



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 27/06/2011

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
2011/06/27	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/27	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/27	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/27	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/27	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/27	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/27	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/27	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/27	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/27	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/27	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/27	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/27	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/27	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/27	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/06/27	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/27	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/27	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/27	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/27	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/27	AL7T 2011/08/04			Index Future	386.0910	386.8990	0.209	0.0000	0.0000	30
2011/06/27	AL7T 2011/11/03			Index Future	391.8830	392.7020	0.209	0.0000	0.0000	0
2011/06/27	ALBI 2011/08/04			Index Future	354.9360	355.5350	0.169	0.0000	0.0000	1,019
2011/06/27	ALBI 2011/11/03			Index Future	360.2610	360.8670	0.168	0.0000	0.0000	0
2011/06/27	C155 2011/08/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/27	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/27	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/27	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/27	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/27	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/27	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/27	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/27	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/27	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/27	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/27	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/06/27	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0
2011/06/27	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/27	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/27	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/27	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/27	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/27	CAAD 2011/09/19			Can-Do Future	0.0239	0.0263	10.042	0.0000	0.0000	22,388
2011/06/27	CAAE 2011/09/19			Can-Do Future	0.1443	0.1347	(6.653)	0.0000	0.0000	21,898
2011/06/27	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/27	CRD1 2011/08/04			Index Future	160.5650	160.8200	0.159	0.0000	0.0000	2
2011/06/27	CRD1 2011/11/03			Index Future	162.7290	162.9880	0.159	0.0000	0.0000	0
2011/06/27	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/27	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/27	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/27	GOVI 2011/08/04			GOVI	355.8140	356.4230	0.171	0.0000	0.0000	179
2011/06/27	GOVI 2011/08/04	348.00	Call	GOVI	78,140.0000	84,230.0000	7.794	0	0	0
2011/06/27	GOVI 2011/08/04	348.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/06/27	GOVI 2011/08/04	348.01	Call	GOVI	78,040.0000	84,130.0000	7.804	0	0	0
2011/06/27	GOVI 2011/08/04	348.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/06/27	GOVI 2011/08/04	347.99	Call	GOVI	78,240.0000	84,330.0000	7.784	0	0	0
2011/06/27	GOVI 2011/08/04	347.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/06/27	GOVI 2011/11/03			GOVI	361.1520	361.7690	0.171	0.0000	0.0000	0
2011/06/27	GOVI 2011/11/03	357.00	Call	GOVI	41,520.0000	47,690.0000	14.860	0	0	0
2011/06/27	GOVI 2011/11/03	357.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0

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2011/06/27	GOVI 2011/11/03	357.01	Call	GOVI	41,420.0000	47,590.0000	14.896	0	0	0
2011/06/27	GOVI 2011/11/03	357.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/06/27	GOVI 2011/11/03	356.99	Call	GOVI	41,620.0000	47,790.0000	14.825	0	0	0
2011/06/27	GOVI 2011/11/03	356.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/06/27	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/06/27	IGOV 2011/08/04			Index Future	155.6290	155.9200	0.187	0.0000	0.0000	68
2011/06/27	IGOV 2011/11/03			Index Future	157.9640	158.2590	0.187	0.0000	0.0000	0
2011/06/27	ILBI 2011/08/04			Index Future	415.9580	415.9580	0.000	0.0000	0.0000	0
2011/06/27	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/06/27	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/06/27	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/06/27	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/06/27	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/06/27	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/06/27	JBAF 2011/07/20			Jibar Tradeable Future	5.6200	5.6200	0.000	0.0000	0.0000	5,000
2011/06/27	JBAF 2011/08/17			Jibar Tradeable Future	5.6500	5.6500	0.000	0.0000	0.0000	0
2011/06/27	JBAF 2011/09/21			Jibar Tradeable Future	5.7400	5.7400	0.000	0.0000	0.0000	16,600
2011/06/27	JBAF 2011/10/19			Jibar Tradeable Future	5.8100	5.8000	(0.172)	0.0000	0.0000	100
2011/06/27	JBAF 2011/11/16			Jibar Tradeable Future	5.9500	5.9200	(0.504)	0.0000	0.0000	1,000
2011/06/27	JBAF 2011/12/21			Jibar Tradeable Future	6.0200	6.0100	(0.166)	0.0000	0.0000	5,491
2011/06/27	JBAF 2012/03/20			Jibar Tradeable Future	6.4300	6.4000	(0.467)	0.0000	0.0000	1,090
2011/06/27	JBAF 2012/06/20			Jibar Tradeable Future	6.7300	6.6900	(0.594)	0.0000	0.0000	2,890
2011/06/27	JBAF 2012/09/19			Jibar Tradeable Future	6.9900	6.9500	(0.572)	0.0000	0.0000	44,710
2011/06/27	JBAF 2012/12/19			Jibar Tradeable Future	7.2500	7.2100	(0.552)	0.0000	0.0000	490
2011/06/27	JBAF 2013/03/20			Jibar Tradeable Future	7.5400	7.5000	(0.531)	0.0000	0.0000	290
2011/06/27	JBAF 2013/06/19			Jibar Tradeable Future	7.7800	7.7900	0.129	0.0000	0.0000	0

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2011/06/27	JN02 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/06/27	JN02 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/27	JN02 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/27	JN02 2011/08/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/27	JN02 2011/08/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/06/27	JN02 2011/08/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/06/27	JN02 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/27	JN05 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/06/27	JN05 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/27	JN05 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/27	JN05 2011/08/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/27	JN05 2011/08/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/06/27	JN05 2011/08/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/06/27	JN05 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/27	JN10 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/06/27	JN10 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/27	JN10 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/27	JN10 2011/08/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/27	JN10 2011/08/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/06/27	JN10 2011/08/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/06/27	JN10 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/27	OTH1 2011/08/04			Index Future	349.8220	350.3610	0.154	0.0000	0.0000	3
2011/06/27	OTH1 2011/11/03			Index Future	355.0700	355.6160	0.154	0.0000	0.0000	0
2011/06/27	R157 2011/08/04			Bond Future	7.4710	7.4330	(0.509)	0.0000	0.0000	6,655
2011/06/27	R157 2011/08/04	7.50	Call	Bond Future	650.0000	710.0000	9.231	0	0	1,000
2011/06/27	R157 2011/08/04	7.50	Put	Bond Future	536.0000	447.0000	(16.604)	0	0	0
2011/06/27	R157 2011/08/04	7.55	Call	Bond Future	760.0000	829.0000	9.079	0	0	0
2011/06/27	R157 2011/08/04	7.55	Put	Bond Future	451.0000	371.0000	(17.738)	0	0	0
2011/06/27	R157 2011/08/04	7.45	Call	Bond Future	549.0000	602.0000	9.654	0	0	0
2011/06/27	R157 2011/08/04	7.45	Put	Bond Future	631.0000	535.0000	(15.214)	0	0	0
2011/06/27	R157 2011/08/04	7.20	Put	Bond Future	1,267.0000	1,137.0000	(10.260)	0	0	0
2011/06/27	R157 2011/08/04	7.20	Call	Bond Future	198.0000	217.0000	9.596	0	0	1,320

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2011/06/27	R157 2011/08/04	7.60	Put	Bond Future	376.0000	304.0000	(19.149)	0	0	0
2011/06/27	R157 2011/08/04	7.60	Call	Bond Future	881.0000	958.0000	8.740	0	0	440
2011/06/27	R157 2011/08/04	7.80	Call	Bond Future	1,448.0000	1,556.0000	7.459	0	0	0
2011/06/27	R157 2011/08/04	7.80	Put	Bond Future	167.0000	125.0000	(25.150)	0	0	440
2011/06/27	R157 2011/08/04	8.20	Call	Bond Future	2,837.0000	2,978.0000	4.970	0	0	0
2011/06/27	R157 2011/08/04	8.20	Put	Bond Future	21.0000	13.0000	(38.095)	0	0	1,320
2011/06/27	R157 2011/11/03			Bond Future	7.5830	7.5420	(0.541)	0.0000	0.0000	3,358
2011/06/27	R157 2011/11/03	8.25	Call	Bond Future	2,680.0000	2,798.0000	4.403	0	0	0
2011/06/27	R157 2011/11/03	8.25	Put	Bond Future	257.0000	223.0000	(13.230)	0	0	0
2011/06/27	R157 2011/11/03	8.30	Call	Bond Future	2,830.0000	2,951.0000	4.276	0	0	0
2011/06/27	R157 2011/11/03	8.30	Put	Bond Future	227.0000	197.0000	(13.216)	0	0	0
2011/06/27	R157 2011/11/03	8.20	Call	Bond Future	2,531.0000	2,647.0000	4.583	0	0	0
2011/06/27	R157 2011/11/03	8.20	Put	Bond Future	287.0000	252.0000	(12.195)	0	0	0
2011/06/27	R157 2012/02/02			Bond Future	7.7080	7.6640	(0.571)	0.0000	0.0000	0
2011/06/27	R157 2012/02/02	8.50	Call	Bond Future	3,217.0000	3,326.0000	3.388	0	0	0
2011/06/27	R157 2012/02/02	8.50	Put	Bond Future	535.0000	493.0000	(7.850)	0	0	0
2011/06/27	R157 2012/02/02	8.55	Call	Bond Future	3,349.0000	3,460.0000	3.314	0	0	0
2011/06/27	R157 2012/02/02	8.55	Put	Bond Future	500.0000	460.0000	(8.000)	0	0	0
2011/06/27	R157 2012/02/02	8.45	Call	Bond Future	3,088.0000	3,194.0000	3.433	0	0	0
2011/06/27	R157 2012/02/02	8.45	Put	Bond Future	573.0000	528.0000	(7.853)	0	0	0
2011/06/27	R157 2012/05/03			Bond Future	7.8500	7.8020	(0.611)	0.0000	0.0000	0
2011/06/27	R157 2012/05/03	8.25	Call	Bond Future	2,377.0000	2,466.0000	3.744	0	0	0
2011/06/27	R157 2012/05/03	8.25	Put	Bond Future	1,108.0000	1,044.0000	(5.776)	0	0	0
2011/06/27	R157 2012/05/03	8.30	Call	Bond Future	2,480.0000	2,572.0000	3.710	0	0	0
2011/06/27	R157 2012/05/03	8.30	Put	Bond Future	1,054.0000	992.0000	(5.882)	0	0	0
2011/06/27	R157 2012/05/03	8.20	Call	Bond Future	2,275.0000	2,362.0000	3.824	0	0	0
2011/06/27	R157 2012/05/03	8.20	Put	Bond Future	1,164.0000	1,097.0000	(5.756)	0	0	0
2011/06/27	R186 2011/08/04			Bond Future	8.5600	8.5490	(0.129)	0.0000	0.0000	11,136
2011/06/27	R186 2011/08/04	8.25	Call	Bond Future	511.0000	491.0000	(3.914)	0	0	0
2011/06/27	R186 2011/08/04	8.25	Put	Bond Future	3,497.0000	3,373.0000	(3.546)	0	0	0
2011/06/27	R186 2011/08/04	8.30	Call	Bond Future	631.0000	611.0000	(3.170)	0	0	0
2011/06/27	R186 2011/08/04	8.30	Put	Bond Future	3,128.0000	3,004.0000	(3.964)	0	0	0
2011/06/27	R186 2011/08/04	8.20	Call	Bond Future	409.0000	389.0000	(4.890)	0	0	0
2011/06/27	R186 2011/08/04	8.20	Put	Bond Future	3,887.0000	3,763.0000	(3.190)	0	0	0

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2011/06/27	R186 2011/08/04	8.35	Put	Bond Future	2,781.0000	2,658.0000	(4.423)	0	0	0
2011/06/27	R186 2011/08/04	8.35	Call	Bond Future	770.0000	751.0000	(2.468)	0	0	600
2011/06/27	R186 2011/08/04	8.70	Put	Bond Future	1,016.0000	923.0000	(9.154)	0	0	0
2011/06/27	R186 2011/08/04	8.70	Call	Bond Future	2,329.0000	2,340.0000	0.472	0	0	200
2011/06/27	R186 2011/08/04	8.95	Call	Bond Future	4,006.0000	4,053.0000	1.173	0	0	0
2011/06/27	R186 2011/08/04	8.95	Put	Bond Future	401.0000	344.0000	(14.214)	0	0	200
2011/06/27	R186 2011/08/04	9.70	Call	Bond Future	10,100.0000	10,201.0000	1.000	0	0	0
2011/06/27	R186 2011/08/04	9.70	Put	Bond Future	9.0000	6.0000	(33.333)	0	0	600
2011/06/27	R186 2011/11/03			Bond Future	8.6360	8.6250	(0.127)	0.0000	0.0000	13,789
2011/06/27	R186 2011/11/03	9.00	Call	Bond Future	5,071.0000	5,107.0000	0.710	0	0	0
2011/06/27	R186 2011/11/03	9.00	Put	Bond Future	1,761.0000	1,695.0000	(3.748)	0	0	0
2011/06/27	R186 2011/11/03	9.05	Call	Bond Future	5,374.0000	5,413.0000	0.726	0	0	0
2011/06/27	R186 2011/11/03	9.05	Put	Bond Future	1,620.0000	1,557.0000	(3.889)	0	0	0
2011/06/27	R186 2011/11/03	8.95	Call	Bond Future	4,775.0000	4,809.0000	0.712	0	0	0
2011/06/27	R186 2011/11/03	8.95	Put	Bond Future	1,911.0000	1,843.0000	(3.558)	0	0	0
2011/06/27	R186 2011/11/03	8.75	Put	Bond Future	2,623.0000	2,544.0000	(3.012)	0	0	0
2011/06/27	R186 2011/11/03	8.75	Call	Bond Future	3,675.0000	3,698.0000	0.626	0	0	5,600
2011/06/27	R186 2012/02/02			Bond Future	8.7130	8.7010	(0.138)	0.0000	0.0000	2,500
2011/06/27	R186 2012/02/02	9.00	Call	Bond Future	5,506.0000	5,547.0000	0.745	0	0	0
2011/06/27	R186 2012/02/02	9.00	Put	Bond Future	2,931.0000	2,863.0000	(2.320)	0	0	0
2011/06/27	R186 2012/02/02	9.05	Call	Bond Future	5,778.0000	5,821.0000	0.744	0	0	0
2011/06/27	R186 2012/02/02	9.05	Put	Bond Future	2,764.0000	2,697.0000	(2.424)	0	0	0
2011/06/27	R186 2012/02/02	8.95	Call	Bond Future	5,240.0000	5,279.0000	0.744	0	0	0
2011/06/27	R186 2012/02/02	8.95	Put	Bond Future	3,108.0000	3,037.0000	(2.284)	0	0	0
2011/06/27	R186 2012/05/03			Bond Future	8.7940	8.7810	(0.148)	0.0000	0.0000	0
2011/06/27	R186 2012/05/03	9.00	Call	Bond Future	6,233.0000	6,275.0000	0.674	0	0	0
2011/06/27	R186 2012/05/03	9.00	Put	Bond Future	4,411.0000	4,336.0000	(1.700)	0	0	0
2011/06/27	R186 2012/05/03	9.05	Call	Bond Future	6,484.0000	6,528.0000	0.679	0	0	0
2011/06/27	R186 2012/05/03	9.05	Put	Bond Future	4,226.0000	4,153.0000	(1.727)	0	0	0
2011/06/27	R186 2012/05/03	8.95	Call	Bond Future	5,986.0000	6,027.0000	0.685	0	0	0
2011/06/27	R186 2012/05/03	8.95	Put	Bond Future	4,602.0000	4,527.0000	(1.630)	0	0	0
2011/06/27	R189 2011/08/04			Bond Future	214.6174	214.6765	0.028	0.0000	0.0000	0
2011/06/27	R189 2011/08/04	212.00	Call	Bond Future	2,617.0000	2,676.0000	2.254	0	0	0
2011/06/27	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
2011/06/27	R189 2011/08/04	212.05	Call	Bond Future	2,567.0000	2,626.0000	2.298	0	0	0
2011/06/27	R189 2011/08/04	212.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/27	R189 2011/08/04	211.95	Call	Bond Future	2,667.0000	2,726.0000	2.212	0	0	0
2011/06/27	R189 2011/08/04	211.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/27	R197 2011/08/04			Bond Future	235.0236	235.0971	0.031	0.0000	0.0000	30
2011/06/27	R197 2011/08/04	231.50	Call	Bond Future	3,524.0000	3,597.0000	2.072	0	0	0
2011/06/27	R197 2011/08/04	231.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/27	R197 2011/08/04	231.55	Call	Bond Future	3,474.0000	3,547.0000	2.101	0	0	0
2011/06/27	R197 2011/08/04	231.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/27	R197 2011/08/04	231.45	Call	Bond Future	3,574.0000	3,647.0000	2.043	0	0	0
2011/06/27	R197 2011/08/04	231.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/27	R201 2011/08/04			Bond Future	7.0980	7.0550	(0.606)	0.0000	0.0000	170
2011/06/27	R201 2011/08/04	7.25	Call	Bond Future	662.0000	742.0000	12.085	0	0	0
2011/06/27	R201 2011/08/04	7.25	Put	Bond Future	202.0000	151.0000	(25.248)	0	0	0
2011/06/27	R201 2011/08/04	7.30	Call	Bond Future	771.0000	859.0000	11.414	0	0	0
2011/06/27	R201 2011/08/04	7.30	Put	Bond Future	160.0000	117.0000	(26.875)	0	0	0
2011/06/27	R201 2011/08/04	7.20	Call	Bond Future	562.0000	634.0000	12.811	0	0	0
2011/06/27	R201 2011/08/04	7.20	Put	Bond Future	253.0000	194.0000	(23.320)	0	0	0
2011/06/27	R201 2011/11/03			Bond Future	7.1900	7.1430	(0.654)	0.0000	0.0000	775
2011/06/27	R201 2011/11/03	8.00	Call	Bond Future	2,405.0000	2,515.0000	4.574	0	0	0
2011/06/27	R201 2011/11/03	8.00	Put	Bond Future	149.0000	126.0000	(15.436)	0	0	0
2011/06/27	R201 2011/11/03	8.05	Call	Bond Future	2,526.0000	2,638.0000	4.434	0	0	0
2011/06/27	R201 2011/11/03	8.05	Put	Bond Future	133.0000	112.0000	(15.789)	0	0	0
2011/06/27	R201 2011/11/03	7.95	Call	Bond Future	2,284.0000	2,393.0000	4.772	0	0	0
2011/06/27	R201 2011/11/03	7.95	Put	Bond Future	165.0000	142.0000	(13.939)	0	0	0
2011/06/27	R201 2012/02/02			Bond Future	7.2900	7.2390	(0.700)	0.0000	0.0000	0
2011/06/27	R201 2012/02/02	8.25	Call	Bond Future	2,715.0000	2,822.0000	3.941	0	0	0
2011/06/27	R201 2012/02/02	8.25	Put	Bond Future	249.0000	223.0000	(10.442)	0	0	0
2011/06/27	R201 2012/02/02	8.30	Call	Bond Future	2,825.0000	2,933.0000	3.823	0	0	0
2011/06/27	R201 2012/02/02	8.30	Put	Bond Future	232.0000	207.0000	(10.776)	0	0	0
2011/06/27	R201 2012/02/02	8.20	Call	Bond Future	2,609.0000	2,714.0000	4.025	0	0	0
2011/06/27	R201 2012/02/02	8.20	Put	Bond Future	269.0000	241.0000	(10.409)	0	0	0
2011/06/27	R201 2012/05/03			Bond Future	7.4120	7.3560	(0.756)	0.0000	0.0000	0

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2011/06/27	R201 2012/05/03	7.75	Call	Bond Future	1,647.0000	1,725.0000	4.736	0	0	0
2011/06/27	R201 2012/05/03	7.75	Put	Bond Future	843.0000	787.0000	(6.643)	0	0	0
2011/06/27	R201 2012/05/03	7.80	Call	Bond Future	1,724.0000	1,803.0000	4.582	0	0	0
2011/06/27	R201 2012/05/03	7.80	Put	Bond Future	802.0000	747.0000	(6.858)	0	0	0
2011/06/27	R201 2012/05/03	7.70	Call	Bond Future	1,572.0000	1,647.0000	4.771	0	0	0
2011/06/27	R201 2012/05/03	7.70	Put	Bond Future	886.0000	828.0000	(6.546)	0	0	0
2011/06/27	R202 2011/08/04			Bond Future	174.4431	175.0596	0.353	0.0000	0.0000	18,698
2011/06/27	R202 2011/08/04	1.00	Call	Bond Future	173,443.0000	174,060.0000	0.356	0	0	0
2011/06/27	R202 2011/08/04	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/27	R202 2011/08/04	1.05	Call	Bond Future	173,393.0000	174,010.0000	0.356	0	0	0
2011/06/27	R202 2011/08/04	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/27	R202 2011/08/04	0.95	Call	Bond Future	173,493.0000	174,110.0000	0.356	0	0	0
2011/06/27	R202 2011/08/04	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/27	R202 2011/11/03			Bond Future	177.0316	177.6566	0.353	0.0000	0.0000	400
2011/06/27	R202 2011/11/03	0.50	Call	Bond Future	176,532.0000	177,157.0000	0.354	0	0	0
2011/06/27	R202 2011/11/03	0.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/27	R202 2011/11/03	0.55	Call	Bond Future	176,482.0000	177,107.0000	0.354	0	0	0
2011/06/27	R202 2011/11/03	0.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/27	R202 2011/11/03	0.45	Call	Bond Future	176,582.0000	177,207.0000	0.354	0	0	0
2011/06/27	R202 2011/11/03	0.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/27	R203 2011/08/04			Bond Future	8.0890	8.0570	(0.396)	0.0000	0.0000	824
2011/06/27	R203 2011/08/04	8.00	Call	Bond Future	539.0000	577.0000	7.050	0	0	0
2011/06/27	R203 2011/08/04	8.00	Put	Bond Future	964.0000	850.0000	(11.826)	0	0	0
2011/06/27	R203 2011/08/04	8.05	Call	Bond Future	645.0000	691.0000	7.132	0	0	0
2011/06/27	R203 2011/08/04	8.05	Put	Bond Future	831.0000	724.0000	(12.876)	0	0	0
2011/06/27	R203 2011/08/04	7.95	Call	Bond Future	446.0000	477.0000	6.951	0	0	0
2011/06/27	R203 2011/08/04	7.95	Put	Bond Future	1,111.0000	989.0000	(10.981)	0	0	0
2011/06/27	R203 2011/11/03			Bond Future	8.1970	8.1630	(0.415)	0.0000	0.0000	1,630
2011/06/27	R203 2011/11/03	8.50	Call	Bond Future	2,211.0000	2,301.0000	4.071	0	0	0
2011/06/27	R203 2011/11/03	8.50	Put	Bond Future	834.0000	768.0000	(7.914)	0	0	0
2011/06/27	R203 2011/11/03	8.55	Call	Bond Future	2,364.0000	2,457.0000	3.934	0	0	0
2011/06/27	R203 2011/11/03	8.55	Put	Bond Future	762.0000	699.0000	(8.268)	0	0	0
2011/06/27	R203 2011/11/03	8.45	Call	Bond Future	2,064.0000	2,149.0000	4.118	0	0	0

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2011/06/27	R203 2011/11/03	8.45	Put	Bond Future	912.0000	841.0000	(7.785)	0	0	0
2011/06/27	R203 2012/02/02			Bond Future	8.3130	8.2780	(0.421)	0.0000	0.0000	0
2011/06/27	R203 2012/02/02	8.75	Call	Bond Future	3,076.0000	3,166.0000	2.926	0	0	0
2011/06/27	R203 2012/02/02	8.75	Put	Bond Future	1,176.0000	1,111.0000	(5.527)	0	0	0
2011/06/27	R203 2012/02/02	8.80	Call	Bond Future	3,222.0000	3,314.0000	2.855	0	0	0
2011/06/27	R203 2012/02/02	8.80	Put	Bond Future	1,107.0000	1,045.0000	(5.601)	0	0	0
2011/06/27	R203 2012/02/02	8.70	Call	Bond Future	2,933.0000	3,020.0000	2.966	0	0	0
2011/06/27	R203 2012/02/02	8.70	Put	Bond Future	1,248.0000	1,181.0000	(5.369)	0	0	0
2011/06/27	R203 2012/05/03			Bond Future	8.4380	8.4010	(0.438)	0.0000	0.0000	0
2011/06/27	R203 2012/05/03	8.75	Call	Bond Future	2,971.0000	3,055.0000	2.827	0	0	0
2011/06/27	R203 2012/05/03	8.75	Put	Bond Future	1,666.0000	1,593.0000	(4.382)	0	0	0
2011/06/27	R203 2012/05/03	8.80	Call	Bond Future	3,101.0000	3,188.0000	2.806	0	0	0
2011/06/27	R203 2012/05/03	8.80	Put	Bond Future	1,588.0000	1,519.0000	(4.345)	0	0	0
2011/06/27	R203 2012/05/03	8.70	Call	Bond Future	2,843.0000	2,925.0000	2.884	0	0	0
2011/06/27	R203 2012/05/03	8.70	Put	Bond Future	1,745.0000	1,671.0000	(4.241)	0	0	0
2011/06/27	R204 2011/08/04			Bond Future	8.2710	8.2400	(0.375)	0.0000	0.0000	70
2011/06/27	R204 2011/08/04	8.00	Call	Bond Future	290.0000	307.0000	5.862	0	0	0
2011/06/27	R204 2011/08/04	8.00	Put	Bond Future	1,763.0000	1,613.0000	(8.508)	0	0	0
2011/06/27	R204 2011/08/04	8.05	Call	Bond Future	362.0000	385.0000	6.354	0	0	0
2011/06/27	R204 2011/08/04	8.05	Put	Bond Future	1,561.0000	1,417.0000	(9.225)	0	0	0
2011/06/27	R204 2011/08/04	7.95	Call	Bond Future	229.0000	242.0000	5.677	0	0	0
2011/06/27	R204 2011/08/04	7.95	Put	Bond Future	1,977.0000	1,823.0000	(7.790)	0	0	0
2011/06/27	R204 2011/11/03			Bond Future	8.3720	8.3390	(0.394)	0.0000	0.0000	2,134
2011/06/27	R204 2011/11/03	8.75	Call	Bond Future	2,831.0000	2,934.0000	3.638	0	0	0
2011/06/27	R204 2011/11/03	8.75	Put	Bond Future	883.0000	814.0000	(7.814)	0	0	0
2011/06/27	R204 2011/11/03	8.80	Call	Bond Future	3,010.0000	3,116.0000	3.522	0	0	0
2011/06/27	R204 2011/11/03	8.80	Put	Bond Future	808.0000	742.0000	(8.168)	0	0	0
2011/06/27	R204 2011/11/03	8.70	Call	Bond Future	2,658.0000	2,756.0000	3.687	0	0	0
2011/06/27	R204 2011/11/03	8.70	Put	Bond Future	965.0000	891.0000	(7.668)	0	0	0
2011/06/27	R204 2012/02/02			Bond Future	8.4770	8.4420	(0.413)	0.0000	0.0000	0
2011/06/27	R204 2012/02/02	9.00	Call	Bond Future	3,706.0000	3,817.0000	2.995	0	0	0
2011/06/27	R204 2012/02/02	9.00	Put	Bond Future	1,109.0000	1,043.0000	(5.951)	0	0	0
2011/06/27	R204 2012/02/02	9.05	Call	Bond Future	3,879.0000	3,993.0000	2.939	0	0	0
2011/06/27	R204 2012/02/02	9.05	Put	Bond Future	1,038.0000	975.0000	(6.069)	0	0	0

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2011/06/27	R204 2012/02/02	8.95	Call	Bond Future	3,536.0000	3,644.0000	3.054	0	0	0
2011/06/27	R204 2012/02/02	8.95	Put	Bond Future	1,183.0000	1,115.0000	(5.748)	0	0	0
2011/06/27	R204 2012/05/03			Bond Future	8.5910	8.5550	(0.419)	0.0000	0.0000	0
2011/06/27	R204 2012/05/03	8.75	Call	Bond Future	3,125.0000	3,212.0000	2.784	0	0	0
2011/06/27	R204 2012/05/03	8.75	Put	Bond Future	2,353.0000	2,264.0000	(3.782)	0	0	0
2011/06/27	R204 2012/05/03	8.80	Call	Bond Future	3,265.0000	3,354.0000	2.726	0	0	0
2011/06/27	R204 2012/05/03	8.80	Put	Bond Future	2,252.0000	2,165.0000	(3.863)	0	0	0
2011/06/27	R204 2012/05/03	8.70	Call	Bond Future	2,989.0000	3,073.0000	2.810	0	0	0
2011/06/27	R204 2012/05/03	8.70	Put	Bond Future	2,459.0000	2,367.0000	(3.741)	0	0	0
2011/06/27	R206 2011/08/04			Bond Future	6.9230	6.8850	(0.549)	0.0000	0.0000	9,866
2011/06/27	R206 2011/08/04	7.00	Call	Bond Future	399.0000	440.0000	10.276	0	0	0
2011/06/27	R206 2011/08/04	7.00	Put	Bond Future	228.0000	185.0000	(18.860)	0	0	0
2011/06/27	R206 2011/08/04	7.05	Call	Bond Future	469.0000	515.0000	9.808	0	0	0
2011/06/27	R206 2011/08/04	7.05	Put	Bond Future	188.0000	149.0000	(20.745)	0	0	0
2011/06/27	R206 2011/08/04	6.95	Call	Bond Future	336.0000	372.0000	10.714	0	0	0
2011/06/27	R206 2011/08/04	6.95	Put	Bond Future	276.0000	228.0000	(17.391)	0	0	0
2011/06/27	R206 2011/11/03			Bond Future	7.0210	6.9790	(0.598)	0.0000	0.0000	0
2011/06/27	R206 2011/11/03	7.75	Call	Bond Future	1,583.0000	1,650.0000	4.232	0	0	0
2011/06/27	R206 2011/11/03	7.75	Put	Bond Future	133.0000	116.0000	(12.782)	0	0	0
2011/06/27	R206 2011/11/03	7.80	Call	Bond Future	1,667.0000	1,735.0000	4.079	0	0	0
2011/06/27	R206 2011/11/03	7.80	Put	Bond Future	118.0000	102.0000	(13.559)	0	0	0
2011/06/27	R206 2011/11/03	7.70	Call	Bond Future	1,499.0000	1,564.0000	4.336	0	0	0
2011/06/27	R206 2011/11/03	7.70	Put	Bond Future	148.0000	128.0000	(13.514)	0	0	0
2011/06/27	R206 2012/02/02			Bond Future	7.1370	7.0890	(0.673)	0.0000	0.0000	0
2011/06/27	R206 2012/02/02	8.00	Call	Bond Future	1,754.0000	1,819.0000	3.706	0	0	0
2011/06/27	R206 2012/02/02	8.00	Put	Bond Future	226.0000	205.0000	(9.292)	0	0	0
2011/06/27	R206 2012/02/02	8.05	Call	Bond Future	1,827.0000	1,893.0000	3.612	0	0	0
2011/06/27	R206 2012/02/02	8.05	Put	Bond Future	212.0000	192.0000	(9.434)	0	0	0
2011/06/27	R206 2012/02/02	7.95	Call	Bond Future	1,683.0000	1,747.0000	3.803	0	0	0
2011/06/27	R206 2012/02/02	7.95	Put	Bond Future	243.0000	221.0000	(9.053)	0	0	0
2011/06/27	R206 2012/05/03			Bond Future	7.2990	7.2430	(0.767)	0.0000	0.0000	0
2011/06/27	R206 2012/05/03	7.50	Call	Bond Future	941.0000	988.0000	4.995	0	0	0
2011/06/27	R206 2012/05/03	7.50	Put	Bond Future	627.0000	586.0000	(6.539)	0	0	0
2011/06/27	R206 2012/05/03	7.55	Call	Bond Future	988.0000	1,036.0000	4.858	0	0	0

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2011/06/27	R206 2012/05/03	7.55	Put	Bond Future	596.0000	556.0000	(6.711)	0	0	0
2011/06/27	R206 2012/05/03	7.45	Call	Bond Future	895.0000	940.0000	5.028	0	0	0
2011/06/27	R206 2012/05/03	7.45	Put	Bond Future	659.0000	616.0000	(6.525)	0	0	0
2011/06/27	R207 2011/08/04			Bond Future	8.3640	8.3370	(0.323)	0.0000	0.0000	5,725
2011/06/27	R207 2011/08/04	8.25	Call	Bond Future	593.0000	623.0000	5.059	0	0	0
2011/06/27	R207 2011/08/04	8.25	Put	Bond Future	1,247.0000	1,123.0000	(9.944)	0	0	0
2011/06/27	R207 2011/08/04	8.30	Call	Bond Future	712.0000	749.0000	5.197	0	0	0
2011/06/27	R207 2011/08/04	8.30	Put	Bond Future	1,078.0000	961.0000	(10.853)	0	0	0
2011/06/27	R207 2011/08/04	8.20	Call	Bond Future	488.0000	512.0000	4.918	0	0	0
2011/06/27	R207 2011/08/04	8.20	Put	Bond Future	1,430.0000	1,300.0000	(9.091)	0	0	0
2011/06/27	R207 2011/11/03			Bond Future	8.4550	8.4270	(0.331)	0.0000	0.0000	600
2011/06/27	R207 2011/11/03	8.75	Call	Bond Future	2,745.0000	2,827.0000	2.987	0	0	0
2011/06/27	R207 2011/11/03	8.75	Put	Bond Future	1,122.0000	1,048.0000	(6.595)	0	0	0
2011/06/27	R207 2011/11/03	8.80	Call	Bond Future	2,925.0000	3,011.0000	2.940	0	0	0
2011/06/27	R207 2011/11/03	8.80	Put	Bond Future	1,031.0000	961.0000	(6.790)	0	0	0
2011/06/27	R207 2011/11/03	8.70	Call	Bond Future	2,564.0000	2,643.0000	3.081	0	0	0
2011/06/27	R207 2011/11/03	8.70	Put	Bond Future	1,214.0000	1,137.0000	(6.343)	0	0	0
2011/06/27	R207 2012/02/02			Bond Future	8.5500	8.5220	(0.327)	0.0000	0.0000	0
2011/06/27	R207 2012/02/02	9.00	Call	Bond Future	3,693.0000	3,782.0000	2.410	0	0	0
2011/06/27	R207 2012/02/02	9.00	Put	Bond Future	1,298.0000	1,235.0000	(4.854)	0	0	0
2011/06/27	R207 2012/02/02	9.05	Call	Bond Future	3,873.0000	3,964.0000	2.350	0	0	0
2011/06/27	R207 2012/02/02	9.05	Put	Bond Future	1,217.0000	1,156.0000	(5.012)	0	0	0
2011/06/27	R207 2012/02/02	8.95	Call	Bond Future	3,518.0000	3,604.0000	2.445	0	0	0
2011/06/27	R207 2012/02/02	8.95	Put	Bond Future	1,385.0000	1,319.0000	(4.765)	0	0	0
2011/06/27	R207 2012/05/03			Bond Future	8.6560	8.6260	(0.347)	0.0000	0.0000	0
2011/06/27	R207 2012/05/03	8.75	Call	Bond Future	3,181.0000	3,253.0000	2.263	0	0	0
2011/06/27	R207 2012/05/03	8.75	Put	Bond Future	2,688.0000	2,603.0000	(3.162)	0	0	0
2011/06/27	R207 2012/05/03	8.80	Call	Bond Future	3,326.0000	3,401.0000	2.255	0	0	0
2011/06/27	R207 2012/05/03	8.80	Put	Bond Future	2,573.0000	2,490.0000	(3.226)	0	0	0
2011/06/27	R207 2012/05/03	8.70	Call	Bond Future	3,039.0000	3,109.0000	2.303	0	0	0
2011/06/27	R207 2012/05/03	8.70	Put	Bond Future	2,808.0000	2,720.0000	(3.134)	0	0	0
2011/06/27	R208 2011/08/04			Bond Future	8.3900	8.3640	(0.310)	0.0000	0.0000	1,361
2011/06/27	R208 2011/08/04	8.25	Call	Bond Future	617.0000	642.0000	4.052	0	0	0

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2011/06/27	R208 2011/08/04	8.25	Put	Bond Future	1,472.0000	1,339.0000	(9.035)	0	0	0
2011/06/27	R208 2011/08/04	8.30	Call	Bond Future	738.0000	770.0000	4.336	0	0	0
2011/06/27	R208 2011/08/04	8.30	Put	Bond Future	1,286.0000	1,160.0000	(9.798)	0	0	0
2011/06/27	R208 2011/08/04	8.20	Call	Bond Future	510.0000	529.0000	3.725	0	0	0
2011/06/27	R208 2011/08/04	8.20	Put	Bond Future	1,672.0000	1,533.0000	(8.313)	0	0	0
2011/06/27	R208 2011/11/03			Bond Future	8.4750	8.4470	(0.330)	0.0000	0.0000	6,003
2011/06/27	R208 2011/11/03	8.75	Call	Bond Future	2,768.0000	2,857.0000	3.215	0	0	0
2011/06/27	R208 2011/11/03	8.75	Put	Bond Future	1,156.0000	1,079.0000	(6.661)	0	0	0
2011/06/27	R208 2011/11/03	8.80	Call	Bond Future	2,960.0000	3,053.0000	3.142	0	0	0
2011/06/27	R208 2011/11/03	8.80	Put	Bond Future	1,059.0000	986.0000	(6.893)	0	0	0
2011/06/27	R208 2011/11/03	8.70	Call	Bond Future	2,582.0000	2,667.0000	3.292	0	0	0
2011/06/27	R208 2011/11/03	8.70	Put	Bond Future	1,260.0000	1,179.0000	(6.429)	0	0	0
2011/06/27	R208 2012/02/02			Bond Future	8.5610	8.5330	(0.327)	0.0000	0.0000	0
2011/06/27	R208 2012/02/02	9.00	Call	Bond Future	3,994.0000	4,087.0000	2.328	0	0	0
2011/06/27	R208 2012/02/02	9.00	Put	Bond Future	1,496.0000	1,426.0000	(4.679)	0	0	0
2011/06/27	R208 2012/02/02	9.05	Call	Bond Future	4,184.0000	4,280.0000	2.294	0	0	0
2011/06/27	R208 2012/02/02	9.05	Put	Bond Future	1,407.0000	1,341.0000	(4.691)	0	0	0
2011/06/27	R208 2012/02/02	8.95	Call	Bond Future	3,808.0000	3,898.0000	2.363	0	0	0
2011/06/27	R208 2012/02/02	8.95	Put	Bond Future	1,590.0000	1,517.0000	(4.591)	0	0	0
2011/06/27	R208 2012/05/03			Bond Future	8.6540	8.6250	(0.335)	0.0000	0.0000	0
2011/06/27	R208 2012/05/03	9.00	Call	Bond Future	4,199.0000	4,286.0000	2.072	0	0	0
2011/06/27	R208 2012/05/03	9.00	Put	Bond Future	2,269.0000	2,192.0000	(3.394)	0	0	0
2011/06/27	R208 2012/05/03	9.05	Call	Bond Future	4,373.0000	4,462.0000	2.035	0	0	0
2011/06/27	R208 2012/05/03	9.05	Put	Bond Future	2,169.0000	2,094.0000	(3.458)	0	0	0
2011/06/27	R208 2012/05/03	8.95	Call	Bond Future	4,029.0000	4,114.0000	2.110	0	0	0
2011/06/27	R208 2012/05/03	8.95	Put	Bond Future	2,375.0000	2,296.0000	(3.326)	0	0	0
2011/06/27	R209 2011/08/04			Bond Future	8.8100	8.8040	(0.068)	0.0000	0.0000	0
2011/06/27	R209 2011/08/04	8.50	Call	Bond Future	437.0000	410.0000	(6.178)	0	0	0
2011/06/27	R209 2011/08/04	8.50	Put	Bond Future	2,956.0000	2,881.0000	(2.537)	0	0	0
2011/06/27	R209 2011/08/04	8.55	Call	Bond Future	539.0000	511.0000	(5.195)	0	0	0
2011/06/27	R209 2011/08/04	8.55	Put	Bond Future	2,642.0000	2,567.0000	(2.839)	0	0	0
2011/06/27	R209 2011/08/04	8.45	Call	Bond Future	350.0000	325.0000	(7.143)	0	0	0
2011/06/27	R209 2011/08/04	8.45	Put	Bond Future	3,288.0000	3,215.0000	(2.220)	0	0	0
2011/06/27	R209 2011/08/04	10.10	Call	Bond Future	9,177.0000	9,223.0000	0.501	0	0	0

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2011/06/27	R209 2011/08/04	10.10	Put	Bond Future	4.0000	3.0000	(25.000)	0	0	0
2011/06/27	R209 2011/11/03			Bond Future	8.8730	8.8670	(0.068)	0.0000	0.0000	1,318
2011/06/27	R209 2011/11/03	8.75	Call	Bond Future	2,111.0000	2,104.0000	(0.332)	0	0	0
2011/06/27	R209 2011/11/03	8.75	Put	Bond Future	3,082.0000	3,028.0000	(1.752)	0	0	0
2011/06/27	R209 2011/11/03	8.80	Call	Bond Future	2,293.0000	2,286.0000	(0.305)	0	0	0
2011/06/27	R209 2011/11/03	8.80	Put	Bond Future	2,867.0000	2,813.0000	(1.884)	0	0	0
2011/06/27	R209 2011/11/03	8.70	Call	Bond Future	1,939.0000	1,931.0000	(0.413)	0	0	0
2011/06/27	R209 2011/11/03	8.70	Put	Bond Future	3,311.0000	3,256.0000	(1.661)	0	0	0
2011/06/27	R209 2012/02/02			Bond Future	8.9370	8.9310	(0.067)	0.0000	0.0000	0
2011/06/27	R209 2012/02/02	9.00	Call	Bond Future	3,780.0000	3,781.0000	0.026	0	0	0
2011/06/27	R209 2012/02/02	9.00	Put	Bond Future	3,296.0000	3,251.0000	(1.365)	0	0	0
2011/06/27	R209 2012/02/02	9.05	Call	Bond Future	3,984.0000	3,987.0000	0.075	0	0	0
2011/06/27	R209 2012/02/02	9.05	Put	Bond Future	3,120.0000	3,076.0000	(1.410)	0	0	0
2011/06/27	R209 2012/02/02	8.95	Call	Bond Future	3,580.0000	3,580.0000	0.000	0	0	0
2011/06/27	R209 2012/02/02	8.95	Put	Bond Future	3,480.0000	3,433.0000	(1.351)	0	0	0
2011/06/27	R209 2012/05/03			Bond Future	9.0030	8.9970	(0.067)	0.0000	0.0000	0
2011/06/27	R209 2012/05/03	9.00	Call	Bond Future	4,218.0000	4,222.0000	0.095	0	0	0
2011/06/27	R209 2012/05/03	9.00	Put	Bond Future	4,241.0000	4,199.0000	(0.990)	0	0	0
2011/06/27	R209 2012/05/03	9.05	Call	Bond Future	4,414.0000	4,418.0000	0.091	0	0	0
2011/06/27	R209 2012/05/03	9.05	Put	Bond Future	4,057.0000	4,015.0000	(1.035)	0	0	0
2011/06/27	R209 2012/05/03	8.95	Call	Bond Future	4,027.0000	4,031.0000	0.099	0	0	0
2011/06/27	R209 2012/05/03	8.95	Put	Bond Future	4,433.0000	4,391.0000	(0.947)	0	0	0
2011/06/27	R210 2011/08/04			Bond Future	131.0253	131.0665	0.031	0.0000	0.0000	425
2011/06/27	R210 2011/08/04	106.00	Call	Bond Future	25,025.0000	25,066.0000	0.164	0	0	0
2011/06/27	R210 2011/08/04	106.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/27	R210 2011/08/04	106.05	Call	Bond Future	24,975.0000	25,016.0000	0.164	0	0	0
2011/06/27	R210 2011/08/04	106.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/27	R210 2011/08/04	105.95	Call	Bond Future	25,075.0000	25,116.0000	0.164	0	0	0
2011/06/27	R210 2011/08/04	105.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/27	R211 2011/08/04			Bond Future	107.9276	107.9601	0.030	0.0000	0.0000	0
2011/06/27	R211 2011/08/04	1.50	Call	Bond Future	106,428.0000	106,460.0000	0.030	0	0	0
2011/06/27	R211 2011/08/04	1.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/27	R211 2011/08/04	1.55	Call	Bond Future	106,378.0000	106,410.0000	0.030	0	0	0

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2011/06/27	R211 2011/08/04	1.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/27	R211 2011/08/04	1.45	Call	Bond Future	106,478.0000	106,510.0000	0.030	0	0	0
2011/06/27	R211 2011/08/04	1.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/27	R211 2011/11/03			Bond Future	109.5292	109.5619	0.030	0.0000	0.0000	529
2011/06/27	R211 2011/11/03	1.25	Call	Bond Future	108,279.0000	108,312.0000	0.030	0	0	0
2011/06/27	R211 2011/11/03	1.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/27	R211 2011/11/03	1.30	Call	Bond Future	108,229.0000	108,262.0000	0.030	0	0	0
2011/06/27	R211 2011/11/03	1.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/27	R211 2011/11/03	1.20	Call	Bond Future	108,329.0000	108,362.0000	0.030	0	0	0
2011/06/27	R211 2011/11/03	1.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/27	R212 2011/08/04			Bond Future	106.8440	106.8779	0.032	0.0000	0.0000	3,852
2011/06/27	R212 2011/08/04	2.50	Call	Bond Future	104,344.0000	104,378.0000	0.033	0	0	0
2011/06/27	R212 2011/08/04	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/27	R212 2011/08/04	2.55	Call	Bond Future	104,294.0000	104,328.0000	0.033	0	0	0
2011/06/27	R212 2011/08/04	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/27	R212 2011/08/04	2.45	Call	Bond Future	104,394.0000	104,428.0000	0.033	0	0	0
2011/06/27	R212 2011/08/04	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/27	R212 2011/11/03			Bond Future	108.4296	108.4636	0.031	0.0000	0.0000	240
2011/06/27	R212 2011/11/03	2.50	Call	Bond Future	105,930.0000	105,964.0000	0.032	0	0	0
2011/06/27	R212 2011/11/03	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/27	R212 2011/11/03	2.55	Call	Bond Future	105,880.0000	105,914.0000	0.032	0	0	0
2011/06/27	R212 2011/11/03	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/27	R212 2011/11/03	2.45	Call	Bond Future	105,980.0000	106,014.0000	0.032	0	0	0
2011/06/27	R212 2011/11/03	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/27	R213 2011/08/04			Bond Future	8.8080	8.8070	(0.011)	0.0000	0.0000	0
2011/06/27	R213 2011/08/04	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/27	R213 2011/08/04	8.00	Put	Bond Future	6,919.0000	6,911.0000	(0.116)	0	0	0
2011/06/27	R213 2011/08/04	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/27	R213 2011/08/04	8.05	Put	Bond Future	6,467.0000	6,459.0000	(0.124)	0	0	0
2011/06/27	R213 2011/08/04	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/27	R213 2011/08/04	7.95	Put	Bond Future	7,375.0000	7,367.0000	(0.108)	0	0	0
2011/06/27	R213 2011/11/03			Bond Future	8.8780	8.8780	0.000	0.0000	0.0000	0
2011/06/27	R213 2011/11/03	8.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/06/27	R213 2011/11/03	8.75	Put	Bond Future	1,028.0000	1,028.0000	0.000	0	0	0
2011/06/27	R213 2011/11/03	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/27	R213 2011/11/03	8.80	Put	Bond Future	624.0000	624.0000	0.000	0	0	0
2011/06/27	R213 2011/11/03	8.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/27	R213 2011/11/03	8.70	Put	Bond Future	1,434.0000	1,434.0000	0.000	0	0	0
2011/06/27	R213 2012/02/02			Bond Future	8.9510	8.9510	0.000	0.0000	0.0000	0
2011/06/27	R213 2012/02/02	9.00	Call	Bond Future	383.0000	383.0000	0.000	0	0	0
2011/06/27	R213 2012/02/02	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/27	R213 2012/02/02	9.05	Call	Bond Future	771.0000	771.0000	0.000	0	0	0
2011/06/27	R213 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/27	R213 2012/02/02	8.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/27	R213 2012/02/02	8.95	Put	Bond Future	8.0000	8.0000	0.000	0	0	0
2011/06/27	R213 2012/05/03			Bond Future	9.0230	9.0220	(0.011)	0.0000	0.0000	0
2011/06/27	R213 2012/05/03	9.25	Call	Bond Future	1,727.0000	1,735.0000	0.463	0	0	0
2011/06/27	R213 2012/05/03	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/27	R213 2012/05/03	9.30	Call	Bond Future	2,100.0000	2,108.0000	0.381	0	0	0
2011/06/27	R213 2012/05/03	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/27	R213 2012/05/03	9.20	Call	Bond Future	1,352.0000	1,359.0000	0.518	0	0	0
2011/06/27	R213 2012/05/03	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/27	RZ02 2011/08/04			Bond Future	0.0780	0.1030	32.051	0.0000	0.0000	0
2011/06/27	RZ02 2011/08/04	1.00	Call	Bond Future	24,940.0000	24,940.0000	0.000	0	0	0
2011/06/27	RZ02 2011/08/04	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/27	RZ02 2011/08/04	1.05	Call	Bond Future	26,199.0000	26,199.0000	0.000	0	0	0
2011/06/27	RZ02 2011/08/04	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/27	RZ02 2011/08/04	0.95	Call	Bond Future	23,667.0000	23,667.0000	0.000	0	0	0
2011/06/27	RZ02 2011/08/04	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/27	RZ02 2011/11/03			Bond Future	0.0050	0.0050	0.000	0.0000	0.0000	0
2011/06/27	RZ02 2011/11/03	1.00	Call	Bond Future	27,590.0000	27,590.0000	0.000	0	0	0
2011/06/27	RZ02 2011/11/03	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/27	RZ02 2011/11/03	1.05	Call	Bond Future	28,834.0000	28,834.0000	0.000	0	0	0
2011/06/27	RZ02 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/27	RZ02 2011/11/03	0.95	Call	Bond Future	26,333.0000	26,333.0000	0.000	0	0	0
2011/06/27	RZ02 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/06/27	RZ11 2011/11/03			Bond Future	0.7760	0.7700	(0.773)	0.0000	0.0000	0
2011/06/27	RZ11 2011/11/03	1.00	Call	Bond Future	1,226.0000	1,226.0000	0.000	0	0	0
2011/06/27	RZ11 2011/11/03	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/27	RZ11 2011/11/03	1.05	Call	Bond Future	1,491.0000	1,491.0000	0.000	0	0	0
2011/06/27	RZ11 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/27	RZ11 2011/11/03	0.95	Call	Bond Future	961.0000	961.0000	0.000	0	0	0
2011/06/27	RZ11 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/27	RZ12 2011/08/04			Bond Future	2.0330	2.0290	(0.197)	0.0000	0.0000	0
2011/06/27	RZ12 2011/08/04	2.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/27	RZ12 2011/08/04	2.00	Put	Bond Future	283.0000	283.0000	0.000	0	0	0
2011/06/27	RZ12 2011/08/04	2.05	Call	Bond Future	204.0000	204.0000	0.000	0	0	0
2011/06/27	RZ12 2011/08/04	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/27	RZ12 2011/08/04	1.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/27	RZ12 2011/08/04	1.95	Put	Bond Future	773.0000	773.0000	0.000	0	0	0
2011/06/27	RZ12 2011/11/03			Bond Future	1.9230	1.9190	(0.208)	0.0000	0.0000	0
2011/06/27	RZ12 2011/11/03	2.00	Call	Bond Future	778.0000	778.0000	0.000	0	0	0
2011/06/27	RZ12 2011/11/03	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/27	RZ12 2011/11/03	2.05	Call	Bond Future	1,255.0000	1,255.0000	0.000	0	0	0
2011/06/27	RZ12 2011/11/03	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/27	RZ12 2011/11/03	1.95	Call	Bond Future	298.0000	298.0000	0.000	0	0	0
2011/06/27	RZ12 2011/11/03	1.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/27	TRT1 2011/08/04			Index Future	351.5880	352.1510	0.160	0.0000	0.0000	100
2011/06/27	TRT1 2011/11/03			Index Future	356.3260	356.8980	0.161	0.0000	0.0000	0
Total										227156.00