0000	2,021.0000	4.122	0	0	0
2011/06/20	R203 2011/11/03	8.50	Put	Bond Future	1,048.0000	973.0000	(7.156)	0	0	0
2011/06/20	R203 2011/11/03	8.55	Call	Bond Future	2,082.0000	2,166.0000	4.035	0	0	0
2011/06/20	R203 2011/11/03	8.55	Put	Bond Future	964.0000	893.0000	(7.365)	0	0	0
2011/06/20	R203 2011/11/03	8.45	Call	Bond Future	1,805.0000	1,881.0000	4.211	0	0	0

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2011/06/20	R203 2011/11/03	8.45	Put	Bond Future	1,138.0000	1,059.0000	(6.942)	0	0	0
2011/06/20	R203 2012/02/02			Bond Future	8.4260	8.3900	(0.427)	0.0000	0.0000	0
2011/06/20	R203 2012/02/02	8.75	Call	Bond Future	2,788.0000	2,874.0000	3.085	0	0	0
2011/06/20	R203 2012/02/02	8.75	Put	Bond Future	1,383.0000	1,312.0000	(5.134)	0	0	0
2011/06/20	R203 2012/02/02	8.80	Call	Bond Future	2,926.0000	3,015.0000	3.042	0	0	0
2011/06/20	R203 2012/02/02	8.80	Put	Bond Future	1,307.0000	1,238.0000	(5.279)	0	0	0
2011/06/20	R203 2012/02/02	8.70	Call	Bond Future	2,654.0000	2,737.0000	3.127	0	0	0
2011/06/20	R203 2012/02/02	8.70	Put	Bond Future	1,464.0000	1,390.0000	(5.055)	0	0	0
2011/06/20	R203 2012/05/03			Bond Future	8.5580	8.5200	(0.444)	0.0000	0.0000	0
2011/06/20	R203 2012/05/03	8.75	Call	Bond Future	2,700.0000	2,781.0000	3.000	0	0	0
2011/06/20	R203 2012/05/03	8.75	Put	Bond Future	1,899.0000	1,821.0000	(4.107)	0	0	0
2011/06/20	R203 2012/05/03	8.80	Call	Bond Future	2,824.0000	2,907.0000	2.939	0	0	0
2011/06/20	R203 2012/05/03	8.80	Put	Bond Future	1,816.0000	1,740.0000	(4.185)	0	0	0
2011/06/20	R203 2012/05/03	8.70	Call	Bond Future	2,580.0000	2,658.0000	3.023	0	0	0
2011/06/20	R203 2012/05/03	8.70	Put	Bond Future	1,987.0000	1,906.0000	(4.076)	0	0	0
2011/06/20	R204 2011/08/04			Bond Future	8.3660	8.3500	(0.191)	0.0000	0.0000	70
2011/06/20	R204 2011/08/04	8.00	Call	Bond Future	229.0000	227.0000	(0.873)	0	0	0
2011/06/20	R204 2011/08/04	8.00	Put	Bond Future	2,212.0000	2,124.0000	(3.978)	0	0	0
2011/06/20	R204 2011/08/04	8.05	Call	Bond Future	287.0000	285.0000	(0.697)	0	0	0
2011/06/20	R204 2011/08/04	8.05	Put	Bond Future	1,996.0000	1,908.0000	(4.409)	0	0	0
2011/06/20	R204 2011/08/04	7.95	Call	Bond Future	181.0000	178.0000	(1.657)	0	0	0
2011/06/20	R204 2011/08/04	7.95	Put	Bond Future	2,439.0000	2,350.0000	(3.649)	0	0	0
2011/06/20	R204 2011/11/03			Bond Future	8.4710	8.4540	(0.201)	0.0000	0.0000	2,133
2011/06/20	R204 2011/11/03	8.75	Call	Bond Future	2,531.0000	2,570.0000	1.541	0	0	0
2011/06/20	R204 2011/11/03	8.75	Put	Bond Future	1,098.0000	1,049.0000	(4.463)	0	0	0
2011/06/20	R204 2011/11/03	8.80	Call	Bond Future	2,698.0000	2,739.0000	1.520	0	0	0
2011/06/20	R204 2011/11/03	8.80	Put	Bond Future	1,011.0000	964.0000	(4.649)	0	0	0
2011/06/20	R204 2011/11/03	8.70	Call	Bond Future	2,370.0000	2,406.0000	1.519	0	0	0
2011/06/20	R204 2011/11/03	8.70	Put	Bond Future	1,192.0000	1,140.0000	(4.362)	0	0	0
2011/06/20	R204 2012/02/02			Bond Future	8.5810	8.5630	(0.210)	0.0000	0.0000	0
2011/06/20	R204 2012/02/02	9.00	Call	Bond Future	3,383.0000	3,429.0000	1.360	0	0	0
2011/06/20	R204 2012/02/02	9.00	Put	Bond Future	1,309.0000	1,265.0000	(3.361)	0	0	0
2011/06/20	R204 2012/02/02	9.05	Call	Bond Future	3,548.0000	3,596.0000	1.353	0	0	0
2011/06/20	R204 2012/02/02	9.05	Put	Bond Future	1,231.0000	1,188.0000	(3.493)	0	0	0

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2011/06/20	R204 2012/02/02	8.95	Call	Bond Future	3,222.0000	3,266.0000	1.366	0	0	0
2011/06/20	R204 2012/02/02	8.95	Put	Bond Future	1,393.0000	1,347.0000	(3.302)	0	0	0
2011/06/20	R204 2012/05/03			Bond Future	8.7010	8.6820	(0.218)	0.0000	0.0000	0
2011/06/20	R204 2012/05/03	8.75	Call	Bond Future	2,865.0000	2,901.0000	1.257	0	0	0
2011/06/20	R204 2012/05/03	8.75	Put	Bond Future	2,628.0000	2,572.0000	(2.131)	0	0	0
2011/06/20	R204 2012/05/03	8.80	Call	Bond Future	2,997.0000	3,034.0000	1.235	0	0	0
2011/06/20	R204 2012/05/03	8.80	Put	Bond Future	2,519.0000	2,464.0000	(2.183)	0	0	0
2011/06/20	R204 2012/05/03	8.70	Call	Bond Future	2,736.0000	2,771.0000	1.279	0	0	0
2011/06/20	R204 2012/05/03	8.70	Put	Bond Future	2,741.0000	2,684.0000	(2.080)	0	0	0
2011/06/20	R206 2011/08/04			Bond Future	7.0320	6.9890	(0.611)	0.0000	0.0000	9,866
2011/06/20	R206 2011/08/04	7.00	Call	Bond Future	296.0000	333.0000	12.500	0	0	0
2011/06/20	R206 2011/08/04	7.00	Put	Bond Future	367.0000	309.0000	(15.804)	0	0	0
2011/06/20	R206 2011/08/04	7.05	Call	Bond Future	353.0000	395.0000	11.898	0	0	0
2011/06/20	R206 2011/08/04	7.05	Put	Bond Future	313.0000	260.0000	(16.933)	0	0	0
2011/06/20	R206 2011/08/04	6.95	Call	Bond Future	247.0000	278.0000	12.551	0	0	0
2011/06/20	R206 2011/08/04	6.95	Put	Bond Future	429.0000	364.0000	(15.152)	0	0	0
2011/06/20	R206 2011/11/03			Bond Future	7.1440	7.0950	(0.686)	0.0000	0.0000	0
2011/06/20	R206 2011/11/03	7.75	Call	Bond Future	1,394.0000	1,467.0000	5.237	0	0	0
2011/06/20	R206 2011/11/03	7.75	Put	Bond Future	190.0000	165.0000	(13.158)	0	0	0
2011/06/20	R206 2011/11/03	7.80	Call	Bond Future	1,473.0000	1,548.0000	5.092	0	0	0
2011/06/20	R206 2011/11/03	7.80	Put	Bond Future	171.0000	148.0000	(13.450)	0	0	0
2011/06/20	R206 2011/11/03	7.70	Call	Bond Future	1,314.0000	1,386.0000	5.479	0	0	0
2011/06/20	R206 2011/11/03	7.70	Put	Bond Future	209.0000	183.0000	(12.440)	0	0	0
2011/06/20	R206 2012/02/02			Bond Future	7.2770	7.2210	(0.770)	0.0000	0.0000	0
2011/06/20	R206 2012/02/02	8.00	Call	Bond Future	1,570.0000	1,642.0000	4.586	0	0	0
2011/06/20	R206 2012/02/02	8.00	Put	Bond Future	292.0000	264.0000	(9.589)	0	0	0
2011/06/20	R206 2012/02/02	8.05	Call	Bond Future	1,640.0000	1,713.0000	4.451	0	0	0
2011/06/20	R206 2012/02/02	8.05	Put	Bond Future	275.0000	248.0000	(9.818)	0	0	0
2011/06/20	R206 2012/02/02	7.95	Call	Bond Future	1,503.0000	1,574.0000	4.724	0	0	0
2011/06/20	R206 2012/02/02	7.95	Put	Bond Future	313.0000	284.0000	(9.265)	0	0	0
2011/06/20	R206 2012/05/03			Bond Future	7.4620	7.3970	(0.871)	0.0000	0.0000	0
2011/06/20	R206 2012/05/03	7.50	Call	Bond Future	811.0000	861.0000	6.165	0	0	0
2011/06/20	R206 2012/05/03	7.50	Put	Bond Future	752.0000	700.0000	(6.915)	0	0	0
2011/06/20	R206 2012/05/03	7.55	Call	Bond Future	855.0000	906.0000	5.965	0	0	0

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2011/06/20	R206 2012/05/03	7.55	Put	Bond Future	718.0000	667.0000	(7.103)	0	0	0
2011/06/20	R206 2012/05/03	7.45	Call	Bond Future	769.0000	817.0000	6.242	0	0	0
2011/06/20	R206 2012/05/03	7.45	Put	Bond Future	788.0000	734.0000	(6.853)	0	0	0
2011/06/20	R207 2011/08/04			Bond Future	8.4430	8.4420	(0.012)	0.0000	0.0000	5,725
2011/06/20	R207 2011/08/04	8.25	Call	Bond Future	500.0000	475.0000	(5.000)	0	0	0
2011/06/20	R207 2011/08/04	8.25	Put	Bond Future	1,604.0000	1,573.0000	(1.933)	0	0	0
2011/06/20	R207 2011/08/04	8.30	Call	Bond Future	600.0000	574.0000	(4.333)	0	0	0
2011/06/20	R207 2011/08/04	8.30	Put	Bond Future	1,416.0000	1,384.0000	(2.260)	0	0	0
2011/06/20	R207 2011/08/04	8.20	Call	Bond Future	412.0000	388.0000	(5.825)	0	0	0
2011/06/20	R207 2011/08/04	8.20	Put	Bond Future	1,804.0000	1,775.0000	(1.608)	0	0	0
2011/06/20	R207 2011/11/03			Bond Future	8.5370	8.5360	(0.012)	0.0000	0.0000	600
2011/06/20	R207 2011/11/03	8.75	Call	Bond Future	2,504.0000	2,488.0000	(0.639)	0	0	0
2011/06/20	R207 2011/11/03	8.75	Put	Bond Future	1,336.0000	1,314.0000	(1.647)	0	0	0
2011/06/20	R207 2011/11/03	8.80	Call	Bond Future	2,674.0000	2,658.0000	(0.598)	0	0	0
2011/06/20	R207 2011/11/03	8.80	Put	Bond Future	1,234.0000	1,213.0000	(1.702)	0	0	0
2011/06/20	R207 2011/11/03	8.70	Call	Bond Future	2,334.0000	2,318.0000	(0.686)	0	0	0
2011/06/20	R207 2011/11/03	8.70	Put	Bond Future	1,438.0000	1,417.0000	(1.460)	0	0	0
2011/06/20	R207 2012/02/02			Bond Future	8.6370	8.6350	(0.023)	0.0000	0.0000	0
2011/06/20	R207 2012/02/02	9.00	Call	Bond Future	3,418.0000	3,411.0000	(0.205)	0	0	0
2011/06/20	R207 2012/02/02	9.00	Put	Bond Future	1,492.0000	1,474.0000	(1.206)	0	0	0
2011/06/20	R207 2012/02/02	9.05	Call	Bond Future	3,590.0000	3,583.0000	(0.195)	0	0	0
2011/06/20	R207 2012/02/02	9.05	Put	Bond Future	1,403.0000	1,385.0000	(1.283)	0	0	0
2011/06/20	R207 2012/02/02	8.95	Call	Bond Future	3,251.0000	3,243.0000	(0.246)	0	0	0
2011/06/20	R207 2012/02/02	8.95	Put	Bond Future	1,587.0000	1,569.0000	(1.134)	0	0	0
2011/06/20	R207 2012/05/03			Bond Future	8.7460	8.7450	(0.011)	0.0000	0.0000	0
2011/06/20	R207 2012/05/03	8.75	Call	Bond Future	2,964.0000	2,953.0000	(0.371)	0	0	0
2011/06/20	R207 2012/05/03	8.75	Put	Bond Future	2,943.0000	2,927.0000	(0.544)	0	0	0
2011/06/20	R207 2012/05/03	8.80	Call	Bond Future	3,103.0000	3,091.0000	(0.387)	0	0	0
2011/06/20	R207 2012/05/03	8.80	Put	Bond Future	2,821.0000	2,804.0000	(0.603)	0	0	0
2011/06/20	R207 2012/05/03	8.70	Call	Bond Future	2,828.0000	2,817.0000	(0.389)	0	0	0
2011/06/20	R207 2012/05/03	8.70	Put	Bond Future	3,069.0000	3,052.0000	(0.554)	0	0	0
2011/06/20	R208 2011/08/04			Bond Future	8.4630	8.4770	0.165	0.0000	0.0000	1,361
2011/06/20	R208 2011/08/04	8.25	Call	Bond Future	539.0000	483.0000	(10.390)	0	0	0

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2011/06/20	R208 2011/08/04	8.25	Put	Bond Future	1,835.0000	1,863.0000	1.526	0	0	0
2011/06/20	R208 2011/08/04	8.30	Call	Bond Future	644.0000	583.0000	(9.472)	0	0	0
2011/06/20	R208 2011/08/04	8.30	Put	Bond Future	1,634.0000	1,657.0000	1.408	0	0	0
2011/06/20	R208 2011/08/04	8.20	Call	Bond Future	447.0000	397.0000	(11.186)	0	0	0
2011/06/20	R208 2011/08/04	8.20	Put	Bond Future	2,051.0000	2,085.0000	1.658	0	0	0
2011/06/20	R208 2011/11/03			Bond Future	8.5500	8.5650	0.175	0.0000	0.0000	5,998
2011/06/20	R208 2011/11/03	8.75	Call	Bond Future	2,537.0000	2,463.0000	(2.917)	0	0	0
2011/06/20	R208 2011/11/03	8.75	Put	Bond Future	1,368.0000	1,383.0000	1.096	0	0	0
2011/06/20	R208 2011/11/03	8.80	Call	Bond Future	2,718.0000	2,642.0000	(2.796)	0	0	0
2011/06/20	R208 2011/11/03	8.80	Put	Bond Future	1,260.0000	1,273.0000	1.032	0	0	0
2011/06/20	R208 2011/11/03	8.70	Call	Bond Future	2,362.0000	2,291.0000	(3.006)	0	0	0
2011/06/20	R208 2011/11/03	8.70	Put	Bond Future	1,484.0000	1,501.0000	1.146	0	0	0
2011/06/20	R208 2012/02/02			Bond Future	8.6400	8.6560	0.185	0.0000	0.0000	0
2011/06/20	R208 2012/02/02	9.00	Call	Bond Future	3,735.0000	3,660.0000	(2.008)	0	0	0
2011/06/20	R208 2012/02/02	9.00	Put	Bond Future	1,693.0000	1,710.0000	1.004	0	0	0
2011/06/20	R208 2012/02/02	9.05	Call	Bond Future	3,917.0000	3,841.0000	(1.940)	0	0	0
2011/06/20	R208 2012/02/02	9.05	Put	Bond Future	1,596.0000	1,612.0000	1.003	0	0	0
2011/06/20	R208 2012/02/02	8.95	Call	Bond Future	3,556.0000	3,483.0000	(2.053)	0	0	0
2011/06/20	R208 2012/02/02	8.95	Put	Bond Future	1,794.0000	1,813.0000	1.059	0	0	0
2011/06/20	R208 2012/05/03			Bond Future	8.7360	8.7520	0.183	0.0000	0.0000	0
2011/06/20	R208 2012/05/03	9.00	Call	Bond Future	3,955.0000	3,887.0000	(1.719)	0	0	0
2011/06/20	R208 2012/05/03	9.00	Put	Bond Future	2,488.0000	2,509.0000	0.844	0	0	0
2011/06/20	R208 2012/05/03	9.05	Call	Bond Future	4,122.0000	4,053.0000	(1.674)	0	0	0
2011/06/20	R208 2012/05/03	9.05	Put	Bond Future	2,380.0000	2,401.0000	0.882	0	0	0
2011/06/20	R208 2012/05/03	8.95	Call	Bond Future	3,791.0000	3,725.0000	(1.741)	0	0	0
2011/06/20	R208 2012/05/03	8.95	Put	Bond Future	2,599.0000	2,623.0000	0.923	0	0	0
2011/06/20	R209 2011/08/04			Bond Future	8.8310	8.8200	(0.125)	0.0000	0.0000	0
2011/06/20	R209 2011/08/04	8.50	Call	Bond Future	481.0000	466.0000	(3.119)	0	0	0
2011/06/20	R209 2011/08/04	8.50	Put	Bond Future	3,166.0000	3,064.0000	(3.222)	0	0	0
2011/06/20	R209 2011/08/04	8.55	Call	Bond Future	583.0000	569.0000	(2.401)	0	0	0
2011/06/20	R209 2011/08/04	8.55	Put	Bond Future	2,852.0000	2,751.0000	(3.541)	0	0	0
2011/06/20	R209 2011/08/04	8.45	Call	Bond Future	392.0000	377.0000	(3.827)	0	0	0
2011/06/20	R209 2011/08/04	8.45	Put	Bond Future	3,496.0000	3,394.0000	(2.918)	0	0	0
2011/06/20	R209 2011/08/04	10.10	Call	Bond Future	9,016.0000	9,100.0000	0.932	0	0	0

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2011/06/20	R209 2011/08/04	10.10	Put	Bond Future	9.0000	7.0000	(22.222)	0	0	0
2011/06/20	R209 2011/11/03			Bond Future	8.8940	8.8830	(0.124)	0.0000	0.0000	1,318
2011/06/20	R209 2011/11/03	8.75	Call	Bond Future	2,103.0000	2,114.0000	0.523	0	0	0
2011/06/20	R209 2011/11/03	8.75	Put	Bond Future	3,238.0000	3,163.0000	(2.316)	0	0	0
2011/06/20	R209 2011/11/03	8.80	Call	Bond Future	2,281.0000	2,294.0000	0.570	0	0	0
2011/06/20	R209 2011/11/03	8.80	Put	Bond Future	3,019.0000	2,946.0000	(2.418)	0	0	0
2011/06/20	R209 2011/11/03	8.70	Call	Bond Future	1,935.0000	1,943.0000	0.413	0	0	0
2011/06/20	R209 2011/11/03	8.70	Put	Bond Future	3,471.0000	3,393.0000	(2.247)	0	0	0
2011/06/20	R209 2012/02/02			Bond Future	8.9580	8.9470	(0.123)	0.0000	0.0000	0
2011/06/20	R209 2012/02/02	9.00	Call	Bond Future	3,747.0000	3,769.0000	0.587	0	0	0
2011/06/20	R209 2012/02/02	9.00	Put	Bond Future	3,425.0000	3,362.0000	(1.839)	0	0	0
2011/06/20	R209 2012/02/02	9.05	Call	Bond Future	3,949.0000	3,973.0000	0.608	0	0	0
2011/06/20	R209 2012/02/02	9.05	Put	Bond Future	3,247.0000	3,186.0000	(1.879)	0	0	0
2011/06/20	R209 2012/02/02	8.95	Call	Bond Future	3,550.0000	3,571.0000	0.592	0	0	0
2011/06/20	R209 2012/02/02	8.95	Put	Bond Future	3,612.0000	3,548.0000	(1.772)	0	0	0
2011/06/20	R209 2012/05/03			Bond Future	9.0250	9.0130	(0.133)	0.0000	0.0000	0
2011/06/20	R209 2012/05/03	9.00	Call	Bond Future	4,176.0000	4,204.0000	0.670	0	0	0
2011/06/20	R209 2012/05/03	9.00	Put	Bond Future	4,366.0000	4,303.0000	(1.443)	0	0	0
2011/06/20	R209 2012/05/03	9.05	Call	Bond Future	4,370.0000	4,399.0000	0.664	0	0	0
2011/06/20	R209 2012/05/03	9.05	Put	Bond Future	4,180.0000	4,118.0000	(1.483)	0	0	0
2011/06/20	R209 2012/05/03	8.95	Call	Bond Future	3,988.0000	4,015.0000	0.677	0	0	0
2011/06/20	R209 2012/05/03	8.95	Put	Bond Future	4,561.0000	4,497.0000	(1.403)	0	0	0
2011/06/20	R210 2011/08/04			Bond Future	130.9125	130.9536	0.031	0.0000	0.0000	425
2011/06/20	R210 2011/08/04	106.00	Call	Bond Future	24,912.0000	24,954.0000	0.169	0	0	0
2011/06/20	R210 2011/08/04	106.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/20	R210 2011/08/04	106.05	Call	Bond Future	24,862.0000	24,904.0000	0.169	0	0	0
2011/06/20	R210 2011/08/04	106.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/20	R210 2011/08/04	105.95	Call	Bond Future	24,962.0000	25,004.0000	0.168	0	0	0
2011/06/20	R210 2011/08/04	105.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/20	R211 2011/08/04			Bond Future	107.7553	107.7878	0.030	0.0000	0.0000	0
2011/06/20	R211 2011/08/04	1.50	Call	Bond Future	106,255.0000	106,288.0000	0.031	0	0	0
2011/06/20	R211 2011/08/04	1.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/20	R211 2011/08/04	1.55	Call	Bond Future	106,205.0000	106,238.0000	0.031	0	0	0

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2011/06/20	R211 2011/08/04	1.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/20	R211 2011/08/04	1.45	Call	Bond Future	106,305.0000	106,338.0000	0.031	0	0	0
2011/06/20	R211 2011/08/04	1.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/20	R211 2011/11/03			Bond Future	109.3551	109.3879	0.030	0.0000	0.0000	529
2011/06/20	R211 2011/11/03	1.25	Call	Bond Future	108,105.0000	108,138.0000	0.031	0	0	0
2011/06/20	R211 2011/11/03	1.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/20	R211 2011/11/03	1.30	Call	Bond Future	108,055.0000	108,088.0000	0.031	0	0	0
2011/06/20	R211 2011/11/03	1.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/20	R211 2011/11/03	1.20	Call	Bond Future	108,155.0000	108,188.0000	0.031	0	0	0
2011/06/20	R211 2011/11/03	1.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/20	R212 2011/08/04			Bond Future	106.7041	106.7380	0.032	0.0000	0.0000	3,852
2011/06/20	R212 2011/08/04	2.50	Call	Bond Future	104,204.0000	104,238.0000	0.033	0	0	0
2011/06/20	R212 2011/08/04	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/20	R212 2011/08/04	2.55	Call	Bond Future	104,154.0000	104,188.0000	0.033	0	0	0
2011/06/20	R212 2011/08/04	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/20	R212 2011/08/04	2.45	Call	Bond Future	104,254.0000	104,288.0000	0.033	0	0	0
2011/06/20	R212 2011/08/04	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/20	R212 2011/11/03			Bond Future	108.2883	108.3224	0.031	0.0000	0.0000	240
2011/06/20	R212 2011/11/03	2.50	Call	Bond Future	105,788.0000	105,822.0000	0.032	0	0	0
2011/06/20	R212 2011/11/03	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/20	R212 2011/11/03	2.55	Call	Bond Future	105,738.0000	105,772.0000	0.032	0	0	0
2011/06/20	R212 2011/11/03	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/20	R212 2011/11/03	2.45	Call	Bond Future	105,838.0000	105,872.0000	0.032	0	0	0
2011/06/20	R212 2011/11/03	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/20	R213 2011/08/04			Bond Future	8.8440	8.8330	(0.124)	0.0000	0.0000	0
2011/06/20	R213 2011/08/04	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/20	R213 2011/08/04	8.00	Put	Bond Future	7,209.0000	7,121.0000	(1.221)	0	0	0
2011/06/20	R213 2011/08/04	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/20	R213 2011/08/04	8.05	Put	Bond Future	6,756.0000	6,668.0000	(1.303)	0	0	0
2011/06/20	R213 2011/08/04	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/20	R213 2011/08/04	7.95	Put	Bond Future	7,665.0000	7,577.0000	(1.148)	0	0	0
2011/06/20	R213 2011/11/03			Bond Future	8.9150	8.9040	(0.123)	0.0000	0.0000	0
2011/06/20	R213 2011/11/03	8.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/06/20	R213 2011/11/03	8.75	Put	Bond Future	1,321.0000	1,234.0000	(6.586)	0	0	0
2011/06/20	R213 2011/11/03	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/20	R213 2011/11/03	8.80	Put	Bond Future	917.0000	830.0000	(9.487)	0	0	0
2011/06/20	R213 2011/11/03	8.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/20	R213 2011/11/03	8.70	Put	Bond Future	1,728.0000	1,641.0000	(5.035)	0	0	0
2011/06/20	R213 2012/02/02			Bond Future	8.9890	8.9780	(0.122)	0.0000	0.0000	0
2011/06/20	R213 2012/02/02	9.00	Call	Bond Future	86.0000	172.0000	100.000	0	0	0
2011/06/20	R213 2012/02/02	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/20	R213 2012/02/02	9.05	Call	Bond Future	474.0000	559.0000	17.932	0	0	0
2011/06/20	R213 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/20	R213 2012/02/02	8.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/20	R213 2012/02/02	8.95	Put	Bond Future	305.0000	219.0000	(28.197)	0	0	0
2011/06/20	R213 2012/05/03			Bond Future	9.0620	9.0500	(0.132)	0.0000	0.0000	0
2011/06/20	R213 2012/05/03	9.25	Call	Bond Future	1,427.0000	1,519.0000	6.447	0	0	0
2011/06/20	R213 2012/05/03	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/20	R213 2012/05/03	9.30	Call	Bond Future	1,800.0000	1,892.0000	5.111	0	0	0
2011/06/20	R213 2012/05/03	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/20	R213 2012/05/03	9.20	Call	Bond Future	1,051.0000	1,143.0000	8.754	0	0	0
2011/06/20	R213 2012/05/03	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/20	RZ02 2011/08/04			Bond Future	0.0790	0.0770	(2.532)	0.0000	0.0000	0
2011/06/20	RZ02 2011/08/04	1.00	Call	Bond Future	25,672.0000	25,734.0000	0.242	0	0	0
2011/06/20	RZ02 2011/08/04	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/20	RZ02 2011/08/04	1.05	Call	Bond Future	26,932.0000	26,993.0000	0.226	0	0	0
2011/06/20	RZ02 2011/08/04	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/20	RZ02 2011/08/04	0.95	Call	Bond Future	24,400.0000	24,461.0000	0.250	0	0	0
2011/06/20	RZ02 2011/08/04	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/20	RZ02 2011/11/03			Bond Future	0.0050	0.0050	0.000	0.0000	0.0000	0
2011/06/20	RZ02 2011/11/03	1.00	Call	Bond Future	27,590.0000	27,590.0000	0.000	0	0	0
2011/06/20	RZ02 2011/11/03	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/20	RZ02 2011/11/03	1.05	Call	Bond Future	28,834.0000	28,834.0000	0.000	0	0	0
2011/06/20	RZ02 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/20	RZ02 2011/11/03	0.95	Call	Bond Future	26,333.0000	26,333.0000	0.000	0	0	0
2011/06/20	RZ02 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0



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2011/06/20	RZ11 2011/11/03			Bond Future	0.8020	0.7960	(0.748)	0.0000	0.0000	0
2011/06/20	RZ11 2011/11/03	1.00	Call	Bond Future	1,055.0000	1,087.0000	3.033	0	0	0
2011/06/20	RZ11 2011/11/03	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/20	RZ11 2011/11/03	1.05	Call	Bond Future	1,319.0000	1,351.0000	2.426	0	0	0
2011/06/20	RZ11 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/20	RZ11 2011/11/03	0.95	Call	Bond Future	790.0000	822.0000	4.051	0	0	0
2011/06/20	RZ11 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/20	RZ12 2011/08/04			Bond Future	2.0440	2.0400	(0.196)	0.0000	0.0000	0
2011/06/20	RZ12 2011/08/04	2.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/20	RZ12 2011/08/04	2.00	Put	Bond Future	429.0000	390.0000	(9.091)	0	0	0
2011/06/20	RZ12 2011/08/04	2.05	Call	Bond Future	58.0000	97.0000	67.241	0	0	0
2011/06/20	RZ12 2011/08/04	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/20	RZ12 2011/08/04	1.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/20	RZ12 2011/08/04	1.95	Put	Bond Future	919.0000	880.0000	(4.244)	0	0	0
2011/06/20	RZ12 2011/11/03			Bond Future	1.9340	1.9300	(0.207)	0.0000	0.0000	0
2011/06/20	RZ12 2011/11/03	2.00	Call	Bond Future	633.0000	672.0000	6.161	0	0	0
2011/06/20	RZ12 2011/11/03	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/20	RZ12 2011/11/03	2.05	Call	Bond Future	1,110.0000	1,149.0000	3.514	0	0	0
2011/06/20	RZ12 2011/11/03	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/20	RZ12 2011/11/03	1.95	Call	Bond Future	154.0000	192.0000	24.675	0	0	0
2011/06/20	RZ12 2011/11/03	1.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/20	TRT1 2011/08/04			Index Future	349.9360	350.3600	0.121	0.0000	0.0000	100
2011/06/20	TRT1 2011/11/03			Index Future	354.6470	355.0770	0.121	0.0000	0.0000	0
<b>Total</b>										<b>225853.00</b>