



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 30/05/2011

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
2011/05/30	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/30	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/30	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/30	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/30	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/30	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/30	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/30	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/30	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/30	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/30	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/30	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/30	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/30	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/30	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/05/30	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/30	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/30	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/30	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/30	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/30	AL7T 2011/08/04			Index Future	387.6290	387.9410	0.080	0.0000	0.0000	30
2011/05/30	AL7T 2011/11/03			Index Future	393.4640	393.7800	0.080	0.0000	0.0000	0
2011/05/30	ALBI 2011/08/04			Index Future	355.7640	356.0050	0.068	0.0000	0.0000	1,019
2011/05/30	ALBI 2011/11/03			Index Future	361.1190	361.3640	0.068	0.0000	0.0000	0
2011/05/30	C155 2011/08/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/30	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/30	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/30	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/30	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/30	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/30	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/30	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/30	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/30	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/30	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/30	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/05/30	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0
2011/05/30	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/30	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/30	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/30	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/30	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/30	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/30	CRD1 2011/08/04			Index Future	160.3650	160.4640	0.062	0.0000	0.0000	2
2011/05/30	CRD1 2011/11/03			Index Future	162.5170	162.6180	0.062	0.0000	0.0000	0
2011/05/30	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/30	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/30	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/30	GOVI 2011/08/04			GOVI	356.6410	356.8760	0.066	0.0000	0.0000	179
2011/05/30	GOVI 2011/08/04	348.00	Call	GOVI	86,410.0000	88,760.0000	2.720	0	0	0
2011/05/30	GOVI 2011/08/04	348.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/05/30	GOVI 2011/08/04	348.01	Call	GOVI	86,310.0000	88,660.0000	2.723	0	0	0
2011/05/30	GOVI 2011/08/04	348.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/05/30	GOVI 2011/08/04	347.99	Call	GOVI	86,510.0000	88,860.0000	2.716	0	0	0
2011/05/30	GOVI 2011/08/04	347.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/05/30	GOVI 2011/11/03			GOVI	362.0100	362.2480	0.066	0.0000	0.0000	0
2011/05/30	GOVI 2011/11/03	357.00	Call	GOVI	50,100.0000	52,480.0000	4.750	0	0	0
2011/05/30	GOVI 2011/11/03	357.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/05/30	GOVI 2011/11/03	357.01	Call	GOVI	50,000.0000	52,380.0000	4.760	0	0	0
2011/05/30	GOVI 2011/11/03	357.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/05/30	GOVI 2011/11/03	356.99	Call	GOVI	50,200.0000	52,580.0000	4.741	0	0	0
2011/05/30	GOVI 2011/11/03	356.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0

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2011/05/30	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/05/30	IGOV 2011/08/04			Index Future	155.0510	155.1560	0.068	0.0000	0.0000	977
2011/05/30	IGOV 2011/11/03			Index Future	157.3850	157.4920	0.068	0.0000	0.0000	0
2011/05/30	ILBI 2011/08/04			Index Future	14.2520	14.3780	0.884	0.0000	0.0000	0
2011/05/30	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/05/30	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/05/30	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/05/30	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/05/30	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/05/30	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/05/30	JBAF 2011/06/15			Jibar Tradeable Future	5.5900	5.5900	0.000	0.0000	0.0000	3,890
2011/05/30	JBAF 2011/07/20			Jibar Tradeable Future	5.6300	5.6300	0.000	0.0000	0.0000	4,000
2011/05/30	JBAF 2011/08/17			Jibar Tradeable Future	5.6500	5.6600	0.177	0.0000	0.0000	0
2011/05/30	JBAF 2011/09/21			Jibar Tradeable Future	5.7500	5.7400	(0.174)	0.0000	0.0000	15,600
2011/05/30	JBAF 2011/10/19			Jibar Tradeable Future	5.8300	5.8100	(0.343)	0.0000	0.0000	0
2011/05/30	JBAF 2011/11/16			Jibar Tradeable Future	5.9700	5.9400	(0.503)	0.0000	0.0000	0
2011/05/30	JBAF 2011/12/21			Jibar Tradeable Future	6.0900	6.0700	(0.328)	0.0000	0.0000	5,591
2011/05/30	JBAF 2012/03/20			Jibar Tradeable Future	6.4400	6.3800	(0.932)	0.0000	0.0000	1,090
2011/05/30	JBAF 2012/06/20			Jibar Tradeable Future	6.8100	6.7500	(0.881)	0.0000	0.0000	2,890
2011/05/30	JBAF 2012/09/19			Jibar Tradeable Future	7.1300	7.0800	(0.701)	0.0000	0.0000	44,710
2011/05/30	JBAF 2012/12/19			Jibar Tradeable Future	7.4600	7.4000	(0.804)	0.0000	0.0000	490
2011/05/30	JBAF 2013/03/20			Jibar Tradeable Future	7.7400	7.7000	(0.517)	0.0000	0.0000	290
2011/05/30	JN02 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/05/30	JN02 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/30	JN02 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/30	JN02 2011/08/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0

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2011/05/30	JN02 2011/08/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/05/30	JN02 2011/08/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/05/30	JN02 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/30	JN05 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/05/30	JN05 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/30	JN05 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/30	JN05 2011/08/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/30	JN05 2011/08/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/05/30	JN05 2011/08/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/05/30	JN05 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/30	JN10 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/05/30	JN10 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/30	JN10 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/30	JN10 2011/08/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/30	JN10 2011/08/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/05/30	JN10 2011/08/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/05/30	JN10 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/30	OTH1 2011/08/04			Index Future	350.6460	350.9250	0.080	0.0000	0.0000	3
2011/05/30	OTH1 2011/11/03			Index Future	355.9250	356.2070	0.079	0.0000	0.0000	0
2011/05/30	R157 2011/08/04			Bond Future	7.5580	7.5520	(0.079)	0.0000	0.0000	6,655
2011/05/30	R157 2011/08/04	7.50	Call	Bond Future	699.0000	692.0000	(1.001)	0	0	1,000
2011/05/30	R157 2011/08/04	7.50	Put	Bond Future	926.0000	895.0000	(3.348)	0	0	0
2011/05/30	R157 2011/08/04	7.55	Call	Bond Future	794.0000	788.0000	(0.756)	0	0	0
2011/05/30	R157 2011/08/04	7.55	Put	Bond Future	825.0000	796.0000	(3.515)	0	0	0
2011/05/30	R157 2011/08/04	7.45	Call	Bond Future	611.0000	604.0000	(1.146)	0	0	0
2011/05/30	R157 2011/08/04	7.45	Put	Bond Future	1,034.0000	1,003.0000	(2.998)	0	0	0
2011/05/30	R157 2011/08/04	7.20	Put	Bond Future	1,691.0000	1,660.0000	(1.833)	0	0	0
2011/05/30	R157 2011/08/04	7.20	Call	Bond Future	282.0000	274.0000	(2.837)	0	0	1,320
2011/05/30	R157 2011/08/04	7.60	Put	Bond Future	732.0000	704.0000	(3.825)	0	0	0
2011/05/30	R157 2011/08/04	7.60	Call	Bond Future	896.0000	891.0000	(0.558)	0	0	440
2011/05/30	R157 2011/08/04	7.80	Call	Bond Future	1,375.0000	1,375.0000	0.000	0	0	0
2011/05/30	R157 2011/08/04	7.80	Put	Bond Future	434.0000	411.0000	(5.300)	0	0	440

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2011/05/30	R157 2011/08/04	8.20	Call	Bond Future	2,600.0000	2,612.0000	0.462	0	0	0
2011/05/30	R157 2011/08/04	8.20	Put	Bond Future	124.0000	113.0000	(8.871)	0	0	1,320
2011/05/30	R157 2011/11/03			Bond Future	7.6760	7.6690	(0.091)	0.0000	0.0000	3,358
2011/05/30	R157 2011/11/03	8.25	Call	Bond Future	2,529.0000	2,539.0000	0.395	0	0	0
2011/05/30	R157 2011/11/03	8.25	Put	Bond Future	447.0000	432.0000	(3.356)	0	0	0
2011/05/30	R157 2011/11/03	8.30	Call	Bond Future	2,668.0000	2,680.0000	0.450	0	0	0
2011/05/30	R157 2011/11/03	8.30	Put	Bond Future	407.0000	393.0000	(3.440)	0	0	0
2011/05/30	R157 2011/11/03	8.20	Call	Bond Future	2,392.0000	2,401.0000	0.376	0	0	0
2011/05/30	R157 2011/11/03	8.20	Put	Bond Future	490.0000	473.0000	(3.469)	0	0	0
2011/05/30	R157 2012/02/02			Bond Future	7.8080	7.8010	(0.090)	0.0000	0.0000	0
2011/05/30	R157 2012/02/02	8.50	Call	Bond Future	2,986.0000	2,996.0000	0.335	0	0	0
2011/05/30	R157 2012/02/02	8.50	Put	Bond Future	647.0000	633.0000	(2.164)	0	0	0
2011/05/30	R157 2012/02/02	8.55	Call	Bond Future	3,113.0000	3,123.0000	0.321	0	0	0
2011/05/30	R157 2012/02/02	8.55	Put	Bond Future	607.0000	593.0000	(2.306)	0	0	0
2011/05/30	R157 2012/02/02	8.45	Call	Bond Future	2,861.0000	2,871.0000	0.350	0	0	0
2011/05/30	R157 2012/02/02	8.45	Put	Bond Future	689.0000	675.0000	(2.032)	0	0	0
2011/05/30	R157 2012/05/03			Bond Future	7.9560	7.9480	(0.101)	0.0000	0.0000	0
2011/05/30	R157 2012/05/03	8.25	Call	Bond Future	2,208.0000	2,216.0000	0.362	0	0	0
2011/05/30	R157 2012/05/03	8.25	Put	Bond Future	1,277.0000	1,260.0000	(1.331)	0	0	0
2011/05/30	R157 2012/05/03	8.30	Call	Bond Future	2,307.0000	2,315.0000	0.347	0	0	0
2011/05/30	R157 2012/05/03	8.30	Put	Bond Future	1,219.0000	1,201.0000	(1.477)	0	0	0
2011/05/30	R157 2012/05/03	8.20	Call	Bond Future	2,111.0000	2,118.0000	0.332	0	0	0
2011/05/30	R157 2012/05/03	8.20	Put	Bond Future	1,338.0000	1,319.0000	(1.420)	0	0	0
2011/05/30	R186 2011/08/04			Bond Future	8.5190	8.5180	(0.012)	0.0000	0.0000	21,612
2011/05/30	R186 2011/08/04	8.25	Call	Bond Future	1,157.0000	1,116.0000	(3.544)	0	0	0
2011/05/30	R186 2011/08/04	8.25	Put	Bond Future	3,755.0000	3,704.0000	(1.358)	0	0	0
2011/05/30	R186 2011/08/04	8.30	Call	Bond Future	1,323.0000	1,281.0000	(3.175)	0	0	0
2011/05/30	R186 2011/08/04	8.30	Put	Bond Future	3,432.0000	3,380.0000	(1.515)	0	0	0
2011/05/30	R186 2011/08/04	8.20	Call	Bond Future	1,007.0000	968.0000	(3.873)	0	0	0
2011/05/30	R186 2011/08/04	8.20	Put	Bond Future	4,097.0000	4,048.0000	(1.196)	0	0	0
2011/05/30	R186 2011/08/04	8.35	Put	Bond Future	3,126.0000	3,074.0000	(1.663)	0	0	0
2011/05/30	R186 2011/08/04	8.35	Call	Bond Future	1,504.0000	1,461.0000	(2.859)	0	0	600
2011/05/30	R186 2011/08/04	8.70	Put	Bond Future	1,484.0000	1,434.0000	(3.369)	0	0	0
2011/05/30	R186 2011/08/04	8.70	Call	Bond Future	3,186.0000	3,145.0000	(1.287)	0	0	200

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2011/05/30	R186 2011/08/04	8.95	Call	Bond Future	4,786.0000	4,755.0000	(0.648)	0	0	0
2011/05/30	R186 2011/08/04	8.95	Put	Bond Future	792.0000	752.0000	(5.051)	0	0	200
2011/05/30	R186 2011/08/04	9.70	Call	Bond Future	10,558.0000	10,557.0000	(0.009)	0	0	0
2011/05/30	R186 2011/08/04	9.70	Put	Bond Future	79.0000	68.0000	(13.924)	0	0	600
2011/05/30	R186 2011/11/03			Bond Future	8.5920	8.5910	(0.012)	0.0000	0.0000	13,789
2011/05/30	R186 2011/11/03	9.00	Call	Bond Future	5,662.0000	5,639.0000	(0.406)	0	0	0
2011/05/30	R186 2011/11/03	9.00	Put	Bond Future	1,942.0000	1,910.0000	(1.648)	0	0	0
2011/05/30	R186 2011/11/03	9.05	Call	Bond Future	5,966.0000	5,943.0000	(0.386)	0	0	0
2011/05/30	R186 2011/11/03	9.05	Put	Bond Future	1,802.0000	1,770.0000	(1.776)	0	0	0
2011/05/30	R186 2011/11/03	8.95	Call	Bond Future	5,365.0000	5,340.0000	(0.466)	0	0	0
2011/05/30	R186 2011/11/03	8.95	Put	Bond Future	2,092.0000	2,057.0000	(1.673)	0	0	0
2011/05/30	R186 2011/11/03	8.75	Put	Bond Future	2,782.0000	2,746.0000	(1.294)	0	0	0
2011/05/30	R186 2011/11/03	8.75	Call	Bond Future	4,244.0000	4,217.0000	(0.636)	0	0	5,600
2011/05/30	R186 2012/02/02			Bond Future	8.6670	8.6660	(0.012)	0.0000	0.0000	2,500
2011/05/30	R186 2012/02/02	9.00	Call	Bond Future	6,125.0000	6,105.0000	(0.327)	0	0	0
2011/05/30	R186 2012/02/02	9.00	Put	Bond Future	3,130.0000	3,101.0000	(0.927)	0	0	0
2011/05/30	R186 2012/02/02	9.05	Call	Bond Future	6,402.0000	6,382.0000	(0.312)	0	0	0
2011/05/30	R186 2012/02/02	9.05	Put	Bond Future	2,967.0000	2,938.0000	(0.977)	0	0	0
2011/05/30	R186 2012/02/02	8.95	Call	Bond Future	5,856.0000	5,836.0000	(0.342)	0	0	0
2011/05/30	R186 2012/02/02	8.95	Put	Bond Future	3,303.0000	3,274.0000	(0.878)	0	0	0
2011/05/30	R186 2012/05/03			Bond Future	8.7460	8.7450	(0.011)	0.0000	0.0000	0
2011/05/30	R186 2012/05/03	9.00	Call	Bond Future	6,293.0000	6,276.0000	(0.270)	0	0	0
2011/05/30	R186 2012/05/03	9.00	Put	Bond Future	4,040.0000	4,014.0000	(0.644)	0	0	0
2011/05/30	R186 2012/05/03	9.05	Call	Bond Future	6,560.0000	6,543.0000	(0.259)	0	0	0
2011/05/30	R186 2012/05/03	9.05	Put	Bond Future	3,871.0000	3,845.0000	(0.672)	0	0	0
2011/05/30	R186 2012/05/03	8.95	Call	Bond Future	6,036.0000	6,019.0000	(0.282)	0	0	0
2011/05/30	R186 2012/05/03	8.95	Put	Bond Future	4,221.0000	4,195.0000	(0.616)	0	0	0
2011/05/30	R189 2011/08/04			Bond Future	212.6163	212.6758	0.028	0.0000	0.0000	0
2011/05/30	R189 2011/08/04	212.00	Call	Bond Future	616.0000	676.0000	9.740	0	0	0
2011/05/30	R189 2011/08/04	212.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/30	R189 2011/08/04	212.05	Call	Bond Future	566.0000	626.0000	10.601	0	0	0
2011/05/30	R189 2011/08/04	212.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/30	R189 2011/08/04	211.95	Call	Bond Future	666.0000	726.0000	9.009	0	0	0
2011/05/30	R189 2011/08/04	211.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/05/30	R197 2011/08/04			Bond Future	234.0717	234.1450	0.031	0.0000	0.0000	0
2011/05/30	R197 2011/08/04	231.50	Call	Bond Future	2,572.0000	2,645.0000	2.838	0	0	0
2011/05/30	R197 2011/08/04	231.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/30	R197 2011/08/04	231.55	Call	Bond Future	2,522.0000	2,595.0000	2.895	0	0	0
2011/05/30	R197 2011/08/04	231.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/30	R197 2011/08/04	231.45	Call	Bond Future	2,622.0000	2,695.0000	2.784	0	0	0
2011/05/30	R197 2011/08/04	231.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/30	R201 2011/08/04			Bond Future	7.1390	7.1320	(0.098)	0.0000	0.0000	170
2011/05/30	R201 2011/08/04	7.25	Call	Bond Future	769.0000	769.0000	0.000	0	0	0
2011/05/30	R201 2011/08/04	7.25	Put	Bond Future	433.0000	412.0000	(4.850)	0	0	0
2011/05/30	R201 2011/08/04	7.30	Call	Bond Future	863.0000	864.0000	0.116	0	0	0
2011/05/30	R201 2011/08/04	7.30	Put	Bond Future	376.0000	356.0000	(5.319)	0	0	0
2011/05/30	R201 2011/08/04	7.20	Call	Bond Future	681.0000	681.0000	0.000	0	0	0
2011/05/30	R201 2011/08/04	7.20	Put	Bond Future	496.0000	475.0000	(4.234)	0	0	0
2011/05/30	R201 2011/11/03			Bond Future	7.2330	7.2260	(0.097)	0.0000	0.0000	695
2011/05/30	R201 2011/11/03	8.00	Call	Bond Future	2,332.0000	2,343.0000	0.472	0	0	0
2011/05/30	R201 2011/11/03	8.00	Put	Bond Future	197.0000	188.0000	(4.569)	0	0	0
2011/05/30	R201 2011/11/03	8.05	Call	Bond Future	2,449.0000	2,461.0000	0.490	0	0	0
2011/05/30	R201 2011/11/03	8.05	Put	Bond Future	177.0000	169.0000	(4.520)	0	0	0
2011/05/30	R201 2011/11/03	7.95	Call	Bond Future	2,216.0000	2,227.0000	0.496	0	0	0
2011/05/30	R201 2011/11/03	7.95	Put	Bond Future	219.0000	210.0000	(4.110)	0	0	0
2011/05/30	R201 2012/02/02			Bond Future	7.3370	7.3300	(0.095)	0.0000	0.0000	0
2011/05/30	R201 2012/02/02	8.25	Call	Bond Future	2,709.0000	2,719.0000	0.369	0	0	0
2011/05/30	R201 2012/02/02	8.25	Put	Bond Future	365.0000	357.0000	(2.192)	0	0	0
2011/05/30	R201 2012/02/02	8.30	Call	Bond Future	2,812.0000	2,822.0000	0.356	0	0	0
2011/05/30	R201 2012/02/02	8.30	Put	Bond Future	342.0000	333.0000	(2.632)	0	0	0
2011/05/30	R201 2012/02/02	8.20	Call	Bond Future	2,607.0000	2,616.0000	0.345	0	0	0
2011/05/30	R201 2012/02/02	8.20	Put	Bond Future	390.0000	381.0000	(2.308)	0	0	0
2011/05/30	R201 2012/05/03			Bond Future	7.4610	7.4530	(0.107)	0.0000	0.0000	0
2011/05/30	R201 2012/05/03	7.75	Call	Bond Future	1,602.0000	1,608.0000	0.375	0	0	0
2011/05/30	R201 2012/05/03	7.75	Put	Bond Future	915.0000	902.0000	(1.421)	0	0	0
2011/05/30	R201 2012/05/03	7.80	Call	Bond Future	1,680.0000	1,686.0000	0.357	0	0	0
2011/05/30	R201 2012/05/03	7.80	Put	Bond Future	875.0000	862.0000	(1.486)	0	0	0

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2011/05/30	R201 2012/05/03	7.70	Call	Bond Future	1,526.0000	1,532.0000	0.393	0	0	0
2011/05/30	R201 2012/05/03	7.70	Put	Bond Future	958.0000	944.0000	(1.461)	0	0	0
2011/05/30	R202 2011/08/04			Bond Future	0.1170	0.1150	(1.709)	0.0000	0.0000	10,128
2011/05/30	R202 2011/08/04	1.00	Call	Bond Future	24,514.0000	24,575.0000	0.249	0	0	0
2011/05/30	R202 2011/08/04	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/30	R202 2011/08/04	1.05	Call	Bond Future	25,773.0000	25,834.0000	0.237	0	0	0
2011/05/30	R202 2011/08/04	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/30	R202 2011/08/04	0.95	Call	Bond Future	23,241.0000	23,302.0000	0.262	0	0	0
2011/05/30	R202 2011/08/04	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/30	R202 2011/11/03			Bond Future	0.0330	0.0310	(6.061)	0.0000	0.0000	400
2011/05/30	R202 2011/11/03	0.50	Call	Bond Future	13,570.0000	13,631.0000	0.450	0	0	0
2011/05/30	R202 2011/11/03	0.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/30	R202 2011/11/03	0.55	Call	Bond Future	14,948.0000	15,009.0000	0.408	0	0	0
2011/05/30	R202 2011/11/03	0.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/30	R202 2011/11/03	0.45	Call	Bond Future	12,179.0000	12,239.0000	0.493	0	0	0
2011/05/30	R202 2011/11/03	0.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/30	R203 2011/08/04			Bond Future	8.0600	8.0540	(0.074)	0.0000	0.0000	824
2011/05/30	R203 2011/08/04	8.00	Call	Bond Future	886.0000	876.0000	(1.129)	0	0	0
2011/05/30	R203 2011/08/04	8.00	Put	Bond Future	1,173.0000	1,134.0000	(3.325)	0	0	0
2011/05/30	R203 2011/08/04	8.05	Call	Bond Future	1,001.0000	993.0000	(0.799)	0	0	0
2011/05/30	R203 2011/08/04	8.05	Put	Bond Future	1,049.0000	1,012.0000	(3.527)	0	0	0
2011/05/30	R203 2011/08/04	7.95	Call	Bond Future	778.0000	769.0000	(1.157)	0	0	0
2011/05/30	R203 2011/08/04	7.95	Put	Bond Future	1,305.0000	1,267.0000	(2.912)	0	0	0
2011/05/30	R203 2011/11/03			Bond Future	8.1650	8.1580	(0.086)	0.0000	0.0000	1,630
2011/05/30	R203 2011/11/03	8.50	Call	Bond Future	2,474.0000	2,481.0000	0.283	0	0	0
2011/05/30	R203 2011/11/03	8.50	Put	Bond Future	950.0000	925.0000	(2.632)	0	0	0
2011/05/30	R203 2011/11/03	8.55	Call	Bond Future	2,627.0000	2,635.0000	0.305	0	0	0
2011/05/30	R203 2011/11/03	8.55	Put	Bond Future	878.0000	854.0000	(2.733)	0	0	0
2011/05/30	R203 2011/11/03	8.45	Call	Bond Future	2,327.0000	2,333.0000	0.258	0	0	0
2011/05/30	R203 2011/11/03	8.45	Put	Bond Future	1,029.0000	1,002.0000	(2.624)	0	0	0
2011/05/30	R203 2012/02/02			Bond Future	8.2790	8.2720	(0.085)	0.0000	0.0000	0
2011/05/30	R203 2012/02/02	8.75	Call	Bond Future	3,334.0000	3,342.0000	0.240	0	0	0
2011/05/30	R203 2012/02/02	8.75	Put	Bond Future	1,284.0000	1,261.0000	(1.791)	0	0	0

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2011/05/30	R203 2012/02/02	8.80	Call	Bond Future	3,480.0000	3,489.0000	0.259	0	0	0
2011/05/30	R203 2012/02/02	8.80	Put	Bond Future	1,215.0000	1,193.0000	(1.811)	0	0	0
2011/05/30	R203 2012/02/02	8.70	Call	Bond Future	3,190.0000	3,197.0000	0.219	0	0	0
2011/05/30	R203 2012/02/02	8.70	Put	Bond Future	1,355.0000	1,331.0000	(1.771)	0	0	0
2011/05/30	R203 2012/05/03			Bond Future	8.4000	8.3930	(0.083)	0.0000	0.0000	0
2011/05/30	R203 2012/05/03	8.75	Call	Bond Future	3,119.0000	3,127.0000	0.256	0	0	0
2011/05/30	R203 2012/05/03	8.75	Put	Bond Future	1,653.0000	1,632.0000	(1.270)	0	0	0
2011/05/30	R203 2012/05/03	8.80	Call	Bond Future	3,257.0000	3,266.0000	0.276	0	0	0
2011/05/30	R203 2012/05/03	8.80	Put	Bond Future	1,584.0000	1,563.0000	(1.326)	0	0	0
2011/05/30	R203 2012/05/03	8.70	Call	Bond Future	2,986.0000	2,994.0000	0.268	0	0	0
2011/05/30	R203 2012/05/03	8.70	Put	Bond Future	1,728.0000	1,706.0000	(1.273)	0	0	0
2011/05/30	R204 2011/08/04			Bond Future	8.1950	8.1890	(0.073)	0.0000	0.0000	0
2011/05/30	R204 2011/08/04	8.00	Call	Bond Future	726.0000	714.0000	(1.653)	0	0	0
2011/05/30	R204 2011/08/04	8.00	Put	Bond Future	1,789.0000	1,744.0000	(2.515)	0	0	0
2011/05/30	R204 2011/08/04	8.05	Call	Bond Future	832.0000	820.0000	(1.442)	0	0	0
2011/05/30	R204 2011/08/04	8.05	Put	Bond Future	1,621.0000	1,576.0000	(2.776)	0	0	0
2011/05/30	R204 2011/08/04	7.95	Call	Bond Future	631.0000	618.0000	(2.060)	0	0	0
2011/05/30	R204 2011/08/04	7.95	Put	Bond Future	1,968.0000	1,923.0000	(2.287)	0	0	0
2011/05/30	R204 2011/11/03			Bond Future	8.2910	8.2850	(0.072)	0.0000	0.0000	2,133
2011/05/30	R204 2011/11/03	8.75	Call	Bond Future	3,308.0000	3,315.0000	0.212	0	0	0
2011/05/30	R204 2011/11/03	8.75	Put	Bond Future	936.0000	912.0000	(2.564)	0	0	0
2011/05/30	R204 2011/11/03	8.80	Call	Bond Future	3,490.0000	3,498.0000	0.229	0	0	0
2011/05/30	R204 2011/11/03	8.80	Put	Bond Future	864.0000	841.0000	(2.662)	0	0	0
2011/05/30	R204 2011/11/03	8.70	Call	Bond Future	3,130.0000	3,135.0000	0.160	0	0	0
2011/05/30	R204 2011/11/03	8.70	Put	Bond Future	1,013.0000	987.0000	(2.567)	0	0	0
2011/05/30	R204 2012/02/02			Bond Future	8.3920	8.3850	(0.083)	0.0000	0.0000	0
2011/05/30	R204 2012/02/02	9.00	Call	Bond Future	4,198.0000	4,211.0000	0.310	0	0	0
2011/05/30	R204 2012/02/02	9.00	Put	Bond Future	1,171.0000	1,148.0000	(1.964)	0	0	0
2011/05/30	R204 2012/02/02	9.05	Call	Bond Future	4,374.0000	4,388.0000	0.320	0	0	0
2011/05/30	R204 2012/02/02	9.05	Put	Bond Future	1,103.0000	1,081.0000	(1.995)	0	0	0
2011/05/30	R204 2012/02/02	8.95	Call	Bond Future	4,025.0000	4,036.0000	0.273	0	0	0
2011/05/30	R204 2012/02/02	8.95	Put	Bond Future	1,242.0000	1,217.0000	(2.013)	0	0	0
2011/05/30	R204 2012/05/03			Bond Future	8.5010	8.4940	(0.082)	0.0000	0.0000	0
2011/05/30	R204 2012/05/03	8.75	Call	Bond Future	3,350.0000	3,358.0000	0.239	0	0	0

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2011/05/30	R204 2012/05/03	8.75	Put	Bond Future	2,137.0000	2,111.0000	(1.217)	0	0	0
2011/05/30	R204 2012/05/03	8.80	Call	Bond Future	3,502.0000	3,511.0000	0.257	0	0	0
2011/05/30	R204 2012/05/03	8.80	Put	Bond Future	2,048.0000	2,023.0000	(1.221)	0	0	0
2011/05/30	R204 2012/05/03	8.70	Call	Bond Future	3,204.0000	3,212.0000	0.250	0	0	0
2011/05/30	R204 2012/05/03	8.70	Put	Bond Future	2,233.0000	2,207.0000	(1.164)	0	0	0
2011/05/30	R206 2011/08/04			Bond Future	6.9200	6.9140	(0.087)	0.0000	0.0000	9,866
2011/05/30	R206 2011/08/04	7.00	Call	Bond Future	492.0000	491.0000	(0.203)	0	0	0
2011/05/30	R206 2011/08/04	7.00	Put	Bond Future	315.0000	300.0000	(4.762)	0	0	0
2011/05/30	R206 2011/08/04	7.05	Call	Bond Future	559.0000	559.0000	0.000	0	0	0
2011/05/30	R206 2011/08/04	7.05	Put	Bond Future	271.0000	258.0000	(4.797)	0	0	0
2011/05/30	R206 2011/08/04	6.95	Call	Bond Future	429.0000	427.0000	(0.466)	0	0	0
2011/05/30	R206 2011/08/04	6.95	Put	Bond Future	362.0000	347.0000	(4.144)	0	0	0
2011/05/30	R206 2011/11/03			Bond Future	7.0160	7.0090	(0.100)	0.0000	0.0000	0
2011/05/30	R206 2011/11/03	7.75	Call	Bond Future	1,614.0000	1,622.0000	0.496	0	0	0
2011/05/30	R206 2011/11/03	7.75	Put	Bond Future	154.0000	148.0000	(3.896)	0	0	0
2011/05/30	R206 2011/11/03	7.80	Call	Bond Future	1,699.0000	1,707.0000	0.471	0	0	0
2011/05/30	R206 2011/11/03	7.80	Put	Bond Future	140.0000	134.0000	(4.286)	0	0	0
2011/05/30	R206 2011/11/03	7.70	Call	Bond Future	1,533.0000	1,540.0000	0.457	0	0	0
2011/05/30	R206 2011/11/03	7.70	Put	Bond Future	172.0000	164.0000	(4.651)	0	0	0
2011/05/30	R206 2012/02/02			Bond Future	7.1300	7.1230	(0.098)	0.0000	0.0000	0
2011/05/30	R206 2012/02/02	8.00	Call	Bond Future	1,790.0000	1,797.0000	0.391	0	0	0
2011/05/30	R206 2012/02/02	8.00	Put	Bond Future	250.0000	244.0000	(2.400)	0	0	0
2011/05/30	R206 2012/02/02	8.05	Call	Bond Future	1,861.0000	1,868.0000	0.376	0	0	0
2011/05/30	R206 2012/02/02	8.05	Put	Bond Future	233.0000	228.0000	(2.146)	0	0	0
2011/05/30	R206 2012/02/02	7.95	Call	Bond Future	1,720.0000	1,726.0000	0.349	0	0	0
2011/05/30	R206 2012/02/02	7.95	Put	Bond Future	267.0000	261.0000	(2.247)	0	0	0
2011/05/30	R206 2012/05/03			Bond Future	7.2870	7.2770	(0.137)	0.0000	0.0000	0
2011/05/30	R206 2012/05/03	7.50	Call	Bond Future	969.0000	975.0000	0.619	0	0	0
2011/05/30	R206 2012/05/03	7.50	Put	Bond Future	636.0000	626.0000	(1.572)	0	0	0
2011/05/30	R206 2012/05/03	7.55	Call	Bond Future	1,019.0000	1,025.0000	0.589	0	0	0
2011/05/30	R206 2012/05/03	7.55	Put	Bond Future	608.0000	599.0000	(1.480)	0	0	0
2011/05/30	R206 2012/05/03	7.45	Call	Bond Future	921.0000	926.0000	0.543	0	0	0
2011/05/30	R206 2012/05/03	7.45	Put	Bond Future	666.0000	655.0000	(1.652)	0	0	0

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2011/05/30	R207 2011/08/04			Bond Future	8.2870	8.2800	(0.084)	0.0000	0.0000	5,725
2011/05/30	R207 2011/08/04	8.25	Call	Bond Future	1,146.0000	1,138.0000	(0.698)	0	0	0
2011/05/30	R207 2011/08/04	8.25	Put	Bond Future	1,359.0000	1,311.0000	(3.532)	0	0	0
2011/05/30	R207 2011/08/04	8.30	Call	Bond Future	1,289.0000	1,282.0000	(0.543)	0	0	0
2011/05/30	R207 2011/08/04	8.30	Put	Bond Future	1,214.0000	1,167.0000	(3.871)	0	0	0
2011/05/30	R207 2011/08/04	8.20	Call	Bond Future	1,013.0000	1,003.0000	(0.987)	0	0	0
2011/05/30	R207 2011/08/04	8.20	Put	Bond Future	1,514.0000	1,464.0000	(3.303)	0	0	0
2011/05/30	R207 2011/11/03			Bond Future	8.3730	8.3670	(0.072)	0.0000	0.0000	600
2011/05/30	R207 2011/11/03	8.75	Call	Bond Future	3,153.0000	3,159.0000	0.190	0	0	0
2011/05/30	R207 2011/11/03	8.75	Put	Bond Future	1,073.0000	1,045.0000	(2.610)	0	0	0
2011/05/30	R207 2011/11/03	8.80	Call	Bond Future	3,341.0000	3,348.0000	0.210	0	0	0
2011/05/30	R207 2011/11/03	8.80	Put	Bond Future	989.0000	962.0000	(2.730)	0	0	0
2011/05/30	R207 2011/11/03	8.70	Call	Bond Future	2,971.0000	2,976.0000	0.168	0	0	0
2011/05/30	R207 2011/11/03	8.70	Put	Bond Future	1,163.0000	1,135.0000	(2.408)	0	0	0
2011/05/30	R207 2012/02/02			Bond Future	8.4650	8.4590	(0.071)	0.0000	0.0000	0
2011/05/30	R207 2012/02/02	9.00	Call	Bond Future	4,309.0000	4,316.0000	0.162	0	0	0
2011/05/30	R207 2012/02/02	9.00	Put	Bond Future	1,452.0000	1,427.0000	(1.722)	0	0	0
2011/05/30	R207 2012/02/02	9.05	Call	Bond Future	4,490.0000	4,499.0000	0.200	0	0	0
2011/05/30	R207 2012/02/02	9.05	Put	Bond Future	1,372.0000	1,348.0000	(1.749)	0	0	0
2011/05/30	R207 2012/02/02	8.95	Call	Bond Future	4,130.0000	4,137.0000	0.169	0	0	0
2011/05/30	R207 2012/02/02	8.95	Put	Bond Future	1,536.0000	1,510.0000	(1.693)	0	0	0
2011/05/30	R207 2012/05/03			Bond Future	8.5660	8.5590	(0.082)	0.0000	0.0000	0
2011/05/30	R207 2012/05/03	8.75	Call	Bond Future	3,427.0000	3,435.0000	0.233	0	0	0
2011/05/30	R207 2012/05/03	8.75	Put	Bond Future	2,460.0000	2,431.0000	(1.179)	0	0	0
2011/05/30	R207 2012/05/03	8.80	Call	Bond Future	3,585.0000	3,594.0000	0.251	0	0	0
2011/05/30	R207 2012/05/03	8.80	Put	Bond Future	2,357.0000	2,329.0000	(1.188)	0	0	0
2011/05/30	R207 2012/05/03	8.70	Call	Bond Future	3,274.0000	3,282.0000	0.244	0	0	0
2011/05/30	R207 2012/05/03	8.70	Put	Bond Future	2,568.0000	2,539.0000	(1.129)	0	0	0
2011/05/30	R208 2011/08/04			Bond Future	8.3240	8.3180	(0.072)	0.0000	0.0000	100
2011/05/30	R208 2011/08/04	8.25	Call	Bond Future	1,123.0000	1,111.0000	(1.069)	0	0	0
2011/05/30	R208 2011/08/04	8.25	Put	Bond Future	1,576.0000	1,527.0000	(3.109)	0	0	0
2011/05/30	R208 2011/08/04	8.30	Call	Bond Future	1,268.0000	1,257.0000	(0.868)	0	0	0
2011/05/30	R208 2011/08/04	8.30	Put	Bond Future	1,415.0000	1,367.0000	(3.392)	0	0	0
2011/05/30	R208 2011/08/04	8.20	Call	Bond Future	989.0000	976.0000	(1.314)	0	0	0

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2011/05/30	R208 2011/08/04	8.20	Put	Bond Future	1,750.0000	1,700.0000	(2.857)	0	0	0
2011/05/30	R208 2011/11/03			Bond Future	8.4060	8.3990	(0.083)	0.0000	0.0000	5,998
2011/05/30	R208 2011/11/03	8.75	Call	Bond Future	3,281.0000	3,290.0000	0.274	0	0	0
2011/05/30	R208 2011/11/03	8.75	Put	Bond Future	1,258.0000	1,226.0000	(2.544)	0	0	0
2011/05/30	R208 2011/11/03	8.80	Call	Bond Future	3,476.0000	3,487.0000	0.316	0	0	0
2011/05/30	R208 2011/11/03	8.80	Put	Bond Future	1,164.0000	1,134.0000	(2.577)	0	0	0
2011/05/30	R208 2011/11/03	8.70	Call	Bond Future	3,091.0000	3,099.0000	0.259	0	0	0
2011/05/30	R208 2011/11/03	8.70	Put	Bond Future	1,359.0000	1,325.0000	(2.502)	0	0	0
2011/05/30	R208 2012/02/02			Bond Future	8.4890	8.4830	(0.071)	0.0000	0.0000	0
2011/05/30	R208 2012/02/02	9.00	Call	Bond Future	4,509.0000	4,517.0000	0.177	0	0	0
2011/05/30	R208 2012/02/02	9.00	Put	Bond Future	1,592.0000	1,565.0000	(1.696)	0	0	0
2011/05/30	R208 2012/02/02	9.05	Call	Bond Future	4,702.0000	4,711.0000	0.191	0	0	0
2011/05/30	R208 2012/02/02	9.05	Put	Bond Future	1,507.0000	1,481.0000	(1.725)	0	0	0
2011/05/30	R208 2012/02/02	8.95	Call	Bond Future	4,319.0000	4,326.0000	0.162	0	0	0
2011/05/30	R208 2012/02/02	8.95	Put	Bond Future	1,682.0000	1,654.0000	(1.665)	0	0	0
2011/05/30	R208 2012/05/03			Bond Future	8.5780	8.5720	(0.070)	0.0000	0.0000	0
2011/05/30	R208 2012/05/03	9.00	Call	Bond Future	4,487.0000	4,496.0000	0.201	0	0	0
2011/05/30	R208 2012/05/03	9.00	Put	Bond Future	2,126.0000	2,101.0000	(1.176)	0	0	0
2011/05/30	R208 2012/05/03	9.05	Call	Bond Future	4,673.0000	4,682.0000	0.193	0	0	0
2011/05/30	R208 2012/05/03	9.05	Put	Bond Future	2,038.0000	2,013.0000	(1.227)	0	0	0
2011/05/30	R208 2012/05/03	8.95	Call	Bond Future	4,305.0000	4,312.0000	0.163	0	0	0
2011/05/30	R208 2012/05/03	8.95	Put	Bond Future	2,220.0000	2,193.0000	(1.216)	0	0	0
2011/05/30	R209 2011/08/04			Bond Future	8.7230	8.7230	0.000	0.0000	0.0000	0
2011/05/30	R209 2011/08/04	8.50	Call	Bond Future	1,092.0000	1,054.0000	(3.480)	0	0	0
2011/05/30	R209 2011/08/04	8.50	Put	Bond Future	2,917.0000	2,879.0000	(1.303)	0	0	0
2011/05/30	R209 2011/08/04	8.55	Call	Bond Future	1,242.0000	1,203.0000	(3.140)	0	0	0
2011/05/30	R209 2011/08/04	8.55	Put	Bond Future	2,652.0000	2,613.0000	(1.471)	0	0	0
2011/05/30	R209 2011/08/04	8.45	Call	Bond Future	954.0000	918.0000	(3.774)	0	0	0
2011/05/30	R209 2011/08/04	8.45	Put	Bond Future	3,198.0000	3,162.0000	(1.126)	0	0	0
2011/05/30	R209 2011/08/04	10.10	Call	Bond Future	9,899.0000	9,894.0000	(0.051)	0	0	0
2011/05/30	R209 2011/08/04	10.10	Put	Bond Future	33.0000	28.0000	(15.152)	0	0	0
2011/05/30	R209 2011/11/03			Bond Future	8.7840	8.7830	(0.011)	0.0000	0.0000	1,318
2011/05/30	R209 2011/11/03	8.75	Call	Bond Future	2,763.0000	2,739.0000	(0.869)	0	0	0
2011/05/30	R209 2011/11/03	8.75	Put	Bond Future	3,034.0000	3,002.0000	(1.055)	0	0	0

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2011/05/30	R209 2011/11/03	8.80	Call	Bond Future	2,961.0000	2,938.0000	(0.777)	0	0	0
2011/05/30	R209 2011/11/03	8.80	Put	Bond Future	2,834.0000	2,803.0000	(1.094)	0	0	0
2011/05/30	R209 2011/11/03	8.70	Call	Bond Future	2,572.0000	2,548.0000	(0.933)	0	0	0
2011/05/30	R209 2011/11/03	8.70	Put	Bond Future	3,243.0000	3,211.0000	(0.987)	0	0	0
2011/05/30	R209 2012/02/02			Bond Future	8.8440	8.8440	0.000	0.0000	0.0000	0
2011/05/30	R209 2012/02/02	9.00	Call	Bond Future	4,399.0000	4,376.0000	(0.523)	0	0	0
2011/05/30	R209 2012/02/02	9.00	Put	Bond Future	3,191.0000	3,168.0000	(0.721)	0	0	0
2011/05/30	R209 2012/02/02	9.05	Call	Bond Future	4,615.0000	4,593.0000	(0.477)	0	0	0
2011/05/30	R209 2012/02/02	9.05	Put	Bond Future	3,027.0000	3,005.0000	(0.727)	0	0	0
2011/05/30	R209 2012/02/02	8.95	Call	Bond Future	4,188.0000	4,166.0000	(0.525)	0	0	0
2011/05/30	R209 2012/02/02	8.95	Put	Bond Future	3,364.0000	3,342.0000	(0.654)	0	0	0
2011/05/30	R209 2012/05/03			Bond Future	8.9070	8.9070	0.000	0.0000	0.0000	0
2011/05/30	R209 2012/05/03	9.00	Call	Bond Future	4,659.0000	4,641.0000	(0.386)	0	0	0
2011/05/30	R209 2012/05/03	9.00	Put	Bond Future	3,944.0000	3,926.0000	(0.456)	0	0	0
2011/05/30	R209 2012/05/03	9.05	Call	Bond Future	4,867.0000	4,848.0000	(0.390)	0	0	0
2011/05/30	R209 2012/05/03	9.05	Put	Bond Future	3,772.0000	3,753.0000	(0.504)	0	0	0
2011/05/30	R209 2012/05/03	8.95	Call	Bond Future	4,458.0000	4,439.0000	(0.426)	0	0	0
2011/05/30	R209 2012/05/03	8.95	Put	Bond Future	4,126.0000	4,107.0000	(0.460)	0	0	0
2011/05/30	R210 2011/08/04			Bond Future	131.1017	131.1429	0.031	0.0000	0.0000	425
2011/05/30	R210 2011/08/04	106.00	Call	Bond Future	25,102.0000	25,143.0000	0.163	0	0	0
2011/05/30	R210 2011/08/04	106.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/30	R210 2011/08/04	106.05	Call	Bond Future	25,052.0000	25,093.0000	0.164	0	0	0
2011/05/30	R210 2011/08/04	106.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/30	R210 2011/08/04	105.95	Call	Bond Future	25,152.0000	25,193.0000	0.163	0	0	0
2011/05/30	R210 2011/08/04	105.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/30	R211 2011/08/04			Bond Future	1.1550	1.1490	(0.519)	0.0000	0.0000	0
2011/05/30	R211 2011/08/04	1.50	Call	Bond Future	1,878.0000	1,911.0000	1.757	0	0	0
2011/05/30	R211 2011/08/04	1.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/30	R211 2011/08/04	1.55	Call	Bond Future	2,147.0000	2,180.0000	1.537	0	0	0
2011/05/30	R211 2011/08/04	1.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/30	R211 2011/08/04	1.45	Call	Bond Future	1,608.0000	1,641.0000	2.052	0	0	0
2011/05/30	R211 2011/08/04	1.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/30	R211 2011/11/03			Bond Future	0.9100	0.9040	(0.659)	0.0000	0.0000	539

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2011/05/30	R211 2011/11/03	1.25	Call	Bond Future	1,793.0000	1,825.0000	1.785	0	0	0
2011/05/30	R211 2011/11/03	1.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/30	R211 2011/11/03	1.30	Call	Bond Future	2,054.0000	2,086.0000	1.558	0	0	0
2011/05/30	R211 2011/11/03	1.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/30	R211 2011/11/03	1.20	Call	Bond Future	1,532.0000	1,564.0000	2.089	0	0	0
2011/05/30	R211 2011/11/03	1.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/30	R212 2011/08/04			Bond Future	2.0920	2.0890	(0.143)	0.0000	0.0000	2,772
2011/05/30	R212 2011/08/04	2.50	Call	Bond Future	3,869.0000	3,898.0000	0.750	0	0	0
2011/05/30	R212 2011/08/04	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/30	R212 2011/08/04	2.55	Call	Bond Future	4,332.0000	4,361.0000	0.669	0	0	0
2011/05/30	R212 2011/08/04	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/30	R212 2011/08/04	2.45	Call	Bond Future	3,403.0000	3,432.0000	0.852	0	0	0
2011/05/30	R212 2011/08/04	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/30	R212 2011/11/03			Bond Future	1.9830	1.9790	(0.202)	0.0000	0.0000	240
2011/05/30	R212 2011/11/03	2.50	Call	Bond Future	4,826.0000	4,864.0000	0.787	0	0	0
2011/05/30	R212 2011/11/03	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/30	R212 2011/11/03	2.55	Call	Bond Future	5,279.0000	5,317.0000	0.720	0	0	0
2011/05/30	R212 2011/11/03	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/30	R212 2011/11/03	2.45	Call	Bond Future	4,370.0000	4,408.0000	0.870	0	0	0
2011/05/30	R212 2011/11/03	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/30	R213 2011/08/04			Bond Future	8.7330	8.7270	(0.069)	0.0000	0.0000	0
2011/05/30	R213 2011/08/04	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/30	R213 2011/08/04	8.00	Put	Bond Future	6,311.0000	6,262.0000	(0.776)	0	0	0
2011/05/30	R213 2011/08/04	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/30	R213 2011/08/04	8.05	Put	Bond Future	5,859.0000	5,810.0000	(0.836)	0	0	0
2011/05/30	R213 2011/08/04	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/30	R213 2011/08/04	7.95	Put	Bond Future	6,767.0000	6,718.0000	(0.724)	0	0	0
2011/05/30	R213 2011/11/03			Bond Future	8.8000	8.7950	(0.057)	0.0000	0.0000	0
2011/05/30	R213 2011/11/03	8.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/30	R213 2011/11/03	8.75	Put	Bond Future	404.0000	363.0000	(10.149)	0	0	0
2011/05/30	R213 2011/11/03	8.80	Call	Bond Future	0.0000	40.0000	100.000	0	0	0
2011/05/30	R213 2011/11/03	8.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/30	R213 2011/11/03	8.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/05/30	R213 2011/11/03	8.70	Put	Bond Future	810.0000	770.0000	(4.938)	0	0	0
2011/05/30	R213 2012/02/02			Bond Future	8.8710	8.8650	(0.068)	0.0000	0.0000	0
2011/05/30	R213 2012/02/02	9.00	Call	Bond Future	1,014.0000	1,061.0000	4.635	0	0	0
2011/05/30	R213 2012/02/02	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/30	R213 2012/02/02	9.05	Call	Bond Future	1,402.0000	1,449.0000	3.352	0	0	0
2011/05/30	R213 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/30	R213 2012/02/02	8.95	Call	Bond Future	623.0000	671.0000	7.705	0	0	0
2011/05/30	R213 2012/02/02	8.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/30	R213 2012/05/03			Bond Future	8.9390	8.9330	(0.067)	0.0000	0.0000	0
2011/05/30	R213 2012/05/03	9.25	Call	Bond Future	2,381.0000	2,428.0000	1.974	0	0	0
2011/05/30	R213 2012/05/03	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/30	R213 2012/05/03	9.30	Call	Bond Future	2,754.0000	2,801.0000	1.707	0	0	0
2011/05/30	R213 2012/05/03	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/30	R213 2012/05/03	9.20	Call	Bond Future	2,005.0000	2,052.0000	2.344	0	0	0
2011/05/30	R213 2012/05/03	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/30	TRT1 2011/08/04			Index Future	352.3100	352.5210	0.060	0.0000	0.0000	100
2011/05/30	TRT1 2011/11/03			Index Future	357.0380	357.2530	0.060	0.0000	0.0000	0
Total										184058.00