



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 13/06/2011

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
2011/06/13	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/13	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/13	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/13	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/13	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/13	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/13	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/13	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/13	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/13	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/13	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/13	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/13	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/13	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/13	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/06/13	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/13	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/13	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/13	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/13	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/13	AL7T 2011/08/04			Index Future	386.6910	386.3430	(0.090)	0.0000	0.0000	30
2011/06/13	AL7T 2011/11/03			Index Future	392.5030	392.1460	(0.091)	0.0000	0.0000	0
2011/06/13	ALBI 2011/08/04			Index Future	355.3110	355.0140	(0.084)	0.0000	0.0000	1,019
2011/06/13	ALBI 2011/11/03			Index Future	360.6510	360.3460	(0.085)	0.0000	0.0000	0
2011/06/13	C155 2011/08/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/13	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/13	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/13	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/13	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/13	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/13	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/13	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/13	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/13	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/13	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/13	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/06/13	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0
2011/06/13	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/13	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/13	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/13	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/13	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/13	CAAD 2011/09/19			Can-Do Future	0.0264	0.0296	12.121	0.0000	0.0000	22,388
2011/06/13	CAAE 2011/09/19			Can-Do Future	0.1181	0.1127	(4.572)	0.0000	0.0000	21,898
2011/06/13	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/13	CRD1 2011/08/04			Index Future	160.3530	160.3140	(0.024)	0.0000	0.0000	2
2011/06/13	CRD1 2011/11/03			Index Future	162.5090	162.4700	(0.024)	0.0000	0.0000	0
2011/06/13	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/13	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/13	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/13	GOVI 2011/08/04			GOVI	356.1390	355.8610	(0.078)	0.0000	0.0000	179
2011/06/13	GOVI 2011/08/04	348.00	Call	GOVI	81,390.0000	78,610.0000	(3.416)	0	0	0
2011/06/13	GOVI 2011/08/04	348.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/06/13	GOVI 2011/08/04	348.01	Call	GOVI	81,290.0000	78,510.0000	(3.420)	0	0	0
2011/06/13	GOVI 2011/08/04	348.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/06/13	GOVI 2011/08/04	347.99	Call	GOVI	81,490.0000	78,710.0000	(3.411)	0	0	0
2011/06/13	GOVI 2011/08/04	347.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/06/13	GOVI 2011/11/03			GOVI	361.4920	361.2050	(0.079)	0.0000	0.0000	0
2011/06/13	GOVI 2011/11/03	357.00	Call	GOVI	44,920.0000	42,050.0000	(6.389)	0	0	0
2011/06/13	GOVI 2011/11/03	357.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0

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2011/06/13	GOVI 2011/11/03	357.01	Call	GOVI	44,820.0000	41,950.0000	(6.403)	0	0	0
2011/06/13	GOVI 2011/11/03	357.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/06/13	GOVI 2011/11/03	356.99	Call	GOVI	45,020.0000	42,150.0000	(6.375)	0	0	0
2011/06/13	GOVI 2011/11/03	356.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/06/13	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/06/13	IGOV 2011/08/04			Index Future	155.8010	155.9940	0.124	0.0000	0.0000	628
2011/06/13	IGOV 2011/11/03			Index Future	158.1430	158.3370	0.123	0.0000	0.0000	0
2011/06/13	ILBI 2011/08/04			Index Future	416.6370	416.8870	0.060	0.0000	0.0000	0
2011/06/13	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/06/13	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/06/13	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/06/13	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/06/13	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/06/13	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/06/13	JBAF 2011/06/15			Jibar Tradeable Future	5.5800	5.5700	(0.179)	0.0000	0.0000	3,891
2011/06/13	JBAF 2011/07/20			Jibar Tradeable Future	5.6300	5.6100	(0.355)	0.0000	0.0000	5,000
2011/06/13	JBAF 2011/08/17			Jibar Tradeable Future	5.6800	5.6600	(0.352)	0.0000	0.0000	0
2011/06/13	JBAF 2011/09/21			Jibar Tradeable Future	5.7500	5.7300	(0.348)	0.0000	0.0000	15,600
2011/06/13	JBAF 2011/10/19			Jibar Tradeable Future	5.8500	5.8400	(0.171)	0.0000	0.0000	0
2011/06/13	JBAF 2011/11/16			Jibar Tradeable Future	5.9200	5.9700	0.845	0.0000	0.0000	0
2011/06/13	JBAF 2011/12/21			Jibar Tradeable Future	6.0500	6.0400	(0.165)	0.0000	0.0000	5,491
2011/06/13	JBAF 2012/03/20			Jibar Tradeable Future	6.3400	6.3300	(0.158)	0.0000	0.0000	1,090
2011/06/13	JBAF 2012/06/20			Jibar Tradeable Future	6.7200	6.7000	(0.298)	0.0000	0.0000	2,890
2011/06/13	JBAF 2012/09/19			Jibar Tradeable Future	6.9700	6.9700	0.000	0.0000	0.0000	44,710
2011/06/13	JBAF 2012/12/19			Jibar Tradeable Future	7.2800	7.2600	(0.275)	0.0000	0.0000	490
2011/06/13	JBAF 2013/03/20			Jibar Tradeable Future	7.5200	7.5300	0.133	0.0000	0.0000	290

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2011/06/13	JN02 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/06/13	JN02 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/13	JN02 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/13	JN02 2011/08/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/13	JN02 2011/08/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/06/13	JN02 2011/08/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/06/13	JN02 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/13	JN05 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/06/13	JN05 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/13	JN05 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/13	JN05 2011/08/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/13	JN05 2011/08/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/06/13	JN05 2011/08/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/06/13	JN05 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/13	JN10 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/06/13	JN10 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/13	JN10 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/13	JN10 2011/08/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/13	JN10 2011/08/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/06/13	JN10 2011/08/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/06/13	JN10 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/13	OTH1 2011/08/04			Index Future	350.4610	350.0650	(0.113)	0.0000	0.0000	3
2011/06/13	OTH1 2011/11/03			Index Future	355.7290	355.3220	(0.114)	0.0000	0.0000	0
2011/06/13	R157 2011/08/04			Bond Future	7.5400	7.5590	0.252	0.0000	0.0000	7,196
2011/06/13	R157 2011/08/04	7.50	Call	Bond Future	608.0000	556.0000	(8.553)	0	0	1,000
2011/06/13	R157 2011/08/04	7.50	Put	Bond Future	765.0000	787.0000	2.876	0	0	0
2011/06/13	R157 2011/08/04	7.55	Call	Bond Future	706.0000	649.0000	(8.074)	0	0	0
2011/06/13	R157 2011/08/04	7.55	Put	Bond Future	667.0000	684.0000	2.549	0	0	0
2011/06/13	R157 2011/08/04	7.45	Call	Bond Future	520.0000	471.0000	(9.423)	0	0	0
2011/06/13	R157 2011/08/04	7.45	Put	Bond Future	873.0000	898.0000	2.864	0	0	0
2011/06/13	R157 2011/08/04	7.20	Put	Bond Future	1,545.0000	1,590.0000	2.913	0	0	0
2011/06/13	R157 2011/08/04	7.20	Call	Bond Future	206.0000	177.0000	(14.078)	0	0	1,320

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2011/06/13	R157 2011/08/04	7.60	Put	Bond Future	578.0000	592.0000	2.422	0	0	0
2011/06/13	R157 2011/08/04	7.60	Call	Bond Future	812.0000	752.0000	(7.389)	0	0	440
2011/06/13	R157 2011/08/04	7.80	Call	Bond Future	1,316.0000	1,247.0000	(5.243)	0	0	0
2011/06/13	R157 2011/08/04	7.80	Put	Bond Future	305.0000	310.0000	1.639	0	0	440
2011/06/13	R157 2011/08/04	8.20	Call	Bond Future	2,609.0000	2,533.0000	(2.913)	0	0	0
2011/06/13	R157 2011/08/04	8.20	Put	Bond Future	63.0000	61.0000	(3.175)	0	0	1,320
2011/06/13	R157 2011/11/03			Bond Future	7.6570	7.6770	0.261	0.0000	0.0000	3,358
2011/06/13	R157 2011/11/03	8.25	Call	Bond Future	2,499.0000	2,433.0000	(2.641)	0	0	0
2011/06/13	R157 2011/11/03	8.25	Put	Bond Future	348.0000	355.0000	2.011	0	0	0
2011/06/13	R157 2011/11/03	8.30	Call	Bond Future	2,643.0000	2,576.0000	(2.535)	0	0	0
2011/06/13	R157 2011/11/03	8.30	Put	Bond Future	312.0000	319.0000	2.244	0	0	0
2011/06/13	R157 2011/11/03	8.20	Call	Bond Future	2,358.0000	2,293.0000	(2.757)	0	0	0
2011/06/13	R157 2011/11/03	8.20	Put	Bond Future	386.0000	394.0000	2.073	0	0	0
2011/06/13	R157 2012/02/02			Bond Future	7.7890	7.8110	0.282	0.0000	0.0000	0
2011/06/13	R157 2012/02/02	8.50	Call	Bond Future	3,046.0000	2,983.0000	(2.068)	0	0	0
2011/06/13	R157 2012/02/02	8.50	Put	Bond Future	642.0000	654.0000	1.869	0	0	0
2011/06/13	R157 2012/02/02	8.55	Call	Bond Future	3,174.0000	3,109.0000	(2.048)	0	0	0
2011/06/13	R157 2012/02/02	8.55	Put	Bond Future	603.0000	614.0000	1.824	0	0	0
2011/06/13	R157 2012/02/02	8.45	Call	Bond Future	2,921.0000	2,858.0000	(2.157)	0	0	0
2011/06/13	R157 2012/02/02	8.45	Put	Bond Future	684.0000	696.0000	1.754	0	0	0
2011/06/13	R157 2012/05/03			Bond Future	7.9370	7.9620	0.315	0.0000	0.0000	0
2011/06/13	R157 2012/05/03	8.25	Call	Bond Future	2,242.0000	2,187.0000	(2.453)	0	0	0
2011/06/13	R157 2012/05/03	8.25	Put	Bond Future	1,251.0000	1,275.0000	1.918	0	0	0
2011/06/13	R157 2012/05/03	8.30	Call	Bond Future	2,342.0000	2,286.0000	(2.391)	0	0	0
2011/06/13	R157 2012/05/03	8.30	Put	Bond Future	1,193.0000	1,217.0000	2.012	0	0	0
2011/06/13	R157 2012/05/03	8.20	Call	Bond Future	2,144.0000	2,090.0000	(2.519)	0	0	0
2011/06/13	R157 2012/05/03	8.20	Put	Bond Future	1,310.0000	1,336.0000	1.985	0	0	0
2011/06/13	R186 2011/08/04			Bond Future	8.5420	8.5660	0.281	0.0000	0.0000	11,137
2011/06/13	R186 2011/08/04	8.25	Call	Bond Future	751.0000	651.0000	(13.316)	0	0	0
2011/06/13	R186 2011/08/04	8.25	Put	Bond Future	3,567.0000	3,694.0000	3.560	0	0	0
2011/06/13	R186 2011/08/04	8.30	Call	Bond Future	893.0000	781.0000	(12.542)	0	0	0
2011/06/13	R186 2011/08/04	8.30	Put	Bond Future	3,220.0000	3,335.0000	3.571	0	0	0
2011/06/13	R186 2011/08/04	8.20	Call	Bond Future	627.0000	537.0000	(14.354)	0	0	0
2011/06/13	R186 2011/08/04	8.20	Put	Bond Future	3,935.0000	4,072.0000	3.482	0	0	0

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2011/06/13	R186 2011/08/04	8.35	Put	Bond Future	2,893.0000	2,997.0000	3.595	0	0	0
2011/06/13	R186 2011/08/04	8.35	Call	Bond Future	1,052.0000	929.0000	(11.692)	0	0	600
2011/06/13	R186 2011/08/04	8.70	Put	Bond Future	1,191.0000	1,228.0000	3.107	0	0	0
2011/06/13	R186 2011/08/04	8.70	Call	Bond Future	2,675.0000	2,484.0000	(7.140)	0	0	200
2011/06/13	R186 2011/08/04	8.95	Call	Bond Future	4,319.0000	4,101.0000	(5.047)	0	0	0
2011/06/13	R186 2011/08/04	8.95	Put	Bond Future	544.0000	553.0000	1.654	0	0	200
2011/06/13	R186 2011/08/04	9.70	Call	Bond Future	10,287.0000	10,058.0000	(2.226)	0	0	0
2011/06/13	R186 2011/08/04	9.70	Put	Bond Future	26.0000	24.0000	(7.692)	0	0	600
2011/06/13	R186 2011/11/03			Bond Future	8.6160	8.6410	0.290	0.0000	0.0000	13,789
2011/06/13	R186 2011/11/03	9.00	Call	Bond Future	5,345.0000	5,157.0000	(3.517)	0	0	0
2011/06/13	R186 2011/11/03	9.00	Put	Bond Future	1,849.0000	1,893.0000	2.380	0	0	0
2011/06/13	R186 2011/11/03	9.05	Call	Bond Future	5,648.0000	5,457.0000	(3.382)	0	0	0
2011/06/13	R186 2011/11/03	9.05	Put	Bond Future	1,708.0000	1,749.0000	2.400	0	0	0
2011/06/13	R186 2011/11/03	8.95	Call	Bond Future	5,049.0000	4,866.0000	(3.624)	0	0	0
2011/06/13	R186 2011/11/03	8.95	Put	Bond Future	1,999.0000	2,049.0000	2.501	0	0	0
2011/06/13	R186 2011/11/03	8.75	Put	Bond Future	2,703.0000	2,770.0000	2.479	0	0	0
2011/06/13	R186 2011/11/03	8.75	Call	Bond Future	3,941.0000	3,775.0000	(4.212)	0	0	5,600
2011/06/13	R186 2012/02/02			Bond Future	8.6930	8.7180	0.288	0.0000	0.0000	2,500
2011/06/13	R186 2012/02/02	9.00	Call	Bond Future	5,741.0000	5,575.0000	(2.891)	0	0	0
2011/06/13	R186 2012/02/02	9.00	Put	Bond Future	2,984.0000	3,046.0000	2.078	0	0	0
2011/06/13	R186 2012/02/02	9.05	Call	Bond Future	6,015.0000	5,845.0000	(2.826)	0	0	0
2011/06/13	R186 2012/02/02	9.05	Put	Bond Future	2,818.0000	2,876.0000	2.058	0	0	0
2011/06/13	R186 2012/02/02	8.95	Call	Bond Future	5,473.0000	5,310.0000	(2.978)	0	0	0
2011/06/13	R186 2012/02/02	8.95	Put	Bond Future	3,158.0000	3,223.0000	2.058	0	0	0
2011/06/13	R186 2012/05/03			Bond Future	8.7720	8.7990	0.308	0.0000	0.0000	0
2011/06/13	R186 2012/05/03	9.00	Call	Bond Future	6,462.0000	6,298.0000	(2.538)	0	0	0
2011/06/13	R186 2012/05/03	9.00	Put	Bond Future	4,443.0000	4,521.0000	1.756	0	0	0
2011/06/13	R186 2012/05/03	9.05	Call	Bond Future	6,715.0000	6,548.0000	(2.487)	0	0	0
2011/06/13	R186 2012/05/03	9.05	Put	Bond Future	4,260.0000	4,335.0000	1.761	0	0	0
2011/06/13	R186 2012/05/03	8.95	Call	Bond Future	6,213.0000	6,052.0000	(2.591)	0	0	0
2011/06/13	R186 2012/05/03	8.95	Put	Bond Future	4,632.0000	4,713.0000	1.749	0	0	0
2011/06/13	R189 2011/08/04			Bond Future	213.7120	213.8311	0.056	0.0000	0.0000	0
2011/06/13	R189 2011/08/04	212.00	Call	Bond Future	1,712.0000	1,831.0000	6.951	0	0	0
2011/06/13	R189 2011/08/04	212.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/06/13	R189 2011/08/04	212.05	Call	Bond Future	1,662.0000	1,781.0000	7.160	0	0	0
2011/06/13	R189 2011/08/04	212.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/13	R189 2011/08/04	211.95	Call	Bond Future	1,762.0000	1,881.0000	6.754	0	0	0
2011/06/13	R189 2011/08/04	211.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/13	R197 2011/08/04			Bond Future	235.3331	235.4807	0.063	0.0000	0.0000	0
2011/06/13	R197 2011/08/04	231.50	Call	Bond Future	3,833.0000	3,981.0000	3.861	0	0	0
2011/06/13	R197 2011/08/04	231.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/13	R197 2011/08/04	231.55	Call	Bond Future	3,783.0000	3,931.0000	3.912	0	0	0
2011/06/13	R197 2011/08/04	231.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/13	R197 2011/08/04	231.45	Call	Bond Future	3,883.0000	4,031.0000	3.811	0	0	0
2011/06/13	R197 2011/08/04	231.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/13	R201 2011/08/04			Bond Future	7.1600	7.1680	0.112	0.0000	0.0000	171
2011/06/13	R201 2011/08/04	7.25	Call	Bond Future	599.0000	573.0000	(4.341)	0	0	0
2011/06/13	R201 2011/08/04	7.25	Put	Bond Future	327.0000	325.0000	(0.612)	0	0	0
2011/06/13	R201 2011/08/04	7.30	Call	Bond Future	696.0000	669.0000	(3.879)	0	0	0
2011/06/13	R201 2011/08/04	7.30	Put	Bond Future	273.0000	270.0000	(1.099)	0	0	0
2011/06/13	R201 2011/08/04	7.20	Call	Bond Future	512.0000	487.0000	(4.883)	0	0	0
2011/06/13	R201 2011/08/04	7.20	Put	Bond Future	391.0000	390.0000	(0.256)	0	0	0
2011/06/13	R201 2011/11/03			Bond Future	7.2560	7.2660	0.138	0.0000	0.0000	695
2011/06/13	R201 2011/11/03	8.00	Call	Bond Future	2,273.0000	2,244.0000	(1.276)	0	0	0
2011/06/13	R201 2011/11/03	8.00	Put	Bond Future	203.0000	202.0000	(0.493)	0	0	0
2011/06/13	R201 2011/11/03	8.05	Call	Bond Future	2,390.0000	2,361.0000	(1.213)	0	0	0
2011/06/13	R201 2011/11/03	8.05	Put	Bond Future	183.0000	182.0000	(0.546)	0	0	0
2011/06/13	R201 2011/11/03	7.95	Call	Bond Future	2,156.0000	2,127.0000	(1.345)	0	0	0
2011/06/13	R201 2011/11/03	7.95	Put	Bond Future	223.0000	223.0000	0.000	0	0	0
2011/06/13	R201 2012/02/02			Bond Future	7.3640	7.3740	0.136	0.0000	0.0000	0
2011/06/13	R201 2012/02/02	8.25	Call	Bond Future	2,580.0000	2,554.0000	(1.008)	0	0	0
2011/06/13	R201 2012/02/02	8.25	Put	Bond Future	306.0000	306.0000	0.000	0	0	0
2011/06/13	R201 2012/02/02	8.30	Call	Bond Future	2,687.0000	2,661.0000	(0.968)	0	0	0
2011/06/13	R201 2012/02/02	8.30	Put	Bond Future	287.0000	287.0000	0.000	0	0	0
2011/06/13	R201 2012/02/02	8.20	Call	Bond Future	2,477.0000	2,452.0000	(1.009)	0	0	0
2011/06/13	R201 2012/02/02	8.20	Put	Bond Future	330.0000	331.0000	0.303	0	0	0
2011/06/13	R201 2012/05/03			Bond Future	7.4920	7.5050	0.174	0.0000	0.0000	0

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2011/06/13	R201 2012/05/03	7.75	Call	Bond Future	1,559.0000	1,535.0000	(1.539)	0	0	0
2011/06/13	R201 2012/05/03	7.75	Put	Bond Future	946.0000	953.0000	0.740	0	0	0
2011/06/13	R201 2012/05/03	7.80	Call	Bond Future	1,632.0000	1,608.0000	(1.471)	0	0	0
2011/06/13	R201 2012/05/03	7.80	Put	Bond Future	901.0000	908.0000	0.777	0	0	0
2011/06/13	R201 2012/05/03	7.70	Call	Bond Future	1,487.0000	1,463.0000	(1.614)	0	0	0
2011/06/13	R201 2012/05/03	7.70	Put	Bond Future	992.0000	999.0000	0.706	0	0	0
2011/06/13	R202 2011/08/04			Bond Future	0.0640	0.0600	(6.250)	0.0000	0.0000	0
2011/06/13	R202 2011/08/04	1.00	Call	Bond Future	26,132.0000	26,255.0000	0.471	0	0	0
2011/06/13	R202 2011/08/04	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/13	R202 2011/08/04	1.05	Call	Bond Future	27,392.0000	27,515.0000	0.449	0	0	0
2011/06/13	R202 2011/08/04	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/13	R202 2011/08/04	0.95	Call	Bond Future	24,860.0000	24,983.0000	0.495	0	0	0
2011/06/13	R202 2011/08/04	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/13	R202 2011/11/03			Bond Future	0.0050	0.0050	0.000	0.0000	0.0000	0
2011/06/13	R202 2011/11/03	0.50	Call	Bond Future	14,426.0000	14,426.0000	0.000	0	0	0
2011/06/13	R202 2011/11/03	0.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/13	R202 2011/11/03	0.55	Call	Bond Future	15,803.0000	15,803.0000	0.000	0	0	0
2011/06/13	R202 2011/11/03	0.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/13	R202 2011/11/03	0.45	Call	Bond Future	13,034.0000	13,034.0000	0.000	0	0	0
2011/06/13	R202 2011/11/03	0.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/13	R203 2011/08/04			Bond Future	8.0850	8.1040	0.235	0.0000	0.0000	824
2011/06/13	R203 2011/08/04	8.00	Call	Bond Future	660.0000	600.0000	(9.091)	0	0	0
2011/06/13	R203 2011/08/04	8.00	Put	Bond Future	1,066.0000	1,097.0000	2.908	0	0	0
2011/06/13	R203 2011/08/04	8.05	Call	Bond Future	769.0000	704.0000	(8.453)	0	0	0
2011/06/13	R203 2011/08/04	8.05	Put	Bond Future	936.0000	961.0000	2.671	0	0	0
2011/06/13	R203 2011/08/04	7.95	Call	Bond Future	562.0000	506.0000	(9.964)	0	0	0
2011/06/13	R203 2011/08/04	7.95	Put	Bond Future	1,208.0000	1,242.0000	2.815	0	0	0
2011/06/13	R203 2011/11/03			Bond Future	8.1920	8.2120	0.244	0.0000	0.0000	1,630
2011/06/13	R203 2011/11/03	8.50	Call	Bond Future	2,295.0000	2,221.0000	(3.224)	0	0	0
2011/06/13	R203 2011/11/03	8.50	Put	Bond Future	895.0000	912.0000	1.899	0	0	0
2011/06/13	R203 2011/11/03	8.55	Call	Bond Future	2,446.0000	2,371.0000	(3.066)	0	0	0
2011/06/13	R203 2011/11/03	8.55	Put	Bond Future	821.0000	837.0000	1.949	0	0	0
2011/06/13	R203 2011/11/03	8.45	Call	Bond Future	2,147.0000	2,075.0000	(3.354)	0	0	0

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2011/06/13	R203 2011/11/03	8.45	Put	Bond Future	972.0000	992.0000	2.058	0	0	0
2011/06/13	R203 2012/02/02			Bond Future	8.3080	8.3290	0.253	0.0000	0.0000	0
2011/06/13	R203 2012/02/02	8.75	Call	Bond Future	3,147.0000	3,075.0000	(2.288)	0	0	0
2011/06/13	R203 2012/02/02	8.75	Put	Bond Future	1,225.0000	1,245.0000	1.633	0	0	0
2011/06/13	R203 2012/02/02	8.80	Call	Bond Future	3,293.0000	3,219.0000	(2.247)	0	0	0
2011/06/13	R203 2012/02/02	8.80	Put	Bond Future	1,156.0000	1,174.0000	1.557	0	0	0
2011/06/13	R203 2012/02/02	8.70	Call	Bond Future	3,005.0000	2,934.0000	(2.363)	0	0	0
2011/06/13	R203 2012/02/02	8.70	Put	Bond Future	1,298.0000	1,319.0000	1.618	0	0	0
2011/06/13	R203 2012/05/03			Bond Future	8.4320	8.4550	0.273	0.0000	0.0000	0
2011/06/13	R203 2012/05/03	8.75	Call	Bond Future	3,035.0000	2,966.0000	(2.273)	0	0	0
2011/06/13	R203 2012/05/03	8.75	Put	Bond Future	1,704.0000	1,732.0000	1.643	0	0	0
2011/06/13	R203 2012/05/03	8.80	Call	Bond Future	3,165.0000	3,095.0000	(2.212)	0	0	0
2011/06/13	R203 2012/05/03	8.80	Put	Bond Future	1,627.0000	1,654.0000	1.659	0	0	0
2011/06/13	R203 2012/05/03	8.70	Call	Bond Future	2,907.0000	2,840.0000	(2.305)	0	0	0
2011/06/13	R203 2012/05/03	8.70	Put	Bond Future	1,784.0000	1,814.0000	1.682	0	0	0
2011/06/13	R204 2011/08/04			Bond Future	8.2510	8.2750	0.291	0.0000	0.0000	70
2011/06/13	R204 2011/08/04	8.00	Call	Bond Future	425.0000	367.0000	(13.647)	0	0	0
2011/06/13	R204 2011/08/04	8.00	Put	Bond Future	1,790.0000	1,862.0000	4.022	0	0	0
2011/06/13	R204 2011/08/04	8.05	Call	Bond Future	510.0000	446.0000	(12.549)	0	0	0
2011/06/13	R204 2011/08/04	8.05	Put	Bond Future	1,601.0000	1,667.0000	4.122	0	0	0
2011/06/13	R204 2011/08/04	7.95	Call	Bond Future	351.0000	300.0000	(14.530)	0	0	0
2011/06/13	R204 2011/08/04	7.95	Put	Bond Future	1,991.0000	2,069.0000	3.918	0	0	0
2011/06/13	R204 2011/11/03			Bond Future	8.3500	8.3750	0.299	0.0000	0.0000	2,133
2011/06/13	R204 2011/11/03	8.75	Call	Bond Future	2,988.0000	2,883.0000	(3.514)	0	0	0
2011/06/13	R204 2011/11/03	8.75	Put	Bond Future	925.0000	951.0000	2.811	0	0	0
2011/06/13	R204 2011/11/03	8.80	Call	Bond Future	3,167.0000	3,059.0000	(3.410)	0	0	0
2011/06/13	R204 2011/11/03	8.80	Put	Bond Future	850.0000	873.0000	2.706	0	0	0
2011/06/13	R204 2011/11/03	8.70	Call	Bond Future	2,814.0000	2,711.0000	(3.660)	0	0	0
2011/06/13	R204 2011/11/03	8.70	Put	Bond Future	1,006.0000	1,034.0000	2.783	0	0	0
2011/06/13	R204 2012/02/02			Bond Future	8.4540	8.4800	0.308	0.0000	0.0000	0
2011/06/13	R204 2012/02/02	9.00	Call	Bond Future	3,846.0000	3,743.0000	(2.678)	0	0	0
2011/06/13	R204 2012/02/02	9.00	Put	Bond Future	1,133.0000	1,161.0000	2.471	0	0	0
2011/06/13	R204 2012/02/02	9.05	Call	Bond Future	4,020.0000	3,915.0000	(2.612)	0	0	0
2011/06/13	R204 2012/02/02	9.05	Put	Bond Future	1,063.0000	1,089.0000	2.446	0	0	0

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2011/06/13	R204 2012/02/02	8.95	Call	Bond Future	3,675.0000	3,574.0000	(2.748)	0	0	0
2011/06/13	R204 2012/02/02	8.95	Put	Bond Future	1,206.0000	1,237.0000	2.570	0	0	0
2011/06/13	R204 2012/05/03			Bond Future	8.5670	8.5950	0.327	0.0000	0.0000	0
2011/06/13	R204 2012/05/03	8.75	Call	Bond Future	3,251.0000	3,162.0000	(2.738)	0	0	0
2011/06/13	R204 2012/05/03	8.75	Put	Bond Future	2,362.0000	2,409.0000	1.990	0	0	0
2011/06/13	R204 2012/05/03	8.80	Call	Bond Future	3,392.0000	3,301.0000	(2.683)	0	0	0
2011/06/13	R204 2012/05/03	8.80	Put	Bond Future	2,261.0000	2,307.0000	2.034	0	0	0
2011/06/13	R204 2012/05/03	8.70	Call	Bond Future	3,113.0000	3,025.0000	(2.827)	0	0	0
2011/06/13	R204 2012/05/03	8.70	Put	Bond Future	2,466.0000	2,514.0000	1.946	0	0	0
2011/06/13	R206 2011/08/04			Bond Future	6.9570	6.9650	0.115	0.0000	0.0000	9,866
2011/06/13	R206 2011/08/04	7.00	Call	Bond Future	404.0000	385.0000	(4.703)	0	0	0
2011/06/13	R206 2011/08/04	7.00	Put	Bond Future	309.0000	307.0000	(0.647)	0	0	0
2011/06/13	R206 2011/08/04	7.05	Call	Bond Future	469.0000	449.0000	(4.264)	0	0	0
2011/06/13	R206 2011/08/04	7.05	Put	Bond Future	263.0000	261.0000	(0.760)	0	0	0
2011/06/13	R206 2011/08/04	6.95	Call	Bond Future	346.0000	327.0000	(5.491)	0	0	0
2011/06/13	R206 2011/08/04	6.95	Put	Bond Future	362.0000	360.0000	(0.552)	0	0	0
2011/06/13	R206 2011/11/03			Bond Future	7.0580	7.0680	0.142	0.0000	0.0000	0
2011/06/13	R206 2011/11/03	7.75	Call	Bond Future	1,542.0000	1,521.0000	(1.362)	0	0	0
2011/06/13	R206 2011/11/03	7.75	Put	Bond Future	166.0000	165.0000	(0.602)	0	0	0
2011/06/13	R206 2011/11/03	7.80	Call	Bond Future	1,624.0000	1,603.0000	(1.293)	0	0	0
2011/06/13	R206 2011/11/03	7.80	Put	Bond Future	150.0000	149.0000	(0.667)	0	0	0
2011/06/13	R206 2011/11/03	7.70	Call	Bond Future	1,460.0000	1,439.0000	(1.438)	0	0	0
2011/06/13	R206 2011/11/03	7.70	Put	Bond Future	183.0000	182.0000	(0.546)	0	0	0
2011/06/13	R206 2012/02/02			Bond Future	7.1790	7.1900	0.153	0.0000	0.0000	0
2011/06/13	R206 2012/02/02	8.00	Call	Bond Future	1,713.0000	1,694.0000	(1.109)	0	0	0
2011/06/13	R206 2012/02/02	8.00	Put	Bond Future	260.0000	261.0000	0.385	0	0	0
2011/06/13	R206 2012/02/02	8.05	Call	Bond Future	1,784.0000	1,765.0000	(1.065)	0	0	0
2011/06/13	R206 2012/02/02	8.05	Put	Bond Future	244.0000	244.0000	0.000	0	0	0
2011/06/13	R206 2012/02/02	7.95	Call	Bond Future	1,643.0000	1,625.0000	(1.096)	0	0	0
2011/06/13	R206 2012/02/02	7.95	Put	Bond Future	278.0000	280.0000	0.719	0	0	0
2011/06/13	R206 2012/05/03			Bond Future	7.3460	7.3600	0.191	0.0000	0.0000	0
2011/06/13	R206 2012/05/03	7.50	Call	Bond Future	916.0000	901.0000	(1.638)	0	0	0
2011/06/13	R206 2012/05/03	7.50	Put	Bond Future	675.0000	682.0000	1.037	0	0	0
2011/06/13	R206 2012/05/03	7.55	Call	Bond Future	963.0000	947.0000	(1.661)	0	0	0

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2011/06/13	R206 2012/05/03	7.55	Put	Bond Future	645.0000	650.0000	0.775	0	0	0
2011/06/13	R206 2012/05/03	7.45	Call	Bond Future	872.0000	856.0000	(1.835)	0	0	0
2011/06/13	R206 2012/05/03	7.45	Put	Bond Future	709.0000	715.0000	0.846	0	0	0
2011/06/13	R207 2011/08/04			Bond Future	8.3330	8.3520	0.228	0.0000	0.0000	5,725
2011/06/13	R207 2011/08/04	8.25	Call	Bond Future	801.0000	728.0000	(9.114)	0	0	0
2011/06/13	R207 2011/08/04	8.25	Put	Bond Future	1,278.0000	1,313.0000	2.739	0	0	0
2011/06/13	R207 2011/08/04	8.30	Call	Bond Future	932.0000	853.0000	(8.476)	0	0	0
2011/06/13	R207 2011/08/04	8.30	Put	Bond Future	1,121.0000	1,151.0000	2.676	0	0	0
2011/06/13	R207 2011/08/04	8.20	Call	Bond Future	683.0000	615.0000	(9.956)	0	0	0
2011/06/13	R207 2011/08/04	8.20	Put	Bond Future	1,448.0000	1,489.0000	2.831	0	0	0
2011/06/13	R207 2011/11/03			Bond Future	8.4220	8.4420	0.237	0.0000	0.0000	600
2011/06/13	R207 2011/11/03	8.75	Call	Bond Future	2,952.0000	2,861.0000	(3.083)	0	0	0
2011/06/13	R207 2011/11/03	8.75	Put	Bond Future	1,145.0000	1,166.0000	1.834	0	0	0
2011/06/13	R207 2011/11/03	8.80	Call	Bond Future	3,135.0000	3,042.0000	(2.967)	0	0	0
2011/06/13	R207 2011/11/03	8.80	Put	Bond Future	1,057.0000	1,075.0000	1.703	0	0	0
2011/06/13	R207 2011/11/03	8.70	Call	Bond Future	2,769.0000	2,680.0000	(3.214)	0	0	0
2011/06/13	R207 2011/11/03	8.70	Put	Bond Future	1,235.0000	1,257.0000	1.781	0	0	0
2011/06/13	R207 2012/02/02			Bond Future	8.5170	8.5370	0.235	0.0000	0.0000	0
2011/06/13	R207 2012/02/02	9.00	Call	Bond Future	3,879.0000	3,792.0000	(2.243)	0	0	0
2011/06/13	R207 2012/02/02	9.00	Put	Bond Future	1,305.0000	1,326.0000	1.609	0	0	0
2011/06/13	R207 2012/02/02	9.05	Call	Bond Future	4,060.0000	3,972.0000	(2.167)	0	0	0
2011/06/13	R207 2012/02/02	9.05	Put	Bond Future	1,225.0000	1,245.0000	1.633	0	0	0
2011/06/13	R207 2012/02/02	8.95	Call	Bond Future	3,702.0000	3,616.0000	(2.323)	0	0	0
2011/06/13	R207 2012/02/02	8.95	Put	Bond Future	1,390.0000	1,413.0000	1.655	0	0	0
2011/06/13	R207 2012/05/03			Bond Future	8.6200	8.6420	0.255	0.0000	0.0000	0
2011/06/13	R207 2012/05/03	8.75	Call	Bond Future	3,349.0000	3,272.0000	(2.299)	0	0	0
2011/06/13	R207 2012/05/03	8.75	Put	Bond Future	2,667.0000	2,706.0000	1.462	0	0	0
2011/06/13	R207 2012/05/03	8.80	Call	Bond Future	3,497.0000	3,418.0000	(2.259)	0	0	0
2011/06/13	R207 2012/05/03	8.80	Put	Bond Future	2,554.0000	2,591.0000	1.449	0	0	0
2011/06/13	R207 2012/05/03	8.70	Call	Bond Future	3,204.0000	3,128.0000	(2.372)	0	0	0
2011/06/13	R207 2012/05/03	8.70	Put	Bond Future	2,784.0000	2,823.0000	1.401	0	0	0
2011/06/13	R208 2011/08/04			Bond Future	8.3520	8.3760	0.287	0.0000	0.0000	1,361
2011/06/13	R208 2011/08/04	8.25	Call	Bond Future	858.0000	768.0000	(10.490)	0	0	0

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2011/06/13	R208 2011/08/04	8.25	Put	Bond Future	1,482.0000	1,538.0000	3.779	0	0	0
2011/06/13	R208 2011/08/04	8.30	Call	Bond Future	994.0000	897.0000	(9.759)	0	0	0
2011/06/13	R208 2011/08/04	8.30	Put	Bond Future	1,311.0000	1,360.0000	3.738	0	0	0
2011/06/13	R208 2011/08/04	8.20	Call	Bond Future	735.0000	652.0000	(11.293)	0	0	0
2011/06/13	R208 2011/08/04	8.20	Put	Bond Future	1,666.0000	1,729.0000	3.782	0	0	0
2011/06/13	R208 2011/11/03			Bond Future	8.4350	8.4600	0.296	0.0000	0.0000	5,998
2011/06/13	R208 2011/11/03	8.75	Call	Bond Future	3,013.0000	2,897.0000	(3.850)	0	0	0
2011/06/13	R208 2011/11/03	8.75	Put	Bond Future	1,163.0000	1,196.0000	2.837	0	0	0
2011/06/13	R208 2011/11/03	8.80	Call	Bond Future	3,208.0000	3,089.0000	(3.709)	0	0	0
2011/06/13	R208 2011/11/03	8.80	Put	Bond Future	1,069.0000	1,099.0000	2.806	0	0	0
2011/06/13	R208 2011/11/03	8.70	Call	Bond Future	2,823.0000	2,710.0000	(4.003)	0	0	0
2011/06/13	R208 2011/11/03	8.70	Put	Bond Future	1,264.0000	1,299.0000	2.769	0	0	0
2011/06/13	R208 2012/02/02			Bond Future	8.5200	8.5460	0.305	0.0000	0.0000	0
2011/06/13	R208 2012/02/02	9.00	Call	Bond Future	4,227.0000	4,110.0000	(2.768)	0	0	0
2011/06/13	R208 2012/02/02	9.00	Put	Bond Future	1,491.0000	1,525.0000	2.280	0	0	0
2011/06/13	R208 2012/02/02	9.05	Call	Bond Future	4,419.0000	4,300.0000	(2.693)	0	0	0
2011/06/13	R208 2012/02/02	9.05	Put	Bond Future	1,404.0000	1,436.0000	2.279	0	0	0
2011/06/13	R208 2012/02/02	8.95	Call	Bond Future	4,038.0000	3,923.0000	(2.848)	0	0	0
2011/06/13	R208 2012/02/02	8.95	Put	Bond Future	1,582.0000	1,618.0000	2.276	0	0	0
2011/06/13	R208 2012/05/03			Bond Future	8.6110	8.6380	0.314	0.0000	0.0000	0
2011/06/13	R208 2012/05/03	9.00	Call	Bond Future	4,417.0000	4,308.0000	(2.468)	0	0	0
2011/06/13	R208 2012/05/03	9.00	Put	Bond Future	2,244.0000	2,288.0000	1.961	0	0	0
2011/06/13	R208 2012/05/03	9.05	Call	Bond Future	4,593.0000	4,482.0000	(2.417)	0	0	0
2011/06/13	R208 2012/05/03	9.05	Put	Bond Future	2,145.0000	2,187.0000	1.958	0	0	0
2011/06/13	R208 2012/05/03	8.95	Call	Bond Future	4,244.0000	4,137.0000	(2.521)	0	0	0
2011/06/13	R208 2012/05/03	8.95	Put	Bond Future	2,346.0000	2,392.0000	1.961	0	0	0
2011/06/13	R209 2011/08/04			Bond Future	8.7190	8.7430	0.275	0.0000	0.0000	0
2011/06/13	R209 2011/08/04	8.50	Call	Bond Future	818.0000	719.0000	(12.103)	0	0	0
2011/06/13	R209 2011/08/04	8.50	Put	Bond Future	2,611.0000	2,705.0000	3.600	0	0	0
2011/06/13	R209 2011/08/04	8.55	Call	Bond Future	961.0000	852.0000	(11.342)	0	0	0
2011/06/13	R209 2011/08/04	8.55	Put	Bond Future	2,339.0000	2,422.0000	3.549	0	0	0
2011/06/13	R209 2011/08/04	8.45	Call	Bond Future	691.0000	601.0000	(13.025)	0	0	0
2011/06/13	R209 2011/08/04	8.45	Put	Bond Future	2,903.0000	3,006.0000	3.548	0	0	0
2011/06/13	R209 2011/08/04	10.10	Call	Bond Future	9,907.0000	9,714.0000	(1.948)	0	0	0

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2011/06/13	R209 2011/08/04	10.10	Put	Bond Future	9.0000	8.0000	(11.111)	0	0	0
2011/06/13	R209 2011/11/03			Bond Future	8.7790	8.8040	0.285	0.0000	0.0000	1,318
2011/06/13	R209 2011/11/03	8.75	Call	Bond Future	2,600.0000	2,473.0000	(4.885)	0	0	0
2011/06/13	R209 2011/11/03	8.75	Put	Bond Future	2,831.0000	2,902.0000	2.508	0	0	0
2011/06/13	R209 2011/11/03	8.80	Call	Bond Future	2,800.0000	2,668.0000	(4.714)	0	0	0
2011/06/13	R209 2011/11/03	8.80	Put	Bond Future	2,634.0000	2,700.0000	2.506	0	0	0
2011/06/13	R209 2011/11/03	8.70	Call	Bond Future	2,409.0000	2,287.0000	(5.064)	0	0	0
2011/06/13	R209 2011/11/03	8.70	Put	Bond Future	3,041.0000	3,117.0000	2.499	0	0	0
2011/06/13	R209 2012/02/02			Bond Future	8.8400	8.8650	0.283	0.0000	0.0000	0
2011/06/13	R209 2012/02/02	9.00	Call	Bond Future	4,312.0000	4,177.0000	(3.131)	0	0	0
2011/06/13	R209 2012/02/02	9.00	Put	Bond Future	3,073.0000	3,134.0000	1.985	0	0	0
2011/06/13	R209 2012/02/02	9.05	Call	Bond Future	4,529.0000	4,391.0000	(3.047)	0	0	0
2011/06/13	R209 2012/02/02	9.05	Put	Bond Future	2,910.0000	2,968.0000	1.993	0	0	0
2011/06/13	R209 2012/02/02	8.95	Call	Bond Future	4,100.0000	3,968.0000	(3.220)	0	0	0
2011/06/13	R209 2012/02/02	8.95	Put	Bond Future	3,245.0000	3,308.0000	1.941	0	0	0
2011/06/13	R209 2012/05/03			Bond Future	8.9030	8.9290	0.292	0.0000	0.0000	0
2011/06/13	R209 2012/05/03	9.00	Call	Bond Future	4,728.0000	4,597.0000	(2.771)	0	0	0
2011/06/13	R209 2012/05/03	9.00	Put	Bond Future	3,982.0000	4,052.0000	1.758	0	0	0
2011/06/13	R209 2012/05/03	9.05	Call	Bond Future	4,935.0000	4,801.0000	(2.715)	0	0	0
2011/06/13	R209 2012/05/03	9.05	Put	Bond Future	3,809.0000	3,876.0000	1.759	0	0	0
2011/06/13	R209 2012/05/03	8.95	Call	Bond Future	4,526.0000	4,398.0000	(2.828)	0	0	0
2011/06/13	R209 2012/05/03	8.95	Put	Bond Future	4,163.0000	4,236.0000	1.754	0	0	0
2011/06/13	R210 2011/08/04			Bond Future	131.6833	131.7660	0.063	0.0000	0.0000	425
2011/06/13	R210 2011/08/04	106.00	Call	Bond Future	25,683.0000	25,766.0000	0.323	0	0	0
2011/06/13	R210 2011/08/04	106.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/13	R210 2011/08/04	106.05	Call	Bond Future	25,633.0000	25,716.0000	0.324	0	0	0
2011/06/13	R210 2011/08/04	106.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/13	R210 2011/08/04	105.95	Call	Bond Future	25,733.0000	25,816.0000	0.323	0	0	0
2011/06/13	R210 2011/08/04	105.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/13	R211 2011/08/04			Bond Future	1.0920	1.0800	(1.099)	0.0000	0.0000	0
2011/06/13	R211 2011/08/04	1.50	Call	Bond Future	2,225.0000	2,291.0000	2.966	0	0	0
2011/06/13	R211 2011/08/04	1.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/13	R211 2011/08/04	1.55	Call	Bond Future	2,494.0000	2,560.0000	2.646	0	0	0

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2011/06/13	R211 2011/08/04	1.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/13	R211 2011/08/04	1.45	Call	Bond Future	1,955.0000	2,021.0000	3.376	0	0	0
2011/06/13	R211 2011/08/04	1.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/13	R211 2011/11/03			Bond Future	0.8450	0.8330	(1.420)	0.0000	0.0000	0
2011/06/13	R211 2011/11/03	1.25	Call	Bond Future	2,140.0000	2,204.0000	2.991	0	0	0
2011/06/13	R211 2011/11/03	1.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/13	R211 2011/11/03	1.30	Call	Bond Future	2,401.0000	2,465.0000	2.666	0	0	0
2011/06/13	R211 2011/11/03	1.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/13	R211 2011/11/03	1.20	Call	Bond Future	1,878.0000	1,943.0000	3.461	0	0	0
2011/06/13	R211 2011/11/03	1.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/13	R212 2011/08/04			Bond Future	2.0480	2.0410	(0.342)	0.0000	0.0000	0
2011/06/13	R212 2011/08/04	2.50	Call	Bond Future	4,296.0000	4,364.0000	1.583	0	0	0
2011/06/13	R212 2011/08/04	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/13	R212 2011/08/04	2.55	Call	Bond Future	4,759.0000	4,827.0000	1.429	0	0	0
2011/06/13	R212 2011/08/04	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/13	R212 2011/08/04	2.45	Call	Bond Future	3,830.0000	3,899.0000	1.802	0	0	0
2011/06/13	R212 2011/08/04	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/13	R212 2011/11/03			Bond Future	1.9380	1.9310	(0.361)	0.0000	0.0000	0
2011/06/13	R212 2011/11/03	2.50	Call	Bond Future	5,258.0000	5,325.0000	1.274	0	0	0
2011/06/13	R212 2011/11/03	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/13	R212 2011/11/03	2.55	Call	Bond Future	5,711.0000	5,778.0000	1.173	0	0	0
2011/06/13	R212 2011/11/03	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/13	R212 2011/11/03	2.45	Call	Bond Future	4,802.0000	4,869.0000	1.395	0	0	0
2011/06/13	R212 2011/11/03	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/13	R213 2011/08/04			Bond Future	8.7320	8.7560	0.275	0.0000	0.0000	0
2011/06/13	R213 2011/08/04	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/13	R213 2011/08/04	8.00	Put	Bond Future	6,303.0000	6,498.0000	3.094	0	0	0
2011/06/13	R213 2011/08/04	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/13	R213 2011/08/04	8.05	Put	Bond Future	5,850.0000	6,046.0000	3.350	0	0	0
2011/06/13	R213 2011/08/04	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/13	R213 2011/08/04	7.95	Put	Bond Future	6,759.0000	6,954.0000	2.885	0	0	0
2011/06/13	R213 2011/11/03			Bond Future	8.8000	8.8250	0.284	0.0000	0.0000	0
2011/06/13	R213 2011/11/03	8.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/06/13	R213 2011/11/03	8.75	Put	Bond Future	404.0000	604.0000	49.505	0	0	0
2011/06/13	R213 2011/11/03	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/13	R213 2011/11/03	8.80	Put	Bond Future	0.0000	201.0000	100.000	0	0	0
2011/06/13	R213 2011/11/03	8.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/13	R213 2011/11/03	8.70	Put	Bond Future	810.0000	1,011.0000	24.815	0	0	0
2011/06/13	R213 2012/02/02			Bond Future	8.8710	8.8970	0.293	0.0000	0.0000	0
2011/06/13	R213 2012/02/02	9.00	Call	Bond Future	1,014.0000	808.0000	(20.316)	0	0	0
2011/06/13	R213 2012/02/02	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/13	R213 2012/02/02	9.05	Call	Bond Future	1,402.0000	1,196.0000	(14.693)	0	0	0
2011/06/13	R213 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/13	R213 2012/02/02	8.95	Call	Bond Future	623.0000	417.0000	(33.066)	0	0	0
2011/06/13	R213 2012/02/02	8.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/13	R213 2012/05/03			Bond Future	8.9400	8.9660	0.291	0.0000	0.0000	0
2011/06/13	R213 2012/05/03	9.25	Call	Bond Future	2,373.0000	2,170.0000	(8.555)	0	0	0
2011/06/13	R213 2012/05/03	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/13	R213 2012/05/03	9.30	Call	Bond Future	2,746.0000	2,543.0000	(7.393)	0	0	0
2011/06/13	R213 2012/05/03	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/13	R213 2012/05/03	9.20	Call	Bond Future	1,997.0000	1,794.0000	(10.165)	0	0	0
2011/06/13	R213 2012/05/03	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/13	RZ02 2011/08/04			Bond Future	0.0640	0.0600	(6.250)	0.0000	0.0000	10,198
2011/06/13	RZ02 2011/08/04	1.00	Call	Bond Future	0.0000	26,255.0000	100.000	0	0	0
2011/06/13	RZ02 2011/08/04	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/13	RZ02 2011/08/04	1.05	Call	Bond Future	0.0000	27,515.0000	100.000	0	0	0
2011/06/13	RZ02 2011/08/04	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/13	RZ02 2011/08/04	0.95	Call	Bond Future	0.0000	24,983.0000	100.000	0	0	0
2011/06/13	RZ02 2011/08/04	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/13	RZ02 2011/11/03			Bond Future	0.0050	0.0050	0.000	0.0000	0.0000	400
2011/06/13	RZ02 2011/11/03	1.00	Call	Bond Future	0.0000	27,590.0000	100.000	0	0	0
2011/06/13	RZ02 2011/11/03	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/13	RZ02 2011/11/03	1.05	Call	Bond Future	0.0000	28,834.0000	100.000	0	0	0
2011/06/13	RZ02 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/13	RZ02 2011/11/03	0.95	Call	Bond Future	0.0000	26,333.0000	100.000	0	0	0
2011/06/13	RZ02 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/06/13	RZ11 2011/11/03			Bond Future	0.8450	0.8330	(1.420)	0.0000	0.0000	529
2011/06/13	RZ11 2011/11/03	1.00	Call	Bond Future	0.0000	889.0000	100.000	0	0	0
2011/06/13	RZ11 2011/11/03	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/13	RZ11 2011/11/03	1.05	Call	Bond Future	0.0000	1,153.0000	100.000	0	0	0
2011/06/13	RZ11 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/13	RZ11 2011/11/03	0.95	Call	Bond Future	0.0000	624.0000	100.000	0	0	0
2011/06/13	RZ11 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/13	RZ12 2011/08/04			Bond Future	2.0480	2.0410	(0.342)	0.0000	0.0000	3,769
2011/06/13	RZ12 2011/08/04	2.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/13	RZ12 2011/08/04	2.00	Put	Bond Future	0.0000	400.0000	100.000	0	0	0
2011/06/13	RZ12 2011/08/04	2.05	Call	Bond Future	0.0000	88.0000	100.000	0	0	0
2011/06/13	RZ12 2011/08/04	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/13	RZ12 2011/08/04	1.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/13	RZ12 2011/08/04	1.95	Put	Bond Future	0.0000	890.0000	100.000	0	0	0
2011/06/13	RZ12 2011/11/03			Bond Future	2.0000	1.9310	(3.450)	0.0000	0.0000	240
2011/06/13	RZ12 2011/11/03	2.00	Call	Bond Future	0.0000	662.0000	100.000	0	0	0
2011/06/13	RZ12 2011/11/03	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/13	RZ12 2011/11/03	2.05	Call	Bond Future	0.0000	1,139.0000	100.000	0	0	0
2011/06/13	RZ12 2011/11/03	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/13	RZ12 2011/11/03	1.95	Call	Bond Future	0.0000	183.0000	100.000	0	0	0
2011/06/13	RZ12 2011/11/03	1.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/13	TRT1 2011/08/04			Index Future	351.8690	351.5870	(0.080)	0.0000	0.0000	100
2011/06/13	TRT1 2011/11/03			Index Future	356.6010	356.3160	(0.080)	0.0000	0.0000	0
Total										221351.00